



**Public Markets Asset Listing**  
**As of December 31, 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 [FY2023 Annual Report](#).

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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
<b>Total Domestic Equity Securities</b>	<b>329,944,819</b>	<b>19,007,949,169</b>	<b>30,471,426,252</b>
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	231,794	2,657,458	2,498,739
10X GENOMICS INC CLASS A COMMON STOCK	108,732	11,232,334	6,084,643
1ST SOURCE CORP COMMON STOCK	9,774	497,792	537,081
23ANDME HOLDING CO CLASS A COMMON STOCK USD.0001	13,816	36,598	12,621
2SEVENTY BIO INC COMMON STOCK USD.0001	2,137	55,979	9,125
2U INC COMMON STOCK USD.001	4,056	129,545	4,989
374WATER INC COMMON STOCK USD.001	1,644	4,468	2,334
3D SYSTEMS CORP COMMON STOCK USD.001	6,142	110,059	39,002
3M CO COMMON STOCK USD.01	293,863	50,623,156	32,125,103
4D MOLECULAR THERAPEUTICS IN COMMON STOCK USD.0001	88,014	1,431,795	1,783,164
5E ADVANCED MATERIALS INC COMMON STOCK USD.01	1,784	26,764	2,515
89BIO INC COMMON STOCK USD.001	2,995	56,536	33,454
8X8 INC COMMON STOCK USD.001	620,101	4,672,115	2,343,982
908 DEVICES INC COMMON STOCK	779	18,047	8,740
A MARK PRECIOUS METALS INC COMMON STOCK USD.01	1,006	25,409	30,432
A10 NETWORKS INC COMMON STOCK USD.00001	165,967	1,567,105	2,185,785
AADI BIOSCIENCE INC COMMON STOCK USD.0001	484	5,889	978
AAON INC COMMON STOCK USD.004	3,310	102,527	244,510
AAR CORP COMMON STOCK USD1.0	17,231	749,883	1,075,214
AARON S CO INC/THE COMMON STOCK USD.5	82,137	966,774	893,651
ABBOTT LABORATORIES COMMON STOCK	1,038,204	72,016,114	114,275,114
ABBVIE INC COMMON STOCK USD.01	1,174,795	105,920,806	182,057,981
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	2,376	72,528	209,611
ABM INDUSTRIES INC COMMON STOCK USD.01	3,142	95,492	140,856
ACACIA RESEARCH CORP COMMON STOCK USD.001	2,920	11,054	11,446
ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01	16,748	718,213	1,105,368
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	57,878	2,637,913	4,500,593
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	118,021	2,232,934	3,695,238
ACADIA REALTY TRUST REIT USD.001	177,170	2,935,800	3,010,118
ACCEL ENTERTAINMENT INC COMMON STOCK USD.0001	2,892	29,429	29,701
ACCENTURE PLC CL A COMMON STOCK USD.0000225	383,036	65,099,358	134,411,163
ACCO BRANDS CORP COMMON STOCK USD.01	3,799	32,015	23,098
ACCOLADE INC COMMON STOCK	3,191	101,971	38,324
ACCURAY INC COMMON STOCK USD.001	4,641	16,977	13,134
ACELYRIN INC COMMON STOCK USD.00001	2,669	28,299	19,911
ACI WORLDWIDE INC COMMON STOCK USD.005	327,998	9,226,767	10,036,739
ACLARIS THERAPEUTICS INC COMMON STOCK USD.00001	3,129	46,869	3,285
ACM RESEARCH INC CLASS A COMMON STOCK USD.0001	2,446	38,821	47,795
ACNB CORP COMMON STOCK USD2.5	380	12,175	17,009
ACRIVON THERAPEUTICS INC COMMON STOCK	588	11,765	2,893
ACTINIUM PHARMACEUTICALS INC COMMON STOCK USD.01	876	6,232	4,450
ACUITY BRANDS INC COMMON STOCK USD.01	22,088	3,413,585	4,524,285
ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	1,499	49,241	94,692
ACV AUCTIONS INC A COMMON STOCK USD.001	273,196	3,746,562	4,138,919
ADAPTHEALTH CORP COMMON STOCK	4,805	101,858	35,028
ADAPTIVE BIOTECHNOLOGIES COMMON STOCK USD.0001	56,004	483,983	274,420
ADDUS HOMECARE CORP COMMON STOCK USD.001	10,635	1,046,757	987,460
ADEIA INC COMMON STOCK	38,090	451,978	471,935
ADICET BIO INC COMMON STOCK USD.0001	1,779	23,519	3,362
ADIANT PLC COMMON STOCK USD.001	196,543	7,272,644	7,146,303
ADMA BIOLOGICS INC COMMON STOCK USD.0001	9,278	19,785	41,937

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ADOBE INC COMMON STOCK USD.0001	317,169	82,238,858	189,223,025
ADT INC COMMON STOCK USD.01	97,070	704,247	662,017
ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	154,808	5,478,087	9,125,932
ADTRAN HOLDINGS INC COMMON STOCK	3,603	67,750	26,446
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	31,250	4,839,339	1,907,188
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	36,849	4,184,646	5,182,443
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	1,774	99,926	193,224
ADVANCED MICRO DEVICES COMMON STOCK USD.01	1,047,206	47,916,636	154,368,636
ADVANSIX INC COMMON STOCK USD.01	12,372	376,066	370,665
ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001	4,519	41,325	16,359
AECOM COMMON STOCK USD.01	176,421	9,644,496	16,306,593
AEHR TEST SYSTEMS COMMON STOCK USD.01	59,097	2,216,105	1,567,843
AEROVATE THERAPEUTICS INC COMMON STOCK USD.0001	396	6,377	8,961
AEROVIRONMENT INC COMMON STOCK USD.0001	1,277	92,072	160,953
AERSALE CORP COMMON STOCK USD.0001	1,274	21,178	16,173
AES CORP COMMON STOCK USD.01	816,064	13,368,970	15,709,232
AEVA TECHNOLOGIES INC COMMON STOCK USD.0001	4,219	30,853	3,197
AFC GAMMA INC REIT USD.01	1,099	21,369	13,221
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	22,224	2,854,925	3,365,158
AFFIRM HOLDINGS INC COMMON STOCK USD.00001	189,587	8,435,222	9,316,305
AFLAC INC COMMON STOCK USD.1	407,298	17,815,174	33,602,085
AGCO CORP COMMON STOCK USD.01	65,371	5,361,866	7,936,693
AGENUS INC COMMON STOCK USD.01	16,505	47,463	13,664
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	218,386	19,386,383	30,362,206
AGILITI INC COMMON STOCK USD.0001	1,408	28,934	11,151
AGILON HEALTH INC COMMON STOCK USD.01	153,923	3,608,894	1,931,734
AGILYSYS INC COMMON STOCK USD.3	19,517	1,367,002	1,655,432
AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001	17,432	761,751	388,211
AGNC INVESTMENT CORP REIT USD.01	346,034	5,495,853	3,394,594
AGREE REALTY CORP REIT USD.0001	53,386	3,440,315	3,360,649
AIR LEASE CORP COMMON STOCK USD.01	103,997	3,760,682	4,361,634
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	169,052	32,917,273	46,286,438
AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	86,445	1,474,002	1,522,296
AIRBNB INC CLASS A COMMON STOCK USD.0001	281,364	32,350,494	38,304,895
AIRSCULPT TECHNOLOGIES INC COMMON STOCK USD.001	311	2,669	2,329
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	86,315	6,051,140	10,215,380
AKERO THERAPEUTICS INC COMMON STOCK USD.0001	27,806	653,601	649,270
AKOUSTIS TECHNOLOGIES INC COMMON STOCK USD.001	3,099	18,572	2,585
AKOYA BIOSCIENCES INC COMMON STOCK USD.00001	664	7,625	3,240
ALAMO GROUP INC COMMON STOCK USD.1	477	54,274	100,261
ALARM.COM HOLDINGS INC COMMON STOCK	28,484	1,660,975	1,840,636
ALASKA AIR GROUP INC COMMON STOCK USD.01	96,717	5,736,026	3,778,733
ALBANY INTL CORP CL A COMMON STOCK USD.001	1,460	102,613	143,401
ALBEMARLE CORP COMMON STOCK USD.01	62,950	7,580,930	9,095,016
ALBERTSONS COS INC CLASS A COMMON STOCK USD.01	288,135	5,967,518	6,627,105
ALCOA CORP COMMON STOCK USD.01	133,311	4,703,753	4,532,574
ALDEYRA THERAPEUTICS INC COMMON STOCK USD.001	2,154	15,332	7,561
ALECTOR INC COMMON STOCK USD.0001	3,306	63,044	26,382
ALERUS FINANCIAL CORP COMMON STOCK USD1.0	1,419	30,340	31,771
ALEXANDER + BALDWIN INC REIT	22,002	412,026	418,478
ALEXANDER S INC REIT USD1.0	97	29,258	20,716
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	92,375	13,128,498	11,710,379

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ALICO INC COMMON STOCK USD1.0	490	14,153	14,249
ALIGHT INC CLASS A COMMON STOCK USD.0001	854,020	7,216,823	7,284,791
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	58,130	13,194,963	15,927,620
ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001	115,974	1,374,643	998,536
ALKAMI TECHNOLOGY INC COMMON STOCK USD.001	112,443	1,764,454	2,726,743
ALKERMES PLC COMMON STOCK USD.01	100,144	2,559,414	2,777,995
ALLAKOS INC COMMON STOCK USD.001	3,786	15,792	10,336
ALLBIRDS INC CL A COMMON STOCK USD.0001	5,283	21,466	6,472
ALLEGIAN TRAVEL CO COMMON STOCK USD.001	756	85,059	62,453
ALLEGION PLC COMMON STOCK USD.01	48,661	3,936,836	6,164,862
ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01	133,239	3,801,063	4,033,145
ALLETE INC COMMON STOCK	55,224	3,267,526	3,377,500
ALLIANT ENERGY CORP COMMON STOCK USD.01	132,382	5,876,928	6,791,197
ALLIENT INC COMMON STOCK	677	20,569	20,452
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	117,782	4,769,620	6,849,023
ALLOGENE THERAPEUTICS INC COMMON STOCK USD.001	3,770	69,855	12,102
ALLOVIR INC COMMON STOCK	2,195	33,167	1,492
ALLSTATE CORP COMMON STOCK USD.01	207,591	19,656,451	29,058,588
ALLY FINANCIAL INC COMMON STOCK USD.01	181,077	4,585,425	6,323,209
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	67,736	6,208,956	12,965,348
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	56,199	1,940,759	1,464,546
ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01	4,376	668,815	1,483,114
ALPHABET INC CL A COMMON STOCK USD.001	3,870,528	239,398,652	540,674,056
ALPHABET INC CL C COMMON STOCK USD.001	3,108,117	175,952,805	438,026,929
ALPHATEC HOLDINGS INC COMMON STOCK USD.0001	4,653	48,703	70,307
ALPINE IMMUNE SCIENCES INC COMMON STOCK USD.001	1,777	16,090	33,870
ALPINE INCOME PROPERTY TRUST REIT USD.01	804	13,043	13,596
ALTA EQUIPMENT GROUP INC COMMON STOCK USD.0001	1,068	12,675	13,211
ALTAIR ENGINEERING INC A COMMON STOCK	27,096	1,735,217	2,280,128
ALTERYX INC CLASS A COMMON STOCK	35,126	3,812,125	1,656,542
ALTI GLOBAL INC COMMON STOCK USD.0001	1,633	12,318	14,305
ALTIMMUNE INC COMMON STOCK USD.0001	3,179	18,953	35,764
ALTRIA GROUP INC COMMON STOCK USD.333	954,618	57,133,923	38,509,290
ALTUS POWER INC COMMON STOCK USD.0001	3,956	24,884	27,019
ALX ONCOLOGY HOLDINGS INC COMMON STOCK USD.001	39,772	320,487	592,205
AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01	44,732	665,199	1,205,080
AMAZON.COM INC COMMON STOCK USD.01	6,073,478	473,332,155	922,804,247
AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	2,131	39,419	35,119
AMBARELLA INC COMMON STOCK USD.00045	1,773	126,413	108,667
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	106,126	2,686,977	649,491
AMC NETWORKS INC A COMMON STOCK	6,582	125,384	123,676
AMCOR PLC COMMON STOCK USD.01	777,949	7,858,098	7,499,428
AMDOCS LTD COMMON STOCK GBP.0001	204,254	13,932,203	17,951,884
AMEDISYS INC COMMON STOCK USD.001	17,883	3,449,297	1,699,958
AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	442	15,125	21,548
AMERANT BANCORP INC COMMON STOCK USD.1	1,205	31,327	29,607
AMEREN CORPORATION COMMON STOCK USD.01	139,217	9,024,437	10,070,958
AMERESCO INC CL A COMMON STOCK USD.0001	1,524	46,095	48,265
AMERICA S CAR MART INC COMMON STOCK USD.01	273	22,050	20,685
AMERICAN AIRLINES GROUP INC COMMON STOCK	395,350	11,801,383	5,432,109
AMERICAN ASSETS TRUST INC REIT USD.01	39,598	876,624	891,351
AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	84,583	766,232	745,176

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
AMERICAN COASTAL INSURANCE C COMMON STOCK USD.0001	569	2,616	5,383
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	34,210	642,668	723,884
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	274,911	20,202,310	22,328,271
AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	3,742	117,996	208,804
AMERICAN EXPRESS CO COMMON STOCK USD.2	367,478	35,730,957	68,843,329
AMERICAN FINANCIAL GROUP INC COMMON STOCK	48,275	4,056,626	5,739,415
AMERICAN HOMES 4 RENT A REIT USD.01	179,379	4,898,086	6,450,469
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	587,229	31,013,718	39,784,765
AMERICAN REALTY INVESTORS IN COMMON STOCK USD.01	46	770	801
AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1	1,706	22,349	19,278
AMERICAN STATES WATER CO COMMON STOCK	1,742	106,212	140,092
AMERICAN TOWER CORP REIT USD.01	275,005	44,792,593	59,368,079
AMERICAN VANGUARD CORP COMMON STOCK USD.1	1,164	19,206	12,769
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	113,313	11,308,427	14,956,183
AMERICAN WELL CORP CLASS A COMMON STOCK USD.01	11,817	133,848	17,607
AMERICAN WOODMARK CORP COMMON STOCK	6,984	505,146	648,464
AMERICOLD REALTY TRUST INC REIT USD.01	143,492	4,725,483	4,343,503
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	60,864	7,915,475	23,117,973
AMERIS BANCORP COMMON STOCK USD1.0	84,035	3,033,274	4,458,057
AMERISAFE INC COMMON STOCK USD.01	10,014	501,289	468,455
AMES NATIONAL CORP COMMON STOCK USD2.0	272	4,939	5,804
AMETEK INC COMMON STOCK USD.01	163,196	14,365,041	26,909,388
AMGEN INC COMMON STOCK USD.0001	376,939	69,011,261	108,565,971
AMICUS THERAPEUTICS INC COMMON STOCK USD.01	243,764	3,278,530	3,459,011
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	90,996	1,864,130	3,027,437
AMMO INC COMMON STOCK	4,169	30,177	8,755
AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	24,024	1,363,542	1,798,917
AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01	6,431	61,919	39,036
AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	1,812	40,498	112,072
AMPHENOL CORP CL A COMMON STOCK USD.001	311,480	13,540,253	30,877,012
AMPLIFY ENERGY CORP COMMON STOCK	107,027	722,042	634,670
AMPLITUDE INC CLASS A COMMON STOCK USD.00001	116,110	1,334,387	1,476,919
AMPRIUS TECHNOLOGIES INC COMMON STOCK	133	1,080	704
AMYLYX PHARMACEUTICALS INC COMMON STOCK USD.0001	2,381	71,372	35,048
ANALOG DEVICES INC COMMON STOCK USD.167	328,442	28,720,764	65,215,444
ANAPTYSBIO INC COMMON STOCK USD.001	1,043	43,298	22,341
ANAVEX LIFE SCIENCES CORP COMMON STOCK USD.001	3,749	38,731	34,903
ANDERSONS INC/THE COMMON STOCK	60,342	2,079,352	3,472,079
ANGEL OAK MORTGAGE REIT INC REIT USD.01	360	5,100	3,816
ANGI INC COMMON STOCK	886,060	2,237,339	2,206,289
ANGIODYNAMICS INC COMMON STOCK USD.01	2,009	33,284	15,751
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	670	29,106	36,944
ANIKA THERAPEUTICS INC COMMON STOCK USD.01	744	19,561	16,859
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	301,715	10,872,153	5,844,220
ANNEXON INC COMMON STOCK	1,312	4,576	5,956
ANSYS INC COMMON STOCK USD.01	46,311	7,109,205	16,805,336
ANTERIX INC COMMON STOCK USD.0001	697	29,847	23,224
ANTERO MIDSTREAM CORP COMMON STOCK	183,869	1,857,747	2,303,879
ANTERO RESOURCES CORP COMMON STOCK USD.01	161,461	5,087,373	3,661,935
ANYWHERE REAL ESTATE INC COMMON STOCK USD.01	5,118	119,542	41,507
AON PLC CLASS A COMMON STOCK	106,201	15,634,249	30,906,615
APA CORP COMMON STOCK USD.625	191,182	8,730,955	6,859,610

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
APARTMENT INCOME REIT CO REIT USD.01	85,786	3,279,846	2,979,348
APARTMENT INVT + MGMT CO A REIT USD.01	7,082	140,562	55,452
APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001	51,951	4,351,520	3,109,787
API GROUP CORP COMMON STOCK USD.0001	45,979	1,318,479	1,590,873
APOGEE ENTERPRISES INC COMMON STOCK USD.333	10,763	493,029	574,852
APOGEE THERAPEUTICS INC COMMON STOCK USD.00001	15,642	331,162	437,037
APOLLO COMMERCIAL REAL ESTAT REIT USD.01	6,724	99,251	78,940
APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001	299,119	16,197,558	27,874,900
APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001	1,953	78,060	74,800
APPFOLIO INC A COMMON STOCK USD.0001	8,604	1,506,832	1,490,557
APPIAN CORP A COMMON STOCK USD.0001	1,911	93,854	71,968
APPLE HOSPITALITY REIT INC REIT NPV	168,171	2,659,852	2,793,320
APPLE INC COMMON STOCK USD.00001	9,185,114	550,028,218	1,768,409,998
APPLIED DIGITAL CORP COMMON STOCK USD.001	460,394	2,712,465	3,103,056
APPLIED INDUSTRIAL TECH INC COMMON STOCK	20,061	1,539,074	3,464,334
APPLIED MATERIALS INC COMMON STOCK USD.01	577,548	34,707,437	93,603,204
APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	78,504	777,705	1,516,697
APPROVIN CORP CLASS A COMMON STOCK USD.00003	113,545	4,497,079	4,524,768
APTARGROUP INC COMMON STOCK USD.01	35,046	3,223,446	4,332,387
APTIV PLC COMMON STOCK USD.01	261,284	23,039,813	23,442,400
ARAMARK COMMON STOCK USD.01	375,672	9,297,663	10,556,383
ARBOR REALTY TRUST INC REIT USD.01	7,671	101,365	116,446
ARBUTUS BIOPHARMA CORP COMMON STOCK	5,385	16,754	13,463
ARCBEST CORP COMMON STOCK USD.01	7,106	434,623	854,212
ARCELLX INC COMMON STOCK USD.001	1,881	42,586	104,396
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	200,264	6,554,498	14,873,607
ARCHER AVIATION INC A COMMON STOCK USD.0001	7,805	30,251	47,923
ARCHER DANIELS MIDLAND CO COMMON STOCK	489,524	30,130,588	35,353,423
ARCHROCK INC COMMON STOCK USD.01	6,605	59,672	101,717
ARCOSA INC COMMON STOCK USD.01	29,012	1,747,201	2,397,552
ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001	1,211	53,379	38,183
ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	21,168	453,047	404,309
ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001	2,972	46,166	9,600
ARDAGH GROUP SA COMMON STOCK EUR.01	10,878	189,504	104,429
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01	90,490	731,992	347,482
ARDELYX INC COMMON STOCK USD.000001	10,631	39,790	65,912
ARDMORE SHIPPING CORP COMMON STOCK USD.01	61,509	795,064	866,662
ARES COMMERCIAL REAL ESTATE REIT USD.01	2,800	37,886	29,008
ARES MANAGEMENT CORP A COMMON STOCK	94,271	5,389,706	11,210,707
ARGAN INC COMMON STOCK USD.15	612	21,873	28,635
ARHAUS INC COMMON STOCK USD.001	89,764	907,335	1,063,703
ARIS WATER SOLUTIONS INC A COMMON STOCK USD.0000001	1,277	15,428	10,714
ARISTA NETWORKS INC COMMON STOCK USD.0001	157,109	12,258,094	37,000,741
ARKO CORP COMMON STOCK USD.0001	4,439	41,871	36,622
ARLO TECHNOLOGIES INC COMMON STOCK USD.001	463,267	2,784,231	4,410,302
ARMADA HOFFLER PROPERTIES IN REIT USD.01	59,742	674,450	739,009
ARMOUR RESIDENTIAL REIT INC REIT USD.0001	2,256	84,391	43,586
ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	63,205	5,060,238	6,214,316
ARRAY TECHNOLOGIES INC COMMON STOCK USD.001	7,136	139,586	119,885
ARROW ELECTRONICS INC COMMON STOCK USD1.0	103,863	8,466,439	12,697,252
ARROW FINANCIAL CORP COMMON STOCK USD1.0	848	21,188	23,693
ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001	4,810	133,450	147,186



Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ARS PHARMACEUTICALS INC COMMON STOCK USD.0001	826	5,049	4,526
ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	388	15,818	16,083
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	113,119	10,104,908	25,438,201
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	2,908	110,229	128,475
ARTIVION INC COMMON STOCK USD.01	1,767	30,468	31,594
ARVINAS INC COMMON STOCK USD.001	40,871	1,304,307	1,682,250
ASANA INC CL A COMMON STOCK USD.00001	3,704	198,043	70,413
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	18,724	1,563,311	4,212,338
ASGN INC COMMON STOCK USD.01	29,054	2,070,397	2,794,123
ASHLAND INC COMMON STOCK	40,220	3,217,751	3,390,948
ASPEN AEROGELS INC COMMON STOCK USD.00001	167,545	2,072,927	2,643,860
ASPEN TECHNOLOGY INC COMMON STOCK	14,678	2,659,855	3,231,362
ASSERTIO HOLDINGS INC COMMON STOCK	4,150	22,697	4,441
ASSETMARK FINANCIAL HOLDINGS COMMON STOCK USD.001	1,068	27,638	31,987
ASSOCIATED BANC CORP COMMON STOCK USD.01	185,606	3,984,917	3,970,112
ASSURANT INC COMMON STOCK USD.01	31,333	3,129,705	5,279,297
ASSURED GUARANTY LTD COMMON STOCK USD.01	31,507	1,208,253	2,357,669
AST SPACEMOBILE INC COMMON STOCK USD.0001	3,735	23,720	22,522
ASTEC INDUSTRIES INC COMMON STOCK USD.2	28,484	1,142,803	1,059,605
ASTRIA THERAPEUTICS INC COMMON STOCK USD.001	1,735	16,547	13,325
ASTRONICS CORP COMMON STOCK USD.01	1,082	18,955	18,848
ASURE SOFTWARE INC COMMON STOCK USD.01	891	10,430	8,482
AT+T INC COMMON STOCK USD1.0	4,212,430	103,683,345	70,684,575
ATARA BIOTHERAPEUTICS INC COMMON STOCK USD.0001	3,949	74,855	2,025
ATEA PHARMACEUTICALS INC COMMON STOCK USD.001	3,732	70,128	11,383
ATI INC COMMON STOCK USD.1	25,892	635,952	1,177,309
ATKORE INC COMMON STOCK USD.01	1,855	98,324	296,800
ATLANTA BRAVES HOLDINGS IN A COMMON STOCK USD.01	638	12,951	27,294
ATLANTA BRAVES HOLDINGS IN C COMMON STOCK USD.01	2,057	55,435	81,416
ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33	73,830	2,587,163	2,697,748
ATLANTICUS HOLDINGS CORP COMMON STOCK	156	5,801	6,033
ATLAS ENERGY SOLUTIONS INC COMMON STOCK	903	14,681	15,550
ATLISSIAN CORP CL A COMMON STOCK USD.00001	178,466	27,759,010	42,449,923
ATMOS ENERGY CORP COMMON STOCK	79,316	7,349,121	9,192,724
ATMUS FILTRATION TECHNOLOGIE COMMON STOCK	200,504	4,305,928	4,709,839
ATN INTERNATIONAL INC COMMON STOCK USD.01	455	22,254	17,731
ATOMERA INC COMMON STOCK USD.001	1,174	20,867	8,230
ATRICURE INC COMMON STOCK USD.001	78,740	3,233,955	2,810,231
ATRION CORPORATION COMMON STOCK USD.1	65	35,213	24,621
AURA BIOSCIENCES INC COMMON STOCK USD.00001	1,440	19,430	12,758
AURINIA PHARMACEUTICALS INC COMMON STOCK	6,400	71,035	57,536
AURORA INNOVATION INC COMMON STOCK USD.0001	15,433	38,017	67,442
AUTODESK INC COMMON STOCK USD.01	169,393	28,098,133	41,243,808
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	221,982	28,651,260	51,715,147
AUTONATION INC COMMON STOCK USD.01	59,841	6,632,743	8,986,921
AUTOZONE INC COMMON STOCK USD.01	11,826	10,748,025	30,577,424
AVALONBAY COMMUNITIES INC REIT USD.01	75,719	13,709,571	14,176,111
AVANGRID INC COMMON STOCK USD.01	37,131	1,691,745	1,203,416
AVANOS MEDICAL INC COMMON STOCK USD.01	76,620	2,520,744	1,718,587
AVANTOR INC COMMON STOCK USD.01	722,507	16,319,931	16,494,835
AVEANNA HEALTHCARE HOLDINGS COMMON STOCK USD.01	2,543	24,610	6,815
AVEPOINT INC COMMON STOCK USD.0001	7,309	41,285	60,007

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
AVERY DENNISON CORP COMMON STOCK USD1.0	56,112	6,143,310	11,343,602
AVIAT NETWORKS INC COMMON STOCK USD.01	486	16,630	15,873
AVID BIOSERVICES INC COMMON STOCK USD.001	2,901	34,235	18,857
AVIDITY BIOSCIENCES INC COMMON STOCK	3,481	73,277	31,503
AVIDXCHANGE HOLDINGS INC COMMON STOCK USD.001	7,089	63,320	87,833
AVIENT CORP COMMON STOCK USD.01	44,366	1,423,869	1,844,295
AVIS BUDGET GROUP INC COMMON STOCK USD.01	11,377	1,812,126	2,016,687
AVISTA CORP COMMON STOCK	211,344	8,504,753	7,553,435
AVITA MEDICAL INC COMMON STOCK	1,239	19,650	16,999
AVNET INC COMMON STOCK USD1.0	71,842	2,992,614	3,620,837
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	336,622	9,546,270	11,435,049
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	9,988	380,399	1,295,344
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	42,949	2,439,596	2,378,086
AXOGEN INC COMMON STOCK USD.01	128,946	1,789,964	880,701
AXON ENTERPRISE INC COMMON STOCK USD.00001	81,829	10,194,611	21,138,886
AXONICS INC COMMON STOCK USD.0001	72,882	3,783,541	4,535,447
AXOS FINANCIAL INC COMMON STOCK USD.01	92,319	2,289,444	5,040,617
AXSOME THERAPEUTICS INC COMMON STOCK USD.0001	22,986	1,409,690	1,829,456
AZEK CO INC/THE COMMON STOCK	129,365	4,028,297	4,948,211
AZENTA INC COMMON STOCK USD.01	32,756	2,945,128	2,133,726
AZZ INC COMMON STOCK USD1.0	1,165	42,315	67,675
B. RILEY FINANCIAL INC COMMON STOCK USD.0001	919	31,958	19,290
B+G FOODS INC COMMON STOCK USD.01	3,638	97,197	38,199
BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	3,074	23,724	4,488
BADGER METER INC COMMON STOCK USD1.0	1,394	84,694	215,192
BAKER HUGHES CO COMMON STOCK USD.0001	608,383	17,667,297	20,794,531
BAKKT HOLDINGS INC COMMON STOCK USD.0001	2,260	5,359	5,040
BALCHEM CORP COMMON STOCK USD.0667	1,514	143,703	225,208
BALL CORP COMMON STOCK	176,215	8,552,749	10,135,887
BALLY S CORP COMMON STOCK USD.01	1,681	60,496	23,433
BANC OF CALIFORNIA INC COMMON STOCK USD.01	177,265	2,183,547	2,380,669
BANCFIRST CORP COMMON STOCK USD1.0	1,096	68,941	106,674
BANCO LATINOAMERICANO COME E COMMON STOCK	34,067	765,365	842,818
BANCORP INC/THE COMMON STOCK USD1.0	2,520	39,390	97,171
BANDWIDTH INC CLASS A COMMON STOCK USD.001	1,238	102,988	17,914
BANK FIRST CORP COMMON STOCK USD1.0	440	31,831	38,130
BANK OF AMERICA CORP COMMON STOCK USD.01	4,598,948	120,489,099	154,846,579
BANK OF HAWAII CORP COMMON STOCK USD.01	1,780	77,519	128,979
BANK OF MARIN BANCORP/CA COMMON STOCK	877	30,172	19,312
BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	162,271	5,095,439	5,194,295
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	484,796	22,584,740	25,233,632
BANK OZK COMMON STOCK	112,793	4,178,192	5,620,475
BANK7 CORP COMMON STOCK USD.01	110	2,416	3,009
BANKUNITED INC COMMON STOCK USD.01	39,849	1,423,625	1,292,303
BANKWELL FINANCIAL GROUP INC COMMON STOCK NPV	208	6,298	6,277
BANNER CORPORATION COMMON STOCK USD.01	71,627	3,557,896	3,836,342
BAR HARBOR BANKSHARES COMMON STOCK USD2.0	786	22,354	23,077
BARK INC COMMON STOCK USD.0001	5,245	9,147	4,225
BARNES GROUP INC COMMON STOCK USD.01	79,519	2,480,642	2,594,705
BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	3,163	302,179	366,275
BATH + BODY WORKS INC COMMON STOCK USD.5	137,872	5,337,280	5,950,556
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	333,200	21,435,978	12,881,512

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
BAYCOM CORP COMMON STOCK	442	8,940	10,427
BCB BANCORP INC COMMON STOCK	614	9,932	7,890
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	14,405	564,486	1,253,523
BEAM THERAPEUTICS INC COMMON STOCK USD.01	5,547	218,897	150,989
BEAUTY HEALTH CO/THE COMMON STOCK USD.0001	272,472	2,837,640	847,388
BEAZER HOMES USA INC COMMON STOCK USD.001	4,332	93,417	146,378
BECTON DICKINSON AND CO COMMON STOCK USD1.0	163,071	34,423,647	39,761,602
BEL FUSE INC CL B COMMON STOCK USD.1	7,061	347,279	471,463
BELDEN INC COMMON STOCK USD.01	39,220	1,823,458	3,029,745
BELLRING BRANDS INC COMMON STOCK USD.01	6,428	145,752	356,304
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	1,618	33,549	44,722
BENSON HILL INC COMMON STOCK USD.0001	9,712	30,534	1,688
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	103,079	5,495,823	5,378,662
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1,078,511	209,428,586	384,661,733
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	2,014	56,302	50,008
BERRY CORP COMMON STOCK USD.001	646,742	5,747,001	4,546,596
BERRY GLOBAL GROUP INC COMMON STOCK USD.01	101,009	4,664,187	6,806,997
BEST BUY CO INC COMMON STOCK USD.1	283,046	18,278,256	22,156,841
BEYOND AIR INC COMMON STOCK	757	3,511	1,484
BEYOND INC COMMON STOCK USD.0001	27,327	1,341,090	756,685
BEYOND MEAT INC COMMON STOCK	2,763	150,629	24,591
BGC GROUP INC A COMMON STOCK USD.01	125,158	549,620	903,641
BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	1,148	25,447	7,278
BIG LOTS INC COMMON STOCK USD.01	1,301	45,317	10,135
BIGBEAR.AI HOLDINGS INC COMMON STOCK USD.0001	807	1,887	1,727
BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001	3,101	123,210	30,173
BIGLARI HOLDINGS INC B COMMON STOCK	1,956	236,037	322,603
BILL HOLDINGS INC COMMON STOCK USD.00001	106,678	16,436,027	8,703,858
BIO RAD LABORATORIES A COMMON STOCK USD.0001	11,390	3,196,942	3,677,717
BIO TECHNE CORP COMMON STOCK USD.01	83,454	3,684,515	6,439,311
BIOATLA INC COMMON STOCK USD.0001	1,297	4,550	3,191
BIOCRIST PHARMACEUTICALS INC COMMON STOCK USD.01	292,625	2,291,464	1,752,824
BIOGEN INC COMMON STOCK USD.0005	90,708	23,436,582	23,472,509
BIOHAVEN LTD COMMON STOCK	31,899	1,207,369	1,365,277
BIOLIFE SOLUTIONS INC COMMON STOCK USD.001	1,606	34,692	26,098
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.0001	126,272	10,839,582	12,175,146
BIOMEA FUSION INC COMMON STOCK USD.0001	924	28,346	13,416
BIOTE CORP A COMMON STOCK USD.0001	349	2,292	1,724
BIOXCEL THERAPEUTICS INC COMMON STOCK USD.001	922	27,140	2,720
BIRKENSTOCK HOLDING PLC COMMON STOCK NPV	15,925	775,355	776,025
BIT DIGITAL INC COMMON STOCK USD.01	4,359	18,532	18,439
BJ S RESTAURANTS INC COMMON STOCK	1,026	40,831	36,946
BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	72,631	4,785,742	4,841,582
BLACK HILLS CORP COMMON STOCK USD1.0	3,191	197,391	172,154
BLACKBAUD INC COMMON STOCK USD.001	32,789	2,258,175	2,842,806
BLACKLINE INC COMMON STOCK USD.01	2,669	177,352	166,652
BLACKROCK INC COMMON STOCK USD.01	79,443	36,655,692	64,491,827
BLACKSKY TECHNOLOGY INC COMMON STOCK USD.0001	3,467	6,719	4,854
BLACKSTONE INC COMMON STOCK USD.00001	404,197	41,077,146	52,917,471
BLACKSTONE MORTGAGE TRU CL A REIT USD.01	8,125	247,919	172,819
BLADE AIR MOBILITY INC COMMON STOCK USD.0001	3,425	18,762	12,090
BLINK CHARGING CO COMMON STOCK USD.001	2,442	68,921	8,278



Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BLOCK INC COMMON STOCK USD.0000001	524,974	41,780,646	40,606,739
BLOOM ENERGY CORP A COMMON STOCK USD.0001	9,317	157,725	137,892
BLOOMIN BRANDS INC COMMON STOCK USD.01	4,162	87,960	117,160
BLUE BIRD CORP COMMON STOCK USD.0001	1,135	24,681	30,600
BLUE FOUNDRY BANCORP COMMON STOCK USD.01	934	12,805	9,032
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	235,231	2,597,788	3,504,942
BLUE RIDGE BANKSHARES INC COMMON STOCK USD5.0	892	15,268	2,703
BLUEBIRD BIO INC COMMON STOCK USD.01	4,835	129,728	6,672
BLUEGREEN VACATIONS HOLDING COMMON STOCK USD.01	477	12,842	35,832
BLUELINX HOLDINGS INC COMMON STOCK USD.01	11,104	793,495	1,258,194
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	48,097	3,133,879	4,436,467
BOEING CO/THE COMMON STOCK USD5.0	298,935	65,913,141	77,920,397
BOISE CASCADE CO COMMON STOCK USD.01	28,751	991,778	3,719,229
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	16,215	1,297,727	1,388,815
BOOKING HOLDINGS INC COMMON STOCK USD.008	23,975	44,539,038	85,044,600
BOOT BARN HOLDINGS INC COMMON STOCK USD.0001	27,531	2,065,858	2,113,280
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	80,980	3,965,299	10,358,152
BORGWARNER INC COMMON STOCK USD.01	156,667	5,420,814	5,616,512
BORR DRILLING LTD COMMON STOCK USD.05	11,188	59,665	82,344
BOSTON BEER COMPANY INC A COMMON STOCK USD.01	8,725	4,213,118	3,015,273
BOSTON OMAHA CORP CL A COMMON STOCK	1,212	24,120	19,065
BOSTON PROPERTIES INC REIT USD.01	99,215	10,674,982	6,961,917
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	956,706	30,695,885	55,307,174
BOWLERO CORP CLASS A COMMON STOCK USD.0001	917	9,894	12,985
BOWMAN CONSULTING GROUP LTD COMMON STOCK USD.01	540	16,576	19,181
BOX INC CLASS A COMMON STOCK USD.0001	6,635	145,147	169,922
BOYD GAMING CORP COMMON STOCK USD.01	151,940	9,589,909	9,512,963
BRAEMAR HOTELS + RESORTS INC REIT USD.01	2,800	15,287	7,000
BRANDYWINE REALTY TRUST REIT USD.01	8,019	112,392	43,303
BRAZE INC A COMMON STOCK USD.0001	27,074	1,127,038	1,438,442
BRC INC A COMMON STOCK USD.0001	2,098	17,659	7,616
BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01	2,337	129,258	76,981
BRIDGEBIO PHARMA INC COMMON STOCK	26,730	935,335	1,079,090
BRIDGEWATER BANCSHARES INC COMMON STOCK USD.001	983	13,004	13,290
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	31,210	3,150,777	2,941,230
BRIGHTCOVE COMMON STOCK USD.001	2,329	21,696	6,032
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	35,569	1,670,803	1,882,311
BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001	26,631	602,321	510,250
BRIGHTSPIRE CAPITAL INC REIT USD.01	11,620	108,921	86,453
BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01	176,208	2,367,858	1,483,671
BRINK S CO/THE COMMON STOCK USD1.0	34,085	2,204,914	2,997,776
BRINKER INTERNATIONAL INC COMMON STOCK USD.1	52,961	1,738,663	2,286,856
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	1,862,239	106,465,208	95,551,483
BRISTOW GROUP INC COMMON STOCK USD.01	1,105	35,132	31,238
BRIXMOR PROPERTY GROUP INC REIT USD.01	205,799	4,122,481	4,788,943
BROADCOM INC COMMON STOCK	296,839	127,164,195	331,346,534
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	62,717	5,999,663	12,904,023
BROADSTONE NET LEASE INC REIT USD.00025	43,403	749,781	747,400
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	9,941	104,021	57,857
BROOKFIELD BUSINESS CL A COMMON STOCK	1,232	29,961	28,681
BROOKFIELD INFRASTRUCTURE A COMMON STOCK	5,694	218,922	200,884
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01	69,674	2,789,206	2,005,914

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
BROOKLINE BANCORP INC COMMON STOCK USD.01	4,061	51,547	44,306
BROWN + BROWN INC COMMON STOCK USD.1	126,988	3,847,180	9,030,117
BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	26,817	1,299,572	1,598,025
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	100,169	4,951,463	5,719,650
BRP GROUP INC A COMMON STOCK USD.01	108,854	2,135,788	2,614,673
BRT APARTMENTS CORP REIT USD3.0	448	8,804	8,328
BRUKER CORP COMMON STOCK USD.01	56,079	1,984,826	4,120,685
BRUNSWICK CORP COMMON STOCK USD.75	46,857	2,690,629	4,533,415
BUCKLE INC/THE COMMON STOCK USD.01	1,469	45,813	69,807
BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	10,899	237,930	250,568
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	85,439	5,324,042	14,263,187
BUMBLE INC A COMMON STOCK USD.01	63,806	1,814,588	940,500
BUNGE GLOBAL SA COMMON STOCK USD.01	86,893	6,480,154	8,771,848
BURKE + HERBERT FINANCIAL SE COMMON STOCK	301	22,875	18,933
BURLINGTON STORES INC COMMON STOCK USD.0001	48,466	6,693,740	9,425,668
BUSINESS FIRST BANCSHARES COMMON STOCK USD1.0	1,047	25,615	25,809
BUTTERFLY NETWORK INC COMMON STOCK USD.0001	5,966	53,234	6,443
BWX TECHNOLOGIES INC COMMON STOCK USD.01	48,146	2,432,853	3,694,243
BYLINE BANCORP INC COMMON STOCK USD.01	8,711	176,097	205,231
BYRNA TECHNOLOGIES INC COMMON STOCK USD.001	343,458	3,454,848	2,194,697
C + F FINANCIAL CORP COMMON STOCK USD1.0	241	13,434	16,434
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	60,569	4,805,257	5,232,556
C3.AI INC A COMMON STOCK USD.001	3,877	118,485	111,309
C4 THERAPEUTICS INC COMMON STOCK	286,391	896,267	1,618,109
CABALLETTA BIO INC COMMON STOCK USD.00001	1,632	21,682	37,046
CABLE ONE INC COMMON STOCK USD.01	3,456	3,448,282	1,923,575
CABOT CORP COMMON STOCK USD1.0	66,467	4,266,160	5,549,995
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	17,149	3,517,813	5,553,875
CACTUS INC A COMMON STOCK USD.01	28,966	1,471,328	1,315,056
CADENCE BANK COMMON STOCK USD2.5	8,366	218,893	247,550
CADENCE DESIGN SYS INC COMMON STOCK USD.01	232,821	28,307,470	63,413,456
CADIZ INC COMMON STOCK USD.01	1,155	4,548	3,234
CADRE HOLDINGS INC COMMON STOCK USD.01	1,053	22,443	34,633
CAESARS ENTERTAINMENT INC COMMON STOCK	245,593	15,952,470	11,513,400
CAL MAINE FOODS INC COMMON STOCK USD.01	1,900	66,082	109,041
CALAVO GROWERS INC COMMON STOCK USD.001	933	47,085	27,440
CALEDONIA MINING CORP PLC COMMON STOCK	8,140	95,185	99,308
CALERES INC COMMON STOCK USD.01	25,029	697,796	769,141
CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	33,849	1,624,266	1,850,863
CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	2,817	129,492	146,118
CALIX INC COMMON STOCK	2,777	83,227	121,327
CALLON PETROLEUM CO COMMON STOCK USD.01	53,954	2,661,630	1,748,110
CAMBIUM NETWORKS CORP COMMON STOCK USD.0001	28,118	637,862	168,708
CAMBRIDGE BANCORP COMMON STOCK USD1.0	359	29,621	24,915
CAMDEN NATIONAL CORP COMMON STOCK	635	24,372	23,895
CAMDEN PROPERTY TRUST REIT USD.01	188,236	19,787,863	18,689,952
CAMPBELL SOUP CO COMMON STOCK USD.0375	101,824	4,789,716	4,401,852
CAMPING WORLD HOLDINGS INC A COMMON STOCK USD.01	1,940	61,331	50,944
CANNAE HOLDINGS INC COMMON STOCK USD.0001	3,355	69,567	65,456
CANO HEALTH INC COMMON STOCK USD.0001	111	44,529	652
CANTALOUPE INC COMMON STOCK	3,153	31,375	23,364
CAPITAL BANCORP INC/MD COMMON STOCK USD.01	13,041	188,578	315,592

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	17,564	558,846	516,909
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	227,484	19,364,823	29,827,702
CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	5,788	67,116	37,333
CAPRI HOLDINGS LTD COMMON STOCK	84,789	4,055,910	4,259,799
CAPSTAR FINANCIAL HOLDINGS I COMMON STOCK USD1.0	1,047	20,737	19,621
CARA THERAPEUTICS INC COMMON STOCK USD.001	2,196	31,294	1,632
CARDINAL HEALTH INC COMMON STOCK	172,785	11,678,051	17,416,728
CARDLYTICS INC COMMON STOCK	1,713	105,789	15,777
CAREDX INC COMMON STOCK USD.001	2,336	81,074	28,032
CAREMAX INC COMMON STOCK USD.0001	3,007	14,140	1,498
CARETRUST REIT INC REIT USD.01	4,689	84,647	104,940
CARGURUS INC COMMON STOCK USD.001	253,933	4,364,637	6,135,021
CARIBOU BIOSCIENCES INC COMMON STOCK USD.0001	4,602	41,141	26,369
CARISMA THERAPEUTICS INC COMMON STOCK USD.001	1,804	15,059	5,286
CARLISLE COS INC COMMON STOCK USD1.0	26,322	3,455,226	8,223,782
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	113,037	3,706,384	4,599,476
CARMAX INC COMMON STOCK USD.5	82,835	5,429,706	6,356,758
CARNIVAL CORP COMMON STOCK USD.01	935,056	24,495,941	17,335,938
CARPARTS.COM INC COMMON STOCK USD.001	2,551	23,205	8,061
CARPENTER TECHNOLOGY COMMON STOCK USD5.0	45,733	2,247,346	3,237,896
CARRIAGE SERVICES INC COMMON STOCK USD.01	577	17,386	14,431
CARRIER GLOBAL CORP COMMON STOCK USD.01	445,002	9,856,655	25,565,365
CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	14,227	106,020	112,109
CARS.COM INC COMMON STOCK USD.01	3,131	66,093	59,395
CARTER BANKSHARES INC COMMON STOCK USD1.0	1,310	23,058	19,611
CARTER S INC COMMON STOCK USD.01	18,991	1,747,071	1,422,236
CARTESIAN THERAPEUTICS INC COMMON STOCK	3,327	0	599
CARTESIAN THERAPEUTICS INC COMMON STOCK USD.0001	3,327	3,952	2,294
CARVANA CO COMMON STOCK USD.001	4,697	283,257	248,659
CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	18,671	1,499,202	1,595,624
CASEY S GENERAL STORES INC COMMON STOCK	20,165	2,881,118	5,540,132
CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	650	23,522	29,283
CASSAVA SCIENCES INC COMMON STOCK USD.001	1,860	74,559	41,869
CASSAVA SCIENCES INC WARRANT	743	0	379
CASTLE BIOSCIENCES INC COMMON STOCK USD.001	1,251	56,840	26,997
CATALENT INC COMMON STOCK USD.01	97,680	5,367,993	4,388,762
CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001	4,709	22,599	79,158
CATERPILLAR INC COMMON STOCK USD1.0	303,856	38,479,725	89,841,104
CATHAY GENERAL BANCORP COMMON STOCK USD.01	3,574	110,171	159,293
CATO CORP CLASS A COMMON STOCK USD.033	520	8,852	3,713
CAVA GROUP INC COMMON STOCK USD.0001	28,699	1,197,992	1,233,483
CAVCO INDUSTRIES INC COMMON STOCK USD.01	421	70,225	145,927
CBIZ INC COMMON STOCK USD.01	2,280	54,927	142,705
CBL + ASSOCIATES PROPERTIES REIT USD.01	1,200	30,097	29,304
CBOE GLOBAL MARKETS INC COMMON STOCK	60,961	6,021,907	10,885,196
CBRE GROUP INC A COMMON STOCK USD.01	175,868	7,635,678	16,371,552
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	195,855	1,978,026	2,230,788
CDW CORP/DE COMMON STOCK USD.01	72,089	5,996,140	16,387,271
CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	1,476	19,028	29,933
CELANESE CORP COMMON STOCK USD.0001	62,738	5,826,367	9,747,603
CELCUITY INC COMMON STOCK USD.001	1,167	13,719	17,003
CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	30,817	932,011	1,222,202

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CELSIUS HOLDINGS INC COMMON STOCK USD.001	123,998	5,074,572	6,760,371
CENCORA INC COMMON STOCK USD.01	96,797	10,523,887	19,880,168
CENTENE CORP COMMON STOCK USD.001	361,196	21,597,974	26,804,355
CENTERPOINT ENERGY INC COMMON STOCK USD.01	379,646	9,984,649	10,846,486
CENTERSPACE REIT	33,582	2,514,372	1,954,472
CENTRAL GARDEN + PET CO COMMON STOCK USD.01	541	25,342	27,110
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	1,839	46,767	80,990
CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	49,807	967,617	980,202
CENTRAL VALLEY COMM BANCORP COMMON STOCK	792	12,269	17,701
CENTRUS ENERGY CORP CLASS A COMMON STOCK USD.1	644	21,055	35,040
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	2,431	32,197	29,512
CENTURY CASINOS INC COMMON STOCK USD.01	159,669	1,272,427	779,185
CENTURY COMMUNITIES INC COMMON STOCK USD.01	38,611	2,494,402	3,519,007
CENTURY THERAPEUTICS INC COMMON STOCK USD.0001	1,170	20,831	3,884
CERENCE INC COMMON STOCK USD.01	1,873	69,435	36,823
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001	3,337	83,663	141,489
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	94,140	5,691,802	6,318,677
CERTARA INC COMMON STOCK USD.01	183,300	4,141,120	3,224,247
CERUS CORP COMMON STOCK USD.001	7,349	36,829	15,874
CEVA INC COMMON STOCK USD.001	65,850	2,009,209	1,495,454
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	112,013	5,090,163	8,905,034
CHAMPIONX CORP COMMON STOCK USD.01	9,392	155,463	274,340
CHARGE ENTERPRISES INC COMMON STOCK USD.0001	2,501	13,675	285
CHARGEPOINT HOLDINGS INC COMMON STOCK	153,185	3,596,129	358,453
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	27,420	3,912,762	6,482,088
CHART INDUSTRIES INC COMMON STOCK USD.01	24,304	3,528,489	3,313,364
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	67,955	21,853,043	26,412,749
CHATHAM LODGING TRUST REIT USD.01	86,175	1,082,115	923,796
CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	2,298	65,047	80,453
CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	1,634	43,949	48,089
CHEGG INC COMMON STOCK USD.001	83,007	782,815	942,960
CHEMED CORP COMMON STOCK USD1.0	7,927	2,703,342	4,635,313
CHEMOURS CO/THE COMMON STOCK USD.01	106,943	3,497,623	3,372,982
CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	116	4,455	5,777
CHENIERE ENERGY INC COMMON STOCK USD.003	144,844	9,906,509	24,726,319
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	83,837	7,213,396	6,450,419
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	28,148	2,567,308	2,973,273
CHEVRON CORP COMMON STOCK USD.75	1,004,618	116,395,951	149,848,821
CHEWY INC CLASS A COMMON STOCK USD.01	55,411	1,055,059	1,309,362
CHICAGO ATLANTIC REAL ESTATE REIT USD.01	980	15,028	15,856
CHICO S FAS INC COMMON STOCK USD.01	5,722	31,944	43,373
CHILDREN S PLACE INC/THE COMMON STOCK USD.1	580	35,905	13,468
CHIMERA INVESTMENT CORP REIT USD.01	11,016	143,494	54,970
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	19,612	16,130,170	44,851,860
CHOICE HOTELS INTL INC COMMON STOCK USD.01	16,376	1,100,065	1,855,401
CHOICEONE FINANCIAL SVCS INC COMMON STOCK	483	13,306	14,152
CHORD ENERGY CORP COMMON STOCK	26,496	3,901,276	4,404,430
CHUBB LTD COMMON STOCK	250,822	36,236,454	56,685,772
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	187,621	13,065,549	17,741,442
CHURCHILL DOWNS INC COMMON STOCK	37,326	3,719,127	5,036,397
CHUY S HOLDINGS INC COMMON STOCK USD.01	862	25,448	32,954
CIENA CORP COMMON STOCK USD.01	97,988	4,346,204	4,410,440

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CIMPRESS PLC COMMON STOCK EUR.01	32,001	2,041,901	2,561,680
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	82,273	6,510,459	8,511,965
CINEMARK HOLDINGS INC COMMON STOCK USD.001	5,172	87,877	72,873
CINTAS CORP COMMON STOCK	66,284	17,567,539	39,946,715
CIPHER MINING INC COMMON STOCK USD1.0	1,204	1,900	4,973
CIRRUS LOGIC INC COMMON STOCK USD.001	57,045	3,862,319	4,745,574
CISCO SYSTEMS INC COMMON STOCK USD.001	2,298,436	86,695,849	116,116,987
CITIGROUP INC COMMON STOCK USD.01	1,236,781	71,462,809	63,620,015
CITIUS PHARMACEUTICALS INC COMMON STOCK	3,476	4,512	2,630
CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	797	16,806	17,877
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	427,654	14,623,184	14,172,454
CITIZENS FINANCIAL SERVICES COMMON STOCK USD1.0	195	16,405	12,620
CITY HOLDING CO COMMON STOCK USD2.5	700	40,065	77,182
CITY OFFICE REIT INC REIT USD.01	128,365	848,968	784,310
CIVISTA BANCSHARES INC COMMON STOCK	680	14,409	12,539
CIVITAS RESOURCES INC COMMON STOCK	22,785	1,726,935	1,558,038
CLARIVATE PLC COMMON STOCK USD.01	249,340	6,029,438	2,308,888
CLAROS MORTGAGE TRUST INC COMMON STOCK USD.01	4,412	79,762	60,136
CLARUS CORP COMMON STOCK USD.0001	217,116	2,025,001	1,497,015
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	8,074	44,132	30,923
CLEAN HARBORS INC COMMON STOCK USD.01	60,180	4,399,028	10,502,012
CLEANSARK INC COMMON STOCK	7,076	53,850	78,048
CLEAR CHANNEL OUTDOOR HOLDIN COMMON STOCK	16,179	45,173	29,446
CLEAR SECURE INC CLASS A COMMON STOCK USD.00001	3,929	87,434	81,134
CLEARFIELD INC COMMON STOCK USD.01	642	19,740	18,669
CLEARPOINT NEURO INC COMMON STOCK USD.01	668	4,387	4,536
CLEARWATER PAPER CORP COMMON STOCK USD.0001	8,191	289,325	295,859
CLEARWAY ENERGY INC A COMMON STOCK USD.01	19,296	521,986	493,592
CLEARWAY ENERGY INC C COMMON STOCK	45,584	1,290,125	1,250,369
CLEVELAND CLIFFS INC COMMON STOCK USD.125	293,125	6,002,337	5,985,613
CLIMB GLOBAL SOLUTIONS INC COMMON STOCK USD.01	132	6,394	7,238
CLIPPER REALTY INC REIT USD.01	292	2,295	1,577
CLOROX COMPANY COMMON STOCK USD1.0	71,319	9,787,401	10,169,376
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	298,328	23,947,758	24,838,789
CME GROUP INC COMMON STOCK USD.01	225,588	36,163,649	47,508,833
CMS ENERGY CORP COMMON STOCK USD.01	271,085	14,562,926	15,741,906
CNA FINANCIAL CORP COMMON STOCK USD2.5	13,659	597,628	577,912
CNB FINANCIAL CORP/PA COMMON STOCK	34,001	739,095	768,083
CNH INDUSTRIAL NV COMMON STOCK EUR.01	1,158,012	15,232,887	14,104,586
CNO FINANCIAL GROUP INC COMMON STOCK USD.01	77,763	1,521,231	2,169,588
CNX RESOURCES CORP COMMON STOCK USD.01	104,607	1,206,114	2,092,140
COASTAL FINANCIAL CORP/WA COMMON STOCK	554	19,247	24,603
COCA COLA CO/THE COMMON STOCK USD.25	2,719,144	132,075,938	160,239,156
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	229	75,173	212,604
CODEXIS INC COMMON STOCK USD.0001	3,525	51,184	10,751
CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	643	12,607	16,525
COEUR MINING INC COMMON STOCK USD.01	15,820	121,754	51,573
COGENT BIOSCIENCES INC COMMON STOCK USD.001	3,598	39,642	21,156
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	35,442	2,313,304	2,695,719
COGNEX CORP COMMON STOCK USD.002	94,007	3,808,099	3,923,852
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	606,176	38,350,415	45,784,473
COHEN + STEERS INC COMMON STOCK USD.01	1,248	67,201	94,511



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
COHERENT CORP COMMON STOCK	69,780	3,699,220	3,037,523
COHERUS BIOSCIENCES INC COMMON STOCK USD.0001	287,328	3,730,476	956,802
COHU INC COMMON STOCK USD1.0	33,079	959,856	1,170,666
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	90,721	5,744,346	15,778,196
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	474,278	33,226,958	37,804,699
COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001	95,529	2,292,467	2,940,383
COLONY BANKCORP COMMON STOCK USD1.0	12,351	154,665	164,268
COLUMBIA BANKING SYSTEM INC COMMON STOCK	199,428	5,343,878	5,320,739
COLUMBIA FINANCIAL INC COMMON STOCK USD.01	1,473	26,928	28,399
COLUMBIA SPORTSWEAR CO COMMON STOCK	18,915	1,741,065	1,504,499
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	19,258	755,464	751,447
COMCAST CORP CLASS A COMMON STOCK USD.01	3,043,605	111,179,817	133,462,079
COMERICA INC COMMON STOCK USD5.0	70,856	4,885,842	3,954,473
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	37,251	4,184,446	7,661,413
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	64,873	3,001,695	3,464,867
COMMERCIAL METALS CO COMMON STOCK USD.01	70,457	2,877,516	3,525,668
COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	78,911	787,711	553,166
COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	9,689	146,348	27,323
COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	29,234	1,381,090	1,523,384
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	6,607	81,123	20,680
COMMUNITY HEALTHCARE TRUST I REIT USD.01	62,678	2,068,595	1,669,742
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	7,482	310,323	328,161
COMMVAULT SYSTEMS INC COMMON STOCK USD.01	13,719	945,272	1,095,462
COMPASS DIVERSIFIED HOLDINGS COMMON STOCK	3,019	66,271	67,777
COMPASS INC CLASS A COMMON STOCK USD.00001	13,300	52,860	50,008
COMPASS MINERALS INTERNATION COMMON STOCK USD.01	58,325	2,019,058	1,476,789
COMPASS THERAPEUTICS INC COMMON STOCK USD.0001	5,064	15,992	7,900
COMPOSECURE INC COMMON STOCK USD.0001	42,113	299,480	227,410
COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	790	27,403	8,848
COMPX INTERNATIONAL INC COMMON STOCK USD.01	53	1,077	1,340
COMSTOCK RESOURCES INC COMMON STOCK USD.5	4,796	35,481	42,445
COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1	1,164	25,942	9,813
CONAGRA BRANDS INC COMMON STOCK USD5.0	303,807	10,738,335	8,707,109
CONCENTRIX CORP COMMON STOCK	24,086	1,561,324	2,365,486
CONCRETE PUMPING HOLDINGS IN COMMON STOCK USD.0001	1,609	9,692	13,194
CONDUENT INC COMMON STOCK USD.01	7,680	67,941	28,032
CONFLUENT INC CLASS A COMMON STOCK USD.00001	110,580	3,134,844	2,587,572
CONMED CORP COMMON STOCK USD.01	23,938	2,457,254	2,621,450
CONNECTONE BANCORP INC COMMON STOCK	40,697	854,279	932,368
CONOCOPHILLIPS COMMON STOCK USD.01	819,282	55,942,716	95,094,062
CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01	197,546	7,739,585	5,177,681
CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	4,319	49,498	18,788
CONSOLIDATED EDISON INC COMMON STOCK USD.1	186,014	14,631,649	16,921,694
CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	800	18,659	28,480
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	97,702	18,563,619	23,619,459
CONSTELLATION ENERGY COMMON STOCK	191,774	8,484,606	22,416,463
CONSTELLIUM SE COMMON STOCK EUR.02	102,538	1,592,881	2,046,658
CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001	25,628	895,878	1,115,331
CONSUMER PORTFOLIO SERVICES COMMON STOCK	272	2,790	2,549
CONTANGO ORE INC COMMON STOCK USD.001	224	4,772	4,057
CONTEXTLOGIC INC A COMMON STOCK USD.0001	1,191	65,360	7,086
CONTRA ADURO BIOTECH I COMMON STOCK	3,722	0	0

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CONTRA CHINOOK THERAPE COMMON STOCK	2,807	1,095	1,095
COOPER COS INC/THE COMMON STOCK USD.1	25,694	6,178,953	9,723,637
COOPER STANDARD HOLDING COMMON STOCK USD.001	1,039	15,685	20,302
COPART INC COMMON STOCK	514,059	8,985,695	25,188,891
COPT DEFENSE PROPERTIES REIT USD.01	5,372	146,941	137,684
CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	3,906	61,095	126,867
CORE + MAIN INC CLASS A COMMON STOCK USD.01	113,855	3,193,643	4,600,881
CORE LABORATORIES INC COMMON STOCK	2,215	50,837	39,117
CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	470	11,701	8,709
CORECARD CORP COMMON STOCK USD.01	200	5,004	2,766
CORECIVIC INC COMMON STOCK USD.01	79,325	861,040	1,152,592
CORMEDIX INC COMMON STOCK USD.001	3,031	15,634	11,397
CORNING INC COMMON STOCK USD.5	440,037	12,840,210	13,399,127
CORSAIR GAMING INC COMMON STOCK	1,693	49,040	23,871
CORTEVA INC COMMON STOCK USD.01	398,537	14,175,567	19,097,893
CORVEL CORP COMMON STOCK USD.0001	420	42,441	103,828
COSTAMARE INC COMMON STOCK USD.0001	2,015	18,302	20,976
COSTAR GROUP INC COMMON STOCK USD.01	266,954	10,335,200	23,329,110
COSTCO WHOLESALE CORP COMMON STOCK USD.005	260,975	67,354,396	172,264,378
COTERRA ENERGY INC COMMON STOCK USD.1	396,424	9,440,940	10,116,740
COTY INC CL A COMMON STOCK USD.01	196,095	2,439,878	2,435,500
COUCHBASE INC COMMON STOCK USD.00001	85,491	1,495,942	1,925,257
COUPANG INC COMMON STOCK USD.0001	992,871	21,562,429	16,074,581
COURSERA INC COMMON STOCK USD.00001	6,360	145,079	123,193
COUSINS PROPERTIES INC REIT USD1.0	158,919	4,828,949	3,869,678
COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01	2,306	48,197	106,168
CPI CARD GROUP INC COMMON STOCK USD.001	124	2,968	2,380
CRA INTERNATIONAL INC COMMON STOCK	330	16,230	32,621
CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01	1,053	115,730	81,165
CRANE CO COMMON STOCK	41,457	2,579,175	4,897,730
CRANE NXT CO COMMON STOCK USD1.0	63,773	2,852,278	3,626,771
CRAWFORD + COMPANY CL A COMMON STOCK USD1.0	483	4,004	6,366
CREDIT ACCEPTANCE CORP COMMON STOCK USD.01	3,593	1,152,888	1,914,099
CREDO TECHNOLOGY GROUP HOLDI COMMON STOCK USD.00005	55,893	798,834	1,088,237
CRESCENT ENERGY INC A COMMON STOCK USD.0001	43,730	535,375	577,673
CRICUT INC CLASS A COMMON STOCK USD.001	2,297	35,163	15,137
CRINETICS PHARMACEUTICALS IN COMMON STOCK USD.001	41,148	763,640	1,464,046
CROCS INC COMMON STOCK USD.001	49,005	5,058,981	4,577,557
CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	34,487	1,023,492	780,786
CROSSFIRST BANKSHARES INC COMMON STOCK USD.01	57,708	674,613	783,675
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	140,032	22,997,344	35,752,970
CROWN CASTLE INC REIT USD.01	233,211	26,733,638	26,863,575
CROWN HOLDINGS INC COMMON STOCK USD5.0	56,587	3,085,819	5,211,097
CRYOPORT INC COMMON STOCK USD.001	2,023	55,211	31,336
CS DISCO INC COMMON STOCK USD.005	99,957	679,040	758,674
CSG SYSTEMS INTL INC COMMON STOCK USD.01	1,489	68,309	79,230
CSW INDUSTRIALS INC COMMON STOCK USD.01	717	56,070	148,713
CSX CORP COMMON STOCK USD1.0	1,165,135	22,417,013	40,395,230
CTO REALTY GROWTH INC REIT USD.01	988	16,642	17,122
CTS CORP COMMON STOCK	17,258	474,841	754,865
CUBESMART REIT USD.01	119,575	3,979,209	5,542,301
CUE BIOPHARMA INC COMMON STOCK USD.001	985	3,780	2,600

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CULLEN/FROST BANKERS INC COMMON STOCK USD.01	38,856	3,966,078	4,215,487
CULLINAN ONCOLOGY INC COMMON STOCK USD.0001	1,247	36,783	12,707
CUMMINS INC COMMON STOCK USD2.5	88,709	13,191,954	21,252,015
CURTISS WRIGHT CORP COMMON STOCK USD1.0	28,420	3,359,431	6,331,692
CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01	150,093	1,672,691	1,621,004
CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001	2,646	22,340	16,352
CUSTOMERS BANCORP INC COMMON STOCK USD1.0	42,214	1,530,048	2,432,371
CUTERA INC COMMON STOCK USD.001	773	20,046	2,725
CVB FINANCIAL CORP COMMON STOCK	63,025	1,170,124	1,272,475
CVR ENERGY INC COMMON STOCK USD.01	4,866	152,709	147,440
CVRX INC COMMON STOCK USD.01	787	13,104	24,743
CVS HEALTH CORP COMMON STOCK USD.01	883,588	69,993,260	69,768,108
CXAPP INC COMMON STOCK USD.0001	51	541	66
CYMABAY THERAPEUTICS INC COMMON STOCK USD.0001	35,750	578,757	844,415
CYTEK BIOSCIENCES INC COMMON STOCK USD.001	90,796	939,851	828,060
CYTOKINETICS INC COMMON STOCK USD.001	62,229	1,997,208	5,195,499
DAILY JOURNAL CORP COMMON STOCK USD.01	74	18,672	25,221
DAKOTA GOLD CORP COMMON STOCK USD.001	2,274	7,989	5,958
DAKTRONICS INC COMMON STOCK	66,271	617,206	561,978
DANA INC COMMON STOCK USD.01	58,008	952,725	847,497
DANAHER CORP COMMON STOCK USD.01	392,911	49,029,238	90,896,031
DANIMER SCIENTIFIC INC COMMON STOCK USD.0001	4,101	69,748	4,183
DARDEN RESTAURANTS INC COMMON STOCK	64,995	6,229,105	10,678,679
DARLING INGREDIENTS INC COMMON STOCK USD.01	82,449	5,215,353	4,109,258
DASEKE INC COMMON STOCK	2,264	19,797	18,338
DATADOG INC CLASS A COMMON STOCK USD.00001	253,905	25,429,038	30,818,989
DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	1,829	61,909	98,492
DAVITA INC COMMON STOCK USD.001	156,622	13,078,877	16,407,721
DAY ONE BIOPHARMACEUTICALS I COMMON STOCK USD.0001	2,922	44,255	42,661
DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01	12,048	206,969	194,334
DECKERS OUTDOOR CORP COMMON STOCK USD.01	14,915	5,522,793	9,969,633
DEERE + CO COMMON STOCK USD1.0	170,789	29,086,702	68,293,397
DEFINITIVE HEALTHCARE CORP COMMON STOCK USD.001	233,595	2,154,924	2,321,934
DELEK US HOLDINGS INC COMMON STOCK USD.01	75,500	1,806,703	1,947,900
DELL TECHNOLOGIES C COMMON STOCK	54,967	2,773,229	4,204,976
DELTA AIR LINES INC COMMON STOCK USD.0001	424,983	17,896,651	17,097,066
DELUXE CORP COMMON STOCK USD1.0	1,939	63,876	41,592
DENALI THERAPEUTICS INC COMMON STOCK USD.01	41,153	1,159,734	883,143
DENNY S CORP COMMON STOCK USD.01	2,473	26,674	26,906
DENTSPLY SIRONA INC COMMON STOCK USD.01	122,491	5,943,516	4,359,455
DESIGN THERAPEUTICS INC COMMON STOCK USD.0001	1,984	33,001	5,258
DESIGNER BRANDS INC CLASS A COMMON STOCK	46,488	494,346	411,419
DESKTOP METAL INC A COMMON STOCK USD.0001	13,084	93,596	9,826
DESTINATION XL GROUP INC COMMON STOCK USD.01	16,428	71,440	72,283
DEVON ENERGY CORP COMMON STOCK USD.1	499,901	19,867,281	22,645,515
DEXCOM INC COMMON STOCK USD.001	457,392	32,035,959	56,757,773
DHI GROUP INC COMMON STOCK USD.01	1,410	7,103	3,652
DHT HOLDINGS INC COMMON STOCK USD.01	82,718	735,282	811,464
DIAMOND HILL INVESTMENT GRP COMMON STOCK	140	19,994	23,183
DIAMOND OFFSHORE DRILLING IN COMMON STOCK USD.0001	4,814	33,451	62,582
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	138,331	13,613,701	21,452,371
DIAMONDROCK HOSPITALITY CO REIT USD.01	10,050	94,201	94,370



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
DICK S SPORTING GOODS INC COMMON STOCK USD.01	49,079	3,169,287	7,212,159
DIGI INTERNATIONAL INC COMMON STOCK USD.01	1,637	27,343	42,562
DIGIMARC CORP COMMON STOCK USD.001	702	18,548	25,356
DIGITAL REALTY TRUST INC REIT USD.01	183,043	21,610,442	24,633,927
DIGITAL TURBINE INC COMMON STOCK USD.0001	348,040	7,879,175	2,387,554
DIGITALBRIDGE GROUP INC COMMON STOCK USD.01	7,598	205,688	133,269
DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025	40,444	1,532,378	1,483,890
DILLARDS INC CL A COMMON STOCK	176	25,785	71,042
DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01	1,525	40,877	41,068
DINE BRANDS GLOBAL INC COMMON STOCK USD.01	13,513	1,026,816	670,920
DIODES INC COMMON STOCK USD.667	16,936	750,772	1,363,687
DISC MEDICINE INC COMMON STOCK USD.0001	425	22,393	24,548
DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	149,137	9,693,245	16,762,999
DISH NETWORK CORP A COMMON STOCK USD.01	124,739	5,112,832	719,744
DISTRIBUTION SOLUTIONS GROUP COMMON STOCK USD1.0	541	12,189	17,074
DIVERSIFIED HEALTHCARE TRUST REIT USD.01	13,926	159,469	52,083
DMC GLOBAL INC COMMON STOCK USD.05	928	31,371	17,465
DOCGO INC COMMON STOCK USD.0001	345,880	3,133,108	1,933,469
DOCUSIGN INC COMMON STOCK USD.0001	134,576	11,049,877	8,000,543
DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	31,688	1,934,703	2,730,872
DOLE PLC COMMON STOCK USD.01	68,929	813,069	847,137
DOLLAR GENERAL CORP COMMON STOCK USD.875	118,053	12,542,294	16,049,305
DOLLAR TREE INC COMMON STOCK USD.01	111,405	9,700,792	15,825,080
DOMINION ENERGY INC COMMON STOCK	471,249	34,957,236	22,148,703
DOMINO S PIZZA INC COMMON STOCK USD.01	21,777	5,566,113	8,977,133
DOMO INC CLASS B COMMON STOCK USD.001	1,665	62,270	17,133
DONALDSON CO INC COMMON STOCK USD5.0	65,846	3,089,110	4,303,036
DONEGAL GROUP INC CL A COMMON STOCK USD.01	637	9,088	8,912
DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	135,758	3,883,597	8,467,226
DOORDASH INC A COMMON STOCK USD.00001	222,440	27,046,891	21,997,092
DORIAN LPG LTD COMMON STOCK USD.01	1,752	25,366	76,860
DORMAN PRODUCTS INC COMMON STOCK USD.01	16,495	1,212,117	1,375,848
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	240,237	7,196,045	8,835,917
DOUGLAS DYNAMICS INC COMMON STOCK USD.01	1,054	39,751	31,283
DOUGLAS ELLIMAN INC COMMON STOCK	4,402	25,691	12,986
DOUGLAS EMMETT INC REIT USD.01	5,680	111,879	82,360
DOVER CORP COMMON STOCK USD1.0	89,201	8,501,655	13,720,006
DOW INC COMMON STOCK USD.01	485,213	26,038,032	26,609,081
DOXIMITY INC CLASS A COMMON STOCK USD.001	182,431	6,061,161	5,115,365
DR HORTON INC COMMON STOCK USD.01	205,705	11,759,938	31,263,046
DRAFTKINGS INC CL A COMMON STOCK USD.0001	345,937	10,768,845	12,194,279
DREAM FINDERS HOMES INC A COMMON STOCK USD.01	25,531	777,298	907,116
DRIL QUIP INC COMMON STOCK USD.01	1,624	49,993	37,790
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	36,299	998,096	517,624
DROPBOX INC CLASS A COMMON STOCK USD.00001	152,652	3,790,390	4,500,181
DTE ENERGY COMPANY COMMON STOCK	125,269	12,253,892	13,812,160
DTE MIDSTREAM LLC W/I COMMON STOCK	50,872	1,755,210	2,787,786
DUCKHORN PORTFOLIO INC/THE COMMON STOCK USD.01	1,847	36,721	18,193
DUCOMMUN INC COMMON STOCK USD.01	27,055	1,156,211	1,408,483
DUKE ENERGY CORP COMMON STOCK USD.001	414,219	35,554,496	40,195,812
DULUTH HOLDINGS INC CL B COMMON STOCK	638	11,588	3,432
DUN + BRADSTREET HOLDINGS IN COMMON STOCK	177,896	3,310,873	2,081,383

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
DUOLINGO COMMON STOCK USD.0001	9,093	1,306,149	2,062,747
DUPONT DE NEMOURS INC COMMON STOCK USD.01	309,442	23,558,163	23,805,373
DXC TECHNOLOGY CO COMMON STOCK USD.01	122,789	6,393,345	2,808,184
DXP ENTERPRISES INC COMMON STOCK USD.01	800	29,203	26,960
DYCOM INDUSTRIES INC COMMON STOCK USD.3333333	1,368	90,623	157,443
DYNATRACE INC COMMON STOCK USD.001	129,979	4,470,644	7,108,552
DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001	9,692	121,175	135,494
DYNE THERAPEUTICS INC COMMON STOCK	2,074	32,966	27,584
DYNEX CAPITAL INC REIT USD.01	139,992	1,514,027	1,752,700
DZS INC COMMON STOCK USD.001	1,097	17,451	2,161
E2OPEN PARENT HOLDINGS INC COMMON STOCK USD.0001	8,481	89,705	37,232
EAGLE BANCORP INC COMMON STOCK USD.01	1,446	57,686	43,582
EAGLE BULK SHIPPING INC COMMON STOCK USD.01	516	24,650	28,586
EAGLE MATERIALS INC COMMON STOCK USD.01	33,483	3,138,302	6,791,692
EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	568	31,759	2,971
EAST WEST BANCORP INC COMMON STOCK USD.001	80,733	4,320,508	5,808,739
EASTERLY GOVERNMENT PROPERTI REIT USD.01	4,889	94,156	65,708
EASTERN BANKSHARES INC COMMON STOCK USD.01	92,154	1,738,611	1,308,587
EASTGROUP PROPERTIES INC REIT	23,701	3,838,626	4,350,082
EASTMAN CHEMICAL CO COMMON STOCK USD.01	117,414	8,604,530	10,546,125
EASTMAN KODAK CO COMMON STOCK USD.01	2,889	18,522	11,267
EATON CORP PLC COMMON STOCK USD.01	260,788	21,704,513	62,802,966
EBAY INC COMMON STOCK USD.001	346,753	11,835,043	15,125,366
EHOSTAR CORP A COMMON STOCK USD.001	32,911	607,123	545,335
ECOLAB INC COMMON STOCK USD1.0	173,231	25,880,389	34,360,369
ECOVYST INC COMMON STOCK	498,949	5,092,073	4,874,732
EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	2,404	105,986	88,059
EDGEWISE THERAPEUTICS INC COMMON STOCK USD.0001	6,696	73,256	73,254
EDISON INTERNATIONAL COMMON STOCK	226,828	15,634,504	16,215,934
EDITAS MEDICINE INC COMMON STOCK USD.0001	29,094	342,963	294,722
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	443,279	23,741,540	33,800,024
EGAIN CORP COMMON STOCK USD.001	1,420	15,065	11,829
EHEALTH INC COMMON STOCK USD.001	1,408	37,884	12,278
EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	1,262	17,583	11,131
ELAH HOLDINGS COMMON STOCK	1,951	2,841,614	60,481
ELANCO ANIMAL HEALTH INC COMMON STOCK	280,232	6,987,481	4,175,457
ELASTIC NV COMMON STOCK EUR.01	44,601	3,656,693	5,026,533
ELECTRONIC ARTS INC COMMON STOCK USD.01	213,601	22,520,732	29,222,753
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	166,476	2,721,178	3,852,255
ELEVANCE HEALTH INC COMMON STOCK USD.01	204,266	56,205,035	96,323,675
ELF BEAUTY INC COMMON STOCK USD.01	61,203	6,804,161	8,834,041
ELI LILLY + CO COMMON STOCK	527,146	80,870,179	307,283,946
ELLINGTON FINANCIAL INC REIT	2,966	46,549	37,698
ELME COMMUNITIES REIT USD.01	4,118	113,658	60,123
EMBECTA CORP COMMON STOCK USD.01	42,136	1,011,536	797,634
EMCOR GROUP INC COMMON STOCK USD.01	47,174	8,619,462	10,162,695
EMERALD HOLDING INC COMMON STOCK USD.01	455	1,808	2,721
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	2,186	97,632	5,246
EMERSON ELECTRIC CO COMMON STOCK USD.5	314,418	20,222,139	30,602,304
EMPIRE PETROLEUM CORP COMMON STOCK USD.001	1,118	13,290	12,287
EMPIRE STATE REALTY TRUST A REIT USD.01	6,163	78,296	59,719
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	1,134	36,384	44,680

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ENACT HOLDINGS INC COMMON STOCK USD.01	39,046	856,741	1,128,039
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	1,662	60,508	15,639
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	86,600	4,749,807	5,777,952
ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	28,323	1,368,093	1,437,392
ENCORE ENERGY CORP COMMON STOCK	7,809	18,726	30,689
ENCORE WIRE CORP COMMON STOCK USD.01	13,419	1,620,391	2,866,298
ENERGIZER HOLDINGS INC COMMON STOCK	30,618	1,161,748	969,978
ENERGY FUELS INC COMMON STOCK	8,560	41,604	61,546
ENERGY RECOVERY INC COMMON STOCK USD.001	2,613	43,150	49,229
ENERGY VAULT HOLDINGS INC COMMON STOCK USD.0001	6,203	29,944	14,453
ENERPAC TOOL GROUP CORP COMMON STOCK USD.2	2,621	55,852	81,487
ENERSYS COMMON STOCK USD.01	14,655	1,333,688	1,479,569
ENFUSION INC CLASS A COMMON STOCK USD.001	1,750	24,520	16,975
ENGAGESMART INC COMMON STOCK USD.001	2,459	45,665	56,311
ENHABIT INC COMMON STOCK USD.01	2,252	26,950	23,308
ENLIVEN THERAPEUTICS INC COMMON STOCK USD.01	1,086	22,902	15,030
ENNIS INC COMMON STOCK USD2.5	1,160	19,263	25,416
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	23,911	521,900	1,323,713
ENOVIS CORP COMMON STOCK USD.001	56,894	3,239,497	3,187,202
ENOVIX CORP COMMON STOCK USD.0001	97,816	1,294,683	1,224,656
ENPHASE ENERGY INC COMMON STOCK USD.00001	98,836	10,277,728	13,060,189
ENPRO INC COMMON STOCK USD.01	11,503	1,153,738	1,802,980
ENSIGN GROUP INC/THE COMMON STOCK USD.001	33,287	3,122,711	3,735,134
ENSTAR GROUP LTD COMMON STOCK USD1.0	26,533	4,997,391	7,809,989
ENTEGRIS INC COMMON STOCK USD.01	129,064	8,398,001	15,464,448
ENTERGY CORP COMMON STOCK USD.01	189,210	17,700,251	19,146,160
ENTERPRISE BANCORP INC COMMON STOCK USD.01	10,311	352,357	332,633
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	67,563	2,971,453	3,016,688
ENTRADA THERAPEUTICS INC COMMON STOCK USD.0001	1,127	16,621	17,006
ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	85,699	521,748	357,365
ENVELA CORP COMMON STOCK USD.01	150	1,048	729
ENVESTNET INC COMMON STOCK	2,422	124,414	119,937
ENVIRI CORP COMMON STOCK USD1.25	4,262	66,228	38,358
ENVISTA HOLDINGS CORP COMMON STOCK USD.01	86,223	1,859,385	2,074,525
ENVIVA INC COMMON STOCK	533	32,267	531
EOG RESOURCES INC COMMON STOCK USD.01	470,797	46,756,838	56,942,897
EOS ENERGY ENTERPRISES INC COMMON STOCK USD.0001	5,390	18,962	5,875
EPAM SYSTEMS INC COMMON STOCK USD.001	40,446	6,664,306	12,026,214
EPLUS INC COMMON STOCK USD.01	14,466	839,230	1,154,965
EPR PROPERTIES REIT USD.01	41,364	2,667,101	2,004,086
EQT CORP COMMON STOCK	209,521	5,962,498	8,100,082
EQUIFAX INC COMMON STOCK USD1.25	64,731	8,966,031	16,007,329
EQUINIX INC REIT USD.001	62,013	31,543,175	49,944,650
EQUITABLE HOLDINGS INC COMMON STOCK USD.01	185,151	4,281,491	6,165,528
EQUITRANS MIDSTREAM CORP COMMON STOCK	509,560	4,945,511	5,187,321
EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	18,725	517,088	634,778
EQUITY COMMONWEALTH REIT USD.01	213,209	5,060,125	4,093,613
EQUITY LIFESTYLE PROPERTIES REIT USD.01	126,864	6,922,641	8,948,987
EQUITY RESIDENTIAL REIT USD.01	408,157	26,024,517	24,962,882
ERASCA INC COMMON STOCK USD.0001	2,995	35,292	6,379
ESAB CORP COMMON STOCK USD.001	29,720	1,453,088	2,574,346
ESC EMPIRE RESORTS INC COMMON STOCK	1,390	0	0

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ESC GCI LIBERTY INC SR COMMON STOCK	60,199	0	0
ESC WAR IND	598	574	885
ESCALADE INC COMMON STOCK	721	11,704	14,485
ESCO TECHNOLOGIES INC COMMON STOCK USD.01	17,421	1,473,715	2,038,780
ESQUIRE FINANCIAL HOLDINGS I COMMON STOCK USD.01	306	11,302	15,288
ESS TECH INC COMMON STOCK USD.0001	5,029	18,044	5,733
ESSA BANCORP INC COMMON STOCK USD.01	275	4,345	5,506
ESSENT GROUP LTD COMMON STOCK USD.015	40,541	1,764,287	2,138,132
ESSENTIAL PROPERTIES REALTY REIT USD.01	7,472	157,968	190,984
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	129,855	4,818,961	4,850,084
ESSEX PROPERTY TRUST INC REIT USD.0001	34,100	8,238,964	8,454,754
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	184,054	28,912,718	26,917,898
ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	995	21,563	31,760
ETSY INC COMMON STOCK USD.001	94,288	7,220,285	7,642,042
EURONET WORLDWIDE INC COMMON STOCK USD.02	131,525	12,899,077	13,348,472
EUROPEAN WAX CENTER INC A COMMON STOCK USD.00001	92,636	1,590,352	1,258,923
EVANS BANCORP INC COMMON STOCK USD.5	172	4,389	5,423
EVE HOLDING INC COMMON STOCK USD.0001	507	5,444	3,711
EVENTBRITE INC CLASS A COMMON STOCK USD.00001	368,646	3,211,915	3,081,881
EVERBRIDGE INC COMMON STOCK USD.001	1,923	82,898	46,748
EVERCOMMERCE INC COMMON STOCK USD.00001	26,002	236,079	286,802
EVERCORE INC A COMMON STOCK USD.01	48,579	4,793,236	8,309,438
EVEREST GROUP LTD COMMON STOCK USD.01	42,592	9,622,134	15,059,679
EVERGY INC COMMON STOCK	226,887	11,988,087	11,843,501
EVERI HOLDINGS INC COMMON STOCK USD.001	473,245	6,585,761	5,333,471
EVERQUOTE INC CLASS A COMMON STOCK USD.001	1,053	29,774	12,889
EVERSOURCE ENERGY COMMON STOCK USD5.0	186,483	12,109,500	11,509,731
EVERTEC INC COMMON STOCK USD.01	3,249	107,206	133,014
EVGO INC COMMON STOCK USD.0001	4,948	32,906	17,714
EVI INDUSTRIES INC COMMON STOCK USD.025	136	3,034	3,227
EVOLENT HEALTH INC A COMMON STOCK USD.01	132,803	3,907,794	4,386,483
EVOLUS INC COMMON STOCK USD.00001	111,740	953,375	1,176,622
EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	2,472	19,084	14,362
EVOLV TECHNOLOGIES HOLDINGS COMMON STOCK USD.0001	6,116	22,305	28,868
EW SCRIPPS CO/THE A COMMON STOCK USD.01	2,695	38,427	21,533
EXACT SCIENCES CORP COMMON STOCK USD.01	198,603	11,498,701	14,692,650
EXCELERATE ENERGY INC A COMMON STOCK USD.001	1,096	22,286	16,944
EXELIXIS INC COMMON STOCK USD.001	362,836	7,025,172	8,704,436
EXELON CORP COMMON STOCK	530,282	16,102,787	19,037,124
EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	44,646	705,049	1,377,329
EXP WORLD HOLDINGS INC COMMON STOCK USD.00001	3,222	62,911	50,005
EXPEDIA GROUP INC COMMON STOCK USD.001	97,114	12,371,847	14,740,934
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	78,852	5,226,872	10,029,974
EXPENSIFY INC A COMMON STOCK USD.0001	2,641	20,119	6,523
EXPONENT INC COMMON STOCK USD.001	2,417	133,236	212,793
EXPRO GROUP HOLDINGS NV COMMON STOCK EUR.01	228,524	6,406,687	3,638,102
EXTRA SPACE STORAGE INC REIT USD.01	114,655	10,905,827	18,382,636
EXTREME NETWORKS INC COMMON STOCK USD.001	6,009	53,044	105,999
EXXON MOBIL CORP COMMON STOCK	2,582,327	211,235,909	258,181,053
EYENOVIA INC COMMON STOCK USD.0001	729	1,734	1,516
EYEPOINT PHARMACEUTICALS INC COMMON STOCK USD.01	1,476	19,891	34,110
F+G ANNUITIES + LIFE INC COMMON STOCK	5,282	217,257	242,972

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
F5 INC COMMON STOCK	94,322	14,125,999	16,881,752
FABRINET COMMON STOCK USD.01	29,829	3,622,142	5,677,354
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	20,709	4,690,900	9,879,228
FAIR ISAAC CORP COMMON STOCK USD.01	14,809	3,873,097	17,237,824
FARMERS + MERCHANTS BANCO/OH COMMON STOCK	688	22,346	17,062
FARMERS NATL BANC CORP COMMON STOCK	1,784	26,591	25,779
FARMLAND PARTNERS INC REIT USD.01	2,445	26,226	30,514
FARO TECHNOLOGIES INC COMMON STOCK USD.001	995	35,895	22,417
FASTENAL CO COMMON STOCK USD.01	306,584	8,807,841	19,857,446
FASTLY INC CLASS A COMMON STOCK USD.00002	5,836	205,756	103,881
FATE THERAPEUTICS INC COMMON STOCK USD.001	4,449	116,108	16,639
FB FINANCIAL CORP COMMON STOCK USD1.0	84,539	2,942,261	3,368,879
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	14,087	1,173,539	2,693,716
FEDERAL REALTY INVS TRUST REIT USD.01	43,045	5,364,083	4,435,787
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	14,161	438,647	1,086,715
FEDEX CORP COMMON STOCK USD.1	155,690	31,896,073	39,384,899
FENNEC PHARMACEUTICALS INC COMMON STOCK	490	4,397	5,498
FERGUSON PLC COMMON STOCK GBP.1	109,412	16,485,201	21,124,175
FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNI	27,934	0	0
FIBROGEN INC COMMON STOCK USD.01	4,170	119,121	3,696
FIDELIS INSURANCE HOLDINGS L COMMON STOCK USD.01	40,112	497,855	508,219
FIDELITY D+D BANCORP INC COMMON STOCK	298	14,689	17,293
FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	138,030	4,328,325	7,042,291
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	551,843	45,872,296	33,149,209
FIFTH THIRD BANCORP COMMON STOCK	561,727	15,325,309	19,373,964
FIGS INC CLASS A COMMON STOCK USD.0001	6,050	84,815	42,048
FINANCE OF AMERICA COS INC A COMMON STOCK USD.0001	2,373	10,111	2,610
FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	35,846	776,904	763,520
FIRST ADVANTAGE CORP COMMON STOCK USD.001	2,643	49,776	43,795
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	61,167	2,745,129	3,941,601
FIRST BANCORP INC/ME COMMON STOCK USD.01	478	12,852	13,489
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	30,919	358,763	508,618
FIRST BANCORP/NC COMMON STOCK	54,593	1,673,054	2,020,487
FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	1,405	42,371	41,209
FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	1,165	16,361	17,126
FIRST BUSEY CORP COMMON STOCK USD.001	2,516	60,115	62,447
FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	7,859	261,916	315,146
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	6,740	5,179,208	9,563,858
FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	4,699	52,834	72,553
FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0	799	21,168	29,643
FIRST COMMUNITY CORP COMMON STOCK USD1.0	216	3,915	4,650
FIRST FINANCIAL BANCORP COMMON STOCK	4,333	85,498	102,909
FIRST FINANCIAL CORP/INDIANA COMMON STOCK	24,261	1,047,546	1,043,951
FIRST FINL BANKSHARES INC COMMON STOCK USD.01	38,171	984,677	1,156,581
FIRST FOUNDATION INC COMMON STOCK USD.001	2,475	48,778	23,958
FIRST HAWAIIAN INC COMMON STOCK USD.01	236,733	5,196,752	5,411,716
FIRST HORIZON CORP COMMON STOCK USD.625	600,860	8,480,599	8,508,178
FIRST INDUSTRIAL REALTY TR REIT USD.01	119,114	5,560,529	6,273,734
FIRST INTERSTATE BANCSYS A COMMON STOCK	72,685	2,642,830	2,235,064
FIRST MERCHANTS CORP COMMON STOCK	37,506	1,249,580	1,390,722
FIRST MID BANCSHARES INC COMMON STOCK USD4.0	964	36,606	33,412
FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	1,194	19,848	15,809



Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FIRST SOLAR INC COMMON STOCK USD.001	75,071	5,766,786	12,933,232
FIRST WATCH RESTAURANT GROUP COMMON STOCK USD.01	1,090	17,468	21,909
FIRST WESTERN FINANCIAL INC COMMON STOCK	333	9,054	6,603
FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	56,127	4,406,213	6,083,606
FIRSTENERGY CORP COMMON STOCK USD.1	290,491	10,721,368	10,649,400
FISCALNOTE HOLDINGS INC COMMON STOCK USD.0001	1,821	5,896	2,076
FISERV INC COMMON STOCK USD.01	320,384	23,259,055	42,559,811
FISKER INC COMMON STOCK USD.00001	8,808	121,169	15,414
FIVE BELOW COMMON STOCK USD.01	29,680	3,602,378	6,326,589
FIVE STAR BANCORP COMMON STOCK	501	14,734	13,116
FIVE9 INC COMMON STOCK USD.001	87,591	8,116,921	6,892,536
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	54,972	10,644,379	15,535,637
FLEX LNG LTD COMMON STOCK USD.1	1,408	39,363	40,916
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	90,922	4,612,730	10,143,258
FLOWERS FOODS INC COMMON STOCK USD.01	103,431	1,962,521	2,328,232
FLOWSERVE CORP COMMON STOCK USD1.25	168,461	6,381,455	6,943,962
FLUENCE ENERGY INC COMMON STOCK USD.00001	2,920	57,051	69,642
FLUOR CORP COMMON STOCK USD.01	232,473	5,887,979	9,105,967
FLUSHING FINANCIAL CORP COMMON STOCK USD.01	1,213	21,048	19,990
FLYWIRE CORP VOTING COMMON STOCK USD.0001	5,193	163,562	120,218
FMC CORP COMMON STOCK USD.1	81,086	5,126,390	5,112,472
FNB CORP COMMON STOCK USD.01	202,096	2,521,274	2,782,862
FOGHORN THERAPEUTICS INC COMMON STOCK USD.0001	1,324	18,756	8,540
FOOT LOCKER INC COMMON STOCK USD.01	53,542	2,337,902	1,667,833
FORAFRIC GLOBAL PLC COMMON STOCK USD.0001	90	971	953
FORD MOTOR CO COMMON STOCK USD.01	2,254,555	25,574,386	27,483,025
FORESTAR GROUP INC COMMON STOCK USD1.0	34,689	602,519	1,147,165
FORGE GLOBAL HOLDINGS INC COMMON STOCK USD.0001	6,622	15,628	22,713
FORMFACTOR INC COMMON STOCK USD.001	130,867	4,558,134	5,458,463
FORRESTER RESEARCH INC COMMON STOCK USD.01	159,201	5,186,363	4,268,179
FORTINET INC COMMON STOCK USD.001	423,429	10,148,120	24,783,299
FORTIVE CORP COMMON STOCK USD.01	190,529	10,626,559	14,028,650
FORTREA HOLDINGS INC COMMON STOCK USD.001	49,496	1,132,559	1,727,410
FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	68,233	3,181,660	5,195,261
FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	626	14,449	13,878
FORWARD AIR CORP COMMON STOCK USD.01	1,240	86,302	77,959
FOSSIL GROUP INC COMMON STOCK USD.01	2,843	61,121	4,151
FOUR CORNERS PROPERTY TRUST REIT USD.0001	4,255	102,395	107,652
FOX CORP CLASS A COMMON STOCK USD.01	524,387	19,507,637	15,558,562
FOX CORP CLASS B COMMON STOCK USD.01	81,653	3,142,353	2,257,705
FOX FACTORY HOLDING CORP COMMON STOCK USD.001	2,023	158,393	136,512
FRANKLIN BSP REALTY TRUST IN REIT USD.01	3,851	56,541	52,027
FRANKLIN COVEY CO COMMON STOCK USD.05	56,958	1,914,949	2,479,382
FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	2,183	124,019	210,987
FRANKLIN RESOURCES INC COMMON STOCK USD.1	151,818	4,837,790	4,522,658
FREEMPORT MCMORAN INC COMMON STOCK USD.1	791,217	12,944,700	33,682,108
FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	32,160	849,623	844,200
FRESHPET INC COMMON STOCK USD.001	51,284	5,409,994	4,449,400
FRESHWORKS INC CL A COMMON STOCK USD.00001	7,673	124,747	180,239
FRONTDOOR INC COMMON STOCK USD.01	3,852	91,598	135,667
FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25	129,017	3,135,550	3,269,291
FRONTIER GROUP HOLDINGS INC COMMON STOCK USD.001	168,065	2,650,632	917,635

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
FRP HOLDINGS INC COMMON STOCK USD.1	321	15,676	20,184
FS BANCORP INC COMMON STOCK USD.01	478	14,456	17,667
FTAI AVIATION LTD COMMON STOCK USD1.0	249,726	6,684,658	11,587,286
FTAI INFRASTRUCTURE INC COMMON STOCK	146,258	639,429	568,944
FTC SOLAR INC COMMON STOCK USD.0001	1,856	10,695	1,286
FTI CONSULTING INC COMMON STOCK USD.01	17,632	2,190,889	3,511,413
FUBOTV INC COMMON STOCK	13,776	155,111	43,808
FUELCELL ENERGY INC COMMON STOCK USD.0001	20,381	99,023	32,610
FULGENT GENETICS INC COMMON STOCK USD.0001	947	55,335	27,378
FULL HOUSE RESORTS INC COMMON STOCK USD.0001	1,790	16,307	9,612
FULTON FINANCIAL CORP COMMON STOCK USD2.5	7,527	107,753	123,894
FUNKO INC CLASS A COMMON STOCK USD.0001	1,812	36,427	14,007
FUTUREFUEL CORP COMMON STOCK USD.0001	1,683	17,255	10,233
FVCBANKCORP INC COMMON STOCK USD.01	593	8,678	8,421
G III APPAREL GROUP LTD COMMON STOCK USD.01	16,044	530,472	545,175
GAMBLING.COM GROUP LTD COMMON STOCK	373	3,377	3,637
GAMESTOP CORP CLASS A COMMON STOCK USD.001	144,791	6,874,688	2,538,186
GAMING AND LEISURE PROPERTIE REIT	145,705	5,434,007	7,190,542
GANNETT CO INC COMMON STOCK USD.01	7,917	71,708	18,209
GAP INC/THE COMMON STOCK USD.05	108,992	2,780,557	2,279,023
GARMIN LTD COMMON STOCK CHF.1	82,869	5,942,673	10,651,981
GARTNER INC COMMON STOCK USD.0005	40,994	5,472,737	18,492,803
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01	79,927	1,093,370	1,072,620
GATX CORP COMMON STOCK USD.625	18,825	1,354,109	2,263,142
GCM GROSVENOR INC CLASS A COMMON STOCK USD.0001	1,953	19,074	17,499
GE HEALTHCARE TECHNOLOGY COMMON STOCK	208,674	8,543,678	16,134,674
GEN DIGITAL INC COMMON STOCK USD.01	300,617	6,983,986	6,860,080
GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01	1,887	26,082	31,305
GENCOR INDUSTRIES INC COMMON STOCK USD.1	315	4,617	5,084
GENELUX CORP COMMON STOCK	882	22,040	12,357
GENERAC HOLDINGS INC COMMON STOCK USD.01	32,888	4,442,403	4,250,445
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	131,789	23,060,691	34,221,650
GENERAL ELECTRIC CO COMMON STOCK USD.01	581,282	25,301,977	74,189,022
GENERAL MILLS INC COMMON STOCK USD.1	313,242	17,335,367	20,404,584
GENERAL MOTORS CO COMMON STOCK USD.01	1,281,120	46,162,974	46,017,830
GENERATION BIO CO COMMON STOCK USD.0001	2,317	52,440	3,823
GENESCO INC COMMON STOCK USD1.0	553	21,547	19,471
GENIE ENERGY LTD B COMMON STOCK	1,157	15,319	32,546
GENPACT LTD COMMON STOCK USD.01	101,587	3,171,161	3,526,085
GENTEX CORP COMMON STOCK USD.06	137,522	2,897,003	4,491,469
GENTHERM INC COMMON STOCK	1,560	73,269	81,682
GENUINE PARTS CO COMMON STOCK USD1.0	74,550	7,577,770	10,325,175
GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	143,393	942,178	957,865
GEO GROUP INC/THE COMMON STOCK USD.01	5,634	80,781	61,016
GERMAN AMERICAN BANCORP COMMON STOCK	19,851	614,173	643,371
GERON CORP COMMON STOCK USD.001	269,752	850,773	569,177
GETTY REALTY CORP REIT USD.01	2,197	59,810	64,196
GEVO INC COMMON STOCK	11,726	69,565	13,602
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	15,360	1,008,402	1,213,133
GILEAD SCIENCES INC COMMON STOCK USD.001	954,157	65,029,831	77,296,259
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001	1,429,643	3,818,666	2,416,097
GITLAB INC CL A COMMON STOCK USD.0000025	52,956	2,558,479	3,334,110

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
GLACIER BANCORP INC COMMON STOCK USD.01	34,830	1,205,943	1,439,176
GLADSTONE COMMERCIAL CORP REIT USD.001	2,060	37,663	27,274
GLADSTONE LAND CORP REIT USD.001	1,418	33,263	20,490
GLATFELTER CORP COMMON STOCK USD.01	1,940	27,859	3,764
GLAUKOS CORP COMMON STOCK USD.001	2,205	118,241	175,275
GLOBAL BUSINESS TRAVEL GROUP COMMON STOCK USD.00005	2,314	15,305	14,925
GLOBAL INDEMNITY GROUP LLC A COMMON STOCK NPV	113,628	2,266,285	3,663,367
GLOBAL INDUSTRIAL CO COMMON STOCK USD.01	746	23,315	28,975
GLOBAL MEDICAL REIT INC REIT	3,091	41,166	34,310
GLOBAL NET LEASE INC REIT USD.01	9,689	148,261	96,406
GLOBAL PAYMENTS INC COMMON STOCK	139,216	13,160,420	17,680,432
GLOBAL WATER RESOURCES INC COMMON STOCK USD.01	652	10,739	8,528
GLOBALFOUNDRIES INC COMMON STOCK USD.02	43,668	2,479,422	2,646,281
GLOBALSTAR INC COMMON STOCK USD.0001	35,368	57,214	68,614
GLOBANT SA COMMON STOCK USD1.2	71,205	12,352,963	16,945,366
GLOBE LIFE INC COMMON STOCK USD1.0	76,293	6,661,415	9,286,384
GLOBUS MEDICAL INC A COMMON STOCK USD.001	63,953	3,135,325	3,408,055
GMS INC COMMON STOCK USD.01	55,501	1,753,138	4,574,947
GODADDY INC CLASS A COMMON STOCK USD.001	85,828	5,648,415	9,111,500
GOGO INC COMMON STOCK USD.0001	3,299	46,878	33,419
GOHEALTH INC CLASS A COMMON STOCK	117	2,268	1,561
GOLAR LNG LTD COMMON STOCK USD1.0	36,076	808,071	829,387
GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01	51,148	1,993,612	2,042,340
GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	5,856	65,052	57,155
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	189,488	42,792,050	73,098,786
GOODYEAR TIRE + RUBBER CO COMMON STOCK	140,136	3,044,739	2,006,748
GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01	1,056	68,449	80,045
GOPRO INC CLASS A COMMON STOCK USD.0001	5,497	99,862	19,075
GORMAN RUPP CO COMMON STOCK	1,172	40,611	41,641
GRACO INC COMMON STOCK USD1.0	109,125	5,127,863	9,467,685
GRAFTECH INTERNATIONAL LTD COMMON STOCK USD.01	1,103,442	2,907,947	2,416,538
GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	176	100,301	122,588
GRAND CANYON EDUCATION INC COMMON STOCK USD.01	23,537	2,478,999	3,107,825
GRANITE CONSTRUCTION INC COMMON STOCK USD.01	33,269	1,402,606	1,692,061
GRANITE POINT MORTGAGE TRUST REIT USD.01	2,751	39,742	16,341
GRANITE RIDGE RESOURCES INC COMMON STOCK	62,738	388,142	377,683
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	172,962	2,482,191	4,263,513
GRAPHITE BIO INC COMMON STOCK USD.00001	787	2,100	2,062
GRAY TELEVISION INC COMMON STOCK	4,023	61,733	36,046
GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	2,870	25,156	22,042
GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	440	23,133	26,114
GREEN BRICK PARTNERS INC COMMON STOCK USD.01	1,229	20,473	63,834
GREEN DOT CORP CLASS A COMMON STOCK USD.001	85,597	1,488,102	847,410
GREEN PLAINS INC COMMON STOCK USD.001	59,758	1,834,571	1,507,097
GREENBRIER COMPANIES INC COMMON STOCK	60,269	2,181,496	2,662,684
GREENE COUNTY BANCORP INC COMMON STOCK USD.1	480	15,090	13,536
GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	1,581	17,011	18,055
GREIF INC CL A COMMON STOCK	6,423	396,646	421,285
GREIF INC CL B COMMON STOCK	220	11,777	14,522
GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001	90,610	1,011,950	1,207,831
GRIFFON CORP COMMON STOCK USD.25	27,677	881,036	1,686,913
GRINDR INC COMMON STOCK USD.0001	2,551	14,585	22,398



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
GRITSTONE BIO INC COMMON STOCK USD.0001	5,146	13,274	10,498
GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	52,208	1,843,057	1,407,528
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	7,978	966,827	2,431,216
GROWGENERATION CORP COMMON STOCK USD.001	3,076	48,228	7,721
GUARANTY BANCSHARES INC COMMON STOCK USD1.0	449	13,051	15,095
GUARDANT HEALTH INC COMMON STOCK USD.00001	5,303	257,474	143,446
GUESS? INC COMMON STOCK USD.01	1,367	30,978	31,523
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	61,256	4,679,238	6,679,354
GULFPORT ENERGY CORP COMMON STOCK USD.0001	20,950	2,374,371	2,790,540
GXO LOGISTICS INC COMMON STOCK USD.01	79,542	2,765,746	4,864,789
H.B. FULLER CO. COMMON STOCK USD1.0	2,557	125,335	208,165
H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	1,522	39,528	79,631
H+R BLOCK INC COMMON STOCK	79,550	1,980,502	3,847,834
HACKETT GROUP INC/THE COMMON STOCK USD.001	3,500	49,165	79,695
HAEMONETICS CORP/MASS COMMON STOCK USD.01	28,009	1,882,411	2,395,050
HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	4,251	94,597	46,548
HALLIBURTON CO COMMON STOCK USD2.5	768,611	26,314,474	27,785,288
HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	6,216	154,197	229,743
HAMILTON LANE INC CLASS A COMMON STOCK	1,736	119,967	196,932
HANCOCK WHITNEY CORP COMMON STOCK USD3.33	42,882	2,028,319	2,083,636
HANESBRANDS INC COMMON STOCK USD.01	16,470	88,634	73,456
HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	41,258	726,885	800,405
HANNON ARMSTRONG SUSTAINABLE REIT USD.01	45,769	1,503,339	1,262,309
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	33,847	3,542,507	4,109,703
HARBORONE BANCORP INC COMMON STOCK USD.01	2,279	25,453	27,302
HARLEY DAVIDSON INC COMMON STOCK USD.01	157,895	7,123,306	5,816,852
HARMONIC INC COMMON STOCK USD.001	5,306	50,451	69,190
HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	1,638	58,739	52,907
HARROW INC COMMON STOCK USD.001	1,301	23,755	14,571
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	197,530	9,983,487	15,877,461
HARVARD BIOSCIENCE INC COMMON STOCK USD.01	3,050	14,873	16,318
HASBRO INC COMMON STOCK USD.5	69,223	6,111,909	3,534,526
HASHICORP INC CL A COMMON STOCK USD.000015	51,689	1,358,284	1,221,928
HAVERTY FURNITURE COMMON STOCK USD1.0	1,456	44,277	51,688
HAWAIIAN ELECTRIC INDS COMMON STOCK	56,559	1,989,115	802,572
HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	2,735	42,276	38,837
HAWKINS INC COMMON STOCK USD.01	880	27,000	61,970
HAYNES INTERNATIONAL INC COMMON STOCK USD.001	575	22,539	32,804
HAYWARD HOLDINGS INC COMMON STOCK USD.001	176,678	2,505,818	2,402,821
HBT FINANCIAL INC/DE COMMON STOCK USD.01	4,261	66,627	89,950
HCA HEALTHCARE INC COMMON STOCK USD.01	125,824	14,874,042	34,058,040
HCI GROUP INC COMMON STOCK	41,848	2,238,679	3,657,515
HEALTH CATALYST INC COMMON STOCK USD.001	54,459	694,572	504,290
HEALTHCARE REALTY TRUST INC REIT USD.01	205,392	5,741,520	3,538,904
HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	3,779	79,910	39,188
HEALTHEQUITY INC COMMON STOCK USD.0001	60,383	3,806,279	4,003,393
HEALTHPEAK PROPERTIES INC REIT USD1.0	287,095	8,645,811	5,684,481
HEALTHSTREAM INC COMMON STOCK	35,247	781,018	952,726
HEARTLAND EXPRESS INC COMMON STOCK USD.01	87,712	1,437,820	1,250,773
HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	38,881	1,432,650	1,462,314
HECLA MINING CO COMMON STOCK USD.25	29,445	137,959	141,630
HEICO CORP CLASS A COMMON STOCK USD.01	43,402	2,795,132	6,182,181

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
HEICO CORP COMMON STOCK USD.01	24,237	1,956,457	4,335,272
HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	19,072	726,064	563,196
HELEN OF TROY LTD COMMON STOCK USD.1	24,338	2,710,480	2,940,274
HELIOS TECHNOLOGIES INC COMMON STOCK USD.001	1,546	78,705	70,111
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	6,859	38,121	70,511
HELMERICH + PAYNE COMMON STOCK USD.1	49,983	2,091,079	1,810,384
HENRY SCHEIN INC COMMON STOCK USD.01	69,529	4,389,745	5,264,041
HERBALIFE LTD COMMON STOCK USD.002	44,455	985,554	678,383
HERC HOLDINGS INC COMMON STOCK USD.01	16,002	1,882,687	2,382,538
HERITAGE COMMERCE CORP COMMON STOCK	16,350	147,419	162,192
HERITAGE FINANCIAL CORP COMMON STOCK	28,542	615,586	610,513
HERON THERAPEUTICS INC COMMON STOCK USD.01	5,536	94,072	9,411
HERSHEY CO/THE COMMON STOCK USD1.0	140,609	26,040,706	26,215,142
HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	74,854	1,365,187	777,733
HESS CORP COMMON STOCK USD1.0	210,859	13,880,339	30,397,433
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	1,362,209	18,023,096	23,130,309
HEXCEL CORP COMMON STOCK USD.01	56,126	2,958,136	4,139,293
HF FOODS GROUP INC COMMON STOCK	2,272	20,256	12,132
HF SINCLAIR CORP COMMON STOCK	116,706	4,596,520	6,485,352
HIBBETT INC COMMON STOCK USD.01	637	19,089	45,877
HIGHPEAK ENERGY INC COMMON STOCK USD.0001	596	10,752	8,487
HIGHWOODS PROPERTIES INC REIT USD.01	113,835	3,745,279	2,613,652
HILLENBRAND INC COMMON STOCK	3,272	123,417	156,565
HILLEVAX INC COMMON STOCK USD.0001	1,244	20,821	19,966
HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001	220,058	1,766,021	2,026,734
HILLTOP HOLDINGS INC COMMON STOCK USD.01	2,315	52,438	81,511
HILTON GRAND VACATIONS INC COMMON STOCK USD.01	3,919	138,099	157,465
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	173,998	13,991,515	31,683,296
HIMALAYA SHIPPING LTD COMMON STOCK USD1.0	2,151	13,088	14,541
HIMS + HERS HEALTH INC COMMON STOCK USD.0001	5,747	27,264	51,148
HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	81	19,455	15,746
HIPPO HOLDINGS INC COMMON STOCK USD.0001	688	15,656	6,275
HIREQUEST INC COMMON STOCK USD.001	158	4,120	2,425
HIRERIGHT HOLDINGS CORP COMMON STOCK USD.001	797	10,149	10,720
HNI CORP COMMON STOCK USD1.0	2,176	68,988	91,022
HOLLEY INC COMMON STOCK USD.0001	2,818	27,144	13,724
HOLOGIC INC COMMON STOCK USD.01	154,101	6,953,862	11,010,516
HOME BANCORP INC COMMON STOCK USD.01	7,408	266,477	311,210
HOME BANCSHARES INC COMMON STOCK USD.01	63,567	1,198,161	1,610,152
HOME DEPOT INC COMMON STOCK USD.05	573,889	105,560,952	198,881,233
HOMESTREET INC COMMON STOCK	1,025	25,890	10,558
HOMETRUST BANCSHARES INC COMMON STOCK	25,942	625,318	698,359
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	428,015	58,035,020	89,759,026
HOOKER FURNISHINGS CORP COMMON STOCK	677	13,358	17,656
HOPE BANCORP INC COMMON STOCK USD.001	89,963	873,975	1,086,753
HORACE MANN EDUCATORS COMMON STOCK USD.001	70,081	2,638,164	2,291,649
HORIZON BANCORP INC/IN COMMON STOCK	2,250	37,353	32,198
HORMEL FOODS CORP COMMON STOCK USD.01465	157,237	6,193,998	5,048,880
HOST HOTELS + RESORTS INC REIT USD.01	504,609	8,807,874	9,824,737
HOULIHAN LOKEY INC COMMON STOCK USD.001	27,742	2,558,942	3,326,543
HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	268	26,348	41,706
HOWARD HUGHES HOLDINGS INC COMMON STOCK	18,790	2,025,065	1,607,485

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
HOWMET AEROSPACE INC COMMON STOCK	285,263	7,297,510	15,438,434
HP INC COMMON STOCK USD.01	725,431	15,155,912	21,828,219
HUB GROUP INC CL A COMMON STOCK USD.01	1,521	79,716	139,841
HUBBELL INC COMMON STOCK USD.01	28,511	3,682,894	9,378,123
HUBSPOT INC COMMON STOCK USD.001	27,582	7,359,102	16,012,454
HUDSON GLOBAL INC COMMON STOCK USD.001	52,500	4,932,726	816,900
HUDSON PACIFIC PROPERTIES IN REIT USD.01	6,553	87,673	61,008
HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	291,924	2,235,518	3,938,055
HUMACYTE INC COMMON STOCK USD.0001	3,905	12,493	11,090
HUMANA INC COMMON STOCK USD.1666666	73,620	20,888,170	33,703,972
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	91,853	10,862,637	18,346,718
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	882,823	11,200,009	11,229,509
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	25,721	4,986,781	6,678,200
HUNTSMAN CORP COMMON STOCK USD.01	143,776	2,850,036	3,613,091
HURON CONSULTING GROUP INC COMMON STOCK USD.01	914	38,327	93,959
HYATT HOTELS CORP CL A COMMON STOCK USD.01	25,040	1,854,514	3,265,466
HYLIION HOLDINGS CORP COMMON STOCK USD.0001	7,097	62,923	5,775
HYSTER YALE MATERIALS COMMON STOCK USD.01	530	25,194	32,961
I 80 GOLD CORP COMMON STOCK	9,300	19,962	16,368
I3 VERTICALS INC CLASS A COMMON STOCK USD.0001	46,650	1,385,710	987,581
IAC INC COMMON STOCK USD.0001	38,239	1,635,507	2,002,959
IBEX LTD COMMON STOCK USD.0001	422	9,155	8,022
ICF INTERNATIONAL INC COMMON STOCK USD.001	7,499	727,900	1,005,541
ICHOR HOLDINGS LTD COMMON STOCK USD.0001	1,413	40,860	47,519
ICON PLC COMMON STOCK EUR.06	84,097	17,969,876	23,805,338
ICOSAVAX INC COMMON STOCK USD.0001	1,134	23,948	17,872
ICU MEDICAL INC COMMON STOCK USD.1	10,589	2,637,405	1,056,147
IDACORP INC COMMON STOCK	46,734	4,719,841	4,594,887
IDEAYA BIOSCIENCES INC COMMON STOCK	2,886	53,079	102,684
IDEX CORP COMMON STOCK USD.01	40,093	4,956,327	8,704,591
IDEXX LABORATORIES INC COMMON STOCK USD.1	66,854	18,536,929	37,107,313
IDT CORP CLASS B COMMON STOCK USD.01	709	18,660	24,170
IES HOLDINGS INC COMMON STOCK USD.01	455	13,127	36,045
IGM BIOSCIENCES INC COMMON STOCK USD.01	651	25,010	5,410
IHEARTMEDIA INC CLASS A COMMON STOCK	4,869	78,667	13,000
IKENA ONCOLOGY INC COMMON STOCK USD.001	766	4,897	1,509
ILLINOIS TOOL WORKS COMMON STOCK USD.01	192,597	29,460,667	50,448,858
ILLUMINA INC COMMON STOCK USD.01	187,955	37,977,471	26,170,854
IMAX CORP COMMON STOCK	111,573	1,814,384	1,675,826
IMMERSION CORPORATION COMMON STOCK USD.001	18,735	135,940	132,269
IMMUNEERING CORP CLASS A COMMON STOCK USD.001	680	6,797	4,998
IMMUNITYBIO INC COMMON STOCK USD.0001	5,499	43,550	27,605
IMMUNOGEN INC COMMON STOCK USD.01	11,449	84,594	339,463
IMMUNOVANT INC COMMON STOCK USD.0001	2,652	59,076	111,729
IMPINJ INC COMMON STOCK USD.001	1,075	61,666	96,782
INARI MEDICAL INC COMMON STOCK USD.001	25,418	2,094,575	1,650,137
INCYTE CORP COMMON STOCK USD.001	308,376	23,025,142	19,362,929
INDEPENDENCE REALTY TRUST IN REIT USD.01	148,260	2,166,415	2,268,378
INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	45,160	781,912	1,175,063
INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	15,196	962,026	1,000,049
INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	48,702	1,748,635	2,477,958
INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001	250,533	2,247,316	2,031,823

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INFINERA CORP COMMON STOCK USD.001	186,646	828,645	886,569
INFORMATICA INC CLASS A COMMON STOCK USD.01	19,089	617,859	541,937
INFORMATION SERVICES GROUP COMMON STOCK USD.0001	2,399	12,761	11,299
INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	500	4,944	5,270
INGERSOLL RAND INC COMMON STOCK USD.01	253,233	8,211,065	19,585,040
INGEVITY CORP COMMON STOCK USD.01	72,603	5,578,848	3,428,314
INGLES MARKETS INC CLASS A COMMON STOCK USD.05	682	37,192	58,904
INGREDION INC COMMON STOCK USD.01	46,071	5,038,653	5,000,086
INHIBRX INC COMMON STOCK USD.0001	50,871	909,156	1,933,098
INMODE LTD COMMON STOCK ILS.01	106,210	3,290,137	2,362,110
INNODATA INC COMMON STOCK USD.01	1,364	14,333	11,103
INNOSPEC INC COMMON STOCK USD.01	1,203	77,858	148,258
INNOVAGE HOLDING CORP COMMON STOCK USD.001	1,239	15,969	7,434
INNOVATE CORP COMMON STOCK USD.001	1,891	3,027	2,326
INNOVATIVE INDUSTRIAL PROPER REIT USD.001	38,805	4,082,269	3,912,320
INNOVIVA INC COMMON STOCK USD.01	2,930	46,624	46,997
INOGEN INC COMMON STOCK USD.001	1,172	76,980	6,434
INOZYME PHARMA INC COMMON STOCK USD.0001	1,465	7,348	6,241
INSIGHT ENTERPRISES INC COMMON STOCK USD.01	15,800	1,043,261	2,799,602
INSMED INC COMMON STOCK USD.01	85,765	2,320,546	2,657,857
INSPERITY INC COMMON STOCK USD.01	8,966	867,656	1,050,995
INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001	31,282	8,255,451	6,363,697
INSPIRED ENTERTAINMENT INC COMMON STOCK USD.0001	999	10,482	9,870
INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	6,745	772,916	1,233,121
INSTEEL INDUSTRIES INC COMMON STOCK	1,024	24,667	39,209
INSTRUCTURE HOLDINGS INC COMMON STOCK USD.01	857	19,895	23,148
INSULET CORP COMMON STOCK USD.001	39,831	5,742,236	8,642,530
INTAPP INC COMMON STOCK USD.001	64,682	2,367,051	2,459,210
INTEGER HOLDINGS CORP COMMON STOCK USD.001	1,571	93,771	155,655
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	38,984	2,388,942	1,697,753
INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001	2,346	40,553	33,759
INTEL CORP COMMON STOCK USD.001	2,772,809	107,266,343	139,333,652
INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001	33,443	1,434,090	1,019,677
INTER PARFUMS INC COMMON STOCK USD.001	862	52,386	124,137
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	55,547	3,127,335	4,604,846
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	341,939	26,612,358	43,915,226
INTERDIGITAL INC COMMON STOCK USD.01	1,316	69,012	142,839
INTERFACE INC COMMON STOCK USD.1	2,472	36,596	31,197
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	2,581	86,369	140,200
INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	105,959	2,348,917	2,904,336
INTERNATIONAL MONEY EXPRESS COMMON STOCK	273,635	5,294,331	6,044,597
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	184,345	7,811,980	6,664,072
INTERNATIONAL SEAWAYS INC COMMON STOCK	2,078	45,596	94,507
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	202,841	4,964,342	6,620,730
INTEST CORP COMMON STOCK USD.01	624	15,000	8,486
INTEVAC INC COMMON STOCK	686	2,475	2,964
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	496,279	68,023,575	81,166,430
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	137,612	16,890,606	11,142,444
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	33,486	1,783,706	2,398,267
INTREPID POTASH INC COMMON STOCK USD.001	624	23,297	14,907
INTUIT INC COMMON STOCK USD.01	166,870	40,080,994	104,298,756
INTUITIVE SURGICAL INC COMMON STOCK USD.001	240,557	40,030,515	81,154,310

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
INVENTRUST PROPERTIES CORP REIT	3,212	84,241	81,392
INVESCO LTD COMMON STOCK USD.2	541,011	9,794,863	9,651,636
INVESCO MORTGAGE CAPITAL REIT USD.01	1,923	129,566	17,038
INVESTORS TITLE CO COMMON STOCK	55	9,155	8,918
INVITAE CORP COMMON STOCK USD.0001	12,552	222,180	7,868
INVITATION HOMES INC REIT USD.01	326,302	9,060,465	11,130,161
IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	94,886	3,872,188	4,800,283
IONQ INC COMMON STOCK USD.0001	7,626	49,961	94,486
IOVANCE BIOTHERAPEUTICS INC COMMON STOCK USD.000041666	355,911	4,245,959	2,893,556
IPG PHOTONICS CORP COMMON STOCK USD.0001	16,739	2,017,606	1,816,851
IQVIA HOLDINGS INC COMMON STOCK USD.01	98,304	12,162,430	22,745,580
IRADIMED CORP COMMON STOCK USD.0001	436	15,980	20,697
IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001	16,891	1,781,507	1,808,013
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	74,560	4,498,584	3,068,890
IROBOT CORP COMMON STOCK USD.01	1,287	71,396	49,807
IRON MOUNTAIN INC REIT USD.01	155,622	5,622,417	10,890,428
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	6,608	78,671	75,596
ISHARES RUSSELL 2000 GROWTH ET ISHARES RUSSELL 2000 GROWTH	16,551	3,630,235	4,174,493
ISPIRE TECHNOLOGY INC COMMON STOCK	479	5,187	5,810
ITEOS THERAPEUTICS INC COMMON STOCK USD.001	3,569	65,215	39,081
ITERIS INC COMMON STOCK USD.1	1,179	4,985	6,131
ITRON INC COMMON STOCK	25,940	1,364,888	1,958,729
ITT INC COMMON STOCK USD1.0	57,997	2,856,102	6,920,202
IVANHOE ELECTRIC INC / US COMMON STOCK USD.0001	3,150	37,921	31,752
J + J SNACK FOODS CORP COMMON STOCK	723	84,753	120,842
J. JILL INC COMMON STOCK USD.01	13,318	380,125	343,338
JABIL INC COMMON STOCK USD.001	94,447	4,032,634	12,032,548
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	43,502	5,438,866	7,108,662
JACK IN THE BOX INC COMMON STOCK USD.01	980	66,982	79,997
JACKSON FINANCIAL INC A COMMON STOCK USD.01	12,981	420,593	664,627
JACOBS SOLUTIONS INC COMMON STOCK	67,135	5,029,815	8,714,123
JAKKS PACIFIC INC COMMON STOCK USD.001	510	12,186	18,131
JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	1,629	54,755	15,052
JAMF HOLDING CORP COMMON STOCK	3,237	76,585	58,460
JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	78,509	3,037,822	2,367,046
JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001	3,777	33,981	49,290
JANUX THERAPEUTICS INC COMMON STOCK USD.001	923	19,307	9,904
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	56,754	8,647,150	6,980,742
JBG SMITH PROPERTIES REIT USD.01	4,882	96,000	83,043
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	102,652	2,259,901	4,148,167
JELD WEN HOLDING INC COMMON STOCK USD.01	54,642	889,381	1,031,641
JETBLUE AIRWAYS CORP COMMON STOCK USD.01	59,572	517,887	330,625
JM SMUCKER CO/THE COMMON STOCK	54,068	6,530,546	6,833,114
JOBY AVIATION INC COMMON STOCK USD.0001	255,089	1,060,917	1,696,342
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	418	28,815	43,071
JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	25,983	2,498,452	2,584,009
JOHN MARSHALL BANCORP INC COMMON STOCK	504	12,273	11,370
JOHNSON + JOHNSON COMMON STOCK USD1.0	1,414,742	188,945,900	221,746,661
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	412,774	17,632,408	23,792,293
JOHNSON OUTDOORS INC A COMMON STOCK USD.05	252	17,502	13,462
JOINT CORP/THE COMMON STOCK USD.001	733	32,674	7,044
JONES LANG LASALLE INC COMMON STOCK USD.01	30,931	4,111,845	5,841,938



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
JPMORGAN CHASE + CO COMMON STOCK USD1.0	1,641,623	156,150,476	279,240,072
JUNIPER NETWORKS INC COMMON STOCK USD.00001	218,251	5,988,769	6,434,039
KADANT INC COMMON STOCK USD.01	3,917	696,990	1,097,974
KAISER ALUMINUM CORP COMMON STOCK USD.01	751	65,479	53,464
KALTURA INC COMMON STOCK USD.0001	2,327	4,998	4,538
KALVISTA PHARMACEUTICALS INC COMMON STOCK USD.001	1,489	22,285	18,240
KAMAN CORP COMMON STOCK USD1.0	1,226	55,633	29,363
KARAT PACKAGING INC COMMON STOCK USD.001	198	4,180	4,920
KARUNA THERAPEUTICS INC COMMON STOCK USD.00001	26,717	5,543,578	8,456,198
KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	5,426	69,942	4,694
KB HOME COMMON STOCK USD1.0	5,080	184,620	317,297
KBR INC COMMON STOCK USD.001	95,781	4,570,074	5,307,225
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	2,743	33,428	24,605
KELLANOVA COMMON STOCK USD.25	140,577	9,225,702	7,859,660
KELLY SERVICES INC A COMMON STOCK USD1.0	11,584	208,711	250,446
KEMPER CORP COMMON STOCK USD.1	32,419	2,457,766	1,577,833
KENNAMETAL INC COMMON STOCK USD1.25	34,682	914,830	894,449
KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	86,913	1,660,694	1,075,983
KENVUE INC COMMON STOCK	1,108,929	19,944,021	23,875,241
KEROS THERAPEUTICS INC COMMON STOCK USD.0001	1,015	55,915	40,356
KEURIG DR PEPPER INC COMMON STOCK USD.01	630,340	22,926,438	21,002,929
KEYCORP COMMON STOCK USD1.0	1,040,835	13,872,097	14,988,024
KEYSIGHT TECHNOLOGIES IN COMMON STOCK	112,949	8,806,824	17,969,056
KEZAR LIFE SCIENCES INC COMMON STOCK USD.001	3,422	25,771	3,242
KFORCE INC COMMON STOCK USD.01	937	35,248	63,304
KILROY REALTY CORP REIT USD.01	64,968	4,454,545	2,588,325
KIMBALL ELECTRONICS INC COMMON STOCK	1,259	15,121	33,930
KIMBERLY CLARK CORP COMMON STOCK USD1.25	298,028	36,643,523	36,213,382
KIMCO REALTY CORP REIT USD.01	405,276	8,178,246	8,636,432
KINDER MORGAN INC COMMON STOCK USD.01	1,052,824	20,040,047	18,571,815
KINETIK HOLDINGS INC COMMON STOCK USD.0001	10,759	353,986	359,351
KINGSWAY FINANCIAL SERVICES COMMON STOCK	321	2,694	2,696
KINIKSA PHARMACEUTICALS A COMMON STOCK USD.000273	154,736	2,324,928	2,714,069
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	12,223	4,142,610	4,093,605
KIRBY CORP COMMON STOCK USD.1	113,012	7,219,958	8,869,182
KITE REALTY GROUP TRUST REIT USD.01	58,677	1,184,086	1,341,356
KKR + CO INC COMMON STOCK USD.01	417,849	18,003,696	34,618,790
KKR REAL ESTATE FINANCE TRUS REIT USD.01	2,748	51,342	36,356
KLA CORP COMMON STOCK USD.001	78,697	10,769,126	45,746,566
KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01	389	3,508	4,380
KNIFE RIVER CORP COMMON STOCK USD.01	60,503	3,054,420	4,004,089
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	83,200	3,328,590	4,796,480
KNOWLES CORP COMMON STOCK USD.01	85,341	1,452,449	1,528,457
KODIAK GAS SERVICES INC COMMON STOCK USD.01	925	16,539	18,574
KODIAK SCIENCES INC COMMON STOCK USD.0001	1,744	110,736	5,302
KOHL'S CORP COMMON STOCK USD.01	83,194	4,387,851	2,386,004
KONTOOR BRANDS INC COMMON STOCK	13,112	552,574	818,451
KOPPERS HOLDINGS INC COMMON STOCK USD.01	931	27,548	47,686
KORN FERRY COMMON STOCK USD.01	130,909	6,732,366	7,769,449
KORU MEDICAL SYSTEMS INC COMMON STOCK USD.01	873	3,185	2,143
KOSMOS ENERGY LTD COMMON STOCK USD.01	852,901	4,163,455	5,722,966
KRAFT HEINZ CO/THE COMMON STOCK USD.01	521,358	27,902,955	19,279,819

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	117,502	1,669,983	2,384,116
KRISPY KREME INC COMMON STOCK USD.01	4,470	62,552	67,452
KROGER CO COMMON STOCK USD1.0	421,786	12,161,221	19,279,838
KRONOS WORLDWIDE INC COMMON STOCK USD.01	1,351	25,879	13,429
KRYSTAL BIOTECH INC COMMON STOCK USD.00001	26,077	1,366,578	3,235,113
KULICKE + SOFFA INDUSTRIES COMMON STOCK	22,010	1,203,307	1,204,387
KURA ONCOLOGY INC COMMON STOCK USD.0001	5,615	78,509	80,744
KURA SUSHI USA INC CLASS A COMMON STOCK USD.001	304	19,119	23,104
KVH INDUSTRIES INC COMMON STOCK USD.01	611	5,535	3,214
KYMERA THERAPEUTICS INC COMMON STOCK	22,059	686,151	561,622
KYNDRYL HOLDINGS INC COMMON STOCK USD.01	126,810	3,050,087	2,635,112
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	101,762	14,602,337	21,433,112
LA Z BOY INC COMMON STOCK USD1.0	2,075	47,816	76,609
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	45,404	6,385,671	10,319,875
LADDER CAPITAL CORP REIT REIT USD.001	92,622	937,096	1,066,079
LAKELAND BANCORP INC COMMON STOCK	2,930	41,768	43,335
LAKELAND FINANCIAL CORP COMMON STOCK	18,474	744,959	1,203,766
LAM RESEARCH CORP COMMON STOCK USD.001	108,083	30,913,448	84,657,091
LAMAR ADVERTISING CO A REIT USD.001	45,812	3,431,989	4,868,899
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	77,012	4,366,134	8,324,227
LANCASTER COLONY CORP COMMON STOCK	927	113,125	154,244
LANDS END INC COMMON STOCK USD.01	21,516	165,685	205,693
LANDSEA HOMES CORP COMMON STOCK USD.0001	1,317	14,250	17,305
LANDSTAR SYSTEM INC COMMON STOCK USD.01	18,993	1,961,380	3,677,994
LANTHEUS HOLDINGS INC COMMON STOCK USD.01	152,178	6,281,078	9,435,036
LANZATECH GLOBAL INC COMMON STOCK USD.0001	1,553	11,669	7,812
LARIMAR THERAPEUTICS INC COMMON STOCK USD.01	715	2,372	3,253
LAS VEGAS SANDS CORP COMMON STOCK USD.001	472,810	23,773,981	23,266,980
LATHAM GROUP INC COMMON STOCK USD.0001	2,527	43,760	6,646
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	71,312	3,621,029	4,919,815
LAUREATE EDUCATION INC COMMON STOCK USD.001	6,290	63,348	86,236
LAZYDAYS HOLDINGS INC COMMON STOCK USD.0001	235	2,493	1,657
LCI INDUSTRIES COMMON STOCK USD.01	22,613	2,002,779	2,842,680
LCNB CORPORATION COMMON STOCK	307	4,609	4,841
LEAR CORP COMMON STOCK USD.01	42,835	4,916,368	6,048,730
LEGACY HOUSING CORP COMMON STOCK USD.001	579	11,900	14,602
LEGALZOOMCOM INC COMMON STOCK	404,869	4,841,523	4,575,020
LEGGETT + PLATT INC COMMON STOCK USD.01	297,998	8,975,617	7,798,608
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	115,757	8,238,065	12,529,538
LEMAITRE VASCULAR INC COMMON STOCK USD.01	1,004	34,850	56,987
LEMONADE INC COMMON STOCK USD.00001	2,311	84,194	37,276
LENDINGCLUB CORP COMMON STOCK USD.01	27,714	370,451	242,220
LENDINGTREE INC COMMON STOCK USD.01	8,550	188,210	259,236
LENNAR CORP B SHS COMMON STOCK USD.1	7,385	305,000	989,959
LENNAR CORP A COMMON STOCK USD.1	185,269	10,075,941	27,612,492
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	16,901	3,107,005	7,563,536
LEONARDO DRS INC COMMON STOCK	2,893	48,899	57,976
LESLIE S INC COMMON STOCK USD.001	8,556	120,655	59,122
LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001	3,999	26,243	6,118
LGI HOMES INC COMMON STOCK USD.01	978	78,562	130,230
LI CYCLE HOLDINGS CORP COMMON STOCK USD.0001	6,105	43,654	3,570
LIBERTY BROADBAND A COMMON STOCK USD.01	7,587	664,981	611,816

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
LIBERTY BROADBAND C COMMON STOCK USD.01	63,403	5,355,570	5,109,648
LIBERTY ENERGY INC COMMON STOCK	256,689	3,146,106	4,656,338
LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01	1,792	21,340	13,100
LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01	6,445	84,658	47,306
LIBERTY MEDIA CORP CL A NEW TRACKING STK	77,430	2,530,846	2,225,338
LIBERTY MEDIA CORP LIB NEW A TRACKING STK	10,730	368,484	622,125
LIBERTY MEDIA CORP LIB NEW C TRACKING STK	148,860	6,947,139	9,397,532
LIBERTY MEDIA CORP LIBER NEW TRACKING STK	191,526	5,215,018	5,512,118
LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	19,097	813,814	697,995
LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	29,134	896,426	1,089,320
LIEBERMAN ENTERPRISES INC CTF ELEGIBLTY	44,000	0	0
LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01	2,279	36,643	34,367
LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01	5,029	53,511	39,377
LIGAND PHARMACEUTICALS COMMON STOCK USD.001	48,420	3,286,839	3,458,156
LIGHT + WONDER INC COMMON STOCK USD.001	4,385	212,405	360,052
LIGHTWAVE LOGIC INC COMMON STOCK USD.001	5,198	34,485	25,886
LIMBACH HOLDINGS INC COMMON STOCK USD.0001	519	14,499	23,599
LIMONEIRA CO COMMON STOCK USD.01	1,041	16,543	21,476
LINCOLN EDUCATIONAL SERVICES COMMON STOCK	1,579	12,020	15,853
LINCOLN ELECTRIC HOLDINGS COMMON STOCK	30,166	2,711,545	6,559,898
LINCOLN NATIONAL CORP COMMON STOCK	114,309	6,164,430	3,082,914
LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	1,709	22,394	19,260
LINDE PLC COMMON STOCK	354,536	102,934,870	145,611,481
LINDSAY CORP COMMON STOCK USD1.0	520	54,749	67,163
LINEAGE CELL THERAPEUTICS IN COMMON STOCK	3,602	4,928	3,926
LIONS GATE ENTERTAINMENT A COMMON STOCK	3,647	57,819	39,752
LIONS GATE ENTERTAINMENT B COMMON STOCK	5,009	78,542	51,042
LIQUIDIA CORP COMMON STOCK USD.001	2,194	9,540	26,394
LIQUIDITY SERVICES INC COMMON STOCK USD.001	1,034	18,065	17,795
LITHIA MOTORS INC COMMON STOCK	38,221	12,027,810	12,585,411
LITTELFUSE INC COMMON STOCK USD.01	18,667	4,137,143	4,994,543
LIVANOVA PLC COMMON STOCK GBP1.0	31,564	1,849,281	1,633,121
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	89,126	4,966,102	8,342,194
LIVE OAK BANCSHARES INC COMMON STOCK NPV	1,558	54,794	70,889
LIVENT CORP COMMON STOCK USD.001	186,546	4,151,217	3,354,097
LIVEPERSON INC COMMON STOCK USD.001	3,407	68,630	12,913
LIVERAMP HOLDINGS INC COMMON STOCK USD.1	44,623	1,667,889	1,690,319
LIVEWIRE GROUP INC COMMON STOCK	545	6,057	6,164
LKQ CORP COMMON STOCK USD.01	155,235	5,189,666	7,418,681
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	166,406	56,235,838	75,421,855
LOEWS CORP COMMON STOCK USD.01	98,133	4,561,877	6,829,075
LONGBOARD PHARMACEUTICALS IN COMMON STOCK USD.0001	437	3,578	2,635
LOOP MEDIA INC COMMON STOCK USD.0001	1,034	3,007	1,034
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	73,739	4,175,135	5,222,933
LOVESAC CO/THE COMMON STOCK USD.00001	42,875	1,085,877	1,095,456
LOWE S COS INC COMMON STOCK USD.5	366,652	35,380,174	81,598,403
LPL FINANCIAL HOLDINGS INC COMMON STOCK	41,373	2,900,243	9,417,322
LSB INDUSTRIES INC COMMON STOCK USD.1	8,610	91,547	80,159
LSI INDUSTRIES INC COMMON STOCK	30,181	435,817	424,948
LTC PROPERTIES INC REIT USD.01	1,928	64,943	61,927
LUCID GROUP INC COMMON STOCK USD.0001	414,766	6,481,323	1,746,165
LULULEMON ATHLETICA INC COMMON STOCK USD.005	74,752	13,472,668	38,219,950



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	47,915	698,610	87,684
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	36,478	2,881,763	1,912,177
LUMINAR TECHNOLOGIES INC COMMON STOCK USD.0001	12,438	91,627	41,916
LUNA INNOVATIONS INC COMMON STOCK USD.001	1,674	14,962	11,132
LUTHER BURBANK CORP COMMON STOCK	32,916	354,614	352,530
LUXFER HOLDINGS PLC COMMON STOCK USD.5	1,498	30,472	13,392
LXP INDUSTRIAL TRUST REIT USD.0001	14,321	168,889	142,064
LYELL IMMUNOPHARMA INC COMMON STOCK USD.0001	7,560	49,564	14,666
LYFT INC A COMMON STOCK USD.00001	202,867	8,414,235	3,040,976
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	270,214	24,028,741	25,691,947
M + T BANK CORP COMMON STOCK USD.5	153,358	22,852,665	21,022,315
M/I HOMES INC COMMON STOCK USD.01	13,176	649,208	1,814,862
MACATAWA BANK CORP COMMON STOCK	34,302	375,584	386,927
MACERICH CO/THE REIT USD.01	10,320	190,753	159,238
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	9,655	581,617	897,432
MACROGENICS INC COMMON STOCK USD.01	17,180	132,900	165,272
MACY S INC COMMON STOCK USD.01	198,135	5,992,492	3,986,476
MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01	1,950	59,492	61,991
MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	10,573	1,561,726	1,922,489
MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001	706	92,483	163,354
MAGNITE INC COMMON STOCK USD.00001	6,357	84,784	59,374
MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	85,134	1,713,278	1,812,503
MAIDEN HOLDINGS LTD COMMON STOCK USD.01	6,690	13,191	15,320
MAINSTREET BANCSHARES INC COMMON STOCK USD4.0	181	3,971	4,491
MALIBU BOATS INC A COMMON STOCK USD.01	955	39,874	52,353
MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01	830	3,846	3,702
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	91,564	10,267,353	19,715,560
MANITOWOC COMPANY INC COMMON STOCK USD.01	1,876	34,085	31,310
MANNKIND CORP COMMON STOCK USD.01	12,190	34,082	44,372
MANPOWERGROUP INC COMMON STOCK USD.01	115,468	9,799,928	9,176,242
MAPLEBEAR INC COMMON STOCK USD.0001	11,215	275,979	263,216
MARATHON DIGITAL HOLDINGS IN COMMON STOCK USD.001	10,157	190,621	238,588
MARATHON OIL CORP COMMON STOCK USD1.0	443,337	8,524,447	10,711,022
MARATHON PETROLEUM CORP COMMON STOCK USD.01	290,947	21,711,412	43,164,897
MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	54,574	2,035,164	357,460
MARCUS + MILLICHAP INC COMMON STOCK USD.0001	1,106	42,143	48,310
MARCUS CORPORATION COMMON STOCK USD1.0	960	19,162	13,997
MARINE PRODUCTS CORP COMMON STOCK USD.1	262	3,439	2,987
MARINEMAX INC COMMON STOCK USD.001	46,766	793,781	1,819,197
MARINUS PHARMACEUTICALS INC COMMON STOCK USD.001	2,392	23,682	26,001
MARKEL GROUP INC COMMON STOCK	7,074	7,221,593	10,044,373
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	20,179	4,282,841	5,909,420
MARKETWISE INC COMMON STOCK USD.0001	936	2,646	2,555
MARQETA INC A COMMON STOCK USD.0001	23,480	217,429	163,890
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	140,900	14,685,303	31,774,359
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	27,523	4,355,739	2,336,427
MARSH + MCLENNAN COS COMMON STOCK USD1.0	323,334	32,806,665	61,262,093
MARTEN TRANSPORT LTD COMMON STOCK USD.01	2,770	33,861	58,115
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	38,451	9,296,567	19,183,588
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	473,089	14,710,414	28,531,998
MASCO CORP COMMON STOCK USD1.0	191,874	6,337,061	12,851,721
MASIMO CORP COMMON STOCK USD.001	23,398	2,785,210	2,742,480

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
MASONITE INTERNATIONAL CORP COMMON STOCK	67,848	4,786,491	5,744,012
MASTEC INC COMMON STOCK USD.1	120,414	9,133,628	9,117,748
MASTERBRAND INC COMMON STOCK	40,270	536,211	598,010
MASTERCARD INC A COMMON STOCK USD.0001	610,654	130,181,525	260,450,038
MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01	737	17,758	16,686
MATADOR RESOURCES CO COMMON STOCK USD.01	20,491	919,190	1,165,118
MATCH GROUP INC COMMON STOCK USD.001	232,052	15,340,169	8,469,898
MATERION CORP COMMON STOCK	973	56,060	126,616
MATIV HOLDINGS INC COMMON STOCK USD.1	2,512	72,626	38,459
MATSON INC COMMON STOCK	45,613	2,714,722	4,999,185
MATTEL INC COMMON STOCK USD1.0	224,400	4,616,312	4,236,672
MATTERPORT INC COMMON STOCK USD.0001	11,142	45,458	29,972
MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	1,415	43,406	51,860
MAUI LAND + PINEAPPLE CO COMMON STOCK	251	3,641	3,988
MAXCYTE INC COMMON STOCK NPV	183,960	1,095,977	864,612
MAXEON SOLAR TECHNOLOGIE COMMON STOCK	1,299	32,443	9,314
MAXIMUS INC COMMON STOCK	40,131	2,107,555	3,365,386
MAXLINEAR INC COMMON STOCK	62,263	2,394,181	1,479,992
MAYVILLE ENGINEERING CO INC COMMON STOCK	327	4,424	4,715
MBIA INC COMMON STOCK USD1.0	2,525	28,109	15,453
MCCORMICK + CO NON VTG SHRS COMMON STOCK	135,586	9,457,559	9,276,794
MCDONALD S CORP COMMON STOCK USD.01	440,660	76,392,285	130,660,097
MCGRATH RENTCORP COMMON STOCK	1,150	57,707	137,563
MCKESSON CORP COMMON STOCK USD.01	79,147	12,794,447	36,643,478
MDC HOLDINGS INC COMMON STOCK USD.01	24,183	1,026,726	1,336,111
MDU RESOURCES GROUP INC COMMON STOCK USD1.0	106,248	1,932,611	2,103,710
MEDIAALPHA INC CLASS A COMMON STOCK USD.01	1,130	36,163	12,600
MEDICAL PROPERTIES TRUST INC REIT USD.001	428,719	6,800,289	2,105,010
MEDIFAST INC COMMON STOCK USD.001	520	65,525	34,954
MEDPACE HOLDINGS INC COMMON STOCK USD.01	32,802	5,510,670	10,054,797
MEDTRONIC PLC COMMON STOCK USD.1	1,113,586	94,098,354	91,737,215
MEIRAGTX HOLDINGS PLC COMMON STOCK USD.00001	1,424	25,082	9,996
MERCANTILE BANK CORP COMMON STOCK	914	28,533	36,907
MERCHANTS BANCORP/IN COMMON STOCK	2,998	79,386	127,655
MERCK + CO. INC. COMMON STOCK USD.5	1,659,054	113,741,366	180,870,067
MERCURY GENERAL CORP COMMON STOCK	8,147	303,918	303,965
MERCURY SYSTEMS INC COMMON STOCK USD.01	27,902	2,148,228	1,020,376
MERIDIANLINK INC COMMON STOCK USD.001	1,271	26,404	31,483
MERIT MEDICAL SYSTEMS INC COMMON STOCK	64,963	3,767,925	4,934,589
MERITAGE HOMES CORP COMMON STOCK USD.01	27,400	2,564,445	4,773,080
MERRIMACK PHARMACEUTICALS IN COMMON STOCK USD.01	289	3,572	3,875
MERSANA THERAPEUTICS INC COMMON STOCK USD.0001	4,939	52,404	11,458
MESA LABORATORIES INC COMMON STOCK	236	54,368	24,726
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	1,477,123	242,552,410	522,842,457
METHODE ELECTRONICS INC COMMON STOCK USD.5	1,638	49,998	37,232
METLIFE INC COMMON STOCK USD.01	595,525	30,086,481	39,382,068
METROCITY BANKSHARES INC COMMON STOCK	864	16,165	20,753
METROPOLITAN BANK HOLDING CO COMMON STOCK	14,210	601,948	786,950
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	21,380	19,682,663	25,933,085
MFA FINANCIAL INC REIT USD.01	4,817	84,634	54,288
MGE ENERGY INC COMMON STOCK USD1.0	17,953	1,238,548	1,298,181
MGIC INVESTMENT CORP COMMON STOCK USD1.0	433,199	5,253,261	8,356,409

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	164,952	4,775,114	7,370,055
MGP INGREDIENTS INC COMMON STOCK	778	55,148	76,649
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	313,100	14,025,789	28,235,358
MICRON TECHNOLOGY INC COMMON STOCK USD.1	677,572	28,318,053	57,823,994
MICROSOFT CORP COMMON STOCK USD.00000625	4,879,294	607,950,522	1,834,809,716
MICROSTRATEGY INC CL A COMMON STOCK USD.001	582	169,380	367,603
MICROVAST HOLDINGS INC COMMON STOCK USD.0001	10,670	24,838	14,938
MICROVISION INC COMMON STOCK USD.001	9,405	110,637	25,017
MID AMERICA APARTMENT COMM REIT USD.01	80,660	9,171,507	10,845,544
MID PENN BANCORP INC COMMON STOCK USD1.0	21,950	605,224	532,946
MIDDLEBY CORP COMMON STOCK USD.01	32,802	4,037,783	4,827,470
MIDDLEFIELD BANC CORP COMMON STOCK	508	13,762	16,444
MIDDLESEX WATER CO COMMON STOCK	817	35,685	53,612
MIDLAND STATES BANCORP INC COMMON STOCK USD.01	933	25,186	25,713
MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	20,993	467,768	564,922
MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	24,472	528,660	1,034,921
MILLERKNOLL INC COMMON STOCK USD.2	23,941	919,783	638,746
MIMEDX GROUP INC COMMON STOCK USD.001	6,292	43,858	55,181
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	15,074	873,346	1,074,927
MINERALYS THERAPEUTICS INC COMMON STOCK USD.0001	904	13,205	7,774
MIRATI THERAPEUTICS INC COMMON STOCK	30,569	3,993,275	1,795,929
MIRION TECHNOLOGIES INC COMMON STOCK USD.0001	516,753	3,888,525	5,296,718
MIRUM PHARMACEUTICALS INC COMMON STOCK	1,185	26,226	34,981
MISSION PRODUCE INC COMMON STOCK USD.001	2,276	40,442	22,965
MISTER CAR WASH INC COMMON STOCK USD.01	42,053	760,476	363,338
MISTRAS GROUP INC COMMON STOCK USD.01	623	4,441	4,560
MITEK SYSTEMS INC COMMON STOCK USD.001	2,142	21,570	27,932
MKS INSTRUMENTS INC COMMON STOCK	50,546	5,238,247	5,199,667
MODEL N INC COMMON STOCK USD.00015	1,749	38,650	47,101
MODERNA INC COMMON STOCK USD.0001	246,703	22,920,896	24,534,613
MODINE MANUFACTURING CO COMMON STOCK USD.625	46,089	1,952,025	2,751,513
MODIVCARE INC COMMON STOCK USD.001	593	36,831	26,086
MOELIS + CO CLASS A COMMON STOCK USD.01	2,956	128,509	165,920
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	28,988	4,988,971	3,000,258
MOLINA HEALTHCARE INC COMMON STOCK USD.001	33,132	5,073,923	11,970,923
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	139,619	9,322,814	8,546,079
MONARCH CASINO + RESORT INC COMMON STOCK USD.01	610	26,338	42,182
MONDEE HOLDINGS INC COMMON STOCK USD.001	2,190	19,399	6,044
MONDELEZ INTERNATIONAL INC A COMMON STOCK	858,338	40,194,014	62,169,421
MONGODB INC COMMON STOCK USD.001	38,417	9,535,874	15,706,790
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	25,683	5,515,375	16,200,323
MONRO INC COMMON STOCK USD.01	1,480	69,632	43,423
MONSTER BEVERAGE CORP COMMON STOCK	430,827	12,687,753	24,819,943
MONTAUK RENEWABLES INC COMMON STOCK USD.01	3,437	38,161	30,624
MONTE ROSA THERAPEUTICS INC COMMON STOCK USD.0001	1,359	25,239	7,678
MONTROSE ENVIRONMENTAL GROUP COMMON STOCK	58,071	1,948,024	1,865,821
MOODY S CORP COMMON STOCK USD.01	134,715	29,661,205	52,614,290
MOOG INC CLASS A COMMON STOCK USD1.0	22,601	1,900,872	3,272,173
MORGAN STANLEY COMMON STOCK USD.01	721,795	33,970,359	67,307,384
MORNINGSTAR INC COMMON STOCK	13,816	2,074,501	3,954,692
MORPHIC HOLDING INC COMMON STOCK USD.0001	21,578	701,572	623,173
MOSAIC CO/THE COMMON STOCK USD.01	179,774	5,460,785	6,423,325

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	97,491	12,091,944	30,523,457
MOVADO GROUP INC COMMON STOCK USD.01	2,014	53,764	60,722
MP MATERIALS CORP COMMON STOCK USD.0001	65,141	2,052,999	1,293,049
MR COOPER GROUP INC COMMON STOCK USD.01	27,028	1,390,453	1,760,063
MRC GLOBAL INC COMMON STOCK USD.01	3,893	60,853	42,862
MSA SAFETY INC COMMON STOCK	20,148	2,244,024	3,401,587
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	24,973	1,961,739	2,528,766
MSCI INC COMMON STOCK USD.01	51,745	12,671,582	29,269,559
MUELLER INDUSTRIES INC COMMON STOCK USD.01	39,917	597,955	1,882,087
MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	7,319	80,612	105,394
MULTIPLAN CORP COMMON STOCK	20,382	126,453	29,350
MURAL ONCOLOGY PLC COMMON STOCK USD.01	781	14,222	4,624
MURPHY OIL CORP COMMON STOCK USD1.0	122,727	3,792,570	5,235,534
MURPHY USA INC COMMON STOCK	10,442	2,968,862	3,723,200
MVB FINANCIAL CORP COMMON STOCK USD1.0	580	20,595	13,085
MYERS INDUSTRIES INC COMMON STOCK	1,659	22,520	32,433
MYR GROUP INC/DELAWARE COMMON STOCK USD.01	783	43,527	113,245
MYRIAD GENETICS INC COMMON STOCK USD.01	45,497	1,164,345	870,813
N ABLE INC COMMON STOCK USD.001	3,582	37,100	47,462
N B T BANCORP INC COMMON STOCK USD.01	26,624	977,361	1,115,812
NABORS INDUSTRIES LTD COMMON STOCK USD.001	438	95,649	35,754
NANO X IMAGING LTD COMMON STOCK ILS.01	2,604	30,145	16,587
NANOSTRING TECHNOLOGIES INC COMMON STOCK USD.0001	2,654	64,317	1,986
NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	1,596	26,922	54,663
NASDAQ INC COMMON STOCK USD.01	364,569	15,233,206	21,196,042
NATERA INC COMMON STOCK	97,577	7,791,253	6,112,223
NATHAN S FAMOUS INC COMMON STOCK USD.01	85	6,500	6,631
NATIONAL BANK HOLD CL A COMMON STOCK	60,883	2,196,572	2,264,239
NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	177	5,628	5,726
NATIONAL BEVERAGE CORP COMMON STOCK USD.01	1,099	37,406	54,642
NATIONAL CINEMEDIA INC COMMON STOCK USD.01	402,600	1,655,036	1,666,764
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	46,180	2,487,781	2,316,851
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	570	39,357	52,679
NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	219	20,032	17,581
NATIONAL RESEARCH CORP COMMON STOCK USD.001	692	27,646	27,376
NATIONAL STORAGE AFFILIATES REIT USD.01	56,546	2,627,634	2,344,963
NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	113,924	2,241,539	2,384,429
NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	1,310	343,959	632,756
NATL HEALTH INVESTORS INC REIT USD.01	2,007	114,308	112,091
NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	615	15,812	9,840
NATURES SUNSHINE PRODS INC COMMON STOCK	27,951	379,796	483,273
NAUTILUS BIOTECHNOLOGY INC COMMON STOCK USD.0001	1,520	4,703	4,545
NAVIENT CORP COMMON STOCK USD.01	4,463	50,947	83,101
NAVITAS SEMICONDUCTOR CORP COMMON STOCK USD.0001	4,974	43,387	40,140
NCINO INC COMMON STOCK USD.0005	38,093	2,279,917	1,281,068
NCR ATLEOS CORP COMMON STOCK USD.01	51,012	1,145,109	1,239,081
NCR VOYIX CORP COMMON STOCK USD.01	111,565	1,995,071	1,886,564
NCS MULTISTAGE HOLDINGS INC COMMON STOCK USD.01	5,433	1,227,318	93,556
NELNET INC CL A COMMON STOCK USD.01	634	33,382	55,931
NEOGEN CORP COMMON STOCK USD.16	61,952	1,307,937	1,245,855
NEOGENOMICS INC COMMON STOCK USD.001	149,405	2,010,686	2,417,373
NERDWALLET INC CL A COMMON STOCK USD.0001	1,347	13,464	19,828

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NERDY INC COMMON STOCK USD.0001	3,454	11,891	11,847
NET LEASE OFFICE PROPERTY REIT USD.001	7,728	96,677	142,813
NETAPP INC COMMON STOCK USD.001	290,117	18,572,114	25,576,715
NETFLIX INC COMMON STOCK USD.001	308,926	80,941,328	150,409,891
NETGEAR INC COMMON STOCK USD.001	1,211	30,780	17,656
NETSCOUT SYSTEMS INC COMMON STOCK USD.001	30,874	905,154	677,684
NETSTREIT CORP REIT USD.01	3,461	66,371	61,779
NEUMORA THERAPEUTICS INC COMMON STOCK USD.0001	425	6,213	7,246
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	145,079	12,840,026	19,115,609
NEVRO CORP COMMON STOCK USD.001	110,581	3,302,077	2,379,703
NEW FORTRESS ENERGY INC COMMON STOCK	35,688	1,340,446	1,346,508
NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	13,892	544,925	619,305
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	376,638	4,164,459	3,853,007
NEW YORK MORTGAGE TRUST INC REIT USD.02	4,401	74,235	37,541
NEW YORK TIMES CO A COMMON STOCK USD.1	86,714	2,884,640	4,248,119
NEWELL BRANDS INC COMMON STOCK USD1.0	196,816	6,429,095	1,708,363
NEWMARK GROUP INC CLASS A COMMON STOCK USD.01	45,472	422,358	498,373
NEWMARKET CORP COMMON STOCK	5,480	2,328,945	2,991,148
NEWMONT CORP COMMON STOCK USD1.6	620,723	23,980,817	25,691,725
NEWPARK RESOURCES INC COMMON STOCK USD.01	324,599	2,123,971	2,155,337
NEWS CORP CLASS A COMMON STOCK USD.01	205,674	2,833,421	5,049,297
NEWS CORP CLASS B COMMON STOCK	65,228	915,480	1,677,664
NEWTEKONE INC COMMON STOCK USD.02	1,123	17,602	15,497
NEXPOINT DIVERSIFIED REAL ES REIT USD.001	1,620	17,219	12,879
NEXPOINT REAL ESTATE FINANCE REIT USD.01	245	4,589	3,859
NEXPOINT RESIDENTIAL REIT USD.01	1,069	49,928	36,806
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	32,576	4,218,665	5,106,288
NEXTDECADE CORP COMMON STOCK USD.0001	4,452	21,433	21,236
NEXTDOOR HOLDINGS INC COMMON STOCK USD.0001	6,764	20,479	12,784
NEXTERA ENERGY INC COMMON STOCK USD.01	1,225,065	55,130,910	74,410,448
NEXTNAV INC COMMON STOCK USD.0001	2,353	6,820	10,471
NEXTRACKER INC CL A COMMON STOCK USD.0001	2,421	81,245	113,424
NGM BIOPHARMACEUTICALS INC COMMON STOCK USD.001	2,040	31,570	1,752
NI HOLDINGS INC COMMON STOCK USD.01	395	6,498	5,131
NICOLET BANKSHARES INC COMMON STOCK USD.01	609	44,497	49,012
NIKE INC CL B COMMON STOCK	776,583	60,918,725	84,313,616
NIKOLA CORP COMMON STOCK USD.0001	29,395	204,975	25,715
NISOURCE INC COMMON STOCK USD.01	220,842	5,618,028	5,863,355
NKARTA INC COMMON STOCK	1,965	35,719	12,969
NL INDUSTRIES COMMON STOCK USD.125	265	1,595	1,487
NLIGHT INC COMMON STOCK	2,281	44,640	30,794
NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	84,460	1,698,334	2,506,773
NNN REIT INC REIT USD.01	96,028	4,340,358	4,138,807
NOBLE CORP PLC COMMON STOCK	29,618	1,253,266	1,426,403
NOODLES + CO COMMON STOCK USD.01	2,101	28,923	6,618
NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	10,803	57,732	45,373
NORDSON CORP COMMON STOCK	31,053	3,990,443	8,202,960
NORDSTROM INC COMMON STOCK	63,599	3,040,126	1,173,402
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	145,125	20,472,809	34,304,648
NORTHEAST BANK COMMON STOCK USD1.0	283	10,550	15,619
NORTHEAST COMMUNITY BANCORP COMMON STOCK	15,016	262,258	266,384
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	107,707	3,063,335	3,992,698



Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORTHERN TRUST CORP COMMON STOCK USD1.666666	109,962	9,469,418	9,278,594
NORTHFIELD BANCORP INC COMMON STOCK USD.01	1,824	24,110	22,946
NORTHRIM BANCORP INC COMMON STOCK USD1.0	369	17,518	21,110
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	80,294	22,528,895	37,588,833
NORTHWEST BANCSHARES INC COMMON STOCK USD.01	5,648	76,821	70,487
NORTHWEST NATURAL HOLDING CO COMMON STOCK	1,654	78,043	64,407
NORTHWEST PIPE CO COMMON STOCK USD.01	550	16,347	16,643
NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01	3,011	166,888	153,230
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	228,556	7,119,368	4,580,262
NORWOOD FINANCIAL CORP COMMON STOCK USD.1	449	13,824	14,777
NOV INC COMMON STOCK USD.01	249,805	5,910,732	5,066,045
NOVAGOLD RESOURCES INC COMMON STOCK	11,259	69,429	42,109
NOVANTA INC COMMON STOCK	13,397	1,687,137	2,256,189
NOVAVAX INC COMMON STOCK USD.01	58,825	497,924	282,360
NOVOCURE LTD COMMON STOCK	140,842	4,880,491	2,102,771
NOW INC COMMON STOCK USD.01	5,143	56,615	58,219
NRG ENERGY INC COMMON STOCK USD.01	192,539	5,686,315	9,954,266
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	1,971,004	15,038,676	16,418,463
NU SKIN ENTERPRISES INC A COMMON STOCK USD.001	2,395	105,497	46,511
NUCOR CORP COMMON STOCK USD.4	192,636	17,416,083	33,526,369
NURIX THERAPEUTICS INC COMMON STOCK	2,170	46,883	22,394
NUSCALE POWER CORP COMMON STOCK USD.0001	2,322	25,041	7,639
NUTANIX INC A COMMON STOCK USD.000025	138,415	5,244,921	6,601,011
NUVALENT INC A COMMON STOCK USD.0001	33,514	1,250,064	2,466,295
NUVATION BIO INC COMMON STOCK USD.0001	8,052	58,188	12,159
NUVECTIS PHARMA INC COMMON STOCK USD.00001	184	2,632	1,535
NV5 GLOBAL INC COMMON STOCK USD.01	650	49,096	72,228
NVE CORP COMMON STOCK USD.01	232	21,451	18,196
NVENT ELECTRIC PLC COMMON STOCK USD.01	92,737	2,225,267	5,479,829
NVIDIA CORP COMMON STOCK USD.001	1,676,279	158,053,265	830,126,886
NVR INC COMMON STOCK USD.01	1,566	3,780,251	10,962,705
NXP SEMICONDUCTORS NV COMMON STOCK	37,146	4,418,627	8,531,693
O I GLASS INC COMMON STOCK	7,353	110,424	120,442
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	39,172	15,793,959	37,216,534
OAK VALLEY BANCORP COMMON STOCK	483	12,172	14,466
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	372,000	21,595,793	22,212,120
OCEAN BIOMEDICAL INC COMMON STOCK USD.0001	239	1,675	158
OCEANEERING INTL INC COMMON STOCK USD.25	4,768	69,735	101,463
OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	47,503	1,016,569	824,652
OCULAR THERAPEUTIX INC COMMON STOCK USD.0001	3,989	35,951	17,791
OCWEN FINANCIAL CORP COMMON STOCK USD.01	421	13,409	12,950
ODP CORP/THE COMMON STOCK USD.01	94,536	3,437,846	5,322,377
OFFICE PROPERTIES INCOME TRU REIT USD.01	30,511	1,046,137	223,341
OFG BANCORP COMMON STOCK USD1.0	31,920	586,023	1,196,362
OGE ENERGY CORP COMMON STOCK USD.01	228,986	7,999,289	7,998,481
OIL DRI CORP OF AMERICA COMMON STOCK USD.1	288	16,181	19,319
OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	3,036	36,285	20,614
OKTA INC COMMON STOCK	145,911	12,809,979	13,209,323
OLAPLEX HOLDINGS INC COMMON STOCK USD.001	70,364	1,467,580	178,725
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	68,324	11,387,252	27,693,767
OLD NATIONAL BANCORP COMMON STOCK	13,955	234,882	235,700
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	141,741	2,923,107	4,167,185



Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OLD SECOND BANCORP INC COMMON STOCK USD1.0	2,017	25,569	31,142
OLEMA PHARMACEUTICALS INC COMMON STOCK USD.0001	1,647	14,767	23,107
OLIN CORP COMMON STOCK USD1.0	133,210	5,423,210	7,186,680
OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	53,387	4,012,036	4,051,539
OLO INC CLASS A COMMON STOCK USD.001	4,541	44,383	25,975
OLYMPIC STEEL INC COMMON STOCK	14,869	764,586	991,762
OMEGA FLEX INC COMMON STOCK USD.01	161	15,047	11,352
OMEGA HEALTHCARE INVESTORS REIT USD.1	161,005	5,102,055	4,936,413
OMEGA THERAPEUTICS INC COMMON STOCK USD.001	702	4,934	2,113
OMEROS CORP COMMON STOCK USD.01	3,030	16,659	9,908
OMNIAB INC 12.5 EARNOUT COMMON STOCK	15,080	0	0
OMNIAB INC 15.00 EARNOUT COMMON STOCK	15,080	0	0
OMNIAB INC COMMON STOCK USD.0001	326,360	1,546,207	2,013,641
OMNICELL INC COMMON STOCK USD.001	22,231	1,491,190	836,553
OMNICOM GROUP COMMON STOCK USD.15	105,887	8,044,839	9,160,284
ON SEMICONDUCTOR COMMON STOCK USD.01	265,192	6,836,136	22,151,488
ON24 INC COMMON STOCK USD.0001	1,717	41,416	13,530
ONE GAS INC COMMON STOCK	43,070	3,414,718	2,744,420
ONE GROUP HOSPITALITY INC/TH COMMON STOCK USD.0001	1,435	17,641	8,782
ONE LIBERTY PROPERTIES INC REIT USD1.0	912	20,679	19,982
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	81,614	3,191,910	4,015,409
ONEOK INC COMMON STOCK USD.01	311,639	18,638,321	21,883,291
ONESPAN INC COMMON STOCK USD.001	2,113	28,621	22,651
ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001	3,822	46,383	53,890
ONEWATER MARINE INC CL A COMMON STOCK USD.01	511	19,410	17,267
ONTO INNOVATION INC COMMON STOCK	54,689	4,740,204	8,361,948
OOMA INC COMMON STOCK	823	12,106	8,831
OPEN LENDING CORP COMMON STOCK	4,631	154,068	39,410
OPENDOOR TECHNOLOGIES INC COMMON STOCK USD.0001	71,282	374,724	319,343
OPENLANE INC COMMON STOCK USD.01	5,124	66,670	75,886
OPKO HEALTH INC COMMON STOCK USD.01	21,671	98,558	32,723
OPPFI INC COMMON STOCK USD.0001	25,396	109,063	130,028
OPTIMIZERX CORP COMMON STOCK USD.001	844	25,251	12,078
OPTINOSE INC COMMON STOCK USD.001	80,744	1,302,464	104,160
OPTION CARE HEALTH INC COMMON STOCK USD.0001	120,998	3,343,087	4,076,423
ORACLE CORP COMMON STOCK USD.01	1,039,603	57,615,995	109,605,344
ORANGE COUNTY BANCORP INC COMMON STOCK USD.5	355	13,649	21,385
ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	119,916	736,480	983,311
ORCHESTRA BIOMED HOLDINGS IN COMMON STOCK USD.0001	409	3,235	3,734
ORCHID ISLAND CAPITAL INC REIT USD.01	3,044	47,489	25,661
ORGANOGENESIS HOLDINGS INC COMMON STOCK	3,418	40,041	13,980
ORGANON + CO COMMON STOCK USD.01	170,847	4,948,219	2,463,614
ORIC PHARMACEUTICALS INC COMMON STOCK USD.0001	181,028	1,152,936	1,665,458
ORIGIN BANCORP INC COMMON STOCK	27,101	978,914	963,983
ORIGIN MATERIALS INC COMMON STOCK USD.0001	4,879	24,035	4,080
ORION OFFICE REIT INC REIT USD.01	143,785	932,574	822,450
ORION SA COMMON STOCK	2,735	53,432	75,842
ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	2,553	160,076	193,492
ORRSTOWN FINL SERVICES INC COMMON STOCK	14,686	349,973	433,237
ORTHOFIX MEDICAL INC COMMON STOCK USD.1	1,503	46,776	20,260
ORTHOPEDIATRICS CORP COMMON STOCK USD.00025	807	28,788	26,236
OSCAR HEALTH INC CLASS A COMMON STOCK USD.00001	7,325	39,827	67,024

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OSHKOSH CORP COMMON STOCK USD.01	167,782	15,069,632	18,189,247
OSI SYSTEMS INC COMMON STOCK	17,709	1,963,473	2,285,346
OTIS WORLDWIDE CORP COMMON STOCK USD.01	358,659	25,054,199	32,089,221
OTTER TAIL CORP COMMON STOCK USD5.0	6,353	360,703	539,814
OUTBRAIN INC COMMON STOCK USD.001	2,921	17,068	12,794
OUTFRONT MEDIA INC REIT USD.01	190,610	2,809,411	2,660,916
OUTLOOK THERAPEUTICS INC COMMON STOCK USD.01	8,579	15,328	3,380
OUTSET MEDICAL INC COMMON STOCK USD.001	2,289	101,754	12,383
OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	3,916	15,827	20,637
OVID THERAPEUTICS INC COMMON STOCK USD.001	4,096	14,440	13,189
OVINTIV INC COMMON STOCK	147,873	6,510,589	6,494,582
OWENS + MINOR INC COMMON STOCK USD2.0	84,509	2,056,423	1,628,488
OWENS CORNING COMMON STOCK USD.001	83,904	7,405,864	12,437,090
OXFORD INDUSTRIES INC COMMON STOCK USD1.0	718	48,494	71,800
P G + E CORP COMMON STOCK	1,428,491	25,491,921	25,755,693
P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	250	6,928	5,195
P10 INC A COMMON STOCK USD.001	35,184	421,016	359,580
P3 HEALTH PARTNERS INC COMMON STOCK USD.0001	1,196	5,024	1,686
PACCAR INC COMMON STOCK USD1.0	274,658	11,751,167	26,820,354
PACIFIC BIOSCIENCES OF CALIF COMMON STOCK USD.0001	30,544	357,142	299,637
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	133,765	3,953,071	3,893,899
PACIRA BIOSCIENCES INC COMMON STOCK USD.001	148,067	5,945,057	4,995,781
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	47,665	4,521,986	7,765,105
PACTIV EVERGREEN INC COMMON STOCK	9,360	114,833	128,326
PAGERDUTY INC COMMON STOCK USD.000005	189,658	4,373,337	4,390,583
PAGSEGURO DIGITAL LTD CL A COMMON STOCK USD.000025	9,450	94,972	117,842
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	1,020,247	22,910,615	17,517,641
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	192,897	18,524,889	56,881,467
PALOMAR HOLDINGS INC COMMON STOCK USD.0001	1,157	72,908	64,214
PANGAEA LOGISTICS SOLUTIONS COMMON STOCK USD.0001	2,214	14,681	18,243
PAPA JOHN S INTL INC COMMON STOCK USD.01	1,552	112,300	118,309
PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	31,353	1,002,229	1,140,309
PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	1,341	58,115	58,387
PARAGON 28 INC COMMON STOCK USD.01	80,507	1,378,644	1,000,702
PARAMOUNT GLOBAL CLASS A COMMON STOCK USD.001	4,065	253,235	79,918
PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001	407,323	18,221,458	6,024,307
PARAMOUNT GROUP INC REIT USD.01	9,003	103,848	46,546
PARK AEROSPACE CORP COMMON STOCK USD.1	780	12,737	11,466
PARK HOTELS + RESORTS INC REIT USD.01	330,281	5,747,117	5,053,299
PARK NATIONAL CORP COMMON STOCK	696	72,185	92,471
PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	607	11,896	16,365
PARKE BANCORP INC COMMON STOCK USD.1	449	9,374	9,092
PARKER HANNIFIN CORP COMMON STOCK USD.5	101,797	21,262,122	46,897,878
PARSONS CORP COMMON STOCK USD1.0	1,982	75,601	124,291
PATHWARD FINANCIAL INC COMMON STOCK USD.01	1,301	39,224	68,862
PATRIA INVESTMENTS LTD A COMMON STOCK USD.0001	2,532	38,005	39,271
PATRICK INDUSTRIES INC COMMON STOCK	8,922	406,257	895,323
PATTERSON COS INC COMMON STOCK USD.01	90,814	2,437,669	2,583,658
PATTERSON UTI ENERGY INC COMMON STOCK USD.01	103,508	1,186,974	1,117,886
PAYCHEX INC COMMON STOCK USD.01	173,539	12,225,290	20,670,230
PAYCOM SOFTWARE INC COMMON STOCK USD.01	27,702	4,552,416	5,726,557
PAYCOR HCM INC COMMON STOCK USD.001	27,895	821,121	602,253

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
PAYLOCITY HOLDING CORP COMMON STOCK USD.001	36,804	5,237,931	6,067,139
PAYONEER GLOBAL INC COMMON STOCK USD.01	12,169	53,337	63,400
PAYPAL HOLDINGS INC COMMON STOCK	619,719	43,111,928	38,056,944
PAYSAFE LTD COMMON STOCK USD.0001	1,465	72,913	18,737
PAYSIGN INC COMMON STOCK	901	2,242	2,523
PBF ENERGY INC CLASS A COMMON STOCK USD.001	71,208	2,515,875	3,130,304
PC CONNECTION INC COMMON STOCK USD.01	16,535	810,341	1,111,317
PCB BANCORP COMMON STOCK	475	8,598	8,754
PDF SOLUTIONS INC COMMON STOCK USD.00015	1,447	24,044	46,507
PDS BIOTECHNOLOGY CORP COMMON STOCK USD.00033	803	4,383	3,991
PEAKSTONE REALTY TRUST REIT	1,561	50,184	31,111
PEAPACK GLADSTONE FINL CORP COMMON STOCK	832	25,485	24,810
PEBBLEBROOK HOTEL TRUST REIT USD.01	205,720	4,102,040	3,287,406
PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01	164,131	2,568,742	1,526,418
PEGASYSTEMS INC COMMON STOCK USD.01	21,081	1,438,173	1,030,018
PELTON INTERACTIVE INC A COMMON STOCK USD.000025	174,648	14,319,756	1,063,606
PENN ENTERTAINMENT INC COMMON STOCK USD.01	183,917	8,483,114	4,785,520
PENNANT GROUP INC/THE COMMON STOCK USD.001	1,454	11,006	20,240
PENNS WOODS BANCORP INC COMMON STOCK USD5.55	472	11,898	10,625
PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001	1,250	61,478	110,463
PENNYMAC MORTGAGE INVESTMENT REIT USD.01	71,649	1,228,159	1,071,153
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	44,483	3,982,867	7,139,966
PENTAIR PLC COMMON STOCK USD.01	96,446	4,064,660	7,012,589
PENUMBRA INC COMMON STOCK USD.001	19,001	2,799,943	4,779,512
PEOPLES BANCORP INC COMMON STOCK	1,655	45,249	55,873
PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	338	16,056	16,461
PEPGEN INC COMMON STOCK USD.0001	548	7,553	3,726
PEPSICO INC COMMON STOCK USD.017	941,019	120,718,001	159,822,667
PERDOCEO EDUCATION CORP COMMON STOCK USD.01	59,636	652,414	1,047,208
PERELLA WEINBERG PARTNERS COMMON STOCK USD.0001	146,051	1,294,344	1,786,204
PERFICIENT INC COMMON STOCK USD.001	23,658	1,256,418	1,557,170
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	87,640	4,276,583	6,060,306
PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	4,748	12,355	14,838
PERIMETER SOLUTIONS SA COMMON STOCK USD1.0	7,816	74,292	35,954
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	304,892	3,169,442	4,146,531
PERPETUA RESOURCES CORP COMMON STOCK	3,116	10,725	9,878
PERRIGO CO PLC COMMON STOCK EUR.001	71,618	5,028,071	2,304,667
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	85,410	1,130,219	269,896
PETIQ INC COMMON STOCK USD.001	1,525	37,332	30,119
PETMED EXPRESS INC COMMON STOCK USD.001	777	17,044	5,874
PFIZER INC COMMON STOCK USD.05	3,467,710	126,014,352	99,835,371
PGT INNOVATIONS INC COMMON STOCK USD.01	94,341	1,342,590	3,839,679
PHATHOM PHARMACEUTICALS INC COMMON STOCK USD.0001	1,444	29,935	13,184
PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	46,656	769,146	540,276
PHILIP MORRIS INTERNATIONAL COMMON STOCK	831,769	79,302,430	78,252,828
PHILLIPS 66 COMMON STOCK	341,904	28,478,881	45,521,099
PHILLIPS EDISON + COMPANY IN REIT USD.01	60,751	2,048,789	2,216,196
PHINIA INC COMMON STOCK USD.01	102,767	2,816,634	3,112,812
PHOTRONICS INC COMMON STOCK USD.01	45,785	730,056	1,436,275
PHREESIA INC COMMON STOCK USD.01	49,669	1,142,994	1,149,837
PHYSICIANS REALTY TRUST REIT USD.01	179,350	3,023,953	2,387,149
PIEDMONT LITHIUM INC COMMON STOCK USD.0001	828	34,851	23,374

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
PIEDMONT OFFICE REALTY TRU A REIT USD.01	5,967	106,302	42,425
PILGRIM S PRIDE CORP COMMON STOCK USD.01	18,032	410,920	498,765
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	82,665	5,114,290	7,210,041
PINNACLE WEST CAPITAL COMMON STOCK	129,659	9,644,809	9,314,703
PINTEREST INC CLASS A COMMON STOCK USD.00001	342,083	12,259,555	12,670,754
PIONEER BANCORP INC/NY COMMON STOCK USD.01	316	3,458	3,163
PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	183,603	35,000,018	41,288,643
PIPER SANDLER COS COMMON STOCK USD.01	7,801	969,745	1,364,161
PITNEY BOWES INC COMMON STOCK USD1.0	7,466	90,858	32,850
PJT PARTNERS INC A COMMON STOCK	8,022	401,743	817,201
PLANET FITNESS INC CL A COMMON STOCK	44,977	3,206,664	3,283,321
PLANET LABS PBC COMMON STOCK USD.0001	9,246	41,428	22,838
PLAYAGS INC COMMON STOCK USD.01	440,853	4,253,327	3,716,391
PLAYSTUDIOS INC COMMON STOCK USD.0001	102,316	451,682	277,276
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	105,107	1,004,072	916,533
PLEXUS CORP COMMON STOCK USD.01	19,502	1,504,516	2,108,751
PLIANT THERAPEUTICS INC COMMON STOCK	2,676	55,619	48,462
PLUG POWER INC COMMON STOCK USD.01	281,469	8,352,876	1,266,611
PLUMAS BANCORP COMMON STOCK	372	13,276	15,382
PLYMOUTH INDUSTRIAL REIT INC REIT USD.01	1,921	37,101	46,238
PMV PHARMACEUTICALS INC COMMON STOCK	416,312	1,195,262	1,290,567
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	214,348	25,780,572	33,191,788
PNM RESOURCES INC COMMON STOCK	4,019	152,703	167,190
POLARIS INC COMMON STOCK USD.01	29,783	2,549,108	2,822,535
PONCE FINANCIAL GROUP INC COMMON STOCK USD.01	1,344	12,488	13,117
POOL CORP COMMON STOCK USD.001	26,643	4,092,519	10,622,831
POPULAR INC COMMON STOCK USD.01	130,298	5,927,455	10,693,557
PORTILLO S INC CL A COMMON STOCK USD.01	1,896	48,415	30,203
PORTLAND GENERAL ELECTRIC CO COMMON STOCK	134,463	6,209,297	5,827,626
POSEIDA THERAPEUTICS INC COMMON STOCK	4,811	13,828	16,165
POST HOLDINGS INC COMMON STOCK USD.01	29,537	1,788,633	2,601,028
POSTAL REALTY TRUST INC A REIT USD.01	625	10,662	9,100
POTBELLY CORP COMMON STOCK USD.01	1,749	13,344	18,225
POTLATCHDELTIC CORP REIT USD1.0	42,855	1,817,485	2,104,181
POWELL INDUSTRIES INC COMMON STOCK USD.01	7,302	397,378	645,497
POWER INTEGRATIONS INC COMMON STOCK USD.001	25,860	1,470,588	2,123,365
POWERSCHOOL HOLDINGS INC A COMMON STOCK USD.0001	67,922	1,366,618	1,600,242
PPG INDUSTRIES INC COMMON STOCK USD1.66666	190,025	21,094,159	28,418,239
PPL CORP COMMON STOCK USD.01	562,968	16,838,149	15,256,433
PRA GROUP INC COMMON STOCK USD.01	75,635	2,417,350	1,981,637
PRECIGEN INC COMMON STOCK	6,169	69,989	8,266
PREFERRED BANK/LOS ANGELES COMMON STOCK	585	27,358	42,734
PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	4,406	325,482	589,787
PRELUDE THERAPEUTICS INC COMMON STOCK USD.0001	466	1,891	1,990
PREMIER FINANCIAL CORP COMMON STOCK USD.01	1,697	41,436	40,898
PREMIER INC CLASS A COMMON STOCK USD.01	172,944	5,543,536	3,867,028
PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01	101,240	3,705,412	6,197,913
PRICESMART INC COMMON STOCK USD.0001	1,181	81,340	89,496
PRIME MEDICINE INC COMMON STOCK USD.00001	1,842	28,268	16,320
PRIMEENERGY RESOURCES CORP COMMON STOCK USD.1	73	6,986	7,764
PRIMERICA INC COMMON STOCK	19,374	2,339,584	3,986,394
PRIMIS FINANCIAL CORP COMMON STOCK USD.01	26,189	281,657	331,553

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PRIMO WATER CORP COMMON STOCK	90,501	1,463,575	1,362,040
PRIMORIS SERVICES CORP COMMON STOCK USD.0001	2,508	53,847	83,291
PRINCETON BANCORP INC COMMON STOCK	162	4,421	5,816
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	131,075	7,359,035	10,311,670
PRIORITY TECHNOLOGY HOLDINGS COMMON STOCK USD.001	570	2,961	2,029
PRIVIA HEALTH GROUP INC COMMON STOCK USD.01	5,264	139,447	121,230
PROASSURANCE CORP COMMON STOCK USD.01	2,463	63,462	33,965
PROCEPT BIROBOTICS CORP COMMON STOCK USD.00001	23,378	763,723	979,772
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	43,691	3,083,462	3,024,291
PROCTER + GAMBLE CO/THE COMMON STOCK	1,379,313	138,521,975	202,124,527
PROFRAC HOLDING CORP A COMMON STOCK USD.01	71,401	625,341	605,480
PROG HOLDINGS INC COMMON STOCK USD.5	35,407	653,622	1,094,430
PROGRESS SOFTWARE CORP COMMON STOCK USD.01	2,038	63,789	110,663
PROGRESSIVE CORP COMMON STOCK USD1.0	380,520	24,857,014	60,609,226
PROGYNY INC COMMON STOCK USD.0001	3,703	145,320	137,678
PROKIDNEY CORP COMMON STOCK USD.0001	2,374	23,878	4,226
PROLOGIS INC REIT USD.01	567,945	41,605,637	75,707,069
PROPETRO HOLDING CORP COMMON STOCK	104,249	999,009	873,607
PROS HOLDINGS INC COMMON STOCK USD.001	2,056	64,175	79,752
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	45,924	2,995,657	3,110,433
PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001	2,609	58,574	59,824
PROTALIX BIOTHERAPEUTICS INC COMMON STOCK USD.0001	1,964	4,228	3,496
PROTHENA CORP PLC COMMON STOCK USD.01	16,593	1,090,069	602,990
PROTO LABS INC COMMON STOCK USD.001	1,239	96,176	48,271
PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	3,398	60,584	61,266
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	194,524	17,870,921	20,174,084
PTC INC COMMON STOCK USD.01	60,661	4,573,603	10,613,249
PTC THERAPEUTICS INC COMMON STOCK USD.001	17,087	402,166	470,918
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	372,413	19,800,487	22,773,055
PUBLIC STORAGE REIT USD.1	119,486	28,716,393	36,443,230
PUBMATIC INC CLASS A COMMON STOCK USD.0001	1,916	33,857	31,250
PULMONX CORP COMMON STOCK	1,678	62,568	21,395
PULSE BIOSCIENCES INC COMMON STOCK USD.001	522	3,603	6,389
PULTEGROUP INC COMMON STOCK USD.01	159,006	4,326,975	16,412,599
PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	32,141	1,909,440	139,171
PURE CYCLE CORP COMMON STOCK USD.0033	102,582	1,317,705	1,074,034
PURE STORAGE INC CLASS A COMMON STOCK USD.0001	162,549	3,689,999	5,796,497
PURECYCLE TECHNOLOGIES INC COMMON STOCK USD.0001	5,204	56,741	21,076
PURPLE INNOVATION INC COMMON STOCK	2,717	51,615	2,799
PVH CORP COMMON STOCK USD1.0	61,784	5,414,164	7,545,062
Q2 HOLDINGS INC COMMON STOCK USD.0001	2,695	155,234	116,990
QCR HOLDINGS INC COMMON STOCK USD1.0	756	34,612	44,143
QIAGEN N.V. COMMON STOCK EUR.01	132,112	4,487,641	5,737,624
QORVO INC COMMON STOCK USD.0001	63,788	5,055,599	7,183,167
QUAD GRAPHICS INC COMMON STOCK USD.025	168,828	1,842,081	915,048
QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	656	93,459	140,004
QUALCOMM INC COMMON STOCK USD.0001	826,012	70,602,871	119,466,116
QUALYS INC COMMON STOCK USD.001	9,071	855,594	1,780,456
QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	2,934	59,097	89,692
QUANTA SERVICES INC COMMON STOCK USD.00001	80,330	4,237,531	17,335,214
QUANTERIX CORP COMMON STOCK USD.001	1,790	61,519	48,939
QUANTUM SI INC COMMON STOCK USD.0001	5,962	16,543	11,984



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
QUANTUMSCAPE CORP COMMON STOCK USD.0001	160,750	3,625,750	1,117,213
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	66,369	6,193,799	9,150,958
QUIDELORTHO CORP COMMON STOCK USD.001	119,623	13,147,380	8,816,215
QUINSTREET INC COMMON STOCK USD.001	2,415	29,716	30,960
QUIPT HOME MEDICAL CORP COMMON STOCK	2,666	13,325	13,570
R1 RCM INC COMMON STOCK USD.01	85,031	1,473,589	898,778
RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01	3,218	45,918	6,436
RADIAN GROUP INC COMMON STOCK USD.001	84,827	1,374,876	2,421,811
RADIANT LOGISTICS INC COMMON STOCK USD.001	2,610	16,491	17,330
RADNET INC COMMON STOCK USD.0001	105,643	3,291,815	3,673,207
RAIN ONCOLOGY INC COMMON STOCK USD.0001	527	695	632
RALLYBIO CORP COMMON STOCK USD.001	1,633	18,782	3,903
RALPH LAUREN CORP COMMON STOCK USD.01	21,935	2,266,177	3,163,027
RAMACO RESOURCES INC A COMMON STOCK	1,164	12,300	19,998
RAMACO RESOURCES INC B COMMON STOCK	727	8,606	9,676
RAMBUS INC COMMON STOCK USD.001	135,706	5,086,335	9,261,935
RANGE RESOURCES CORP COMMON STOCK USD.01	188,860	4,204,388	5,748,898
RANGER ENERGY SERVICES INC COMMON STOCK	52,990	575,667	542,088
RANPAK HOLDINGS CORP COMMON STOCK USD.0001	352,126	2,720,710	2,049,373
RAPID7 INC COMMON STOCK USD.01	65,460	3,020,186	3,737,766
RAPT THERAPEUTICS INC COMMON STOCK	1,284	32,382	31,907
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	113,049	7,108,276	12,604,964
RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	3,236	32,912	13,106
RAYONIER INC REIT	76,745	2,301,848	2,564,050
RAYZEBIO INC COMMON STOCK USD.0001	34,760	741,709	2,161,029
RB GLOBAL INC COMMON STOCK	208,298	10,884,569	13,933,053
RBB BANCORP COMMON STOCK	19,205	417,424	365,663
RBC BEARINGS INC COMMON STOCK USD.01	14,840	3,044,938	4,227,768
RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	387	16,338	25,643
RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	979	31,289	13,050
READY CAPITAL CORP REIT USD.0001	7,407	123,068	75,922
REALTY INCOME CORP REIT USD1.0	388,067	24,052,736	22,282,807
RECURSION PHARMACEUTICALS A COMMON STOCK USD.00001	29,300	271,899	288,898
RED RIVER BANCSHARES INC COMMON STOCK	2,353	120,077	132,027
RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	464	5,961	5,786
RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	2,320	70,366	123,726
RED VIOLET INC COMMON STOCK USD.001	419	9,118	8,367
REDFIN CORP COMMON STOCK	4,940	113,162	50,981
REDWOOD TRUST INC REIT USD.01	281,195	2,401,691	2,083,655
REGAL REXNORD CORP COMMON STOCK USD.01	38,047	4,020,584	5,631,717
REGENCY CENTERS CORP REIT USD.01	97,743	6,412,023	6,548,781
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	68,566	32,651,604	60,220,832
REGENXBIO INC COMMON STOCK USD.0001	1,851	56,072	33,225
REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	18,989	600,373	476,244
REGIONS FINANCIAL CORP COMMON STOCK USD.01	758,631	11,597,843	14,702,269
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	80,023	10,573,838	12,946,121
RELAY THERAPEUTICS INC COMMON STOCK	188,013	2,843,183	2,070,023
RELIANCE STEEL + ALUMINUM COMMON STOCK	38,230	3,502,847	10,692,166
REMITLY GLOBAL INC COMMON STOCK USD.0001	76,563	1,682,798	1,486,853
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	33,711	5,182,129	6,607,356
RENASANT CORP COMMON STOCK USD5.0	90,577	2,886,238	3,050,633
RENEO PHARMACEUTICALS INC COMMON STOCK USD.0001	367	2,619	587



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
RENT THE RUNWAY INC A COMMON STOCK USD.001	1,525	7,699	804
REPAY HOLDINGS CORP COMMON STOCK USD.0001	4,349	95,027	37,140
REPLIGEN CORP COMMON STOCK USD.01	41,623	5,994,824	7,483,815
REPLIMUNE GROUP INC COMMON STOCK USD.001	2,140	36,533	18,040
REPUBLIC BANCORP INC CLASS A COMMON STOCK	1,104	47,021	60,897
REPUBLIC SERVICES INC COMMON STOCK USD.01	124,369	10,013,761	20,509,692
RESERVOIR MEDIA INC COMMON STOCK USD.0001	130,637	971,093	931,442
RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	6,906	105,183	129,971
RESMED INC COMMON STOCK USD.004	154,311	23,664,704	26,544,578
RESOURCES CONNECTION INC COMMON STOCK USD.01	53,783	879,110	762,105
RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	5,929	96,358	83,184
REV GROUP INC COMMON STOCK USD.001	55,503	880,045	1,008,490
REVANCE THERAPEUTICS INC COMMON STOCK USD.001	106,758	1,325,662	938,403
REVOLUTION MEDICINES INC COMMON STOCK	57,611	1,564,725	1,652,283
REVOLVE GROUP INC COMMON STOCK USD.001	1,849	107,589	30,656
REVVITY INC COMMON STOCK USD1.0	66,903	6,179,142	7,313,167
REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	798	20,334	37,745
REXFORD INDUSTRIAL REALTY IN REIT USD.01	117,910	6,031,109	6,614,751
REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001	31,296	878,524	839,985
RGC RESOURCES INC COMMON STOCK USD5.0	244	5,093	4,963
RH COMMON STOCK USD.0001	9,047	5,378,360	2,637,020
RHYTHM PHARMACEUTICALS INC COMMON STOCK	2,441	43,400	112,213
RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	4,170	37,722	12,093
RICHARDSON ELEC LTD COMMON STOCK USD.05	352	5,895	4,699
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	9,433	37,722	13,678
RILEY EXPLORATION PERMIAN IN COMMON STOCK USD.001	567	18,820	15,445
RIMINI STREET INC COMMON STOCK	2,478	14,519	8,103
RING ENERGY INC COMMON STOCK	8,458	21,358	12,349
RINGCENTRAL INC CLASS A COMMON STOCK USD.0001	50,047	4,642,638	1,699,096
RIOT PLATFORMS INC COMMON STOCK	9,053	161,315	140,050
RITHM CAPITAL CORP REIT USD.01	255,506	4,022,931	2,728,804
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	358,446	16,691,760	8,409,143
RLI CORP COMMON STOCK USD1.0	26,215	3,099,376	3,489,741
RLJ LODGING TRUST REIT	258,771	3,627,803	3,032,796
RMR GROUP INC/THE A COMMON STOCK	74,495	2,320,781	2,102,994
ROBERT HALF INC COMMON STOCK USD.001	56,943	3,170,938	5,006,429
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	352,753	2,956,817	4,494,073
ROBLOX CORP CLASS A COMMON STOCK USD.0001	346,665	14,637,653	15,849,524
ROCKET COS INC CLASS A COMMON STOCK USD.00001	60,506	1,049,030	876,127
ROCKET LAB USA INC COMMON STOCK USD.0001	13,312	59,708	73,615
ROCKET PHARMACEUTICALS INC COMMON STOCK USD.01	39,190	880,012	1,174,524
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	85,833	16,470,318	26,649,430
ROCKY BRANDS INC COMMON STOCK	381	11,593	11,499
ROGERS CORP COMMON STOCK USD1.0	5,691	802,415	751,610
ROIVANT SCIENCES LTD COMMON STOCK	187,850	1,919,953	2,109,556
ROKU INC COMMON STOCK USD.0001	75,735	8,546,536	6,941,870
ROLLINS INC COMMON STOCK USD1.0	137,996	3,476,907	6,026,285
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	56,479	14,885,587	30,790,656
ROSS STORES INC COMMON STOCK USD.01	179,166	13,864,906	24,794,783
ROVER GROUP INC COMMON STOCK USD.0001	5,105	19,851	55,542
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	149,416	12,983,068	19,347,878
ROYAL GOLD INC COMMON STOCK USD.01	35,362	2,857,640	4,277,388

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ROYALTY PHARMA PLC CL A COMMON STOCK	213,833	9,354,354	6,006,569
RPC INC COMMON STOCK USD.1	110,996	867,266	808,051
RPM INTERNATIONAL INC COMMON STOCK USD.01	67,004	3,979,012	7,479,657
RPT REALTY REIT USD.01	3,876	50,547	49,729
RTX CORP COMMON STOCK USD1.0	874,421	63,077,792	73,573,783
RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	522	14,982	27,656
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	102,494	2,617,658	5,155,448
RUSH STREET INTERACTIVE INC COMMON STOCK USD.0001	3,089	34,025	13,870
RXO INC COMMON STOCK	146,568	2,679,511	3,409,172
RXSIGHT INC COMMON STOCK USD.001	1,480	25,252	59,674
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	51,630	1,993,127	2,221,123
RYDER SYSTEM INC COMMON STOCK USD.5	58,201	3,702,541	6,696,607
RYERSON HOLDING CORP COMMON STOCK USD.01	28,403	719,702	985,016
RYMAN HOSPITALITY PROPERTIES REIT USD.01	32,340	2,564,509	3,559,340
S + T BANCORP INC COMMON STOCK USD2.5	1,815	54,759	60,657
S+P GLOBAL INC COMMON STOCK USD1.0	210,299	45,480,472	92,640,915
SABRA HEALTH CARE REIT INC REIT USD.01	10,972	188,332	156,570
SABRE CORP COMMON STOCK USD.01	15,545	171,606	68,398
SAFE BULKERS INC COMMON STOCK USD.001	4,373	17,757	17,186
SAFEHOLD INC REIT USD.001	2,253	127,490	52,720
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	666	45,915	50,609
SAGE THERAPEUTICS INC COMMON STOCK USD.0001	34,639	1,121,700	750,627
SAGIMET BIOSCIENCES INC A COMMON STOCK USD.0001	144	1,718	780
SAIA INC COMMON STOCK USD.001	18,683	5,894,695	8,187,264
SALESFORCE INC COMMON STOCK USD.001	609,134	86,314,315	160,287,521
SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	186,410	2,728,684	2,475,525
SAMSARA INC CL A COMMON STOCK USD.0001	104,557	1,862,094	3,490,113
SANA BIOTECHNOLOGY INC COMMON STOCK USD.0001	58,279	464,425	237,778
SANARA MEDTECH INC COMMON STOCK USD.001	104	4,214	4,274
SANDRIDGE ENERGY INC COMMON STOCK USD.001	1,182	19,330	16,158
SANDY SPRING BANCORP INC COMMON STOCK USD1.0	2,119	73,006	57,722
SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	7,541	68,247	4,097
SANMINA CORP COMMON STOCK USD.01	21,343	993,045	1,096,390
SAPIENS INTERNATIONAL CORP COMMON STOCK EUR.01	1,358	38,738	39,301
SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	65,485	7,127,187	6,314,719
SAUL CENTERS INC REIT USD.01	553	25,004	21,716
SAVARA INC COMMON STOCK USD.001	5,112	15,155	24,026
SAVERS VALUE VILLAGE INC COMMON STOCK USD.000001	26,039	471,590	452,558
SBA COMMUNICATIONS CORP REIT USD.01	78,399	15,467,257	19,889,042
SCANSOURCE INC COMMON STOCK	78,047	2,570,299	3,091,442
SCHLUMBERGER LTD COMMON STOCK USD.01	801,300	47,426,832	41,699,652
SCHNEIDER NATIONAL INC CL B COMMON STOCK	31,972	738,566	813,687
SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	24,569	1,007,680	741,001
SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001	29,456	565,678	553,773
SCHOLASTIC CORP COMMON STOCK USD.01	1,338	46,022	50,443
SCHRODINGER INC COMMON STOCK USD.01	2,573	116,062	92,113
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	855,112	41,445,481	58,831,706
SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	31,245	2,455,995	3,884,378
SCILEX HOLDING CO COMMON STOCK USD.0001	5,049	52,914	10,300
SCORPIO TANKERS INC COMMON STOCK USD.01	43,939	2,351,082	2,671,491
SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	23,827	1,974,710	1,518,971
SCPHARMACEUTICALS INC COMMON STOCK	1,534	15,766	9,618

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SEABOARD CORP COMMON STOCK USD1.0	111	446,397	396,281
SEACOAST BANKING CORP/FL COMMON STOCK USD.1	3,591	90,290	102,200
SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	1,480	16,720	18,633
SEADRILL LIMITED COMMON STOCK USD.01	2,415	94,289	114,181
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	41,518	2,247,981	3,544,392
SEALED AIR CORP COMMON STOCK USD.1	77,982	3,238,588	2,847,903
SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	34,903	1,650,654	1,843,925
SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	421	3,449	3,789
SEER INC COMMON STOCK USD.00001	2,708	74,111	5,254
SEI INVESTMENTS COMPANY COMMON STOCK USD.01	58,957	3,015,544	3,746,717
SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	36,488	838,965	857,468
SELECT WATER SOLUTIONS INC COMMON STOCK USD.01	107,075	793,604	812,699
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	45,585	3,034,013	4,534,796
SELECTQUOTE INC COMMON STOCK USD.01	7,139	141,542	9,780
SEMLER SCIENTIFIC INC COMMON STOCK USD.001	146	3,672	6,466
SEMPRA COMMON STOCK	336,579	19,778,932	25,152,549
SEMRUSH HOLDINGS INC A COMMON STOCK USD.00001	1,775	15,244	24,247
SEMTECH CORP COMMON STOCK USD.01	49,435	1,226,776	1,083,121
SENECA FOODS CORP CL A COMMON STOCK USD.25	198	7,635	10,383
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	77,401	3,328,155	2,907,956
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	1,992	109,164	131,472
SENTINELONE INC CLASS A COMMON STOCK USD.0001	124,366	3,037,003	3,412,603
SERES THERAPEUTICS INC COMMON STOCK USD.001	4,482	66,629	6,275
SERITAGE GROWTH PROP A COMMON STOCK USD.01	385,500	7,826,169	3,604,425
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	78,142	2,939,539	5,348,820
SERVICE PROPERTIES TRUST REIT USD.01	61,149	1,487,094	522,212
SERVICENOW INC COMMON STOCK USD.001	169,923	42,594,386	120,048,900
SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	2,401	118,822	159,979
SES AI CORP COMMON STOCK USD.0001	6,773	15,460	12,395
SFL CORP LTD COMMON STOCK USD.01	5,448	64,068	61,453
SHAKE SHACK INC CLASS A COMMON STOCK USD.01	1,779	97,904	131,859
SHARECARE INC COMMON STOCK USD.0001	13,620	23,317	14,710
SHENANDOAH TELECOMMUNICATION COMMON STOCK	2,206	48,999	47,694
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	127,826	17,154,722	39,868,929
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	39,129	2,814,530	2,908,850
SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001	98,574	2,220,203	1,531,840
SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	21,021	6,025,023	4,005,762
SHOE CARNIVAL INC COMMON STOCK USD.01	801	16,130	24,198
SHORE BANCSHARES INC COMMON STOCK USD.01	1,327	21,964	18,910
SHUTTERSTOCK INC COMMON STOCK USD.01	48,702	2,588,664	2,351,333
SHYFT GROUP INC/THE COMMON STOCK USD.01	1,610	33,228	19,674
SI BONE INC COMMON STOCK USD.0001	1,939	37,528	40,700
SIERRA BANCORP COMMON STOCK	14,825	314,810	334,304
SIGA TECHNOLOGIES INC COMMON STOCK USD.0001	2,245	15,017	12,572
SIGHT SCIENCES INC COMMON STOCK USD.001	1,057	21,106	5,454
SIGNET JEWELERS LTD COMMON STOCK USD.18	13,369	867,878	1,433,959
SILGAN HOLDINGS INC COMMON STOCK USD.01	47,030	1,418,619	2,128,108
SILICON LABORATORIES INC COMMON STOCK USD.0001	1,540	146,053	203,696
SILK ROAD MEDICAL INC COMMON STOCK USD.001	148,309	3,466,470	1,819,751
SILVERBOW RESOURCES INC COMMON STOCK	1,089	32,902	31,668
SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	446	8,085	7,582
SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	101,714	2,178,422	2,018,006

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SIMON PROPERTY GROUP INC REIT USD.0001	185,685	29,388,636	26,486,108
SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001	27,196	871,639	1,076,962
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	2,039	150,665	403,681
SIMULATIONS PLUS INC COMMON STOCK USD.001	787	28,802	35,218
SINCLAIR INC COMMON STOCK USD.01	1,686	36,725	21,969
SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	358,912	1,881,407	1,963,249
SIRIUSPOINT LTD COMMON STOCK USD.1	90,514	655,895	1,049,962
SITE CENTERS CORP REIT USD.1	311,856	4,194,727	4,250,597
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	24,294	3,967,336	3,947,775
SITIME CORP COMMON STOCK USD.0001	29,266	3,528,765	3,572,793
SITIO ROYALTIES CORP A COMMON STOCK USD.0001	4,328	91,667	101,751
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	87,009	1,933,121	2,182,186
SJW GROUP COMMON STOCK USD.001	1,540	92,728	100,639
SKECHERS USA INC CL A COMMON STOCK USD.001	272,600	11,625,577	16,993,884
SKILLSOFT CORP COMMON STOCK USD.0001	226	17,538	3,973
SKYLINE CHAMPION CORP COMMON STOCK USD.028	2,537	100,858	188,398
SKYWARD SPECIALTY INSURANCE COMMON STOCK USD.01	84,771	2,494,494	2,872,041
SKYWATER TECHNOLOGY INC COMMON STOCK USD.01	862	19,541	8,292
SKYWEST INC COMMON STOCK	2,051	66,719	107,062
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	153,494	14,654,830	17,255,795
SKYX PLATFORMS CORP COMMON STOCK NPV	1,573	4,024	2,517
SL GREEN REALTY CORP REIT USD.01	2,799	137,468	126,431
SLEEP NUMBER CORP COMMON STOCK USD.01	25,362	2,309,447	376,118
SLM CORP COMMON STOCK USD.2	533,252	6,867,084	10,195,778
SM ENERGY CO COMMON STOCK USD.01	93,285	3,133,757	3,611,995
SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	144,003	3,487,384	2,725,977
SMARTFINANCIAL INC COMMON STOCK USD1.0	3,237	71,308	79,274
SMARTRENT INC COMMON STOCK USD.0001	8,403	38,885	26,806
SMARTSHEET INC CLASS A COMMON STOCK	91,320	4,312,189	4,366,922
SMITH (A.O.) CORP COMMON STOCK USD1.0	131,183	7,834,164	10,814,727
SMITH + WESSON BRANDS INC COMMON STOCK USD.001	1,983	20,464	26,889
SNAP ON INC COMMON STOCK USD1.0	40,385	6,970,543	11,664,803
SNAP ONE HOLDINGS CORP COMMON STOCK USD.001	1,034	20,288	9,213
SNOWFLAKE INC CLASS A COMMON STOCK	297,347	65,030,287	59,172,053
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001	489,904	3,157,185	4,874,545
SOLARIS OILFIELD INFRAST A COMMON STOCK USD.01	1,474	15,277	11,733
SOLARWINDS CORP COMMON STOCK USD.001	70,738	966,574	883,518
SOLID POWER INC COMMON STOCK USD.0001	7,839	44,685	11,367
SOLO BRANDS INC CLASS A COMMON STOCK USD.001	1,469	12,214	9,049
SOMALOGIC INC COMMON STOCK USD.0001	6,533	33,408	16,528
SONENDO INC COMMON STOCK USD.001	203,376	1,575,007	42,709
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	57,347	2,346,318	3,223,475
SONOCO PRODUCTS CO COMMON STOCK	51,674	2,725,794	2,887,026
SONOS INC COMMON STOCK USD.001	6,053	137,018	103,748
SOTERA HEALTH CO COMMON STOCK USD.01	58,586	1,459,662	987,174
SOUNDHOUND AI INC A COMMON STOCK USD.0001	6,530	23,952	13,844
SOUNDTHINKING INC COMMON STOCK	516	17,252	13,179
SOUTH PLAINS FINANCIAL INC COMMON STOCK USD1.0	19,222	499,595	556,669
SOUTHERN CO/THE COMMON STOCK USD5.0	699,923	38,706,965	49,078,601
SOUTHERN COPPER CORP COMMON STOCK USD.01	57,316	2,247,116	4,933,188
SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	420	16,794	15,582
SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	453	20,682	24,186

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SOUTHERN STATES BANCSHARES COMMON STOCK USD5.0	4,729	126,664	138,465
SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	1,382	38,077	43,284
SOUTHSTATE CORP COMMON STOCK USD2.5	26,271	1,889,980	2,218,586
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	338,153	15,467,718	9,765,859
SOUTHWEST GAS HOLDINGS INC COMMON STOCK	33,548	2,186,674	2,125,266
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	576,752	4,087,072	3,777,726
SOVOS BRANDS INC COMMON STOCK USD.001	2,764	47,190	60,891
SP PLUS CORP COMMON STOCK USD.001	32,261	945,517	1,653,376
SPARTANNASH CO COMMON STOCK	1,661	36,622	38,120
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	22,323	1,862,956	1,780,706
SPHERE ENTERTAINMENT CO COMMON STOCK USD.01	1,265	32,998	42,959
SPIRE INC COMMON STOCK USD1.0	2,451	153,549	152,795
SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	54,146	3,138,805	1,720,760
SPIRIT AIRLINES INC COMMON STOCK USD.0001	32,110	781,349	526,283
SPIRIT REALTY CAPITAL INC REIT USD.05	81,700	3,688,628	3,569,473
SPLUNK INC COMMON STOCK USD.001	83,290	7,347,958	12,689,232
SPOK HOLDINGS INC COMMON STOCK USD.0001	1,122	14,691	17,369
SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	2,207	20,152	9,402
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	109,617	20,344,107	20,598,130
SPRINGWORKS THERAPEUTICS INC COMMON STOCK USD.0001	44,903	1,120,593	1,638,960
SPRINKLR INC A COMMON STOCK USD.00003	64,709	927,478	779,096
SPROUT SOCIAL INC CLASS A COMMON STOCK USD.0001	60,027	3,071,472	3,688,059
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	55,519	1,268,451	2,671,019
SPS COMMERCE INC COMMON STOCK USD.001	11,033	1,831,766	2,138,637
SPX TECHNOLOGIES INC COMMON STOCK USD.01	51,128	2,755,919	5,164,439
SQUARESPACE INC CLASS A COMMON STOCK USD.0001	62,318	1,598,753	2,057,117
SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	115,378	5,673,993	7,050,750
SSR MINING INC COMMON STOCK	106,389	1,937,100	1,144,746
ST JOE CO/THE COMMON STOCK	1,633	52,249	98,274
STAAR SURGICAL CO COMMON STOCK USD.01	2,289	97,786	71,440
STAG INDUSTRIAL INC REIT USD.01	139,868	4,738,480	5,491,218
STAGWELL INC COMMON STOCK USD.00001	1,399,444	6,949,352	9,278,314
STANDARD MOTOR PRODS COMMON STOCK USD2.0	2,885	101,276	114,852
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	7,578	830,795	1,200,204
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	148,293	17,759,321	14,547,543
STAR HOLDINGS COMMON STOCK	577	10,169	8,643
STARBUCKS CORP COMMON STOCK USD.001	658,058	42,669,848	63,180,149
STARWOOD PROPERTY TRUST INC REIT USD.01	159,039	3,563,662	3,343,000
STATE STREET CORP COMMON STOCK USD1.0	221,105	15,514,735	17,126,793
STEEL DYNAMICS INC COMMON STOCK USD.005	128,272	4,629,770	15,148,923
STEELCASE INC CL A COMMON STOCK	73,445	842,647	992,976
STELLAR BANCORP INC COMMON STOCK USD.01	2,239	61,103	62,334
STEM INC COMMON STOCK USD.0001	6,665	118,438	25,860
STEPAN CO COMMON STOCK USD1.0	1,018	81,419	96,252
STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001	53,902	1,597,202	1,715,701
STERICYCLE INC COMMON STOCK USD.01	48,775	2,927,784	2,417,289
STERIS PLC COMMON STOCK USD75.0	53,318	7,354,679	11,721,962
STERLING BANCORP INC/MI COMMON STOCK	613	3,507	3,537
STERLING CHECK CORP COMMON STOCK USD.01	1,504	27,180	20,936
STERLING INFRASTRUCTURE INC COMMON STOCK USD.01	5,768	151,154	507,180
STEVEN MADDEN LTD COMMON STOCK USD.0001	3,624	91,781	152,208
STEWART INFORMATION SERVICES COMMON STOCK USD1.0	1,263	49,465	74,201



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
STIFEL FINANCIAL CORP COMMON STOCK USD.15	190,533	10,604,391	13,175,357
STITCH FIX INC CLASS A COMMON STOCK USD.00002	3,993	84,331	14,255
STOCK YARDS BANCORP INC COMMON STOCK	18,832	943,086	969,660
STOKE THERAPEUTICS INC COMMON STOCK	1,152	24,865	6,060
STONECO LTD A COMMON STOCK USD.000079365	15,915	289,945	286,947
STONERIDGE INC COMMON STOCK	245,607	5,376,080	4,806,529
STONEX GROUP INC COMMON STOCK USD.01	15,011	853,799	1,108,262
STRATEGIC EDUCATION INC COMMON STOCK USD.01	1,076	93,200	99,390
STRATUS PROPERTIES INC COMMON STOCK USD.01	174	4,958	5,022
STRIDE INC COMMON STOCK USD.0001	134,581	3,282,888	7,990,074
STRYKER CORP COMMON STOCK USD.1	250,623	47,391,578	75,051,564
STURM RUGER + CO INC COMMON STOCK USD1.0	807	41,371	36,678
SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	6,650	152,335	204,089
SUMMIT HOTEL PROPERTIES INC REIT	21,542	174,876	144,762
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	84,120	1,721,875	3,235,255
SUMMIT THERAPEUTICS INC COMMON STOCK	6,815	18,091	17,787
SUN COMMUNITIES INC REIT USD.01	86,681	11,558,990	11,584,916
SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01	1,964	55,157	30,894
SUNCOKE ENERGY INC COMMON STOCK USD.01	5,260	43,259	56,492
SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001	4,913	102,968	74,923
SUNOPTA INC COMMON STOCK	4,298	33,454	23,510
SUNPOWER CORP COMMON STOCK USD.001	4,151	46,742	20,049
SUNRUN INC COMMON STOCK USD.0001	111,228	5,457,158	2,183,406
SUNSTONE HOTEL INVESTORS INC REIT USD.01	125,191	1,236,781	1,343,299
SUPER GROUP SGHC LTD COMMON STOCK	6,353	24,319	20,139
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	6,377	590,467	1,812,726
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	61,192	1,276,250	1,770,896
SURGERY PARTNERS INC COMMON STOCK USD.01	3,691	125,156	118,075
SURMODICS INC COMMON STOCK USD.05	713	24,902	25,918
SUTRO BIOPHARMA INC COMMON STOCK USD.001	2,667	29,157	11,441
SWEETGREEN INC CLASS A COMMON STOCK USD.001	4,429	90,446	50,048
SWK HOLDINGS CORP COMMON STOCK USD.001	5,505	97,761	96,503
SYLVAMO CORP COMMON STOCK USD1.0	27,099	1,115,254	1,330,832
SYNAPTICS INC COMMON STOCK USD.001	15,070	1,539,568	1,719,186
SYNCHRONY FINANCIAL COMMON STOCK USD.001	275,079	8,861,440	10,505,267
SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	3,302	52,314	71,356
SYNOPSIS INC COMMON STOCK USD.01	93,030	13,460,376	47,902,077
SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	152,865	4,915,638	5,755,367
SYSCO CORP COMMON STOCK USD1.0	412,219	26,639,283	30,145,575
SYSTEM1 INC COMMON STOCK USD.0001	726	3,527	1,612
T MOBILE US INC COMMON STOCK USD.0001	304,867	27,165,707	48,879,326
T ROWE PRICE GROUP INC COMMON STOCK USD.2	118,821	10,458,232	12,795,833
TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	1,214	46,002	17,360
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	87,645	9,651,973	14,106,463
TALOS ENERGY INC COMMON STOCK	142,406	2,468,285	2,026,437
TANDEM DIABETES CARE INC COMMON STOCK	124,746	5,102,349	3,689,987
TANGER INC REIT USD.01	9,765	217,746	270,686
TANGO THERAPEUTICS INC COMMON STOCK USD.0001	2,179	10,230	21,572
TAPESTRY INC COMMON STOCK USD.01	136,721	5,264,548	5,032,700
TARGA RESOURCES CORP COMMON STOCK USD.001	132,742	6,954,167	11,531,298
TARGET CORP COMMON STOCK USD.0833	289,012	26,501,157	41,161,089
TARGET HOSPITALITY CORP COMMON STOCK USD.0001	1,737	16,749	16,901



Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	938	37,439	39,190
TARSUS PHARMACEUTICALS INC COMMON STOCK USD.0001	1,469	30,142	29,747
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	77,461	1,805,852	4,132,544
TD SYNEX CORP COMMON STOCK USD.001	28,231	1,860,997	3,037,938
TE CONNECTIVITY LTD COMMON STOCK CHF.57	108,575	13,813,796	15,254,788
TECHNIPFMC PLC COMMON STOCK USD1.0	230,767	3,474,948	4,647,647
TECHTARGET COMMON STOCK USD.001	78,407	3,289,505	2,733,268
TEEKAY CORP COMMON STOCK USD.001	113,113	755,510	808,758
TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	21,559	816,616	1,077,303
TEGNA INC COMMON STOCK USD1.0	83,953	1,465,439	1,284,481
TEJON RANCH CO COMMON STOCK USD.5	1,195	24,409	20,554
TELA BIO INC COMMON STOCK USD.001	432	4,509	2,860
TELADOC HEALTH INC COMMON STOCK USD.001	411,288	21,147,045	8,863,256
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	25,097	6,419,390	11,200,540
TELEFLEX INC COMMON STOCK USD1.0	27,483	6,013,830	6,852,611
TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	23,870	460,640	438,015
TELLURIAN INC COMMON STOCK USD.01	27,615	91,980	20,866
TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	90,746	1,077,030	4,625,324
TENABLE HOLDINGS INC COMMON STOCK USD.01	25,302	1,046,807	1,165,410
TENAYA THERAPEUTICS INC COMMON STOCK USD.0001	1,873	21,920	6,069
TENET HEALTHCARE CORP COMMON STOCK USD.05	61,640	3,702,316	4,658,135
TENNANT CO COMMON STOCK USD.375	9,076	760,833	841,254
TERADATA CORP COMMON STOCK USD.01	56,784	1,930,375	2,470,672
TERADYNE INC COMMON STOCK USD.125	118,504	6,332,583	12,860,054
TERAWULF INC COMMON STOCK	9,033	15,610	21,679
TEREX CORP COMMON STOCK USD.01	3,148	104,138	180,884
TERNS PHARMACEUTICALS INC COMMON STOCK USD.0001	1,987	21,754	12,896
TERRAN ORBITAL CORP COMMON STOCK	2,438	7,606	2,779
TERRENO REALTY CORP REIT USD.01	38,775	2,334,802	2,430,029
TESLA INC COMMON STOCK USD.001	1,757,976	179,970,181	436,821,876
TETRA TECH INC COMMON STOCK USD.01	32,340	4,401,810	5,398,516
TETRA TECHNOLOGIES INC COMMON STOCK USD.01	6,017	23,150	27,197
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	29,854	1,529,997	1,929,464
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	552,161	52,566,979	94,121,364
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	3,301	5,147,773	5,190,657
TEXAS ROADHOUSE INC COMMON STOCK USD.001	54,004	5,477,218	6,600,909
TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	1,966	46,007	96,727
TEXTRON INC COMMON STOCK USD.125	196,311	11,107,130	15,787,331
TFS FINANCIAL CORP COMMON STOCK USD.01	32,652	557,237	479,658
TG THERAPEUTICS INC COMMON STOCK USD.001	6,482	89,374	110,713
THE CIGNA GROUP COMMON STOCK USD.01	187,376	34,499,818	56,109,743
THERAVANCE BIOPHARMA INC COMMON STOCK USD.00001	2,392	38,941	26,886
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	232,591	59,391,872	123,456,977
THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	3,428	65,786	111,650
THESEUS PHARMACEUTICALS INC COMMON STOCK USD.0001	1,335	13,390	5,407
THIRD COAST BANCSHARES INC COMMON STOCK USD1.0	6,941	121,999	137,918
THIRD HARMONIC BIO INC COMMON STOCK USD.0001	559	2,619	6,132
THOR INDUSTRIES INC COMMON STOCK USD.1	38,243	3,180,965	4,522,235
THOUGHTWORKS HOLDING INC COMMON STOCK USD.001	4,189	48,637	20,149
THREDUP INC CLASS A COMMON STOCK USD.0001	4,624	13,684	10,404
THRYV HOLDINGS INC COMMON STOCK	81,056	1,868,405	1,649,490
TIDEWATER INC COMMON STOCK	12,673	552,889	913,850

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
TILE SHOP HLDGS INC COMMON STOCK USD.0001	952	3,672	7,007
TILLY S INC CLASS A SHRS COMMON STOCK USD.001	1,198	15,567	9,033
TIMBERLAND BANCORP INC COMMON STOCK USD.01	523	13,310	16,454
TIMKEN CO COMMON STOCK	82,671	4,491,218	6,626,081
TIMKENSTEEL CORP COMMON STOCK	2,070	23,068	48,542
TINGO GROUP INC COMMON STOCK USD.001	3,472	4,159	2,396
TIPTREE INC COMMON STOCK USD.001	16,779	235,534	318,130
TITAN INTERNATIONAL INC COMMON STOCK	58,468	717,780	870,004
TITAN MACHINERY INC COMMON STOCK USD.00001	82,629	2,438,826	2,386,326
TJX COMPANIES INC COMMON STOCK USD1.0	845,890	46,068,979	79,352,941
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	104,436	6,651,358	8,519,889
TOAST INC CLASS A COMMON STOCK USD.000001	246,441	4,245,822	4,500,013
TOLL BROTHERS INC COMMON STOCK USD.01	111,212	4,848,117	11,431,481
TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	656	46,940	39,511
TOPBUILD CORP COMMON STOCK	18,023	3,491,742	6,745,288
TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01	49,677	1,198,820	712,368
TORO CO COMMON STOCK USD1.0	56,746	3,441,399	5,447,049
TORRID HOLDINGS INC COMMON STOCK USD.01	444	4,385	2,562
TOWNE BANK COMMON STOCK USD1.667	35,214	978,146	1,047,969
TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	381	4,267	4,023
TPG INC COMMON STOCK	35,720	973,656	1,542,032
TPG RE FINANCE TRUST INC REIT USD.001	107,342	1,068,294	697,723
TPI COMPOSITES INC COMMON STOCK USD.01	2,060	41,239	8,528
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	62,566	5,914,856	13,453,567
TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001	516,148	18,155,496	37,142,010
TRADEWEB MARKETS INC CLASS A COMMON STOCK USD.01	66,801	4,564,945	6,070,875
TRAEGER INC COMMON STOCK	1,578	25,949	4,308
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	167,117	13,491,086	40,759,836
TRANSCAT INC COMMON STOCK USD.5	9,405	878,084	1,028,249
TRANSCONTINENTAL REALTY INV REIT USD.01	58	2,318	2,004
TRANSDIGM GROUP INC COMMON STOCK USD.01	28,937	10,730,864	29,272,669
TRANSMEDICS GROUP INC COMMON STOCK	27,430	1,496,416	2,165,050
TRANSPHORM INC COMMON STOCK	765	3,770	2,792
TRANSUNION COMMON STOCK USD.01	103,778	6,461,765	7,130,586
TRAVEL LEISURE CO COMMON STOCK USD.01	165,417	7,801,840	6,466,151
TRAVELERS COS INC/THE COMMON STOCK NPV	225,673	32,076,786	42,988,450
TRAVERE THERAPEUTICS INC COMMON STOCK USD.0001	4,215	83,767	37,893
TREACE MEDICAL CONCEPTS INC COMMON STOCK USD.001	2,078	45,691	26,495
TREDEGAR CORP COMMON STOCK	1,564	21,002	8,461
TREEHOUSE FOODS INC COMMON STOCK USD.01	29,084	1,379,194	1,205,532
TREVI THERAPEUTICS INC COMMON STOCK	1,186	3,259	1,589
TREX COMPANY INC COMMON STOCK USD.01	57,287	3,793,558	4,742,791
TRI POINTE HOMES INC COMMON STOCK USD.01	11,685	295,638	413,649
TRICO BANCSHARES COMMON STOCK	28,578	954,827	1,227,997
TRIMAS CORP COMMON STOCK USD.01	1,958	59,459	49,596
TRIMBLE INC COMMON STOCK USD.001	133,268	5,202,624	7,089,858
TRINET GROUP INC COMMON STOCK USD.000025	9,142	790,758	1,087,258
TRINITY INDUSTRIES INC COMMON STOCK USD.01	3,833	87,104	101,919
TRINSEO PLC COMMON STOCK	1,578	74,486	13,208
TRIPADVISOR INC COMMON STOCK USD.001	55,414	2,606,066	1,193,063
TRIUMPH FINANCIAL INC COMMON STOCK USD.01	19,393	656,660	1,554,931
TRIUMPH GROUP INC COMMON STOCK USD.001	3,491	72,880	57,881

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
TRONOX HOLDINGS PLC COMMON STOCK USD.01	5,526	102,390	78,248
TRUEBLUE INC COMMON STOCK	4,798	95,418	73,601
TRUECAR INC COMMON STOCK USD.0001	3,515	25,849	12,162
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	1,113,355	45,736,733	41,105,067
TRUPANION INC COMMON STOCK USD.00001	1,869	103,223	57,023
TRUSTCO BANK CORP NY COMMON STOCK USD1.0	828	31,064	25,709
TRUSTMARK CORP COMMON STOCK	2,867	67,541	79,932
TTEC HOLDINGS INC COMMON STOCK USD.01	867	38,069	18,788
TTM TECHNOLOGIES COMMON STOCK USD.001	69,898	952,209	1,105,087
TUCOWS INC CLASS A COMMON STOCK	392	24,051	10,584
TURNING POINT BRANDS INC COMMON STOCK USD.01	813	25,873	21,398
TURNSTONE BIOLOGICS CORP COMMON STOCK USD.001	169	745	430
TURTLE BEACH CORP COMMON STOCK	5,965	70,163	65,317
TUSIMPLE HOLDINGS INC A COMMON STOCK USD.0001	8,066	160,598	7,080
TUTOR PERINI CORP COMMON STOCK USD1.0	2,251	32,844	20,484
TWILIO INC A COMMON STOCK USD.001	91,156	12,822,915	6,916,006
TWIST BIOSCIENCE CORP COMMON STOCK USD.00001	18,295	439,257	674,354
TWO HARBORS INVESTMENT CORP REIT CNY1.0	4,966	148,024	69,176
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	22,364	4,974,086	9,350,836
TYRA BIOSCIENCES INC COMMON STOCK USD.0001	828	12,035	11,468
TYSON FOODS INC CL A COMMON STOCK USD.1	160,122	10,430,134	8,606,558
U HAUL HOLDING CO COMMON STOCK USD.25	5,421	218,221	389,228
U HAUL HOLDING CO NON VOTING COMMON STOCK	128,718	5,748,679	9,066,896
U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	668	48,876	62,218
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	1,488,182	51,015,924	91,627,366
UBIQUITI INC COMMON STOCK USD.001	2,776	230,258	387,419
UDEMY INC COMMON STOCK USD.00001	4,417	54,464	65,062
UDR INC REIT USD.01	222,978	9,298,787	8,537,828
UFP INDUSTRIES INC COMMON STOCK	36,590	3,109,983	4,593,875
UFP TECHNOLOGIES INC COMMON STOCK USD.01	337	18,213	57,977
UGI CORP COMMON STOCK	155,541	6,952,078	3,826,309
UIPATH INC CLASS A COMMON STOCK USD.00001	206,747	4,566,438	5,135,595
ULTA BEAUTY INC COMMON STOCK	32,939	10,074,667	16,139,781
ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	15,719	542,026	536,647
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	148,295	7,709,204	7,091,467
UMB FINANCIAL CORP COMMON STOCK USD1.0	2,118	144,032	176,959
UMH PROPERTIES INC REIT USD.1	2,605	46,325	39,909
UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	107,374	2,190,743	943,817
UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	102,876	1,727,646	859,015
UNIFIRST CORP/MA COMMON STOCK USD.1	714	96,446	130,598
UNION PACIFIC CORP COMMON STOCK USD2.5	358,823	48,411,248	88,134,105
UNISYS CORP COMMON STOCK USD.01	83,193	557,918	467,545
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	201,630	11,864,319	8,319,254
UNITED BANKSHARES INC COMMON STOCK USD2.5	6,183	186,208	232,172
UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	127,860	3,318,324	3,741,184
UNITED FIRE GROUP INC COMMON STOCK USD.001	1,005	27,049	20,221
UNITED HOMES GROUP INC COMMON STOCK USD.0001	152	1,749	1,281
UNITED NATURAL FOODS INC COMMON STOCK USD.01	2,755	73,538	44,714
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	500,748	66,507,838	78,732,608
UNITED RENTALS INC COMMON STOCK USD.01	40,897	6,574,414	23,451,158
UNITED STATES LIME + MINERAL COMMON STOCK USD.1	113	14,171	26,030
UNITED STATES STEEL CORP COMMON STOCK USD1.0	129,134	3,047,232	6,282,369

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	36,648	5,902,921	8,058,529
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	583,555	143,211,941	307,224,201
UNITI GROUP INC REIT USD.0001	67,736	897,509	391,514
UNITIL CORP COMMON STOCK	12,751	594,684	670,320
UNITY BANCORP INC COMMON STOCK	5,278	143,481	156,176
UNITY SOFTWARE INC COMMON STOCK USD.000005	155,570	11,903,161	6,361,257
UNIVERSAL CORP/VA COMMON STOCK	1,150	60,426	77,418
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	28,520	3,225,223	5,454,735
UNIVERSAL HEALTH RLTY INCOME REIT USD.01	624	31,273	26,988
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	40,065	4,938,924	6,107,509
UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	44,974	683,011	718,685
UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	20,792	464,211	582,592
UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	1,325	9,678	16,589
UNIVEST FINANCIAL CORP COMMON STOCK USD5.0	2,860	65,383	63,006
UNUM GROUP COMMON STOCK USD.1	143,331	5,017,864	6,481,428
UPBOUND GROUP INC COMMON STOCK USD.01	33,730	1,048,879	1,145,808
UPSTART HOLDINGS INC COMMON STOCK USD.0001	3,428	273,781	140,068
UPWORK INC COMMON STOCK USD.0001	5,860	133,862	87,138
URANIUM ENERGY CORP COMMON STOCK USD.001	19,013	54,994	121,683
URBAN EDGE PROPERTIES REIT USD.01	5,481	93,020	100,302
URBAN ONE INC COMMON STOCK USD.001	559	2,854	2,115
URBAN OUTFITTERS INC COMMON STOCK USD.0001	61,316	1,593,899	2,188,368
UROGEN PHARMA LTD COMMON STOCK USD.01	1,440	17,406	21,600
US BANCORP COMMON STOCK USD.01	1,187,041	54,496,792	51,375,134
US FOODS HOLDING CORP COMMON STOCK USD.01	141,820	4,630,544	6,440,046
US SILICA HOLDINGS INC COMMON STOCK USD.01	13,587	188,807	153,669
USANA HEALTH SCIENCES INC COMMON STOCK USD.001	544	40,031	29,158
USCB FINANCIAL HOLDINGS INC COMMON STOCK	277	3,293	3,393
UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	155	12,547	13,054
UTZ BRANDS INC COMMON STOCK USD.0001	42,240	719,115	685,978
UWM HOLDINGS CORP COMMON STOCK USD.0001	51,515	360,768	368,332
V2X INC COMMON STOCK USD.01	20,018	934,024	929,636
VAALCO ENERGY INC COMMON STOCK USD.1	93,647	430,022	420,475
VAIL RESORTS INC COMMON STOCK USD.01	31,923	5,987,503	6,814,603
VALARIS LTD COMMON STOCK USD.01	2,895	130,080	198,510
VALERO ENERGY CORP COMMON STOCK USD.01	225,771	17,435,053	29,350,230
VALHI INC COMMON STOCK USD.01	8,998	237,845	136,680
VALLEY NATIONAL BANCORP COMMON STOCK	49,145	452,772	533,715
VALMONT INDUSTRIES COMMON STOCK USD1.0	42,841	9,527,074	10,003,802
VALUE LINE INC COMMON STOCK USD.1	28	1,488	1,365
VALVOLINE INC COMMON STOCK USD.01	74,094	1,644,076	2,784,453
VANDA PHARMACEUTICALS INC COMMON STOCK USD.001	69,245	433,873	292,214
VAREX IMAGING CORP COMMON STOCK USD.01	11,807	261,336	242,044
VARONIS SYSTEMS INC COMMON STOCK USD.001	99,645	3,950,399	4,511,926
VAXCYTE INC COMMON STOCK USD.001	34,077	963,844	2,140,036
VAXXINITY INC A COMMON STOCK USD.0001	1,234	3,107	1,049
VECTOR GROUP LTD COMMON STOCK USD.1	6,853	64,255	77,302
VEECO INSTRUMENTS INC COMMON STOCK USD.01	2,438	52,217	75,651
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	152,815	26,069,704	29,419,944
VELO3D INC COMMON STOCK USD.0001	3,816	12,512	1,517
VELOCITY FINANCIAL INC COMMON STOCK	253	3,167	4,357
VENTAS INC REIT USD.25	271,644	16,086,170	13,538,737

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VENTYX BIOSCIENCES INC COMMON STOCK USD.0001	2,248	52,959	5,553
VERA BRADLEY INC COMMON STOCK	827	5,257	6,368
VERA THERAPEUTICS INC COMMON STOCK USD.001	1,451	26,929	22,316
VERACYTE INC COMMON STOCK USD.001	151,793	3,758,706	4,175,825
VERADIGM INC COMMON STOCK USD.01	65,299	951,567	684,987
VERALTO CORP COMMON STOCK USD.01	127,279	5,724,153	10,469,971
VERICEL CORP COMMON STOCK	2,231	43,047	79,446
VERINT SYSTEMS INC COMMON STOCK USD.001	3,005	99,602	81,225
VERIS RESIDENTIAL INC REIT USD.01	3,900	89,371	61,347
VERISIGN INC COMMON STOCK USD.001	54,532	6,911,988	11,231,411
VERISK ANALYTICS INC COMMON STOCK USD.001	76,551	8,217,743	18,284,972
VERITEX HOLDINGS INC COMMON STOCK USD.01	2,411	68,037	56,104
VERITONE INC COMMON STOCK USD.001	1,532	23,915	2,773
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	2,795,237	141,045,143	105,380,435
VERRA MOBILITY CORP COMMON STOCK USD.0001	135,346	1,566,538	3,117,018
VERRICA PHARMACEUTICALS INC COMMON STOCK USD.0001	598	3,587	4,377
VERTEX ENERGY INC COMMON STOCK USD.001	3,325	36,335	11,272
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	169,029	27,242,020	68,776,210
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	612,218	9,869,312	29,404,831
VERVE THERAPEUTICS INC COMMON STOCK USD.001	28,461	464,593	396,746
VESTIS CORP COMMON STOCK USD.01	64,287	1,273,326	1,359,027
VF CORP COMMON STOCK	268,416	12,548,816	5,046,221
VIAD CORP COMMON STOCK USD1.5	886	29,059	32,073
VIANT TECHNOLOGY INC A COMMON STOCK USD.001	680	24,617	4,685
VIASAT INC COMMON STOCK USD.0001	68,546	3,495,345	1,915,861
VIATRIS INC COMMON STOCK	692,763	10,123,871	7,502,623
VIAVI SOLUTIONS INC COMMON STOCK USD.001	10,589	284,757	106,631
VICARIOUS SURGICAL INC COMMON STOCK USD.0001	2,021	6,326	741
VICI PROPERTIES INC REIT USD.01	837,561	21,746,729	26,701,445
VICOR CORP COMMON STOCK USD.01	1,044	64,073	46,917
VICTORIA S SECRET + CO COMMON STOCK USD.01	125,809	3,360,336	3,338,971
VICTORY CAPITAL HOLDING A COMMON STOCK USD.01	26,959	761,493	928,468
VIEMED HEALTHCARE INC COMMON STOCK	1,836	16,678	14,413
VIGIL NEUROSCIENCE INC COMMON STOCK USD.0001	456	4,381	1,541
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	4,599	92,717	85,587
VILLAGE SUPER MARKET CLASS A COMMON STOCK	15,763	357,653	413,463
VIMEO INC COMMON STOCK USD.01	12,214	67,486	47,879
VIPER ENERGY INC COMMON STOCK NPV	98,403	2,747,632	3,087,886
VIR BIOTECHNOLOGY INC COMMON STOCK	46,147	840,095	464,239
VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001	17,439	170,429	42,726
VIRGINIA NATIONAL BANKSHARES COMMON STOCK USD2.5	137	4,248	4,710
VIRIDIAN THERAPEUTICS INC COMMON STOCK USD.01	1,896	29,982	41,295
VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	47,992	1,148,819	972,318
VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	331	50,473	80,023
VISA INC CLASS A SHARES COMMON STOCK USD.0001	1,120,455	150,816,984	291,710,459
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	112,208	1,996,274	2,689,626
VISHAY PRECISION GROUP COMMON STOCK	531	15,491	18,091
VISTA OUTDOOR INC COMMON STOCK USD.01	2,714	74,466	80,253
VISTEON CORP COMMON STOCK	23,986	3,134,332	2,995,851
VISTRA CORP COMMON STOCK USD.01	302,140	6,874,264	11,638,433
VITA COCO CO INC/THE COMMON STOCK USD.01	1,522	20,824	39,039
VITAL ENERGY INC COMMON STOCK USD.01	1,299	84,053	59,092



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
VITAL FARMS INC COMMON STOCK USD.0001	1,440	30,890	22,594
VITESSE ENERGY INC COMMON STOCK	1,574	25,467	34,455
VIVID SEATS INC CLASS A COMMON STOCK USD.0001	237,590	1,763,412	1,501,569
VIZIO HOLDING CORP A COMMON STOCK USD.0001	4,002	32,803	30,815
VONTIER CORP COMMON STOCK USD.0001	80,718	2,089,938	2,788,807
VOR BIOPHARMA INC COMMON STOCK USD.0001	1,079	4,659	2,428
VORNADO REALTY TRUST REIT USD.04	89,834	5,866,463	2,537,811
VOXX INTERNATIONAL CORP COMMON STOCK USD.01	368	4,105	3,930
VOYA FINANCIAL INC COMMON STOCK USD.01	73,926	3,018,432	5,393,641
VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	1,603	18,626	13,529
VSE CORP COMMON STOCK USD.05	45,588	1,669,822	2,945,441
VULCAN MATERIALS CO COMMON STOCK USD1.0	70,750	8,269,284	16,060,958
VUZIX CORP COMMON STOCK	2,943	41,362	6,136
W+T OFFSHORE INC COMMON STOCK USD.00001	5,984	47,671	19,508
WABASH NATIONAL CORP COMMON STOCK USD.01	110,161	1,306,267	2,822,325
WABTEC CORP COMMON STOCK USD.01	99,247	7,890,924	12,594,444
WAFD INC COMMON STOCK USD1.0	15,149	468,925	499,311
WALDENCAST ACQUISITION COR A COMMON STOCK USD.0001	1,933	16,907	21,147
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	421,560	30,122,539	11,006,932
WALKER + DUNLOP INC COMMON STOCK	12,838	879,232	1,425,146
WALMART INC COMMON STOCK USD.1	888,341	88,836,734	140,046,959
WALT DISNEY CO/THE COMMON STOCK USD.01	1,014,932	105,779,421	91,638,210
WARBY PARKER INC CLASS A COMMON STOCK USD.0001	3,985	54,725	56,189
WARNER BROS DISCOVERY INC COMMON STOCK	1,303,450	36,784,039	14,833,261
WARRIOR MET COAL INC COMMON STOCK USD.01	39,944	1,454,283	2,435,386
WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	758	30,798	24,544
WASTE MANAGEMENT INC COMMON STOCK USD.01	217,348	18,945,628	38,927,027
WATERS CORP COMMON STOCK USD.01	31,213	5,641,836	10,276,256
WATERSTONE FINANCIAL INC COMMON STOCK USD.01	855	15,734	12,141
WATSCO INC COMMON STOCK USD.5	17,649	3,025,633	7,562,067
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	1,302	132,350	271,259
WAVE LIFE SCIENCES LTD COMMON STOCK	3,585	13,437	18,104
WAYFAIR INC CLASS A COMMON STOCK USD.001	87,249	7,231,727	5,383,263
WD 40 CO COMMON STOCK USD.001	648	93,159	154,917
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	18,762	1,561,726	1,835,486
WEAVE COMMUNICATIONS INC COMMON STOCK USD.00001	2,013	13,335	23,089
WEBSTER FINANCIAL CORP COMMON STOCK USD.01	90,980	4,495,164	4,618,145
WEC ENERGY GROUP INC COMMON STOCK USD.01	167,712	11,727,944	14,116,319
WEIS MARKETS INC COMMON STOCK	776	43,134	49,633
WELLS FARGO + CO COMMON STOCK USD1.666	2,496,459	114,798,162	122,875,712
WELLTOWER INC REIT USD1.0	298,634	22,004,148	26,927,828
WENDY S CO/THE COMMON STOCK USD.1	96,229	1,448,841	1,874,541
WERNER ENTERPRISES INC COMMON STOCK USD.01	3,033	115,606	128,508
WESBANCO INC COMMON STOCK USD2.0833	2,759	95,368	86,550
WESCO INTERNATIONAL INC COMMON STOCK USD.01	24,301	2,755,159	4,225,458
WEST BANCORPORATION COMMON STOCK	627	15,444	13,292
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	41,850	6,219,785	14,736,222
WESTAMERICA BANCORPORATION COMMON STOCK	1,258	60,702	70,964
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	177,545	8,101,643	11,680,686
WESTERN DIGITAL CORP COMMON STOCK USD.01	173,595	10,163,184	9,091,170
WESTERN UNION CO COMMON STOCK USD.01	253,930	4,926,137	3,026,846
WESTLAKE CORP COMMON STOCK USD.01	17,367	1,077,463	2,430,685



Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
WESTROCK CO COMMON STOCK	165,584	7,292,482	6,875,048
WESTROCK COFFEE CO COMMON STOCK	1,466	16,431	14,968
WEX INC COMMON STOCK USD.01	42,944	6,512,962	8,354,755
WEYCO GROUP INC COMMON STOCK USD1.0	182	5,027	5,708
WEYERHAEUSER CO REIT USD1.25	388,273	12,091,733	13,500,252
WHIRLPOOL CORP COMMON STOCK USD1.0	42,288	5,449,851	5,149,410
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	1,325	1,284,388	1,994,138
WHITESTONE REIT REIT USD.001	2,187	25,825	26,878
WIDOPENWEST INC COMMON STOCK USD.01	2,083	28,897	8,436
WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	4,457	163,251	141,465
WILLDAN GROUP INC COMMON STOCK USD.01	47,066	1,660,388	1,011,919
WILLIAMS COS INC COMMON STOCK USD1.0	649,863	18,300,437	22,634,728
WILLIAMS SONOMA INC COMMON STOCK USD.01	41,193	2,439,174	8,311,924
WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	98	3,945	4,790
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	78,039	13,149,100	18,823,007
WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001	151,019	5,265,252	6,720,346
WINGSTOP INC COMMON STOCK USD.01	37,948	5,712,321	9,736,698
WINMARK CORP COMMON STOCK	147	26,758	61,380
WINNEBAGO INDUSTRIES COMMON STOCK USD.5	28,929	1,124,163	2,108,346
WINTRUST FINANCIAL CORP COMMON STOCK	61,865	4,781,623	5,737,979
WISDOMTREE INC COMMON STOCK USD.01	323,562	2,064,670	2,242,285
WK KELLOGG CO COMMON STOCK USD.0001	35,144	571,430	461,792
WOLFSPEED INC COMMON STOCK USD.00125	67,197	4,126,860	2,923,741
WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	3,640	74,958	32,360
WOODWARD INC COMMON STOCK USD.001455	31,199	3,423,759	4,247,120
WORKDAY INC CLASS A COMMON STOCK USD.001	162,557	27,747,776	44,875,485
WORKHORSE GROUP INC COMMON STOCK USD.001	7,719	83,569	2,779
WORKIVA INC COMMON STOCK USD.001	13,574	1,421,235	1,378,168
WORLD ACCEPTANCE CORP COMMON STOCK	727	93,943	94,895
WORLD KINECT CORP COMMON STOCK USD.01	2,895	73,483	65,948
WORTHINGTON ENTERPRISES INC COMMON STOCK	16,388	725,202	943,129
WORTHINGTON STEEL INC COMMON STOCK USD.0001	33,193	779,009	932,723
WP CAREY INC REIT USD.001	125,479	8,943,153	8,132,294
WR BERKLEY CORP COMMON STOCK USD.2	211,391	10,692,059	14,949,572
WSFS FINANCIAL CORP COMMON STOCK USD.01	2,845	95,614	130,671
WW GRAINGER INC COMMON STOCK USD.5	30,422	11,424,102	25,210,407
WW INTERNATIONAL INC COMMON STOCK	2,904	101,644	25,410
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	86,556	5,037,455	6,959,968
WYNN RESORTS LTD COMMON STOCK USD.01	111,176	11,260,318	10,129,245
X4 PHARMACEUTICALS INC COMMON STOCK USD.001	7,059	13,892	5,919
XCEL ENERGY INC COMMON STOCK USD2.5	311,332	15,868,104	19,274,564
XENCOR INC COMMON STOCK USD.01	2,750	83,643	58,383
XENIA HOTELS + RESORTS INC REIT USD.01	87,441	1,449,740	1,190,946
XERIS BIOPHARMA HOLDINGS INC COMMON STOCK	8,670	14,201	20,375
XEROX HOLDINGS CORP COMMON STOCK USD1.0	62,330	1,873,977	1,142,509
XOMA CORP COMMON STOCK USD.0005	207	3,833	3,830
XOMETRY INC A COMMON STOCK USD.000001	1,613	67,447	57,923
XP INC CLASS A COMMON STOCK	191,939	4,804,308	5,003,850
XPEL INC COMMON STOCK	1,054	52,085	56,758
XPERI INC COMMON STOCK	2,218	120,914	24,442
XPO INC COMMON STOCK USD.001	148,642	5,680,165	13,019,553
XPONENTIAL FITNESS INC A COMMON STOCK USD.0001	1,147	25,219	14,785

Domestic Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
XYLEM INC COMMON STOCK	182,221	14,871,148	20,838,794
Y MABS THERAPEUTICS INC COMMON STOCK USD.0001	2,009	47,212	13,701
YELP INC COMMON STOCK USD.000001	3,183	119,697	150,683
YETI HOLDINGS INC COMMON STOCK USD.01	81,505	5,317,709	4,220,329
YEXT INC COMMON STOCK USD.001	4,915	71,329	28,949
YORK WATER CO COMMON STOCK	680	20,520	26,262
YUM BRANDS INC COMMON STOCK	177,674	14,415,349	23,214,885
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	27,283	4,413,911	7,457,262
ZENTALIS PHARMACEUTICALS INC COMMON STOCK USD.001	2,895	113,898	43,859
ZETA GLOBAL HOLDINGS CORP A COMMON STOCK USD.001	6,896	47,925	60,823
ZEVIA PBC A COMMON STOCK USD.001	693	3,076	1,393
ZEVRA THERAPEUTICS INC COMMON STOCK USD.0001	1,005	5,566	6,583
ZIFF DAVIS INC COMMON STOCK USD.01	72,013	4,227,897	4,838,553
ZILLOW GROUP INC A COMMON STOCK USD.0001	33,586	1,503,439	1,904,998
ZILLOW GROUP INC C COMMON STOCK USD.0001	173,457	7,488,527	10,036,222
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	111,401	13,013,330	13,557,502
ZIMVIE INC COMMON STOCK USD.01	15,078	170,288	267,635
ZIONS BANCORP NA COMMON STOCK USD.001	123,247	5,536,301	5,406,846
ZIPRECRUITER INC A COMMON STOCK USD.00001	222,193	4,031,743	3,088,483
ZOETIS INC COMMON STOCK USD.01	313,024	31,210,843	61,781,547
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001	145,657	33,158,735	10,474,195
ZOOMINFO TECHNOLOGIES INC COMMON STOCK	265,745	8,260,997	4,913,625
ZSCALER INC COMMON STOCK USD.001	50,606	5,760,074	11,212,265
ZUMIEZ INC COMMON STOCK	775	22,263	15,764
ZUORA INC CLASS A COMMON STOCK	6,555	87,335	61,617
ZURA BIO LTD COMMON STOCK USD.0001	485	4,228	2,265
ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01	119,202	2,962,034	3,505,731
ZYMEWORKS INC COMMON STOCK	2,582	20,879	26,827
ZYNEX INC COMMON STOCK USD.001	1,062	15,340	11,565

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
<b>Total International Equity Securities</b>	<b>2,127,688,704</b>	<b>11,799,999,232</b>	<b>14,584,548,337</b>
360 SECURITY TECHNOLOGY IN A COMMON STOCK CNY1.0	75,600	156,028	96,043
37 INTERACTIVE ENTERTAINME A COMMON STOCK CNY1.0	24,600	76,501	65,244
3I GROUP PLC COMMON STOCK GBP.738636	1,452,537	20,334,894	44,829,503
3PEAK INC A COMMON STOCK CNY1.0	1,191	51,550	24,568
3SBIO INC COMMON STOCK USD.00001	249,800	297,204	240,569
4IMPRINT GROUP PLC COMMON STOCK GBP.3845999	21,108	1,153,083	1,229,717
77 BANK LTD/THE COMMON STOCK	3,400	71,679	83,927
A.G. BARR PLC COMMON STOCK GBP.04167	18,076	141,747	118,212
AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01	115,000	684,209	341,677
ABACUS FUND SP CLASS W/1	11,910	13,096,343	11,518,128
ABB LTD REG COMMON STOCK CHF.12	823,823	19,278,682	36,509,948
ABC MART INC COMMON STOCK	38,400	552,548	671,414
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0	373,649	7,428,582	5,609,292
ABOITIZ EQUITY VENTURES INC COMMON STOCK PHP1.0	256,790	338,059	206,823
ABRDN PLC COMMON STOCK GBP.1396825	920,781	4,309,736	2,097,014
ABSA GROUP LTD COMMON STOCK ZAR2.0	130,021	1,671,383	1,163,950
ABU DHABI COMMERCIAL BANK COMMON STOCK AED1.0	5,170,685	11,024,282	12,924,073
ABU DHABI ISLAMIC BANK COMMON STOCK AED1.0	217,922	363,074	600,468
ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08	428,575	510,852	431,755
ACCELINK TECHNOLOGIES CO A COMMON STOCK CNY1.0	13,100	50,306	52,642
ACCIONA SA COMMON STOCK EUR1.0	10,362	1,975,344	1,525,803
ACCOR SA COMMON STOCK EUR3.0	85,592	3,186,365	3,271,403
ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0	259,900	1,699,125	4,428,983
ACER INC COMMON STOCK TWD10.0	440,458	270,285	772,116
ACERINOX SA COMMON STOCK EUR.25	38,413	335,231	452,123
ACHILLES CORP COMMON STOCK	2,300	24,804	25,173
ACM RESEARCH SHANGHAI I A COMMON STOCK CNY1.0	3,090	49,684	45,490
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	105,730	3,364,329	4,690,474
ADECCO GROUP AG REG COMMON STOCK CHF.1	75,651	3,929,090	3,709,519
ADES HOLDING CO COMMON STOCK SAR1.0	367,899	1,905,523	2,366,326
ADEVINTA ASA COMMON STOCK NOK.2	150,662	2,354,775	1,667,478
ADIDAS AG COMMON STOCK	141,107	24,530,664	28,705,731
ADMIRAL GROUP PLC COMMON STOCK GBP.001	268,128	6,637,405	9,174,166
ADNOC GAS PLC COMMON STOCK USD.25	2,904,238	2,155,799	2,443,427
ADP COMMON STOCK EUR3.0	14,922	1,837,364	1,931,877
ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A	143,632	740,975	913,152
ADVANCED INFO SERVICE NVDR NVDR THB1.0	33,000	212,708	209,800
ADVANCED MICRO FABRICATION A COMMON STOCK CNY1.0	6,242	142,863	135,187
ADVANTECH CO LTD COMMON STOCK TWD10.0	169,803	1,567,866	2,058,185
ADVANTEST CORP COMMON STOCK	327,200	2,947,510	11,133,341
ADYEN NV COMMON STOCK EUR.01	25,498	35,769,022	32,858,886
AECC AERO ENGINE CONTROL A COMMON STOCK CNY1.0	15,500	28,498	43,491
AECC AVIATION POWER CO A COMMON STOCK CNY1.0	27,700	238,350	145,995
AEGON LTD COMMON STOCK EUR.12	756,322	5,735,500	4,384,553
AENA SME SA COMMON STOCK	31,916	4,231,889	5,785,512
AEON CO LTD COMMON STOCK	278,400	4,363,726	6,222,432
AERCAP HOLDINGS NV COMMON STOCK EUR.01	86,300	4,795,042	6,413,816
AGC INC COMMON STOCK	82,800	3,082,937	3,075,194
AGEAS COMMON STOCK	67,302	4,621,645	2,922,508
AGF MANAGEMENT LTD CLASS B COMMON STOCK	30,900	208,358	180,676
AGILITY COMMON STOCK KWD.1	242,614	407,837	401,922

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
AGNICO EAGLE MINES LTD COMMON STOCK	229,090	9,973,323	12,622,015
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	624,600	316,428	320,570
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0	4,452,000	1,912,398	1,716,134
AI HOLDINGS CORP COMMON STOCK	7,100	114,473	117,796
AIA GROUP LTD COMMON STOCK	8,468,421	62,249,334	73,800,648
AIB GROUP PLC COMMON STOCK EUR.625	675,697	2,412,593	2,896,066
AICHI STEEL CORP COMMON STOCK	2,800	74,226	63,059
AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0	88,934	157,493	198,378
AIMA TECHNOLOGY GROUP CO L A COMMON STOCK CNY1.0	9,700	51,468	34,247
AIPHONE CO LTD COMMON STOCK	1,600	33,764	30,699
AIR CANADA COMMON STOCK	143,622	3,330,856	2,035,716
AIR CHINA LTD A COMMON STOCK CNY1.0	85,700	98,353	88,694
AIR CHINA LTD H COMMON STOCK CNY1.0	252,000	200,593	159,425
AIR LIQUIDE SA COMMON STOCK EUR5.5	288,734	30,767,678	56,173,483
AIR WATER INC COMMON STOCK	103,200	1,558,075	1,410,234
AIRBOSS OF AMERICA CORP COMMON STOCK	2,360	16,576	8,752
AIRBUS SE COMMON STOCK EUR1.0	377,696	34,083,060	58,319,282
AIRPORTS OF THAILAND PC NVDR NVDR THB1.0	44,906	90,128	78,609
AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	581,883	830,756	1,018,604
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	112,986	3,848,147	3,718,280
AISIN CORP COMMON STOCK	65,200	2,103,940	2,281,399
AIT CORP COMMON STOCK	12,300	136,447	150,587
AJINOMOTO CO INC COMMON STOCK	241,500	5,197,344	9,318,769
AJIS CO LTD COMMON STOCK	1,600	24,166	25,967
AKATSUKI INC COMMON STOCK	700	34,185	12,572
AKBANK T.A.S. COMMON STOCK TRY1.0	6,925,474	8,938,087	8,563,632
AKER BP ASA COMMON STOCK NOK1.0	136,145	4,533,322	3,961,406
AKESO INC COMMON STOCK USD.00001	76,000	380,691	451,608
AKITA BANK LTD/THE COMMON STOCK	7,300	98,662	98,435
AKZO NOBEL N.V. COMMON STOCK EUR.5	77,282	5,566,316	6,387,351
AL DAWAA MEDICAL SERVICES CO COMMON STOCK SAR10.0	83,472	2,156,162	2,350,572
AL RAJHI BANK COMMON STOCK SAR10.0	477,394	9,886,374	11,075,541
ALCHIP TECHNOLOGIES LTD COMMON STOCK TWD10.0	11,000	1,095,508	1,173,816
ALCON INC COMMON STOCK CHF.04	214,890	10,041,404	16,759,199
ALDAR PROPERTIES PJSC COMMON STOCK AED1.0	571,839	424,109	832,983
ALFA LAVAL AB COMMON STOCK SEK2.84	145,610	2,797,518	5,828,532
ALFA S.A.B. A COMMON STOCK	483,000	341,055	387,609
ALFRESA HOLDINGS CORP COMMON STOCK	41,000	481,718	696,953
ALGONQUIN POWER + UTILITIES COMMON STOCK	286,715	3,917,777	1,817,790
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	6,755,144	112,823,488	65,401,244
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	184,322	23,721,147	14,286,798
ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01	811,800	663,337	440,803
ALIMENTATION COUCHE TARD INC COMMON STOCK	641,047	19,192,166	37,934,853
ALINMA BANK COMMON STOCK SAR10.0	659,629	5,853,760	6,816,166
ALLEGRO.EU SA COMMON STOCK PLN.01	317,223	3,162,356	2,688,399
ALLIANZ SE REG COMMON STOCK	225,028	38,043,444	60,143,256
ALPHA SERVICES AND HOLDINGS COMMON STOCK EUR.29	319,782	442,884	543,647
ALPHAPOLIS CO LTD COMMON STOCK	1,600	25,186	26,126
ALPS ALPINE CO LTD COMMON STOCK	7,900	72,801	68,841
ALPS LOGISTICS CO LTD COMMON STOCK	7,800	72,646	91,898
ALS LTD COMMON STOCK	80,654	406,689	707,190
ALSTOM COMMON STOCK EUR7.0	135,428	4,831,359	1,822,135

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ALTAGAS LTD COMMON STOCK	117,186	2,697,313	2,472,406
ALTEN SA COMMON STOCK EUR1.05	6,025	584,621	895,833
ALTIUM LTD COMMON STOCK	17,205	446,884	550,011
ALUMINUM CORP OF CHINA LTD A COMMON STOCK CNY1.0	80,500	46,901	64,017
ALUMINUM CORP OF CHINA LTD H COMMON STOCK CNY1.0	618,000	306,344	308,662
ALVOPETRO ENERGY LTD COMMON STOCK	3,727	27,815	18,655
AMADEUS FIRE AG COMMON STOCK	338	54,064	45,925
AMADEUS IT GROUP SA COMMON STOCK EUR.01	321,365	18,597,047	23,032,133
AMBEV SA COMMON STOCK	8,903,890	26,307,556	25,166,833
AMERICA MOVIL SAB DE C SER B COMMON STOCK	2,762,055	2,267,555	2,567,229
AMERICA MOVIL SAB DE CV ADR	179,358	2,594,899	3,321,710
AMERICANA RESTAURANTS INTERN COMMON STOCK AED.073	374,415	416,236	319,085
AMERIGO RESOURCES LTD COMMON STOCK	61,000	62,178	64,303
AMLOGIC SHANGHAI INC A COMMON STOCK CNY1.0	4,380	70,282	38,679
AMMAN MINERAL INTERNASIONAL COMMON STOCK IDR125.0	972,800	451,988	413,836
AMMB HOLDINGS BHD COMMON STOCK	223,100	242,028	194,697
AMOREPACIFIC CORP COMMON STOCK KRW500.0	4,236	823,281	476,916
AMPLIFON SPA COMMON STOCK EUR.02	89,940	3,094,837	3,113,699
AMPOL LTD COMMON STOCK	224,231	4,793,547	5,531,094
AMUNDI SA COMMON STOCK EUR2.5	26,025	2,020,162	1,770,909
ANA HOLDINGS INC COMMON STOCK	68,000	1,930,159	1,475,954
ANDRITZ AG COMMON STOCK	25,798	1,384,326	1,607,274
ANEKA TAMBANG TBK COMMON STOCK IDR100.0	1,354,200	257,554	149,959
ANEST IWATA CORP COMMON STOCK	3,400	25,391	26,746
ANGEL YEAST CO LTD A COMMON STOCK CNY1.0	4,900	49,912	24,306
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	9,781	493,164	515,592
ANGLO AMERICAN PLC COMMON STOCK USD.54945	1,191,480	34,539,347	30,170,978
ANGLOGOLD ASHANTI PLC COMMON STOCK	132,656	1,857,496	2,519,414
ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	373,062	26,731,497	24,075,057
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	27,200	204,448	86,522
ANHUI CONCH CEMENT CO LTD H COMMON STOCK CNY1.0	206,500	846,704	477,074
ANHUI GUJING DISTILLERY CO A COMMON STOCK CNY1.0	3,484	55,953	114,362
ANHUI GUJING DISTILLERY CO B COMMON STOCK CNY1.0	15,700	186,985	238,861
ANHUI HONGLU STEEL CONSTRU A COMMON STOCK CNY1.0	4,420	29,093	13,543
ANHUI JIANGHUAI AUTO GROUP A COMMON STOCK CNY1.0	30,500	53,712	69,453
ANHUI KOUZI DISTILLERY CO A COMMON STOCK CNY1.0	6,600	50,799	42,156
ANHUI YINGJIA DISTILLERY C A COMMON STOCK CNY1.0	5,300	56,590	49,539
ANJOY FOODS GROUP CO LTD A COMMON STOCK CNY1.0	3,700	105,850	54,575
ANKER INNOVATIONS TECHNOLO A COMMON STOCK CNY1.0	4,900	56,413	61,214
ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	283,200	2,360,602	2,747,296
ANTOFAGASTA PLC COMMON STOCK GBP.05	1,034,870	20,619,683	22,156,836
ANZ GROUP HOLDINGS LTD COMMON STOCK	1,301,805	22,294,083	23,024,383
AOKI HOLDINGS INC COMMON STOCK	18,600	122,263	150,536
AOYAMA TRADING CO LTD COMMON STOCK	17,000	145,897	178,827
AP MOLLER MAERSK A/S A COMMON STOCK DKK1000.0	1,326	2,224,596	2,353,980
AP MOLLER MAERSK A/S B COMMON STOCK DKK1000.0	4,254	6,572,919	7,652,768
APA GROUP STAPLED SECURITY	541,549	3,350,089	3,155,751
APELOA PHARMACEUTICAL CO A COMMON STOCK CNY1.0	15,900	69,889	34,503
APG SGA SA COMMON STOCK CHF2.6	48	10,003	10,437
ARAYA INDUSTRIAL CO LTD COMMON STOCK	1,700	32,930	35,042
ARC RESOURCES LTD COMMON STOCK	330,531	4,886,190	4,930,642
ARCA CONTINENTAL SAB DE CV COMMON STOCK	76,694	481,590	837,703



International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
ARCELORMITTAL COMMON STOCK	318,537	7,959,441	9,034,312
ARGENX SE COMMON STOCK	25,452	7,279,704	9,657,693
ARISTOCRAT LEISURE LTD COMMON STOCK	448,548	8,667,891	12,493,640
ARKEMA COMMON STOCK EUR10.0	54,175	5,089,316	6,163,975
ASAHI GROUP HOLDINGS LTD COMMON STOCK	308,800	10,707,478	11,517,027
ASAHI INTECC CO LTD COMMON STOCK	90,600	2,111,633	1,843,425
ASAHI KASEI CORP COMMON STOCK	531,500	4,319,065	3,917,070
ASAHI NET INC COMMON STOCK	3,700	26,572	16,167
ASAHI YUKIZAI CORP COMMON STOCK	6,900	107,134	185,739
ASCENDIS PHARMA A/S ADR ADR DKK1.0	27,352	3,006,460	3,444,984
ASE TECHNOLOGY HOLDING ADR ADR	727,844	5,438,802	6,849,012
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	450,378	1,019,983	1,981,103
A SELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.0	201,944	285,354	307,559
ASHTREAD GROUP PLC COMMON STOCK GBP.1	301,787	12,356,877	21,013,295
ASIA CEMENT CORP COMMON STOCK TWD10.0	315,400	356,887	425,973
ASIA POTASH INTERNATIONAL A COMMON STOCK CNY1.0	14,600	47,799	54,018
ASM INTERNATIONAL NV COMMON STOCK EUR.04	20,064	5,721,715	10,415,831
ASML HOLDING NV COMMON STOCK EUR.09	278,362	77,194,028	209,617,720
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	8,900	4,479,927	6,736,588
ASMPT LTD COMMON STOCK HKD.1	105,200	1,110,225	1,003,695
ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607	58,222	946,478	647,884
ASR MICROELECTRONICS CO LT A COMMON STOCK CNY1.0	4,986	55,247	49,521
ASR NEDERLAND NV COMMON STOCK EUR.16	68,717	3,011,164	3,241,282
ASSA ABLOY AB B COMMON STOCK SEK1.0	1,052,395	20,622,889	30,315,024
ASSET WORLD CORP PCL NVDR NVDR	1,080,400	163,085	112,685
ASSICURAZIONI GENERALI COMMON STOCK	591,868	11,052,536	12,490,984
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568	149,111	3,738,923	4,499,351
ASTELLAS PHARMA INC COMMON STOCK	781,200	9,160,857	9,342,483
ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0	14,549,300	7,688,059	5,338,933
ASTRAZENECA PLC COMMON STOCK USD.25	772,156	64,571,019	104,340,484
ASUSTEK COMPUTER INC COMMON STOCK TWD10.0	103,000	907,916	1,642,805
ASX LTD COMMON STOCK	82,004	2,893,685	3,528,548
ASYMCHAM LABORATORIES TIAN A COMMON STOCK CNY1.0	3,500	124,417	57,295
ATACADAO SA COMMON STOCK	325,371	1,453,738	833,924
ATLAS COPCO AB A SHS COMMON STOCK SEK.16	1,155,107	13,785,263	19,892,023
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	666,847	7,150,896	9,885,734
ATRAE INC COMMON STOCK	6,300	34,619	32,890
AUCKLAND INTL AIRPORT LTD COMMON STOCK	571,074	2,022,795	3,181,864
AUCNET INC COMMON STOCK	2,000	24,891	25,904
AUO CORP COMMON STOCK TWD10.0	977,600	526,289	578,141
AURIZON HOLDINGS LTD COMMON STOCK	783,294	2,657,217	2,031,026
AUTO TRADER GROUP PLC COMMON STOCK GBP.01	569,479	3,334,053	5,237,159
AUTOBIO DIAGNOSTICS CO LTD A COMMON STOCK CNY1.0	6,300	50,927	50,642
AUTOHOME INC ADR ADR USD.01	9,917	546,024	278,271
AVARY HOLDING SHENZHEN CO A COMMON STOCK CNY1.0	19,800	93,518	62,313
AVI LTD COMMON STOCK ZAR.05	1,396,264	5,780,293	6,266,105
AVIC INDUSTRY FINANCE HOLD A COMMON STOCK CNY1.0	84,700	46,282	37,142
AVICHINA INDUSTRY + TECH H COMMON STOCK CNY1.0	373,000	167,111	160,023
AVICOPTER PLC A COMMON STOCK CNY1.0	8,600	47,337	46,721
AVIVA PLC COMMON STOCK GBP.3289474	1,199,864	9,615,949	6,649,111
AVOLTA AG COMMON STOCK CHF5.0	42,089	1,895,742	1,654,255
AWA BANK LTD/THE COMMON STOCK	12,100	186,852	202,382

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
AXA SA COMMON STOCK EUR2.29	1,008,963	23,282,196	32,868,112
AXELL CORP COMMON STOCK	2,400	31,070	36,737
AXIAL RETAILING INC COMMON STOCK	1,000	25,089	29,472
AXIATA GROUP BERHAD COMMON STOCK	379,426	421,786	196,525
AXIS BANK LTD GDR REG S DEPOSITORY RECEIPT	60,807	3,771,592	4,007,181
AYALA CORPORATION COMMON STOCK PHP50.0	37,985	556,586	467,138
AYALA LAND INC COMMON STOCK PHP1.0	959,000	701,640	596,615
AZBIL CORP COMMON STOCK	46,400	2,097,533	1,535,696
AZIMUT HOLDING SPA COMMON STOCK	16,511	371,014	431,167
AZRIELI GROUP LTD COMMON STOCK ILS.1	17,385	804,247	1,130,708
B3 SA BRASIL BOLSA BALCAO COMMON STOCK	4,053,692	10,130,422	12,142,049
BACHEM HOLDING AG COMMON STOCK CHF.01	13,843	1,805,730	1,069,085
BADGER INFRASTRUCTURE SOLUTI COMMON STOCK	5,063	151,110	156,313
BAE SYSTEMS PLC COMMON STOCK GBP.025	2,141,620	14,309,098	30,318,165
BAHIA AM EQUITY FUND LLC	6,254	6,253,840	6,253,840
BAIC BLUEPARK NEW ENERGY A COMMON STOCK CNY1.0	71,400	49,951	61,713
BAIDU INC SPON ADR ADR USD.00005	286,704	41,346,855	34,143,579
BAIDU INC CLASS A COMMON STOCK USD.000000625	1,154,662	19,758,004	17,167,881
BALOISE HOLDING AG REG COMMON STOCK CHF.1	19,391	2,349,550	3,036,576
BANCA TRANSILVANIA SA COMMON STOCK RON10.0	513,187	1,731,155	2,764,437
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	2,679,939	20,352,775	24,352,209
BANCO BPM SPA COMMON STOCK NPV	522,222	2,894,617	2,758,028
BANCO BRADESCO ADR ADR	2,409,651	10,707,159	8,433,779
BANCO BRADESCO S.A. COMMON STOCK	221,179	1,315,495	695,738
BANCO BRADESCO SA PREF PREFERENCE	800,259	4,439,067	2,815,470
BANCO BTG PACTUAL SA UNIT UNIT	1,337,522	7,027,335	10,355,773
BANCO DE CHILE COMMON STOCK	6,692,613	776,850	793,119
BANCO DE CREDITO E INVERSION COMMON STOCK	10,435	354,900	284,987
BANCO DE SABADELL SA COMMON STOCK EUR.125	776,682	1,031,203	954,912
BANCO DEL BAJIO SA COMMON STOCK	116,000	385,465	388,391
BANCO DO BRASIL S.A. COMMON STOCK	1,382,688	12,300,570	15,766,446
BANCO SANTANDER BRASIL UNIT UNIT	50,165	440,236	333,566
BANCO SANTANDER BRASIL ADS ADR	256,964	2,134,980	1,683,114
BANCO SANTANDER CHILE COMMON STOCK	9,824,492	607,928	483,752
BANCO SANTANDER SA COMMON STOCK EUR.5	6,957,602	38,803,275	29,048,164
BANCOLOMBIA S.A. SPONS ADR ADR	160,490	5,892,220	4,938,277
BANCOLOMBIA SA COMMON STOCK COP500.0	40,342	448,203	345,729
BANCOLOMBIA SA PREF PREFERENCE	67,672	714,284	522,650
BANDAI NAMCO HOLDINGS INC COMMON STOCK	255,600	2,795,633	5,124,510
BANGKOK BANK PCL FOREIGN REG FOREIGN SH. THB10.0 A	1,905,356	8,786,531	8,736,196
BANGKOK BANK PUBLIC CO NVDR NVDR THB10.0	843,744	3,811,482	3,868,628
BANGKOK DUSIT MED SERVI NVDR NVDR THB.1	959,208	762,705	779,844
BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	682,900	455,218	555,203
BANGKOK EXPRESSWAY AND M FOR FOREIGN SH. THB1.0 A	649,075	170,528	151,180
BANGKOK EXPRESSWAY NVDR NVDR THB1.0	464,600	121,478	108,213
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR12.5	30,846,900	11,429,268	18,832,296
BANK HAPOALIM BM COMMON STOCK ILS1.0	545,281	3,395,650	4,922,960
BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	654,375	3,559,098	5,290,026
BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR125.0	23,978,000	5,560,103	9,421,764
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR3750.0	24,182,600	7,078,196	8,442,000
BANK OF BEIJING CO LTD A COMMON STOCK CNY1.0	244,000	185,020	155,850
BANK OF CHANGSHA CO LTD A COMMON STOCK CNY1.0	45,000	51,501	43,273

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
BANK OF CHENGDU CO LTD A COMMON STOCK CNY1.0	37,100	81,085	58,902
BANK OF CHINA LTD A COMMON STOCK CNY1.0	272,000	132,134	153,024
BANK OF CHINA LTD H COMMON STOCK CNY1.0	12,236,000	5,380,813	4,669,661
BANK OF COMMUNICATIONS CO A COMMON STOCK CNY1.0	401,000	294,472	324,545
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0	1,313,000	1,015,252	818,886
BANK OF EAST ASIA LTD COMMON STOCK	74,400	107,165	91,850
BANK OF GEORGIA GROUP PLC COMMON STOCK GBP.01	1,952	72,311	98,914
BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0	59,500	141,717	83,979
BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0	1,450,057	10,961,727	13,163,639
BANK OF IWATE LTD/THE COMMON STOCK	11,900	210,024	211,107
BANK OF JIANGSU CO LTD A COMMON STOCK CNY1.0	168,460	167,767	158,907
BANK OF MONTREAL COMMON STOCK	340,582	24,112,932	33,864,482
BANK OF NANJING CO LTD A COMMON STOCK CNY1.0	100,400	134,541	104,474
BANK OF NINGBO CO LTD A COMMON STOCK CNY1.0	55,550	193,794	157,513
BANK OF NOVA SCOTIA COMMON STOCK	546,081	28,113,458	26,711,834
BANK OF SAGA LTD/THE COMMON STOCK	1,800	24,885	23,608
BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0	175,893	197,116	148,061
BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0	53,700	58,103	48,913
BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.0	307,407	530,423	576,232
BANK OF THE RYUKYUS LTD COMMON STOCK	6,500	52,025	50,993
BANK PEKAO SA COMMON STOCK PLN1.0	26,532	861,530	1,025,924
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	75,389,207	21,956,923	28,031,643
BANKINTER SA COMMON STOCK EUR.3	274,319	1,787,476	1,756,342
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0	12,389	1,150,232	1,597,109
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	223,400	240,009	186,791
BARCLAYS PLC COMMON STOCK GBP.25	13,391,812	34,863,594	26,253,133
BARITO PACIFIC TBK PT COMMON STOCK IDR100.0	4,565,481	351,943	394,368
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	582,157	3,915,306	4,175,243
BARRICK GOLD CORP COMMON STOCK	894,315	15,385,364	16,212,781
BARRY CALLEBAUT AG REG COMMON STOCK CHF.02	1,488	2,482,088	2,508,729
BARWA REAL ESTATE CO COMMON STOCK QAR1.0	268,530	266,294	212,479
BASE RESOURCES LTD COMMON STOCK	283,677	39,663	30,003
BASF SE COMMON STOCK NPV	399,235	26,234,284	21,512,712
BAYCURRENT CONSULTING INC COMMON STOCK	117,500	4,594,075	4,126,419
BAYER AG REG COMMON STOCK	421,950	32,591,975	15,675,183
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	162,117	12,933,497	18,047,941
BAYERISCHE MOTOREN WERKE PRF PREFERENCE	24,896	1,719,691	2,473,748
BAYTEX ENERGY CORP COMMON STOCK	446,734	1,390,296	1,483,157
BB SEGURIDADE PARTICIPACOES COMMON STOCK	713,715	3,643,891	4,944,110
BCE INC COMMON STOCK	50,214	2,159,311	1,986,701
BDO UNIBANK INC COMMON STOCK PHP10.0	1,764,392	3,952,486	4,158,071
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	33,141	3,816,745	4,995,327
BECHTLE AG COMMON STOCK	34,300	2,398,469	1,719,804
BEFESA SA COMMON STOCK	14,636	749,930	569,102
BEIERSDORF AG COMMON STOCK	42,910	3,535,423	6,432,253
BEIGENE LTD ADR ADR USD.0001	28,788	6,227,773	5,192,204
BEIGENE LTD COMMON STOCK USD.0001	102,000	1,949,725	1,438,193
BEIJER REF AB COMMON STOCK SEK.97	164,343	2,395,695	2,199,861
BEIJING DABEINONG TECHNOLO A COMMON STOCK CNY1.0	43,300	45,541	36,388
BEIJING E HUALU INFO TECH A COMMON STOCK CNY1.0	11,300	57,155	50,109
BEIJING EASPRING MATERIAL A COMMON STOCK CNY1.0	8,300	108,340	44,705
BEIJING ENLIGHT MEDIA CO L A COMMON STOCK CNY1.0	13,700	20,190	15,743

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
BEIJING ENTERPRISES HLDGS COMMON STOCK	95,000	432,444	330,311
BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	724,000	318,752	161,331
BEIJING KINGSOFT OFFICE SO A COMMON STOCK CNY1.0	4,265	156,194	190,152
BEIJING NEW BUILDING MATER A COMMON STOCK CNY1.0	16,000	51,885	52,700
BEIJING ORIENTAL YUHONG A COMMON STOCK CNY1.0	1,855,700	5,190,328	5,023,750
BEIJING ROBOROCK TECHNOLOG A COMMON STOCK CNY1.0	1,516	45,916	60,482
BEIJING SHANGHAI HIGH SPE A COMMON STOCK CNY1.0	379,000	295,272	262,920
BEIJING SHIJI INFORMATION A COMMON STOCK CNY1.0	20,638	38,164	28,343
BEIJING TIAN TAN BIOLOGICAL A COMMON STOCK CNY1.0	13,100	51,321	57,149
BEIJING TONGRENTANG CO A COMMON STOCK CNY1.0	14,100	96,246	106,761
BEIJING UNITED INFORMATION A COMMON STOCK CNY1.0	5,676	39,923	17,615
BEIJING WANTAI BIOLOGICAL A COMMON STOCK CNY1.0	6,293	112,468	66,664
BEIJING YANJING BREWERY CO A COMMON STOCK CNY1.0	33,300	47,255	40,520
BEIQI FOTON MOTOR CO LTD A COMMON STOCK CNY1.0	108,700	53,514	41,842
BELIMO HOLDING AG REG COMMON STOCK CHF.05	5	2,723	2,755
BERKELEY GROUP HOLDINGS/THE COMMON STOCK GBP.05414	50,736	2,340,138	3,032,116
BERLI JUCKER PUB CO FORGN FOREIGN SH. THB1.0 A	114,000	170,322	83,498
BERLI JUCKER PUBLIC CO NVDR NVDR THB1.0	47,200	49,985	34,571
BEST WORLD INTERNATIONAL LTD COMMON STOCK	100,913	162,460	131,582
BETHEL AUTOMOTIVE SAFETY S A COMMON STOCK CNY1.0	4,100	47,920	40,062
BETSSON AB B COMMON STOCK SEK.67	41,343	259,143	445,106
BETTA PHARMACEUTICALS CO L A COMMON STOCK CNY1.0	4,000	40,836	29,074
BEWITH INC COMMON STOCK	8,200	98,983	120,458
BGI GENOMICS CO LTD A COMMON STOCK CNY1.0	2,900	49,012	19,627
BHP GROUP LTD COMMON STOCK	2,666,292	59,443,201	91,707,515
BID CORP LTD COMMON STOCK	227,613	4,408,460	5,310,244
BIDVEST GROUP LTD COMMON STOCK ZAR.05	375,049	5,451,217	5,174,087
BILIBILI INC CLASS Z COMMON STOCK USD.0001	25,500	1,209,943	305,665
BILIBILI INC SPONSORED ADR ADR USD.0001	4,392	161,400	53,451
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0	66,041	482,061	672,507
BIOMERIEUX COMMON STOCK	17,667	1,429,062	1,963,295
BIONTECH SE ADR ADR	43,618	5,085,104	4,603,444
BIPROGY INC COMMON STOCK	65,000	1,199,473	2,035,572
BKW AG COMMON STOCK CHF2.5	26,531	4,165,232	4,712,629
BLOOMAGE BIOTECHNOLOGY COR A COMMON STOCK CNY1.0	2,693	59,319	25,414
BLUESCOPE STEEL LTD COMMON STOCK	663,868	6,593,266	10,599,971
BML INC COMMON STOCK	5,400	160,852	114,910
BNP PARIBAS COMMON STOCK EUR2.0	779,430	44,277,509	53,889,831
BOC AVIATION LTD COMMON STOCK	30,800	219,639	235,480
BOC HONG KONG HOLDINGS LTD COMMON STOCK	1,652,000	5,251,547	4,485,135
BOC INTERNATIONAL CHINA CO A COMMON STOCK CNY1.0	33,900	66,561	49,185
BOE TECHNOLOGY GROUP CO LT A COMMON STOCK CNY1.0	366,300	203,797	201,428
BOLIDEN AB COMMON STOCK SEK2.11	117,420	2,617,909	3,664,332
BOLLORE SE COMMON STOCK EUR.16	370,890	1,783,692	2,316,874
BORAL LTD COMMON STOCK	14,466	46,646	53,204
BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001	674,000	286,511	302,968
BOUBYAN BANK K.S.C COMMON STOCK KWD.1	195,578	336,220	381,926
BOUYGUES SA COMMON STOCK EUR1.0	82,102	2,932,053	3,094,479
BOYD GROUP SERVICES INC COMMON STOCK	2,568	400,462	542,365
BP PLC COMMON STOCK USD.25	11,000,441	68,976,168	65,369,884
BRAMBLES LTD COMMON STOCK	924,650	7,125,525	8,580,712
BREEDON GROUP PLC COMMON STOCK GBP.01	168,009	1,013,922	775,324

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
BRENNTAG SE COMMON STOCK	115,707	6,840,341	10,636,827
BRF SA ADR ADR	396,749	4,367,173	1,102,962
BRICKWORKS LTD COMMON STOCK	5,908	86,699	112,716
BRIDGESTONE CORP COMMON STOCK	657,400	23,739,525	27,232,345
BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01	4,646,000	3,601,185	2,588,201
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	912,488	41,141,006	26,702,160
BROOKFIELD ASSET MGMT A COMMON STOCK	219,851	4,948,792	8,873,404
BROOKFIELD CORP COMMON STOCK	690,346	15,219,045	27,826,399
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01	58,300	2,842,186	1,686,305
BROTHER INDUSTRIES LTD COMMON STOCK	240,000	4,168,699	3,831,182
BRP INC/CA SUB VOTING COMMON STOCK	18,771	1,420,488	1,349,815
BT GROUP PLC COMMON STOCK GBP.05	7,524,348	20,073,030	11,855,757
BTG HOTELS GROUP CO LTD A COMMON STOCK CNY1.0	16,100	53,836	35,459
BTS GROUP HLDGS PCL WARRANT	14,836	0	52
BTS GROUP HOLDINGS PCL FORGN FOREIGN SH. THB4.0 A	1,173,500	312,001	249,260
BTS GROUP HOLDINGS PCL NVDR BTS GROUP HOLDINGS PCL CW24	7,418	0	11
BTS GROUP HOLDINGS PCL NVDR NVDR THB4.0	73,172	22,393	15,542
BUCHER INDUSTRIES AG REG COMMON STOCK CHF.2	371	96,100	155,691
BUDIMEX COMMON STOCK PLN5.0	1,788	196,525	284,643
BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001	752,700	2,712,546	1,409,285
BUILD KING HOLDINGS LTD COMMON STOCK HKD.1	49,453	6,930	7,283
BUMITAMA AGRI LTD COMMON STOCK	492,000	230,840	225,654
BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A	67,700	375,048	440,325
BUMRUNGRAD HOSPITAL PCL NVDR NVDR THB1.0	21,200	117,138	137,886
BUNKA SHUTTER CO LTD COMMON STOCK	3,400	22,524	33,812
BUNZL PLC COMMON STOCK GBP.3214286	210,234	4,842,160	8,549,399
BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.0	41,528	2,339,948	2,361,005
BURBERRY GROUP PLC COMMON STOCK GBP.0005	161,977	2,713,643	2,923,873
BUREAU VERITAS SA COMMON STOCK EUR.12	126,670	2,610,345	3,200,108
BUSINESS BRAIN SHOWA OTA INC COMMON STOCK	5,000	75,917	77,387
BUSINESS ENGINEERING CORP COMMON STOCK	1,700	35,372	49,681
BUZZI SPA COMMON STOCK NPV	14,005	432,884	426,061
BY HEALTH CO LTD A COMMON STOCK CNY1.0	10,300	26,909	24,733
BYD CO LTD A COMMON STOCK CNY1.0	16,800	255,714	469,022
BYD CO LTD H COMMON STOCK CNY1.0	562,500	13,585,702	15,444,609
BYD ELECTRONIC INTL CO LTD COMMON STOCK	118,500	246,471	555,430
BYTES TECHNOLOGY GROUP PLC COMMON STOCK	3,510	23,105	27,384
C+D INTERNATIONAL INVESTMENT COMMON STOCK HKD.1	121,137	287,261	258,143
CAE INC COMMON STOCK	131,949	1,939,943	2,861,930
CAFE DE CORAL HOLDINGS LTD COMMON STOCK HKD.1	96,000	114,952	110,771
CAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	46,540	60,645	50,922
CAIXABANK SA COMMON STOCK EUR1.0	4,131,886	16,632,951	17,006,539
CAMBRICON TECHNOLOGIES A COMMON STOCK CNY1.0	3,646	125,953	69,381
CAMECO CORP COMMON STOCK	203,404	3,391,291	8,812,734
CAMTEK LTD COMMON STOCK ILS.01	39,412	2,330,590	2,734,405
CAN APARTMENT PROP REAL ESTA REIT	40,326	1,619,669	1,492,423
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	423,846	16,773,203	20,507,641
CANADIAN NATL RAILWAY CO COMMON STOCK	415,132	29,844,109	52,434,578
CANADIAN NATURAL RESOURCES COMMON STOCK	577,664	19,214,021	38,030,496
CANADIAN PACIFIC KANSAS CITY COMMON STOCK	497,802	21,052,533	39,579,525
CANADIAN TIRE CORP CLASS A COMMON STOCK	23,132	1,821,106	2,468,630
CANADIAN UTILITIES LTD A COMMON STOCK	53,309	1,446,333	1,289,264



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CANFOR CORP COMMON STOCK	6,008	116,439	81,331
CANFOR PULP PRODUCTS INC COMMON STOCK	6,353	23,783	8,672
CANMAX TECHNOLOGIES CO LTD A COMMON STOCK CNY1.0	6,370	85,770	22,769
CANON INC COMMON STOCK	431,000	12,530,034	11,066,960
CANON MARKETING JAPAN INC COMMON STOCK	101,200	1,875,479	3,069,451
CAPCOM CO LTD COMMON STOCK	474,600	11,892,937	15,337,478
CAPGEMINI SE COMMON STOCK EUR8.0	133,201	16,565,932	27,772,770
CAPITA PLC COMMON STOCK GBP.020667	807,244	1,021,105	226,396
CAPITALAND ASCENDAS REIT REIT	1,604,337	2,901,244	3,685,195
CAPITALAND INTEGRATED COMMER REIT	2,251,684	3,182,671	3,516,389
CAPITALAND INVESTMENT LTD/SI COMMON STOCK	1,113,890	2,457,643	2,668,405
CAPITEC BANK HOLDINGS LTD COMMON STOCK ZAR.01	112,756	8,347,630	12,494,012
CAR GROUP LTD COMMON STOCK	172,309	3,010,833	3,661,286
CAREER DESIGN CENTER CO LTD COMMON STOCK	1,700	25,074	26,119
CARGOTEC OYJ B SHARE COMMON STOCK	8,964	455,276	521,840
CARL ZEISS MEDITEC AG BR COMMON STOCK	16,813	1,659,692	1,835,704
CARLIT HOLDINGS CO LTD COMMON STOCK	12,400	65,333	81,711
CARLSBERG AS B COMMON STOCK DKK20.0	82,060	8,989,563	10,297,096
CARREFOUR SA COMMON STOCK EUR2.5	254,282	6,249,451	4,652,987
CASCADES INC COMMON STOCK	78,749	659,152	760,257
CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.0	418,000	2,905,179	2,642,251
CATHAY BIOTECH INC A COMMON STOCK CNY1.0	6,935	52,898	53,761
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,419,066	2,144,506	2,115,387
CCL INDUSTRIES INC CL B COMMON STOCK	69,795	2,747,715	3,154,167
CCR SA COMMON STOCK	141,497	644,703	413,049
CD PROJEKT SA COMMON STOCK PLN1.0	9,648	371,156	282,159
CECEP SOLAR ENERGY CO LT A COMMON STOCK CNY1.0	34,200	53,774	26,908
CECEP WIND POWER CORP A COMMON STOCK CNY1.0	63,310	53,444	26,780
CELCOMDIGI BHD COMMON STOCK	504,300	554,366	447,779
CELESTICA INC COMMON STOCK	158,130	2,049,729	4,654,198
CELLNEX TELECOM SA COMMON STOCK EUR.25	361,452	14,423,544	14,238,254
CELLTRION INC COMMON STOCK KRW1000.0	23,393	2,740,626	3,659,981
CELLTRION PHARM INC COMMON STOCK KRW500.0	2,323	147,092	166,302
CEMEX SAB CPO UNIT	2,255,781	1,520,102	1,759,654
CEMEX SAB SPONS ADR PART CER ADR	172,098	1,310,558	1,333,760
CENCOSUD SA COMMON STOCK	187,665	547,329	355,652
CENOVUS ENERGY INC COMMON STOCK	611,700	9,114,155	10,242,936
CENTRAIS ELETRICAS BRAS PR B PREFERENCE	53,300	457,115	515,488
CENTRAIS ELETRICAS BRASILIER COMMON STOCK	162,737	1,411,030	1,421,470
CENTRAL JAPAN RAILWAY CO COMMON STOCK	309,000	8,536,884	7,855,412
CENTRAL PATTANA PCL NVDR NVDR THB.5	84,908	166,951	174,132
CENTRAL PATTANA PUB CO FOREI FOREIGN SH. THB.5 A	207,300	372,942	422,101
CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A	1,071,375	1,206,900	1,286,937
CENTRAL RETAIL CORP PCL NVDR NVDR THB1.0 A	189,748	202,549	227,926
CENTRICA PLC COMMON STOCK GBP.061728	6,464,609	9,200,955	11,591,081
CES ENERGY SOLUTIONS CORP COMMON STOCK	14,781	31,154	38,673
CETC CYBERSPACE SECURITY T A COMMON STOCK CNY1.0	7,000	62,553	22,168
CETTIRE LTD COMMON STOCK	117,361	191,809	232,236
CEWE STIFTUNG + CO KGAA COMMON STOCK	780	77,716	87,197
CEZ AS COMMON STOCK CZK100.0	23,975	583,273	1,028,208
CGI INC COMMON STOCK	97,512	4,330,112	10,497,367
CGN POWER CO LTD H COMMON STOCK CNY1.0	1,845,200	519,598	482,062

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
CGN PWR CO LTD COMMON STOCK CNY1.0	122,000	51,869	53,498
CHALEASE HOLDING CO LTD COMMON STOCK TWD10.0	1,123,072	5,901,910	7,062,540
CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.0	659,921	337,382	384,894
CHANGCHUN HIGH + NEW TECH A COMMON STOCK CNY1.0	3,400	111,965	69,897
CHANGJIANG SECURITIES CO L A COMMON STOCK CNY1.0	64,000	66,919	48,549
CHANGZHOU XINGYU AUTOMOTIV A COMMON STOCK CNY1.0	2,700	32,697	49,914
CHAOZHOU THREE CIRCLE GROU A COMMON STOCK CNY1.0	20,800	107,517	86,371
CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A	419,118	370,800	240,671
CHAROEN POKPHAND FOODS NVDR NVDR THB1.0	80,401	55,052	46,169
CHAROEN POKPHAND INDONESIA PT COMMON STOCK IDR10.0	1,170,400	427,931	381,974
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	197,926	24,079,452	30,241,114
CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.0	289,000	496,807	422,805
CHENGXIN LITHIUM GROUP CO A COMMON STOCK CNY1.0	7,200	67,627	23,096
CHIBA BANK LTD/THE COMMON STOCK	217,100	1,205,329	1,568,424
CHIBA KOGYO BANK LTD/THE COMMON STOCK	25,900	112,452	145,501
CHIFENG JILONG GOLD MINING A COMMON STOCK CNY1.0	21,600	48,661	42,669
CHINA AIRLINES LTD COMMON STOCK TWD10.0	407,000	378,894	287,110
CHINA BAOAN GROUP A COMMON STOCK CNY1.0	12,500	30,472	20,692
CHINA CINDA ASSET MANAGEME H COMMON STOCK CNY1.0	1,492,000	550,662	149,037
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0	1,483,000	929,091	698,906
CHINA COM RICH RENE ENE INVEST	674,000	92,690	92,115
CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0	401,600	280,573	166,636
CHINA CONSTRUCTION BANK A COMMON STOCK CNY1.0	58,300	61,770	53,514
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	39,139,336	28,889,815	23,307,517
CHINA CSSC HOLDINGS LTD A COMMON STOCK CNY1.0	35,400	98,332	146,947
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.0	2,354,460	865,529	962,789
CHINA EASTERN AIRLINES CO A COMMON STOCK CNY1.0	87,600	57,780	47,924
CHINA ENERGY ENGINEERING C A COMMON STOCK CNY1.0	282,600	113,381	83,678
CHINA EVERBRIGHT BANK CO A COMMON STOCK CNY1.0	420,700	220,524	172,024
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	749,000	344,688	222,536
CHINA EVERBRIGHT ENVIRONMENT COMMON STOCK	597,554	602,639	194,375
CHINA FEIHE LTD COMMON STOCK USD.000000025	547,000	1,117,647	299,120
CHINA FILM CO LTD A COMMON STOCK CNY1.0	24,800	50,517	42,801
CHINA GALAXY SECURITIES CO A COMMON STOCK CNY1.0	29,600	47,354	50,292
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0	563,800	456,206	298,198
CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	417,200	951,692	411,935
CHINA GREAT WALL SECURITIE A COMMON STOCK CNY1.0	34,500	51,811	38,916
CHINA GREATWALL TECHNOLOGY A COMMON STOCK CNY1.0	27,700	59,322	39,526
CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01	350,500	321,140	286,826
CHINA INTERNATIONAL CAPITA H COMMON STOCK CNY1.0	227,200	497,294	333,444
CHINA INTERNATIONAL CAPTAL A COMMON STOCK CNY1.0	21,400	139,566	114,812
CHINA JUSHI CO LTD A COMMON STOCK CNY1.0	41,100	102,099	56,966
CHINA LIFE INSURANCE CO A COMMON STOCK CNY1.0	21,200	104,523	84,744
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	1,157,000	2,901,303	1,499,490
CHINA LITERATURE LTD COMMON STOCK USD.0001	68,000	485,025	252,979
CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0	513,000	541,110	388,928
CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005	210,782	305,746	373,593
CHINA MEHECO CO LTD A COMMON STOCK CNY1.0	21,280	46,821	33,515
CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	1,730,000	4,958,288	4,652,592
CHINA MERCHANTS BANK A COMMON STOCK CNY1.0	183,800	930,386	720,977
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	5,638,158	32,950,284	19,639,741
CHINA MERCHANTS ENERGY A COMMON STOCK CNY1.0	151,900	146,287	125,937

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CHINA MERCHANTS PORT HOLDING COMMON STOCK	261,702	639,409	356,597
CHINA MERCHANTS SECURITIES A COMMON STOCK CNY1.0	66,790	134,366	128,453
CHINA MERCHANTS SHEKOU IND A COMMON STOCK CNY1.0	67,568	177,448	90,793
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	314,500	237,889	165,848
CHINA MINSHENG BANKING COR H COMMON STOCK CNY1.0	1,105,379	804,239	375,134
CHINA NATIONAL BUILDING MA H COMMON STOCK CNY1.0	598,000	527,862	255,786
CHINA NATIONAL CHEMICAL A COMMON STOCK CNY1.0	55,100	48,758	49,411
CHINA NATIONAL MEDICINES A COMMON STOCK CNY1.0	8,800	49,258	35,512
CHINA NATIONAL NUCLEAR POW A COMMON STOCK CNY1.0	161,300	182,580	170,575
CHINA NATIONAL SOFTWARE A COMMON STOCK CNY1.0	7,800	54,317	39,879
CHINA NORTHERN RARE EARTH A COMMON STOCK CNY1.0	35,500	63,623	96,806
CHINA OILFIELD SERVICES H COMMON STOCK CNY1.0	340,000	353,551	347,465
CHINA OVERSEAS LAND + INVEST COMMON STOCK	9,044,000	20,075,243	15,937,074
CHINA OVERSEAS PROPERTY HOLD COMMON STOCK HKD.001	225,000	253,629	168,853
CHINA PACIFIC INSURANCE GR A COMMON STOCK CNY1.0	461,400	1,599,950	996,376
CHINA POWER INTERNATIONAL COMMON STOCK	826,500	296,572	303,777
CHINA RAILWAY GROUP LTD A COMMON STOCK CNY1.0	155,200	130,383	124,297
CHINA RAILWAY GROUP LTD H COMMON STOCK CNY1.0	697,000	530,817	310,629
CHINA RAILWAY SIGNAL + COM A COMMON STOCK CNY1.0	44,487	34,106	27,474
CHINA RARE EARTH RESOURCES A COMMON STOCK CNY1.0	6,000	30,856	23,409
CHINA RESOURCES BEER HOLDING COMMON STOCK	1,035,566	4,819,531	4,535,587
CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	147,400	501,187	483,245
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	488,888	1,539,944	1,753,061
CHINA RESOURCES MICROELECT A COMMON STOCK CNY1.0	11,200	100,276	70,574
CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001	104,200	577,960	371,640
CHINA RESOURCES PHARMACEUTIC COMMON STOCK	263,000	214,594	172,784
CHINA RESOURCES POWER HOLDIN COMMON STOCK	282,856	537,670	566,542
CHINA RESOURCES SANJIU MED A COMMON STOCK CNY1.0	11,700	69,752	82,040
CHINA RUYI HOLDINGS LTD COMMON STOCK HKD.02	916,000	568,310	202,942
CHINA SOUTHERN AIRLINES CO A COMMON STOCK CNY1.0	62,100	52,123	50,435
CHINA SOUTHERN AIRLINES CO H COMMON STOCK CNY1.0	344,000	232,922	145,820
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	397,080	329,111	269,304
CHINA STATE CONSTRUCTION INT COMMON STOCK HKD.025	310,499	394,538	359,069
CHINA STEEL CORP COMMON STOCK TWD10.0	1,745,380	1,551,400	1,535,500
CHINA TAIPING INSURANCE HOLD COMMON STOCK	236,135	536,259	203,217
CHINA THREE GORGES RENEWAB A COMMON STOCK CNY1.0	291,500	320,307	179,614
CHINA TOURISM GROUP DUTY F A COMMON STOCK CNY1.0	17,600	226,503	207,685
CHINA TOURISM GROUP DUTY F H COMMON STOCK CNY1.0	122,100	2,928,570	1,198,554
CHINA TOWER CORP LTD H COMMON STOCK CNY1.0	6,572,000	1,119,484	690,146
CHINA TRADITIONAL CHINESE ME COMMON STOCK	494,000	350,364	248,627
CHINA UNITED NETWORK A COMMON STOCK CNY1.0	262,200	160,510	161,929
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	83,200	331,013	122,708
CHINA VANKE CO LTD H COMMON STOCK CNY1.0	359,900	873,192	332,773
CHINA XD ELECTRIC CO LTD A COMMON STOCK CNY1.0	72,500	48,072	50,397
CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0	226,600	697,217	745,727
CHINA ZHENHUA GROUP SCIENC A COMMON STOCK CNY1.0	4,000	73,542	33,186
CHINA ZHESHANG BANK CO LTD A COMMON STOCK CNY1.0	264,680	129,658	94,046
CHINASOFT INTERNATIONAL LTD COMMON STOCK HKD.05	406,000	617,780	311,446
CHIYODA CORP COMMON STOCK	48,000	119,967	116,102
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	411	2,634,807	4,927,214
CHOCOLADEFABRIKEN LINDT REG COMMON STOCK CHF100.0	46	2,867,805	5,574,764
CHONGQING BREWERY CO A COMMON STOCK CNY1.0	4,400	32,172	41,226

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CHONGQING CHANGAN AUTOMOB A COMMON STOCK CNY1.0	67,886	42,007	161,095
CHONGQING RURAL COMMERCIAL A COMMON STOCK CNY1.0	82,000	51,483	47,173
CHONGQING TAIJI INDUS GRP A COMMON STOCK CNY1.0	8,000	47,611	52,407
CHONGQING ZHIFEI BIOLOGICA A COMMON STOCK CNY1.0	22,800	137,578	196,456
CHOW TAI FOOK JEWELLERY GROU COMMON STOCK HKD1.0	302,600	529,132	450,303
CHR HANSEN HOLDING A/S COMMON STOCK DKK10.	45,549	3,301,379	3,821,652
CHROMA ATE INC COMMON STOCK TWD10.0	405,000	3,076,101	2,810,805
CHUBU ELECTRIC POWER CO INC COMMON STOCK	277,600	4,332,416	3,586,668
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	287,981	4,032,856	10,912,147
CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0	575,000	2,013,987	2,248,253
CIA CERVECERIAS UNI SPON ADR ADR	73,113	1,734,971	916,837
CIA DE DISTRIBUCION INTEGRAL COMMON STOCK EUR.2	4,132	95,612	111,737
CIA DE MINAS BUENAVENTUR ADR ADR	211,660	2,544,484	3,225,698
CIA ENERGETICA MINAS GER PRF PREFERENCE	4,764,272	9,024,115	11,259,437
CIA SANEAMENTO BASICO DE SP COMMON STOCK	48,283	525,748	749,154
CIA SIDERURGICA NACIONAL SA COMMON STOCK	99,636	422,764	403,253
CIA SUD AMERICANA DE VAPORES COMMON STOCK	1,996,216	275,316	123,666
CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	303,944	24,238,576	41,800,651
CIMB GROUP HOLDINGS BHD COMMON STOCK	948,018	1,219,562	1,206,943
CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01	5,892,000	5,929,583	5,327,176
CISARUA MOUNTAIN DAIRY PT TB COMMON STOCK	8,365,300	2,453,865	2,178,662
CITIC LTD COMMON STOCK	935,000	1,363,773	933,976
CITIC SECURITIES CO A COMMON STOCK CNY1.0	105,330	325,679	302,526
CITIC SECURITIES CO LTD H COMMON STOCK CNY1.0	276,550	636,059	564,536
CITIZEN WATCH CO LTD COMMON STOCK	27,100	159,270	161,662
CITY DEVELOPMENTS LTD COMMON STOCK	213,520	1,305,393	1,076,422
CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	1,218	366,754	306,415
CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	842,862	5,129,906	4,231,284
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	1,300,061	11,661,213	6,967,690
CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	260,000	1,623,167	1,438,423
CLARIANT AG REG COMMON STOCK CHF2.6	87,207	2,206,202	1,286,890
CLEANAWAY WASTE MANAGEMENT L COMMON STOCK	375,973	340,300	690,106
CLICKS GROUP LTD COMMON STOCK ZAR.01	37,966	609,696	676,194
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	64,462	774,232	652,479
CLP HOLDINGS LTD COMMON STOCK	1,377,122	11,770,179	11,366,453
CMOC GROUP LTD A COMMON STOCK CNY.2	131,600	98,175	96,489
CMOC GROUP LTD H COMMON STOCK CNY.2	582,000	297,399	318,259
CNGR ADVANCED MATERIAL CO A COMMON STOCK CNY1.0	2,700	57,658	18,704
CNH INDUSTRIAL NV COMMON STOCK EUR.01	254,743	1,914,131	3,117,933
CNPC CAPITAL CO LTD A COMMON STOCK CNY1.0	67,400	62,019	51,318
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	139,263	6,801,294	9,283,656
COCA COLA FEMSA SAB DE CV UNIT	76,761	564,117	730,826
COCA COLA FEMSA SAB SP ADR ADR	83,404	5,762,035	7,893,355
COCA COLA HBC AG DI COMMON STOCK CHF6.7	185,742	4,644,993	5,457,867
COCHLEAR LTD COMMON STOCK	42,739	4,822,073	8,710,098
COGECO INC COMMON STOCK	2,400	87,812	104,056
COLES GROUP LTD COMMON STOCK	572,297	5,175,196	6,291,064
COLOPL INC COMMON STOCK	21,300	94,076	89,291
COLOPLAST B COMMON STOCK DKK1.0	174,952	17,729,990	20,014,217
COLRUYT GROUP N.V COMMON STOCK	2,381	101,419	107,311
COMMERCIAL BANK PSQC COMMON STOCK QAR1.0	472,219	647,368	771,684
COMMERCIAL INTERNATIONAL BAN COMMON STOCK EGP10.0	379,314	601,198	894,654

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
COMMERZBANK AG COMMON STOCK	447,576	6,307,540	5,319,904
COMMONWEALTH BANK OF AUSTRAL COMMON STOCK	721,089	37,982,935	55,009,505
COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	315,809	15,847,510	23,254,905
COMPAL ELECTRONICS COMMON STOCK TWD10.0	6,675,839	5,320,862	8,668,226
COMPANHIA PARANAENSE PREF B PREFERENCE	143,300	275,068	305,622
COMPASS GROUP PLC COMMON STOCK GBP.1105	901,223	13,396,459	24,654,938
COMPUTER INSTITUTE OF JAPAN COMMON STOCK	1,070	2,811	4,911
COMPUTER MODELLING GROUP LTD COMMON STOCK	28,858	186,426	221,698
COMPUTERSHARE LTD COMMON STOCK	270,004	2,913,800	4,493,545
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	465,300	2,230,842	2,127,482
CONSTELLATION SOFTWARE INC COMMON STOCK	11,569	8,636,831	28,823,971
CONSTELLATION SOFTWARE INC CONSTELLATION SOFTWARE IN 28	11,501	0	1
CONSTI OYJ COMMON STOCK NPV	339	5,200	4,419
CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0	409,840	15,011,085	9,434,376
CONTINENTAL AG COMMON STOCK	128,323	14,227,045	10,903,565
CONVATEC GROUP PLC COMMON STOCK GBP.1	1,654,457	4,643,181	5,150,425
COPRO HOLDINGS CO LTD COMMON STOCK	3,400	25,951	36,778
CORP ACCIONA ENERGIAS RENOVA COMMON STOCK	27,083	1,058,087	840,076
COSAN SA COMMON STOCK	2,201,692	4,271,060	8,774,859
COSCO SHIPPING DEVELOPME A COMMON STOCK CNY1.0	106,400	55,388	35,106
COSCO SHIPPING ENERGY TRAN A COMMON STOCK CNY1.0	37,900	49,550	65,409
COSCO SHIPPING ENERGY TRAN H COMMON STOCK CNY1.0	214,000	183,351	201,981
COSCO SHIPPING HOLDINGS CO A COMMON STOCK CNY1.0	134,390	152,070	181,531
COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0	510,700	402,290	513,411
COSCO SHIPPING PORTS LTD COMMON STOCK HKD.1	244,697	250,547	176,741
COSEL CO LTD COMMON STOCK	14,600	111,745	142,396
COSMOAM+T CO LTD COMMON STOCK KRW1000.0	3,578	472,589	409,224
COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	1,869,858	1,467,558	186,781
COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	329,000	1,051,818	284,400
COVEO SOLUTIONS INC SUB VTG COMMON STOCK	29,196	197,263	212,560
COVESTRO AG COMMON STOCK	83,334	5,777,968	4,849,453
COVIVIO REIT EUR3.0	22,075	1,767,938	1,187,069
COWAY CO LTD COMMON STOCK KRW500.0	8,028	528,192	356,551
CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A	1,342,281	2,391,082	2,202,234
CP ALL PCL NVDR NVDR THB1.0	136,300	274,905	223,623
CP AXTRA PCL NVDR NVDR THB.5	309,300	359,666	244,667
CPFL ENERGIA SA COMMON STOCK	33,300	232,496	263,995
CREDICORP LTD COMMON STOCK USD5.0	203,178	28,415,319	30,462,478
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	460,318	5,755,735	6,535,118
CREDITO EMILIANO SPA COMMON STOCK EUR1.0	24,989	205,002	221,937
CRESUD S.A. SPONS ADR ADR USD1.0	157,093	2,740,830	1,489,242
CREW ENERGY INC COMMON STOCK	123,000	576,069	423,495
CRH PLC COMMON STOCK EUR.32	713,771	15,776,472	49,243,649
CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	203,874	13,907,441	13,124,874
CRRC CORP LTD H COMMON STOCK CNY1.0	775,000	343,358	341,421
CRRC CORP LTD A COMMON STOCK CNY1.0	150,480	142,721	111,605
CSC FINANCIAL CO LTD A COMMON STOCK CNY1.0	42,400	145,009	141,449
CSL LTD COMMON STOCK	341,983	44,634,737	66,890,359
CSPC INNOVATION PHARMACEUT A COMMON STOCK CNY1.0	10,400	61,728	53,700
CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	1,371,440	1,055,462	1,275,096
CSSC SCIENCE + TECHNOLOGY A COMMON STOCK CNY1.0	19,800	51,092	51,760
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	5,004,416	4,083,653	4,622,772



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	25,484	3,770,124	5,582,270
CYFROWY POLSAT SA COMMON STOCK PLN.04	32,231	189,615	101,064
D AMICO INTERNATIONAL SHIPPI COMMON STOCK	3,106	15,554	19,385
D IETEREN GROUP COMMON STOCK	10,466	1,633,107	2,045,188
D MARKET ELECTRONIC SERV ADR ADR TRY.2	9,600	115,200	17,280
DA MING INTERNATIONAL HOLD COMMON STOCK HKD.1	68,000	32,863	11,321
DAI DAN CO LTD COMMON STOCK	2,800	26,401	28,302
DAI ICHI CUTTER KOGYO KK COMMON STOCK	3,500	31,171	32,771
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	877,100	14,840,860	18,614,578
DAI NIPPON PRINTING CO LTD COMMON STOCK	95,300	2,030,074	2,820,875
DAICEL CORP COMMON STOCK	18,800	179,727	182,159
DAIEI KANKYO CO LTD COMMON STOCK	31,000	399,622	548,184
DAIFUKU CO LTD COMMON STOCK	171,700	3,220,097	3,474,069
DAIHATSU DIESEL MFG CO LTD COMMON STOCK	7,300	30,020	51,004
DAIICHI JITSUGYO CO LTD COMMON STOCK	2,700	35,904	37,633
DAIICHI SANKYO CO LTD COMMON STOCK	1,018,900	15,884,865	27,983,975
DAIKIN INDUSTRIES LTD COMMON STOCK	177,000	19,465,630	28,857,604
DAIMLER TRUCK HOLDING AG COMMON STOCK	230,456	5,446,096	8,660,582
DAINICHISEIKA COLOR + CHEM COMMON STOCK	2,200	28,710	39,418
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	25,800	2,686,376	2,992,127
DAITRON CO LTD COMMON STOCK	1,300	23,913	25,828
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	338,600	7,926,016	10,260,315
DAIWA HOUSE REIT INVESTMENT REIT	1,000	2,466,604	1,785,360
DAIWA SECURITIES GROUP INC COMMON STOCK	559,000	3,501,203	3,763,278
DANIELI + CO COMMON STOCK EUR1.0	4,149	120,463	134,517
DANONE COMMON STOCK EUR.25	321,946	19,691,672	20,868,820
DANSKE BANK A/S COMMON STOCK DKK10.0	449,817	10,584,871	12,024,715
DAQIN RAILWAY CO LTD A COMMON STOCK CNY1.0	139,500	148,088	141,817
DAQO NEW ENERGY CORP ADR ADR	9,000	808,402	239,400
DASHENLIN PHARMACEUTICAL G A COMMON STOCK CNY1.0	11,428	56,813	40,123
DASSAULT AVIATION SA COMMON STOCK EUR.8	30,272	4,544,003	5,992,442
DASSAULT SYSTEMES SE COMMON STOCK EUR.1	298,822	6,501,036	14,601,698
DATALOGIC SPA COMMON STOCK EUR.52	2,479	20,918	18,512
DATANG INTL POWER GEN CO A COMMON STOCK CNY1.0	128,200	53,594	43,744
DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01	387,468	3,734,197	4,372,189
DB INSURANCE CO LTD COMMON STOCK KRW500.0	263,279	13,489,068	17,110,375
DBS GROUP HOLDINGS LTD COMMON STOCK	1,583,843	27,672,219	40,115,378
DCC PLC COMMON STOCK EUR.25	103,383	7,641,533	7,614,977
DELIVERY HERO SE COMMON STOCK	75,795	4,513,764	2,094,011
DELTA ELECTRONICS INC COMMON STOCK TWD10.0	1,252,984	7,779,492	12,799,090
DELTA ELECTRONICS THAI NVDR NVDR THB.1	463,580	380,017	1,195,196
DEMANT A/S COMMON STOCK DKK.2	128,729	3,038,213	5,646,385
DENA CO LTD COMMON STOCK	10,400	120,608	101,580
DENISON MINES CORP COMMON STOCK	1,364,909	1,886,287	2,415,889
DENSO CORP COMMON STOCK	1,740,700	20,722,992	26,262,370
DENTSU GROUP INC COMMON STOCK	91,700	3,346,366	2,353,317
DENYO CO LTD COMMON STOCK	2,500	30,044	41,141
DESCARTES SYSTEMS GRP/THE COMMON STOCK	36,800	2,554,312	3,107,041
DETERRA ROYALTIES LTD COMMON STOCK	209,734	664,041	754,200
DEUTSCHE BANK AG REGISTERED COMMON STOCK	844,736	16,895,009	11,537,315
DEUTSCHE BOERSE AG COMMON STOCK	136,244	16,565,189	28,068,614
DEUTSCHE LUFTHANSA REG COMMON STOCK	250,721	2,721,141	2,228,966

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
DEUTSCHE TELEKOM AG REG COMMON STOCK	1,763,006	29,835,311	42,358,230
DEXUS/AU REIT	459,601	3,107,339	2,408,514
DHC SOFTWARE CO LTD A COMMON STOCK CNY1.0	23,900	51,473	20,792
DHL GROUP COMMON STOCK	554,074	19,061,998	27,453,858
DIAGEO PLC COMMON STOCK GBP.2893518	1,390,280	43,105,921	50,617,700
DIALOG GROUP BHD COMMON STOCK	768,492	432,759	346,198
DIASORIN SPA COMMON STOCK EUR1.0	10,280	2,122,664	1,058,815
DIGITAL ARTS INC COMMON STOCK	3,800	153,720	138,275
DINO POLSKA SA COMMON STOCK PLN.1	37,947	1,215,365	4,445,847
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	3,744,351	11,902,853	8,685,014
DISCO CORP COMMON STOCK	46,200	3,592,414	11,463,158
DISCOVERY LTD COMMON STOCK ZAR.001	73,984	699,904	581,273
DLOCAL LTD COMMON STOCK USD.002	57,000	1,163,381	1,008,330
DNB BANK ASA COMMON STOCK NOK12.5	841,425	13,541,480	17,896,137
DO FLUORIDE NEW MATERIALS A COMMON STOCK CNY1.0	12,600	68,658	27,040
DOLLARAMA INC COMMON STOCK	132,947	3,262,130	9,627,718
DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	8,307	41,397	39,902
DONG E E JIAOCO LTD A COMMON STOCK CNY1.0	4,100	27,650	28,512
DONGFANG ELECTRIC CORP LTD A COMMON STOCK CNY1.0	25,300	33,864	52,154
DONGFENG MOTOR GRP CO LTD H COMMON STOCK CNY1.0	428,000	245,275	213,218
DOOSAN BOBCAT INC COMMON STOCK KRW500.0	8,320	285,634	325,591
DOOSAN ENERBILITY CO LTD COMMON STOCK KRW5000.0	65,786	983,473	812,173
DORMAKABA HOLDING AG COMMON STOCK CHF.1	85	38,778	45,850
DOWA HOLDINGS CO LTD COMMON STOCK	18,600	711,097	679,722
DR ING HC F PORSCHE AG PREFERENCE	48,458	4,163,473	4,276,978
DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0	28,812	2,165,650	2,180,492
DR. REDDY S LABORATORIES ADR ADR	58,158	3,885,261	4,046,634
DRI HEALTHCARE TRUST UNIT	14,503	117,815	137,265
DS SMITH PLC COMMON STOCK GBP.1	234,922	1,110,171	920,297
DSM FIRMENICH AG COMMON STOCK EUR.01	79,950	6,521,504	8,125,144
DSV A/S COMMON STOCK DKK1.0	80,198	5,208,658	14,088,589
DTS CORP COMMON STOCK	5,100	24,803	127,518
DUBAI ISLAMIC BANK COMMON STOCK AED1.0	2,492,870	3,878,424	3,882,436
DUERR AG COMMON STOCK	43,750	1,639,650	1,033,262
DUKHAN BANK COMMON STOCK QAR1.0	246,045	261,802	270,102
DUNDEE PRECIOUS METALS INC COMMON STOCK	144,518	972,582	929,404
DUSKIN CO LTD COMMON STOCK	14,400	352,598	342,278
E INK HOLDINGS INC COMMON STOCK TWD10.0	127,000	707,125	815,203
E.ON SE COMMON STOCK	1,532,758	19,839,594	20,571,910
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.0	2,030,365	1,027,261	1,706,828
EARN CHINA A SHARE EARNEST CHINA A SHARE	68,691	215,856,372	170,017,681
EAST BUY HOLDING LTD COMMON STOCK USD.00002	73,000	359,138	259,895
EAST JAPAN RAILWAY CO COMMON STOCK	128,700	9,463,727	7,420,927
EAST MONEY INFORMATION CO A COMMON STOCK CNY1.0	151,617	217,548	300,147
EASTERN CO SAE COMMON STOCK EGP1.0	180,634	218,061	163,958
EASTROC BEVERAGE GROUP CO A COMMON STOCK CNY1.0	2,600	70,400	66,908
EASYJET PLC COMMON STOCK GBP.2728571	234,813	1,791,909	1,526,632
EBOS GROUP LTD COMMON STOCK	68,477	1,882,584	1,539,145
ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0	25,727	287,371	471,109
ECOPRO BM CO LTD COMMON STOCK KRW500.0	7,204	696,230	1,610,957
ECOPRO CO LTD COMMON STOCK KRW500.0	2,970	2,816,596	1,492,034
ECOVACS ROBOTICS CO LTD A COMMON STOCK CNY1.0	3,300	84,925	19,282

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
EDENRED COMMON STOCK EUR2.0	162,877	5,684,860	9,740,982
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.0	1,349,040	5,213,497	6,787,939
EDP RENOVAVEIS SA COMMON STOCK EUR5.0	132,105	3,097,604	2,703,350
EFG HOLDING S.A.E. COMMON STOCK EGP5.0	156,166	87,811	84,181
EFG INTERNATIONAL AG COMMON STOCK CHF.5	2,640	30,130	33,876
EHIME BANK LTD/THE COMMON STOCK	9,600	73,515	68,640
EIFPAGE COMMON STOCK EUR4.0	34,910	3,014,461	3,741,415
EISAI CO LTD COMMON STOCK	150,900	7,985,810	7,548,211
EIZO CORP COMMON STOCK	700	27,073	24,503
ELBIT SYSTEMS LTD COMMON STOCK ILS1.0	11,151	1,312,023	2,378,285
ELECOM CO LTD COMMON STOCK	21,100	244,477	262,815
ELEMATEC CORP COMMON STOCK	2,500	33,208	31,086
ELEMENT FLEET MANAGEMENT COR COMMON STOCK	167,300	2,356,892	2,735,468
ELIA GROUP SA/NV COMMON STOCK	14,222	1,706,764	1,779,981
ELIS SA COMMON STOCK EUR1.0	47,182	964,225	984,539
ELISA OYJ COMMON STOCK	61,507	1,820,960	2,844,803
EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	971,804	1,686,917	2,095,620
EMBRAER SA COMMON STOCK	351,425	1,652,465	1,619,813
EMEMORY TECHNOLOGY INC COMMON STOCK TWD10.0	9,000	661,273	718,463
EMERA INC COMMON STOCK	115,400	4,765,990	4,402,108
EMIRATES NBD PJSC COMMON STOCK AED1.0	280,589	775,778	1,321,677
EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	516,572	3,636,940	2,762,364
EMPIRE CO LTD A COMMON STOCK	157,105	3,645,214	4,176,043
EMPRESAS CMPC SA COMMON STOCK	166,736	436,777	324,580
EMPRESAS COPEC SA COMMON STOCK	85,567	930,897	628,070
EMPYREAN TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	3,600	49,660	53,729
EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01	2,905	1,151,852	2,350,508
EN JAPAN INC COMMON STOCK	4,400	144,550	85,048
ENAGAS SA COMMON STOCK EUR1.5	109,375	2,788,232	1,844,334
ENBRIDGE INC COMMON STOCK	1,150,006	42,123,583	41,564,611
ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK	608,926	2,954,571	2,164,758
ENDEAVOUR MINING PLC COMMON STOCK USD.01	79,267	2,125,198	1,775,440
ENDESA SA COMMON STOCK EUR1.2	990,982	22,487,381	20,207,948
ENEL AMERICAS SA COMMON STOCK	2,825,324	474,206	315,440
ENEL CHILE SA ADR ADR	22,606	69,692	73,243
ENEL CHILE SA COMMON STOCK	3,163,759	496,588	206,465
ENEL SPA COMMON STOCK EUR1.0	3,708,323	19,897,957	27,568,769
ENEOS HOLDINGS INC COMMON STOCK	1,296,700	6,140,076	5,154,424
ENERGISA SA UNITS UNIT	29,900	255,334	331,340
ENERGY ABSOLUTE PCL FOREIGN FOREIGN SH. A	150,280	141,893	194,826
ENERGY ABSOLUTE PCL NVDR NVDR THB.1	81,040	223,437	105,062
ENERPLUS CORP COMMON STOCK	148,579	2,332,617	2,288,518
ENEVA SA COMMON STOCK	115,100	253,459	322,487
ENGHOUSE SYSTEMS LTD COMMON STOCK	44,363	1,333,264	1,180,905
ENGIE BRASIL ENERGIA SA COMMON STOCK	30,600	210,862	285,552
ENGIE COMMON STOCK EUR1.0	1,017,287	15,127,508	17,887,792
ENI SPA COMMON STOCK	1,015,926	18,139,381	17,224,182
ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	119,600	908,222	880,701
ENN NATURAL GAS CO LTD A COMMON STOCK CNY1.0	30,900	84,485	73,283
ENSIGN ENERGY SERVICES INC COMMON STOCK	14,773	31,920	24,312
ENTAIN PLC COMMON STOCK EUR.01	885,351	11,787,856	11,220,990
EOPTOLINK TECHNOLOGY INC L A COMMON STOCK CNY1.0	7,700	48,248	53,547

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EPIROC AB A COMMON STOCK SEK.412413	280,912	3,374,776	5,636,163
EPIROC AB B COMMON STOCK SEK.412413	162,470	1,501,191	2,843,832
EQT AB COMMON STOCK SEK.1	153,209	3,392,710	4,332,726
EQUATORIAL ENERGIA SA ORD COMMON STOCK	606,881	3,814,239	4,462,654
EQUINOR ASA COMMON STOCK NOK2.5	636,293	14,745,270	20,183,915
EQUINOR ASA SPON ADR ADR	269,939	4,946,265	8,540,870
EQUITAL LTD COMMON STOCK ILS1.0	0	15	15
EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.0	216,892	335,644	301,096
ERI HOLDINGS CO LTD COMMON STOCK	7,600	107,256	92,291
ERICSSON (LM) TEL SP ADR ADR	498,800	2,353,110	3,142,440
ERICSSON LM B SHS COMMON STOCK SEK5.0	1,957,015	16,301,260	12,255,314
ERSTE GROUP BANK AG COMMON STOCK	478,339	15,807,694	19,408,031
ESPRIT HOLDINGS LTD COMMON STOCK HKD.1	514,623	464,746	26,692
ESR GROUP LTD COMMON STOCK USD.001	941,800	2,635,073	1,302,603
ESSILORLUXOTTICA COMMON STOCK EUR.18	175,290	20,113,338	35,163,957
ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35	260,116	5,616,425	6,452,666
ESTABLISHMENT LABS HOLDINGS COMMON STOCK USD1.0	93,465	4,444,007	2,419,809
EURAZEO SE COMMON STOCK	17,850	1,148,945	1,416,739
EUROBANK ERGASIAS SERVICES A COMMON STOCK EUR.22	359,213	380,716	638,856
EUROFINS SCIENTIFIC COMMON STOCK EUR.1	155,135	9,501,655	10,107,397
EURONEXT NV COMMON STOCK EUR1.6	35,910	3,417,478	3,119,887
EVA AIRWAYS CORP COMMON STOCK TWD10.0	384,000	451,238	393,503
EVE ENERGY CO LTD A COMMON STOCK CNY1.0	19,333	131,483	115,035
EVERBRIGHT SECURITIE CO A COMMON STOCK CNY1.0	32,300	49,828	70,227
EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0	161,990	450,766	757,419
EVN AG COMMON STOCK	1,258	33,053	39,536
EVOLUTION AB COMMON STOCK SEK.003	78,955	6,211,851	9,418,646
EVOLUTION MINING LTD COMMON STOCK	312,294	848,856	843,851
EVONIK INDUSTRIES AG COMMON STOCK	100,382	3,018,949	2,051,409
EXOR NV COMMON STOCK EUR.01	46,014	2,553,505	4,600,058
EXPERIAN PLC COMMON STOCK USD.1	537,411	11,034,369	21,936,625
F+F CO LTD / NEW COMMON STOCK KRW100.0	2,585	365,495	179,037
FABRICA COMMUNICATIONS CO L COMMON STOCK	2,100	49,883	27,349
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	22,352	12,649,117	20,723,148
FALABELLA SA COMMON STOCK	113,643	865,032	286,292
FANGDA CARBON NEW MATERIAL A COMMON STOCK CNY1.0	38,040	42,311	28,105
FANUC CORP COMMON STOCK	407,100	12,613,792	11,975,058
FAR EAST HORIZON LTD COMMON STOCK	310,000	267,437	243,758
FAR EASTERN NEW CENTURY CORP COMMON STOCK TWD10.0	433,938	410,606	441,142
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0	1,230,000	2,890,101	3,198,188
FAST RETAILING CO LTD COMMON STOCK	109,600	15,955,253	27,201,759
FASTIGHETS AB BALDER B SHRS COMMON STOCK SEK1.0	280,886	2,315,265	1,993,378
FAW JIEFANG GROUP CO LTD A COMMON STOCK CNY1.0	44,200	81,880	52,974
FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01	2,089	18,786	12,210
FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.0	79,469	357,359	453,139
FERGUSON PLC COMMON STOCK GBP.1	40,706	3,077,309	7,827,907
FERRARI NV COMMON STOCK EUR.01	100,603	14,796,528	33,917,217
FERREXPO PLC COMMON STOCK GBP.1	285,555	777,571	328,533
FERROVIAL SE COMMON STOCK EUR.01	220,904	4,201,932	8,057,594
FF GROUP COMMON STOCK EUR.3	5,064	100,410	26,851
FIBERGATE INC/JAPAN COMMON STOCK	6,100	57,363	39,894
FIBRA MACQUARIE MEXICO REIT	901,031	1,694,965	1,769,659

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FINECOBANK SPA COMMON STOCK EUR.33	257,790	2,911,673	3,868,570
FINNING INTERNATIONAL INC COMMON STOCK	176,077	3,836,087	5,116,996
FIRST ABU DHABI BANK PJSC COMMON STOCK AED1.0	643,757	2,703,217	2,446,899
FIRST BANK OF TOYAMA LTD/THE COMMON STOCK	15,100	97,083	82,473
FIRST CAPITAL SECURITIES C A COMMON STOCK CNY1.0	47,100	48,076	38,585
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,619,098	939,396	1,445,505
FIRST INTL BANK ISRAEL COMMON STOCK ILS.05	3,818	85,004	156,711
FIRST PACIFIC CO COMMON STOCK USD.01	486,400	273,223	193,724
FIRST QUANTUM MINERALS LTD COMMON STOCK	250,675	3,673,252	2,062,660
FIRSTSTRAND LTD COMMON STOCK ZAR.01	754,414	2,825,574	3,032,507
FIRSTSERVICE CORP COMMON STOCK	19,632	2,714,553	3,195,820
FISCHER (GEORG) REG COMMON STOCK CHF1.0	3,063	224,612	222,360
FISHER + PAYKEL HEALTHCARE C COMMON STOCK	250,795	2,537,267	3,747,463
FLAT GLASS GROUP CO LTD A COMMON STOCK CNY.25	12,900	75,340	48,565
FLAT GLASS GROUP CO LTD H COMMON STOCK CNY.25	61,000	196,332	102,962
FLETCHER BUILDING LTD COMMON STOCK	179,967	605,781	544,662
FLEX LTD COMMON STOCK	148,429	2,380,852	4,521,147
FLIGHT CENTRE TRAVEL GROUP L COMMON STOCK	517,284	6,899,898	7,186,441
FLUIDRA SA COMMON STOCK EUR1.0	95,179	1,874,992	1,981,879
FLUTTER ENTERTAINMENT PLC COMMON STOCK EUR.09	101,155	10,874,532	17,904,200
FOCUS MEDIA INFORMATION TE A COMMON STOCK CNY1.0	128,500	101,121	114,509
FOMENTO ECONOMICO MEX SP ADR ADR	9,987	862,977	1,301,805
FOMENTO ECONOMICO MEXICA UBD UNIT	288,100	2,359,640	3,767,612
FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.0	9,560	105,794	239,372
FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0	516,000	1,610,018	1,047,451
FORMOSA PETROCHEMICAL CORP COMMON STOCK TWD10.0	408,000	1,217,594	1,072,827
FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	574,000	1,793,252	1,481,266
FORTESCUE LTD COMMON STOCK	945,197	8,039,745	18,716,593
FORTIS INC COMMON STOCK	240,998	8,496,098	9,962,688
FORTUM OYJ COMMON STOCK EUR3.4	187,232	3,188,025	2,701,146
FORUM ENGINEERING INC COMMON STOCK	2,400	8,656	14,181
FORVIA COMMON STOCK EUR7.0	53,106	1,852,458	1,197,910
FOSHAN HAITIAN FLAVOURING A COMMON STOCK CNY1.0	43,282	303,568	231,600
FOSTER ELECTRIC CO LTD COMMON STOCK	8,400	56,076	62,622
FOSUN INTERNATIONAL LTD COMMON STOCK	337,000	450,150	198,094
FOUNDER SECURITIES CO LTD A COMMON STOCK CNY1.0	51,000	49,394	57,959
FOXCONN INDUSTRIAL INTERNE A COMMON STOCK CNY1.0	872,900	1,926,988	1,860,953
FRANCO NEVADA CORP COMMON STOCK	100,979	7,695,976	11,239,715
FRASERS PROPERTY LTD COMMON STOCK	36,800	24,894	24,690
FREEBIT CO LTD COMMON STOCK	8,500	73,853	87,846
FRESENIUS MEDICAL CARE AG COMMON STOCK	276,557	12,903,926	11,596,732
FRESENIUS SE + CO KGAA COMMON STOCK	181,634	9,071,607	5,632,022
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,146,309	1,636,979	2,420,320
FUCHS SE PREF PREFERENCE	8,779	351,929	390,818
FUJI CORP COMMON STOCK	1,800	25,459	21,041
FUJI ELECTRIC CO LTD COMMON STOCK	53,100	1,284,411	2,285,884
FUJI MEDIA HOLDINGS INC COMMON STOCK	98,800	1,171,777	1,099,218
FUJI SEAL INTERNATIONAL INC COMMON STOCK	5,300	62,267	64,436
FUJIAN SUNNER DEVELOPMENT A COMMON STOCK CNY1.0	14,800	51,711	35,851
FUJIFILM HOLDINGS CORP COMMON STOCK	247,900	11,770,544	14,898,969
FUJIMORI KOGYO CO LTD COMMON STOCK	5,400	118,305	144,786
FUJITSU LIMITED COMMON STOCK	86,900	6,469,985	13,113,899



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
FUKUI COMPUTER HOLDINGS INC COMMON STOCK	5,567	106,067	99,509
FUKUOKA FINANCIAL GROUP INC COMMON STOCK	37,900	803,633	894,406
FUTABA INDUSTRIAL CO LTD COMMON STOCK	13,800	41,085	79,288
FUTU HOLDINGS LTD ADR ADR USD.00001	24,400	2,763,075	1,332,972
FUTURE PLC COMMON STOCK GBP.15	61,664	1,338,151	625,337
FUYAO GLASS INDUSTRY GROUP A COMMON STOCK CNY1.0	16,401	60,775	86,466
FUYAO GLASS INDUSTRY GROUP H COMMON STOCK CNY1.0	90,800	361,409	441,875
G BITS NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	700	31,008	24,193
GALAXY ENTERTAINMENT GROUP L COMMON STOCK	2,955,000	18,676,558	16,556,371
GALAXYCORE INC A COMMON STOCK CNY1.0	18,657	53,745	53,849
GALP ENERGIA SGPS SA COMMON STOCK EUR1.0	209,498	3,072,121	3,087,169
GAMUDA BHD COMMON STOCK	270,730	252,754	270,435
GANFENG LITHIUM GROUP CO L A COMMON STOCK CNY1.0	14,560	71,892	87,867
GANFENG LITHIUM GROUP CO L H COMMON STOCK CNY1.0	57,400	555,495	216,852
GAZPROM PJSC COMMON STOCK RUB5.0	1,680,220	18,512	2
GCL TECHNOLOGY HOLDINGS LTD COMMON STOCK HKD.1	3,336,000	973,332	529,758
GD POWER DEVELOPMENT CO A COMMON STOCK CNY1.0	181,500	75,985	106,461
GDS HOLDINGS LTD ADR ADR USD.0004	2,900	108,896	26,448
GDS HOLDINGS LTD CL A COMMON STOCK USD.00005	108,104	507,418	125,429
GEA GROUP AG COMMON STOCK	103,071	3,653,194	4,291,285
GEBERIT AG REG COMMON STOCK CHF.1	19,468	6,174,265	12,467,477
GECINA SA REIT EUR7.5	20,167	2,564,679	2,452,750
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	907,000	1,253,815	997,769
GEM CO LTD A COMMON STOCK CNY1.0	68,300	101,117	52,581
GEMDALE CORP A COMMON STOCK CNY1.0	37,600	67,472	23,115
GENIUS SPORTS LTD COMMON STOCK USD.001	179,432	959,961	1,108,890
GENMAB A/S COMMON STOCK DKK1.0	41,892	11,018,194	13,377,679
GENSCRIPT BIOTECH CORP COMMON STOCK USD.001	175,000	516,307	445,089
GENTING BHD COMMON STOCK	291,500	567,251	293,086
GENTING MALAYSIA BHD COMMON STOCK	494,200	482,162	289,314
GENTING SINGAPORE LTD COMMON STOCK USD.1	8,010,200	5,944,941	6,072,474
GERDAU SA PEF PREFERENCE	169,353	780,389	828,357
GERRESHEIMER AG COMMON STOCK	9,121	836,849	950,625
GESTAMP AUTOMOCION SA COMMON STOCK EUR.5	88,508	548,996	342,978
GETINGE AB B SHS COMMON STOCK SEK.5	101,264	3,947,943	2,253,806
GETLINK SE COMMON STOCK EUR.4	174,033	1,868,880	3,184,548
GF SECURITIES CO LTD A COMMON STOCK CNY1.0	35,300	70,526	71,126
GF SECURITIES CO LTD H COMMON STOCK CNY1.0	5,868,900	7,909,155	7,019,937
GFL ENVIRONMENTAL INC SUB VT COMMON STOCK	99,200	2,978,383	3,438,823
GIANT NETWORK GROUP CO LTD A COMMON STOCK CNY1.0	20,100	57,250	31,572
GIGABYTE TECHNOLOGY CO LTD COMMON STOCK TWD10.0	75,000	806,188	650,038
GIGADEVICE SEMICONDUCTO CL A COMMON STOCK CNY1.0	6,416	98,228	83,581
GILDAN ACTIVEWEAR INC COMMON STOCK	127,547	2,958,157	4,238,669
GINLONG TECHNOLOGIES CO LT A COMMON STOCK CNY1.0	3,450	90,609	34,003
GIVAUDAN REG COMMON STOCK CHF10.0	3,978	7,631,365	16,466,883
GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.0	81,661	1,297,238	1,507,669
GLENCORE PLC COMMON STOCK USD.01	6,008,381	26,695,681	36,160,414
GLOBAL E ONLINE LTD COMMON STOCK	145,350	7,080,689	5,760,221
GLOBAL POWER SYNERGY NVDR NVDR THB10.0	95,508	231,802	135,710
GLOBAL UNICHIP CORP COMMON STOCK TWD10.0	37,000	1,680,687	2,097,718
GLOBALWAFERS CO LTD COMMON STOCK TWD10.0	342,000	5,991,891	6,541,242
GLORY LTD COMMON STOCK	1,900	31,754	36,280

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
GLP J REIT REIT	2,016	2,668,182	2,009,136
GN STORE NORD A/S COMMON STOCK DKK4.0	103,113	3,167,889	2,625,058
GOERTEK INC A COMMON STOCK CNY1.0	28,000	64,098	82,947
GOLD FIELDS LTD COMMON STOCK ZAR.5	134,170	891,103	2,037,990
GOLD ROAD RESOURCES LTD COMMON STOCK	94,180	94,745	126,278
GOLDEN AGRI RESOURCES LTD COMMON STOCK USD.025	2,612,200	598,080	514,875
GOLDWIND SCIENCE + TECHNOL A COMMON STOCK CNY1.0	31,492	67,583	35,523
GONGNIU GROUP CO LTD A COMMON STOCK CNY1.0	4,200	61,260	56,644
GOODMAN GROUP REIT	929,006	8,472,943	16,037,848
GOODWE TECHNOLOGIES CO LTD A COMMON STOCK CNY1.0	1,528	52,278	28,133
GOTION HIGH TECH CO LTD A COMMON STOCK CNY1.0	20,900	70,589	63,358
GOTO GOJEK TOKOPEDIA TBK PT COMMON STOCK IDR1.0	123,732,700	1,031,326	691,109
GPT GROUP REIT	832,472	2,961,988	2,635,692
GRAB HOLDINGS LTD CL A COMMON STOCK USD.000001	797,600	3,509,723	2,687,912
GREAT EASTERN HOLDINGS LTD COMMON STOCK	36,200	438,856	482,996
GREAT WALL MOTOR CO LTD A COMMON STOCK CNY1.0	18,800	114,539	66,853
GREAT WALL MOTOR CO LTD H COMMON STOCK CNY1.0	359,000	356,381	466,189
GREAT WEST LIFECO INC COMMON STOCK	119,000	2,863,624	3,958,244
GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	30,800	152,827	139,708
GREENLAND HOLDINGS CORP LT A COMMON STOCK CNY1.0	119,100	48,838	38,624
GREENTOWN CHINA HOLDINGS COMMON STOCK HKD.1	192,000	274,561	195,478
GRG BANKING EQUIPMENT CO A COMMON STOCK CNY1.0	26,900	29,919	46,501
GRIFOLS SA B PREFERENCE	118,253	1,948,430	1,378,127
GRIFOLS SA COMMON STOCK EUR.25	121,886	2,226,678	2,080,883
GROUPE BRUXELLES LAMBERT NV COMMON STOCK	41,827	3,453,095	3,290,663
GRUMA S.A.B. B COMMON STOCK	447,819	6,409,555	8,217,530
GRUPO AEROPORT DEL PACIFIC B COMMON STOCK	57,047	508,635	1,003,363
GRUPO AEROPORT DEL SURESTE B COMMON STOCK	97,352	2,388,909	2,868,563
GRUPO AEROPORTUARIO DEL CENT COMMON STOCK	42,700	387,828	452,833
GRUPO BIMBO SAB SERIES A COMMON STOCK	193,417	428,829	980,648
GRUPO CARSO SAB DE CV SER A1 COMMON STOCK	82,756	358,363	924,686
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5	3,708,127	25,852,714	37,465,560
GRUPO FINANCIERO INBURSA O COMMON STOCK MXN.4137108	268,283	431,742	736,830
GRUPO MEXICO SAB DE CV SER B COMMON STOCK	466,609	1,438,807	2,600,523
GRUPO TELEVISA SA SPON ADR ADR	355,577	6,026,676	1,187,627
GS HOLDINGS COMMON STOCK KRW5000.0	6,990	307,590	221,982
GSK PLC COMMON STOCK GBP.3125	2,655,162	52,217,691	49,086,363
GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	14,400	65,108	91,185
GUANGDONG HEC TECHNOLOGY H A COMMON STOCK CNY1.0	36,800	47,604	38,034
GUANGDONG INVESTMENT LTD COMMON STOCK	500,000	661,987	363,704
GUANGZHOU AUTOMOBILE GROUP A COMMON STOCK CNY1.0	45,100	100,961	55,642
GUANGZHOU AUTOMOBILE GROUP H COMMON STOCK CNY1.0	490,400	468,536	227,975
GUANGZHOU BAIYUN INTERNATI A COMMON STOCK CNY1.0	24,000	47,914	33,096
GUANGZHOU BAIYUNSHAN PHAR A COMMON STOCK CNY1.0	16,400	98,250	66,135
GUANGZHOU HAIGE COMMUNICAT A COMMON STOCK CNY1.0	17,600	24,814	31,889
GUANGZHOU KINGMED DIAGNOST A COMMON STOCK CNY1.0	4,200	30,623	37,054
GUANGZHOU SHIYUAN ELECTRON A COMMON STOCK CNY1.0	4,100	58,781	26,454
GUANGZHOU TINCI MATERIALS A COMMON STOCK CNY1.0	19,140	102,964	67,684
GULF BANK COMMON STOCK KWD.1	271,606	266,192	248,401
GULF ENERGY DEVELOPM FOREIGN FOREIGN SH. THB1.0 A	301,050	181,207	392,492
GULF ENERGY DEVELOPMENT NVDR NVDR THB1.0	116,999	162,652	152,537
GUNGHO ONLINE ENTERTAINMENT COMMON STOCK	3,800	54,012	63,383

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
GUNMA BANK LTD/THE COMMON STOCK	608,900	2,230,326	2,980,146
GUNZE LTD COMMON STOCK	2,200	71,025	78,025
GUOLIAN SECURITIES CO LTD A COMMON STOCK CNY1.0	8,100	19,820	12,380
GUOSEN SECURITIES CO LTD A COMMON STOCK CNY1.0	49,000	76,078	59,003
GUOTAI JUNAN SECURITIES CO A COMMON STOCK CNY1.0	68,400	167,421	143,509
GUOYUAN SECURITIES CO LTD A COMMON STOCK CNY1.0	52,390	58,817	50,453
H WORLD GROUP LTD ADR ADR	30,882	1,244,163	1,032,694
HACI OMER SABANCI HOLDING COMMON STOCK TRY1.0	156,255	201,981	319,822
HAFNIA LTD COMMON STOCK USD.01	135,802	850,008	938,714
HAIDILAO INTERNATIONAL HOLDI COMMON STOCK USD.000005	252,000	862,710	469,239
HAIER SMART HOME CO LTD A COMMON STOCK CNY1.0	43,100	102,538	127,619
HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0	5,188,000	15,364,992	14,650,018
HAINAN AIRLINES HOLDING CO A COMMON STOCK CNY1.0	318,600	74,739	61,544
HAINAN AIRPORT INFRASTRUCT A COMMON STOCK CNY1.0	102,700	63,027	53,579
HAITIAN INTERNATIONAL HLDGS COMMON STOCK HKD.1	108,000	239,247	267,215
HAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	63,200	123,162	83,498
HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	561,009	811,307	299,596
HAKUHODO DY HOLDINGS INC COMMON STOCK	39,900	581,103	305,802
HALEON PLC COMMON STOCK GBP.01	3,014,634	11,959,547	12,361,184
HALMA PLC COMMON STOCK GBP.1	324,577	8,187,296	9,450,521
HAMAKYOREX CO LTD COMMON STOCK	2,000	46,827	56,391
HAMAMATSU PHOTONICS KK COMMON STOCK	59,700	1,798,094	2,456,093
HANA FINANCIAL GROUP COMMON STOCK KRW5000.0	43,268	1,441,382	1,458,057
HANG LUNG PROPERTIES LTD COMMON STOCK	829,500	2,096,038	1,155,779
HANG SENG BANK LTD COMMON STOCK	328,000	5,679,179	3,824,577
HANGZHOU BINJIANG REAL EST A COMMON STOCK CNY1.0	38,600	60,583	39,568
HANGZHOU CHANG CHUAN TECHN A COMMON STOCK CNY1.0	6,600	52,961	35,353
HANGZHOU FIRST APPLIED MAT A COMMON STOCK CNY1.0	19,208	157,370	65,731
HANGZHOU LION ELECTRONICS A COMMON STOCK CNY1.0	6,400	59,072	24,717
HANGZHOU OXYGEN PLANT GROU A COMMON STOCK CNY1.0	7,900	38,196	32,537
HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	2,400	16,939	7,370
HANGZHOU SILAN MICROELECTR A COMMON STOCK CNY1.0	11,300	23,288	36,375
HANGZHOU TIGERMED CONSULTI A COMMON STOCK CNY1.0	1,300	9,487	10,076
HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	522,260	12,954,787	18,410,283
HANKYU HANSHIN HOLDINGS INC COMMON STOCK	96,000	2,848,829	3,056,774
HANMI PHARM CO LTD COMMON STOCK KRW2500.0	1,083	289,302	296,419
HANMI SEMICONDUCTOR CO LTD COMMON STOCK KRW100.0	6,302	282,635	301,913
HANNOVER RUECK SE COMMON STOCK	33,824	4,185,625	8,081,765
HANON SYSTEMS COMMON STOCK KRW100.0	25,976	241,907	147,034
HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001	184,000	740,766	371,367
HANWHA AEROSPACE CO LTD COMMON STOCK KRW5000.0	5,303	425,372	512,636
HANWHA OCEAN CO LTD COMMON STOCK KRW5000.0	8,713	218,872	169,808
HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	15,355	405,359	470,939
HAOHUA CHEMICAL SCIENCE A COMMON STOCK CNY1.0	9,200	49,652	39,539
HAPVIDA PARTICIPACOES E INVE COMMON STOCK	722,406	1,469,344	661,789
HARGREAVES LANSDOWN PLC COMMON STOCK GBP.004	146,589	2,322,185	1,371,638
HARGREAVES SERVICES PLC COMMON STOCK GBP.1	1,043	6,315	5,518
HARMONY GOLD MINING CO LTD COMMON STOCK ZAR.5	83,884	529,939	548,554
HAYS PLC COMMON STOCK GBP.01	84,287	148,600	117,334
HD HYUNDAI COMMON STOCK KRW1000.0	13,230	681,169	650,252
HD HYUNDAI HEAVY INDUSTRIES COMMON STOCK KRW5000.0	3,279	312,608	328,435
HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0	5,967	637,978	560,145

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
HDFC BANK LTD ADR ADR	856,914	51,699,409	57,507,499
HEBEI HENGSHUI LAOBAIGAN A COMMON STOCK CNY1.0	11,400	43,081	36,247
HEBEI YANGYUAN ZHIHUI BEVE A COMMON STOCK CNY1.0	13,000	48,747	38,970
HEIDELBERG MATERIALS AG COMMON STOCK	149,011	10,675,236	13,323,130
HEILONGJIANG AGRICULTURE A COMMON STOCK CNY1.0	23,800	53,704	40,169
HEINEKEN HOLDING NV COMMON STOCK EUR1.6	55,721	4,141,820	4,714,899
HEINEKEN NV COMMON STOCK EUR1.6	240,635	20,967,515	24,439,260
HEIWA CORP COMMON STOCK	23,900	414,575	355,838
HEKTAS TICARET T.A.S COMMON STOCK TRY1.0	170,506	326,495	116,042
HELIA GROUP LTD COMMON STOCK	156,045	282,826	463,176
HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.83	29,083	413,530	414,432
HELLOFRESH SE COMMON STOCK	125,226	4,786,457	1,979,515
HELVETIA HOLDING AG REG COMMON STOCK CHF.02	15,849	2,241,903	2,182,498
HENAN SHENHUO COAL + POWER A COMMON STOCK CNY1.0	27,440	57,960	65,000
HENAN SHUANGHUI INVESTMENT A COMMON STOCK CNY1.0	37,005	153,944	139,365
HENDERSON LAND DEVELOPMENT COMMON STOCK	637,713	2,353,329	1,964,129
HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	373,000	1,855,791	1,387,665
HENGDIAN GROUP DMEGC A COMMON STOCK CNY1.0	19,400	52,908	37,037
HENGLI PETROCHEMICAL CO L A COMMON STOCK CNY1.0	71,359	145,961	132,512
HENGTONG OPTIC ELECTRIC CO A COMMON STOCK CNY1.0	17,200	38,769	28,957
HENGYI PETROCHEMICAL CO A COMMON STOCK CNY1.0	35,490	52,670	33,627
HENKEL AG + CO KGAA COMMON STOCK	43,551	3,185,230	3,126,098
HENKEL AG + CO KGAA VOR PREF PREFERENCE	75,803	6,449,752	6,100,990
HENNES + MAURITZ AB B SHS COMMON STOCK	521,708	9,665,265	9,143,227
HERMES INTERNATIONAL COMMON STOCK	20,812	19,803,716	44,113,171
HESTEEL CO LTD A COMMON STOCK CNY1.0	184,000	85,327	55,261
HEXAGON AB B SHS COMMON STOCK EUR.22	1,908,698	18,188,924	22,907,368
HIKARI TSUSHIN INC COMMON STOCK	8,200	939,890	1,359,881
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1	219,642	6,164,174	5,009,192
HILL + SMITH PLC COMMON STOCK GBP.25	730	16,068	17,756
HIOKI E E CORP COMMON STOCK	900	47,455	40,346
HIROGIN HOLDINGS INC COMMON STOCK	10,600	69,200	67,872
HIROSE ELECTRIC CO LTD COMMON STOCK	12,815	1,224,130	1,451,209
HISAMITSU PHARMACEUTICAL CO COMMON STOCK	700	22,932	21,405
HISCOX LTD COMMON STOCK GBP.065	104,968	1,308,377	1,410,391
HISENSE VISUAL TECH CO LTD A COMMON STOCK CNY1.0	17,600	50,753	51,865
HITACHI CONSTRUCTION MACHINE COMMON STOCK	48,000	981,059	1,268,946
HITACHI LTD COMMON STOCK	723,500	27,720,514	52,191,765
HITHINK ROYALFLUSH INFORMA A COMMON STOCK CNY1.0	4,000	51,365	88,475
HIWIN TECHNOLOGIES CORP COMMON STOCK TWD10.0	438,638	2,948,582	3,358,692
HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	1,587,279	1,944,287	1,894,518
HLA GROUP CORP L A COMMON STOCK CNY1.0	50,500	53,712	52,834
HLB INC COMMON STOCK KRW500.0	16,903	576,320	665,410
HMM CO LTD COMMON STOCK KRW5000.0	36,312	1,463,325	552,053
HOCHIKI CORP COMMON STOCK	2,700	65,043	33,458
HOCHTIEF AG COMMON STOCK	11,796	1,164,163	1,306,954
HOKUHOKU FINANCIAL GROUP INC COMMON STOCK	24,700	271,011	266,920
HOLCIM LTD COMMON STOCK CHF2.0	294,711	15,453,584	23,117,472
HOLMEN AB B SHARES COMMON STOCK SEK25.0	38,333	1,939,451	1,619,230
HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A	504,601	179,775	172,968
HOME PRODUCT CENTER PCL NVDR NVDR THB1.0	339,278	164,687	116,298
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	9,800,236	32,629,961	33,369,436

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
HONDA MOTOR CO LTD COMMON STOCK	2,032,700	18,802,978	21,137,312
HONEYS HOLDINGS CO LTD COMMON STOCK	7,700	77,399	95,362
HONG KONG + CHINA GAS COMMON STOCK	4,728,590	5,497,968	3,621,283
HONG KONG EXCHANGES + CLEAR COMMON STOCK	624,739	16,678,503	21,441,888
HONG LEONG ASIA LTD COMMON STOCK	44,300	28,206	20,486
HONG LEONG BANK BERHAD COMMON STOCK	88,900	338,534	365,661
HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	457,500	3,128,487	1,592,100
HORIBA LTD COMMON STOCK	500	22,519	39,119
HORIZON CONSTRUCTION DEVELOP COMMON STOCK USD.00002	11,481	6,539	6,749
HOSHINE SILICON INDUSTRY C A COMMON STOCK CNY1.0	9,000	145,383	64,719
HOSHIZAKI CORP COMMON STOCK	44,800	1,761,842	1,640,040
HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0	43,900	541,933	1,014,161
HOTEL SHILLA CO LTD COMMON STOCK KRW5000.0	4,703	281,839	238,820
HOUR GLASS LTD/THE COMMON STOCK	30,300	48,358	38,131
HOYA CORP COMMON STOCK	265,700	15,988,277	33,217,212
HOYMILES POWER ELECTRONICS A COMMON STOCK CNY1.0	746	35,763	28,400
HOYUAN GREEN ENERGY CO LTD A COMMON STOCK CNY1.0	5,673	96,037	26,620
HSBC HOLDINGS PLC COMMON STOCK USD.5	8,512,159	69,202,635	68,956,091
HUA HONG SEMICONDUCTOR LTD COMMON STOCK	95,000	302,092	229,697
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.0	1,310,777	680,579	954,558
HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0	73,500	47,513	53,268
HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	14,200	52,896	83,011
HUAFON CHEMICAL CO LTD A COMMON STOCK CNY1.0	20,700	32,143	19,584
HUAGONG TECH CO LTD A COMMON STOCK CNY1.0	11,900	56,281	49,934
HUAIBEI MINING HOLDINGS CO A COMMON STOCK CNY1.0	31,500	72,384	73,862
HUALAN BIOLOGICAL ENGINEER A COMMON STOCK CNY1.0	16,230	60,886	50,643
HUANENG POWER INTL INC A COMMON STOCK CNY1.0	66,300	86,025	71,982
HUANENG POWER INTL INC H COMMON STOCK CNY1.0	708,000	447,518	375,373
HUATAI SECURITIES CO LTD A COMMON STOCK CNY1.0	37,200	99,611	73,171
HUATAI SECURITIES CO LTD H COMMON STOCK CNY1.0	255,200	485,521	322,246
HUAXI SECURITIES CO LTD A COMMON STOCK CNY1.0	36,000	51,101	39,390
HUAXIA BANK CO LTD A COMMON STOCK CNY1.0	152,900	143,202	121,161
HUAYU AUTOMOTIVE SYSTEMS A COMMON STOCK CNY1.0	30,900	97,459	70,930
HUBEI FEILIHUA QUARTZ GLAS A COMMON STOCK CNY1.0	6,800	54,235	35,054
HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0	11,200	51,063	49,634
HUBEI XINGFA CHEMICALS GRP A COMMON STOCK CNY1.0	12,000	75,038	30,879
HUIZHAN DAIRY	987,900	324,652	53,136
HUIZHOU DESAY SV AUTOMOTIV A COMMON STOCK CNY1.0	5,200	96,353	94,957
HULIC CO LTD COMMON STOCK	158,900	1,340,547	1,664,178
HUMANWELL HEALTHCARE GROUP A COMMON STOCK CNY1.0	7,900	35,762	27,692
HUNAN VALIN STEEL CO LTD A COMMON STOCK CNY1.0	110,600	94,126	80,312
HUNDSUN TECHNOLOGIES INC A COMMON STOCK CNY1.0	16,461	59,251	66,752
HUNTING PLC COMMON STOCK GBP.25	178,877	692,466	673,836
HURXLEY CORP COMMON STOCK	7,400	37,792	46,086
HUSQVARNA AB B SHS COMMON STOCK SEK2.0	171,891	1,250,503	1,415,333
HWATSING TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	1,681	51,772	44,489
HYAKUJUSHI BANK LTD/THE COMMON STOCK	5,700	99,791	97,278
HYBE CO LTD COMMON STOCK KRW500.0	2,973	685,045	539,014
HYDRO ONE LTD COMMON STOCK	141,840	2,694,145	4,270,475
HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001	54,400	378,798	245,925
HYGON INFORMATION TECHNOLO A COMMON STOCK CNY1.0	16,035	161,481	160,481
HYPERA SA COMMON STOCK	55,001	445,158	404,785



International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.0	11,550	522,351	312,986
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.0	2,826	407,980	420,203
HYUNDAI MARINE + FIRE INS CO COMMON STOCK KRW500.0	44,676	1,127,096	1,075,360
HYUNDAI MIPO DOCKYARD COMMON STOCK KRW5000.0	3,645	239,162	240,283
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0	8,914	2,179,397	1,640,359
HYUNDAI MOTOR CO COMMON STOCK KRW5000.	20,516	3,940,502	3,241,716
HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	6,552	559,992	580,976
HYUNDAI MOTOR CO LTD PRF PREFERENCE	1,756	142,211	154,753
HYUNDAI STEEL CO COMMON STOCK KRW5000.0	12,312	666,346	348,931
I MOBILE CO LTD COMMON STOCK	9,000	28,829	29,111
I PEX INC COMMON STOCK	2,800	26,406	30,626
IA FINANCIAL CORP INC COMMON STOCK	95,206	4,595,093	6,522,037
IBERDROLA SA COMMON STOCK EUR.75	3,248,650	28,264,468	42,596,939
IBIDEN CO LTD COMMON STOCK	49,500	2,254,531	2,743,953
ICHIKOH INDUSTRIES LTD COMMON STOCK	17,100	53,378	61,375
ICHIYOSHI SECURITIES CO LTD COMMON STOCK	14,500	67,304	72,716
ICICI BANK LTD SPON ADR ADR	1,928,978	25,519,845	45,986,836
ICL GROUP LTD COMMON STOCK ILS1.0	332,682	2,073,226	1,691,635
ICOM INC COMMON STOCK	1,300	24,675	33,196
IDEMITSU KOSAN CO LTD COMMON STOCK	434,805	2,400,363	2,367,093
IDP EDUCATION LTD COMMON STOCK	106,958	2,405,166	1,461,845
IEIT SYSTEMS CO LTD A COMMON STOCK CNY1.0	11,479	45,133	53,735
IFLYTEK CO LTD A COMMON STOCK CNY1.0	20,500	102,539	134,061
IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	36,154	269,422	352,812
IGM FINANCIAL INC COMMON STOCK	34,277	955,745	910,085
IGO LTD COMMON STOCK	295,948	3,034,243	1,827,558
IHH HEALTHCARE BHD COMMON STOCK	290,900	396,294	381,747
IIDA GROUP HOLDINGS CO LTD COMMON STOCK	67,700	1,248,641	1,013,963
ILL INC COMMON STOCK	3,900	72,712	88,385
ILUKA RESOURCES LTD COMMON STOCK	13,312	99,585	59,951
IMCD NV COMMON STOCK EUR.16	23,883	5,059,788	4,156,541
IMDEX LTD COMMON STOCK	4,569	9,422	5,877
IMEIK TECHNOLOGY DEVELOPME A COMMON STOCK CNY1.0	2,200	174,672	91,301
IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV	138,557	1,174,520	691,516
IMPERIAL BRANDS PLC COMMON STOCK GBP.1	381,129	12,930,244	8,777,117
IMPERIAL OIL LTD COMMON STOCK	99,182	3,521,086	5,677,429
INARI AMERTRON BHD COMMON STOCK	388,000	329,802	254,163
INCHCAPE PLC COMMON STOCK GBP.1	94,792	891,227	864,616
IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	431,200	330,342	290,620
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	9,918,000	6,307,132	4,851,958
INDAH KIAT PULP + PAPER TBK COMMON STOCK IDR1000.0	389,300	390,866	210,491
INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0	385,900	246,666	265,045
INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.0	752,600	417,733	315,274
INDORAMA VENTURES FOREIGN FOREIGN SH. THB1.0 A	224,200	283,430	178,992
INDORAMA VENTURES PCL NVDR NVDR THB1.0	6,084,600	5,663,606	4,857,697
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	1,172,499	31,589,718	51,069,782
INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	188,400	489,121	430,609
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	45,655	476,021	420,427
INDUSTRIAL SECURITIES CO A COMMON STOCK CNY1.0	56,200	50,588	46,515
INDUSTRIAS PENOLES SAB DE CV COMMON STOCK	28,887	608,081	422,546
INDUSTRIES QATAR COMMON STOCK QAR1.0	228,010	891,227	807,835
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	54,901	1,667,148	1,791,745

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	67,881	1,438,296	2,211,318
INDUTRADE AB COMMON STOCK SEK1.0	113,359	2,532,550	2,944,813
INFICON HOLDING AG REG COMMON STOCK CHF5.0	441	462,795	631,909
INFINEON TECHNOLOGIES AG COMMON STOCK	790,423	17,245,396	33,004,725
INFORMA PLC COMMON STOCK GBP.001	981,465	8,009,948	9,774,150
INFOSYS LTD SP ADR ADR	922,390	14,547,156	16,953,528
INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV	139,681	1,459,060	1,766,719
INFRONEER HOLDINGS INC COMMON STOCK	102,900	911,550	1,024,402
ING GROEP NV COMMON STOCK EUR.01	1,837,649	21,586,369	27,457,228
INGENIC SEMICONDUCTOR CO A COMMON STOCK CNY1.0	3,500	74,665	31,905
INGHAMS GROUP LTD COMMON STOCK	77,473	168,928	209,340
INNER MONGOLIA BAOTOU STE A COMMON STOCK CNY1.0	407,900	99,311	83,970
INNER MONGOLIA JUNZHENG EN A COMMON STOCK CNY1.0	73,300	100,401	38,654
INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	66,200	308,273	249,690
INNER MONGOLIA YUAN XING A COMMON STOCK CNY1.0	49,400	55,932	40,887
INNOLUX CORP COMMON STOCK TWD10.0	1,212,707	576,259	565,051
INNOVENT BIOLOGICS INC COMMON STOCK USD.00001	373,500	1,777,841	2,044,826
INPEX CORP COMMON STOCK	712,600	8,164,720	9,626,519
INR MSCI EMG MKTS CTF	2,267,267	116,399,649	172,919,910
INSURANCE AUSTRALIA GROUP COMMON STOCK	1,061,380	4,331,537	4,099,156
INTACT FINANCIAL CORP COMMON STOCK	78,712	7,349,628	12,169,140
INTERCONEXION ELECTRICA SA COMMON STOCK	58,939	262,195	235,513
INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	133,666	7,956,849	12,081,173
INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1	160,238	585,762	243,083
INTERPARFUMS SA COMMON STOCK EUR3.0	245	17,030	13,640
INTERTEK GROUP PLC COMMON STOCK GBP.01	282,625	12,176,816	15,297,924
INTESA SANPAOLO COMMON STOCK NPV	6,691,680	16,775,555	19,540,660
INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.1	556,417	1,181,106	1,099,446
INTL CONTAINER TERM SVCS INC COMMON STOCK PHP1.0	157,640	365,334	702,583
INTOUCH HOLDINGS PCL NVDR NVDR THB1.0	133,362	332,529	279,364
INVENTEC CORP COMMON STOCK TWD10.0	397,000	359,883	683,000
INVESCO INDIA EXCHANGE TRADED INVESCO INDIA EXCHANGE TRADE	628,962	14,614,236	16,101,427
INVESTMENT AB LATOUR B SHS COMMON STOCK	60,649	1,089,486	1,578,534
INVESTOR AB B SHS COMMON STOCK SEK6.25	745,688	8,123,471	17,277,311
IOI CORP BHD COMMON STOCK	377,400	412,453	322,782
IPD GROUP LTD COMMON STOCK	1,894	4,000	6,229
IPH LTD COMMON STOCK	48,384	174,017	211,625
IPSEN COMMON STOCK EUR1.0	64,240	5,104,817	7,656,878
IQIYI INC ADR ADR USD.00007	102,869	1,924,227	502,001
IRAY TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	1,072	48,393	49,164
IRISH CONTINENTAL GROUP PLC UNIT EUR.65	106,178	237,991	507,864
IRSA SP ADR ADR	76,090	1,556,842	654,371
IRSA SA IRSA INVERSIONES Y REP CW26	84,440	0	41,367
ISHARES CORE MSCI EAFE ETF ISHARES CORE MSCI EAFE ETF	10,026	697,681	705,329
ISHARES MSCI CHINA ETF ISHARES MSCI CHINA ETF	83,798	3,607,429	3,413,931
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	1,645,497	63,458,830	80,316,709
ISHARES MSCI INDIA SMALL CAP E ISHARES MSCI INDIA SMALL CAP	35,045	2,404,227	2,445,791
ISOFTSTONE INFORMATION TEC A COMMON STOCK CNY1.0	6,150	23,452	40,062
ISACARD LTD COMMON STOCK	1	3	4
ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1	512,968	2,082,881	2,578,445
ISUZU MOTORS LTD COMMON STOCK	377,500	4,387,511	4,862,676
ITALGAS SPA COMMON STOCK NPV	163,493	913,476	935,521

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ITALIAN SEA GROUP SPA/THE COMMON STOCK	4,040	31,508	36,729
ITAU UNIBANCO H SPON PRF ADR ADR	756,326	5,681,893	5,256,466
ITAU UNIBANCO HOLDING S PEF PREFERENCE	2,645,217	15,554,032	18,498,440
ITAUSA SA PREFERENCE	791,460	1,793,842	1,689,607
ITFOR INC COMMON STOCK	6,700	49,441	56,839
ITOCHU CORP COMMON STOCK	664,800	11,026,618	27,194,649
ITURAN LOCATION AND CONTROL COMMON STOCK ILS.333333	15,654	417,096	426,415
ITV PLC COMMON STOCK GBP.1	915,824	1,357,247	738,789
IVANHOE MINES LTD CL A COMMON STOCK	296,682	2,312,007	2,891,221
IVECO GROUP NV COMMON STOCK EUR.01	28,703	185,618	258,283
IWAICOSMO HOLDINGS INC COMMON STOCK	12,500	167,751	162,966
IWAKI CO LTD COMMON STOCK	7,000	64,517	103,128
IYOGIN HOLDINGS INC COMMON STOCK	9,600	64,508	64,499
JA SOLAR TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	33,712	147,061	98,490
JAC RECRUITMENT CO LTD COMMON STOCK	18,000	72,815	82,991
JACQUET METALS SA COMMON STOCK	1,415	33,732	30,636
JAFCO GROUP CO LTD COMMON STOCK	20,600	493,065	241,098
JAMES HARDIE INDUSTRIES CDI CDI EUR.59	186,769	2,422,393	7,199,187
JAPAN AIRLINES CO LTD COMMON STOCK	59,100	1,640,434	1,163,303
JAPAN EXCHANGE GROUP INC COMMON STOCK	313,800	4,419,222	6,639,704
JAPAN LIFELINE CO LTD COMMON STOCK	12,100	84,307	108,400
JAPAN MEDICAL DYNAMIC MKT COMMON STOCK	7,600	39,357	40,916
JAPAN METROPOLITAN FUND INVE REIT	3,066	2,892,303	2,216,097
JAPAN PETROLEUM EXPLORATION COMMON STOCK	8,100	270,246	301,064
JAPAN POST BANK CO LTD COMMON STOCK	784,700	7,756,864	7,992,830
JAPAN POST HOLDINGS CO LTD COMMON STOCK	1,527,300	14,013,002	13,644,732
JAPAN POST INSURANCE CO LTD COMMON STOCK	255,700	4,374,350	4,541,586
JAPAN REAL ESTATE INVESTMENT REIT	552	2,672,663	2,286,622
JAPAN TOBACCO INC COMMON STOCK	512,900	13,102,049	13,260,892
JARDINE CYCLE + CARRIAGE LTD COMMON STOCK	159,678	2,941,788	3,602,469
JARDINE MATHESON HLDGS LTD COMMON STOCK USD.25	165,940	8,258,090	6,838,387
JASON FURNITURE HANGZHOU C A COMMON STOCK CNY1.0	3,770	37,068	18,605
JBS SA COMMON STOCK	112,687	444,550	577,864
JCDECAUX SE COMMON STOCK	21,860	598,146	439,487
JCET GROUP CO LTD A COMMON STOCK CNY1.0	21,400	96,429	90,100
JCU CORP COMMON STOCK	3,600	81,505	101,631
JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005	167,750	1,570,772	839,980
JD LOGISTICS INC COMMON STOCK USD.000025	299,500	476,063	375,116
JD SPORTS FASHION PLC COMMON STOCK GBP.0025	1,128,783	2,335,928	2,387,974
JD.COM INC ADR ADR USD.00002	339,146	16,620,261	9,797,928
JD.COM INC CLASS A COMMON STOCK USD.00002	489,572	12,064,961	7,053,403
JDE PEET S NV COMMON STOCK	53,667	1,901,988	1,444,140
JENTECH PRECISION INDUSTRIAL COMMON STOCK TWD10.0	78,000	1,472,764	1,954,416
JERONIMO MARTINS COMMON STOCK EUR1.0	183,624	3,236,739	4,673,440
JET2 PLC COMMON STOCK GBP.0125	1,552	24,182	24,711
JFE HOLDINGS INC COMMON STOCK	247,900	4,352,754	3,846,512
JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.0	382,378	483,018	263,435
JGC HOLDINGS CORP COMMON STOCK	3,900	54,444	45,022
JIANGSU EASTERN SHENGHONG A COMMON STOCK CNY1.0	64,400	166,073	87,172
JIANGSU EXPRESS CO LTD H COMMON STOCK CNY1.0	244,000	296,615	219,360
JIANGSU HENGLI HYDRAULIC C A COMMON STOCK CNY1.0	11,552	51,772	89,065
JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0	492,532	4,154,512	3,141,088

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
JIANGSU KING S LUCK BREWER A COMMON STOCK CNY1.0	12,500	53,234	85,922
JIANGSU NHWA PHARMACEUTICA A COMMON STOCK CNY1.0	14,900	53,893	56,976
JIANGSU PACIFIC QUARTZ CO A COMMON STOCK CNY1.0	2,600	53,342	31,850
JIANGSU PHOENIX PUBLISH A COMMON STOCK CNY1.0	33,300	50,050	41,366
JIANGSU YANGHE BREWERY A COMMON STOCK CNY1.0	15,000	257,393	232,438
JIANGSU YANGNONG CHEMICAL A COMMON STOCK CNY1.0	5,590	79,326	49,751
JIANGSU YOKE TECHNOLOGY A COMMON STOCK CNY1.0	3,100	25,062	24,360
JIANGSU YUYUE MEDICAL EQU A COMMON STOCK CNY1.0	8,500	31,838	41,444
JIANGSU ZHONGTIAN TECHNOLO A COMMON STOCK CNY1.0	31,100	35,988	54,770
JIANGXI COPPER CO LTD A COMMON STOCK CNY1.0	21,300	65,056	53,639
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0	179,000	297,908	253,076
JIANGXI SPECIAL ELECTRIC A COMMON STOCK CNY1.0	20,800	68,047	39,593
JINDUICHENG MOLYBDENUM CO A COMMON STOCK CNY1.0	32,900	50,240	43,838
JINHUI SHIPPING + TRANSPORTA COMMON STOCK USD.05	12,913	21,275	7,298
JINKO SOLAR CO LTD A COMMON STOCK CNY1.0	53,760	95,941	67,160
JIUGUI LIQUOR CO LTD A COMMON STOCK CNY1.0	2,400	73,701	24,754
JK HOLDINGS CO LTD COMMON STOCK	3,200	25,013	23,538
JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	277,538	1,248,873	608,899
JOHNSON ELECTRIC HOLDINGS COMMON STOCK HKD.05	189,367	372,810	300,715
JOINCARE PHARMACEUTICAL GR A COMMON STOCK CNY1.0	26,100	50,764	45,744
JOINTOWN PHARMACEUTICAL A COMMON STOCK CNY1.0	64,040	58,136	63,298
JOLLIBEE FOODS CORP COMMON STOCK PHP1.0	63,230	267,139	287,061
JONJEE HIGH TECH INDUSTRIA A COMMON STOCK CNY1.0	7,600	50,098	30,112
JOYY INC ADR ADR USD.00001	6,146	410,475	243,996
JSR CORP COMMON STOCK	79,800	1,132,543	2,275,472
JUEWEI FOOD CO LTD A COMMON STOCK CNY1.0	6,200	40,174	23,481
JULIUS BAER GROUP LTD COMMON STOCK CHF.02	185,214	9,426,263	10,375,857
JUMBO SA COMMON STOCK EUR.88	16,169	251,481	448,671
JUNEYAO AIRLINES CO LTD A COMMON STOCK CNY1.0	24,000	52,424	40,608
JUNGFRAUBAHN HOLDING AG REG COMMON STOCK CHF1.5	391	68,479	74,330
JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	226,459	898,210	269,636
JUROKU FINANCIAL GROUP INC COMMON STOCK	7,500	189,513	198,166
JUST GROUP PLC COMMON STOCK GBP.1	57,265	65,835	62,708
JYP ENTERTAINMENT CORP COMMON STOCK KRW500.0	4,154	355,075	326,734
K+O ENERGY GROUP INC COMMON STOCK	2,800	35,816	44,072
KAGA ELECTRONICS CO LTD COMMON STOCK	4,200	152,470	182,622
KAJIMA CORP COMMON STOCK	176,200	2,077,836	2,945,207
KAKAKU.COM INC COMMON STOCK	49,100	673,327	608,091
KAKAO CORP COMMON STOCK KRW100.0	46,042	1,474,571	1,941,207
KAKAOBANK CORP COMMON STOCK KRW5000.0	24,774	1,117,688	548,225
KAKAOPAY CORP COMMON STOCK KRW500.0	4,030	190,660	154,266
KAKEN PHARMACEUTICAL CO LTD COMMON STOCK	4,200	101,184	99,950
KALBE FARMA TBK PT COMMON STOCK IDR10.	3,124,900	344,338	326,758
KAMEI CORP COMMON STOCK	243	2,688	2,947
KANGMEI PHARMACEUTICAL CO RIGHTS	4,556	0	0
KANGWON LAND INC COMMON STOCK KRW500.0	15,207	425,128	188,922
KANSAI ELECTRIC POWER CO INC COMMON STOCK	523,000	7,221,394	6,944,645
KANZHUN LTD ADR ADR USD.0001	32,600	795,289	541,486
KAO CORP COMMON STOCK	199,400	8,663,347	8,203,433
KASIKORNBANK PCL FOREIGN FOREIGN SH. THB10.0 A	938,600	4,083,788	3,712,327
KATO SANGYO CO LTD COMMON STOCK	1,700	41,781	55,409
KAWASAKI KISEN KAISHA LTD COMMON STOCK	58,900	1,321,739	2,527,628

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.0	459,114	19,774,436	19,285,711
KBC GROUP NV COMMON STOCK	252,976	15,969,334	16,409,302
KDDI CORP COMMON STOCK	660,200	14,656,437	21,007,641
KDX REALTY INVESTMENT CORP REIT	1,782	1,891,903	2,032,527
KE HOLDINGS INC ADR ADR USD.00002	319,040	6,578,730	5,171,638
KEDA INDUSTRIAL GROUP CO L A COMMON STOCK CNY1.0	21,300	49,126	31,685
KEISEI ELECTRIC RAILWAY CO COMMON STOCK	56,300	1,107,904	2,661,251
KELT EXPLORATION LTD COMMON STOCK	21,846	108,221	94,767
KEMAYAN CORP BHD COMMON STOCK	800	1,189	0
KENKO MAYONNAISE CO LTD COMMON STOCK	1,700	28,472	20,487
KEPPEL LTD COMMON STOCK	632,850	2,036,810	3,391,896
KERING COMMON STOCK EUR4.0	60,690	29,966,467	26,749,445
KERRY GROUP PLC A COMMON STOCK EUR.125	67,963	4,704,448	5,905,426
KERRY LOGISTICS NETWORK LTD COMMON STOCK HKD.5	214,000	411,563	225,276
KESKO OYJ B SHS COMMON STOCK	113,313	2,957,492	2,243,694
KEYENCE CORP COMMON STOCK	121,600	30,911,137	53,580,593
KEYERA CORP COMMON STOCK	98,509	2,749,518	2,392,874
KGHM POLSKA MIEDZ SA COMMON STOCK PLN10.0	20,324	638,282	634,180
KIA CORP COMMON STOCK KRW5000.0	80,148	4,812,784	6,223,154
KIKKOMAN CORP COMMON STOCK	60,700	1,827,904	3,717,434
KIMBERLY CLARK DE MEXICO A COMMON STOCK	235,813	415,432	529,846
KINAXIS INC COMMON STOCK	6,300	740,800	710,506
KINGBOARD HOLDINGS LTD COMMON STOCK HKD.1	103,500	466,207	247,598
KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1	157,200	203,452	135,286
KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD.025	402,000	533,370	585,865
KINGFISHER PLC COMMON STOCK GBP.157143	828,098	3,149,342	2,568,418
KINGNET NETWORK CO LTD A COMMON STOCK CNY1.0	27,800	57,788	43,784
KINGSOFT CORP LTD COMMON STOCK USD.0005	145,400	409,581	448,757
KINGSPAN GROUP PLC COMMON STOCK EUR.13	263,852	20,234,774	22,850,789
KINROSS GOLD CORP COMMON STOCK	530,503	3,442,489	3,226,630
KINTETSU GROUP HOLDINGS CO L COMMON STOCK	77,312	3,103,001	2,452,399
KIRIN HOLDINGS CO LTD COMMON STOCK	583,800	9,582,921	8,555,333
KISSEI PHARMACEUTICAL CO LTD COMMON STOCK	3,300	89,751	72,329
KLABIN SA UNIT UNIT	104,365	529,094	477,394
KLEPIERRE REIT EUR1.4	90,408	3,128,392	2,464,772
KNORR BREMSE AG COMMON STOCK	35,208	3,494,004	2,286,880
KOBE BUSSAN CO LTD COMMON STOCK	61,500	1,552,895	1,817,343
KOC HOLDING AS COMMON STOCK TRY1.0	109,456	382,459	525,525
KOEI TECMO HOLDINGS CO LTD COMMON STOCK	49,320	1,021,455	562,713
KOITO MANUFACTURING CO LTD COMMON STOCK	85,600	1,559,404	1,334,274
KOKUYO CO LTD COMMON STOCK	6,500	88,287	105,767
KOMATSU LTD COMMON STOCK	418,200	8,793,626	10,940,003
KOMERCNI BANKA AS COMMON STOCK CZK100.0	12,317	434,185	399,276
KOMERI CO LTD COMMON STOCK	3,100	80,934	67,946
KOMORI CORP COMMON STOCK	14,000	126,983	113,307
KONAMI GROUP CORP COMMON STOCK	42,900	1,577,269	2,246,636
KONE OYJ B COMMON STOCK	198,253	8,079,613	9,890,049
KONGSBERG GRUPPEN ASA COMMON STOCK NOK1.25	41,685	1,475,862	1,910,277
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	717,764	16,651,839	20,626,724
KONINKLIJKE KPN NV COMMON STOCK EUR.04	2,155,800	7,038,516	7,425,220
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	360,669	9,674,009	8,400,539
KONISHI CO LTD COMMON STOCK	2,800	24,783	26,872



International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
KONOIKE TRANSPORT CO LTD COMMON STOCK	2,800	27,659	38,729
KOREA AEROSPACE INDUSTRIES COMMON STOCK KRW5000.0	10,848	453,652	421,151
KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	36,509	1,100,406	535,771
KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.0	5,208	244,120	247,884
KOREA ZINC CO LTD COMMON STOCK KRW5000.0	9,110	4,260,471	3,522,618
KOREAN AIR LINES CO LTD COMMON STOCK KRW5000.0	27,272	573,605	506,096
KOSE CORP COMMON STOCK	13,600	1,520,660	1,020,145
KOZA ALTIN ISLETMELERI AS COMMON STOCK TRY1.0	140,514	182,144	92,918
KRAFTON INC COMMON STOCK KRW100.0	4,233	1,467,386	636,314
KRONES AG COMMON STOCK	1,997	151,284	246,629
KRUNG THAI BANK PUB CO FOREI FOREIGN SH. THB5.15 A	486,700	267,333	262,368
KRUNGTHAI CARD PCL NVDR NVDR THB1.0	158,000	215,232	201,362
KT CORP COMMON STOCK KRW5000.0	9,962	237,371	266,087
KT+G CORP COMMON STOCK KRW5000.0	15,798	1,290,303	1,065,957
KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053	346,500	4,107,507	2,349,626
KUALA LUMPUR KEPONG BHD COMMON STOCK	69,756	412,388	331,246
KUANG CHI TECHNOLOGIES CO A COMMON STOCK CNY1.0	15,300	42,704	31,885
KUBOTA CORP COMMON STOCK	469,600	6,106,001	7,069,982
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	33,110	5,956,344	11,400,556
KUM YANG CO LTD COMMON STOCK KRW500.0	4,721	469,671	400,290
KUMBA IRON ORE LTD COMMON STOCK ZAR.0001	10,060	283,497	338,192
KUMHO PETROCHEMICAL CO LTD COMMON STOCK KRW5000.0	2,269	208,189	234,141
KUNLUN ENERGY CO LTD COMMON STOCK HKD.01	584,000	419,622	526,520
KUNLUN TECH CO LTD A COMMON STOCK CNY1.0	10,900	85,183	57,480
KURIYAMA HOLDINGS CORP COMMON STOCK	3,100	24,851	19,812
KUWAIT FINANCE HOUSE COMMON STOCK KWD.0001	1,206,133	2,825,444	2,849,968
KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	100,203	17,247,189	24,385,998
KYOCERA CORP COMMON STOCK	597,600	7,392,002	8,723,654
KYODO PRINTING CO LTD COMMON STOCK	1,800	36,742	41,240
KYOKUTO SECURITIES COMMON STOCK	12,400	96,046	84,701
KYOWA KIRIN CO LTD COMMON STOCK	113,186	1,638,557	1,902,758
L OCCITANE INTERNATIONAL SA COMMON STOCK EUR.03	154,772	292,775	442,005
L OREAL COMMON STOCK EUR.2	162,230	40,249,425	80,759,811
L+F CO LTD COMMON STOCK KRW500.0	3,722	706,987	589,555
LA FRANCAISE DES JEUX SAEM COMMON STOCK	42,925	1,486,038	1,557,178
LAKSHMI CAP INVESTMENTS LTD	34,353	44,746,404	55,320,016
LAND + HOUSES PUB NVDR NVDR THB1.0	975,500	289,029	232,925
LAND + HOUSES PUB CO FOR REG FOREIGN SH. THB1.0 A	355,600	121,602	84,909
LAND SECURITIES GROUP PLC REIT GBP.1066667	295,409	3,590,287	2,654,187
LARGAN PRECISION CO LTD COMMON STOCK TWD10.0	15,000	1,532,686	1,402,714
LARSEN + TOUBRO GDR REG S GDR	154,395	5,012,127	6,577,227
LASERTEC CORP COMMON STOCK	42,400	4,260,864	11,178,947
LASSONDE INDS INC CLASS A COMMON STOCK	1,200	119,263	127,635
LATAM AIRLINES GROUP SA COMMON STOCK	26,325,884	257,935	287,892
LAWSON INC COMMON STOCK	3,400	159,619	175,643
LB GROUP CO LTD A COMMON STOCK CNY1.0	28,600	125,541	69,078
LEG IMMOBILIEN SE COMMON STOCK	31,928	3,818,410	2,797,558
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	2,555,056	6,534,602	8,178,790
LEGEND BIOTECH CORP ADR ADR	10,700	545,261	643,819
LEGRAND SA COMMON STOCK EUR4.0	129,167	6,829,133	13,426,597
LENOVO GROUP LTD COMMON STOCK	7,762,000	5,620,193	10,854,901
LENS TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	36,900	64,868	68,678

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
LEON S FURNITURE LTD COMMON STOCK	1,912	31,790	26,332
LEONARDO SPA COMMON STOCK EUR4.4	837,491	8,527,186	13,816,884
LEPU MEDICAL TECHNOLOGY A COMMON STOCK CNY1.0	12,900	54,138	29,393
LG CHEM LTD COMMON STOCK KRW5000.0	26,293	7,150,176	10,187,287
LG CHEM LTD PREFERENCE PREFERENCE	1,224	229,643	295,570
LG CORP COMMON STOCK KRW5000.0	13,994	848,287	933,368
LG DISPLAY CO LTD COMMON STOCK KRW5000.0	34,735	771,643	343,601
LG ELECTRONICS INC COMMON STOCK KRW5000.0	15,248	951,464	1,205,254
LG ENERGY SOLUTION COMMON STOCK KRW500.0	10,088	3,617,265	3,348,567
LG H+H COMMON STOCK KRW5000.0	1,354	1,110,327	373,220
LG INNOTEK CO LTD COMMON STOCK KRW5000.0	2,055	265,461	382,151
LG UPLUS CORP COMMON STOCK KRW5000.0	215,718	2,650,849	1,713,483
LI AUTO INC ADR ADR USD.0001	3,182	108,820	119,102
LI AUTO INC CLASS A COMMON STOCK USD.0001	163,800	2,071,904	3,085,718
LI NING CO LTD COMMON STOCK HKD.1	834,500	6,480,819	2,233,584
LIAONING PORT CO LTD A COMMON STOCK CNY1.0	317,900	82,294	64,995
LIECHTENSTEIN LANDESBANK COMMON STOCK CHF5.0	790	52,753	62,044
LIFCO AB B SHS COMMON STOCK SEK.2	96,710	2,531,852	2,372,204
LIFULL CO LTD COMMON STOCK	35,200	51,997	44,693
LILIUM NV COMMON STOCK EUR.01	206,445	268,379	243,605
LINAMAR CORP COMMON STOCK	24,100	1,175,735	1,170,091
LINGYI ITECH GUANGDONG CO A COMMON STOCK CNY1.0	56,200	83,418	53,568
LINK REIT REIT	1,083,503	6,622,796	6,084,562
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.0	300,385	524,808	1,145,144
LIVZON PHARMACEUTICAL GROU A COMMON STOCK CNY1.0	10,800	62,702	53,313
LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	39,038,783	33,870,964	23,743,657
LOBLAW COMPANIES LTD COMMON STOCK	107,713	5,681,032	10,478,859
LOCALIZA RENT A CAR COMMON STOCK	720,289	8,214,108	9,430,661
LOCALIZA RENT A CAR SA RIGHT	2,583	0	10,635
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	152,046	11,148,851	14,408,827
LOJAS RENNER S.A. COMMON STOCK	146,737	980,635	526,218
LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605	272,331	19,373,668	32,196,310
LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	288,634	660,350	462,048
LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	74,020	237,747	239,003
LONSEAL CORP COMMON STOCK	700	16,907	7,448
LONZA GROUP AG REG COMMON STOCK CHF1.0	47,273	17,261,577	19,866,287
LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	2,616	646,821	311,182
LOTTE CORP COMMON STOCK KRW200.0	21,462	1,282,711	450,770
LOTTERY CORP LTD/THE COMMON STOCK	925,784	2,506,087	3,057,469
LOTUS BAKERIES COMMON STOCK	175	1,388,192	1,590,972
LPP SA COMMON STOCK PLN2.0	2,403	4,644,733	9,893,717
LUFAX HOLDING LTD ADR ADR USD.00001	24,350	599,104	74,755
LUK FOOK HOLDINGS INTL LTD COMMON STOCK HKD.1	52,000	131,106	139,514
LUKOIL PJSC COMMON STOCK RUB.025	204,650	10,285	0
LUMINE GROUP INC COMMON STOCK	5,787	60,251	131,223
LUNDBERGS AB B SHS COMMON STOCK	31,031	1,115,999	1,687,979
LUNDIN MINING CORP COMMON STOCK	270,420	1,823,013	2,223,080
LUXI CHEMICAL GROUP CO LT A COMMON STOCK CNY1.0	26,000	70,968	36,770
LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	68,050	208,649	330,549
LUZHOU LAOJIAO CO LTD A COMMON STOCK CNY1.0	13,800	186,702	349,115
LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	144,818	45,224,615	117,356,357
LY CORP COMMON STOCK	1,151,200	4,232,341	4,080,399

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
M+G PLC COMMON STOCK GBP.05	1,049,832	2,359,423	2,976,436
M1 KLINIKEN AG COMMON STOCK	34	313	421
M3 INC COMMON STOCK	188,800	2,987,275	3,124,347
MABANEE CO KPSC COMMON STOCK KWD.1	89,202	182,757	244,743
MACQUARIE GROUP LTD COMMON STOCK	216,616	17,514,501	27,141,962
MAGAZINE LUIZA SA COMMON STOCK	449,083	618,344	199,691
MAGNA INTERNATIONAL INC COMMON STOCK	231,085	10,864,919	13,720,343
MAHINDRA + MAHINDRA SPON GDR GDR	551,410	7,797,151	11,634,751
MAINSTREET EQUITY CORP COMMON STOCK	400	40,988	44,295
MAIRE TECNIMONT SPA COMMON STOCK	13,834	68,023	75,033
MAJOR DRILLING GROUP INTL COMMON STOCK	33,655	239,113	235,069
MAKEMYTRIP LTD COMMON STOCK	151,767	5,612,626	7,130,014
MAKINO MILLING MACHINE CO COMMON STOCK	12,900	409,950	537,119
MAKITA CORP COMMON STOCK	97,300	2,556,779	2,684,757
MALAYAN BANKING BHD COMMON STOCK	818,299	1,731,357	1,583,173
MALAYSIA AIRPORTS HLDGS BHD COMMON STOCK	124,213	222,573	198,957
MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	409,275	1,209,168	1,213,576
MAN WAH HOLDINGS LTD COMMON STOCK HKD.4	5,239,985	3,446,184	3,590,157
MANDATUM OYJ COMMON STOCK	26,585	29,885	119,524
MANGO EXCELLENT MEDIA CO L A COMMON STOCK CNY1.0	15,250	56,504	54,186
MANILA ELECTRIC COMPANY COMMON STOCK PHP10.0	44,710	287,113	322,154
MANULIFE FINANCIAL CORP COMMON STOCK	819,914	14,019,716	18,206,493
MAPLETREE LOGISTICS TRUST REIT	1,448,642	2,011,663	1,910,876
MAPLETREE PAN ASIA COM TRUST REIT	974,400	1,679,907	1,159,736
MARCO POLO MARINE LTD COMMON STOCK	45,223	1,447	1,748
MARTINREA INTERNATIONAL INC COMMON STOCK	31,200	296,227	339,305
MARUBENI CORP COMMON STOCK	620,600	4,001,191	9,809,952
MARUI GROUP CO LTD COMMON STOCK	53,100	889,073	890,587
MARUZEN CO LTD COMMON STOCK	2,700	39,901	53,050
MARUZEN SHOWA UNYU CO LTD COMMON STOCK	1,500	32,327	41,602
MASRAF AL RAYAN COMMON STOCK QAR1.0	772,078	986,753	549,636
MATCHING SERVICE JAPAN CO LT COMMON STOCK	4,800	39,848	38,610
MATSUKIYOCOCOKARA + CO COMMON STOCK	164,200	2,467,265	2,908,266
MAXELL LTD COMMON STOCK	19,100	208,344	211,349
MAXIS BHD COMMON STOCK	372,400	515,553	312,022
MAXSCEND MICROELECTRONICS A COMMON STOCK CNY1.0	4,064	87,832	80,796
MAZDA MOTOR CORP COMMON STOCK	619,200	7,082,440	6,691,383
MBANK SA COMMON STOCK PLN4.0	2,197	239,232	298,912
MCDONALD S HOLDINGS CO JAPAN COMMON STOCK	35,300	1,206,487	1,529,884
MCJ CO LTD COMMON STOCK	5,100	34,558	39,684
MDA LTD COMMON STOCK	28,913	241,205	252,600
MEDIATEK INC COMMON STOCK TWD10.0	1,104,910	14,515,254	36,541,720
MEDIBANK PRIVATE LTD COMMON STOCK	1,180,403	2,323,066	2,867,394
MEDIOBANCA SPA COMMON STOCK NPV	247,953	2,339,301	3,069,064
MEDIPAL HOLDINGS CORP COMMON STOCK	58,900	1,064,125	954,858
MEG ENERGY CORP COMMON STOCK	394,400	5,641,891	7,079,818
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	1,685,221	1,463,874	2,152,479
MEGACHIPS CORP COMMON STOCK	8,300	185,727	275,528
MEGMILK SNOW BRAND CO LTD COMMON STOCK	31,600	656,393	473,843
MEIDENSHA CORP COMMON STOCK	2,600	36,688	44,907
MEIHUA HOLDINGS GROUP CO A COMMON STOCK CNY1.0	42,400	53,629	57,094
MEIJI ELECTRIC INDUSTRIES CO COMMON STOCK	2,500	24,407	24,808

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
MEIJI HOLDINGS CO LTD COMMON STOCK	101,100	2,831,553	2,401,645
MEINIAN ONEHEALTH HEALTHCA A COMMON STOCK CNY1.0	33,300	74,934	28,219
MEITEC GROUP HOLDINGS INC COMMON STOCK	33,000	560,152	661,732
MEITUAN CLASS B COMMON STOCK USD.00001	1,861,450	43,254,775	19,523,824
MELROSE INDUSTRIES PLC COMMON STOCK GBP.07619048	589,694	3,807,081	4,265,382
MENSCH UND MASCHINE SOFTWARE COMMON STOCK	7	515	425
MERCADOLIBRE INC COMMON STOCK USD.001	13,354	5,683,496	20,986,345
MERCEDES BENZ GROUP AG COMMON STOCK NPV	344,944	18,898,157	23,834,204
MERCK KGAA COMMON STOCK	99,131	12,588,386	15,779,681
MERCURY NZ LTD COMMON STOCK	278,387	844,711	1,163,320
MERDEKA COPPER GOLD TBK PT COMMON STOCK IDR20.0	1,463,892	243,527	256,706
MERIDIAN ENERGY LTD COMMON STOCK	534,674	1,115,751	1,875,449
MERITZ FINANCIAL GROUP INC COMMON STOCK KRW500.0	15,039	441,609	690,120
MESAIEED PETROCHEMICAL HOLDI COMMON STOCK QAR1.0	555,926	401,546	270,252
METALLURGICAL CORP OF CHIN A COMMON STOCK CNY1.0	151,700	78,491	65,452
METCASH LTD COMMON STOCK	50,843	114,761	121,078
METHANEX CORP COMMON STOCK	2,636	136,714	125,303
METRO INC/CN COMMON STOCK	99,666	2,653,349	5,184,355
METROPOLITAN BANK + TRUST COMMON STOCK PHP20.0	251,657	350,417	233,138
METSO CORP COMMON STOCK	276,771	2,958,931	2,803,591
MFE MEDIAFOREUROPE NV CL B COMMON STOCK	4,268	32,704	15,403
MICHELIN (CGDE) COMMON STOCK EUR.5	835,985	23,476,389	29,975,867
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0	101,000	295,397	671,348
MICRONICS JAPAN CO LTD COMMON STOCK	8,400	212,146	218,669
MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001	131,365	461,199	141,652
MIMASU SEMICONDUCTOR INDUST COMMON STOCK	3,900	72,607	88,523
MINEBEA MITSUMI INC COMMON STOCK	156,400	2,206,377	3,215,530
MINERAL RESOURCES LTD COMMON STOCK	75,682	2,637,684	3,614,912
MING YANG SMART ENERGY GRO A COMMON STOCK CNY1.0	22,400	69,918	39,606
MINISO GROUP HOLDING LTD ADR ADR USD.00001	13,400	239,751	273,360
MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A	246,413	253,384	212,970
MINOR INTERNATIONAL PCL NVDR NVDR THB1.0	240,779	225,692	208,100
MINTH GROUP LTD COMMON STOCK HKD.1	1,432,000	5,422,589	2,893,874
MIPS AB COMMON STOCK SEK.1	3,391	168,757	122,647
MIRAE ASSET SECURITIES CO LT COMMON STOCK KRW5000.0	26,233	163,568	155,414
MIRVAC GROUP REIT	1,646,786	2,564,387	2,348,500
MISC BHD COMMON STOCK	186,600	310,023	296,042
MISUMI GROUP INC COMMON STOCK	121,900	2,471,343	2,066,109
MITIE GROUP PLC COMMON STOCK GBP.025	21,126	27,285	26,743
MITO SECURITIES CO LTD COMMON STOCK	37,600	85,742	112,283
MINITUBISHI CHEMICAL GROUP CO COMMON STOCK	547,500	3,540,842	3,355,370
MITSUBISHI CORP COMMON STOCK	1,483,200	11,318,854	23,708,265
MITSUBISHI ELECTRIC CORP COMMON STOCK	957,500	10,450,967	13,576,695
MITSUBISHI ESTATE CO LTD COMMON STOCK	493,400	8,610,152	6,800,087
MITSUBISHI HC CAPITAL INC COMMON STOCK	375,800	1,966,381	2,523,815
MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	261,400	10,101,044	15,280,163
MITSUBISHI KAKOKI KAISHA LTD COMMON STOCK	1,700	28,141	39,250
MITSUBISHI LOGISTICS CORP COMMON STOCK	27,000	701,429	813,754
MITSUBISHI PENCIL CO LTD COMMON STOCK	2,800	31,311	41,430
MITSUBISHI RESEARCH INSTITUT COMMON STOCK	3,800	137,603	124,798
MITSUBISHI SHOKUHIN CO LTD COMMON STOCK	1,900	49,149	64,825
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	7,555,600	45,779,034	64,928,425

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MITSUI + CO LTD COMMON STOCK	564,700	11,053,684	21,221,312
MITSUI CHEMICALS INC COMMON STOCK	78,400	1,619,790	2,325,641
MITSUI FUDOSAN CO LTD COMMON STOCK	385,700	8,264,451	9,460,566
MITSUI OSK LINES LTD COMMON STOCK	148,200	3,945,746	4,748,329
MITSUI SOKO HOLDINGS CO LTD COMMON STOCK	6,600	168,824	220,265
MIURA CO LTD COMMON STOCK	34,200	754,662	681,186
MIXI INC COMMON STOCK	74,800	2,360,444	1,252,680
MIYAZAKI BANK LTD/THE COMMON STOCK	1,600	31,383	29,723
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	66,206	1,082,826	2,574,034
MIZUHO FINANCIAL GROUP INC COMMON STOCK	1,036,080	21,481,808	17,729,770
MIZUNO CORP COMMON STOCK	4,200	122,190	117,080
MMA OFFSHORE LTD COMMON STOCK	24,128	7,356	30,787
MMC NORILSK NICKEL PJSC ADR ADR	9	0	0
MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0	9,121	4,591	0
MOBILE TELECOMMUNICATIONS CO COMMON STOCK KWD.1	296,501	570,109	489,263
MOCHIDA PHARMACEUTICAL CO COMMON STOCK	4,500	154,284	104,377
MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0	109,871	1,011,567	897,371
MOMO.COM INC COMMON STOCK TWD10.0	12,760	481,489	211,624
MONCLER SPA COMMON STOCK NPV	311,089	16,637,108	19,140,999
MONDAY.COM LTD COMMON STOCK	11,453	2,031,615	2,150,988
MONDI PLC COMMON STOCK EUR.2	316,537	6,629,839	6,230,942
MONETA MONEY BANK AS COMMON STOCK CZK20.0	43,355	139,773	181,571
MONOTARO CO LTD COMMON STOCK	102,400	1,355,614	1,118,207
MONTAGE TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	8,608	86,488	71,319
MOONLAKE IMMUNOTHERAPEUTICS COMMON STOCK USD.0001	8,375	505,094	505,766
MORESCO CORP COMMON STOCK	2,300	24,993	21,094
MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05	4,325	100,278	122,124
MORIROKU HOLDINGS CO LTD COMMON STOCK	2,300	31,038	45,387
MOTA ENGIL SGPS SA COMMON STOCK EUR1.	3,768	10,164	16,483
MOTOR OIL (HELLAS) SA COMMON STOCK EUR.75	18,112	468,432	475,376
MOWI ASA COMMON STOCK NOK7.5	200,506	3,754,622	3,593,262
MR DIY GROUP M BHD COMMON STOCK	378,150	190,169	119,329
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	202,000	5,839,991	7,946,460
MSCI SAUDI ARABIA INDEX NL CTF MUTUAL FUND	3,156,818	33,157,147	44,021,827
MTN GROUP LTD COMMON STOCK ZAR.0001	256,560	2,701,001	1,620,379
MTR CORP COMMON STOCK	684,950	2,907,266	2,657,854
MTU AERO ENGINES AG COMMON STOCK	46,890	9,887,540	10,113,373
MUANGTHAI CAPITAL PCL FOREIG FOREIGN SH. THB1.0 A	58,000	88,511	76,467
MUANGTHAI CAPITAL PCL NVDR NVDR THB1.0	60,300	76,915	79,499
MUENCHENER RUECKVER AG REG COMMON STOCK	64,312	13,493,626	26,647,952
MULLEN GROUP LTD COMMON STOCK	21,040	229,431	224,027
MULTIPLY GROUP COMMON STOCK	583,461	742,998	505,182
MURATA MANUFACTURING CO LTD COMMON STOCK	1,163,800	19,801,696	24,707,429
MUSASHINO BANK LTD/THE COMMON STOCK	7,700	141,200	145,611
MUYUAN FOODS CO LTD A COMMON STOCK CNY1.0	48,174	240,415	279,716
MYTILINEOS S.A. COMMON STOCK EUR.97	15,442	305,313	626,029
NAIGAI TRANS LINE LTD COMMON STOCK	6,500	101,437	109,455
NAN YA PLASTICS CORP COMMON STOCK TWD10.0	714,000	1,774,499	1,547,091
NAN YA PRINTED CIRCUIT BOARD COMMON STOCK TWD10.0	33,000	403,602	270,426
NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0	9,965	32,912	21,076
NANJING SECURITIES CO LTD A COMMON STOCK CNY1.0	42,000	50,161	47,258
NANTO BANK LTD/THE COMMON STOCK	4,700	84,728	81,378



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
NANYA TECHNOLOGY CORP COMMON STOCK TWD10.0	185,000	378,296	470,178
NARI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	1,950,769	6,184,666	6,139,303
NASPERS LTD N SHS COMMON STOCK ZAR.02	39,913	6,710,677	6,826,951
NATIONAL AUSTRALIA BANK LTD COMMON STOCK	1,348,415	26,632,113	28,246,784
NATIONAL BANK OF CANADA COMMON STOCK	256,579	10,929,047	19,653,025
NATIONAL BANK OF GREECE COMMON STOCK EUR1.0	79,948	309,382	555,499
NATIONAL BANK OF KUWAIT COMMON STOCK KWD.1	1,126,237	2,894,964	3,276,992
NATIONAL GRID PLC COMMON STOCK GBP.1243129	1,582,926	18,691,469	21,349,525
NATIONAL SILICON INDUSTRY A COMMON STOCK CNY1.0	18,418	57,456	44,979
NATURA +CO HOLDING SA COMMON STOCK	1,776,750	6,225,519	6,177,805
NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0	61,891	1,307,464	1,845,933
NATWEST GROUP PLC COMMON STOCK GBP1.0769	3,596,667	16,533,371	10,059,555
NAURA TECHNOLOGY GROUP CO A COMMON STOCK CNY1.0	5,300	90,263	183,619
NAVER CORP COMMON STOCK KRW100.0	39,587	6,587,385	6,885,230
NAVIGATOR CO SA/THE COMMON STOCK NPV	19,484	77,978	76,364
NAVINFO CO LTD A COMMON STOCK CNY1.0	23,600	52,573	29,616
NCISOFT CORP COMMON STOCK KRW500.0	2,130	704,829	397,752
NEC CORP COMMON STOCK	220,799	9,080,018	13,077,540
NEDBANK GROUP LTD COMMON STOCK ZAR1.0	66,613	1,126,420	787,627
NEMETSCHKE SE COMMON STOCK	49,158	3,848,898	4,261,652
NEOENERGIA SA COMMON STOCK	1,413,900	4,347,544	6,211,427
NEOJAPAN INC COMMON STOCK	7,500	52,500	54,263
NEPI ROCKCASTLE N.V. COMMON STOCK	65,092	559,733	449,833
NESTE OYJ COMMON STOCK	180,847	3,639,598	6,434,677
NESTLE (MALAYSIA) BERHAD COMMON STOCK	10,800	354,615	276,405
NESTLE SA REG COMMON STOCK CHF.1	1,491,905	119,525,176	172,845,787
NET ONE SYSTEMS CO LTD COMMON STOCK	57,000	1,209,077	971,766
NETEASE INC ADR ADR USD.0001	28,126	3,032,155	2,620,218
NETEASE INC COMMON STOCK USD.0001	287,200	3,386,557	5,171,296
NETMARBLE CORP COMMON STOCK KRW100.0	3,967	383,048	178,960
NETUREN CO LTD COMMON STOCK	3,900	20,044	26,612
NEURONES COMMON STOCK EUR.4	1,610	56,154	77,809
NEW CHINA LIFE INSURANCE C A COMMON STOCK CNY1.0	7,800	48,419	34,237
NEW CHINA LIFE INSURANCE C H COMMON STOCK CNY1.0	154,223	639,880	300,603
NEW HOPE LIUHE CO LTD A COMMON STOCK CNY1.0	39,500	95,111	51,908
NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001	223,830	1,082,706	1,583,726
NEW WORK SE COMMON STOCK NPV	391	64,243	34,035
NEW WORLD DEVELOPMENT COMMON STOCK	618,515	3,235,880	960,025
NEWMONT CORP CDI CDI	9,701	368,035	402,067
NEXI SPA COMMON STOCK	251,170	3,610,822	2,054,832
NEXON CO LTD COMMON STOCK	148,300	1,858,750	2,702,914
NEXT PLC COMMON STOCK GBP.1	86,617	5,572,649	8,963,840
NH FOODS LTD COMMON STOCK	31,600	1,152,865	1,071,414
NH INVESTMENT + SECURITIES C COMMON STOCK KRW5000.0	24,419	233,912	195,860
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.03906	648,552	4,304,114	4,556,278
NICE CORP COMMON STOCK	1,000	18,359	12,066
NICE LTD SPON ADR ADR	10,588	2,164,570	2,112,412
NICE LTD COMMON STOCK ILS1.0	62,144	9,354,374	12,582,741
NICHIHA CORP COMMON STOCK	7,300	182,195	153,529
NIDEC CORP COMMON STOCK	179,700	7,558,458	7,259,125
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0	25,000	229,347	287,548
NIHON CHOUZAI CO LTD COMMON STOCK	3,200	47,131	31,755

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
NIHON KOHDEN CORP COMMON STOCK	9,800	268,495	310,238
NIHON M+A CENTER HOLDINGS IN COMMON STOCK	305,600	5,208,773	1,685,807
NIHON PARKERIZING CO LTD COMMON STOCK	4,200	30,892	33,903
NIHON TOKUSHU TORYO CO LTD COMMON STOCK	4,000	27,016	34,104
NIHON TRIM CO LTD COMMON STOCK	2,500	44,775	53,554
NIKKON HOLDINGS CO LTD COMMON STOCK	11,100	190,703	242,502
NINE DRAGONS PAPER HOLDINGS COMMON STOCK HKD.1	227,000	211,478	111,922
NINESTAR CORP A COMMON STOCK CNY1.0	15,000	80,943	47,862
NINETY ONE PLC COMMON STOCK	8,928	24,527	20,885
NINGBO DEYE TECHNOLOGY CO A COMMON STOCK CNY1.0	3,060	52,021	36,199
NINGBO JOYSON ELECTRONIC A COMMON STOCK CNY1.0	18,300	38,390	46,342
NINGBO ORIENT WIRES + CABL A COMMON STOCK CNY1.0	9,100	79,290	54,853
NINGBO RONBAY NEW ENERGY T A COMMON STOCK CNY1.0	3,200	74,601	17,958
NINGBO SHANSHAN CO LTD A COMMON STOCK CNY1.0	23,700	108,320	45,514
NINGBO TUOPU GROUP CO LTD A COMMON STOCK CNY1.0	10,800	36,160	111,926
NINGXIA BAOFENG ENERGY GRO A COMMON STOCK CNY1.0	63,600	150,239	132,451
NINTENDO CO LTD COMMON STOCK	447,600	11,715,627	23,364,225
NIO INC ADR ADR USD.00025	427,795	10,218,771	3,880,101
NIPPON BUILDING FUND INC REIT	642	3,333,839	2,782,395
NIPPON CARBIDE INDUSTRIES CO COMMON STOCK	2,400	28,010	24,361
NIPPON EXPRESS HOLDINGS INC COMMON STOCK	32,300	1,789,254	1,836,092
NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	404,900	2,421,461	3,274,124
NIPPON PILLAR PACKING CO LTD COMMON STOCK	1,000	27,089	31,600
NIPPON PROLOGIS REIT INC REIT	975	2,090,224	1,876,968
NIPPON SANSO HOLDINGS CORP COMMON STOCK	413,200	8,326,804	11,067,124
NIPPON SHINYAKU CO LTD COMMON STOCK	34,200	1,411,672	1,211,968
NIPPON STEEL CORP COMMON STOCK	454,200	9,504,684	10,406,199
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	20,961,700	18,065,495	25,618,534
NIPPON TELEVISION HOLDINGS COMMON STOCK	74,600	1,089,545	814,631
NIPPON YUSEN KK COMMON STOCK	206,900	2,183,862	6,414,810
NISHI NIPPON FINANCIAL HOLDI COMMON STOCK	10,700	118,736	123,788
NISSAN CHEMICAL CORP COMMON STOCK	79,500	3,150,115	3,104,887
NISSAN MOTOR CO LTD COMMON STOCK	1,995,200	11,809,978	7,843,239
NISSHINBO HOLDINGS INC COMMON STOCK	85,400	670,743	693,898
NISSIN CORP COMMON STOCK	7,400	113,494	125,975
NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	224,400	5,174,698	7,832,830
NITERRA CO LTD COMMON STOCK	301,700	6,948,877	7,166,927
NITORI HOLDINGS CO LTD COMMON STOCK NPV	33,900	2,951,842	4,539,878
NITTA CORP COMMON STOCK	7,900	174,050	205,933
NITTO DENKO CORP COMMON STOCK	63,900	3,550,068	4,781,848
NITTO KOGYO CORP COMMON STOCK	11,500	192,745	293,659
NN GROUP NV COMMON STOCK EUR.12	116,646	4,390,247	4,606,495
NODA CORP COMMON STOCK	3,300	28,770	27,808
NOF CORP COMMON STOCK	2,300	107,476	114,298
NOKIA OYJ COMMON STOCK	3,182,081	17,672,305	10,728,043
NOKIA OYJ COMMON STOCK NPV	253,189	1,889,478	856,956
NOMURA HOLDINGS INC COMMON STOCK	1,684,300	9,806,936	7,618,656
NOMURA REAL ESTATE HOLDINGS COMMON STOCK	50,700	1,090,399	1,333,851
NOMURA REAL ESTATE MASTER FU REIT	1,777	2,557,046	2,079,763
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	170,000	2,448,057	4,945,170
NONGFU SPRING CO LTD H COMMON STOCK CNY.1	298,800	1,766,861	1,727,698
NORDEA BANK ABP COMMON STOCK EUR1.0	1,402,374	12,708,645	17,355,906

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
NORITAKE CO LTD COMMON STOCK	700	40,774	34,012
NORITZ CORP COMMON STOCK	2,200	37,732	23,579
NORSK HYDRO ASA COMMON STOCK NOK1.098	1,678,389	8,049,489	11,304,175
NORTEL NETWORKS CORP	9,400	0	0
NORTH INDUSTRIES GROUP RED A COMMON STOCK CNY1.0	15,700	51,247	31,080
NORTH WEST CO INC/THE COMMON STOCK	7,251	196,012	215,946
NORTHAM PLATINUM HOLDINGS LT COMMON STOCK	50,260	722,676	385,947
NORTHERN STAR RESOURCES LTD COMMON STOCK	587,432	5,131,143	5,471,386
NORTHLAND POWER INC COMMON STOCK	109,000	3,552,159	1,989,709
NOVARTIS AG REG COMMON STOCK CHF.49	1,037,181	67,844,943	104,586,885
NOVARTIS AG SPONSORED ADR ADR	63,235	5,460,936	6,384,838
NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.0	88,000	535,293	1,482,413
NOVATEK PJSC COMMON STOCK RUB.1	133,830	689	0
NOVO NORDISK A/S B COMMON STOCK DKK.1	2,009,384	56,054,005	207,865,770
NOVOLIPETSK STEEL PJSC COMMON STOCK RUB1.0	246,300	1,252	0
NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	86,450	2,977,266	4,753,991
NS SOLUTIONS CORP COMMON STOCK	23,500	670,296	762,608
NSD CO LTD COMMON STOCK	3,200	62,792	61,535
NSK LTD COMMON STOCK	62,000	471,051	335,551
NTT DATA GROUP CORP COMMON STOCK	267,200	2,821,460	3,788,713
NUFARM LTD COMMON STOCK	9,537	33,738	33,970
NUTRIEN LTD COMMON STOCK	295,235	17,149,769	16,714,161
NUVISTA ENERGY LTD COMMON STOCK	64,853	305,933	542,983
OBARA GROUP INC COMMON STOCK	2,300	58,054	61,587
OBAYASHI CORP COMMON STOCK	479,600	3,622,206	4,150,319
OBIC BUSINESS CONSULTANTS COMMON STOCK	700	22,597	32,026
OBIC CO LTD COMMON STOCK	31,900	2,809,376	5,497,308
OCADO GROUP PLC COMMON STOCK GBP.02	249,593	3,547,891	2,413,085
OCEANAGOLD CORP COMMON STOCK	156,100	321,705	300,693
OCI NV COMMON STOCK EUR.02	44,183	1,574,687	1,280,689
ODAKYU ELECTRIC RAILWAY CO COMMON STOCK	134,680	2,346,031	2,054,878
ODONTOPREV S.A. COMMON STOCK	1,340,410	4,385,688	3,206,432
OFFCN EDUCATION TECHNOLOGY A COMMON STOCK CNY1.0	59,500	48,814	34,229
OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0	176,073	146,787	147,468
OFILM GROUP CO LTD A COMMON STOCK CNY1.0	32,100	45,672	39,422
OGAKI KYORITSU BANK LTD/THE COMMON STOCK	21,300	295,517	284,947
OIE SANGYO CO LTD COMMON STOCK	1,800	24,637	22,293
OIL REFINERIES LTD COMMON STOCK ILS1.0	104,985	29,425	35,628
OITA BANK LTD/THE COMMON STOCK	2,500	43,622	44,634
OJI HOLDINGS CORP COMMON STOCK	528,199	2,761,206	2,034,417
OKABE CO LTD COMMON STOCK	12,100	62,755	62,826
OKAMURA CORP COMMON STOCK	26,000	265,134	402,043
OKURA INDUSTRIAL CO LTD COMMON STOCK	1,600	33,349	28,974
OKUWA CO LTD COMMON STOCK	8,800	94,033	51,622
OLAV THON EIENDOMSSSELSKAP AS COMMON STOCK NOK1.0	85	1,570	1,561
OLD MUTUAL LTD COMMON STOCK	727,258	1,080,290	519,371
OLYMPUS CORP COMMON STOCK	544,300	6,249,258	7,878,026
OM HOLDINGS LTD COMMON STOCK AUD.1	7,743	7,945	2,351
OMRON CORP COMMON STOCK	232,000	11,450,748	10,833,139
OMV AG COMMON STOCK	125,218	6,044,270	5,501,069
ON HOLDING AG CLASS A COMMON STOCK CHF.1	84,700	1,870,926	2,284,359
ONEX CORPORATION COMMON STOCK	41,682	1,999,526	2,924,947

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ONO PHARMACEUTICAL CO LTD COMMON STOCK	172,900	3,112,228	3,085,660
OOREDOO QPSC COMMON STOCK QAR1.0	109,393	308,351	327,488
OPAP SA COMMON STOCK EUR.3	28,787	333,755	488,759
OPEN HOUSE GROUP CO LTD COMMON STOCK	45,200	2,152,957	1,341,124
OPEN TEXT CORP COMMON STOCK	127,011	3,635,080	5,364,206
OPERADORA DE SITES MEX A 1 COMMON STOCK	175,700	183,029	247,035
OPPEIN HOME GROUP INC A COMMON STOCK CNY1.0	5,780	93,309	56,731
OPTORUN CO LTD COMMON STOCK	5,900	93,154	68,257
ORACLE CORP JAPAN COMMON STOCK	28,100	1,819,966	2,166,598
ORANGE COMMON STOCK EUR4.0	801,793	13,639,761	9,126,260
ORBIA ADVANCE CORP SAB DE CV COMMON STOCK	1,523,315	3,795,702	3,381,346
ORICA LTD COMMON STOCK	386,202	4,609,024	4,200,586
ORIENT OVERSEAS INTL LTD COMMON STOCK USD.1	138,000	2,847,962	1,926,350
ORIENT SECURITIES CO LTD A COMMON STOCK CNY1.0	71,680	100,007	87,930
ORIENTAL LAND CO LTD COMMON STOCK	470,100	7,615,927	17,509,541
ORIENTAL PEARL GROUP CO LT A COMMON STOCK CNY1.0	46,700	51,216	49,517
ORIGIN ENERGY LTD COMMON STOCK	739,100	4,332,844	4,271,630
ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0	28,547	2,108,684	2,573,419
ORION OYJ CLASS B COMMON STOCK EUR.65	53,751	1,767,390	2,331,697
ORIX CORP COMMON STOCK	778,900	11,678,762	14,674,127
ORKLA ASA COMMON STOCK NOK1.25	312,606	2,467,940	2,426,800
ORLEN SA COMMON STOCK PLN1.25	103,393	1,807,014	1,722,231
ORORA LTD COMMON STOCK	492,280	1,159,682	873,359
ORSTED A/S COMMON STOCK DKK10.0	80,500	4,687,817	4,464,966
OSAKA GAS CO LTD COMMON STOCK	163,200	3,046,585	3,409,164
OSAKI ELECTRIC CO LTD COMMON STOCK	5,700	30,079	25,916
OSOTSPA PCL FOREIGN FOREIGN SH. THB1.0 A	21,500	25,226	13,858
OSOTSPA PCL NVDR NVDR THB1.0	157,900	162,112	101,774
OTP BANK PLC COMMON STOCK HUF100.0	348,738	13,274,652	15,924,775
OTSUKA CORP COMMON STOCK	81,300	2,595,154	3,352,227
OTSUKA HOLDINGS CO LTD COMMON STOCK	180,200	6,664,070	6,760,376
OUTSURANCE GROUP LTD COMMON STOCK ZAR.0001	124,833	244,192	288,063
OVCTEK CHINA INC A COMMON STOCK CNY1.0	5,440	19,479	17,320
OVERSEA CHINESE BANKING CORP COMMON STOCK	1,788,574	13,325,819	17,626,762
PACIFIC BASIN SHIPPING LTD COMMON STOCK USD.01	55,247,041	14,164,920	18,183,260
PAGEGROUP PLC COMMON STOCK GBP.01	238,926	1,318,384	1,483,318
PAL GROUP HOLDINGS CO LTD COMMON STOCK	10,400	83,589	181,768
PAN AMERICAN SILVER CORP COMMON STOCK	157,100	3,762,546	2,577,031
PAN PACIFIC INTERNATIONAL HO COMMON STOCK	162,500	1,488,213	3,877,500
PANASONIC HOLDINGS CORP COMMON STOCK	942,000	10,110,117	9,331,132
PANDORA A/S COMMON STOCK DKK.01	83,298	7,906,472	11,518,918
PANGANG GROUP VANADIUM TIT A COMMON STOCK CNY1.0	114,400	61,972	52,908
PARADE TECHNOLOGIES LTD COMMON STOCK TWD10.0	11,000	821,955	430,101
PARAMOUNT RESOURCES LTD A COMMON STOCK	14,174	340,461	278,729
PAREX RESOURCES INC COMMON STOCK	104,185	1,709,337	1,971,345
PARKLAND CORP COMMON STOCK	130,382	3,839,470	4,223,127
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01	10,004	6,980,375	14,417,931
PASCO CORP COMMON STOCK	2,000	25,757	25,025
PASON SYSTEMS INC COMMON STOCK	114,495	1,233,106	1,404,053
PCA CORP COMMON STOCK	2,600	24,241	20,748
PDD HOLDINGS INC ADR USD.00002	236,829	26,340,625	34,650,451
PEARL ABYSS CORP COMMON STOCK KRW100.0	4,386	202,998	131,965

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
PEARSON PLC COMMON STOCK GBP.25	287,169	3,373,001	3,529,772
PEGASUS HAVA TASIMACILIGI AS COMMON STOCK TRY1.0	6,784	182,601	149,191
PEGATRON CORP COMMON STOCK TWD10.0	300,000	598,054	853,359
PEMBINA PIPELINE CORP COMMON STOCK	235,147	7,759,871	8,135,451
PENTA OCEAN CONSTRUCTION CO COMMON STOCK	101,600	591,248	570,698
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0	1,772,622	695,555	544,825
PEOPLE.CN CO LTD A COMMON STOCK CNY1.0	10,000	56,668	39,452
PEPCO GROUP NV COMMON STOCK	22,153	205,301	146,813
PEPKOR HOLDINGS LTD COMMON STOCK	291,517	406,763	312,918
PERENTI LTD COMMON STOCK	44,455	43,362	31,547
PERFECT WORLD CO LTD A COMMON STOCK CNY1.0	17,300	56,722	28,881
PERNOD RICARD SA COMMON STOCK EUR1.55	167,617	26,240,183	29,579,013
PERSIMMON PLC COMMON STOCK GBP.1	133,584	3,024,290	2,365,367
PERSOL HOLDINGS CO LTD COMMON STOCK	339,400	664,404	582,840
PETROBRAS PETROLEO BRAS COMMON STOCK	562,200	3,484,992	4,511,396
PETROBRAS PETROLEO BRAS PR PREFERENCE	3,520,849	22,186,116	26,992,016
PETROCHINA CO LTD A COMMON STOCK CNY1.0	194,300	139,090	193,418
PETROCHINA CO LTD H COMMON STOCK CNY1.0	4,064,000	2,031,509	2,685,549
PETROLEO BRASIL SP PREF ADR ADR	47,472	662,599	725,372
PETROLEO BRASILEIRO SPON ADR ADR	601,090	6,949,398	9,599,407
PETRONAS CHEMICALS GROUP BHD COMMON STOCK	408,400	726,237	636,375
PETRONAS DAGANGAN BHD COMMON STOCK	100,300	483,753	476,725
PETRONAS GAS BHD COMMON STOCK	104,300	399,927	394,955
PETS AT HOME GROUP PLC COMMON STOCK GBP.01	170,450	677,292	691,416
PGE SA COMMON STOCK PLN10.25	129,790	396,710	286,431
PHARMAESSENTIA CORP COMMON STOCK TWD10.0	35,000	565,672	394,585
PHARMARON BEIJING CO LTD A COMMON STOCK CNY1.0	11,700	152,638	47,808
PHOENIX GROUP HOLDINGS PLC COMMON STOCK GBP.1	311,162	2,878,375	2,122,974
PHOSAGRO PJSC COMMON STOCK RUB2.5	5,799	887	0
PHOSAGRO PJSC DEPOSITORY RECEIPT	112	0	0
PHOSAGRO PJSC GDR REG S GDR	2	0	0
PHX ENERGY SERVICES CORP COMMON STOCK	27,000	136,879	165,858
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0	1,040,770	1,035,825	1,236,894
PICKLES HOLDINGS CO LTD COMMON STOCK	5,200	72,741	44,815
PILBARA MINERALS LTD COMMON STOCK	1,344,086	4,106,289	3,622,690
PING AN BANK CO LTD A COMMON STOCK CNY1.0	2,232,700	4,193,049	2,956,072
PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005	82,800	617,623	188,323
PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0	326,772	2,702,182	1,856,816
PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	4,264,000	30,767,820	19,303,507
PIOTECH INC A COMMON STOCK CNY1.0	1,713	57,868	55,867
PIRAEUS FINANCIAL HOLDINGS S COMMON STOCK EUR.93	97,606	340,889	345,026
PKO BANK POLSKI SA COMMON STOCK PLN1.0	127,966	1,162,022	1,637,548
PLAYTECH PLC COMMON STOCK	105,954	707,605	605,925
PLDT INC COMMON STOCK PHP5.0	10,930	408,874	252,451
PLUS500 LTD COMMON STOCK ILS.01	39,734	475,716	842,358
POLAR CAPITAL HOLDINGS PLC COMMON STOCK GBP.025	931	6,811	5,531
POLARIS RENEWABLE ENERGY INC COMMON STOCK	5,600	58,974	56,187
POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0	107,700	233,238	150,338
POLYUS PJSC COMMON STOCK RUB1.0	5,019	523	0
POLYUS PJSC REG S GDR GDR RUB1.0	1	0	0
POP MART INTERNATIONAL GROUP COMMON STOCK USD.0001	67,600	259,925	175,308
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	63,872	3,479,918	3,268,164



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
POSCO DX CO LTD COMMON STOCK KRW500.0	7,844	348,518	451,918
POSCO FUTURE M CO LTD COMMON STOCK KRW500.0	4,612	454,094	1,285,587
POSCO HOLDINGS INC COMMON STOCK KRW5000.0	10,694	2,675,521	4,147,568
POSCO INTERNATIONAL CORP COMMON STOCK KRW5000.0	7,575	171,012	367,016
POSTAL SAVINGS BANK OF CHI A COMMON STOCK CNY1.0	217,300	161,813	133,281
POSTAL SAVINGS BANK OF CHI H COMMON STOCK CNY1.0	8,916,000	5,544,815	4,259,008
POSTE ITALIANE SPA COMMON STOCK EUR1.0	218,974	1,649,032	2,485,416
POU CHEN COMMON STOCK TWD10.0	272,000	332,936	273,857
POWER ASSETS HOLDINGS LTD COMMON STOCK	586,500	4,171,322	3,398,726
POWER CONSTRUCTION CORP OF A COMMON STOCK CNY1.0	136,300	137,412	93,977
POWER CORP OF CANADA COMMON STOCK	262,447	6,554,907	7,541,420
POWERCHIP SEMICONDUCTOR MANU COMMON STOCK TWD10.0	432,000	820,371	414,539
POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	281,103	3,227,658	3,379,169
PPB GROUP BERHAD COMMON STOCK	97,700	335,122	307,877
PR TIMES CORP COMMON STOCK	3,900	53,007	49,988
PRAIRIESKY ROYALTY LTD COMMON STOCK	125,170	1,723,406	2,202,293
PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.0	85,000	738,705	746,404
PRESS METAL ALUMINIUM HOLDIN COMMON STOCK	524,800	460,680	549,355
PRESTIGE INTERNATIONAL INC COMMON STOCK	11,900	55,257	50,645
PRIO SA COMMON STOCK	126,700	621,406	1,201,115
PRO MEDICUS LTD COMMON STOCK	39,281	1,685,680	2,568,568
PROLOGIS PROPERTY MEXICO SA REIT	94,100	405,280	447,315
PROMET BERHAD MYR1.00	246,000	254,600	0
PROMOTORA Y OPERADORA DE INF COMMON STOCK	27,125	253,578	293,538
PROSUS NV COMMON STOCK EUR.05	725,111	26,059,119	21,614,822
PROYA COSMETICS CO LTD A COMMON STOCK CNY1.0	468,292	7,141,796	6,563,298
PRUDENTIAL PLC COMMON STOCK GBP.05	2,028,296	27,430,969	22,938,966
PRYSMIAN SPA COMMON STOCK EUR.1	282,222	8,296,484	12,835,018
PTT EXPLOR + PROD PCL NVDR NVDR THB1.0	19,645	87,083	86,045
PTT EXPLORATION + PROD FOR FOREIGN SH. THB1.0 A	215,835	795,152	945,355
PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A	285,797	591,675	322,367
PTT GLOBAL CHEMICAL PCL NVDR NVDR THB10.0	21,487	37,456	24,236
PTT OIL + RETAIL BUSINE NVDR NVDR THB10.0	396,529	391,765	221,891
PTT PCL NVDR NVDR THB1.0	653,242	679,979	684,198
PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	1,096,635	1,390,238	1,148,603
PUBLIC BANK BERHAD COMMON STOCK	2,158,900	2,274,816	2,015,600
PUBLIC POWER CORP COMMON STOCK EUR2.48	30,891	320,036	380,821
PUBLICIS GROUPE COMMON STOCK EUR.4	272,972	18,188,745	25,329,239
PUMA SE COMMON STOCK	44,246	2,674,953	2,469,233
PYLON TECHNOLOGIES CO LTD A COMMON STOCK CNY1.0	1,882	98,135	28,128
QANTAS AIRWAYS LTD COMMON STOCK	1,164,344	4,944,544	4,266,411
QATAR ELECTRICITY + WATER CO COMMON STOCK QAR1.0	52,989	276,157	263,126
QATAR FUEL QSC COMMON STOCK QAR1.0	193,232	946,683	867,713
QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0	655,596	631,473	623,005
QATAR INTERNATIONAL ISLAMIC COMMON STOCK QAR10.0	128,922	371,125	373,205
QATAR ISLAMIC BANK COMMON STOCK QAR1.0	239,556	1,110,533	1,375,095
QATAR NATIONAL BANK COMMON STOCK QAR1.0	684,171	3,414,849	3,015,914
QBE INSURANCE GROUP LTD COMMON STOCK	822,310	7,689,527	8,309,936
QI AN XIN TECHNOLOGY GROUP A COMMON STOCK CNY1.0	6,234	51,320	35,239
QIAGEN N.V. COMMON STOCK EUR.01	147,080	4,951,794	6,401,395
QIFU TECHNOLOGY INC ADR USD.00001	17,100	416,749	270,522
QINGHAI SALT LAKE INDUSTRY A COMMON STOCK CNY1.0	52,000	195,618	116,945

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
QL RESOURCES BHD COMMON STOCK	144,750	159,263	179,874
QUALITAS CONTROLADORA SAB CV COMMON STOCK NPV	574,417	3,516,682	5,831,175
QUANTA COMPUTER INC COMMON STOCK TWD10.0	399,000	852,473	2,918,672
QUEBECOR INC CL B COMMON STOCK	69,200	1,625,300	1,654,167
QUIMICA Y MINERA CHIL SP ADR ADR USD1.0	111,049	4,871,829	6,687,371
RADWARE LTD COMMON STOCK ILS.05	109,967	2,661,925	1,834,250
RAFFLES MEDICAL GROUP LTD COMMON STOCK	11,500	11,776	9,416
RAIA DROGASIL SA COMMON STOCK	1,130,049	5,054,587	6,839,476
RAIFFEISEN BANK INTERNATIONA COMMON STOCK	302,401	4,616,535	6,236,663
RAKUTEN GROUP INC COMMON STOCK	637,700	4,509,722	2,840,655
RAMELIUS RESOURCES LTD COMMON STOCK	95,866	103,693	110,223
RAMSAY HEALTH CARE LTD COMMON STOCK	77,928	3,140,486	2,797,492
RANDSTAD NV COMMON STOCK EUR.1	74,124	3,485,553	4,644,295
RANGE INTELLIGENT COMPUTI A COMMON STOCK CNY1.0	14,000	52,566	50,080
RASA CORPORATION COMMON STOCK	7,500	78,109	80,277
RATHBONES GROUP PLC COMMON STOCK GBP.05	28,499	716,247	632,878
RATIONAL AG COMMON STOCK	4,297	3,274,353	3,320,304
RAYTRON TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	2,552	38,956	15,912
RB GLOBAL INC COMMON STOCK	78,200	3,801,452	5,258,603
RCKV ROCK CREEK SHILLA FUND SP	7,460	7,866,923	8,885,957
REA GROUP LTD COMMON STOCK	32,001	2,054,249	3,955,569
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.0	73,000	424,395	1,121,503
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	478,954	33,615,794	33,092,915
RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125	49,298	1,983,894	2,659,137
RECRUIT HOLDINGS CO LTD COMMON STOCK	1,020,700	28,285,715	43,172,323
REDE D OR SAO LUIZ SA COMMON STOCK	82,200	719,112	486,675
REDEIA CORP SA COMMON STOCK EUR.5	170,198	2,955,780	2,803,218
REECE LTD COMMON STOCK	112,498	1,758,997	1,718,723
REINET INVESTMENTS SCA COMMON STOCK	18,976	336,448	483,762
REITMANS (CANADA) LTD A COMMON STOCK	20,094	63,131	35,811
RELIANCE INDS SPONS GDR 144A GDR	939,012	27,917,156	58,688,250
RELX PLC COMMON STOCK GBP.00144397	1,461,226	27,815,250	57,881,327
REMGRO LTD COMMON STOCK	78,826	1,161,319	700,350
REMY COINTREAU COMMON STOCK EUR1.6	10,027	1,161,872	1,273,778
RENAULT SA COMMON STOCK EUR3.81	81,491	5,117,221	3,322,153
RENESAS ELECTRONICS CORP COMMON STOCK	1,230,800	14,351,631	22,253,576
RENTOKIL INITIAL PLC COMMON STOCK GBP.01	1,069,102	5,597,299	6,007,623
REPLY SPA COMMON STOCK EUR.13	1,163	137,296	153,523
REPSOL SA COMMON STOCK EUR1.0	799,674	12,696,460	11,881,192
RESONA HOLDINGS INC COMMON STOCK	1,511,000	8,122,310	7,679,327
RESTAURANT BRANDS INTERN COMMON STOCK	249,309	13,878,340	19,530,968
REXEL SA COMMON STOCK EUR5.0	38,709	856,801	1,059,163
RHB BANK BHD COMMON STOCK	253,968	335,799	301,224
RHEINMETALL AG COMMON STOCK	18,766	3,807,915	5,949,471
RICHELIEU HARDWARE LTD COMMON STOCK	15,458	468,958	562,471
RICHTER GEDEON NYRT COMMON STOCK HUF100.0	143,684	2,792,923	3,633,569
RICOH CO LTD COMMON STOCK	735,500	6,747,222	5,650,067
RIDLEY CORP LTD COMMON STOCK	87,489	86,753	164,170
RIGHTMOVE PLC COMMON STOCK GBP.001	263,233	487,511	1,931,537
RIKEN TECHNOS CORP COMMON STOCK	5,100	24,748	30,604
RIKEN VITAMIN CO LTD COMMON STOCK	9,400	123,738	149,021
RIO PIEDRAS FUND SP CLASS S SERIES 1	33,109	33,162,974	35,254,391

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
RIO TINTO LTD COMMON STOCK	159,929	7,916,239	14,804,239
RIO TINTO PLC COMMON STOCK GBP.1	715,650	36,957,840	53,297,171
RIO TINTO PLC SPON ADR ADR	104,658	7,645,340	7,792,835
RIOCAN REAL ESTATE INVST TR REIT	60,910	1,266,216	860,112
RISEN ENERGY CO LTD A COMMON STOCK CNY1.0	11,000	49,775	27,375
RISING EUROPE FUND SP AVARON	7,142	7,142,174	8,762,366
RISO KAGAKU CORP COMMON STOCK	2,200	36,452	41,431
RIVERSTONE HOLDINGS LTD COMMON STOCK	76,200	78,068	40,725
ROBINSONS RETAIL HOLDINGS IN COMMON STOCK PHP1.0	1,882,590	2,929,043	1,347,985
ROCHE HOLDING AG BR COMMON STOCK CHF1.0	13,667	4,692,331	4,244,702
ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	474,989	126,233,584	137,984,685
ROCK CREEK FU DAO FUND SPC	5,562	9,166,605	16,947,809
ROCK CREEK JOSEON FUND SP	26,615	28,352,440	30,827,352
ROCK CREEK PERANAKAN FUND SP	17,854	28,610,813	30,899,753
ROCK CREEK RONG SHENG FUND SP	11,750	20,183,159	18,460,391
ROCK CREEK XING LONG FUND	20,656	22,191,437	21,638,755
ROCKCHIP ELECTRONICS CO L A COMMON STOCK CNY1.0	4,300	52,219	38,439
ROCKWOOL A/S B SHS COMMON STOCK DKK10.0	12,958	3,629,206	3,794,262
ROGERS COMMUNICATIONS INC B COMMON STOCK	192,732	7,458,587	9,066,560
ROHM CO LTD COMMON STOCK	145,600	2,356,460	2,791,063
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	5,095,880	11,374,508	19,469,189
RONGSHENG PETROCHEMICAL CO A COMMON STOCK CNY1.0	93,900	140,212	137,033
ROTORK PLC COMMON STOCK GBP.005	279,244	1,049,064	1,151,952
ROYAL BANK OF CANADA COMMON STOCK	708,038	47,815,764	71,952,899
RS TECHNOLOGIES CO LTD COMMON STOCK	2,400	50,282	50,884
RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0	222,254	174,518	273,377
RUMO SA COMMON STOCK	193,578	702,120	914,570
RWE AG COMMON STOCK	358,709	12,683,906	16,317,490
RWS HOLDINGS PLC COMMON STOCK GBP.01	45,804	258,888	146,444
RYANAIR HOLDINGS PLC SP ADR ADR	26,874	2,538,023	3,583,917
RYOHIN KEIKAKU CO LTD COMMON STOCK	18,600	279,659	311,297
S F HOLDING CO LTD A COMMON STOCK CNY1.0	46,500	296,559	264,883
S OIL CORP COMMON STOCK KRW2500.0	10,062	743,665	543,765
SAAB AB B COMMON STOCK	34,192	1,856,262	2,061,457
SAFRAN SA COMMON STOCK EUR.2	265,700	27,313,564	46,802,394
SAGAX AB B COMMON STOCK SEK1.75	85,066	2,908,643	2,341,502
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	956,699	8,913,205	14,299,805
SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0	73,200	262,050	139,646
SAILUN GROUP CO LTD A COMMON STOCK CNY1.0	30,400	62,515	50,365
SAINSBURY (J) PLC COMMON STOCK GBP.285714	737,050	2,914,002	2,843,203
SAINT CARE HOLDING CORP COMMON STOCK	4,800	25,932	33,945
SAKAI CHEMICAL INDUSTRY CO COMMON STOCK	2,100	28,262	27,944
SAKATA INX CORP COMMON STOCK	5,500	41,931	52,979
SALMAR ASA COMMON STOCK NOK.25	30,985	2,015,653	1,736,627
SAMPO OYJ A SHS COMMON STOCK	266,349	8,099,563	11,654,152
SAMSONITE INTERNATIONAL SA COMMON STOCK USD.01	268,800	669,949	886,413
SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	2,631	1,007,614	1,552,574
SAMSUNG C+T CORP COMMON STOCK KRW100.0	12,632	1,426,040	1,270,164
SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.0	8,360	683,080	994,450
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	3,420,682	139,146,643	208,497,195
SAMSUNG ELECTRONICS PREF PREFERENCE	122,078	4,103,648	5,905,318
SAMSUNG ENGINEERING CO LTD COMMON STOCK KRW5000.0	138,753	2,999,797	3,124,340

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.0	4,523	1,023,807	923,635
SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0	98,415	685,191	592,217
SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.0	68,979	5,032,912	3,700,946
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.0	18,190	3,717,631	6,666,418
SAMSUNG SDS CO LTD COMMON STOCK KRW500.0	5,797	962,911	765,191
SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.0	7,506	238,637	224,382
SAN AI OBBLI CO LTD COMMON STOCK	41,100	429,296	468,198
SAN JU SAN FINANCIAL GROUP I COMMON STOCK	8,000	101,688	102,993
SANAN OPTOELECTRONICS CO L A COMMON STOCK CNY1.0	38,300	104,328	74,794
SANDOZ GROUP AG COMMON STOCK	228,405	4,370,170	7,343,479
SANDS CHINA LTD COMMON STOCK USD.01	1,664,000	6,120,525	4,869,329
SANDVIK AB COMMON STOCK SEK1.2	826,388	12,773,687	17,884,293
SANGFOR TECHNOLOGIES INC A COMMON STOCK CNY1.0	3,800	62,829	38,733
SANKYO CO LTD COMMON STOCK	9,200	349,036	536,612
SANLAM LTD COMMON STOCK ZAR.01	266,863	1,398,587	1,062,345
SANOFI COMMON STOCK EUR2.0	672,444	56,518,735	66,675,106
SANSHA ELECTRIC MANUF CO LTD COMMON STOCK	6,200	59,132	58,227
SANTANDER BANK POLSKA SA COMMON STOCK PLN10.0	4,984	441,429	620,806
SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	94,500	828,327	941,783
SANTOS LTD COMMON STOCK	1,944,018	10,810,782	10,081,402
SANWA HOLDINGS CORP COMMON STOCK	22,800	275,836	345,849
SANY HEAVY EQUIPMENT INTL COMMON STOCK HKD.1	172,000	198,888	166,305
SANY HEAVY INDUSTRY CO LTD A COMMON STOCK CNY1.0	72,400	133,491	140,570
SANYO SHOKAI LTD COMMON STOCK	8,300	92,553	139,648
SANYO TRADING CO LTD COMMON STOCK	2,900	25,319	24,602
SAP SE COMMON STOCK	584,932	54,600,095	90,124,334
SAPUTO INC COMMON STOCK	104,554	2,488,512	2,127,396
SARANA MENARA NUSANTARA PT COMMON STOCK IDR10.0	3,596,000	275,140	231,216
SARAS SPA COMMON STOCK	165,855	160,979	296,070
SARTORIUS AG VORZUG PREFERENCE	11,191	2,359,106	4,119,065
SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2	19,842	3,849,898	5,249,473
SASA POLYESTER SANAYI COMMON STOCK TRY1.0	187,024	512,835	230,756
SASOL LTD COMMON STOCK	939,244	20,216,631	9,516,474
SATELLITE CHEMICAL CO LTD A COMMON STOCK CNY1.0	35,141	99,130	73,084
SAUDI ARABIAN OIL CO COMMON STOCK	364,057	2,984,297	3,208,556
SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	3,764,952	47,194	4
SBI HOLDINGS INC COMMON STOCK	104,286	2,071,775	2,346,398
SBM OFFSHORE NV COMMON STOCK EUR.25	78,106	1,050,629	1,074,184
SCB X PCL FOREIGN FOREIGN SH. THB10.0 A	3,199,710	11,369,611	9,936,842
SCB X PCL NVDR NVDR THB10.0	42,900	150,121	133,228
SCENTRE GROUP REIT	2,235,229	6,117,430	4,560,372
SCG PACKAGING PCL FOREIGN FOREIGN SH. THB1.0 A	140,200	249,405	147,871
SCG PACKAGING PCL NVDR NVDR THB1.0	21,049	39,403	22,201
SCHAEFFLER AG PREF PREFERENCE	52,623	430,178	325,237
SCHIBSTED ASA CL A COMMON STOCK NOK.5	88,996	2,277,758	2,564,100
SCHINDLER HOLDING AG REG COMMON STOCK CHF.1	10,141	1,561,137	2,403,766
SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1	30,306	5,784,638	7,572,449
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	362,183	35,052,400	72,727,542
SCHROEDERS PLC COMMON STOCK GBP.2	379,865	2,032,415	2,081,798
SCOUT24 SE COMMON STOCK	35,203	2,635,469	2,494,990
SCREEN HOLDINGS CO LTD COMMON STOCK	34,900	1,823,194	2,953,305
SCSK CORP COMMON STOCK	120,800	1,932,699	2,395,778

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SDIC CAPITAL CO LTD A COMMON STOCK CNY1.0	47,600	49,335	45,236
SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0	57,100	105,117	106,113
SEA LTD ADR ADR	301,756	37,235,600	12,221,118
SEATRIUM LTD COMMON STOCK	20,184,191	1,634,877	1,805,575
SEAZEN HOLDINGS CO LTD A COMMON STOCK CNY1.0	18,300	82,528	29,441
SEB SA COMMON STOCK EUR1.0	13,332	1,679,188	1,664,173
SECOM CO LTD COMMON STOCK	177,800	13,089,126	12,807,200
SECURITAS AB B SHS COMMON STOCK SEK1.0	201,060	1,827,376	1,966,738
SEEK LTD COMMON STOCK	153,468	1,990,883	2,799,135
SEGA SAMMY HOLDINGS INC COMMON STOCK	84,800	1,292,800	1,186,165
SEGRO PLC REIT GBP.1	529,498	4,123,625	5,983,234
SEIKAGAKU CORP COMMON STOCK	4,200	62,457	22,671
SEIKO EPSON CORP COMMON STOCK	140,700	2,305,296	2,106,308
SEIKOH GIKEN CO LTD COMMON STOCK	2,300	25,044	22,514
SEKISUI CHEMICAL CO LTD COMMON STOCK	189,600	2,406,130	2,733,452
SEKISUI HOUSE LTD COMMON STOCK	264,800	3,795,711	5,882,775
SEKISUI KASEI CO LTD COMMON STOCK	5,900	24,819	20,339
SEMBA CORP COMMON STOCK	2,039	21,175	12,583
SEMBCORP INDUSTRIES LTD COMMON STOCK	437,800	1,723,679	1,762,352
SEMEN INDONESIA PERSERO TBK COMMON STOCK IDR100.0	488,831	364,985	203,190
SEMPERIT AG HOLDING COMMON STOCK	731	18,421	11,434
SENDAS DISTRIBUIDORA SA ADR	114,035	1,752,487	1,575,964
SENDAS DISTRIBUIDORA SA COMMON STOCK	196,200	654,471	546,481
SENKO GROUP HOLDINGS CO LTD COMMON STOCK	74,400	556,693	602,673
SERCO GROUP PLC COMMON STOCK GBP.02	709,679	1,877,271	1,466,516
SERES GROUP CO L A COMMON STOCK CNY1.0	13,500	49,143	145,047
SEVEN + I HOLDINGS CO LTD COMMON STOCK	408,850	16,184,412	16,225,817
SEVERN TRENT PLC COMMON STOCK GBP.9789	115,493	3,010,896	3,797,073
SEVERSTAL GDR REG S GDR	26,993	3	3
SFS GROUP AG COMMON STOCK CHF.1	709	88,230	87,777
SG HOLDINGS CO LTD COMMON STOCK	136,700	1,888,490	1,962,554
SG MICRO CORP A COMMON STOCK CNY1.0	4,095	42,658	51,394
SGS SA REG COMMON STOCK CHF.04	64,547	5,152,090	5,563,167
SHANDONG BUCHANG PHARMACEU A COMMON STOCK CNY1.0	15,900	46,521	38,135
SHANDONG GOLD MINING CO LT A COMMON STOCK CNY1.0	35,392	87,691	114,128
SHANDONG GOLD MINING CO LT H COMMON STOCK CNY1.0	118,750	232,968	225,378
SHANDONG HIMILE MECHANICAL A COMMON STOCK CNY1.0	12,000	50,045	50,371
SHANDONG HUALU HENGSHENG A COMMON STOCK CNY1.0	15,110	45,721	58,781
SHANDONG LINGLONG TYRE CO A COMMON STOCK CNY1.0	13,200	32,001	35,791
SHANDONG NANSHAN ALUMINUM A COMMON STOCK CNY1.0	91,400	57,482	37,889
SHANDONG SUN PAPER INDUSTR A COMMON STOCK CNY1.0	38,400	75,833	65,893
SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1	370,000	338,308	360,592
SHANGHAI AIKO SOLAR ENERGY A COMMON STOCK CNY1.0	13,020	48,614	32,384
SHANGHAI BAIRUN INVESTMENT A COMMON STOCK CNY1.0	7,644	70,430	26,525
SHANGHAI BAOSIGHT SOFTWARE A COMMON STOCK CNY1.0	18,164	74,801	124,983
SHANGHAI BAOSIGHT SOFTWARE B COMMON STOCK CNY1.0	95,160	288,953	201,739
SHANGHAI BOCHU ELECTRONIC A COMMON STOCK CNY1.0	1,209	43,946	43,147
SHANGHAI CONSTRUCTION GROU A COMMON STOCK CNY1.0	141,300	70,859	46,621
SHANGHAI ELECTRIC GRP CO L A COMMON STOCK CNY1.0	113,900	64,813	66,970
SHANGHAI ELECTRIC POWER CO A COMMON STOCK CNY1.0	36,000	52,025	42,943
SHANGHAI FOSUN PHARMACEUTI A COMMON STOCK CNY1.0	12,700	56,715	44,821
SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0	2,311,000	9,270,503	5,031,280



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SHANGHAI FUDAN MICROELE DO A COMMON STOCK CNY1.0	5,099	53,970	27,773
SHANGHAI INTERNATIONAL AIR A COMMON STOCK CNY1.0	14,900	130,450	68,867
SHANGHAI INTERNATIONAL POR A COMMON STOCK CNY1.0	100,500	84,324	69,435
SHANGHAI JINJIANG INTERNAT A COMMON STOCK CNY1.0	8,300	33,206	34,992
SHANGHAI JUNSHI BIOSCIENCE A COMMON STOCK CNY1.0	5,388	50,880	31,779
SHANGHAI LINGANG HOLDINGS A COMMON STOCK CNY1.0	24,400	51,997	34,576
SHANGHAI M+G STATIONERY IN A COMMON STOCK CNY1.0	13,200	121,275	69,888
SHANGHAI MOONS ELECTRIC C A COMMON STOCK CNY1.0	1,600	14,397	14,856
SHANGHAI PHARMACEUTICALS A COMMON STOCK CNY1.0	13,100	50,650	30,902
SHANGHAI PHARMACEUTICALS H COMMON STOCK CNY1.0	144,100	330,877	210,746
SHANGHAI PUDONG DEVEL BANK A COMMON STOCK CNY1.0	252,903	412,607	236,065
SHANGHAI PUTAILAI NEW ENER A COMMON STOCK CNY1.0	19,836	94,249	58,539
SHANGHAI RAAS BLOOD PRODUC A COMMON STOCK CNY1.0	65,500	72,559	73,884
SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0	107,000	88,256	86,599
SHANGHAI UNITED IMAGING HE A COMMON STOCK CNY1.0	5,716	114,693	110,424
SHANGHAI YUYUAN TOURIST MA A COMMON STOCK CNY1.0	31,200	34,306	27,319
SHANGHAI ZHANGJIANG HIGH A COMMON STOCK CNY1.0	15,500	49,479	42,180
SHANXI COKING COAL ENERGY A COMMON STOCK CNY1.0	138,350	201,010	192,733
SHANXI MEIJIN ENERGY CO LT A COMMON STOCK CNY1.0	55,600	60,233	52,212
SHANXI XINGHUACUN FEN WINE A COMMON STOCK CNY1.0	11,380	141,884	370,225
SHARKNINJA INC COMMON STOCK USD.2	36,069	1,537,771	1,845,651
SHARP CORP COMMON STOCK	112,100	1,614,550	799,522
SHAWCOR LTD COMMON STOCK	35,503	443,509	408,179
SHEDE SPIRITS CO LTD A COMMON STOCK CNY1.0	3,100	68,438	42,268
SHELL PLC COMMON STOCK EUR.07	4,227,296	118,401,927	138,682,329
SHENERGY COMPANY LIMITED A COMMON STOCK CNY1.0	50,000	50,346	45,261
SHENGHE RESOURCES HOLDINGS A COMMON STOCK CNY1.0	24,500	75,683	35,167
SHENGYI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	22,300	68,670	57,572
SHENNAN CIRCUITS CO LTD A COMMON STOCK CNY1.0	4,600	48,001	46,044
SHENWAN HONGYUAN GROUP CO A COMMON STOCK CNY1.0	213,800	144,796	133,847
SHENZHEN CAPCHEM TECHNOLOG A COMMON STOCK CNY1.0	10,800	77,008	72,028
SHENZHEN DYNANONIC CO LTD A COMMON STOCK CNY1.0	3,040	84,543	26,160
SHENZHEN ENERGY GROUP CO L A COMMON STOCK CNY1.0	20,318	16,265	18,478
SHENZHEN GOODIX TECHNOLOGY A COMMON STOCK CNY1.0	4,800	48,992	46,767
SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0	1,034,494	9,672,539	9,209,829
SHENZHEN KAIFA TECHNOLOGY A COMMON STOCK CNY1.0	17,500	54,518	39,998
SHENZHEN KANGTAI BIOLOGICA A COMMON STOCK CNY1.0	9,120	60,738	34,913
SHENZHEN KEDALI INDUSTRY C A COMMON STOCK CNY1.0	1,900	52,579	22,627
SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	154,100	6,010,959	6,314,185
SHENZHEN NEW INDUSTRIES BI A COMMON STOCK CNY1.0	9,100	58,415	100,338
SHENZHEN OVERSEAS CHINESE A COMMON STOCK CNY1.0	88,400	86,547	38,764
SHENZHEN SALUBRIS PHARM A COMMON STOCK CNY1.0	7,100	29,286	32,696
SHENZHEN SC NEW ENERGY TEC A COMMON STOCK CNY1.0	4,600	77,957	48,003
SHENZHEN SED INDUSTRY CO A COMMON STOCK CNY1.0	11,300	53,955	33,746
SHENZHEN SENIOR TECHNOLOGY A COMMON STOCK CNY1.0	11,837	56,946	25,736
SHENZHEN SUNLORD ELECTRONI A COMMON STOCK CNY1.0	9,900	50,265	37,703
SHENZHEN TRANSSION HOLDING A COMMON STOCK CNY1.0	7,458	167,822	145,538
SHENZHEN YUTO PACKAGING TE A COMMON STOCK CNY1.0	11,100	50,764	43,056
SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1	718,000	6,326,582	7,392,819
SHIBUYA CORPORATION COMMON STOCK	2,000	31,344	34,657
SHIFT INC COMMON STOCK	18,300	3,430,608	4,649,638
SHIJIAZHUANG YILING PHARMA A COMMON STOCK CNY1.0	16,940	46,346	55,104

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SHIKOKU BANK LTD/THE COMMON STOCK	9,300	63,081	63,328
SHIMADZU CORP COMMON STOCK	98,400	1,671,730	2,751,403
SHIMAMURA CO LTD COMMON STOCK	8,700	862,538	972,563
SHIMANO INC COMMON STOCK	57,000	8,068,427	8,828,167
SHIMIZU BANK LTD/THE COMMON STOCK	2,900	31,423	31,637
SHIMIZU CORP COMMON STOCK	226,100	1,707,694	1,502,094
SHIN ETSU CHEMICAL CO LTD COMMON STOCK	1,114,050	19,596,612	46,757,227
SHIN KONG FINANCIAL HOLDING COMMON STOCK TWD10.0	1,859,912	538,627	536,330
SHINAGAWA REFRACTORIES CO COMMON STOCK	3,500	35,286	42,676
SHINDENGEN ELECTRIC MFG COMMON STOCK	2,000	47,177	42,985
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.0	450,954	16,238,048	14,058,392
SHINKO ELECTRIC INDUSTRIES COMMON STOCK	151,100	3,966,766	5,877,659
SHINMAYWA INDUSTRIES LTD COMMON STOCK	43,100	391,018	359,523
SHINNIHONSEIYAKU CO LTD COMMON STOCK	4,200	46,309	51,271
SHIONOGI + CO LTD COMMON STOCK	125,600	4,844,578	6,056,382
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK	27,800	508,531	474,738
SHISEIDO CO LTD COMMON STOCK	170,100	6,036,671	5,130,268
SHIZUOKA FINANCIAL GROUP INC COMMON STOCK	201,700	1,745,375	1,709,686
SHOFU INC COMMON STOCK	4,800	75,867	93,698
SHOPIFY INC CLASS A COMMON STOCK	917,145	39,034,774	71,630,459
SHOPRITE HOLDINGS LTD COMMON STOCK ZAR1.134	77,511	1,073,388	1,165,791
SHUANGLIANG ECO ENERGY SYS A COMMON STOCK CNY1.0	26,700	47,878	31,849
SIAM CEMENT PCL NVDR NVDR THB1.0	45,518	596,138	408,072
SIAM CEMENT PUB CO FOR REG FOREIGN SH. THB1.0 A	65,100	940,642	583,626
SIBANYE STILLWATER LTD COMMON STOCK	419,237	1,054,999	570,827
SICHUAN CHANGHONG ELECTRIC A COMMON STOCK CNY1.0	55,600	44,859	41,471
SICHUAN CHUANTOU ENERGY CO A COMMON STOCK CNY1.0	51,900	79,396	110,647
SICHUAN HEBANG BIOTECHNOL A COMMON STOCK CNY1.0	92,800	49,391	30,880
SICHUAN KELUN PHARMACEUTIC A COMMON STOCK CNY1.0	19,100	74,991	78,235
SICHUAN ROAD+BRIDGE GROUP A COMMON STOCK CNY1.0	106,380	121,721	112,347
SICHUAN SWELLFUN CO LTD A COMMON STOCK CNY1.0	4,600	37,330	38,118
SIEMENS AG REG COMMON STOCK NPV	326,828	36,643,330	61,346,319
SIEMENS ENERGY AG COMMON STOCK	221,090	5,238,350	2,930,725
SIEMENS HEALTHINEERS AG COMMON STOCK	120,692	5,452,513	7,012,760
SIEYUAN ELECTRIC CO LTD A COMMON STOCK CNY1.0	6,500	55,988	47,695
SIG GROUP AG COMMON STOCK CHF.01	127,564	2,992,403	2,932,767
SIKA AG REG COMMON STOCK CHF.01	82,976	11,626,173	26,983,344
SILERGY CORP COMMON STOCK TWD2.5	48,000	794,516	782,001
SILVER LAKE RESOURCES LTD COMMON STOCK	81,046	43,996	65,809
SIME DARBY BERHAD COMMON STOCK	388,819	225,308	198,852
SIME DARBY PLANTATION BHD COMMON STOCK	273,309	362,650	265,279
SINFONIA TECHNOLOGY CO LTD COMMON STOCK	13,800	166,174	203,897
SINGAPORE AIRLINES LTD COMMON STOCK	1,430,375	6,124,292	7,113,380
SINGAPORE EXCHANGE LTD COMMON STOCK	412,000	2,032,230	3,070,245
SINGAPORE TECH ENGINEERING COMMON STOCK	637,900	1,660,123	1,881,155
SINGAPORE TELECOMMUNICATIONS COMMON STOCK	3,525,290	8,006,594	6,601,066
SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	1,535,000	686,250	682,130
SINO LAND CO COMMON STOCK	1,522,665	2,234,862	1,655,548
SINOLINK SECURITIES CO LTD A COMMON STOCK CNY1.0	39,400	48,728	50,443
SINOMA INTERNATIONAL ENGIN A COMMON STOCK CNY1.0	27,900	51,543	36,743
SINOMA SCIENCE+TECHNOLOGY A COMMON STOCK CNY1.0	20,800	75,736	46,690
SINOMINE RESOURCE GROUP CO A COMMON STOCK CNY1.0	7,644	58,790	40,213

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SINOPAC FINANCIAL HOLDINGS COMMON STOCK TWD10.0	1,534,557	592,249	985,021
SINOPHARM GROUP CO H COMMON STOCK CNY1.0	212,000	839,209	555,212
SINOTRUK HONG KONG LTD COMMON STOCK	104,500	195,731	205,024
SITC INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	1,955,000	6,775,594	3,374,942
SITIOS LATINOAMERICA SAB DE COMMON STOCK	96,181	77,907	39,019
SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0	4,381	547,038	341,527
SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0	3,345	683,686	187,002
SK HYNIX INC COMMON STOCK KRW5000.0	684,695	45,947,090	75,226,603
SK IE TECHNOLOGY CO LTD COMMON STOCK KRW1000.0	3,795	442,450	232,491
SK INC COMMON STOCK KRW200.0	5,546	1,062,536	766,510
SK INNOVATION CO LTD COMMON STOCK KRW5000.0	12,802	1,798,982	1,394,612
SK SQUARE CO LTD COMMON STOCK KRW500.0	311,648	14,851,098	12,728,228
SK TELECOM CO LTD SPON ADR ADR	117,340	4,630,910	2,511,076
SK TELECOM COMMON STOCK KRW100.0	227,342	7,779,149	8,843,726
SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0	822,625	7,751,234	11,329,832
SKANSKA AB B SHS COMMON STOCK	142,340	2,282,033	2,575,519
SKC CO LTD COMMON STOCK KRW5000.0	2,484	294,852	174,742
SKF AB B SHARES COMMON STOCK SEK2.5	286,324	4,722,965	5,719,178
SKSHU PAINT CO LTD A COMMON STOCK CNY1.0	3,528	68,537	23,683
SKY NETWORK TELEVISION LTD COMMON STOCK	28,379	41,374	49,592
SLIGRO FOOD GROUP NV COMMON STOCK EUR.06	1,936	33,005	33,918
SM INVESTMENTS CORP COMMON STOCK PHP10.0	201,904	3,293,974	3,179,418
SM PRIME HOLDINGS INC COMMON STOCK PHP1.0	1,502,375	982,209	892,607
SMC CORP COMMON STOCK	30,379	9,168,515	16,325,103
SMITH + NEPHEW PLC COMMON STOCK USD.2	374,317	4,927,061	5,146,377
SMITHS GROUP PLC COMMON STOCK GBP.375	155,403	2,452,978	3,493,629
SMK CORP COMMON STOCK	1,400	25,172	25,442
SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01	274,000	1,621,402	228,083
SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001	111,077	4,367,097	4,402,520
SNAM SPA COMMON STOCK	2,244,499	11,229,027	11,541,542
SNC LAVALIN GROUP INC COMMON STOCK	88,311	2,367,738	2,857,081
SOC QUIMICA Y MINERA CHILE B PREFERENCE	20,619	1,078,031	1,243,111
SOCIETE BIC SA COMMON STOCK EUR3.82	265	15,711	18,398
SOCIETE GENERALE SA COMMON STOCK EUR1.25	489,124	16,566,393	12,980,969
SOCIETE POUR L INFORMATIQUE COMMON STOCK EUR2.0	1,107	47,971	85,355
SODA NIKKA CO LTD COMMON STOCK	5,300	25,967	40,301
SODEXO SA COMMON STOCK EUR4.0	37,923	3,126,312	4,173,246
SODICK CO LTD COMMON STOCK	13,300	111,431	68,774
SOFINA COMMON STOCK	6,293	1,712,157	1,566,882
SOFTBANK CORP COMMON STOCK	1,235,600	15,111,308	15,420,898
SOFTBANK GROUP CORP COMMON STOCK	443,300	13,425,968	19,787,820
SOFTCHOICE CORP COMMON STOCK	1,900	24,719	22,190
SOFTCREATE HOLDINGS CORP COMMON STOCK	2,000	24,164	24,401
SOHU.COM LTD ADR ADR	105,445	3,875,104	1,047,069
SOLASTO CORP COMMON STOCK	8,300	37,015	36,266
SOMPO HOLDINGS INC COMMON STOCK	139,700	4,675,917	6,833,389
SONGCHENG PERFORMANCE DEVE A COMMON STOCK CNY1.0	25,320	56,054	35,237
SONIC HEALTHCARE LTD COMMON STOCK	191,556	3,094,480	4,193,119
SONOVA HOLDING AG REG COMMON STOCK CHF.05	24,897	3,499,863	8,117,076
SONY GROUP CORP COMMON STOCK	772,300	41,748,560	73,461,080
SOOCHOW SECURITIES CO LTD A COMMON STOCK CNY1.0	43,810	59,489	45,155
SOUTH32 LTD COMMON STOCK	3,813,090	6,737,273	8,662,278

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SPAREBANKEN MORE CAP CERT COMMON STOCK NOK100.0	3,290	23,215	27,212
SPARK NEW ZEALAND LTD COMMON STOCK	785,024	1,920,967	2,574,656
SPIN MASTER CORP SUB VTG SHR COMMON STOCK	60,242	1,468,473	1,592,626
SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	31,101	3,624,955	4,164,974
SPRING AIRLINES CO LTD A COMMON STOCK CNY1.0	7,300	59,046	51,671
SPRIX INC COMMON STOCK	1,100	7,895	6,484
SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	36,000	1,808,147	1,292,864
SSE PLC COMMON STOCK GBP.5	762,350	15,168,420	18,037,415
SSP GROUP PLC COMMON STOCK GBP.01085	751,880	2,429,141	2,250,549
ST JAMES S PLACE PLC COMMON STOCK GBP.15	254,908	3,491,974	2,221,403
STABILUS SE COMMON STOCK EUR.01	11,756	608,875	801,253
STANDARD BANK GROUP LTD COMMON STOCK ZAR.1	203,621	2,510,905	2,317,076
STANDARD CHARTERED PLC COMMON STOCK USD.5	2,435,570	23,840,677	20,697,022
STANTEC INC COMMON STOCK	47,700	3,182,322	3,848,268
STARPOWER SEMICONDUCTOR LT A COMMON STOCK CNY1.0	1,700	101,130	43,386
STATE BANK OF INDI GDR REG S GDR	56,216	3,839,219	4,339,875
STEADFAST GROUP LTD COMMON STOCK	266,478	1,002,875	1,058,258
STELCO HOLDINGS INC COMMON STOCK	18,300	726,153	696,555
STELLA INTERNATIONAL COMMON STOCK HKD.1	270,538	345,123	319,093
STELLA JONES INC COMMON STOCK	32,905	1,678,885	1,924,491
STELLANTIS NV COMMON STOCK EUR.01	1,510,371	20,693,838	35,285,278
STMICROELECTRONICS NV COMMON STOCK EUR1.04	293,914	6,679,628	14,689,791
STO SE + CO. KGAA PREF SHRS PREFERENCE	339	37,411	52,352
STOCKLAND REIT NPV	996,200	3,053,599	3,024,918
STORA ENSO OYJ R SHS COMMON STOCK EUR1.7	369,930	5,014,664	5,118,256
STRABAG SE BR COMMON STOCK	3,544	97,806	162,076
STRAUMANN HOLDING AG REG COMMON STOCK CHF.01	47,788	3,801,104	7,699,225
STRUCTURE THERAPEUTICS INC ADR USD.0001	41,424	1,707,494	1,688,442
SUBARU CORP COMMON STOCK	1,080,900	20,874,690	19,826,978
SUMBER ALFARIA TRIJAYA TBK P COMMON STOCK IDR10.0	2,899,200	372,378	551,709
SUMCO CORP COMMON STOCK	153,700	3,101,797	2,305,282
SUMITOMO BAKELITE CO LTD COMMON STOCK	15,500	624,804	813,920
SUMITOMO CHEMICAL CO LTD COMMON STOCK	621,500	2,834,345	1,516,499
SUMITOMO CORP COMMON STOCK	449,600	5,498,267	9,809,686
SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK	304,100	3,963,693	3,872,972
SUMITOMO METAL MINING CO LTD COMMON STOCK	143,400	4,089,744	4,318,885
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	666,900	26,611,963	32,545,553
SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	434,000	8,302,558	8,330,288
SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	134,200	3,506,317	3,992,302
SUMITOMO RIKO COMPANY LTD COMMON STOCK	5,500	27,913	41,197
SUMITOMO SEIKA CHEMICALS CO COMMON STOCK	3,200	103,796	113,264
SUN HUNG KAI PROPERTIES COMMON STOCK	619,657	8,201,572	6,701,633
SUN LIFE FINANCIAL INC COMMON STOCK	270,845	9,660,687	14,115,326
SUNCOR ENERGY INC COMMON STOCK	560,296	17,089,313	18,037,741
SUNCORP GROUP LTD COMMON STOCK	536,870	4,918,860	5,073,714
SUNGROW POWER SUPPLY CO LT A COMMON STOCK CNY1.0	228,597	3,929,056	2,823,216
SUNNY OPTICAL TECH COMMON STOCK HKD.1	108,500	1,060,937	984,463
SUNRESIN NEW MATERIALS CO A COMMON STOCK CNY1.0	5,550	48,168	41,522
SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	233,600	8,276,658	7,704,923
SUNWODA ELECTRONIC CO LTD A COMMON STOCK CNY1.0	16,200	37,583	33,715
SUPCON TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	6,556	57,070	41,921
SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0	4,703,160	23,602	5

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
SUZANO SA COMMON STOCK	117,466	1,065,430	1,345,239
SUZHOU DONGSHAN PRECISION A COMMON STOCK CNY1.0	16,900	48,046	43,321
SUZHOU MAXWELL TECHNOLOGIE A COMMON STOCK CNY1.0	2,560	75,148	46,748
SUZHOU TFC OPTICAL COMMUNI A COMMON STOCK CNY1.0	4,200	48,707	54,198
SUZUKEN CO LTD COMMON STOCK	8,800	219,159	291,440
SUZUKI MOTOR CORP COMMON STOCK	241,200	8,573,653	10,321,745
SUZUMO MACHINERY CO LTD COMMON STOCK	200	1,615	1,416
SVENSKA CELLULOSA AB SCA B COMMON STOCK NPV	260,238	3,396,892	3,901,821
SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55	804,298	7,772,166	8,735,039
SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	28,384	8,819,032	7,709,359
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	21,553	1,305,023	1,128,034
SWEDBANK AB A SHARES COMMON STOCK NPV	365,581	6,930,876	7,374,849
SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55	85,638	1,724,802	2,268,871
SWIRE PACIFIC LTD CL A COMMON STOCK	454,384	3,671,403	3,846,397
SWIRE PROPERTIES LTD COMMON STOCK	479,219	1,574,950	969,663
SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1	13,108	4,208,363	9,095,315
SWISS PRIME SITE REG COMMON STOCK CHF2.0	32,152	2,731,271	3,432,374
SWISS RE AG COMMON STOCK CHF.1	156,317	13,267,951	17,562,331
SWISSCOM AG REG COMMON STOCK CHF1.0	11,087	4,883,543	6,665,505
SWISSQUOTE GROUP HOLDING REG COMMON STOCK CHF.2	13	1,899	3,160
SYENSQO SA COMMON STOCK	31,614	2,693,611	3,291,786
SYMRISE AG COMMON STOCK	56,996	4,381,102	6,273,398
SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.0	195,050	268,926	446,148
SYSTEMX CORP COMMON STOCK	70,400	3,798,041	3,923,984
SYSTEM SUPPORT INC COMMON STOCK	2,300	24,908	31,438
SYSTEMAIR AB COMMON STOCK SEK.25	3,608	30,085	28,176
T+D HOLDINGS INC COMMON STOCK	225,100	3,149,252	3,577,362
TACHIKAWA CORP COMMON STOCK	2,500	24,939	24,684
TAIHEIYO CEMENT CORP COMMON STOCK	75,800	1,767,419	1,562,454
TAISEI CORP COMMON STOCK	101,426	3,174,207	3,469,117
TAISHIN FINANCIAL HOLDING COMMON STOCK TWD10.0	1,627,609	630,773	959,897
TAIWAN BUSINESS BANK COMMON STOCK TWD10.0	829,152	343,355	370,127
TAIWAN CEMENT COMMON STOCK TWD10.0	908,040	959,336	1,031,107
TAIWAN COOPERATIVE FINANCIAL COMMON STOCK TWD10.0	1,533,193	795,152	1,333,841
TAIWAN HIGH SPEED RAIL CORP COMMON STOCK TWD10.0	274,000	272,943	274,085
TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0	254,000	884,997	816,031
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	12,100,852	104,737,017	233,811,936
TAIWAN SEMICONDUCTOR SP ADR ADR	250,837	26,103,317	26,087,048
TAKARA + CO LTD COMMON STOCK	5,600	94,781	108,083
TAKASAGO INTERNATIONAL CORP COMMON STOCK	1,100	28,249	27,231
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	681,690	25,737,825	19,602,577
TAKUMA CO LTD COMMON STOCK	4,400	43,326	55,835
TAL EDUCATION GROUP ADR ADR	66,049	1,083,703	834,199
TALANX AG COMMON STOCK	50,529	3,168,565	3,608,560
TANGSHAN JIDONG CEMENT INV A COMMON STOCK CNY1.0	32,300	49,446	29,102
TATNEFT PJSC COMMON STOCK RUB1.0	230,886	1,944	0
TAYLOR WIMPEY PLC COMMON STOCK GBP.01	1,521,886	3,366,485	2,852,917
TBEA CO LTD A COMMON STOCK CNY1.0	53,820	39,151	104,723
TBS HOLDINGS INC COMMON STOCK	44,400	689,601	944,500
TC ENERGY CORP COMMON STOCK	443,322	18,663,853	17,402,053
TCL TECHNOLOGY GROUP CORP A COMMON STOCK CNY1.0	126,280	56,555	76,564
TCL ZHONGHUAN RENEWABLE EN A COMMON STOCK CNY1.0	42,000	86,996	92,620



International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
TDK CORP COMMON STOCK	194,000	4,796,538	9,243,141
TECHMATRIX CORPORATION COMMON STOCK	3,600	38,623	44,738
TECHNIP ENERGIES NV COMMON STOCK EUR.01	144,149	2,961,006	3,369,396
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	1,117,500	9,636,352	13,316,605
TECK RESOURCES LTD CLS B COMMON STOCK	214,572	5,565,483	9,114,347
TEIKOKU ELECTRIC MFG CO LTD COMMON STOCK	6,700	120,077	140,055
TELE2 AB B SHS COMMON STOCK SEK1.25	392,514	4,532,994	3,370,576
TELECOM ITALIA SPA COMMON STOCK	4,027,353	3,620,563	1,308,842
TELEFONICA BRASIL ADR ADR	231,936	2,910,248	2,537,380
TELEFONICA BRASIL S.A. COMMON STOCK	425,642	3,776,014	4,682,623
TELEFONICA SA COMMON STOCK EUR1.0	2,201,347	20,305,780	8,593,692
TELEKOM MALAYSIA BHD COMMON STOCK	182,427	224,672	220,342
TELENOR ASA COMMON STOCK NOK6.0	298,805	4,409,098	3,430,651
TELEPERFORMANCE COMMON STOCK EUR2.5	36,743	6,602,456	5,359,667
TELEVISION FRANCAISE (T.F.1) COMMON STOCK EUR.2	6,415	41,287	50,561
TELIA CO AB COMMON STOCK SEK3.2	1,108,830	5,515,808	2,830,980
TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0	23,673,700	6,666,534	6,073,333
TELSTRA GROUP LTD COMMON STOCK	1,742,275	5,667,584	4,707,810
TELUS CORP COM (NON CANADIAN	31,835	373,425	569,293
TELUS CORP COMMON STOCK	177,776	3,277,365	3,179,098
TEMAIRAZU INC COMMON STOCK	1,800	66,206	38,559
TEMENOS AG REG COMMON STOCK CHF5.0	26,461	3,816,547	2,459,193
TENAGA NASIONAL BHD COMMON STOCK	402,900	1,079,922	880,330
TENARIS SA COMMON STOCK USD1.0	205,212	3,064,709	3,569,194
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	3,067,100	105,431,768	115,322,379
TENCENT MUSIC ENTERTAINM ADR ADR USD.000083	111,778	1,303,539	1,007,120
TENG LONG FUND SP CLASS B SERIES 1	29,514	30,818,141	26,390,493
TERA PROBE INC COMMON STOCK	800	23,932	37,395
TERNA RETE ELETTRICA NAZIONALE COMMON STOCK EUR.22	606,167	2,916,958	5,058,177
TERUMO CORP COMMON STOCK	384,500	8,962,323	12,605,753
TESCO PLC COMMON STOCK GBP.0633333	3,158,767	13,377,055	11,697,840
TESSENDERLO GROUP COMMON STOCK	14	606	437
TEVA PHARMACEUTICAL IND LTD COMMON STOCK ILS.1	67,809	3,028,989	723,115
TEVA PHARMACEUTICAL SP ADR ADR	415,134	10,469,039	4,333,999
TFI INTERNATIONAL INC COMMON STOCK	76,572	7,661,970	10,458,308
THAI OIL PCL NVDR NVDR THB10.0	335,716	547,951	528,667
THALES SA COMMON STOCK EUR3.0	45,705	3,883,419	6,762,872
THE SHANGHAI COMMERCIAL + SA COMMON STOCK TWD10.0	563,414	897,865	859,151
THE UNITED LABORATORIES INTE COMMON STOCK HKD.01	168,000	147,908	150,819
THOMSON REUTERS CORP COMMON STOCK	77,140	4,388,126	11,333,484
THUNDER SOFTWARE TECHNOLOG A COMMON STOCK CNY1.0	3,100	25,050	34,994
THYSSENKRUPP AG COMMON STOCK	395,807	3,031,815	2,759,785
TIANFENG SECURITIES CO LTD A COMMON STOCK CNY1.0	108,700	48,655	47,359
TIANJIN712 COMMUNICATION + A COMMON STOCK CNY1.0	2,800	17,791	12,440
TIANQI LITHIUM CORP A COMMON STOCK CNY1.0	13,700	211,274	107,770
TIANSHAN ALUMINUM GROUP CO A COMMON STOCK CNY1.0	38,700	51,187	32,795
TIM SA ADR ADR	133,599	2,093,684	2,467,574
TIM SA COMMON STOCK	1,163,087	2,777,973	4,293,097
TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005	2,050,000	2,491,417	2,499,312
TIS INC COMMON STOCK	97,600	2,140,085	2,150,966
TISCO FINANCIAL FOREIGN FOREIGN SH. THB10.0 A	1,172,600	3,590,727	3,426,847
TITAN WIND ENERGY SUZHOU A COMMON STOCK CNY1.0	16,300	52,902	26,660

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
TMBTHANACHART BANK PCL FOREIGN SH. THB.95 A	3,616,200	177,853	176,930
TMX GROUP LTD COMMON STOCK	434,720	9,272,188	10,566,340
TOBU RAILWAY CO LTD COMMON STOCK	79,100	2,001,759	2,125,904
TOFAS TURK OTOMOBIL FABRIKA COMMON STOCK TRY1.0	19,282	197,148	137,104
TOHO CO LTD COMMON STOCK	51,410	1,289,225	1,685,271
TOKIO MARINE HOLDINGS INC COMMON STOCK	1,124,400	16,591,387	28,145,890
TOKYO ELECTRIC POWER COMPANY COMMON STOCK	667,100	6,985,634	3,494,491
TOKYO ELECTRON LTD COMMON STOCK	261,100	15,820,799	46,773,163
TOKYO GAS CO LTD COMMON STOCK	169,700	3,718,262	3,897,635
TOKYO KIRABOSHI FINANCIAL GR COMMON STOCK	4,100	127,500	115,602
TOKYO SEIMITSU CO LTD COMMON STOCK	2,100	98,442	129,161
TOKYO TEKKO CO LTD COMMON STOCK	5,600	140,102	163,853
TOKYU CORP COMMON STOCK	226,000	2,858,693	2,758,874
TOMOKU CO LTD COMMON STOCK	1,700	26,845	25,914
TOMONY HOLDINGS INC COMMON STOCK	72,300	215,844	200,520
TONGCHENG TRAVEL HOLDINGS LT COMMON STOCK USD.0005	175,600	346,019	324,729
TONGFU MICROELECTRONIC CO A COMMON STOCK CNY1.0	7,700	25,244	25,101
TONGKUN GROUP CO LTD A COMMON STOCK CNY1.0	4,800	14,585	10,240
TONGLING NONFERROUS METALS A COMMON STOCK CNY1.0	132,400	71,423	61,232
TONGWEI CO LTD A COMMON STOCK CNY1.0	44,400	121,467	156,698
TOPCHOICE MEDICAL CORPORAT A COMMON STOCK CNY1.0	2,200	41,586	23,715
TOPCON CORP COMMON STOCK	31,700	372,497	341,779
TOPPAN HOLDINGS INC COMMON STOCK	144,300	2,697,980	4,027,667
TOPSPORTS INTERNATIONAL HOLD COMMON STOCK HKD.000001	289,000	334,120	225,025
TOPY INDUSTRIES LTD COMMON STOCK	13,100	198,785	237,413
TORAY INDUSTRIES INC COMMON STOCK	599,900	4,101,338	3,119,497
TOREX GOLD RESOURCES INC COMMON STOCK	45,840	651,631	508,252
TOROMONT INDUSTRIES LTD COMMON STOCK	35,700	2,510,104	3,143,311
TORONTO DOMINION BANK COMMON STOCK	941,699	45,785,477	61,146,874
TOSHIBA TEC CORP COMMON STOCK	3,300	114,620	68,374
TOSOH CORP COMMON STOCK	106,500	1,702,974	1,360,523
TOTAL ENERGY SERVICES INC COMMON STOCK	11,300	73,265	64,787
TOTALENERGIES SE COMMON STOCK EUR2.5	1,382,524	71,621,357	94,075,848
TOTO LTD COMMON STOCK	72,800	2,179,515	1,917,339
TOTVS SA COMMON STOCK	73,807	391,623	511,890
TOURMALINE OIL CORP COMMON STOCK	139,100	5,061,172	6,286,189
TOWA BANK LTD/THE COMMON STOCK	27,300	121,190	117,349
TOWA PHARMACEUTICAL CO LTD COMMON STOCK	8,600	109,483	143,476
TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	73,200	946,777	1,187,462
TOYO SUISAN KAISHA LTD COMMON STOCK	28,000	1,008,827	1,445,879
TOYOTA INDUSTRIES CORP COMMON STOCK	75,600	3,949,655	6,166,832
TOYOTA MOTOR CORP COMMON STOCK	4,568,800	59,099,446	83,951,457
TOYOTA TSUSHO CORP COMMON STOCK	91,600	2,351,957	5,398,020
TPR CO LTD COMMON STOCK	8,800	86,959	106,364
TRANCOM CO LTD COMMON STOCK	1,900	95,483	96,766
TRANSACTION CO LTD COMMON STOCK	1,700	25,281	25,745
TRANSCOSMOS INC COMMON STOCK	1,300	37,952	27,802
TRANSURBAN GROUP STAPLED SECURITY	1,324,751	10,366,570	12,393,066
TRATON SE COMMON STOCK	4,721	87,925	111,185
TRAVELSKY TECHNOLOGY LTD H COMMON STOCK CNY1.0	2,999,081	6,570,376	5,185,034
TREASURY WINE ESTATES LTD COMMON STOCK	331,161	2,419,113	2,435,931
TREND MICRO INC COMMON STOCK	85,800	3,569,465	4,593,690

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
TRICON RESIDENTIAL INC COMMON STOCK	239,178	2,016,926	2,176,520
TRINA SOLAR CO LTD A COMMON STOCK CNY1.0	18,710	204,487	75,265
TRIP.COM GROUP LTD ADR ADR USD.01	502,973	15,907,368	18,112,058
TRIP.COM GROUP LTD COMMON STOCK USD.00125	85,025	3,103,923	3,022,705
TRUE CORP PCL/NEW FOREIGN FOREIGN SH. THB4.0 A	872,592	319,153	129,102
TRUE CORP PCL/NEW NVDR NVDR THB4.0	624,005	139,738	92,323
TRUSCO NAKAYAMA CORP COMMON STOCK	5,100	84,461	88,485
TRUST FIBRA UNO REIT	414,360	667,558	746,286
TRYG A/S COMMON STOCK DKK5.0	424,832	9,584,260	9,247,864
TSI HOLDINGS CO LTD COMMON STOCK	9,300	27,075	48,486
TSINGHUA TONGFANG CO LTD A COMMON STOCK CNY1.0	41,700	47,395	43,216
TSINGTAO BREWERY CO LTD A COMMON STOCK CNY1.0	4,600	32,570	48,483
TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0	851,000	5,364,676	5,710,715
TSUBAKIMOTO CHAIN CO COMMON STOCK	1,900	49,807	54,515
TSUGAMI CORP COMMON STOCK	16,400	159,324	141,339
TSUKUBA BANK LTD COMMON STOCK	55,700	100,926	97,983
TSUMURA + CO COMMON STOCK	36,100	938,836	680,236
TSUZUKI DENKI CO LTD COMMON STOCK	1,700	25,465	27,156
TUI AG COMMON STOCK	54,890	967,015	428,320
TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0	158,756	475,046	768,677
TURK HAVA YOLLARI AO COMMON STOCK TRY1.0	82,163	247,424	635,961
TURK SISE VE CAM FABRIKALARI COMMON STOCK TRY1.0	202,051	200,955	313,468
TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	136,837	1,115,222	658,186
TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0	375,466	1,182,920	713,200
TURKIYE IS BANKASI C COMMON STOCK TRY1.0	520,426	245,487	411,632
TYK CORP COMMON STOCK	7,500	17,816	22,716
U BLOX HOLDING AG COMMON STOCK CHF11.5	10,185	1,065,862	1,208,913
UBS GROUP AG REG COMMON STOCK CHF.1	1,514,124	24,758,059	46,953,765
UCB SA COMMON STOCK	53,188	3,748,653	4,635,701
ULS GROUP INC COMMON STOCK	900	25,349	27,610
ULTRAPAR PARTICIPACOES SA COMMON STOCK	149,010	973,773	813,211
UMICORE COMMON STOCK	87,363	2,471,870	2,402,988
UNI PRESIDENT CHINA HOLDINGS COMMON STOCK HKD.01	3,057,000	2,155,083	2,172,791
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0	2,374,635	5,443,408	5,764,334
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	50,917	8,460,014	3,763,947
UNICHARM CORP COMMON STOCK	170,700	3,800,547	6,172,710
UNICREDIT SPA COMMON STOCK NPV	1,168,054	23,547,750	31,695,999
UNIGROUP GUOXIN MICROELECT A COMMON STOCK CNY1.0	7,579	60,585	72,080
UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0	1,360,500	702,329	311,916
UNILEVER PLC COMMON STOCK GBP.00031111	1,187,973	49,428,025	57,548,464
UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.0	202,000	836,708	1,158,404
UNION TOOL CO COMMON STOCK	1,600	36,917	37,906
UNIPOLSAI ASSICURAZIONI SPA COMMON STOCK	45,450	112,016	113,466
UNIPRES CORP COMMON STOCK	8,300	48,119	56,107
UNISPLENDOR CORP LTD A COMMON STOCK CNY1.0	30,660	92,368	83,651
UNITED INTEGRATED SERVICES COMMON STOCK TWD10.0	1,239,000	8,996,858	10,678,076
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0	4,730,000	5,529,638	8,106,678
UNITED OVERSEAS BANK LTD COMMON STOCK	866,080	15,374,374	18,679,384
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	293,774	3,102,391	3,967,859
UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0	403,818	11,105,392	11,513,263
UNIVERSAL ROBINA CORP COMMON STOCK PHP1.0	120,800	337,858	257,852
UNIVERSAL SCIENTIFIC INDUS A COMMON STOCK CNY1.0	25,100	49,563	53,476

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
UOL GROUP LTD COMMON STOCK	194,749	716,610	927,165
UPM KYMMENE OYJ COMMON STOCK	228,884	5,085,506	8,611,619
USS CO LTD COMMON STOCK	122,000	1,700,534	2,454,192
USU SOFTWARE AG COMMON STOCK	103	3,118	1,917
VAISALA OYJ A SHS COMMON STOCK	712	42,378	31,224
VALE SA COMMON STOCK	1,087,781	15,191,703	17,287,692
VALE SA SP ADR ADR	291,184	4,084,594	4,618,178
VALOR HOLDINGS CO LTD COMMON STOCK	5,500	85,410	95,230
VALUECOMMERCE CO LTD COMMON STOCK	2,600	32,521	27,055
VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.0	134,000	284,811	355,843
VANGUARD TOTAL WORLD STOCK ETF VANGUARD TOT WORLD STK ETF	27,110	2,740,666	2,789,077
VANQUIS BANKING GROUP PLC COMMON STOCK GBP.2072727	85,394	599,931	140,647
VAT GROUP AG COMMON STOCK CHF.1	11,563	5,268,807	5,790,773
VENTIA SERVICES GROUP PTY LT COMMON STOCK	20,716	37,980	44,386
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	456,671	12,057,596	14,407,426
VERBUND AG COMMON STOCK	29,171	1,338,138	2,708,406
VERISILICON MICROELECTRONI A COMMON STOCK CNY1.0	4,314	55,864	30,389
VERONA PHARMA PLC ADR ADR	102,631	1,591,485	2,040,304
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	587,472	8,329,276	18,655,708
VIAPLAY GROUP AB COMMON STOCK SEK1.0	32,725	838,031	16,804
VIBRA ENERGIA SA COMMON STOCK	171,038	912,851	801,389
VICINITY CENTRES REIT	1,621,160	2,716,038	2,256,644
VICTORIA GOLD CORP COMMON STOCK	12,271	71,636	64,770
VILLEROY + BOCH AG PREF PREFERENCE	789	21,269	15,601
VINCI SA COMMON STOCK EUR2.5	262,419	20,614,559	32,959,491
VINDA INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	52,000	149,555	151,501
VIPSHOP HOLDINGS LTD ADR ADR USD.0001	50,285	504,430	893,062
VIRBAC SA COMMON STOCK EUR1.25	18	6,386	7,148
VISCOFAN SA COMMON STOCK EUR.7	11,569	243,069	684,992
VISION INC/TOKYO JAPAN COMMON STOCK	12,000	138,585	104,696
VIVENDI COMMON STOCK EUR5.5	303,005	7,195,275	3,238,698
VODACOM GROUP LTD COMMON STOCK	97,795	1,016,022	566,850
VODAFONE GROUP PLC COMMON STOCK USD.2095238	10,860,636	31,061,022	9,492,224
VOESTALPINE AG COMMON STOCK	47,542	1,518,324	1,499,893
VOLKSWAGEN AG COMMON STOCK	12,557	2,006,404	1,643,031
VOLKSWAGEN AG PREF PREFERENCE	88,047	10,941,235	10,873,794
VOLTRONIC POWER TECHNOLOGY COMMON STOCK TWD10.0	48,000	2,427,608	2,674,443
VOLVO AB A SHS COMMON STOCK SEK1.26	84,726	2,147,127	2,244,709
VOLVO AB B SHS COMMON STOCK SEK1.26	1,113,943	18,575,247	28,926,694
VOLVO CAR AB B COMMON STOCK SEK.02	244,109	1,970,465	788,679
VONOVIA SE COMMON STOCK	493,884	21,055,099	15,570,540
VTB BANK PJSC COMMON STOCK RUB.01	432,006,000	10,844	483
VTECH HOLDINGS LTD COMMON STOCK USD.05	16,600	126,017	100,235
VZ HOLDING AG COMMON STOCK CHF.25	270	25,948	31,502
WACKER CHEMIE AG COMMON STOCK	7,794	1,032,207	984,082
WACOM CO LTD COMMON STOCK	13,300	55,917	61,981
WAKITA + CO LTD COMMON STOCK	7,300	62,561	82,849
WALMART DE MEXICO SAB DE CV COMMON STOCK	5,539,969	18,951,216	23,354,595
WALSIN LIHWA CORP COMMON STOCK TWD10.0	402,158	620,028	506,457
WALVAX BIOTECHNOLOGY CO A COMMON STOCK CNY1.0	13,000	53,931	43,094
WAN HAI LINES LTD COMMON STOCK TWD10.0	108,100	466,111	193,724
WANDA FILM HOLDING CO LTD A COMMON STOCK CNY1.0	26,900	46,316	49,384

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0	26,200	192,207	283,788
WANT WANT CHINA HOLDINGS LTD COMMON STOCK USD.02	739,000	602,565	446,700
WARABEYA NICHIO HOLDINGS CO COMMON STOCK	10,400	157,638	252,660
WAREHOUSES DE PAUW SCA REIT	70,048	2,482,159	2,205,288
WARTSILA OYJ ABP COMMON STOCK	283,614	2,775,443	4,111,987
WEG SA COMMON STOCK	1,757,006	10,172,202	13,350,439
WEIBO CORP CLASS A COMMON STOCK USD.00025	34,000	1,202,190	372,720
WEIBO CORP SPON ADR ADR USD.00025	42,719	2,277,833	467,773
WEICHAJ POWER CO LTD A COMMON STOCK CNY1.0	52,500	151,430	101,044
WEICHAJ POWER CO LTD H COMMON STOCK CNY1.0	10,664,400	14,213,382	17,809,168
WEIHAI GUANGWEI COMPOSITES A COMMON STOCK CNY1.0	11,840	66,524	44,524
WENS FOODSTUFFS GROUP CO L A COMMON STOCK CNY1.0	58,340	266,004	165,012
WERELDHAVE BELGIUM NV REIT	306	18,852	16,327
WESFARMERS LTD COMMON STOCK	487,884	11,586,685	18,989,046
WEST FRASER TIMBER CO LTD COMMON STOCK	24,700	2,052,264	2,123,458
WEST JAPAN RAILWAY CO COMMON STOCK	92,000	4,772,038	3,837,793
WESTERN MINING CO A COMMON STOCK CNY1.0	58,800	106,132	118,310
WESTERN SECURITIES CO LTD A COMMON STOCK CNY1.0	38,100	49,104	34,220
WESTERN SUPERCONDUCTING TE A COMMON STOCK CNY1.0	5,686	55,917	42,676
WESTON (GEORGE) LTD COMMON STOCK	32,684	2,674,709	4,077,444
WESTPAC BANKING CORP COMMON STOCK	1,507,144	29,722,472	23,550,346
WH GROUP LTD COMMON STOCK USD.0001	20,956,983	12,862,659	13,526,608
WH SMITH PLC COMMON STOCK GBP.22	51,246	720,728	871,481
WHARF HOLDINGS LTD COMMON STOCK	461,000	1,199,740	1,484,802
WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	713,900	3,248,672	2,413,631
WHEATON PRECIOUS METALS CORP COMMON STOCK	225,131	5,934,976	11,160,938
WHITBREAD PLC COMMON STOCK GBP.767974	172,144	6,641,910	8,023,059
WHITECAP RESOURCES INC COMMON STOCK	22,600	181,087	152,026
WIENERBERGER AG COMMON STOCK	60,576	1,246,773	2,022,180
WILL GROUP INC COMMON STOCK	2,600	24,427	21,319
WILL SEMICONDUCTOR CO LTD A COMMON STOCK CNY1.0	9,585	119,114	144,217
WILMAR INTERNATIONAL LTD COMMON STOCK	5,624,400	14,685,120	15,221,824
WINBOND ELECTRONICS CORP COMMON STOCK TWD10.0	452,487	377,996	448,941
WINGTECH TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	9,500	129,932	56,674
WINPAK LTD COMMON STOCK	27,520	828,342	853,608
WINTIME ENERGY GROUP CO L A COMMON STOCK CNY1.0	227,300	47,887	43,908
WISE PLC A COMMON STOCK GBP.01	437,901	3,551,593	4,878,983
WISETECH GLOBAL LTD COMMON STOCK	70,849	1,651,636	3,643,672
WISTRON CORP COMMON STOCK TWD10.0	391,000	880,753	1,256,174
WIWYNN CORP COMMON STOCK TWD10.0	14,000	353,833	832,505
WIX.COM LTD COMMON STOCK ILS.01	41,534	3,809,581	5,109,513
WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	49,493	1,357,089	1,395,001
WNS HOLDINGS LTD ADR ADR USD.16	120,956	5,788,443	7,644,419
WOLTERS KLUWER COMMON STOCK EUR.12	192,217	12,731,109	27,327,197
WONIK IPS CO LTD COMMON STOCK KRW500.0	243,119	6,087,549	6,408,797
WOODSIDE ENERGY GROUP LTD COMMON STOCK	881,374	19,954,454	18,679,651
WOOLWORTHS GROUP LTD COMMON STOCK	524,087	10,922,094	13,303,116
WOOLWORTHS HOLDINGS LTD COMMON STOCK	139,453	637,338	550,568
WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0	94,491	936,246	953,788
WORLDLINE SA COMMON STOCK EUR.68	102,903	6,252,904	1,781,237
WOWOW INC COMMON STOCK	3,700	34,781	28,030
WPG HOLDINGS LTD COMMON STOCK TWD10.0	229,880	312,707	611,206



International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
WPP PLC COMMON STOCK GBP.1	542,830	7,674,977	5,210,756
WSP GLOBAL INC COMMON STOCK	60,870	4,611,305	8,574,241
WUCHAN ZHONGDA GROUP CO L A COMMON STOCK CNY1.0	60,200	50,711	37,603
WUHAN GUIDE INFRARED CO LT A COMMON STOCK CNY1.0	40,843	26,281	42,040
WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	486,336	8,846,074	9,621,528
WUS PRINTED CIRCUIT KUNSHA A COMMON STOCK CNY1.0	21,230	57,810	66,215
WUTAI FUND SP CLASS V SERIES 1	11,787	10,094,526	7,591,914
WUXI APTEC CO LTD A COMMON STOCK CNY1.0	22,464	159,669	230,462
WUXI APTEC CO LTD H COMMON STOCK CNY1.0	183,600	2,442,104	1,868,083
WUXI AUTOWELL TECHNOLOGY C A COMMON STOCK CNY1.0	1,664	31,307	21,233
WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001	1,670,000	12,481,796	6,330,497
XCMG CONSTRUCTION MACHIN A COMMON STOCK CNY1.0	106,400	77,530	81,913
XEBIO HOLDINGS CO LTD COMMON STOCK	4,600	31,101	31,193
XERO LTD COMMON STOCK	61,276	5,654,208	4,695,450
XIAMEN C + D INC A COMMON STOCK CNY1.0	43,200	49,577	58,658
XIAMEN FARATRONIC CO LTD A COMMON STOCK CNY1.0	1,600	64,976	20,891
XIAMEN TUNGSTEN CO LTD A COMMON STOCK CNY1.0	22,200	64,557	53,777
XIAOMI CORP CLASS B COMMON STOCK USD.0000025	2,265,600	4,113,769	4,526,239
XINJIANG DAQO NEW ENERGY C A COMMON STOCK CNY1.0	14,889	87,921	62,078
XINYI GLASS HOLDINGS LTD COMMON STOCK HKD.1	793,099	1,722,589	889,736
XINYI SOLAR HOLDINGS LTD COMMON STOCK HKD.1	3,510,524	7,035,159	2,050,059
XPENG INC CLASS A SHARES COMMON STOCK USD.00001	143,300	2,418,989	1,040,540
XTEP INTERNATIONAL HOLDINGS COMMON STOCK HKD.01	202,000	289,719	114,083
YADEA GROUP HOLDINGS LTD COMMON STOCK USD.00001	184,000	328,268	323,297
YAGEO CORPORATION COMMON STOCK TWD10.0	49,894	807,489	970,552
YAKULT HONSHA CO LTD COMMON STOCK	107,600	2,674,614	2,417,146
YAMABIKO CORP COMMON STOCK	3,700	30,841	39,262
YAMAE GROUP HOLDINGS CO LTD COMMON STOCK	5,000	68,087	135,480
YAMAGATA BANK LTD/THE COMMON STOCK	5,300	40,417	40,150
YAMAHA CORP COMMON STOCK	58,600	1,707,073	1,353,810
YAMAHA MOTOR CO LTD COMMON STOCK	374,682	2,192,055	3,347,368
YAMANASHI CHUO BANK LTD/THE COMMON STOCK	5,500	68,402	65,580
YAMATO HOLDINGS CO LTD COMMON STOCK	120,700	2,166,728	2,230,698
YANG MING MARINE TRANSPORT COMMON STOCK TWD10.0	271,000	1,035,649	452,984
YANGZHOU YANGJIE ELECTRONI A COMMON STOCK	5,700	60,932	29,496
YANGZIJIANG SHIPBUILDING COMMON STOCK	2,631,800	3,098,146	2,972,771
YANTAI JEREH OILFIELD A COMMON STOCK CNY1.0	32,300	137,079	128,021
YAPI VE KREDI BANKASI COMMON STOCK TRY1.0	529,074	338,117	350,041
YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	68,632	2,302,299	2,440,982
YASKAWA ELECTRIC CORP COMMON STOCK	156,800	3,841,943	6,550,943
YEALINK NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	14,630	90,734	60,957
YIFENG PHARMACY CHAIN CO L A COMMON STOCK CNY1.0	9,427	41,479	53,221
YIHAI KERRY ARAWANA HOLDIN A COMMON STOCK CNY1.0	15,700	176,763	73,893
YINTAI GOLD CO LTD A COMMON STOCK CNY1.0	21,580	26,735	45,642
YOKOGAWA ELECTRIC CORP COMMON STOCK	93,300	1,255,799	1,779,569
YONGHUI SUPERSTORES CO LTD A COMMON STOCK CNY1.0	108,700	49,049	43,221
YONGXING SPECIAL MATERIALS A COMMON STOCK CNY1.0	4,810	83,555	35,409
YONYOU NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	29,908	83,762	75,021
YOROZU CORP COMMON STOCK	8,800	49,384	51,746
YOSSIX HOLDINGS CO LTD COMMON STOCK	2,300	36,229	44,342
YOUNGOR FASHION CO LTD COMMON STOCK CNY1.0	59,000	62,308	54,489
YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0	26,800	75,305	46,441

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
YUAN LONGPING HIGH TECH AG A COMMON STOCK CNY1.0	11,000	25,093	21,869
YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,540,441	764,132	1,385,320
YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25	3,243,500	5,475,786	3,588,866
YUEXIU PROPERTY CO LTD COMMON STOCK	276,640	299,369	225,321
YUHAN CORP COMMON STOCK KRW1000.0	8,236	233,426	439,970
YUM CHINA HOLDINGS INC COMMON STOCK USD.01	110,936	4,836,108	4,707,014
YUNDA HOLDING CO LTD A COMMON STOCK CNY1.0	33,014	106,663	34,726
YUNNAN ALUMINIUM CO LTD A COMMON STOCK CNY1.0	44,500	95,187	76,674
YUNNAN BAIYAO GROUP CO LTD A COMMON STOCK CNY1.0	15,680	134,108	108,665
YUNNAN BOTANEE BIO TECHNOL A COMMON STOCK CNY1.0	2,800	79,738	26,914
YUNNAN CHIHONG ZINC + GERM A COMMON STOCK CNY1.0	72,600	52,359	51,695
YUNNAN ENERGY NEW MATERIAL A COMMON STOCK CNY1.0	8,200	112,810	65,695
YUNNAN TIN CO LTD A COMMON STOCK CNY1.0	9,800	32,532	19,787
YUNNAN YUNTIANHUA CO A COMMON STOCK CNY1.0	17,500	51,823	38,493
YUSHIN PRECISION EQUIPMENT COMMON STOCK	2,800	19,371	13,247
YUSHIRO CHEMICAL INDUSTRY CO COMMON STOCK	2,417	34,045	28,117
YUTONG BUS CO LTD A COMMON STOCK CNY1.0	29,200	50,008	54,553
ZAI LAB LTD ADR ADR USD.00006	13,003	787,049	355,372
ZAI LAB LTD COMMON STOCK USD.000006	15,000	47,214	41,301
ZALANDO SE COMMON STOCK	93,414	5,438,629	2,213,421
ZAMBEZI FUND SP CLASS U SERIES 1	5,206	6,498,678	6,908,339
ZANGGE MINING CO LTD A COMMON STOCK CNY1.0	15,600	66,833	55,738
ZEHNDER GROUP AG RG COMMON STOCK CHF.05	603	55,838	38,330
ZENSHO HOLDINGS CO LTD COMMON STOCK	39,900	1,881,960	2,091,226
ZHANGZHOU PIENZHEHUANG PHA A COMMON STOCK CNY1.0	5,100	106,828	174,015
ZHAOJIN MINING INDUSTRY H COMMON STOCK CNY1.0	189,500	165,562	235,645
ZHEFU HOLDING GROUP CO LTD A COMMON STOCK CNY1.0	61,000	58,729	29,243
ZHEJIANG CENTURY HUATONG A COMMON STOCK CNY1.0	76,440	120,258	55,615
ZHEJIANG CHINA COMMODITIES A COMMON STOCK CNY1.0	34,500	28,067	35,608
ZHEJIANG CHINT ELECTRICS A COMMON STOCK CNY1.0	25,000	78,896	75,823
ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0	36,600	93,416	95,213
ZHEJIANG DINGLI MACHINERY A COMMON STOCK CNY1.0	4,220	28,580	30,447
ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1.0	426,520	333,760	284,582
ZHEJIANG HUAHAI PHARMACEUT A COMMON STOCK CNY1.0	14,320	32,522	29,620
ZHEJIANG HUAYOU COBALT CO A COMMON STOCK CNY1.0	16,847	125,059	78,223
ZHEJIANG JINGSHENG MECHANI A COMMON STOCK CNY1.0	13,300	74,702	82,682
ZHEJIANG JIUZHOU PHARMACEU A COMMON STOCK CNY1.0	3,900	17,401	13,313
ZHEJIANG JUHUA CO A COMMON STOCK CNY1.0	32,100	61,894	74,635
ZHEJIANG LEAPMOTOR TECHNOLOG COMMON STOCK CNY1.0	74,700	384,021	341,522
ZHEJIANG LONGSHENG GROUP C A COMMON STOCK CNY1.0	6,861,300	9,721,218	8,126,522
ZHEJIANG NHU CO LTD A COMMON STOCK CNY1.0	27,504	59,707	65,772
ZHEJIANG SANHUA INTELLIGEN A COMMON STOCK CNY1.0	15,100	55,073	62,596
ZHEJIANG SUPOR CO LTD A COMMON STOCK CNY1.0	5,600	57,843	41,857
ZHEJIANG WEIMING ENVIRONME A COMMON STOCK CNY1.0	14,950	59,445	33,727
ZHEJIANG WEIXING NEW BUILD A COMMON STOCK CNY1.0	11,300	19,439	23,055
ZHEJIANG ZHENENG ELECTRIC A COMMON STOCK CNY1.0	80,000	58,453	52,001
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.0	96,000	295,267	340,952
ZHESHANG SECURITIES CO LTD A COMMON STOCK CNY1.0	29,300	49,932	43,089
ZHONG HUA FUND SP	1,600	1,600,000	1,466,010
ZHONGAN ONLINE P+C INSURAN H COMMON STOCK CNY1.0	107,700	452,291	246,060
ZHONGJI INNOLIGHT CO LTD A COMMON STOCK CNY1.0	7,100	34,813	113,034
ZHONGJIN GOLD CORP A COMMON STOCK CNY1.0	42,400	65,872	59,545

International Equity		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
ZHONGSHENG GROUP HOLDINGS COMMON STOCK HKD.0001	129,000	463,431	308,600
ZHONGTAI SECURITIES CO LTD A COMMON STOCK CNY1.0	45,000	70,532	43,527
ZHOUG HUA FUND SP CITCO	13,000	13,000,000	11,911,333
ZHUZHOU CRRC TIMES ELECTRI A COMMON STOCK CNY1.0	6,009	50,783	30,781
ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0	74,800	371,226	213,617
ZHUZHOU KIBING GROUP CO LT A COMMON STOCK CNY1.0	13,800	34,913	13,309
ZIGEXN CO LTD COMMON STOCK	13,900	69,433	52,354
ZIJIN MINING GROUP CO LTD A COMMON STOCK CNY.1	169,300	235,718	297,436
ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1	838,000	395,783	1,365,088
ZOOMLION HEAVY INDUSTRY S A COMMON STOCK CNY1.0	82,200	64,915	75,684
ZOZO INC COMMON STOCK	135,600	2,809,766	3,053,837
ZTE CORP A COMMON STOCK CNY1.0	27,700	131,810	103,423
ZTE CORP H COMMON STOCK CNY1.0	119,600	219,678	267,121
ZTO EXPRESS CAYMAN INC ADR ADR USD.0001	63,700	1,550,307	1,355,536
ZUKEN INC COMMON STOCK	11,600	175,153	332,416
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	63,054	18,742,068	32,933,569

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
<b>Total Fixed Income and Short Term Securities</b>	<b>357,247,910,464</b>	<b>19,295,988,695</b>	<b>18,120,564,823</b>
1011778 BC / NEW RED FIN SECURED 144A 01/28 4.375%	1,816,000	1,733,674	1,735,714
1011778 BC / NEW RED FIN SECURED 144A 10/30 4%	1,515,000	1,476,543	1,358,336
1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875%	900,000	900,567	850,024
1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5%	225,000	222,059	206,555
1211 AVENUE OF THE AMERICAS TR AOTA 2015 1211 A1A2 144A	315,000	320,685	301,687
180 MEDICAL INC COMPANY GUAR 144A 10/29 3.875%	165,000	165,000	148,624
280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A	1,675,000	1,676,656	1,608,850
3M COMPANY SR UNSECURED 04/50 3.7%	1,430,000	1,546,409	1,135,408
3M COMPANY SR UNSECURED 08/29 2.375%	400,000	398,352	354,311
522 FUNDING CLO LTD MORGN 2017 1A AR 144A	9,900,000	9,900,000	9,906,192
522 FUNDING CLO LTD MORGN 2019 4A CR 144A	625,000	625,000	624,042
522 FUNDING CLO LTD MORGN 2019 4A DR 144A	1,000,000	1,000,000	986,904
522 FUNDING CLO LTD MORGN 2020 6A A1R 144A	1,710,000	1,710,000	1,694,255
A+D MORTGAGE TRUST ADMT 2023 NQM5 A1 144A	214,223	214,219	218,143
AB BSL CLO 4 LTD ABBSL 2023 4A A 144A	870,000	870,806	874,334
ABBOTT LABORATORIES SR UNSECURED 11/36 4.75%	110,000	109,498	112,885
ABBVIE INC SR UNSECURED 03/25 3.8%	1,060,000	1,086,510	1,045,885
ABBVIE INC SR UNSECURED 03/35 4.55%	1,031,000	1,175,528	1,012,861
ABBVIE INC SR UNSECURED 05/25 3.6%	1,970,000	1,998,134	1,933,389
ABBVIE INC SR UNSECURED 05/26 3.2%	2,260,000	2,259,497	2,189,797
ABBVIE INC SR UNSECURED 05/35 4.5%	1,668,000	1,835,771	1,635,104
ABBVIE INC SR UNSECURED 05/46 4.45%	825,000	883,901	760,069
ABBVIE INC SR UNSECURED 10/42 4.625%	225,000	271,498	213,485
ABBVIE INC SR UNSECURED 11/24 2.6%	600,000	583,751	586,111
ABBVIE INC SR UNSECURED 11/26 2.95%	4,500,000	4,546,577	4,317,232
ABBVIE INC SR UNSECURED 11/29 3.2%	2,860,000	2,718,388	2,676,817
ABBVIE INC SR UNSECURED 11/39 4.05%	424,000	370,255	384,284
ABBVIE INC SR UNSECURED 11/42 4.4%	298,000	262,947	277,329
ABBVIE INC SR UNSECURED 11/48 4.875%	60,000	67,315	58,696
ABBVIE INC SR UNSECURED 11/49 4.25%	1,110,000	1,215,271	992,521
ABC SUPPLY CO INC SR SECURED 144A 01/28 4%	644,000	626,199	609,580
ABC SUPPLY CO INC SR UNSECURED 144A 11/29 3.875%	1,932,000	1,871,762	1,722,359
ABERTIS FINANCE BV COMPANY GUAR REGS 12/99 VARIABLE	100,000	115,219	105,750
ABG INTERMEDIATE HOLDNGS 2 LLC 2021 TERM LOAN B1 due 12/21/28	493,750	491,696	495,463
ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75%	590,000	589,699	578,117
ABPCI DIRECT LENDING FUND CLO ABPCI 2020 10A A1A 144A	1,230,000	1,233,220	1,220,858
ABU DHABI CRUDE OIL SR SECURED 144A 11/47 4.6%	1,775,000	1,783,101	1,627,086
ABU DHABI GOVT INT L SR UNSECURED REGS 09/49 3.125%	1,111,000	956,478	815,582
ACADEMY LTD SR SECURED 144A 11/27 6%	1,250,000	1,285,099	1,227,383
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 04/29 5%	1,312,000	1,303,595	1,259,494
ACCELERATED HEALTH SYSTEMS LLC 2022 TERM LOAN B due 02/15/29	394,000	378,413	329,360
ACCO BRANDS CORP COMPANY GUAR 144A 03/29 4.25%	145,000	122,967	130,801
ACPRODUCTS HOLDINGS INC SR UNSECURED 144A 05/29 6.375%	1,826,000	1,825,986	1,351,789
ACRISURE LLC / FIN INC SR SECURED 144A 02/29 4.25%	1,000,000	932,780	902,951
ACRISURE LLC 2021 FIRST LIEN TERM LOAN B due 02/15/27	1,719,055	1,691,716	1,721,204
ACRISURE, LLC 2020 TERM LOAN B due 02/15/27	320,176	318,472	319,091
ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5%	1,140,000	1,053,316	929,100
ACUSHNET CO COMPANY GUAR 144A 10/28 7.375%	81,000	81,000	84,506
ADAMS HOMES INC SR UNSECURED 144A 10/28 9.25%	200,000	200,000	202,786
ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125%	1,419,000	1,395,153	1,107,586
ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125%	500,000	513,218	431,490

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625%	475,000	392,755	366,462
ADEVINTA ASA SR SECURED REGS 11/27 3%	900,000	1,079,685	988,270
ADIENT GLOBAL HOLDINGS COMPANY GUAR 144A 04/31 8.25%	2,177,000	2,177,000	2,304,838
ADIENT GLOBAL HOLDINGS SR SECURED 144A 04/28 7%	630,000	630,000	651,373
ADT SEC CORP SR SECURED 144A 07/32 4.875%	456,000	401,550	421,753
ADT SEC CORP SR SECURED 144A 08/29 4.125%	810,000	786,588	745,026
ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B due 08/12/28	782,177	776,996	782,874
ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5%	503,000	500,779	483,838
ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375%	1,670,000	1,680,290	1,682,514
ADVANTAGE SALES + MARKET SR SECURED 144A 11/28 6.5%	690,000	684,429	635,842
ADVANTAGE SALES + MARKETING 2021 TERM LOAN due 10/28/27	494,686	438,048	490,743
AECOM COMPANY GUAR 03/27 5.125%	524,000	559,209	520,175
AEP TEXAS INC SR UNSECURED 01/50 3.45%	1,623,000	1,621,051	1,174,085
AEP TEXAS INC SR UNSECURED 05/51 3.45%	338,000	336,830	242,495
AEP TEXAS INC SR UNSECURED 06/33 5.4%	1,401,000	1,404,487	1,425,312
AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75%	220,000	219,197	143,068
AEP TRANSMISSION CO LLC SR UNSECURED 09/49 3.15%	588,000	514,427	423,011
AERCAP GLOBAL AVIATION T COMPANY GUAR 144A 06/45 VARIABLE	1,434,000	1,429,788	1,436,137
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5%	200,000	198,891	195,491
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/27 6.1%	755,000	751,809	771,482
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3%	2,410,000	2,420,165	2,099,902
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15%	560,000	559,861	557,779
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 04/26 4.45%	1,600,000	1,630,094	1,571,710
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 06/28 5.75%	548,000	543,221	561,253
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/25 6.5%	615,000	612,782	622,921
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/25 4.45%	150,000	150,876	147,183
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45%	2,975,000	2,974,591	2,754,903
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3%	1,665,000	1,664,790	1,521,808
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4%	150,000	153,713	128,801
AEROPUERTO INTL TOCUMEN SR SECURED 144A 08/61 5.125%	564,000	576,481	427,625
AEROPUERTOS DOMINICANOS SR SECURED 144A 03/29 6.75%	331,000	339,978	330,835
AES PANAMA GENERATION HL SR SECURED REGS 05/30 4.375%	196,419	170,558	164,992
AETHON UN/AETHIN UN FIN SR UNSECURED 144A 02/26 8.25%	200,000	200,000	201,000
AETNA INC SR UNSECURED 08/47 3.875%	402,000	316,534	315,510
AETNA INC SR UNSECURED 11/42 4.125%	357,000	274,251	296,317
AFFIRM INC AFFRM 2023 B 1A 144A	4,000,000	4,017,274	4,034,284
AG ISSUER LLC SR SECURED 144A 03/28 6.25%	100,000	90,844	99,404
AG TTMT ESCROW ISSUER SR SECURED 144A 09/27 8.625%	569,000	574,511	598,243
AGILE GROUP HOLDINGS LTD SR SECURED REGS 01/25 5.75%	3,220,000	2,583,810	528,112
AGILE GROUP HOLDINGS LTD SR SECURED REGS 04/25 5.5%	200,000	149,535	28,218
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3%	192,000	156,735	166,684
AGL CLO 3 LTD. AGL 2020 3A D 144A	500,000	500,307	490,091
AGL CLO 7 LTD AGL 2020 7A BR 144A	1,050,000	1,050,000	1,047,291
AGL CLO LTD. AGL 2020 9A D 144A	325,000	325,000	321,467
AGPS BONDSCO PLC COMPANY GUAR REGS 11/26 5.5%	300,000	356,560	114,331
AGREE LP COMPANY GUAR 10/30 2.9%	350,000	349,826	300,322
AHEAD DB HOLDINGS LLC 2021 TERM LOAN B due 10/18/27	390,000	390,000	387,683
AHEAD DB HOLDINGS LLC COMPANY GUAR 144A 05/28 6.625%	635,000	640,918	553,244
AHLSTROM HLDG 3 OY SR SECURED REGS 02/28 3.625%	100,000	97,247	99,695
AHP HEALTH PARTN SR UNSECURED 144A 07/29 5.75%	884,000	756,821	765,765
AIB GROUP PLC JR SUBORDINA REGS 12/99 VARIABLE	221,000	228,305	241,744
AID ISRAEL US GOVT GUAR 09/33 5.5%	9,700,000	11,587,817	10,674,288



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AIMCO AIMCO 2017 AA DR 144A	250,000	250,000	239,822
AIMCO AIMCO 2020 11A AR 144A	250,000	250,000	249,986
AIR CANADA 2017 1AA PTT PASS THRU CE 144A 07/31 3.3%	95,976	93,415	86,207
AIR CANADA 2017 1B PTT PASS THRU CE 144A 07/27 3.7%	2,553	2,496	2,416
AIR CANADA 2020 2A PTT PASS THRU CE 144A 10/30 5.25%	436,023	447,705	427,456
AIR CANADA 2021 TERM LOAN B due 08/11/28	1,322,276	1,305,207	1,324,339
AIR CANADA SR SECURED 144A 08/26 3.875%	3,608,000	3,440,700	3,446,654
AIR LEASE CORP JR SUBORDINA 12/99 VARIABLE	1,350,000	1,350,000	1,047,202
AIR LEASE CORP SR UNSECURED 01/26 2.875%	725,000	728,998	690,898
AIR LEASE CORP SR UNSECURED 02/25 2.3%	825,000	823,072	795,967
AIR LEASE CORP SR UNSECURED 02/28 5.3%	480,000	475,495	485,810
AIR LEASE CORP SR UNSECURED 07/25 3.375%	5,760,000	5,723,747	5,576,222
AIRCASTLE LTD JR SUBORDINA 144A 12/99 VARIABLE	450,000	365,118	385,790
AIRCASTLE LTD SR UNSECURED 144A 01/28 2.85%	250,000	230,516	223,209
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A1 144A	1,411,942	1,329,373	1,321,793
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A3 144A	1,600,000	1,607,905	1,429,244
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A1 144A	454,457	439,685	433,060
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A3 144A	1,550,000	1,349,610	1,442,464
AJAX MORTGAGE LOAN TRUST AJAXM 2021 A A2 144A	1,644,000	1,357,191	1,324,606
AJAX MORTGAGE LOAN TRUST AJAXM 2021 E A1 144A%	1,787,836	1,608,344	1,556,126
AKER BP ASA COMPANY GUAR 144A 07/31 3.1%	600,000	599,119	514,049
AKER BP ASA SR UNSECURED 144A 01/30 3.75%	200,000	200,033	183,886
AKER BP ASA SR UNSECURED 144A 07/26 2%	689,000	688,389	635,254
ALABAMA POWER CO SR UNSECURED 10/49 3.45%	685,000	622,320	517,001
ALABAMA POWER CO SR UNSECURED 12/47 3.7%	130,000	103,613	103,035
ALASKA AIRLINES 2020 TR PASS THRU CE 144A 02/29 4.8%	535,385	535,385	520,459
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/27 4.625%	2,499,000	2,485,511	2,430,012
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 5.875%	1,120,000	1,101,331	1,121,792
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 6.5%	210,000	210,910	212,161
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/30 4.875%	420,000	418,088	402,436
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5%	1,462,000	1,341,488	1,328,152
ALBION FINANCING 1SARL / SR SECURED 144A 10/26 6.125%	300,000	300,000	297,168
ALBION FINANCING 3 SARL USD TERM LOAN due 08/17/26	490,000	485,885	491,838
ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125%	200,000	204,849	201,151
ALFA DESARROLLO SPA SR SECURED 144A 09/51 4.55%	978,855	756,950	763,486
ALI GROUP NORTH AMER CORP 2021 TERM LOAN B due 07/30/29	464,630	461,336	464,950
ALLEGRO CLO LTD ALLEG 2018 2A A 144A	3,330,951	3,319,612	3,326,737
ALLEGRO CLO LTD ALLEG 2019 2A A1A 144A	750,000	738,287	751,149
ALLEGRO CLO LTD ALLEG 2020 1A B 144A	900,000	900,626	895,558
ALLEN MEDIA, LLC 2021 TERM LOAN B due 02/10/27	1,209,165	1,207,463	1,070,111
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/28 4.25%	300,000	299,711	292,813
ALLIANT HOLD / CO ISSUER SR SECURED 144A 01/31 7%	1,914,000	1,914,000	2,012,590
ALLIANT HOLD / CO ISSUER SR SECURED 144A 04/28 6.75%	1,854,000	1,842,581	1,896,703
ALLIANT HOLD / CO ISSUER SR SECURED 144A 10/27 4.25%	1,440,000	1,429,349	1,383,912
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 10/27 6.75%	1,000,000	1,005,202	991,356
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 11/29 5.875%	265,000	265,523	251,081
ALLIANT HOLDINGS INTERMDTE LLC 2023 TERM LOAN B6 due 11/06/30	198,197	198,197	198,841
ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN due 05/12/28	1,281,299	1,276,542	1,274,432
ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625%	2,995,000	3,012,066	2,979,310
ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6%	400,000	400,425	326,036
ALLIED UNIVERSAL SR UNSECURED 144A 07/27 9.75%	450,000	455,990	440,959
ALLISON TRANSMISSION INC COMPANY GUAR 144A 01/31 3.75%	400,000	399,544	353,471

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75%	1,581,000	1,515,929	1,527,459
ALLSPRING BUYER LLC TERM LOAN B due 11/01/28	522,944	520,905	520,083
ALLWYN ENTERTAINMENT FIN SR SECURED REGS 04/30 7.25%	150,000	162,658	174,050
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2	3,219,080	3,219,010	3,216,995
ALLY FINANCIAL INC COMPANY GUAR 11/31 8%	3,000,000	3,933,191	3,289,665
ALLY FINANCIAL INC JR SUBORDINA 12/99 VARIABLE	2,665,000	2,260,725	1,935,655
ALLY FINANCIAL INC SR UNSECURED 05/24 3.875%	106,000	103,104	105,082
ALLY FINANCIAL INC SR UNSECURED 11/27 7.1%	125,000	130,622	130,012
ALLY FINANCIAL INC SUBORDINATED 11/25 5.75%	1,020,000	984,217	1,017,173
ALM LOAN FUNDING ALM 2020 1A B 144A	350,000	350,052	349,832
ALPHABET INC SR UNSECURED 08/40 1.9%	250,000	186,449	173,971
ALTAR BIDCO INC. 2021 TERM LOAN due 02/01/29	666,563	664,125	664,756
ALTERRA MOUNTAIN COMPANY 2023 TERM LOAN B due 05/31/30	572,125	569,500	574,986
ALTICE FINANCING SA 2022 USD TERM LOAN due 10/31/27	496,250	494,693	492,841
ALTICE FINANCING SA SR SECURED 144A 01/28 5%	513,000	511,629	464,723
ALTICE FINANCING SA SR SECURED 144A 08/29 5.75%	1,310,000	1,251,631	1,163,648
ALTICE FRANCE HOLDING SA COMPANY GUAR 144A 02/28 6%	500,000	500,938	240,194
ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5%	200,000	174,937	129,524
ALTICE FRANCE SA 2023 USD TERM LOAN B14 due 08/15/28	465,313	465,313	416,651
ALTICE FRANCE SA SR SECURED 144A 01/28 5.5%	1,741,000	1,737,512	1,433,855
ALTICE FRANCE SA SR SECURED 144A 01/29 5.125%	2,865,000	2,934,762	2,227,626
ALTICE FRANCE SA SR SECURED 144A 02/27 8.125%	1,200,000	1,214,381	1,106,092
ALTICE FRANCE SA SR SECURED 144A 07/29 5.125%	1,173,000	1,081,772	910,945
ALTICE FRANCE SA SR SECURED 144A 10/29 5.5%	1,400,000	1,343,995	1,097,194
ALTICE FRANCE SA SR SECURED REGS 01/25 2.5%	1,900,000	2,225,365	2,016,863
ALTRIA GROUP INC COMPANY GUAR 02/29 4.8%	848,000	812,488	845,808
ALTRIA GROUP INC COMPANY GUAR 02/32 2.45%	2,054,000	1,760,163	1,677,546
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4%	1,444,000	1,418,792	1,061,845
ALTRIA GROUP INC COMPANY GUAR 02/49 5.95%	940,000	1,159,089	961,113
ALTRIA GROUP INC COMPANY GUAR 05/25 2.35%	130,000	129,985	125,392
ALTRIA GROUP INC COMPANY GUAR 08/42 4.25%	133,000	104,475	108,308
ALTRIA GROUP INC COMPANY GUAR 09/46 3.875%	250,000	212,170	188,245
ALTRIA GROUP INC COMPANY GUAR 11/28 6.2%	87,000	90,935	91,326
ALTRIA GROUP INC COMPANY GUAR 11/33 6.875%	693,000	700,604	764,151
AMAZON.COM INC SR UNSECURED 04/27 3.3%	140,000	139,805	136,058
AMAZON.COM INC SR UNSECURED 04/29 3.45%	300,000	299,497	290,839
AMAZON.COM INC SR UNSECURED 04/32 3.6%	980,000	978,471	935,100
AMAZON.COM INC SR UNSECURED 05/31 2.1%	400,000	342,484	345,016
AMAZON.COM INC SR UNSECURED 06/27 1.2%	490,000	490,007	442,279
AMAZON.COM INC SR UNSECURED 06/30 1.5%	1,190,000	1,081,699	1,009,215
AMAZON.COM INC SR UNSECURED 06/50 2.5%	1,320,000	1,232,840	880,888
AMAZON.COM INC SR UNSECURED 08/27 3.15%	490,000	489,655	471,373
AMAZON.COM INC SR UNSECURED 08/37 3.875%	1,385,000	1,406,727	1,288,139
AMAZON.COM INC SR UNSECURED 08/57 4.25%	110,000	152,027	101,648
AMAZON.COM INC SR UNSECURED 12/44 4.95%	510,000	504,906	526,159
AMC NETWORKS INC COMPANY GUAR 02/29 4.25%	3,940,000	3,500,547	3,016,263
AMCOR FLEXIBLES NORTH AM COMPANY GUAR 05/31 2.69%	291,000	277,224	250,993
AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN due 02/15/29	789,003	786,100	787,819
AMENTUM GOVT SRVICS HLDNGS LLC 2022 INCREMENTAL 2ND LIEN TE	384,990	375,185	381,383
AMER AIRLINE 16 3 B PTT PASS THRU CE 04/27 3.75%	190,228	186,318	179,364
AMER AIRLINE 17 1 AA PTT PASS THRU CE 02/29 3.65%	26,764	26,606	24,777
AMER AIRLINE 17 2 AA PTT PASS THRU CE 04/31 3.35%	105,349	105,417	95,125

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMER AIRLINE 19 1AA PTT PASS THRU CE 08/33 3.15%	151,497	151,497	132,602
AMER AIRLINE 21 1A EETC PASS THRU CE 01/36 2.875%	757,101	757,101	642,772
AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7%	211,259	211,436	196,572
AMER AIRLN 15 1 A PTT PASS THRU CE 11/28 3.375%	28,763	28,119	26,352
AMER AIRLN 15 2 AA PTT PASS THRU CE 03/29 3.6%	947,718	920,727	886,976
AMEREN CORP SR UNSECURED 01/31 3.5%	250,000	249,595	228,421
AMEREN ILLINOIS CO 1ST MORTGAGE 06/51 2.9%	105,000	76,018	71,629
AMERICAN AIRLINES GROUP COMPANY GUAR 144A 03/25 3.75%	908,000	861,993	885,641
AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25%	925,000	922,944	933,965
AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5%	738,000	738,099	779,233
AMERICAN AIRLINES, INC. 2021 TERM LOAN due 04/20/28	1,102,500	1,123,459	1,131,099
AMERICAN AIRLINES, INC. 2023 TERM LOAN B due 02/15/28	1,806,750	1,776,108	1,803,137
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5%	5,733,183	5,765,039	5,691,930
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75%	2,356,000	2,290,265	2,295,833
AMERICAN ASSETS TRUST LP COMPANY GUAR 02/31 3.375%	200,000	198,419	163,363
AMERICAN AXLE + MANUFACTURING 2022 TERM LOAN B due 12/13/29	480,000	467,748	481,200
AMERICAN AXLE + MFG INC COMPANY GUAR 03/26 6.25%	144,000	144,000	142,943
AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5%	1,335,000	1,345,156	1,340,213
AMERICAN AXLE + MFG INC COMPANY GUAR 07/28 6.875%	200,000	205,178	196,511
AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5%	1,593,000	1,504,385	1,406,745
AMERICAN ELECTRIC POWER JR SUBORDINA 08/25 5.699%	640,000	682,804	644,342
AMERICAN ELECTRIC POWER SR UNSECURED 11/32 5.95%	557,000	553,533	595,732
AMERICAN EXPRESS CO SR UNSECURED 02/24 3.4%	2,280,000	2,272,454	2,277,416
AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375%	18,330,000	18,186,331	18,189,732
AMERICAN EXPRESS CO SR UNSECURED 05/27 3.3%	240,000	245,501	229,662
AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5%	336,000	331,530	330,027
AMERICAN EXPRESS CO SR UNSECURED 10/26 VARIABLE	535,000	535,000	545,629
AMERICAN EXPRESS CO SR UNSECURED 10/31 VARIABLE	1,995,000	2,005,087	2,166,562
AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625%	975,000	975,951	958,859
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 1 A	940,000	939,925	947,182
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 2 A	1,036,000	1,035,723	1,048,704
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 4 1A11	1,066,032	686,587	558,021
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 5 A1	354,739	256,374	98,015
AMERICAN HOME MORTGAGE ASSETS AHMA 2007 2 A1	655,130	392,121	574,874
AMERICAN HOME MORTGAGE INVESTM AHM 2004 1 1A	6,133	6,116	6,082
AMERICAN HOME MORTGAGE INVESTM AHM 2006 1 1A2	98,925	37,866	86,047
AMERICAN HOME MORTGAGE INVESTM AHM 2007 1 GA1C	1,160,968	693,033	620,006
AMERICAN HOMES 4 RENT SR UNSECURED 02/29 4.9%	900,000	1,020,069	890,802
AMERICAN HOMES 4 RENT SR UNSECURED 04/32 3.625%	1,400,000	1,370,342	1,256,578
AMERICAN INTL GROUP SR UNSECURED 06/30 3.4%	525,000	524,964	483,786
AMERICAN MONEY MANAGEMENT CORP AMMC 2014 15A AR3 144A	1,500,000	1,500,000	1,498,769
AMERICAN MONEY MANAGEMENT CORP AMMC 2018 22A A 144A	522,630	519,095	522,054
AMERICAN MONEY MANAGEMENT CORP AMMC 2018 22A B 144A	250,000	249,910	249,529
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/28 FIXED 7.334%	1,165,000	1,297,049	1,237,146
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/41 FIXED 7.834%	5,630,000	7,695,393	7,030,167
AMERICAN TIRE DIST HOLDING INC 2021 TERM LOAN B due 10/20/28	192,691	191,023	160,126
AMERICAN TOWER CORP SR UNSECURED 02/27 0.4%	470,000	501,309	473,170
AMERICAN TOWER CORP SR UNSECURED 03/27 3.65%	175,000	174,438	168,414
AMERICAN TOWER CORP SR UNSECURED 03/28 5.5%	1,030,000	1,042,714	1,053,552
AMERICAN TOWER CORP SR UNSECURED 03/29 3.95%	118,000	112,114	112,724
AMERICAN TOWER CORP SR UNSECURED 03/33 5.65%	217,000	221,869	225,889
AMERICAN TOWER CORP SR UNSECURED 04/31 2.7%	317,000	264,948	272,620

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMERICAN TOWER CORP SR UNSECURED 05/29 0.875%	326,000	297,605	314,169
AMERICAN TOWER CORP SR UNSECURED 06/30 2.1%	1,611,000	1,598,944	1,353,648
AMERICAN TOWER CORP SR UNSECURED 07/28 5.25%	195,000	192,303	198,234
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8%	3,806,000	4,073,932	3,615,623
AMERICAN TOWER CORP SR UNSECURED 10/30 0.95%	116,000	101,466	107,492
AMERICAN TOWER CORP SR UNSECURED 10/30 1.875%	133,000	108,535	109,159
AMERICAN TOWER CORP SR UNSECURED 11/28 5.8%	248,000	252,734	257,611
AMERICAN TOWER TRUST I ASSET BACKED 144A 03/28 5.49%	2,229,000	2,229,000	2,262,559
AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65%	45,000	41,615	38,142
AMERICAN WATER CAPITAL C SR UNSECURED 06/31 2.3%	425,000	357,366	363,213
AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75%	535,000	532,782	515,361
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75%	200,000	215,961	194,364
AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875%	1,000,000	1,065,126	989,595
AMERIQUEST MORTGAGE SECURITIES AMSI 2005 R11 M2	4,508	4,493	4,475
AMGEN INC SR UNSECURED 01/32 2%	34,000	29,361	27,930
AMGEN INC SR UNSECURED 02/30 2.45%	470,000	408,991	417,320
AMGEN INC SR UNSECURED 02/52 4.2%	948,000	735,544	805,560
AMGEN INC SR UNSECURED 02/62 4.4%	931,000	787,995	788,784
AMGEN INC SR UNSECURED 03/28 5.15%	2,742,000	2,757,891	2,805,243
AMGEN INC SR UNSECURED 03/30 5.25%	2,327,000	2,326,376	2,395,336
AMGEN INC SR UNSECURED 03/33 4.2%	2,375,000	2,175,970	2,263,364
AMGEN INC SR UNSECURED 03/33 5.25%	4,982,000	4,967,325	5,114,964
AMGEN INC SR UNSECURED 03/53 4.875%	485,000	432,341	455,090
AMGEN INC SR UNSECURED 03/63 5.75%	7,491,000	7,466,306	7,897,003
AMGEN INC SR UNSECURED 06/51 4.663%	102,000	105,158	93,076
AMGEN INC SR UNSECURED 08/28 1.65%	1,835,000	1,752,351	1,624,289
AMGEN INC SR UNSECURED 08/29 4.05%	1,049,000	1,047,334	1,028,125
AMGEN INC SR UNSECURED REGS 09/29 4%	425,000	503,198	533,685
AMN HEALTHCARE INC COMPANY GUAR 144A 10/27 4.625%	675,000	669,627	638,719
AMNEAL PHARMACEUTICALS LLC 2023 TERM LOAN B due 05/04/28	163,879	163,879	160,807
AMPHENOL CORP SR UNSECURED 06/29 4.35%	650,000	645,241	648,520
AMS OSRAM AG SR UNSECURED REGS 03/29 10.5%	157,000	169,162	188,128
AMSR TRUST AMSR 2020 SFR2 E2 144A	1,800,000	1,708,106	1,733,078
AMSR TRUST AMSR 2020 SFR3 E2 144A	918,000	849,444	863,200
AMSR TRUST AMSR 2021 SFR2 E1 144A	1,283,000	1,108,916	1,145,795
AMSTED INDUSTRIES COMPANY GUAR 144A 07/27 5.625%	1,550,000	1,516,385	1,544,472
AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B due 02/19/28	485,007	484,285	485,137
AMWINS GROUP INC SR UNSECURED 144A 06/29 4.875%	740,000	736,220	674,808
AMWINS GROUP, INC 2023 INCREMENTAL TERM LOAN B due 02/19/28	678,150	672,059	679,316
ANALOG DEVICES INC SR UNSECURED 10/31 2.1%	2,266,000	1,894,284	1,932,294
ANGEL OAK MORTGAGE TRUST AOMT 2018 3 M1 144A	1,235,754	1,235,634	1,226,972
ANGEL OAK MORTGAGE TRUST AOMT 2021 3 A1 144A	1,458,559	1,458,480	1,214,306
ANGEL OAK MORTGAGE TRUST AOMT 2021 6 A1 144A	579,888	463,999	466,899
ANGEL OAK MORTGAGE TRUST AOMT 2022 2 A1 144A	974,041	970,650	888,335
ANGEL OAK MORTGAGE TRUST AOMT 2023 6 A1 144A	429,620	428,064	432,496
ANGEL OAK MORTGAGE TRUST AOMT 2023 7 A1 144A	1,000,000	958,757	971,144
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75%	790,000	788,392	780,086
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625%	1,570,000	1,571,243	1,544,578
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4%	320,000	319,945	307,608
ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 09/32 4.75%	294,000	321,035	341,391
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 10/30 3.75%	200,000	166,721	174,145
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 11/28 3.375%	230,000	229,654	207,106

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65%	78,000	76,668	76,561
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7%	7,305,000	7,314,056	7,309,443
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9%	1,812,000	1,775,583	1,777,192
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75%	200,000	205,325	203,287
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 5.45%	1,915,000	1,990,119	2,023,381
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 8.2%	75,000	97,486	100,382
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55%	120,000	142,856	129,379
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4%	270,000	268,992	266,862
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5%	1,600,000	1,572,436	1,525,663
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35%	500,000	499,747	468,803
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 01/28 5.75%	450,000	458,781	445,459
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 05/26 7.875%	230,000	234,792	235,805
ANTERO RESOURCES CORP COMPANY GUAR 144A 02/29 7.625%	2,369,000	2,433,653	2,431,122
ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375%	420,000	388,075	402,524
AON CORP/AON GLOBAL HOLD COMPANY GUAR 09/32 5%	213,000	208,654	213,515
AON CORP/AON GLOBAL HOLD COMPANY GUAR 12/31 2.6%	120,000	101,707	101,928
AP CORE HOLDINGS II LLC HIGH YIELD TERM LOAN B2 due 09/01/27	1,200,000	1,188,954	1,169,628
AP MOLLER MAERSK A/S SR UNSECURED REGS 03/26 1.75%	783,000	813,030	836,891
APACHE CORP SR UNSECURED 01/30 4.25%	97,000	90,627	91,302
APACHE CORP SR UNSECURED 01/37 6%	135,000	125,334	132,311
APACHE CORP SR UNSECURED 01/44 4.25%	280,000	277,791	200,200
APACHE CORP SR UNSECURED 04/43 4.75%	241,000	163,268	189,554
APACHE CORP SR UNSECURED 07/49 5.35%	220,000	245,698	183,001
APACHE CORP SR UNSECURED 09/40 5.1%	1,311,000	1,168,105	1,123,278
APACHE CORP SR UNSECURED 12/29 7.75%	130,000	156,414	140,188
API GROUP DE INC COMPANY GUAR 144A 07/29 4.125%	355,000	354,675	323,034
API GROUP DE INC COMPANY GUAR 144A 10/29 4.75%	1,816,000	1,686,992	1,705,805
API GROUP DE, INC. 2023 TERM LOAN due 10/01/26	333,490	334,260	333,670
APIDOS CLO LTD APID 2013 12A AR 144A	243,745	242,754	244,093
APIDOS CLO LTD APID 2013 15A A1RR 144A	1,182,435	1,169,971	1,182,634
APIDOS CLO LTD APID 2015 20A A2RR 144A	250,000	249,638	249,605
APIDOS CLO LTD APID 2015 22A A2R 144A	250,000	250,090	249,605
APIDOS CLO LTD APID 2015 22A BR 144A	250,000	250,000	249,049
APIDOS CLO LTD APID 2015 22A CR 144A	250,000	250,091	245,523
APIDOS CLO LTD APID 2015 23A B1R 144A	250,000	249,753	248,508
APIDOS CLO LTD APID 2019 31A A1R 144A	250,000	243,978	249,808
APIDOS CLO LTD APID 2021 35A A 144A	680,000	680,000	678,989
APIDOS CLO LTD APID 2021 37A A 144A	450,000	441,656	450,519
APPLE INC SR UNSECURED 02/24 3%	33,385,000	33,294,815	33,285,381
APPLE INC SR UNSECURED 02/46 4.65%	1,785,000	1,942,716	1,766,296
APPLEBEES/IHOP FUNDING LLC DIN 2023 1A A2 144A	1,730,000	1,730,000	1,771,490
APPLIED MATERIALS INC SR UNSECURED 06/30 1.75%	850,000	785,541	723,924
APTIV PLC / APTIV CORP COMPANY GUAR 03/32 3.25%	1,265,000	1,085,876	1,119,814
APX GROUP INC COMPANY GUAR 144A 07/29 5.75%	675,000	675,000	629,469
APX GROUP INC SR SECURED 144A 02/27 6.75%	125,000	127,366	124,688
AQUA FINANCE TRUST AQFIT 2020 AA C 144A	540,000	562,447	496,180
AQUA FINANCE TRUST AQFIT 2021 A A 144A	907,385	907,276	805,536
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/27 7.5%	320,000	328,881	268,416
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/32 7.0529%	430,000	345,074	293,589
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/47 8.5%	968,000	1,046,345	600,079
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/28 6.588%	470,000	460,315	359,556
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/61 7.5%	1,400,000	1,400,000	815,010



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003%	700,000	662,225	533,162
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/32 7.625%	1,210,000	1,127,738	838,937
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/50 8.875%	530,000	509,383	336,643
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 09/27 5.8%	1,220,000	1,027,396	937,814
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/47 8.5%	1,084,000	1,004,940	671,989
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/28 6.588%	220,000	227,759	168,303
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875%	549,000	453,678	358,909
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/48 7.903%	1,390,000	1,040,508	835,170
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/29 7.6003%	475,000	446,292	361,637
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/49 8.7002%	797,000	797,571	497,862
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/25 4.75%	300,000	357,048	301,170
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/31 6.375%	3,000,000	3,637,254	2,119,444
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625%	530,000	494,801	367,468
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/50 8.875%	675,000	621,813	428,744
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 09/51 8.75%	722,000	436,779	454,860
ARAMARK SERVICES INC COMPANY GUAR 144A 02/28 5%	2,065,000	2,096,703	2,003,013
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 A5 144A	1,550,000	1,627,818	1,370,634
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 D 144A	570,000	501,992	344,034
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 XA 144A	6,904,454	488,399	308,251
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 A5 144A	900,000	925,374	763,243
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 XA 144A	9,676,407	529,355	360,050
ARCELORMITTAL SR UNSECURED 07/29 4.25%	465,000	506,213	452,828
ARCH CAPITAL GROUP LTD SR UNSECURED 06/50 3.635%	875,000	955,004	670,639
ARCHER DANIELS MIDLAND C SR UNSECURED 03/30 3.25%	375,000	373,072	350,796
ARCHES BUYER INC SR SECURED 144A 06/28 4.25%	5,359,000	4,984,596	4,853,514
ARD FINANCE SA SR SECURED 144A 06/27 6.5%	510,000	519,680	238,262
ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6%	993,000	978,649	989,257
ARDAGH METAL PACKAGING SR SECURED REGS 09/28 2%	200,000	186,532	195,731
ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4%	2,211,000	2,050,593	1,873,249
ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/27 5.25%	1,405,000	1,240,475	1,090,378
ARDAGH PKG FIN/HLDGS USA COMPANY GUAR REGS 07/27 4.75%	200,000	245,755	184,343
ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 04/25 5.25%	1,490,000	1,496,450	1,449,060
ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26 4.125%	1,603,000	1,535,067	1,462,738
ARDAGH PKG FIN/HLDGS USA SR SECURED REGS 08/26 2.125%	100,000	96,845	98,182
AREIT CRE TRUST AREIT 2022 CRE6 A 144A	822,549	822,549	806,734
ARES CAPITAL CORP SR UNSECURED 01/27 7%	851,000	849,932	875,790
ARES CLO LTD ARES 2023 ALF4A A1 144A	1,420,000	1,420,000	1,426,110
ARES FINANCE CO II LLC COMPANY GUAR 144A 06/30 3.25%	1,200,000	1,198,126	1,061,289
ARETEC GROUP INC SR SECURED 144A 08/30 10%	417,000	419,374	443,125
ARKO CORP COMPANY GUAR 144A 11/29 5.125%	1,370,000	1,290,563	1,181,625
ARMOR HOLDCO INC COMPANY GUAR 144A 11/29 8.5%	800,000	800,000	725,683
AROUNDTOWN SA SR UNSECURED REGS 07/26 0.0000%	100,000	88,147	92,525
ARROYO MORTGAGE TRUST ARRW 2022 2 A1 144A	533,682	527,358	528,509
ARSENAL AIC PARENT LLC SR SECURED 144A 10/30 8%	835,000	835,000	871,206
ARSENAL AIC PARENT LLC TERM LOAN due 08/18/30	987,525	984,922	990,300
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 02/32 5%	1,169,000	1,050,383	1,063,038
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 11/29 4.625%	290,000	266,907	268,510
ASCEND PERFORMNCE MTRL OPS LLC 2021 TERM LOAN B due 08/27/26	989,822	964,992	949,487
ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 11/26 7%	1,020,000	996,530	1,027,140
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 06/29 5.875%	1,000,000	995,813	928,725
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 12/28 8.25%	875,000	878,407	879,825
ASG FINANCE DESIGNATED COMPANY GUAR 144A 12/24 7.875%	273,000	273,000	264,128

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ASGN INCORPORATED COMPANY GUAR 144A 05/28 4.625%	916,000	927,209	870,206
ASHFORD HOSPITALITY TRUST AHT1 2018 KEYS A 144A	217,770	217,942	214,543
ASHLAND INC SR UNSECURED 144A 09/31 3.375%	270,000	217,527	232,725
ASHLAND SERVICES BV COMPANY GUAR REGS 01/28 2%	100,000	122,183	102,439
ASHTAD CAPITAL INC COMPANY GUAR 144A 08/26 1.5%	275,000	274,621	249,435
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 01/28 6.625%	550,000	562,362	533,582
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 04/30 4.625%	1,120,000	1,059,865	998,611
ASIAN DEVELOPMENT BANK SR UNSECURED 08/28 4.5%	12,495,000	12,490,485	12,757,284
ASSET BACKED FUNDING CERTIFICA ABFC 2005 WF1 M6	1,372,697	1,371,932	1,352,783
ASSURANT INC SUBORDINATED 03/48 VARIABLE	250,000	270,812	252,096
ASSURED GUARANTY US HLDG COMPANY GUAR 09/28 6.125%	925,000	920,363	971,772
ASSUREDPARTNERS INC 2020 TERM LOAN B due 02/12/27	483,627	480,560	484,415
ASSUREDPARTNERS INC SR UNSECURED 144A 01/29 5.625%	1,650,000	1,672,127	1,540,111
ASSUREDPARTNERS INC SR UNSECURED 144A 08/25 7%	113,000	111,796	113,176
ASTM SPA SR UNSECURED REGS 01/30 1.5%	986,000	870,752	946,602
ASTRAZENECA FINANCE LLC COMPANY GUAR 03/28 4.875%	530,000	537,532	540,822
ASTRAZENECA FINANCE LLC COMPANY GUAR 03/30 4.9%	1,000,000	1,006,516	1,031,029
ASTRAZENECA FINANCE LLC COMPANY GUAR 05/24 0.7%	21,590,000	21,168,888	21,172,183
ASTRAZENECA PLC SR UNSECURED 08/30 1.375%	1,534,000	1,258,387	1,276,911
ASURION LLC 2020 TERM LOAN B8 due 12/23/26	485,000	481,733	483,385
ASURION LLC 2021 SECOND LIEN TERM LOAN B4 due 01/20/29	155,000	137,457	145,748
ASURION LLC 2021 TERM LOAN B9 due 07/31/27	2,896,040	2,846,982	2,870,700
AT+T INC JR SUBORDINA 12/99 VARIABLE	1,300,000	1,416,415	1,380,657
AT+T INC SR UNSECURED 02/28 1.65%	200,000	199,859	178,251
AT+T INC SR UNSECURED 02/30 4.3%	464,000	462,492	455,060
AT+T INC SR UNSECURED 02/32 2.25%	10,000	10,192	8,272
AT+T INC SR UNSECURED 02/34 5.4%	1,219,000	1,213,574	1,259,709
AT+T INC SR UNSECURED 03/27 4.25%	150,000	148,562	148,415
AT+T INC SR UNSECURED 03/48 4.5%	963,000	1,083,842	843,193
AT+T INC SR UNSECURED 04/31 3.95%	477,000	511,148	546,815
AT+T INC SR UNSECURED 05/35 4.5%	103,000	97,067	97,766
AT+T INC SR UNSECURED 06/27 2.3%	2,898,000	2,927,789	2,692,352
AT+T INC SR UNSECURED 06/31 2.75%	2,050,000	2,047,671	1,800,140
AT+T INC SR UNSECURED 06/41 3.5%	575,000	573,439	458,126
AT+T INC SR UNSECURED 06/45 4.35%	396,000	372,578	343,028
AT+T INC SR UNSECURED 06/51 3.65%	350,000	344,949	264,782
AT+T INC SR UNSECURED 08/37 4.9%	550,000	566,366	532,617
AT+T INC SR UNSECURED 08/41 5.55%	40,000	51,956	40,510
AT+T INC SR UNSECURED 09/29 2.35%	471,000	466,600	498,880
AT+T INC SR UNSECURED 09/40 5.35%	40,000	50,267	39,576
AT+T INC SR UNSECURED 09/53 3.5%	4,605,000	2,854,361	3,357,011
AT+T INC SR UNSECURED 09/55 3.55%	1,689,000	1,367,060	1,221,105
AT+T INC SR UNSECURED 09/59 3.65%	10,815,000	10,218,457	7,784,484
AT+T INC SR UNSECURED 11/34 4.3%	530,000	578,361	619,100
AT+T INC SR UNSECURED 11/46 5.15%	175,000	210,979	167,874
AT+T INC SR UNSECURED 12/26 2.9%	785,000	922,469	953,574
AT+T INC SR UNSECURED 12/33 2.55%	2,535,000	2,507,256	2,068,108
AT+T INC SR UNSECURED 12/57 3.8%	4,469,000	3,474,187	3,336,937
ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5%	770,000	770,000	699,023
ATHENAHEALTH GROUP, INC. 2022 DELAYED DRAW TERM LOAN due 02	18,478	18,466	18,394
ATHENAHEALTH INC 2022 TERM LOAN B due 02/15/29	2,900,577	2,868,903	2,884,624
ATI INC SR UNSECURED 08/30 7.25%	185,000	185,000	192,400

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ATI INC SR UNSECURED 10/29 4.875%	40,000	39,530	37,189
ATI INC SR UNSECURED 10/31 5.125%	817,000	785,781	759,326
ATI INC SR UNSECURED 12/27 5.875%	25,000	23,627	24,662
ATLANTICA SUSTAIN INFRA COMPANY GUAR 144A 06/28 4.125%	100,000	100,000	93,719
ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625%	3,560,000	3,420,941	3,244,053
ATLAS LUXCO 4 / ALL UNI SR SECURED REGS 06/28 3.625%	915,000	1,060,351	885,553
ATLAS SENIOR LOAN FUND LTD ATCLO 2023 21A B 144A	3,200,000	3,200,000	3,207,759
ATLAS STATIC SENIOR LOAN FUND ATSTC 2022 1A BR 144A	2,000,000	2,000,000	2,003,682
ATOM MORTGAGE SECURITIES ATOMM 1A D 144A	147,115	202,239	161,836
ATRIUM CDO CORP ATRM 13A B 144A	2,500,000	2,497,076	2,497,012
ATS CORP COMPANY GUAR 144A 12/28 4.125%	135,000	129,447	124,163
AUTODESK INC SR UNSECURED 01/30 2.85%	100,000	88,568	90,280
AUTONATION INC COMPANY GUAR 10/25 4.5%	730,000	724,029	715,194
AVALONBAY COMMUNITIES SR UNSECURED 01/28 3.2%	850,000	806,421	807,040
AVALONBAY COMMUNITIES SR UNSECURED 01/32 2.05%	1,200,000	1,099,180	1,007,214
AVALONBAY COMMUNITIES SR UNSECURED 02/33 5%	733,000	740,199	746,817
AVANGRID INC SR UNSECURED 04/25 3.2%	600,000	599,790	582,849
AVANTOR FUNDING INC COMPANY GUAR 144A 07/28 4.625%	450,000	455,495	434,790
AVANTOR FUNDING INC COMPANY GUAR 144A 11/29 3.875%	1,467,000	1,467,000	1,332,027
AVANTOR FUNDING INC COMPANY GUAR REGS 07/28 3.875%	400,000	480,884	432,126
AVENUE OF AMERICAS AOA 2021 1177 E 144A	700,000	699,227	534,032
AVIATION CAPITAL GROUP SR UNSECURED 144A 01/26 1.95%	600,000	597,561	556,288
AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5%	800,000	810,166	795,503
AVIENT CORP SR UNSECURED 144A 08/30 7.125%	835,000	826,121	869,126
AVIENT CORPORATION TERM LOAN B7 due 08/29/29	351,016	351,016	351,454
AVIS BUDGET CAR RENTAL LLC 2023 TERM LOAN C due 03/16/29	500,000	500,000	500,470
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31 8%	330,000	327,849	329,527
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 07/27 5.75%	200,000	201,561	193,873
AVIS BUDGET RENTAL CAR FUNDING AESOP 2018 2A B 144A	432,500	428,028	431,249
AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A A 144A	878,000	838,829	850,848
AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A B 144A	1,424,000	1,344,365	1,347,437
AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 2A A 144A	1,778,000	1,777,929	1,601,605
AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 2A B 144A	1,154,000	1,153,652	1,030,327
AVIS BUDGET RENTAL CAR FUNDING AESOP 2023 5A A 144A	960,000	959,866	972,029
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25%	2,027,000	2,015,508	1,958,562
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95%	4,460,000	4,457,336	4,399,876
AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5 due 12/01/27	129,005	129,105	129,045
AVSC HLDG CORP SECOND LIEN due 09/01/25	34,010	31,915	31,051
AVSC HOLDING CORP 2020 TERM LOAN B1 due 03/03/25	2,070,224	2,021,248	2,023,002
AXALTA COAT/DUTCH HLD BV COMPANY GUAR 144A 06/27 4.75%	673,000	680,215	654,006
AXALTA COATING SYSTEMS COMPANY GUAR 144A 02/29 3.375%	596,000	596,000	535,335
AXALTA COATING SYSTEMS D COMPANY GUAR 144A 02/31 7.25%	1,237,000	1,237,000	1,301,943
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2022 2A A2 144A	435,257	435,202	434,395
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2023 1A A2 144A	1,709,851	1,709,618	1,710,190
AZELIS FINANCE NV COMPANY GUAR REGS 03/28 5.75%	100,000	111,234	114,066
AZURE POWER ENERGY LTD SR SECURED 144A 08/26 3.575%	7,260	7,119	6,396
AZZURRA AEROPORTI SPA SR SECURED REGS 05/24 2.125%	200,000	212,909	218,478
AZZURRA AEROPORTI SPA SR SECURED REGS 05/27 2.625%	200,000	197,552	205,677
B+G FOODS INC COMPANY GUAR 09/27 5.25%	938,000	952,429	851,298
B+G FOODS INC SR SECURED 144A 09/28 8%	1,685,000	1,682,660	1,769,356
BACARDI LTD COMPANY GUAR 144A 05/48 5.3%	3,155,000	3,239,949	3,025,935
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/25 3.85%	798,000	828,217	780,579

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9%	5,000,000	3,927,172	4,116,370
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2018 1A B 144A	11,000,000	11,000,000	10,832,289
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2018 2A B 144A	250,000	250,110	248,783
BAKER HUGHES LLC/CO OBL SR UNSECURED 12/27 3.337%	660,000	660,000	631,237
BALBOA BAY LOAN FUNDING LTD BOBA 2023 1A A 144A	2,200,000	2,204,813	2,202,910
BALDER FINLAND OYJ COMPANY GUAR REGS 01/29 1%	110,000	88,483	92,453
BALL CORP COMPANY GUAR 03/28 6.875%	75,000	75,000	77,970
BALL CORP COMPANY GUAR 06/29 6%	1,459,000	1,459,000	1,489,938
BALL CORP COMPANY GUAR 08/30 2.875%	1,951,000	1,826,788	1,674,319
BALLYROCK LTD BALLY 2019 1A CR 144A	1,000,000	1,000,000	986,436
BALLYROCK LTD BALLY 2019 2A A1BR 144A	730,000	730,000	727,099
BALLYROCK LTD BALLY 2020 14A B 144A	250,000	251,614	249,761
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/52 4.55%	120,000	110,776	110,435
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/46 3.5%	106,000	119,203	81,284
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/47 3.75%	404,000	401,185	320,033
BALTIMORE GAS + ELECTRIC SR UNSECURED 09/49 3.2%	176,000	190,538	128,889
BANC OF AMERICA MERRILL LYNCH BAMLL 2013 WBRK A 144A	519,000	475,416	463,650
BANC OF AMERICA MERRILL LYNCH BAMLL 2018 DSNY D 144A	500,000	496,009	492,538
BANC OF AMERICA MERRILL LYNCH BAMLL 2019 BPR AMP 144A	775,000	804,005	715,846
BANC OF AMERICA MERRILL LYNCH BAMLL 2019 RLJ D 144A	6,000,000	6,000,000	5,945,981
BANCA MONTE DEI PASCHI S REGS 03/26 VARIABLE	100,000	110,312	112,882
BANCA MONTE DEI PASCHI S REGS 09/24 3.625%	400,000	491,643	438,235
BANCA MONTE DEI PASCHI S SUBORDINATED REGS 07/29 10.5%	300,000	424,906	361,552
BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VARIABLE	200,000	204,995	219,247
BANCO BPM SPA REGS 06/28 VARIABLE	150,000	160,547	173,339
BANCO BPM SPA SUBORDINATED REGS 01/32 VARIABLE	200,000	193,836	208,611
BANCO DE CREDITO DEL PER SUBORDINATED 144A 07/30 VARIABLE	180,000	165,165	171,493
BANCO DE CREDITO DEL PER SUBORDINATED 144A 09/31 VARIABLE	260,000	259,830	237,690
BANCO DE SABADELL SA REGS 03/26 VARIABLE	100,000	105,472	108,248
BANCO DE SABADELL SA REGS 09/29 VARIABLE	100,000	106,604	114,845
BANCO DE SABADELL SA SUBORDINATED REGS 08/33 VARIABLE	200,000	202,597	223,336
BANCO INTERNAC DEL PERU SR UNSECURED 144A 10/26 3.25%	447,000	452,194	421,727
BANCO INTERNAC DEL PERU SUBORDINATED 144A 07/30 VARIABLE	300,000	278,973	286,500
BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VARIABLE	400,000	400,000	367,537
BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VARIABLE	240,000	242,464	236,557
BANCO SANTANDER SA 04/27 4.25%	400,000	397,709	387,610
BANCO SANTANDER SA 05/25 2.746%	2,200,000	2,202,162	2,122,912
BANCO SANTANDER SA REGS 04/26 1.5%	1,300,000	1,399,887	1,528,817
BANCO SANTANDER SA REGS 10/26 VARIABLE	700,000	774,115	856,910
BANCO SANTANDER SA SUBORDINATED 08/33 6.921%	4,400,000	4,400,000	4,700,856
BANCO SANTANDER SA SUBORDINATED 12/30 2.749%	400,000	400,000	332,907
BANCO VOTORANTIM SR UNSECURED REGS 09/24 4.5%	200,000	197,121	197,088
BANFF MERGER SUB INC 2021 USD 2ND LIEN TERM LOAN due 02/27/26	1,581,292	1,577,318	1,573,875
BANFF MERGER SUB INC 2021 USD TERM LOAN due 10/02/25	753,456	750,547	754,397
BANFF MERGER SUB INC 2023 USD TERM LOAN due 12/02/28	900,000	898,500	905,175
BANGKOK BANK PCL/HK JR SUBORDINA REGS 12/99 VARIABLE	200,000	190,511	191,108
BANGKOK BANK PCL/HK SR UNSECURED 144A 09/28 5.3%	254,000	253,017	258,214
BANGKOK BANK PCL/HK SR UNSECURED 144A 09/33 5.5%	254,000	252,717	260,838
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/34 VARIABLE	550,000	570,259	487,625
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/36 VARIABLE	315,000	315,000	264,668
BANGKOK BANK PCL/HK SUBORDINATED REGS 09/34 VARIABLE	200,000	203,817	177,318
BANIJAY ENTERTAINMENT SAS USD TERM LOAN due 03/01/28	483,844	481,670	484,690

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANIJAY ENTERTAINMENT SR SECURED 144A 05/29 8.125%	1,670,000	1,666,167	1,721,555
BANIJAY ENTERTAINMENT SR SECURED REGS 05/29 7%	200,000	215,866	232,529
BANK BAHRAIN + KUWAIT SR UNSECURED REGS 07/24 5.5%	318,000	320,625	315,368
BANK BANK 2018 BN14 A2	157,690	166,707	157,226
BANK BANK 2018 BN14 C	1,020,000	1,085,830	800,892
BANK BANK 2019 BN17 A4	2,507,000	2,257,467	2,352,389
BANK BANK 2019 BN21 A5	3,300,000	3,389,417	2,901,980
BANK BANK 2019 BN22 A4	2,110,000	1,797,066	1,878,860
BANK BANK 2019 BN23 B	450,000	497,994	358,956
BANK BANK 2020 BN25 B	700,000	719,643	551,413
BANK BANK 2022 BNK39 A4	409,000	369,740	352,955
BANK BANK 2023 BNK45 B	1,163,000	1,197,211	1,179,024
BANK BANK 2023 BNK45 C	1,256,000	1,202,924	1,152,434
BANK BANK 2023 BNK46 XA	11,396,380	472,736	462,221
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 05/33 5.375%	460,000	448,618	466,032
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 10/28 6.25%	900,000	898,340	949,500
BANK GOSPODARSTWA KRAJOW GOVT GUARANT REGS 05/33 5.375%	228,000	227,798	230,990
BANK LEUMI LE ISRAEL SR UNSECURED 144A REGS 07/27 5%	276,000	274,652	271,036
BANK OF AMERICA AUTO TRUST BAAT 2023 2A A2 144A	1,650,000	1,649,874	1,659,511
BANK OF AMERICA CORP JR SUBORDINA 12/49 VARIABLE	960,000	946,577	948,902
BANK OF AMERICA CORP JR SUBORDINA 12/99 VARIABLE	630,000	630,000	561,349
BANK OF AMERICA CORP SR UNSECURED 01/24 4.125%	4,360,000	4,356,533	4,356,427
BANK OF AMERICA CORP SR UNSECURED 01/44 5%	1,430,000	1,456,348	1,407,109
BANK OF AMERICA CORP SR UNSECURED 02/28 VARIABLE	219,000	212,656	203,002
BANK OF AMERICA CORP SR UNSECURED 02/30 VARIABLE	2,200,000	2,293,171	2,084,472
BANK OF AMERICA CORP SR UNSECURED 02/31 VARIABLE	1,405,000	1,332,278	1,208,164
BANK OF AMERICA CORP SR UNSECURED 02/33 VARIABLE	3,034,000	2,903,366	2,581,257
BANK OF AMERICA CORP SR UNSECURED 03/29 VARIABLE	2,063,000	1,940,297	1,971,112
BANK OF AMERICA CORP SR UNSECURED 03/32 VARIABLE	1,250,000	1,050,660	1,057,055
BANK OF AMERICA CORP SR UNSECURED 03/51 VARIABLE	1,360,000	1,405,247	1,149,598
BANK OF AMERICA CORP SR UNSECURED 04/24 4%	4,000,000	3,981,604	3,984,438
BANK OF AMERICA CORP SR UNSECURED 04/25 VARIABLE	835,000	806,158	821,651
BANK OF AMERICA CORP SR UNSECURED 04/26 3.5%	1,250,000	1,249,455	1,216,881
BANK OF AMERICA CORP SR UNSECURED 04/28 VARIABLE	950,000	983,349	913,983
BANK OF AMERICA CORP SR UNSECURED 04/29 VARIABLE	5,969,000	5,890,972	6,010,802
BANK OF AMERICA CORP SR UNSECURED 04/31 VARIABLE	1,940,000	2,004,266	1,674,368
BANK OF AMERICA CORP SR UNSECURED 04/32 VARIABLE	2,021,000	1,944,253	1,709,474
BANK OF AMERICA CORP SR UNSECURED 04/33 VARIABLE	3,050,000	3,050,000	2,914,623
BANK OF AMERICA CORP SR UNSECURED 04/34 VARIABLE	693,000	684,673	696,659
BANK OF AMERICA CORP SR UNSECURED 07/28 VARIABLE	3,120,000	3,109,801	3,094,744
BANK OF AMERICA CORP SR UNSECURED 07/31 VARIABLE	1,300,000	1,304,738	1,065,282
BANK OF AMERICA CORP SR UNSECURED 07/32 VARIABLE	4,929,000	4,813,789	4,029,887
BANK OF AMERICA CORP SR UNSECURED 07/33 VARIABLE	3,625,000	3,482,198	3,590,799
BANK OF AMERICA CORP SR UNSECURED 09/29 VARIABLE	4,012,000	4,032,929	4,144,114
BANK OF AMERICA CORP SR UNSECURED 10/30 VARIABLE	5,010,000	4,588,855	4,449,279
BANK OF AMERICA CORP SR UNSECURED 10/31 VARIABLE	4,760,000	3,851,020	3,870,505
BANK OF AMERICA CORP SR UNSECURED 10/32 VARIABLE	16,240,000	15,374,617	13,490,368
BANK OF AMERICA CORP SR UNSECURED 11/28 VARIABLE	1,550,000	1,550,000	1,617,837
BANK OF AMERICA CORP SR UNSECURED 12/28 VARIABLE	3,157,000	3,268,153	2,972,466
BANK OF AMERICA CORP SR UNSECURED REGS 05/27 VARIABLE	200,000	196,961	212,314
BANK OF AMERICA CORP SR UNSECURED REGS 05/30 VARIABLE	380,000	362,012	375,469
BANK OF AMERICA CORP SR UNSECURED REGS 05/32 VARIABLE	547,000	464,338	503,963



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANK OF AMERICA CORP SR UNSECURED REGS 09/26 VARIABLE	800,000	859,874	887,927
BANK OF AMERICA CORP SR UNSECURED REGS 10/31 VARIABLE	609,000	527,947	551,156
BANK OF AMERICA CORP SUBORDINATED 01/25 4%	1,530,000	1,528,365	1,509,495
BANK OF AMERICA CORP SUBORDINATED 01/37 6.11%	175,000	199,877	186,912
BANK OF AMERICA CORP SUBORDINATED 03/26 4.45%	190,000	193,127	187,979
BANK OF AMERICA CORP SUBORDINATED 03/37 VARIABLE	5,300,000	5,011,253	4,661,551
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2%	1,650,000	1,656,657	1,634,473
BANK OF AMERICA CORP SUBORDINATED 09/36 VARIABLE	421,000	316,085	334,052
BANK OF AMERICA CORP SUBORDINATED 10/26 4.25%	1,490,000	1,492,308	1,463,639
BANK OF AMERICA CORP SUBORDINATED 11/27 4.183%	3,150,000	3,352,461	3,063,854
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A1 A1	2,379,000	2,378,518	2,388,031
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A2 A2	1,501,000	1,500,800	1,519,124
BANK OF IRELAND GROUP JR SUBORDINA REGS VARIABLE	200,000	213,047	223,659
BANK OF MONTREAL SR UNSECURED 03/24 2.15%	10,000,000	9,929,750	9,934,244
BANK OF MONTREAL SR UNSECURED 05/25 1.85%	890,000	889,814	853,384
BANK OF MONTREAL SUBORDINATED 12/32 VARIABLE	190,000	180,896	174,910
BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3%	480,000	479,685	454,909
BANK OF NY MELLON CORP JR SUBORDINA 12/99 VARIABLE	470,000	482,969	458,133
BANK OF NY MELLON CORP SR UNSECURED 01/27 2.05%	1,740,000	1,729,576	1,617,913
BANK OF NY MELLON CORP SR UNSECURED 01/31 1.65%	34,000	29,301	28,008
BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5%	3,015,000	2,966,284	2,966,916
BANK OF NY MELLON CORP SR UNSECURED 04/24 VARIABLE	5,000,000	4,997,212	4,998,085
BANK OF NY MELLON CORP SR UNSECURED 07/30 VARIABLE	155,000	155,000	154,080
BANK OF NY MELLON CORP SR UNSECURED 10/29 VARIABLE	800,000	800,000	850,573
BANK OF NY MELLON CORP SR UNSECURED 10/33 VARIABLE	2,300,000	2,300,000	2,442,083
BANK5 BANK5 2023 5YR1 A3	2,500,000	2,543,770	2,593,891
BANK5 BANK5 2023 5YR4 A3	400,000	411,979	423,385
BANQUE FED CRED MUTUEL REGS 02/33 3.75%	700,000	756,404	789,198
BANQUE FED CRED MUTUEL REGS 09/30 4.125%	400,000	427,021	463,689
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2015 VFM A2 144A	1,670,000	1,700,293	1,416,484
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 CHRS D 144A	800,000	791,372	566,887
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 BID A 144A	390,000	393,548	385,464
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 B	1,662,000	1,637,522	1,215,254
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 XA	9,322,108	1,007,078	654,232
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C12 A5	3,000,000	2,391,949	2,553,596
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A5	2,120,000	1,726,573	1,829,177
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C17 A5	1,955,000	1,715,481	1,881,197
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C19 A2B	950,000	959,312	970,530
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C22 A4	1,210,000	1,222,047	1,352,068
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C22 A5	3,408,000	3,638,265	3,880,372
BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2023 2 A	5,600,000	5,600,000	5,609,401
BARCLAYS PLC JR SUBORDINA 12/99 8%	1,000,000	1,000,000	981,334
BARCLAYS PLC JR SUBORDINA 12/99 VARIABLE	481,000	490,652	484,374
BARCLAYS PLC JR SUBORDINA VARIABLE	1,200,000	1,644,302	1,485,519
BARCLAYS PLC SR UNSECURED 05/26 VARIABLE	1,725,000	1,725,000	1,663,886
BARCLAYS PLC SR UNSECURED 05/27 VARIABLE	1,825,000	1,825,000	1,841,852
BARCLAYS PLC SR UNSECURED 05/29 VARIABLE	580,000	580,115	569,847
BARCLAYS PLC SR UNSECURED 05/34 VARIABLE	625,000	625,000	649,511
BARCLAYS PLC SR UNSECURED 08/28 VARIABLE	2,100,000	2,100,000	2,110,311
BARCLAYS PLC SR UNSECURED 09/29 VARIABLE	1,225,000	1,225,000	1,276,419
BARCLAYS PLC SR UNSECURED 11/26 VARIABLE	1,975,000	1,975,000	2,040,384
BARCLAYS PLC SR UNSECURED 11/33 VARIABLE	945,000	990,619	1,059,968

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BARCLAYS PLC SR UNSECURED REGS 01/24 3.125%	900,000	1,054,728	1,145,931
BARCLAYS PLC SR UNSECURED REGS 01/26 VARIABLE	2,620,000	2,721,219	2,809,217
BARCLAYS PLC SR UNSECURED REGS 01/27 VARIABLE	414,000	438,686	449,519
BARCLAYS PLC SR UNSECURED REGS 08/29 VARIABLE	600,000	534,721	570,159
BARCLAYS PLC SR UNSECURED REGS 08/30 VARIABLE	1,000,000	1,072,211	1,150,173
BARCLAYS PLC SR UNSECURED REGS 11/29 VARIABLE	630,000	765,796	855,229
BARCLAYS PLC SUBORDINATED 05/28 4.836%	2,725,000	2,725,000	2,656,910
BARCLAYS PLC SUBORDINATED 06/30 VARIABLE	1,960,000	1,837,260	1,901,071
BARCLAYS PLC SUBORDINATED 06/34 VARIABLE	500,000	500,000	533,881
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7%	420,000	445,951	443,988
BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75%	440,000	510,516	472,278
BARROW HANLEY CLO LTD BARHN 2023 2A B 144A	3,250,000	3,250,000	3,263,809
BASSWOOD PARK CLO LTD BARK 2021 1A A 144A	2,000,000	2,000,000	1,995,978
BAT CAPITAL CORP COMPANY GUAR 03/28 2.259%	1,225,000	1,225,000	1,097,116
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726%	850,000	850,000	713,880
BAT CAPITAL CORP COMPANY GUAR 03/32 4.742%	4,925,000	4,807,403	4,733,970
BAT CAPITAL CORP COMPANY GUAR 03/52 5.65%	964,000	921,712	873,860
BAT CAPITAL CORP COMPANY GUAR 04/50 5.282%	192,000	151,539	165,100
BAT CAPITAL CORP COMPANY GUAR 08/27 3.557%	872,000	854,034	832,691
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343%	700,000	700,000	735,874
BAT CAPITAL CORP COMPANY GUAR 08/33 6.421%	1,950,000	1,931,201	2,046,643
BAT CAPITAL CORP COMPANY GUAR 08/37 4.39%	1,550,000	1,175,661	1,301,959
BAT CAPITAL CORP COMPANY GUAR 08/47 4.54%	3,688,000	3,008,402	2,840,774
BAT CAPITAL CORP COMPANY GUAR 08/53 7.081%	319,000	302,745	342,259
BAT CAPITAL CORP COMPANY GUAR 09/40 3.734%	325,000	325,000	239,596
BAT CAPITAL CORP COMPANY GUAR 09/49 4.758%	225,000	231,863	179,074
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931%	104,000	103,846	108,143
BATH + BODY WORKS INC COMPANY GUAR 06/29 7.5%	290,000	304,085	301,328
BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75%	375,000	443,686	377,874
BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875%	578,000	572,177	585,328
BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625%	636,000	630,127	650,559
BAUSCH + LOMB CORPORATION 2023 INCREMENTAL TERM LOAN due C	468,825	464,351	467,067
BAUSCH + LOMB ESCROW COR SR SECURED 144A 10/28 8.375%	664,000	664,000	700,480
BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25%	325,000	250,961	149,815
BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5%	503,000	488,538	218,510
BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/31 5.25%	2,148,000	2,188,216	925,834
BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.125%	1,255,000	1,231,795	847,125
BAUSCH HEALTH COS INC SR SECURED 144A 06/28 4.875%	2,130,000	2,143,658	1,283,620
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915%	3,147,000	3,035,173	2,883,912
BAYER AG JR SUBORDINA REGS 03/82 VARIABLE	100,000	102,353	104,942
BAYER AG JR SUBORDINA REGS 09/83 VARIABLE	200,000	213,090	226,322
BAYER AG SR UNSECURED REGS 08/26 4%	2,406,000	2,597,449	2,694,678
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25%	4,275,000	4,274,301	4,166,559
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375%	1,775,000	1,623,201	1,688,561
BAYER US FINANCE LLC COMPANY GUAR 144A 11/30 6.375%	842,000	838,393	865,835
BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5%	518,000	513,763	535,945
BB UBS TRUST BBUBS 2012 SHOW A 144A	2,304,000	2,424,032	2,114,576
BBCRE TRUST BBCCR 2015 GTP D 144A	3,560,000	3,368,521	2,849,409
BBVA BANCOMER SA TEXAS SUBORDINATED 144A 06/38 VARIABLE	240,000	240,881	255,951
BCPE EMPIRE HOLDINGS INC SR UNSECURED 144A 05/27 7.625%	225,000	224,188	217,117
BCPE ULYSSES INTERMEDIAT SR UNSECURED 144A 04/27 7.75%	325,000	323,824	302,906
BCRED CLO LLC BCRED 2023 1A A 144A	800,000	800,000	799,933

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BDS LTD BDS 2020 FL5 A 144A	253,854	252,992	251,334
BDS LTD BDS 2021 FL7 E 144A	1,000,000	1,000,000	934,533
BEACON CONTAINER FINANCE II LL BEACN 2021 1A A 144A	1,940,317	1,939,539	1,710,491
BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 05/29 4.125%	25,000	25,000	22,721
BEACON ROOFING SUPPLY IN SR SECURED 144A 08/30 6.5%	1,714,000	1,683,934	1,752,855
BEACON ROOFING SUPPLY IN SR SECURED 144A 11/26 4.5%	2,146,000	2,086,178	2,080,914
BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1	1,432	1,411	1,309
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 21A1	36,735	33,483	33,190
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 12 13A1	1,588	1,349	1,181
BEAR STEARNS ALT A TRUST BALTA 2004 3 A1	497,682	497,751	471,592
BEAR STEARNS ALT A TRUST BALTA 2005 3 2A1	60,997	61,151	55,678
BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1	588,230	544,781	543,663
BEAR STEARNS ASSET BACKED SECU BSABS 2003 ABF1 A	4,775	6,189	4,669
BEAR STEARNS MORTGAGE FUNDING BSMF 2006 AR4 A1	572,727	385,137	533,840
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR2 A1	695,348	436,729	639,587
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR3 1A1	792,495	540,533	668,978
BEAZER HOMES USA COMPANY GUAR 10/27 5.875%	50,000	43,891	48,835
BEAZER HOMES USA COMPANY GUAR 10/29 7.25%	950,000	1,002,124	958,350
BECTON DICKINSON + CO SR UNSECURED 05/30 2.823%	350,000	350,000	313,197
BECTON DICKINSON + CO SR UNSECURED 06/27 3.7%	1,885,000	1,939,417	1,827,749
BECTON DICKINSON + CO SR UNSECURED 12/24 3.734%	81,000	78,488	79,712
BECTON DICKINSON + CO SR UNSECURED 12/44 4.685%	111,000	109,996	104,082
BECTON DICKINSON EURO COMPANY GUAR 08/41 1.336%	278,000	178,800	211,254
BELDEN INC COMPANY GUAR REGS 03/28 3.875%	101,000	100,884	108,159
BELFOR HOLDINGS INC 2023 USD TERM LOAN B due 11/01/30	1,425,000	1,410,750	1,427,679
BELLIS ACQUISITION CO PL SR SECURED REGS 02/26 3.25%	625,000	866,633	737,720
BELLIS ACQUISITION CO PL SR SECURED REGS 02/26 4.5%	322,000	368,504	387,704
BELLRING BRANDS INC COMPANY GUAR 144A 03/30 7%	1,835,000	1,842,235	1,902,161
BENCHMARK MORTGAGE TRUST BMARK 2018 B3 A2	84,135	87,806	82,067
BENCHMARK MORTGAGE TRUST BMARK 2019 B10 3CCA 144A	600,000	531,460	413,979
BENCHMARK MORTGAGE TRUST BMARK 2019 B12 AS	1,593,000	1,672,127	1,388,438
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 AS	1,400,000	1,439,517	1,213,881
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 B	155,000	159,396	117,754
BENCHMARK MORTGAGE TRUST BMARK 2020 B16 C	1,037,000	836,427	797,765
BENCHMARK MORTGAGE TRUST BMARK 2020 B17 C	1,125,000	858,319	816,613
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 AS	572,000	487,101	464,887
BENCHMARK MORTGAGE TRUST BMARK 2020 IG1 AS	460,000	475,641	333,239
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 C	962,000	961,885	636,253
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 AS	2,900,000	2,435,843	2,578,447
BENCHMARK MORTGAGE TRUST BMARK 2022 B35 AS	235,000	241,470	217,294
BENCHMARK MORTGAGE TRUST BMARK 2023 B40 AS	1,880,000	1,936,366	2,020,872
BENCHMARK MORTGAGE TRUST BMARK 2023 B40 AS	1,103,000	1,136,067	1,181,695
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3	1,590,000	1,637,313	1,653,858
BENEFIT STREET PARTNERS CLO LT BSP 2013 IIA A2R2 144A	750,000	750,000	750,670
BENEFIT STREET PARTNERS CLO LT BSP 2017 12A B 144A	375,000	375,085	374,733
BENTELER INTERNATIONAL A SR SECURED 144A 05/28 10.5%	160,000	162,664	168,549
BERKSHIRE HATHAWAY ENERG SR UNSECURED 07/30 3.7%	1,615,000	1,614,911	1,529,338
BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25%	560,000	554,800	523,797
BERRY GLOBAL INC SECURED 144A 07/27 5.625%	130,000	128,995	129,032
BERRY GLOBAL INC SR SECURED 01/26 1.57%	575,000	574,923	534,327
BERRY GLOBAL INC SR SECURED 144A 04/28 5.5%	4,735,000	4,762,792	4,795,847
BETTCHER INDUSTRIES INC 2021 2ND LIEN TERM LOAN due 12/14/29	92,600	91,813	84,729

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BETTCHEER INDUSTRIES INC TERM LOAN due 12/14/28	618,443	611,051	613,804
BFLD TRUST BFLD 2020 EYP A 144A	1,165,000	1,170,112	883,493
BFLD TRUST BFLD 2021 FPM A 144A	574,000	574,000	560,402
BFLD TRUST BFLD 2021 FPM C 144A	420,000	420,000	403,900
BG ENERGY CAPITAL PLC COMPANY GUAR REGS 11/29 2.25%	500,000	487,420	522,871
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5%	110,000	109,987	111,220
BIG RIVER STEEL/BRS FIN SR SECURED 144A 01/29 6.625%	644,000	663,146	656,610
BINOM SECURITIZATION TRUST BINOM 2022 RPL1 A1 144A	934,741	933,381	850,937
BIO RAD LABS SR UNSECURED 03/32 3.7%	1,000,000	997,757	904,453
BIRCH GROVE CLO LTD. BGCLD 19A CR 144A	750,000	750,000	751,441
BIRCH GROVE CLO LTD. BGCLD 19A DR 144A	1,000,000	1,000,000	996,309
BIRCH GROVE CLO LTD. BGCLD 2021 2A A1 144A	660,000	660,113	658,350
BIRCH GROVE CLO LTD. BGCLD 2023 6A A1 144A	1,070,000	1,070,000	1,074,802
BIRCH GROVE CLO LTD. BGCLD 2023 7A A1 144A	870,000	870,000	872,413
BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625%	1,963,000	1,788,565	1,866,283
BLACKSTONE MORTGAGE TR SR SECURED 144A 01/27 3.75%	459,000	459,000	408,268
BLACKSTONE MORTGAGE TRUST, INC 2021 TERM LOAN B2 due 04/23/2	1,748,663	1,716,984	1,722,433
BLACKSTONE MORTGAGE TRUST, INC 2022 TERM LOAN B4 due 05/09/2	365,363	356,333	360,796
BLOCK COMMUNICATIONS INC COMPANY GUAR 144A 03/28 4.875%	3,236,000	3,180,070	2,831,500
BLOCK INC SR UNSECURED 06/26 2.75%	1,566,000	1,463,699	1,476,914
BLOOMIN BRANDS INC/OSI COMPANY GUAR 144A 04/29 5.125%	865,000	788,333	794,293
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625%	220,000	220,262	217,800
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625%	1,200,000	1,202,656	1,215,555
BLUELINX HOLDING SR SECURED 144A 11/29 6%	500,000	494,691	462,715
BLUEMOUNTAIN CLO LTD BLUEM 2016 2A BR2 144A	250,000	250,000	246,636
BLUEMOUNTAIN CLO LTD BLUEM 2016 2A C1R2 144A	500,000	500,000	491,563
BLUEMOUNTAIN CLO LTD BLUEM 2019 26A AR 144A	7,000,000	7,000,000	6,955,496
BMO 2022 C1 MORTGAGE TRUST BMO 2022 C1 A5	2,945,000	2,628,165	2,618,389
BMO MORTGAGE TRUST BMO 2022 C3 A5	425,000	431,120	432,649
BMO MORTGAGE TRUST BMO 2023 C5 C	501,000	472,985	477,490
BMO MORTGAGE TRUST BMO 2023 C7 A5	3,766,000	3,890,245	4,094,040
BMW US CAPITAL LLC COMPANY GUAR 144A 04/31 2.55%	800,000	696,180	694,462
BNP PARIBAS 144A 01/25 3.375%	2,470,000	2,470,593	2,418,325
BNP PARIBAS 144A 01/25 VARIABLE	700,000	699,987	699,940
BNP PARIBAS 144A 01/27 VARIABLE	1,175,000	1,175,000	1,083,862
BNP PARIBAS 144A 01/29 VARIABLE	1,770,000	1,772,284	1,784,425
BNP PARIBAS 144A 01/30 VARIABLE	290,000	290,231	290,532
BNP PARIBAS 144A 01/31 VARIABLE	1,300,000	1,300,000	1,143,617
BNP PARIBAS 144A 06/26 VARIABLE	1,950,000	1,956,611	1,861,679
BNP PARIBAS 144A 06/29 VARIABLE	540,000	540,000	548,254
BNP PARIBAS 144A 08/28 4.4%	520,000	518,559	506,928
BNP PARIBAS COMPANY GUAR 10/24 4.25%	1,575,000	1,574,894	1,556,744
BNP PARIBAS JR SUBORDINA 144A 12/49 VARIABLE	550,000	575,068	550,764
BNP PARIBAS JR SUBORDINA 144A 12/99 VARIABLE	1,315,000	1,321,175	1,236,280
BNP PARIBAS JR SUBORDINA REGS 12/49 VARIABLE	3,750,000	3,763,145	3,755,209
BNP PARIBAS JR SUBORDINA REGS 12/99 VARIABLE	200,000	211,957	234,917
BNP PARIBAS REGS 01/26 3.375%	1,150,000	1,292,190	1,421,013
BNP PARIBAS REGS 04/31 VARIABLE	300,000	317,707	342,979
BNP PARIBAS SR UNSECURED 144A 12/34 VARIABLE	1,200,000	1,204,241	1,255,954
BNP PARIBAS SUBORDINATED 144A 03/27 4.625%	1,720,000	1,698,712	1,685,635
BNP PARIBAS SUBORDINATED 144A 03/33 VARIABLE	250,000	239,712	234,193
BNP PARIBAS SUBORDINATED 144A 05/26 4.375%	3,600,000	3,582,714	3,507,263

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BNP PARIBAS SUBORDINATED 144A 08/35 VARIABLE	1,325,000	967,983	1,089,366
BNP PARIBAS SUBORDINATED 144A 09/25 4.375%	6,375,000	6,359,724	6,235,219
BNSF RAILWAY CO 2007 1 P PASS THRU CE 04/24 5.996%	334,164	334,166	334,223
BOARDWALK PIPELINES LP COMPANY GUAR 02/31 3.4%	700,000	695,377	627,158
BOARDWALK PIPELINES LP COMPANY GUAR 05/29 4.8%	109,000	102,990	106,876
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A	500,000	499,339	497,185
BOEING CO SR UNSECURED 02/24 1.433%	220,000	220,000	219,063
BOEING CO SR UNSECURED 02/26 2.196%	570,000	570,000	538,767
BOEING CO SR UNSECURED 02/27 2.7%	150,000	149,823	141,537
BOEING CO SR UNSECURED 02/31 3.625%	1,800,000	1,794,902	1,674,579
BOEING CO SR UNSECURED 02/35 3.25%	1,325,000	1,296,032	1,119,962
BOEING CO SR UNSECURED 02/50 3.75%	1,520,000	1,462,826	1,184,530
BOEING CO SR UNSECURED 03/27 2.8%	200,000	197,108	188,608
BOEING CO SR UNSECURED 03/29 3.2%	670,000	665,364	626,957
BOEING CO SR UNSECURED 03/38 3.55%	130,000	117,714	106,218
BOEING CO SR UNSECURED 03/48 3.625%	25,000	23,186	18,701
BOEING CO SR UNSECURED 05/25 4.875%	2,657,000	2,639,968	2,643,916
BOEING CO SR UNSECURED 05/26 3.1%	150,000	149,947	144,213
BOEING CO SR UNSECURED 05/27 5.04%	3,012,000	3,263,992	3,040,244
BOEING CO SR UNSECURED 05/30 5.15%	750,000	750,000	764,503
BOEING CO SR UNSECURED 05/40 5.705%	3,560,000	4,060,409	3,694,469
BOEING CO SR UNSECURED 05/50 5.805%	6,519,000	6,235,991	6,777,874
BOEING CO SR UNSECURED 05/60 5.93%	668,000	654,015	694,672
BOEING CO SR UNSECURED 06/46 3.375%	45,000	40,483	33,225
BOEING CO SR UNSECURED 08/59 3.95%	4,425,000	3,424,870	3,401,221
BOEING CO SR UNSECURED 11/48 3.85%	25,000	23,588	19,507
BOELS TOPHOLDING BV SR SECURED REGS 02/29 6.25%	100,000	107,050	115,169
BOMBARDIER INC SR UNSECURED 144A 02/28 6%	1,100,000	1,098,630	1,071,508
BOMBARDIER INC SR UNSECURED 144A 02/29 7.5%	1,680,000	1,680,000	1,706,939
BOMBARDIER INC SR UNSECURED 144A 04/27 7.875%	2,914,000	2,704,195	2,914,644
BOMBARDIER INC SR UNSECURED 144A 06/26 7.125%	2,111,000	2,114,213	2,101,422
BOMBARDIER INC SR UNSECURED 144A 11/30 8.75%	680,000	682,920	724,171
BONOS DE TESORERIA BONDS 02/29 5.94%	2,554,000	581,641	689,503
BONOS DE TESORERIA SR UNSECURED 08/32 6.15%	6,690,000	1,770,468	1,766,022
BONOS DE TESORERIA SR UNSECURED 08/34 5.4%	2,264,000	657,142	553,752
BONOS DE TESORERIA SR UNSECURED 08/40 5.35%	11,934,000	2,720,633	2,764,230
BONOS DE TESORERIA SR UNSECURED 144A REGS 08/33 7%	4,963,000	1,395,006	1,400,446
BONOS TESORERIA PESOS BONDS 144A REGS 06/24 5.8%	425,000,000	527,251	486,308
BONOS TESORERIA PESOS BONDS 144A REGS 10/28 5%	900,000,000	1,227,686	1,030,293
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 04/33 3%	193,000	209,977	216,727
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/32 2%	7,870,000	8,190,623	8,480,430
BOOKING HOLDINGS INC SR UNSECURED 11/31 4.5%	400,000	441,456	480,991
BOOZ ALLEN HAMILTON INC COMPANY GUAR 08/33 5.95%	96,000	95,110	101,414
BOOZ ALLEN HAMILTON INC COMPANY GUAR 144A 07/29 4%	775,000	775,000	726,262
BORR IHC LTD / BORR FIN SR SECURED 144A 11/28 10%	975,000	953,594	1,014,000
BORR IHC LTD / BORR FIN SR SECURED 144A 11/30 10.375%	400,000	388,185	412,000
BOSTON PROPERTIES LP SR UNSECURED 01/25 3.2%	1,910,000	1,909,262	1,856,790
BOSTON PROPERTIES LP SR UNSECURED 03/30 2.9%	4,300,000	4,258,173	3,686,538
BOSTON PROPERTIES LP SR UNSECURED 12/28 4.5%	2,100,000	1,975,467	1,999,015
BOSTON SCIENTIFIC CORP SR UNSECURED 06/30 2.65%	2,900,000	2,999,158	2,593,716
BOXER PARENT CO INC SR SECURED 144A 10/25 7.125%	2,442,000	2,411,571	2,455,089
BOXER PARENT CO INC SR SECURED REGS 10/25 6.5%	200,000	246,008	221,337



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BOYD GAMING CORP COMPANY GUAR 12/27 4.75%	647,000	608,779	622,397
BOYD GAMING CORP COMPANY GUAR 144A 06/31 4.75%	926,000	926,089	850,548
BOYNE USA INC SR UNSECURED 144A 05/29 4.75%	1,117,000	1,090,050	1,050,417
BP CAP MARKETS AMERICA COMPANY GUAR 02/33 4.812%	995,000	991,024	1,005,157
BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3%	1,490,000	1,430,939	1,059,395
BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588%	835,000	808,447	810,118
BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633%	310,000	310,000	297,247
BP CAP MARKETS AMERICA COMPANY GUAR 11/28 4.234%	675,000	675,000	671,226
BP CAPITAL MARKETS BV COMPANY GUAR REGS 05/35 4.323%	970,000	1,062,683	1,136,129
BP CAPITAL MARKETS PLC COMPANY GUAR 11/28 3.723%	880,000	819,630	852,687
BP CAPITAL MARKETS PLC COMPANY GUAR REGS 12/99 VARIABLE	100,000	100,876	106,599
BPCE SA 144A 01/32 VARIABLE	1,425,000	1,234,382	1,143,235
BPCE SA SUBORDINATED 144A 07/24 5.15%	350,000	351,337	346,945
BPCE SA SUBORDINATED 144A 10/32 VARIABLE	1,350,000	1,350,000	1,102,701
BRAEMAR HOTELS + RESORTS TRUST BHR 2018 PRME D 144A	1,700,000	1,700,000	1,611,805
BRAND INDUSTRIAL SERVICE SR SECURED 144A 08/30 10.375%	1,391,000	1,394,493	1,471,024
BRANDYWINE OPER PARTNERS COMPANY GUAR 03/28 7.8%	330,000	330,378	334,001
BRASKEM IDESA SAPI SR SECURED 144A 02/32 6.99%	245,000	244,904	138,425
BRASKEM NETHERLANDS COMPANY GUAR 144A 01/31 8.5%	460,000	454,224	427,800
BRASKEM NETHERLANDS COMPANY GUAR 144A 01/81 VARIABLE	200,000	198,226	172,000
BRASKEM NETHERLANDS COMPANY GUAR 144A 02/33 7.25%	230,000	230,000	193,675
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM6 A1 144A	787,265	787,246	797,147
BRAZOS DELAWARE II, LLC 2023 TERM LOAN B due 02/11/30	1,096,728	1,075,036	1,097,946
BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7%	4,000	3,934	3,191
BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/30 8.25%	2,220,000	2,220,000	2,322,298
BRINKER INTERNATIONAL IN COMPANY GUAR 144A 10/24 5%	370,000	373,852	366,763
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/32 2.95%	525,000	523,405	467,284
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/42 3.55%	425,000	423,645	348,810
BRISTOL MYERS SQUIBB CO SR UNSECURED 06/39 4.125%	1,042,000	1,228,578	941,517
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9%	441,000	442,007	435,010
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4%	1,192,000	1,205,708	1,131,883
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/30 1.45%	34,000	29,460	27,969
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/53 6.25%	725,000	722,952	833,135
BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A	1,500,000	1,489,493	1,500,318
BRITISH AIR 19 1 A PTT PASS THRU CE 144A 12/30 3.35%	249,382	219,019	225,812
BRITISH AIR 19 1 AA PTT PASS THRU CE 144A 06/34 3.3%	250,993	237,231	223,276
BRITISH COLUMBIA PROV OF SR UNSECURED 11/28 4.8%	2,225,000	2,222,240	2,286,301
BRITISH TELECOMMUNICATIO COMPANY GUAR 144A 11/81 VARIABLE	200,000	199,502	184,324
BRITISH TELECOMMUNICATIO COMPANY GUAR REGS 01/33 4.25%	290,000	314,059	337,328
BRITISH TELECOMMUNICATIO COMPANY GUAR REGS 12/83 VARIABLE	100,000	125,486	134,407
BRIXMOR OPERATING PART SR UNSECURED 05/29 4.125%	900,000	963,193	857,413
BROADCOM CRP / CAYMIN FI COMPANY GUAR 01/27 3.875%	263,000	278,334	256,672
BROADCOM INC COMPANY GUAR 04/29 4.75%	60,000	66,838	60,190
BROADCOM INC COMPANY GUAR 09/26 3.459%	625,000	653,800	604,670
BROADCOM INC COMPANY GUAR 11/25 3.15%	1,030,000	1,031,739	998,048
BROADCOM INC COMPANY GUAR 11/30 4.15%	498,000	462,133	476,369
BROADCOM INC COMPANY GUAR 11/32 4.3%	1,300,000	1,455,726	1,248,580
BROADCOM INC COMPANY GUAR 144A 02/31 2.45%	679,000	579,465	581,144
BROADCOM INC COMPANY GUAR 144A 02/33 2.6%	1,736,000	1,334,095	1,432,806
BROADCOM INC COMPANY GUAR 144A 02/41 3.5%	1,300,000	1,296,005	1,034,106
BROADCOM INC SR UNSECURED 144A 04/29 4%	1,500,000	1,499,428	1,449,301
BROADCOM INC SR UNSECURED 144A 04/32 4.15%	1,767,000	1,763,688	1,669,535

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BROADCOM INC SR UNSECURED 144A 04/33 3.419%	300,000	312,427	264,049
BROADCOM INC SR UNSECURED 144A 04/34 3.469%	1,853,000	1,624,182	1,614,960
BROADCOM INC SR UNSECURED 144A 05/37 4.926%	489,000	498,574	474,414
BROADCOM INC SR UNSECURED 144A 11/35 3.137%	5,924,000	5,456,819	4,875,172
BROADCOM INC SR UNSECURED 144A 11/36 3.187%	5,472,000	4,565,388	4,440,480
BROADRIDGE FINANCIAL SOL SR UNSECURED 05/31 2.6%	108,000	90,715	92,475
BROADSTONE NET LEASE LLC COMPANY GUAR 09/31 2.6%	400,000	399,417	310,776
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02/30 4.875%	600,000	610,755	527,656
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09/27 6.25%	500,000	508,889	484,443
BROOKFIELD RETAIL HLDGS VII SU TERM LOAN B due 08/27/25	1,387,739	1,377,442	1,382,535
BROWN GROUP HOLDING, LLC TERM LOAN B due 06/07/28	536,756	536,299	536,949
BUCKEYE PARTNERS LP SR UNSECURED 10/44 5.6%	265,000	248,268	203,909
BUCKEYE PARTNERS LP SR UNSECURED 11/43 5.85%	35,000	27,195	28,354
BUCKEYE PARTNERS LP SR UNSECURED 144A 03/25 4.125%	490,000	491,629	477,750
BUCKEYE PARTNERS LP SR UNSECURED 144A 03/28 4.5%	300,000	289,774	283,875
BUCKHORN PARK CLO, LTD. BKPRK 2019 1A AR 144A	500,000	496,065	499,659
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25%	800,000	800,000	721,539
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/32 6.375%	245,000	245,000	250,250
BURFORD CAPITAL GBL FIN COMPANY GUAR 144A 04/28 6.25%	200,000	200,000	191,787
BURGER KING FRANCE SAS SR SECURED REGS 11/26 VARIABLE	100,000	108,331	111,017
BURLINGTN NORTH SANTA FE SR UNSECURED 02/50 3.55%	253,000	201,789	204,653
BURLINGTN NORTH SANTA FE SR UNSECURED 02/51 3.05%	131,000	90,555	95,090
BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05%	85,000	87,340	85,263
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75%	575,000	788,226	627,443
BURLINGTN NORTH SANTA FE SR UNSECURED 06/47 4.125%	123,000	106,396	108,365
BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875%	409,000	306,932	287,225
BURLINGTN NORTH SANTA FE SR UNSECURED 12/48 4.15%	695,000	728,814	614,196
BUTTERMILK PARK CLO LTD BMILK 2018 1A D 144A	250,000	248,411	243,555
BWAY MORTGAGE TRUST BWAY 2013 1515 XA 144A	21,250,124	349,840	78,723
BWAY MORTGAGE TRUST BWAY 2013 1515 XB 144A	25,410,000	338,255	78,489
BWX TECHNOLOGIES INC COMPANY GUAR 144A 06/28 4.125%	200,000	203,090	185,458
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A	806,038	806,568	803,988
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL B 144A	425,000	425,927	422,839
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL C 144A	425,000	425,927	422,569
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL D 144A	425,000	425,175	422,299
BX TRUST 2019 OC11 BX 2019 OC11 A 144A	2,480,000	2,665,448	2,191,881
BX TRUST BX 2019 IMC A 144A	2,670,000	2,670,000	2,652,564
BX TRUST BX 2020 VIV2 C 144A	240,000	248,453	205,269
BX TRUST BX 2020 VIV4 A 144A	125,000	128,292	107,012
BX TRUST BX 2020 VIVA D 144A	990,000	1,000,133	827,035
BX TRUST BX 2021 ARIA C 144A	500,000	497,847	483,053
BX TRUST BX 2021 ARIA D 144A	500,000	497,845	476,150
BX TRUST BX 2021 BXMF A 144A	445,771	436,297	437,385
BX TRUST BX 2021 LBA AJV 144A	1,120,000	1,064,351	1,101,741
BX TRUST BX 2021 LBA AV 144A	1,265,296	1,208,410	1,244,668
BX TRUST BX 2021 MFM1 A 144A	268,192	268,192	264,741
BX TRUST BX 2021 MFM1 D 144A	597,684	580,942	582,651
BX TRUST BX 2021 VIEW A 144A	2,230,000	2,230,000	2,133,813
BX TRUST BX 2021 VIEW D 144A	505,000	505,000	469,760
BX TRUST BX 2021 VIV5 A 144A	1,012,000	1,042,668	865,420
BX TRUST BX 2021 VOLT D 144A	2,555,000	2,555,000	2,455,557
BX TRUST BX 2021 XL2 D 144A	531,713	529,263	517,695

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BX TRUST BX 2023 DELC A 144A	1,100,000	1,097,312	1,102,067
BX TRUST BX 2023 VLT3 A 144A	2,325,000	2,319,242	2,333,004
BX TRUST BX 2023 XL3 A 144A	2,020,000	2,014,956	2,021,250
BXMT LTD BXMT 2020 FL2 B 144A	1,500,000	1,417,867	1,336,810
BXP TRUST BXP 2017 GM D 144A	1,380,000	1,134,758	1,188,110
C+S GROUP ENTERPRISES LL COMPANY GUAR 144A 12/28 5%	350,000	349,418	281,512
CABLE ONE INC COMPANY GUAR 144A 11/30 4%	200,000	206,812	161,928
CABLEVISION LIGHTPATH SR SECURED 144A 09/27 3.875%	2,822,000	2,755,157	2,478,139
CABLEVISION LIGHTPATH SR UNSECURED 144A 09/28 5.625%	1,481,000	1,393,617	1,167,191
CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7%	1,435,000	1,435,000	1,470,950
CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25%	10,614,000	10,648,356	10,643,656
CAESARS ENTERTAIN INC SR UNSECURED 144A 07/27 8.125%	107,000	108,034	109,715
CAESARS ENTERTAIN INC SR UNSECURED 144A 10/29 4.625%	599,000	599,126	540,145
CAESARS ENTERTAINMENT CORP TERM LOAN B due 02/06/30	2,114,025	2,096,276	2,117,006
CAESARS RESORT / FINCO SR SECURED 144A 07/25 5.75%	1,127,000	1,133,701	1,126,615
CAIRN CLO BV CRNCL 2023 16X D REGS	100,000	108,355	110,465
CAIXABANK SA JR SUBORDINA REGS 12/99 VARIABLE	200,000	204,147	213,750
CALIFORNIA ST CAS 04/34 FIXED 7.5%	165,000	212,354	200,229
CALIFORNIA ST CAS 04/39 FIXED 7.55%	950,000	1,160,708	1,199,478
CALIFORNIA ST CAS 10/39 FIXED 7.3%	3,250,000	3,954,907	3,929,231
CALIFORNIA ST CAS 11/40 FIXED 7.6%	1,595,000	2,367,592	2,030,814
CALIFORNIA ST PUBLIC WKS BRD L CASFAC 03/35 FIXED 7.804%	3,000,000	3,090,129	3,496,376
CALLON PETROLEUM CO COMPANY GUAR 144A 06/30 7.5%	845,000	846,235	852,326
CALLON PETROLEUM COMPANY GUAR 144A 08/28 8%	340,000	337,226	347,534
CALPINE CORP SR SECURED 144A 02/28 4.5%	3,008,000	3,021,096	2,858,810
CALPINE CORP SR SECURED 144A 03/31 3.75%	400,000	383,233	351,367
CALPINE CORP SR SECURED 144A 06/26 5.25%	93,000	91,647	91,693
CALPINE CORP SR UNSECURED 144A 02/29 4.625%	1,225,000	1,210,951	1,136,441
CALPINE CORP SR UNSECURED 144A 02/31 5%	3,070,000	2,838,435	2,814,786
CALPINE CORP SR UNSECURED 144A 03/28 5.125%	634,000	645,932	607,908
CALPINE CORPORATION 2020 TERM LOAN B5 due 12/16/27	350,000	348,495	350,466
CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE B 144A	2,262,000	2,232,984	2,243,502
CAMELOT RETURN MERGER SU SR SECURED 144A 08/28 8.75%	1,232,000	1,145,051	1,250,516
CAMERON LNG LLC SR SECURED 144A 01/35 3.302%	1,888,000	1,797,711	1,609,467
CAMERON LNG LLC SR SECURED 144A 01/38 3.402%	861,000	777,386	726,215
CAMERON LNG LLC SR SECURED 144A 07/31 2.902%	150,000	150,000	131,813
CANADIAN PACIFIC RAILWAY COMPANY GUAR 03/30 2.05%	475,000	474,397	407,134
CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/50 3.5%	1,300,000	1,018,901	1,002,238
CANTOR COMMERCIAL REAL ESTATE CF 2019 CF3 B	180,000	184,855	143,333
CANTOR FITZGERALD LP SR UNSECURED 144A 12/28 7.2%	800,000	798,462	821,083
CANYON CAPITAL CLO LTD CANYC 2016 1A CR 144A	250,000	250,037	246,859
CANYON CAPITAL CLO LTD CANYC 2020 3A B 144A	500,000	500,692	497,513
CAPITAL ONE FINANCIAL CO JR SUBORDINA 12/99 VARIABLE	947,000	882,147	758,783
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/26 VARIABLE	2,725,000	2,642,710	2,611,505
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VARIABLE	1,475,000	1,475,000	1,450,491
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VARIABLE	1,075,000	1,075,000	1,056,701
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/34 VARIABLE	1,000,000	1,000,000	1,030,778
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/24 3.3%	730,000	728,094	717,804
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VARIABLE	1,695,000	1,695,000	1,865,306
CAPITAL ONE FINANCIAL CO SUBORDINATED 10/25 4.2%	2,800,000	2,798,754	2,745,608
CAPITAL ONE MULTI ASSET EXECUT COMET 2021 A2 A2	517,000	444,479	452,511
CAPITAL ONE MULTI ASSET EXECUT COMET 2023 A1 A	1,093,000	1,092,778	1,088,928

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CAPSTONE BORROWER INC SR SECURED 144A 06/30 8%	790,000	785,844	821,884
CARDENAS MARKETS INC 2022 TERM LOAN due 08/01/29	1,237,710	1,209,264	1,235,853
CARGILL INC SR UNSECURED 144A 04/33 4.75%	650,000	648,212	653,801
CARGO AIRCRAFT MANAGEMEN COMPANY GUAR 144A 02/28 4.75%	1,014,000	1,027,039	928,023
CARLSBERG BREWERIES A/S SR UNSECURED REGS 10/33 4.25%	402,000	431,366	471,833
CARLYLE C17 CLO CGMS C17A A2R 144A	5,150,000	5,150,000	5,143,361
CARLYLE GLOBAL MARKET STRATEGI CGMS 2013 3A A2R 144A	8,500,000	8,468,701	8,483,200
CARLYLE GLOBAL MARKET STRATEGI CGMS 2015 4A A1R 144A	1,250,000	1,250,000	1,251,709
CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 3A A1AR 144A	206,725	205,496	206,625
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 1A A2 144A	250,000	249,948	249,480
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 4A A2 144A	250,000	245,351	249,729
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 4A B 144A	1,000,000	1,000,237	998,493
CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625%	1,491,000	1,470,955	1,518,012
CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75%	1,899,000	1,798,035	1,854,370
CARNIVAL CORP COMPANY GUAR 144A 05/29 6%	1,085,000	858,483	1,043,667
CARNIVAL CORP COMPANY GUAR REGS 03/26 7.625%	100,000	100,896	112,298
CARNIVAL CORP SR SECURED 144A 08/28 4%	1,866,000	1,866,000	1,734,494
CARNIVAL CORP SR SECURED 144A 08/29 7%	680,000	680,000	710,351
CARNIVAL CORPORATION 2021 INCREMENTAL TERM LOAN B due 10/18	882,000	879,489	882,370
CARNIVAL CORPORATION 2023 TERM LOAN B due 08/08/27	398,000	396,198	398,330
CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375%	1,009,000	1,025,107	1,097,772
CARPENTER TECHNOLOGY SR UNSECURED 03/30 7.625%	145,000	145,360	149,350
CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25%	2,384,000	2,032,109	2,117,326
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493%	888,000	904,457	835,417
CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722%	10,007,000	8,606,980	8,965,787
CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7%	30,000	29,968	26,255
CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577%	10,000	10,161	7,829
CARRIER GLOBAL CORP SR UNSECURED 144A 03/54 6.2%	1,405,000	1,402,733	1,632,110
CARRIER GLOBAL CORP SR UNSECURED REGS 11/32 4.5%	240,000	259,386	283,770
CARVAL CLO LTD CARVL 2019 1A DR 144A	500,000	500,671	481,933
CARVAL CLO LTD CARVL 2021 2A D 144A	250,000	250,000	239,923
CASCADES INC/USA INC COMPANY GUAR 144A 01/28 5.375%	1,775,000	1,784,254	1,717,313
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 05/26 5.75%	200,000	199,698	199,833
CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B due 10/22/26	1,636,690	1,632,718	1,638,278
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 02/29 3.125%	235,000	213,913	205,653
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 04/30 3.5%	385,000	357,692	335,088
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 07/27 5%	812,000	817,031	787,185
CATALENT PHARMA SOLUTION COMPANY GUAR REGS 03/28 2.375%	100,000	122,125	96,026
CATERPILLAR FINL SERVICE SR UNSECURED 01/24 0.95%	5,071,000	5,065,852	5,065,980
CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VARIABLE	5,000,000	4,999,599	4,999,244
CBAM CLO MANAGEMENT LLC CBAM 2017 1A C 144A	650,000	650,351	647,053
CCG RECEIVABLES TRUST CCG 2023 1 A2 144A	1,299,275	1,299,180	1,302,879
CCI BUYER INC TERM LOAN due 12/17/27	979,628	969,178	975,778
CCM MERGER INC SR UNSECURED 144A 05/26 6.375%	375,000	379,985	365,625
CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5%	9,034,000	8,872,935	7,733,762
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25%	4,818,000	4,385,760	3,916,686
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5%	1,703,000	1,626,180	1,630,003
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25%	2,955,000	3,015,127	2,582,783
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75%	500,000	486,426	440,980
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/30 4.75%	3,801,000	3,884,452	3,472,577
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125%	453,000	423,015	437,154
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5%	3,745,000	3,605,065	3,170,245

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5%	2,930,000	2,862,931	2,641,508
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 09/29 6.375%	4,236,000	4,236,000	4,178,076
CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 XA	9,791,087	554,082	238,960
CD+R SMOKEY BUYER INC SR SECURED 144A 07/25 6.75%	821,000	818,040	812,248
CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25%	1,100,000	1,044,047	1,005,835
CDW LLC/CDW FINANCE COMPANY GUAR 04/28 4.25%	1,425,000	1,298,196	1,364,693
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67%	463,000	445,238	432,979
CEDACRI MERGECO SPA SR SECURED REGS 05/28 VARIABLE	100,000	102,760	108,808
CEDAR FAIR LP COMPANY GUAR 07/29 5.25%	845,000	765,218	797,440
CEDAR FAIR/CAN/MAGNUM/MI COMPANY GUAR 04/27 5.375%	3,346,000	3,236,476	3,273,915
CEDAR FAIR/CAN/MAGNUM/MI COMPANY GUAR 10/28 6.5%	613,000	590,395	609,374
CEDAR FAIR/CAN/MAGNUM/MI SR SECURED 144A 05/25 5.5%	283,000	284,301	281,568
CEDAR FUNDING LTD CEDF 2013 1A BRR 144A	800,000	749,704	783,325
CEDAR FUNDING LTD CEDF 2019 10A AR 144A	1,000,000	1,000,000	994,506
CEDAR FUNDING LTD CEDF 2020 12A A1R 144A	1,900,000	1,866,593	1,888,160
CEDAR FUNDING LTD CEDF 2021 14A B 144A	500,000	486,990	495,373
CEDR TRUST CEDR 2022 SNAI A 144A	690,000	679,139	636,986
CELLNEX FINANCE CO SA COMPANY GUAR REGS 02/33 2%	100,000	87,184	94,047
CELLNEX FINANCE CO SA COMPANY GUAR REGS 09/27 1%	100,000	95,342	101,098
CELLNEX TELECOM SA SR UNSECURED REGS 04/27 1%	200,000	194,039	203,839
CELLNEX TELECOM SA SR UNSECURED REGS 06/29 1.875%	100,000	94,507	100,685
CELLNEX TELECOM SA SR UNSECURED REGS 08/30 2.125%	100,000	100,932	113,780
CELLNEX TELECOM SA SR UNSECURED REGS 11/31 0.75% CONVERTIBLE	100,000	89,859	92,128
CELULOSA ARAUCO CONSTITU SR UNSECURED 144A 01/30 4.2%	220,000	198,320	203,246
CEMEX SAB DE CV COMPANY GUAR REGS 03/26 3.125%	200,000	248,235	216,135
CEMEX SAB DE CV SUBORDINATED REGS 12/99 VARIABLE	570,000	589,138	606,931
CENCORA INC SR UNSECURED 12/27 3.45%	600,000	568,929	577,699
CENT TRUST 2023 CITY CENT 2023 CITY A 144A	1,702,742	1,705,867	1,711,275
CENT TRUST 2023 CITY CENT 2023 CITY B 144A	830,000	830,000	833,903
CENTENE CORP SR UNSECURED 02/30 3.375%	1,047,000	942,510	938,960
CENTENE CORP SR UNSECURED 03/31 2.5%	20,000	20,000	16,658
CENTENE CORP SR UNSECURED 08/31 2.625%	4,068,000	3,740,728	3,386,476
CENTENE CORP SR UNSECURED 10/30 3%	4,323,000	3,833,917	3,746,024
CENTENE CORP SR UNSECURED 12/27 4.25%	757,000	728,716	729,706
CENTENE CORP SR UNSECURED 12/29 4.625%	370,000	374,132	354,752
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/52 3.6%	191,000	172,532	152,196
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 04/51 3.35%	145,000	146,096	110,408
CENTERPOINT ENER HOUSTON GENL REF MOR 04/33 4.95%	1,340,000	1,287,327	1,366,295
CENTERPOINT ENER HOUSTON GENL REF MOR 07/50 2.9%	268,000	193,189	189,303
CENTERPOINT ENER HOUSTON GENL REF MOR 10/28 5.2%	690,000	689,274	712,715
CENTERPOINT ENERGY RES SR UNSECURED 03/28 5.25%	258,000	262,439	264,769
CENTRAL CHN REAL ESTATE SR SECURED REGS 05/24 7.75%	1,910,000	1,820,736	85,205
CENTRAL CHN REAL ESTATE SR SECURED REGS 08/23 7.65%	1,200,000	1,200,000	53,796
CENTRAL GARDEN + PET CO COMPANY GUAR 02/28 5.125%	1,050,000	1,067,934	1,019,988
CENTRAL GARDEN + PET CO COMPANY GUAR 144A 04/31 4.125%	25,000	25,000	22,097
CENTRAL PARENT INC 2023 TERM LOAN B due 07/06/29	2,074,325	2,039,724	2,082,581
CENTURY COMMUNITIES COMPANY GUAR 06/27 6.75%	250,000	253,995	252,971
CENTURY COMMUNITIES COMPANY GUAR 144A 08/29 3.875%	125,000	125,000	113,153
CENTURYLINK INC 2020 TERM LOAN B due 03/15/27	1,639,407	1,623,365	1,120,715
CF INDUSTRIES INC COMPANY GUAR 03/44 5.375%	410,000	518,759	392,370
CF INDUSTRIES INC COMPANY GUAR 06/43 4.95%	1,285,000	1,558,810	1,178,410
CG CCRE COMMERCIAL MORTGAGE TR CGCC 2014 FL1 B 144A	144,744	141,254	144,657



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/29 3.75%	183,000	183,000	167,577
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/31 4%	671,000	655,151	605,606
CHARLES RIVER LABORATORI COMPANY GUAR 144A 05/28 4.25%	26,000	26,430	24,720
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VARIABLE	1,363,000	1,336,675	1,344,678
CHARLES SCHWAB CORP SR UNSECURED 05/29 VARIABLE	1,025,000	1,025,000	1,052,289
CHARLES SCHWAB CORP SR UNSECURED 05/34 VARIABLE	525,000	525,000	542,680
CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875%	1,120,000	1,119,162	1,148,959
CHARLES SCHWAB CORP SR UNSECURED 08/34 VARIABLE	3,875,000	3,780,283	4,083,737
CHARLES SCHWAB CORP SR UNSECURED 11/29 VARIABLE	2,970,000	2,970,000	3,117,407
CHARLOTTE BUYER, INC. 1ST LIEN TERM LOAN due 02/11/28	818,813	788,130	821,425
CHART INDUSTRIES INC COMPANY GUAR 144A 01/31 9.5%	1,594,000	1,620,132	1,731,543
CHART INDUSTRIES INC SR SECURED 144A 01/30 7.5%	1,797,000	1,792,169	1,880,291
CHART INDUSTRIES, INC. 2023 TERM LOAN due 03/15/30	547,176	537,538	547,631
CHARTER COMM OPT LLC/CAP SR SECURED 01/29 2.25%	450,000	384,956	390,844
CHARTER COMM OPT LLC/CAP SR SECURED 02/28 3.75%	910,000	879,369	859,447
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05%	1,625,000	1,624,462	1,610,042
CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5%	170,000	166,778	118,636
CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8%	330,000	333,365	255,768
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4%	1,155,000	1,151,348	1,067,279
CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375%	960,000	1,022,149	869,875
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75%	445,000	446,844	396,307
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7%	973,000	554,448	635,315
CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25%	2,675,000	2,311,853	2,250,344
CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85%	2,275,000	1,344,523	1,425,286
CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5%	382,000	365,565	319,904
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375%	1,250,000	1,502,135	1,065,687
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9%	1,228,000	837,429	830,667
CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95%	4,908,000	3,597,248	3,100,503
CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908%	2,205,000	2,255,980	2,184,423
CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125%	3,000,000	3,354,253	2,443,003
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384%	16,000	20,798	16,275
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484%	13,490,000	14,522,028	13,300,675
CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834%	130,000	145,136	130,236
CHARTER COMM OPT LLC/CAP SR SECURED 11/26 6.15%	792,000	791,326	809,361
CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4%	2,989,000	2,215,800	2,074,052
CHARTER COMMUNIC OPERATING LLC 2023 TERM LOAN B4 due 12/07/	730,599	732,407	727,552
CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2 due 02/01,	277,751	277,513	277,579
CHARTER NEX US INC 2021 TERM LOAN due 12/01/27	983,007	983,007	986,388
CHASE AUTO CREDIT LINKED NOTES CACLN 2021 3 B 144A	1,174,193	1,174,193	1,132,967
CHASE ISSUANCE TRUST CHAIT 2022 A1 A	2,275,000	2,207,999	2,244,632
CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 5A1	30,430	30,269	29,010
CHASE MORTGAGE FINANCE CORPORA CHASE 2019 ATR2 A11 144A	65,145	64,737	62,346
CHEMOURS CO COMPANY GUAR 05/26 4%	100,000	100,938	108,684
CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125%	3,963,000	4,002,814	3,984,981
CHENIERE CORP CHRISTI HD SR SECURED 11/29 3.7%	1,167,000	1,086,301	1,102,916
CHENIERE ENERGY INC SR SECURED 10/28 4.625%	595,000	607,305	580,103
CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25%	1,542,000	1,543,320	1,313,882
CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4%	3,977,000	3,688,506	3,609,706
CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5%	1,618,000	1,525,348	1,544,306
CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 06/33 5.95%	1,152,000	1,154,498	1,181,848
CHEPLAPHARM ARZNEIMITTEL SR SECURED REGS 01/28 4.375%	200,000	248,256	214,896
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/26 5.5%	175,000	175,000	173,544

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/29 5.875%	275,000	275,000	269,534
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 04/29 6.75%	2,586,000	2,621,398	2,610,546
CHESAPEAKE FUNDING II LLC CFII 2023 2A A1 144A	876,252	876,171	885,366
CHEVRON USA INC COMPANY GUAR 08/50 2.343%	660,000	560,944	423,142
CHEVY CHASE MORTGAGE FUNDING C CCMFC 2005 CA A2 144A	289,375	289,200	283,163
CHILE ELECTRICITY LUX GOVT GUARANT 144A 01/33 6.01%	1,075,000	1,075,019	1,101,778
CHINA GOVERNMENT BOND BONDS 02/32 2.75%	11,730,000	1,761,286	1,674,389
CHINA GOVERNMENT BOND BONDS 03/30 2.8%	16,700,000	2,338,692	2,388,757
CHINA GOVERNMENT BOND BONDS 04/51 3.72%	3,970,000	657,653	645,286
CHINA GOVERNMENT BOND BONDS 11/30 3.27%	12,440,000	2,006,269	1,839,714
CHINA SCE GRP HLDGS LTD SR SECURED REGS 04/24 7.375%	1,050,000	938,702	57,750
CHNGE MORTGAGE TRUST CHNGE 2023 1 M1 144A	750,000	733,252	742,486
CHOBANI LLC/FINANCE CORP COMPANY GUAR 144A 04/25 7.5%	150,000	150,000	149,250
CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375%	745,000	761,855	745,000
CHORUS LTD COMPANY GUAR 09/29 3.625%	924,000	994,685	1,036,811
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875%	1,725,000	1,423,181	1,130,237
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125%	704,000	704,000	455,798
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875%	2,072,000	2,072,000	2,170,260
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75%	1,320,000	1,327,030	1,041,876
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/26 8%	1,329,000	1,307,106	1,324,604
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625%	1,425,000	1,425,000	1,324,151
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 05/30 5.25%	2,772,000	2,457,999	2,324,590
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 12/27 8%	110,000	99,896	106,139
CHURCHILL DOWNS INC COMPANY GUAR 144A 01/28 4.75%	1,176,000	1,186,762	1,127,664
CHURCHILL DOWNS INC COMPANY GUAR 144A 05/31 6.75%	1,930,000	1,925,417	1,958,825
CHURCHILL DOWNS INC SR UNSECURED 144A 04/30 5.75%	1,381,000	1,378,142	1,346,463
CIDRON AIDA FINCO SARL SR SECURED REGS 04/28 6.25%	100,000	111,435	119,727
CIENA CORP COMPANY GUAR 144A 01/30 4%	690,000	690,000	627,938
CIFC EUROPEAN FUNDING CIFCE 1X DR REGS	100,000	104,049	106,320
CIFC FUNDING LTD CIFC 2013 1A CR 144A	250,000	250,583	248,868
CIFC FUNDING LTD CIFC 2013 3RA B 144A	250,000	249,296	247,790
CIFC FUNDING LTD CIFC 2013 4A BRR 144A	350,000	350,097	349,196
CIFC FUNDING LTD CIFC 2014 2RA B1 144A	750,000	750,267	743,813
CIFC FUNDING LTD CIFC 2014 3A A1R2 144A	320,000	316,829	319,987
CIFC FUNDING LTD CIFC 2014 3A BR2 144A	250,000	250,285	248,973
CIFC FUNDING LTD CIFC 2014 5A A1R2 144A	250,000	250,000	250,395
CIFC FUNDING LTD CIFC 2017 1A C 144A	250,000	250,198	251,372
CIFC FUNDING LTD CIFC 2017 2A AR 144A	224,095	222,960	223,821
CIFC FUNDING LTD CIFC 2020 3A A1R 144A	310,000	307,804	309,609
CIFC FUNDING LTD CIFC 2021 1A A1 144A	440,000	438,162	440,293
CIFC FUNDING LTD CIFC 2021 3A C 144A	250,000	249,264	248,422
CIFC FUNDING LTD CIFC 2021 4A A 144A	1,000,000	989,996	1,000,384
CIGNA GROUP/THE COMPANY GUAR 05/27 7.875%	2,733,000	3,127,376	2,983,229
CIGNA GROUP/THE COMPANY GUAR 10/28 4.375%	980,000	982,527	971,547
CIGNA GROUP/THE COMPANY GUAR 11/25 4.125%	360,000	359,924	355,410
CIGNA GROUP/THE COMPANY GUAR 12/48 4.9%	1,205,000	1,314,645	1,146,689
CIGNA GROUP/THE SR UNSECURED 03/30 2.4%	7,275,000	6,892,536	6,379,277
CIGNA GROUP/THE SR UNSECURED 03/50 3.4%	50,000	40,598	37,175
CIM TRUST CIM 2018 R3 A1 144A	703,078	699,595	693,315
CIM TRUST CIM 2019 INV3 A11 144A	188,375	187,993	177,489
CIM TRUST CIM 2020 R2 M2 144A	1,900,000	1,523,650	1,434,305
CIM TRUST CIM 2022 I1 A1 144A	1,228,825	1,166,208	1,185,271

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CIM TRUST CIM 2023 R4 A1 144A	452,317	446,163	448,439
CIMPRESS PLC COMPANY GUAR 06/26 7%	400,000	403,212	391,000
CIMPRESS PUBLIC LIMITED COMPAN USD TERM LOAN B due 05/17/28	494,921	474,400	494,302
CINEMARK USA INC COMPANY GUAR 144A 03/26 5.875%	445,000	431,626	435,045
CINEMARK USA INC COMPANY GUAR 144A 07/28 5.25%	400,000	365,690	366,660
CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7%	320,000	319,698	312,860
CIRSA FINANCE INTER SR SECURED REGS 05/25 4.75%	100,000	108,520	110,244
CIRSA FINANCE INTER SR SECURED REGS 07/28 7.875%	100,000	108,740	115,160
CIRSA FINANCE INTER SR SECURED REGS 07/28 VARIABLE	100,000	106,719	111,700
CIT EDUCATION LOAN TRUST CITEL 2007 1 B 144A	725,929	679,073	660,058
CITADEL SECURITIES LP 2023 TERM LOAN B due 07/29/30	1,137,355	1,134,623	1,138,776
CITGO PETROLEUM CORP SR SECURED 144A 01/29 8.375%	250,000	250,000	257,079
CITGO PETROLEUM CORP SR SECURED 144A 06/25 7%	2,205,000	2,199,448	2,200,861
CITGO PETROLEUM CORP SR SECURED 144A 06/26 6.375%	1,065,000	1,070,190	1,061,519
CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6	302,000	302,063	303,250
CITIBANK CREDIT CARD ISSUANCE CCCIT 2023 A1 A1	2,634,000	2,633,674	2,654,209
CITIBANK NA SR UNSECURED 01/24 3.65%	3,400,000	3,395,685	3,396,197
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR	407,875	10,630,110	11,640,753
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013 375P A 144A	1,698,379	1,728,302	1,603,005
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC19 XA	6,774,480	112,285	366
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 AS	504,000	535,930	492,250
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC23 XA	18,440,737	458,269	42,130
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 XA	28,452,700	3,337,663	257,958
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 P1 C	1,050,000	1,008,207	926,818
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C3 A3	1,050,246	977,145	981,865
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A2	438,317	452,782	437,670
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 C7 A4	535,000	477,409	479,628
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 GC41 A5	788,000	727,771	699,432
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K D 144A	350,000	341,114	273,851
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K X 144A	6,400,000	397,405	287,913
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2022 GC48 A5	1,377,707	1,310,467	1,345,058
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 PRM3 C 144A	682,000	667,006	671,014
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT C 144A	820,000	812,416	806,506
CITIGROUP INC JR SUBORDINA 12/99 VARIABLE	2,721,000	2,741,284	2,493,773
CITIGROUP INC SR UNSECURED 01/28 VARIABLE	1,120,000	1,128,030	1,084,024
CITIGROUP INC SR UNSECURED 01/33 VARIABLE	5,088,000	4,894,023	4,348,367
CITIGROUP INC SR UNSECURED 03/30 VARIABLE	95,000	88,507	90,183
CITIGROUP INC SR UNSECURED 03/31 VARIABLE	630,000	630,000	603,376
CITIGROUP INC SR UNSECURED 03/33 VARIABLE	3,184,000	3,116,729	2,868,585
CITIGROUP INC SR UNSECURED 04/25 VARIABLE	2,550,000	2,570,287	2,530,599
CITIGROUP INC SR UNSECURED 04/26 VARIABLE	360,000	364,436	349,936
CITIGROUP INC SR UNSECURED 04/29 VARIABLE	2,528,000	2,437,529	2,435,312
CITIGROUP INC SR UNSECURED 05/26 3.4%	1,650,000	1,636,918	1,592,734
CITIGROUP INC SR UNSECURED 05/32 VARIABLE	1,120,000	1,112,122	935,972
CITIGROUP INC SR UNSECURED 06/27 VARIABLE	299,000	264,723	273,737
CITIGROUP INC SR UNSECURED 06/31 VARIABLE	2,212,000	2,217,357	1,892,223
CITIGROUP INC SR UNSECURED 07/28 VARIABLE	5,825,000	5,817,846	5,555,386
CITIGROUP INC SR UNSECURED 07/39 8.125%	196,000	263,741	253,125
CITIGROUP INC SR UNSECURED 07/45 4.65%	1,392,000	1,394,222	1,269,966
CITIGROUP INC SR UNSECURED 07/48 4.65%	610,000	610,737	564,000
CITIGROUP INC SR UNSECURED 09/26 VARIABLE	1,383,000	1,383,000	1,393,406
CITIGROUP INC SR UNSECURED 10/28 VARIABLE	782,000	730,240	740,172

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP INC SR UNSECURED 11/30 VARIABLE	1,969,000	2,002,774	1,755,318
CITIGROUP INC SR UNSECURED 11/33 VARIABLE	683,000	715,371	732,098
CITIGROUP INC SUBORDINATED 05/44 5.3%	335,000	346,982	322,491
CITIGROUP INC SUBORDINATED 05/46 4.75%	130,000	130,536	116,694
CITIGROUP INC SUBORDINATED 06/25 4.4%	740,000	739,625	730,482
CITIGROUP INC SUBORDINATED 06/32 6.625%	190,000	208,753	207,097
CITIGROUP INC SUBORDINATED 09/25 5.5%	520,000	522,964	522,477
CITIGROUP INC SUBORDINATED 09/27 4.45%	2,195,000	2,332,032	2,143,849
CITIGROUP INC SUBORDINATED 09/43 6.675%	540,000	613,441	607,528
CITIGROUP INC SUBORDINATED 11/26 4.3%	330,000	331,288	323,630
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1	2,041	1,953	2,034
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2	1,979	1,902	1,951
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 OPX1 A1A	379,426	356,196	170,963
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2018 RP1 M3 144A	1,800,000	1,437,788	1,459,053
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2021 INV1 A3A 144A	4,164,016	4,234,669	3,413,194
CITIZENS FINANCIAL GROUP JR SUBORDINA 12/99 VARIABLE	500,000	500,536	455,139
CITY OF HOPE/THE SR SECURED 11/43 5.623%	220,000	278,150	221,124
CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.375%	328,000	328,452	342,437
CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.75%	700,000	701,092	745,406
CIVITAS RESOURCES INC COMPANY GUAR 144A 11/30 8.625%	3,215,000	3,255,515	3,409,414
CK HUTCHISON INTL 23 COMPANY GUAR 144A 04/33 4.875%	380,000	378,316	381,260
CLARIOS GLOBAL LP 2023 INCREMENTAL TERM LOAN due 05/06/30	778,050	774,520	779,023
CLARIOS GLOBAL LP SR SECURED 144A 05/25 6.75%	125,000	126,613	126,100
CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 05/27 8.5%	220,000	220,000	220,761
CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/26 6.25%	140,000	140,818	140,169
CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/28 6.75%	2,107,000	2,105,067	2,149,624
CLARIOS GLOBAL LP/US FIN SR SECURED REGS 05/26 4.375%	200,000	243,751	219,399
CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875%	659,000	622,165	618,395
CLARIV SCI HLD CORP SR SECURED 144A 07/28 3.875%	1,649,000	1,606,708	1,555,011
CLEAN HARBORS INC COMPANY GUAR 144A 02/31 6.375%	396,000	396,000	402,827
CLEAR CHANNEL OUTDOOR HLDNGS I TERM LOAN B due 08/21/26	102,749	98,385	101,549
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125%	1,372,000	1,319,118	1,309,692
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 09/28 9%	895,000	893,637	933,901
CLEAR CREEK CLO LTD CLRCK 2015 1A AR 144A	149,019	148,485	149,007
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 01/32 3.75%	599,000	527,873	520,230
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 02/31 3.75%	1,135,000	1,012,771	998,928
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 03/28 4.75%	476,000	430,337	458,350
CLEVELAND CLIFFS INC COMPANY GUAR 144A 04/30 6.75%	575,000	564,618	583,420
CLEVELAND CLIFFS INC SR SECURED 144A 03/26 6.75%	695,000	707,810	696,313
CLI FUNDING LLC CLIF 2022 1A B 144A	1,600,835	1,306,803	1,340,906
CLOUD SOFTWARE GROUP, INC. 2022 USD TERM LOAN B due 03/30/29	2,432,548	2,256,960	2,371,442
CLOUD SOFTWARE GRP INC SECURED 144A 09/29 9%	756,000	656,537	720,128
CLOUD SOFTWARE GRP INC SR SECURED 144A 03/29 6.5%	5,019,000	4,408,306	4,782,287
CLOUDERA, INC. 2021 TERM LOAN due 10/08/28	229,945	228,371	227,358
CLOVER CLO CLVR 2019 2A BR 144A	250,000	236,344	249,180
CLOVER CLO CLVR 2020 1A AR 144A	2,000,000	1,980,449	1,999,353
CLSEC HOLDINGS 22T LLC CLAF 2021 1 A 144A	2,038,856	2,038,856	1,769,411
CLYDESDALE ACQUISITION SR SECURED 144A 04/29 6.625%	1,125,000	1,124,698	1,106,515
CMG MEDIA CORPORATION 2021 TERM LOAN due 12/17/26	850,422	821,031	784,515
CMG MEDIA CORPORATION COMPANY GUAR 144A 12/27 8.875%	600,000	612,703	475,878
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/28 4.55%	299,000	292,814	295,226
CNT HOLDINGS I CORP 2020 2ND LIEN TERM LOAN due 11/06/28	250,000	248,810	249,845

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CNT PRNT/CDK GLO II/FIN SR SECURED 144A 06/29 8%	1,600,000	1,599,687	1,670,016
CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25%	769,000	765,452	785,877
CNX MIDSTREAM PART LP COMPANY GUAR 144A 04/30 4.75%	442,000	444,100	397,291
CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6%	453,000	449,156	434,235
CNX RESOURCES CORP COMPANY GUAR 144A 03/27 7.25%	381,000	379,377	384,381
COCA COLA CO/THE SR UNSECURED 06/40 2.5%	20,000	20,316	15,170
CODELCO INC SR UNSECURED 144A 01/50 3.7%	330,000	358,685	238,046
CODELCO INC SR UNSECURED 144A 07/42 4.25%	220,000	253,306	178,642
CODELCO INC SR UNSECURED REGS 01/50 3.7%	200,000	148,037	144,271
CODELCO INC SR UNSECURED REGS 01/51 3.15%	200,000	186,169	130,323
CODELCO INC SR UNSECURED REGS 02/49 4.375%	305,000	308,843	246,492
CODELCO INC SR UNSECURED REGS 08/47 4.5%	200,000	204,232	163,737
CODELCO INC SR UNSECURED REGS 10/43 5.625%	587,000	702,026	566,690
CODELCO INC SR UNSECURED REGS 11/44 4.875%	200,000	250,814	173,448
COEUR MINING INC COMPANY GUAR 144A 02/29 5.125%	400,000	396,906	368,392
COGENT COMMUNICATIONS GR COMPANY GUAR 144A 06/27 7%	3,320,000	3,313,314	3,336,600
COHERENT CORP COMPANY GUAR 144A 12/29 5%	800,000	800,000	759,804
COLD STORAGE TRUST COLD 2020 ICE5 A 144A	2,595,095	2,557,631	2,582,847
COLD STORAGE TRUST COLD 2020 ICE5 D 144A	491,495	482,025	485,674
COLLEGE AVE STUDENT LOANS CASL 2021 A A1 144A	56,206	56,206	55,349
COLLEGE AVE STUDENT LOANS CASL 2021 B A2 144A	129,520	129,516	112,039
COLLEGE AVE STUDENT LOANS CASL 2021 C A2 144A	293,263	293,101	250,123
COLLEGE AVE STUDENT LOANS CASL 2023 A A2 144A	451,676	451,588	445,802
COLONY MORTGAGE CAPITAL LTD CLNY 2019 IKPR A 144A	2,400,000	2,380,223	2,355,849
COLT FUNDING LLC COLT 2021 2 A1 144A	1,221,311	1,099,277	978,070
COLT FUNDING LLC COLT 2022 3 A1 144A	439,765	439,731	414,545
COLT FUNDING LLC COLT 2022 7 A1 144A	1,516,673	1,477,053	1,478,047
COLT FUNDING LLC COLT 2023 1 A1 144A	1,295,206	1,276,421	1,298,919
COLT FUNDING LLC COLT 2023 4 A1 144A	218,055	218,053	223,444
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036%	2,770,000	2,774,852	2,905,617
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544%	230,000	232,134	254,275
COMCAST CORP COMPANY GUAR 01/27 2.35%	1,910,000	1,979,954	1,793,991
COMCAST CORP COMPANY GUAR 01/29 4.55%	1,500,000	1,497,163	1,508,049
COMCAST CORP COMPANY GUAR 01/51 2.8%	1,460,000	1,329,679	977,764
COMCAST CORP COMPANY GUAR 02/27 3.3%	2,333,000	2,271,900	2,252,118
COMCAST CORP COMPANY GUAR 02/28 3.15%	475,000	483,294	453,115
COMCAST CORP COMPANY GUAR 02/30 2.65%	468,000	419,388	421,812
COMCAST CORP COMPANY GUAR 02/32 0.75%	800,000	695,118	742,749
COMCAST CORP COMPANY GUAR 02/50 3.45%	330,000	340,074	254,438
COMCAST CORP COMPANY GUAR 03/48 4%	70,000	78,324	58,993
COMCAST CORP COMPANY GUAR 04/24 3.7%	18,394,000	18,292,703	18,294,002
COMCAST CORP COMPANY GUAR 04/27 3.3%	1,390,000	1,400,533	1,341,003
COMCAST CORP COMPANY GUAR 04/30 3.4%	270,000	269,684	253,074
COMCAST CORP COMPANY GUAR 04/40 3.75%	320,000	333,247	275,997
COMCAST CORP COMPANY GUAR 05/33 4.8%	385,000	374,966	390,509
COMCAST CORP COMPANY GUAR 05/53 5.35%	1,970,000	1,961,607	2,046,887
COMCAST CORP COMPANY GUAR 06/35 5.65%	120,000	122,301	128,903
COMCAST CORP COMPANY GUAR 07/46 3.4%	100,000	107,170	77,781
COMCAST CORP COMPANY GUAR 08/35 4.4%	98,000	92,295	94,703
COMCAST CORP COMPANY GUAR 08/47 4%	90,000	89,401	76,055
COMCAST CORP COMPANY GUAR 09/26 0.00000%	260,000	307,430	264,996
COMCAST CORP COMPANY GUAR 10/28 4.15%	1,920,000	1,922,480	1,894,891



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMCAST CORP COMPANY GUAR 10/30 4.25%	70,000	69,882	69,093
COMCAST CORP COMPANY GUAR 10/48 4.7%	200,000	260,437	191,786
COMCAST CORP COMPANY GUAR 11/35 6.5%	209,000	237,319	238,291
COMCAST CORP COMPANY GUAR 11/39 3.25%	50,000	50,763	40,666
COMCAST CORP COMPANY GUAR 11/47 3.969%	80,000	71,752	67,399
COMCAST CORP COMPANY GUAR 11/49 3.999%	265,000	214,050	221,914
COMCAST CORP COMPANY GUAR 11/51 2.887%	872,000	841,294	592,797
COMCAST CORP COMPANY GUAR 11/52 4.049%	1,580,000	1,473,306	1,337,386
COMCAST CORP COMPANY GUAR 11/56 2.937%	1,475,000	978,150	975,197
COMETA ENERGIA SA SR SECURED 144A 04/35 6.375%	160,400	154,248	155,500
COMISION FEDERAL DE ELEC COMPANY GUAR REGS 07/33 3.875%	640,000	502,169	518,348
COMM MORTGAGE TRUST COMM 2014 CR16 XA	19,233,926	464,313	8,044
COMM MORTGAGE TRUST COMM 2014 CR17 C	357,000	382,682	298,314
COMM MORTGAGE TRUST COMM 2014 CR21 AM	465,000	443,211	441,352
COMM MORTGAGE TRUST COMM 2014 UBS2 A5	915,768	973,295	914,165
COMM MORTGAGE TRUST COMM 2014 UBS5 B	470,000	506,419	428,724
COMM MORTGAGE TRUST COMM 2014 UBS6 A5	3,760,000	3,848,469	3,664,318
COMM MORTGAGE TRUST COMM 2014 UBS6 XA	29,313,154	1,922,964	113,630
COMM MORTGAGE TRUST COMM 2015 CR22 XA	10,643,455	261,280	65,773
COMM MORTGAGE TRUST COMM 2015 CR25 A3	354,732	330,664	344,244
COMM MORTGAGE TRUST COMM 2015 CR25 C	500,000	533,446	460,757
COMM MORTGAGE TRUST COMM 2015 CR27 A4	1,010,000	1,070,597	974,186
COMM MORTGAGE TRUST COMM 2015 CR27 C	500,000	547,648	459,691
COMM MORTGAGE TRUST COMM 2015 DC1 A5	715,000	731,876	693,011
COMM MORTGAGE TRUST COMM 2015 LC21 XA	34,905,219	594,498	235,851
COMM MORTGAGE TRUST COMM 2017 COR2 C	850,000	737,706	665,206
COMM MORTGAGE TRUST COMM 2018 COR3 B	600,000	492,076	494,967
COMM MORTGAGE TRUST COMM 2020 CBM D 144A	3,500,000	3,561,092	3,279,036
COMMERCIAL METALS CO SR UNSECURED 01/30 4.125%	50,000	50,000	45,824
COMMERCIAL METALS CO SR UNSECURED 03/32 4.375%	75,000	75,000	67,323
COMMERZBANK AG JR SUBORDINA REGS 03/99 VARIABLE	200,000	242,314	212,921
COMMERZBANK AG JR SUBORDINA REGS 12/99 VARIABLE	800,000	808,781	769,280
COMMERZBANK AG REGS 03/29 VARIABLE	200,000	212,992	231,941
COMMERZBANK AG SUBORDINATED REGS 02/33 VARIABLE	200,000	251,168	270,831
COMMERZBANK AG SUBORDINATED REGS 10/33 VARIABLE	100,000	106,353	117,557
COMMONSPIRIT HEALTH SECURED 11/42 4.35%	200,000	182,455	173,043
COMMONSPIRIT HEALTH SR SECURED 10/49 3.817%	315,000	269,471	250,527
COMMONSPIRIT HEALTH SR SECURED 11/52 6.461%	1,800,000	1,800,000	2,116,143
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/49 4%	407,000	340,595	342,496
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/51 3.125%	340,000	298,533	241,727
COMMONWEALTH EDISON CO 1ST MORTGAGE 09/51 2.75%	149,000	97,772	96,447
COMMONWEALTH EDISON CO 1ST MORTGAGE 11/49 3.2%	128,000	89,642	92,243
COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25%	1,366,000	1,229,434	721,248
COMMSCOPE INC COMPANY GUAR 144A 07/28 7.125%	220,000	207,630	104,500
COMMSCOPE INC SR SECURED 144A 03/26 6%	938,000	885,922	836,208
COMMSCOPE INC SR SECURED 144A 09/29 4.75%	4,590,000	3,870,123	3,081,751
COMMSCOPE INC TERM LOAN B due 04/06/26	623,039	620,647	555,283
COMMSCOPE TECH LLC COMPANY GUAR 144A 06/25 6%	1,474,000	1,427,030	1,201,310
COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04/29 5.25%	1,810,000	1,764,450	1,709,763
COMPASS GROUP DIVERSIFIE SR UNSECURED 144A 01/32 5%	570,000	570,770	513,417
COMPASS MINERALS INTERNA COMPANY GUAR 144A 12/27 6.75%	50,000	51,078	49,500
COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875%	2,284,000	2,162,731	1,979,959

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75%	2,305,000	2,135,543	2,108,435
CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35%	290,000	289,561	270,689
CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95%	200,000	198,769	167,596
CON EDISON CO OF NY INC SR UNSECURED 05/58 4.5%	127,000	106,179	110,462
CONNECTICUT ST CTS 03/32 FIXED 5.85%	540,000	609,316	576,449
CONOCO FUNDING CO SR UNSECURED 10/31 7.25%	33,000	34,275	38,085
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55%	675,000	673,309	719,364
CONOCOPHILLIPS COMPANY GUAR 10/32 5.9%	10,000	9,940	10,991
CONSENSUS CLOUD SOLUTION COMPANY GUAR 144A 10/28 6.5%	460,000	461,145	417,246
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 5%	125,000	125,000	102,500
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 6.5%	695,000	667,401	599,160
CONSOLIDATED COMMUNICATION INC 2021 TL B due 10/02/27	507,002	508,391	470,011
CONSTELLATION BRANDS INC COMPANY GUAR 02/28 3.6%	625,000	613,025	600,289
CONSTELLATION BRANDS INC COMPANY GUAR 11/25 4.4%	2,000,000	2,008,786	1,977,111
CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6%	230,000	229,975	228,283
CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35%	310,000	309,875	307,556
CONSTELLATION BRANDS INC SR UNSECURED 05/32 4.75%	756,000	740,243	754,403
CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9%	11,422,000	11,386,202	11,511,413
CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25%	895,000	730,383	753,157
CONSTELLIUM SE COMPANY GUAR 144A 04/29 3.75%	1,261,000	1,120,805	1,143,832
CONSTELLIUM SE COMPANY GUAR 144A 06/28 5.625%	1,364,000	1,371,420	1,331,106
CONSUMERS ENERGY CO 1ST MORTGAGE 02/50 3.75%	657,000	706,260	542,917
CONSUMERS ENERGY CO 1ST MORTGAGE 03/28 4.65%	555,000	546,345	558,781
CONSUMERS ENERGY CO 1ST MORTGAGE 09/52 4.2%	382,000	328,020	337,506
CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375%	390,000	417,930	377,946
CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9%	981,000	1,055,803	795,380
CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75%	2,208,000	2,215,952	2,195,138
CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268%	210,000	210,000	193,303
CONTINUUM ENERGY AURA SR SECURED 144A 02/27 9.5%	200,000	200,579	203,270
CONVERGEONE HOLDINGS INC 2019 TERM LOAN due 01/04/26	1,077,436	1,072,155	596,630
COOPERATIEVE RABOBANK UA 144A 04/28 VARIABLE	400,000	400,000	381,490
COOPERATIEVE RABOBANK UA 144A 06/26 VARIABLE	250,000	250,000	235,691
COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375%	1,270,000	1,268,868	1,247,234
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VARIABLE	1,200,000	1,416,717	1,269,795
COREBRIDGE FINANCIAL INC SR UNSECURED 01/34 5.75%	2,560,000	2,614,340	2,629,376
COREBRIDGE FINANCIAL INC SR UNSECURED 04/32 3.9%	500,000	499,388	452,046
COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35%	300,000	299,938	255,063
CORELOGIC INC TERM LOAN due 06/02/28	782,000	780,672	759,033
COREWELL HEALTH OBL GRP SR UNSECURED 07/49 3.487%	365,000	308,468	281,393
CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125%	964,000	988,342	790,480
CORNERSTONE BUILDNG BRANDS INC 2021 TERM LOAN B due 04/12/26	1,138,938	1,139,271	1,136,569
CORP ANDINA DE FOMENTO SR UNSECURED 04/27 6%	2,280,000	2,277,699	2,357,899
CORP BACKED TRUST CERTS PREFERRED STOCK 06/24 7.375	8,200	4,687	2
CORP FINANCIERA DE DESAR SR UNSECURED 144A 07/25 4.75%	200,000	207,520	197,000
CORP FINANCIERA DE DESAR SR UNSECURED REGS 07/25 4.75%	271,000	268,916	266,935
COSTA RICA GOVERNMENT SR UNSECURED 144A 02/31 6.125%	580,000	562,565	593,636
COSTA RICA GOVERNMENT SR UNSECURED 144A 03/45 7.158%	350,000	343,885	371,000
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/25 4.375%	255,000	251,220	251,433
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/34 6.55%	1,350,000	1,343,308	1,397,250
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/43 5.625%	200,000	174,684	183,500
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7%	200,000	193,768	208,800
COSTA RICA GOVERNMENT SR UNSECURED REGS 02/31 6.125%	400,000	396,396	409,404

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/34 6.55%	400,000	399,330	414,000
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/43 5.625%	900,000	724,001	825,750
COSTA RICA GOVERNMENT UNSECURED 144A 11/54 7.3%	898,000	851,247	974,330
COSTAR GROUP INC COMPANY GUAR 144A 07/30 2.8%	800,000	799,572	680,981
COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6%	450,000	449,884	386,047
COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375%	790,000	791,156	717,295
COTERRA ENERGY INC SR UNSECURED 03/29 4.375%	820,000	896,164	796,281
COTERRA ENERGY INC SR UNSECURED 05/27 3.9%	1,330,000	1,407,534	1,287,737
COTY INC COMPANY GUAR 144A 04/26 6.5%	887,000	881,703	885,777
COTY INC SR SECURED 144A 04/26 5%	1,297,000	1,286,862	1,275,960
COTY INC SR SECURED REGS 04/26 3.875%	800,000	974,841	881,334
COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4.75%	1,036,000	945,995	988,194
COTY/HFC PRESTIGE/INT US SR SECURED 144A 07/30 6.625%	4,029,000	3,946,400	4,144,526
COUNTRY GARDEN HLDGS SR SECURED REGS 01/30 5.625%	1,205,000	790,340	96,231
COUNTRY GARDEN HLDGS SR SECURED REGS 09/25 6.15%	885,000	856,768	71,747
COUNTRY GARDEN HLDGS SR SECURED REGS 10/30 3.875%	1,184,000	1,035,931	95,111
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 41 1X	1,337,216	4,710	136,993
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 76 2A2	283,722	177,366	152,705
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 81 X1	1,117,969	34,946	5,888
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 0A1 2X	1,385,906	37,897	12,143
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 0A17 1XP	3,517,080	155,583	3,316
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 0A3 2A1	710,410	1,380,181	603,880
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 0A6 1A3	229,095	67,392	195,086
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 0A3 1A1	741,546	491,801	648,835
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 0A9 A1	798,687	503,996	620,279
COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A2	2,161,498	1,988,509	1,934,097
COUNTRYWIDE HOME LOANS CWHL 2004 29 2A1	184	112	153
COUNTRYWIDE HOME LOANS CWHL 2005 2 2A3	5,282	4,662	4,761
COUNTRYWIDE HOME LOANS CWHL 2005 7 2A1	143	82	121
COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A	2,478	2,184	2,316
COVANTA HOLDING CORP COMPANY GUAR 144A 12/29 4.875%	385,000	348,280	336,371
COVANTA HOLDING CORPORATION 2023 TERM LOAN B due 11/30/28	974,302	967,569	974,546
COVANTA HOLDING CORPORATION 2023 TERM LOAN C due 11/30/28	73,256	72,750	73,274
COX COMMUNICATIONS INC COMPANY GUAR 144A 10/30 1.8%	1,825,000	1,445,751	1,487,387
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85%	2,064,000	2,067,487	2,028,575
COX COMMUNICATIONS INC SR UNSECURED 144A 08/24 3.15%	114,000	110,767	112,084
COX COMMUNICATIONS INC SR UNSECURED 144A 08/27 3.5%	3,892,000	3,883,114	3,706,857
CPM HOLDINGS, INC. 2023 TERM LOAN due 09/28/28	1,440,640	1,420,075	1,444,242
CPUK FINANCE LTD SECURED REGS 08/27 4.5%	100,000	107,288	112,179
CQP HOLDCO LP 2023 4TH AMENDMENT TERM LOAN due 12/31/30	380,000	379,050	380,475
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 06/31 5.5%	1,155,000	1,121,068	1,094,270
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 12/33 7.5%	1,480,000	1,482,305	1,533,573
CRB SECURITIZATION TRUST CRB 2023 1 A 144A	1,000,494	1,000,408	1,008,630
CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25%	800,000	800,000	853,120
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2021 2A A 144A	193,956	193,956	193,061
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2021 3A A 144A	363,767	363,741	358,818
CREDIT AGRICOLE LONDON 144A 06/26 VARIABLE	1,175,000	1,175,000	1,114,770
CREDIT AGRICOLE LONDON 144A 10/24 3.25%	1,725,000	1,724,246	1,694,550
CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 28 1A1	38,423	40,406	22,298
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A1 144A	2,679,334	2,266,064	2,303,817
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A	9,650,000	9,448,906	8,367,863
CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A	2,815,414	2,750,802	2,492,266

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A1 144A	415,209	415,179	386,978
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A2 144A	912,949	912,882	854,132
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A3 144A	912,949	912,870	854,329
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A	458,858	459,576	458,867
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 B 144A	1,296,774	1,294,721	1,293,412
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 C 144A	366,089	362,571	365,021
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 RPL1 A1A 144A	538,642	513,901	523,353
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 RPL1 M3 144A	1,500,000	1,202,174	1,223,508
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET A 144A	1,243,680	1,274,175	1,150,553
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET D 144A	500,000	513,753	441,775
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 980M B 144A	400,000	409,104	354,028
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 980M D 144A	505,000	505,537	433,714
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 B33 B 144A	954,000	879,403	689,452
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM1 A2 144A	857,482	857,469	733,398
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A	1,113,031	1,113,015	930,243
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A	1,591,696	1,271,160	1,261,469
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A3 144A	480,630	480,618	380,412
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A1 144A	1,690,714	1,372,477	1,352,849
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A	429,938	429,925	357,086
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM8 A1 144A	744,572	705,739	626,915
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1A 144A	3,036,196	3,036,131	2,494,669
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A	2,243,053	2,043,422	1,922,235
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A	870,000	649,600	629,040
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A	580,601	592,901	515,338
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A	1,564,668	1,303,043	1,338,009
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A	947,882	899,024	889,020
CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95%	2,546,000	2,577,375	2,602,352
CREDIT SUISSE NEW YORK SR UNSECURED 02/24 0.495%	280,000	278,482	278,757
CREDIT SUISSE NEW YORK SR UNSECURED 02/25 3.7%	2,543,000	2,456,688	2,491,035
CREDIT SUISSE NEW YORK SR UNSECURED 02/28 7.5%	2,798,000	2,845,371	3,067,121
CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95%	1,025,000	1,024,721	993,298
CREDIT SUISSE NEW YORK SR UNSECURED 07/27 5%	1,378,000	1,332,959	1,379,126
CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125%	99,000	104,115	112,833
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25%	250,000	255,236	259,393
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 05/26 7.25%	300,000	297,568	301,727
CRH SMW FINANCE DAC COMPANY GUAR REGS 07/35 4.25%	180,000	194,889	209,011
CROATIA SR UNSECURED REGS 01/24 6%	1,118,000	1,120,879	1,118,000
CROCS INC COMPANY GUAR 144A 03/29 4.25%	1,575,000	1,398,796	1,406,710
CROCS INC. 2023 TERM LOAN B due 02/20/29	205,000	205,000	205,539
CROSBY US ACQUISITION CORP TERM LOAN B due 06/26/26	920,211	915,842	920,597
CROWN AMER/CAP CORP V COMPANY GUAR 09/26 4.25%	200,000	207,825	194,001
CROWN CASTLE INC SR UNSECURED 01/31 2.25%	479,000	456,156	397,162
CROWN CASTLE INC SR UNSECURED 01/51 3.25%	700,000	713,439	490,284
CROWN CASTLE INC SR UNSECURED 03/27 2.9%	709,000	677,078	663,233
CROWN CASTLE INC SR UNSECURED 06/26 3.7%	30,000	31,565	28,962
CROWN CASTLE INC SR UNSECURED 07/26 1.05%	865,000	863,707	780,707
CROWN CASTLE INC SR UNSECURED 11/29 3.1%	2,690,000	2,817,548	2,409,581
CROWN CASTLE TOWERS LLC ASSET BACKED 144A 07/48 4.241%	1,018,000	1,111,435	965,900
CROWN CORK + SEAL CO INC COMPANY GUAR 12/26 7.375%	700,000	778,591	735,000
CROWN EURO HOLDINGS SA COMPANY GUAR REGS 05/25 3.375%	100,000	109,435	109,498
CROWN EURO HOLDINGS SA COMPANY GUAR REGS 05/28 5%	104,000	113,937	119,044
CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 05/29 5%	1,304,000	1,304,000	1,271,400

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 10/25 5.625%	1,204,000	1,194,973	1,202,399
CS AT1 CLAIMS US225401AK46 CREDIT SUISSE GROUP AG%	1,200,000	0	0
CS AT1 CLAIMS US225436AA21 CREDIT SUISSE GROUP AG%	1,000,000	0	0
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C1 A3	558,218	580,654	545,653
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C1 B	1,050,000	1,100,045	941,500
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C2 XA	31,392,485	714,326	179,060
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 D	500,000	513,228	416,264
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C15 B	420,000	464,461	362,716
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C16 XA	8,071,660	657,417	503,066
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A5	3,068,000	3,256,072	2,679,297
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 C	450,000	479,068	348,800
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 D 144A	600,000	563,600	377,093
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2020 C19 A3	365,000	376,684	307,005
CSC HOLDINGS LLC COMPANY GUAR 144A 02/28 5.375%	1,919,000	1,782,086	1,693,825
CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5%	4,270,000	4,308,878	3,768,702
CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375%	1,475,000	1,364,734	1,076,558
CSC HOLDINGS LLC COMPANY GUAR 144A 04/27 5.5%	3,420,000	3,297,435	3,162,882
CSC HOLDINGS LLC COMPANY GUAR 144A 05/28 11.25%	3,305,000	3,301,507	3,405,340
CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5%	640,000	598,099	483,885
CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125%	975,000	905,871	741,731
CSC HOLDINGS LLC SR UNSECURED 06/24 5.25%	1,700,000	1,683,309	1,664,712
CSC HOLDINGS LLC SR UNSECURED 144A 01/30 5.75%	1,678,000	1,676,376	1,044,555
CSC HOLDINGS LLC SR UNSECURED 144A 04/28 7.5%	1,225,000	1,257,830	916,410
CSC HOLDINGS LLC SR UNSECURED 144A 11/31 5%	324,000	324,000	196,020
CSC HOLDINGS LLC SR UNSECURED 144A 12/30 4.625%	1,410,000	1,238,472	849,452
CSC HOLDINGS, LLC 2019 TERM LOAN B5 due 04/15/27	391,858	391,241	370,388
CSL FINANCE PLC COMPANY GUAR 144A 04/27 3.85%	225,000	224,847	219,121
CSN ISLANDS XI CORP COMPANY GUAR REGS 01/28 6.75%	1,600,000	1,436,716	1,562,490
CSX CORP SR UNSECURED 03/28 3.8%	1,500,000	1,446,340	1,469,677
CSX CORP SR UNSECURED 05/51 2.5%	272,000	170,794	176,235
CSX CORP SR UNSECURED 08/54 4.5%	167,000	154,943	154,438
CSX CORP SR UNSECURED 11/32 4.1%	2,620,000	2,449,621	2,551,747
CSX CORP SR UNSECURED 11/48 4.75%	305,000	289,493	291,256
CSX CORP SR UNSECURED 11/52 4.5%	222,000	207,172	206,922
CT TECH INTERM HLGDS INC 2021 TERM LOAN B due 12/16/25	517,025	497,474	495,553
CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875%	100,000	100,000	91,349
CUBESMART LP COMPANY GUAR 02/31 2%	700,000	694,228	570,844
CUBESMART LP COMPANY GUAR 02/32 2.5%	470,000	467,011	391,141
CURO GROUP HOLDINGS CORP TERM LOAN due 08/02/27	335,346	330,017	293,428
CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875%	615,000	607,187	651,759
CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5%	620,000	620,000	618,450
CVR ENERGY INC COMPANY GUAR 144A 02/25 5.25%	1,520,000	1,499,787	1,517,570
CVR ENERGY INC COMPANY GUAR 144A 02/28 5.75%	610,000	564,013	562,725
CVS HEALTH CORP SR UNSECURED 01/29 5%	526,000	526,592	536,023
CVS HEALTH CORP SR UNSECURED 02/26 5%	550,000	544,752	552,802
CVS HEALTH CORP SR UNSECURED 02/30 5.125%	1,241,000	1,236,410	1,261,940
CVS HEALTH CORP SR UNSECURED 02/31 1.875%	110,000	98,918	90,677
CVS HEALTH CORP SR UNSECURED 02/33 5.25%	325,000	326,438	332,801
CVS HEALTH CORP SR UNSECURED 03/28 4.3%	1,470,000	1,498,957	1,446,778
CVS HEALTH CORP SR UNSECURED 03/38 4.78%	5,240,000	5,008,188	4,977,317
CVS HEALTH CORP SR UNSECURED 03/48 5.05%	2,800,000	2,670,722	2,630,957
CVS HEALTH CORP SR UNSECURED 04/27 3.625%	390,000	389,656	378,193



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CVS HEALTH CORP SR UNSECURED 04/30 3.75%	1,115,000	1,113,340	1,049,423
CVS HEALTH CORP SR UNSECURED 04/40 4.125%	635,000	625,681	546,985
CVS HEALTH CORP SR UNSECURED 04/50 4.25%	970,000	1,051,275	813,390
CVS HEALTH CORP SR UNSECURED 06/33 5.3%	3,230,000	3,228,194	3,320,579
CVS HEALTH CORP SR UNSECURED 06/53 5.875%	950,000	945,126	1,002,875
CVS HEALTH CORP SR UNSECURED 07/45 5.125%	3,322,000	3,152,499	3,152,898
CVS HEALTH CORP SR UNSECURED 08/26 3%	1,600,000	1,671,324	1,529,951
CVS HEALTH CORP SR UNSECURED 08/27 1.3%	250,000	222,471	222,216
CVS HEALTH CORP SR UNSECURED 08/30 1.75%	2,100,000	2,073,631	1,737,478
CVS HEALTH CORP SR UNSECURED 08/40 2.7%	1,000,000	991,657	715,402
CVS HEALTH CORP SR UNSECURED 09/31 2.125%	985,000	868,416	817,205
CYRUSONE DATA CENTERS ISSUER I CYRUS 2023 1A A2 144A	924,000	834,559	819,575
CYRUSONE DATA CENTERS ISSUER I CYRUS 2023 2A A2 144A	1,322,000	1,226,077	1,245,863
CZECH REPUBLIC BONDS 04/34 4.9%	17,580,000	880,208	861,711
CZECH REPUBLIC BONDS 06/32 1.75%	23,840,000	955,758	916,390
CZECH REPUBLIC BONDS 07/29 2.75%	61,840,000	2,674,038	2,625,273
CZECH REPUBLIC BONDS 09/30 5%	36,810,000	1,691,360	1,768,559
CZECH REPUBLIC BONDS 10/33 2%	41,530,000	1,662,276	1,592,662
CZECH REPUBLIC BONDS 11/29 0.05%	6,440,000	255,629	232,334
CZECH REPUBLIC BONDS 12/28 5.5%	18,030,000	844,565	873,684
CZECH REPUBLIC BONDS REGS 05/24 5.7%	65,790,000	2,829,777	2,948,987
CZECH REPUBLIC BONDS REGS 05/30 0.95%	45,530,000	1,840,914	1,718,967
CZECH REPUBLIC BONDS REGS 08/28 2.5%	19,350,000	857,617	820,243
DAE FUNDING LLC COMPANY GUAR 144A 03/28 3.375%	1,100,000	1,102,882	1,011,485
DAE FUNDING LLC COMPANY GUAR 144A 08/24 1.55%	200,000	199,780	194,669
DAE FUNDING LLC COMPANY GUAR REGS 03/28 3.375%	200,000	205,233	183,906
DAE SUKUK DIFC LTD SR UNSECURED 144A 02/26 3.75%	850,000	847,890	816,187
DANA FINANCING LUX SARL COMPANY GUAR 144A 04/25 5.75%	528,000	526,778	525,385
DANA FINANCING LUX SARL COMPANY GUAR REGS 07/31 8.5%	100,000	109,720	120,657
DANA INC SR UNSECURED 02/32 4.5%	115,000	102,388	100,052
DANA INC SR UNSECURED 06/28 5.625%	434,000	442,897	427,889
DANA INC SR UNSECURED 09/30 4.25%	3,053,000	2,590,055	2,705,957
DANA INC SR UNSECURED 11/27 5.375%	1,213,000	1,094,979	1,204,636
DANSKE BANK A/S 144A 01/24 5.375%	650,000	649,998	649,851
DANSKE BANK A/S 144A 09/26 VARIABLE	320,000	320,000	325,564
DANSKE BANK A/S 144A 12/25 VARIABLE	440,000	440,140	428,672
DANSKE BANK A/S REGS 01/31 VARIABLE	1,173,000	1,284,869	1,341,916
DANSKE BANK A/S REGS 08/25 VARIABLE	800,000	787,376	863,944
DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6%	872,000	865,455	872,573
DAVITA INC COMPANY GUAR 144A 02/31 3.75%	663,000	646,687	544,471
DAVITA INC COMPANY GUAR 144A 06/30 4.625%	1,241,000	1,008,095	1,082,387
DBGS MORTGAGE TRUST DBGS 2018 5BP A 144A	1,765,000	1,766,271	1,618,265
DCERT BUYER INC 2019 TERM LOAN B due 10/16/26	701,951	703,059	694,616
DCG ACQUISITION CORP TERM LOAN B due 09/30/26	869,668	852,381	862,059
DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25%	1,925,000	1,764,927	1,664,484
DCP MIDSTREAM OPERATING COMPANY GUAR 07/27 5.625%	960,000	1,024,602	983,344
DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45%	580,000	602,892	616,728
DEALER TIRE FINANCIAL, LLC TERM LOAN B2 due 12/14/27	485,025	485,025	485,937
DEALER TIRE LLC/DT ISSR SR UNSECURED 144A 02/28 8%	350,000	359,132	346,500
DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2021 1 A3 144A	969,329	969,299	881,725
DEERE + COMPANY SR UNSECURED 04/30 3.1%	100,000	99,876	92,910
DEERE + COMPANY SR UNSECURED 04/50 3.75%	170,000	186,732	149,281

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B due 04/09/2	848,648	832,706	839,457
DEL AMO FASHION CENTER TRUST DAFIC 2017 AMO C 144A	600,000	504,092	488,640
DELEK LOG PART/FINANCE COMPANY GUAR 05/25 6.75%	636,000	633,634	631,732
DELEK LOG PART/FINANCE COMPANY GUAR 144A 06/28 7.125%	200,000	194,224	188,398
DELL INT LLC / EMC CORP COMPANY GUAR 12/51 3.45%	552,000	536,227	401,460
DELL INT LLC / EMC CORP SR UNSECURED 06/26 6.02%	1,419,000	1,481,126	1,452,540
DELL INT LLC / EMC CORP SR UNSECURED 07/25 5.85%	590,000	624,575	595,554
DELL INT LLC / EMC CORP SR UNSECURED 07/30 6.2%	175,000	201,351	188,017
DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1%	932,000	1,251,339	1,148,897
DELL INT LLC / EMC CORP SR UNSECURED 07/46 8.35%	22,000	32,725	29,006
DELL INT LLC / EMC CORP SR UNSECURED 10/26 4.9%	545,000	535,590	546,038
DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3%	1,074,000	1,198,282	1,106,962
DELTA AIR LINES 2019 1AA PASS THRU CE 10/25 3.204%	203,000	203,000	201,364
DELTA AIR LINES INC SR UNSECURED 01/26 7.375%	590,000	589,990	609,911
DELTA AIR LINES INC SR UNSECURED 10/24 2.9%	1,535,000	1,502,960	1,494,114
DELTA AIR LINES INC SR UNSECURED 10/29 3.75%	350,000	352,006	320,366
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5%	666,666	671,243	656,679
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75%	2,400,000	2,425,168	2,361,072
DEUTSCHE ALT A SECURITIES INC DBALT 2005 1 1A3	882,363	875,647	845,596
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA3 A1	605,429	537,506	553,544
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA5 A1B	1,966,296	1,733,304	1,730,307
DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 04/36 0.625%	100,000	117,879	82,418
DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 11/43 4%	100,000	106,994	120,493
DEUTSCHE BANK AG REGS 01/28 1.75%	100,000	107,625	102,351
DEUTSCHE BANK AG REGS 01/29 VARIABLE	800,000	870,213	924,562
DEUTSCHE BANK AG REGS 02/26 2.625%	400,000	506,225	433,406
DEUTSCHE BANK AG REGS 09/30 VARIABLE	200,000	217,304	227,991
DEUTSCHE BANK AG REGS 11/25 VARIABLE	100,000	104,570	107,398
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4	361,782	341,567	336,433
DEUTSCHE BANK NY 09/31 VARIABLE	3,000,000	2,505,887	2,635,529
DEUTSCHE BANK NY 11/26 VARIABLE	1,050,000	1,012,047	984,414
DEUTSCHE BANK NY 11/29 VARIABLE	319,000	319,000	336,179
DEUTSCHE LUFTHANSA AG SR UNSECURED REGS 07/24 2%	100,000	117,801	108,677
DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5%	213,000	205,298	204,784
DEVON ENERGY CORPORATION SR UNSECURED 06/45 5%	1,050,000	1,062,807	929,994
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6%	980,000	1,044,971	948,145
DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25%	378,000	382,543	380,206
DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85%	1,245,000	1,275,945	1,258,733
DEWOLF PARK CLO, LTD DWOLF 2017 1A AR 144A	333,137	328,519	333,279
DEWOLF PARK CLO, LTD DWOLF 2017 1A CR 144A	250,000	250,000	248,061
DEXKO GLOBAL INC. 2021 USD TERM LOAN B due 10/04/28	157,200	156,751	156,065
DH EUROPE FINANCE II COMPANY GUAR 11/29 2.6%	1,725,000	1,676,718	1,563,409
DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25%	100,000	103,649	83,219
DIAGEO CAPITAL PLC COMPANY GUAR 10/33 5.625%	3,000,000	2,985,648	3,241,140
DIAMETER CAPITAL CLO DCLO 2021 1A A1A 144A	660,000	660,115	660,140
DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5%	85,000	85,000	86,827
DIAMOND II LTD SR SECURED 144A 07/26 7.95%	200,000	198,576	200,118
DIAMOND SPORTS GR/DIAMON SECURED 144A 08/26 5.375%	1,100,000	962,328	55,000
DIAMOND SPORTS GROUP LLC 2022 2ND LIEN TERM LOAN due 08/24/2	422,864	175,584	16,703
DIAMOND SPORTS GROUP LLC 2022 FIRST PRI TERM LOAN due 05/25/2	153,194	147,758	111,066
DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125%	2,810,000	2,550,301	2,500,934
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25%	2,429,000	2,372,423	2,355,506

Fixed Income and Short-Term Securities

Retirement Assets

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DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5%	7,000,000	6,683,670	6,508,714
DILLARDS INC SR UNSECURED 05/27 7.75%	3,325,000	3,320,290	3,472,017
DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875%	3,630,000	3,596,535	3,412,997
DIRECTV FINANCING LLC TERM LOAN due 08/02/27	1,731,216	1,726,189	1,729,277
DISCOVER CARD EXECUTION NOTE T DCENT 2023 A1 A	1,616,000	1,615,919	1,605,157
DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A	469,000	468,943	472,735
DISCOVER FINANCIAL SVS JR SUBORDINA 12/99 VARIABLE	910,000	950,214	877,478
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/28 3.95%	350,000	329,644	333,101
DISH DBS CORP COMPANY GUAR 06/29 5.125%	1,384,000	1,027,641	713,300
DISH DBS CORP COMPANY GUAR 07/26 7.75%	1,727,000	1,799,192	1,202,873
DISH DBS CORP COMPANY GUAR 07/28 7.375%	435,000	447,084	260,033
DISH DBS CORP COMPANY GUAR 11/24 5.875%	570,000	554,194	534,525
DISH DBS CORP SR SECURED 144A 12/26 5.25%	2,725,000	2,703,085	2,334,644
DISH DBS CORP SR SECURED 144A 12/28 5.75%	610,000	610,000	486,536
DISH NETWORK CORP SR SECURED 144A 11/27 11.75%	1,669,000	1,673,108	1,747,341
DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375%	300,000	297,019	225,000
DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75%	535,000	541,013	525,106
DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75%	200,000	200,889	153,586
DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75%	300,000	300,000	298,811
DLLAA LLC DLLAA 2023 1A A3 144A	1,408,000	1,407,925	1,424,971
DOLLAR TREE INC SR UNSECURED 05/25 4%	1,500,000	1,499,680	1,472,610
DOM REP CB NOTES UNSECURED REGS 01/26 13%	15,430,000	291,365	278,343
DOMINICAN REPUBLIC SR UNSECURED 144A 01/26 6.875%	1,875,000	1,979,035	1,906,781
DOMINICAN REPUBLIC SR UNSECURED 144A 01/27 5.95%	750,000	808,926	751,613
DOMINICAN REPUBLIC SR UNSECURED 144A 01/30 4.5%	2,930,000	2,762,165	2,695,747
DOMINICAN REPUBLIC SR UNSECURED 144A 01/41 5.3%	300,000	268,213	259,125
DOMINICAN REPUBLIC SR UNSECURED 144A 01/60 5.875%	400,000	406,836	344,980
DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5%	1,940,000	1,926,640	1,893,925
DOMINICAN REPUBLIC SR UNSECURED 144A 02/31 7.05%	370,000	370,000	388,500
DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6%	205,000	195,912	201,566
DOMINICAN REPUBLIC SR UNSECURED 144A 04/44 7.45%	1,352,000	1,656,922	1,431,430
DOMINICAN REPUBLIC SR UNSECURED 144A 07/28 6%	1,035,000	1,123,028	1,034,172
DOMINICAN REPUBLIC SR UNSECURED 144A 09/32 4.875%	1,496,000	1,527,111	1,360,388
DOMINICAN REPUBLIC SR UNSECURED 144A 09/35 11.25%	14,050,000	247,791	259,390
DOMINICAN REPUBLIC SR UNSECURED REGS 01/25 5.5%	309,000	316,650	307,069
DOMINICAN REPUBLIC SR UNSECURED REGS 01/26 6.875%	812,000	859,003	825,763
DOMINICAN REPUBLIC SR UNSECURED REGS 01/27 5.95%	407,000	436,491	407,875
DOMINICAN REPUBLIC SR UNSECURED REGS 01/30 4.5%	2,000,000	2,074,986	1,840,100
DOMINICAN REPUBLIC SR UNSECURED REGS 01/41 5.3%	625,000	570,668	539,844
DOMINICAN REPUBLIC SR UNSECURED REGS 01/45 6.85%	2,877,000	3,308,737	2,859,019
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875%	1,806,000	1,662,738	1,557,585
DOMINICAN REPUBLIC SR UNSECURED REGS 02/29 5.5%	253,000	237,897	246,991
DOMINICAN REPUBLIC SR UNSECURED REGS 02/33 13.625%	11,850,000	263,969	246,133
DOMINICAN REPUBLIC SR UNSECURED REGS 02/48 6.5%	828,000	770,738	787,635
DOMINICAN REPUBLIC SR UNSECURED REGS 06/49 6.4%	150,000	159,528	140,813
DOMINICAN REPUBLIC SR UNSECURED REGS 07/28 6%	312,000	324,971	311,750
DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875%	2,175,000	2,082,180	1,977,836
DOMINION ENERGY INC JR SUBORDINA 10/54 VARIABLE	5,400,000	5,400,000	5,303,685
DOMINION ENERGY INC SR UNSECURED 04/30 3.375%	475,000	471,826	437,922
DOMINION ENERGY SOUTH 1ST MORTGAGE 10/53 6.25%	135,000	134,239	155,829
DOW CHEMICAL CO/THE SR UNSECURED 05/39 9.4%	2,996,000	3,583,807	4,176,496
DP WORLD CRESCENT LTD SR UNSECURED REGS 01/30 3.7495%	410,000	401,346	385,164

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DP WORLD CRESCENT LTD SR UNSECURED REGS 07/29 3.875%	238,000	240,076	225,231
DP WORLD CRESCENT LTD SR UNSECURED REGS 09/28 4.848%	1,700,000	1,855,600	1,692,122
DP WORLD CRESCENT LTD SR UNSECURED REGS 09/33 5.5%	943,000	889,479	964,125
DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625%	400,000	503,903	382,775
DP WORLD LTD UAE SR UNSECURED REGS 09/48 5.625%	1,633,000	1,547,508	1,562,680
DP WORLD SALAAM JR SUBORDINA REGS 12/99 VARIABLE	445,000	448,712	443,210
DRIVEN BRANDS FUNDING, LLC HONK 2020 1A A2 144A	764,325	672,958	694,007
DRIVEN HOLDINGS LLC TERM LOAN B due 12/17/28	491,250	490,818	487,973
DRYDEN SENIOR LOAN FUND DRSLF 2016 45A BR 144A	250,000	250,116	249,530
DRYDEN SENIOR LOAN FUND DRSLF 2017 50A B 144A	250,000	250,087	249,705
DRYDEN SENIOR LOAN FUND DRSLF 2018 57A B 144A	3,500,000	3,500,000	3,476,284
DRYDEN SENIOR LOAN FUND DRSLF 2018 58A A1 144A	1,380,601	1,366,342	1,381,866
DRYDEN SENIOR LOAN FUND DRSLF 2019 75A AR2 144A	440,000	440,000	437,391
DRYDEN SENIOR LOAN FUND DRSLF 2019 76A A1R 144A	9,000,000	9,000,000	8,987,959
DRYDEN SENIOR LOAN FUND DRSLF 2020 83A A 144A	250,000	250,577	250,081
DSL A MORTGAGE LOAN TRUST DSL A 2004 AR3 2A2A	10,403	10,469	9,472
DSL A MORTGAGE LOAN TRUST DSL A 2005 AR1 2A1A	27,749	19,280	27,139
DSL A MORTGAGE LOAN TRUST DSL A 2007 AR1 2A1A	784,933	501,270	650,947
DT AUTO OWNER TRUST DTAOT 2023 2A A 144A	1,728,909	1,728,887	1,729,599
DT MIDSTREAM INC COMPANY GUAR 144A 06/29 4.125%	3,280,000	3,264,375	3,017,747
DT MIDSTREAM INC COMPANY GUAR 144A 06/31 4.375%	1,455,000	1,439,488	1,311,813
DTE ELECTRIC CO 1ST MORTGAGE 03/50 2.95%	145,000	107,317	101,635
DTE ELECTRIC CO 1ST MORTGAGE 04/53 5.4%	651,000	645,598	686,101
DTE ELECTRIC CO GENL REF MOR 03/49 3.95%	376,000	430,649	316,346
DTE ENERGY CO SR UNSECURED 06/25 1.05%	1,350,000	1,353,554	1,272,260
DTP COML MTG TR 2023 STE2 DTP 2023 STE2 A 144A	960,000	945,604	946,606
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/33 4.95%	759,000	761,178	774,375
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4%	95,000	98,549	98,187
DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/30 2.45%	127,000	112,174	112,850
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95%	257,000	303,684	212,403
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/49 3.2%	321,000	234,728	233,898
DUKE ENERGY CAROLINAS 1ST REF MORT 03/46 3.875%	200,000	234,206	162,557
DUKE ENERGY CORP SR UNSECURED 06/28 3.1%	478,000	497,920	520,937
DUKE ENERGY CORP SR UNSECURED 06/34 3.85%	694,000	710,008	758,125
DUKE ENERGY CORP SR UNSECURED 08/52 5%	4,096,000	3,981,255	3,839,667
DUKE ENERGY CORP SR UNSECURED 09/46 3.75%	1,920,000	2,075,933	1,485,090
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/30 1.75%	823,000	758,091	687,738
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95%	25,000	24,843	27,461
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/29 2.5%	1,570,000	1,485,980	1,401,509
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/51 3%	318,000	230,448	217,898
DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65%	925,000	924,542	891,265
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/33 5.25%	660,000	667,106	681,650
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1%	237,000	211,600	204,966
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/51 2.9%	384,000	291,427	260,370
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15%	201,000	207,910	171,634
DUKE UNIVERSITY HEALTH SR UNSECURED 06/47 3.92%	445,000	479,910	382,825
DUN + BRADSTREET CORP COMPANY GUAR 144A 12/29 5%	1,705,000	1,635,621	1,590,458
DUN + BRADSTRET CORPORATON THE 2023 TERM LOAN B due 02/06/21	1,841,975	1,844,993	1,844,572
DUPONT DE NEMOURS INC SR UNSECURED 11/25 4.493%	650,000	650,000	645,325
DXC TECHNOLOGY CO SR UNSECURED 09/28 2.375%	211,000	180,592	184,806
E W SCRIPPS COMPANY THE 2020 TERM LOAN B3 due 01/07/28	482,125	481,430	475,722
EAGLEVIEW TECHNOLOGY CORP TERM LOAN B 1 due 08/14/25	840,741	837,503	818,319

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EAST JAPAN RAILWAY CO SR UNSECURED REGS 09/43 4.389%	600,000	629,399	719,339
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3%	350,000	349,895	330,892
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/30 2%	275,000	274,438	228,886
EASTMAN CHEMICAL CO SR UNSECURED 12/28 4.5%	325,000	312,185	317,820
EATON CORP COMPANY GUAR 03/33 4.15%	2,650,000	2,604,055	2,596,479
EATON CORP COMPANY GUAR 05/28 4.35%	214,000	213,856	214,550
EATON CORP COMPANY GUAR 11/42 4.15%	540,000	542,586	496,826
EATON VANCE CDO LTD EATON 2013 1A B3R 144A	250,000	250,497	248,890
EATON VANCE CDO LTD EATON 2014 1RA A2 144A	930,000	923,611	921,854
ECMC GROUP STUDENT LOAN TRUST ECMC 2020 3A A1B 144A	800,787	811,368	778,849
ECO MATERIAL TECH INC SR SECURED 144A 01/27 7.875%	200,000	197,098	200,000
ECOLAB INC SR UNSECURED 01/28 5.25%	1,125,000	1,140,267	1,161,934
ECOLAB INC SR UNSECURED 02/32 2.125%	795,000	653,591	677,941
ECOLAB INC SR UNSECURED 08/55 2.75%	364,000	362,800	246,111
ECOPETROL SA SR UNSECURED 01/25 4.125%	606,000	595,140	592,044
ECOPETROL SA SR UNSECURED 01/29 8.625%	430,000	429,994	458,201
ECOPETROL SA SR UNSECURED 01/33 8.875%	901,000	902,451	979,080
ECOPETROL SA SR UNSECURED 04/30 6.875%	148,000	158,629	146,637
ECOPETROL SA SR UNSECURED 05/45 5.875%	2,870,000	2,681,524	2,266,630
ECOPETROL SA SR UNSECURED 06/26 5.375%	209,000	220,789	204,894
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 04/29 4.125%	200,000	196,139	182,000
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 06/28 5.5%	1,595,000	1,609,621	1,565,094
EDISON INTERNATIONAL SR UNSECURED 06/27 5.75%	104,000	107,253	106,285
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25%	1,501,000	1,498,394	1,510,521
EDISON INTERNATIONAL SR UNSECURED 11/29 6.95%	220,000	229,815	239,007
EDO SUKUK LTD COMPANY GUAR 144A 09/33 5.875%	342,000	340,276	352,260
EDP SERVICIOS FIN ESP SA SR UNSECURED REGS 04/32 4.375%	400,000	416,657	470,877
EDVESTINU PRIVATE EDUCATION LO EDVES 2021 A A 144A	159,393	159,236	140,442
EG GROUP LIMITED 2023 USD TRANCHE C TERM LOAN B due 02/07/28	850,000	816,158	833,000
EIG PEARL HOLDINGS SARL SR SECURED 144A 08/36 3.545%	788,000	749,959	685,560
EIG PEARL HOLDINGS SARL SR SECURED 144A 11/46 4.387%	310,000	310,000	248,543
EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375%	280,000	282,490	326,791
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65%	2,751,000	2,831,900	2,850,559
ELASTIC NV SR UNSECURED 144A 07/29 4.125%	1,165,000	1,118,014	1,069,758
ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.25%	285,000	242,525	268,804
ELECTRICITE DE FRANCE SA JR SUBORDINA 144A 12/99 VARIABLE	200,000	210,558	223,280
ELECTRICITE DE FRANCE SA JR SUBORDINA REGS 12/29 VARIABLE	200,000	205,930	241,065
ELECTRICITE DE FRANCE SA JR SUBORDINA REGS 12/99 VARIABLE	500,000	612,603	496,679
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 01/32 4.25%	300,000	326,177	347,429
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 06/27 3.75%	200,000	219,143	225,236
ELEMENT SOLUTIONS INC COMPANY GUAR 144A 09/28 3.875%	1,150,000	1,060,745	1,058,885
ELEVANCE HEALTH INC SR UNSECURED 02/53 5.125%	172,000	148,396	172,334
ELEVANCE HEALTH INC SR UNSECURED 03/31 2.55%	855,000	727,904	741,311
ELEVANCE HEALTH INC SR UNSECURED 05/30 2.25%	500,000	427,924	433,946
ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1%	510,000	506,844	487,920
ELEVANCE HEALTH INC SR UNSECURED 05/50 3.125%	525,000	502,140	379,975
ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55%	240,000	237,759	219,895
ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1%	349,000	380,118	395,805
ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35%	210,000	209,991	206,041
ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65%	695,000	708,006	673,192
ELFI GRADUATE LOAN PROGRAM LLC ELFI 2023 A A 144A	1,037,257	1,031,926	1,053,603
ELIOR GROUP SA COMPANY GUAR REGS 07/26 3.75%	100,000	91,254	101,769



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ELLINGTON FINANCIAL MORTGAGE T EFMT 2020 1 A3 144A	1,150,000	1,149,917	1,081,994
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A	2,267,469	1,925,074	1,808,408
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 3 A1 144A	1,557,798	1,236,424	1,235,844
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A	560,000	559,966	390,299
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 2 A2 144A	3,445,745	3,394,465	3,169,574
ELMWOOD CLO II LTD. ELMW2 2019 2A AR 144A	2,000,000	1,971,299	1,999,466
ELMWOOD CLO II LTD. ELMW2 2019 2A BR 144A	300,000	300,000	300,033
ELMWOOD CLO IV LTD ELMW4 2020 1A B 144A	250,000	243,951	249,854
ELMWOOD CLO VI LTD. ELMW6 2020 3A BR 144A	250,000	243,382	249,878
EMBECTA CORP SR SECURED 144A 02/30 5%	1,000,000	1,000,000	848,240
EMBECTA CORP TERM LOAN B due 03/30/29	405,815	405,467	397,813
EMBRAER NETHERLANDS FINA COMPANY GUAR 144A 07/30 7%	220,000	218,576	230,760
EMERA US FINANCE LP COMPANY GUAR 06/46 4.75%	3,835,000	4,014,415	3,165,842
EMERALD DEBT MERGER SR SECURED 144A 12/30 6.625%	3,034,000	3,010,773	3,098,837
EMERALD DEBT MERGER SR SECURED REGS 12/30 6.375%	100,000	110,005	118,066
EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28 3.875%	1,076,000	995,926	435,780
EMPIRE COMMUNITIES CORP SR UNSECURED 144A 12/25 7%	425,000	430,396	419,569
EMPOWER CLO LTD. EMPWR 2023 3A A 144A	1,500,000	1,500,000	1,499,170
EMPRESA DE TRANSPORTE ME SR UNSECURED 144A 05/50 4.7%	500,000	617,422	412,364
EMPRESA DE TRANSPORTE ME SR UNSECURED REGS 05/50 4.7%	522,000	602,584	430,508
EMPRESA NACIONAL DEL PET SR UNSECURED 144A 05/33 6.15%	200,000	199,425	200,282
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75%	400,000	402,385	379,768
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 09/31 3.45%	200,000	166,942	168,096
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 09/47 4.5%	325,000	306,199	244,476
EMPRESAS PUBLIC MEDELLIN SR UNSECURED REGS 11/27 8.375%	1,800,000,000	551,148	396,683
EMRLD BORROWER LP TERM LOAN B due 05/31/30	1,031,360	1,021,884	1,034,330
ENACT HOLDINGS INC SR UNSECURED 144A 08/25 6.5%	330,000	334,109	328,977
ENBRIDGE INC COMPANY GUAR 03/33 5.7%	900,000	898,920	937,364
ENBRIDGE INC COMPANY GUAR 08/33 2.5%	900,000	896,950	737,760
ENBRIDGE INC COMPANY GUAR 11/26 5.9%	1,345,000	1,347,944	1,381,519
ENBW INTL FINANCE BV COMPANY GUAR REGS 05/34 4.3%	390,000	422,977	455,379
ENCOMPASS HEALTH CORP COMPANY GUAR 02/28 4.5%	995,000	1,007,117	952,157
ENCORE CAPITAL GROUP INC SR SECURED REGS 10/25 4.875%	300,000	368,680	330,182
ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75%	2,101,000	2,120,910	2,102,983
ENDURANCE INTERNATIONAL GROUP TERM LOAN B due 02/10/28	684,250	682,138	667,787
ENEL FINANCE INTL NV COMPANY GUAR 144A 09/37 6.8%	1,775,000	1,858,585	1,941,658
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6%	4,500,000	5,021,982	4,583,786
ENEL FINANCE INTL NV COMPANY GUAR REGS 08/24 5.625%	900,000	1,057,350	1,145,264
ENERFLEX LTD SR SECURED 144A 10/27 9%	280,000	275,523	272,124
ENERGEAN ISRAEL FINANCE SR SECURED 144A REGS 09/33 8.5%	176,567	176,567	168,401
ENERGIAS DE PORTUGAL SA JR SUBORDINA REGS 07/80 VARIABLE	200,000	195,843	210,957
ENERGIAS DE PORTUGAL SA JR SUBORDINA REGS 08/81 VARIABLE	100,000	98,724	102,732
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29 4.375%	1,236,000	1,236,053	1,111,047
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28 4.75%	1,526,000	1,555,060	1,420,141
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 12/27 6.5%	986,000	967,542	986,001
ENERGY TRANSFER LP COMPANY GUAR 04/25 5.75%	972,000	960,455	972,389
ENERGY TRANSFER LP COMPANY GUAR 144A 02/31 7.375%	2,417,000	2,452,363	2,540,112
ENERGY TRANSFER LP JR SUBORDINA 12/99 VARIABLE	1,160,000	1,149,261	1,089,901
ENERGY TRANSFER LP SR UNSECURED 02/33 5.75%	750,000	749,310	773,740
ENERGY TRANSFER LP SR UNSECURED 03/35 4.9%	442,000	411,055	421,652
ENERGY TRANSFER LP SR UNSECURED 04/24 4.25%	4,775,000	4,760,345	4,756,704
ENERGY TRANSFER LP SR UNSECURED 04/29 5.25%	120,000	130,459	121,030

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ENERGY TRANSFER LP SR UNSECURED 04/44 5.3%	50,000	53,306	46,152
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25%	373,000	410,306	386,644
ENERGY TRANSFER LP SR UNSECURED 05/24 3.9%	285,000	285,282	282,826
ENERGY TRANSFER LP SR UNSECURED 05/25 2.9%	150,000	149,970	145,374
ENERGY TRANSFER LP SR UNSECURED 05/30 3.75%	2,533,000	2,505,382	2,356,249
ENERGY TRANSFER LP SR UNSECURED 05/50 5%	1,533,000	1,328,449	1,373,464
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95%	210,000	216,271	209,379
ENERGY TRANSFER LP SR UNSECURED 06/41 6.05%	80,000	90,374	80,551
ENERGY TRANSFER LP SR UNSECURED 10/47 5.4%	925,000	842,150	865,216
ENERGY TRANSFER LP SR UNSECURED 11/29 8.25%	275,000	351,941	313,138
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4%	69,000	68,929	73,773
ENERGY TRANSFER LP SR UNSECURED 12/33 6.55%	105,000	104,893	113,965
ENERGY TRANSFER LP SR UNSECURED 12/45 6.125%	1,800,000	1,958,075	1,817,902
ENGIE SA SR UNSECURED REGS 01/31 3.875%	800,000	844,811	913,477
ENGIE SA SR UNSECURED REGS 09/42 4.5%	200,000	215,870	237,668
ENGINEERING SPA SR SECURED REGS 05/28 11.125%	100,000	109,555	117,918
ENI SPA SR UNSECURED REGS 05/33 4.25%	430,000	465,024	498,191
ENI SPA SR UNSECURED REGS 10/34 1%	328,000	262,163	280,450
ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625%	485,000	493,159	479,660
ENLINK MIDSTREAM LLC COMPANY GUAR 144A 09/30 6.5%	1,250,000	1,248,129	1,275,821
ENLINK MIDSTREAM PARTNER SR UNSECURED 04/45 5.05%	555,000	529,946	459,263
ENQUEST PLC COMPANY GUAR 144A 11/27 11.625%	200,000	197,750	190,580
ENSONO LP 2021 TERM LOAN due 05/26/28	488,750	486,606	469,811
ENSTAR FINANCE LLC COMPANY GUAR 01/42 VARIABLE	450,000	450,000	381,118
ENTEGRIS ESCROW CORP COMPANY GUAR 144A 06/30 5.95%	1,053,000	983,187	1,045,738
ENTEGRIS ESCROW CORP SR SECURED 144A 04/29 4.75%	1,547,000	1,421,912	1,489,860
ENERGY ARKANSAS LLC 1ST MORTGAGE 06/52 3.35%	138,000	137,191	100,195
ENERGY TEXAS INC 1ST MORTGAGE 03/31 1.75%	3,915,000	3,814,277	3,211,867
ENTERPRISE FLEET FINANCING LLC EFF 2022 3 A3 144A	293,000	292,929	287,386
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A2 144A	2,073,000	2,072,671	2,078,759
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A3 144A	447,000	446,909	452,222
ENTERPRISE FLEET FINANCING LLC EFF 2023 3 A2 144A	1,412,000	1,411,976	1,443,505
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8%	470,000	477,068	425,664
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7%	850,000	847,268	679,016
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95%	170,000	175,713	138,430
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9%	150,000	150,245	149,657
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75%	370,000	367,368	365,142
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/27 3.95%	795,000	759,422	782,547
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1%	945,000	944,186	930,625
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8%	10,000	11,414	9,479
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VARIABLE	150,000	138,623	134,436
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85%	90,000	102,661	86,759
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55%	100,000	137,682	122,692
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15%	1,490,000	1,501,440	1,472,713
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65%	240,000	258,023	275,244
ENVIRI CORP COMPANY GUAR 144A 07/27 5.75%	600,000	612,170	559,456
EOG RESOURCES INC SR UNSECURED 04/30 4.375%	120,000	119,968	119,684
EOG RESOURCES INC SR UNSECURED 04/35 3.9%	310,000	344,141	285,961
EOG RESOURCES INC SR UNSECURED 04/50 4.95%	420,000	479,678	414,284
EPHIOS SUBCO SARL SR SECURED REGS 01/31 7.875%	120,000	129,378	137,009
EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5%	240,000	243,009	237,756
EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.5%	340,000	375,607	347,571

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EQM MIDSTREAM PARTNERS L SR UNSECURED 08/24 4%	1,547,000	1,523,116	1,532,448
EQM MIDSTREAM PARTNERS L SR UNSECURED 12/26 4.125%	225,000	220,007	217,371
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/29 4.5%	302,000	302,000	285,418
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/31 4.75%	1,819,000	1,756,920	1,692,830
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/27 7.5%	925,000	929,052	951,518
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5%	195,000	195,000	209,644
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6%	467,000	475,016	466,888
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5%	805,000	839,868	819,563
EQT CORP SR UNSECURED 01/29 5%	2,070,000	2,098,699	2,050,089
EQT CORP SR UNSECURED 02/25 6.125%	515,000	515,493	517,292
EQT CORP SR UNSECURED 04/28 5.7%	424,000	423,886	430,297
EQT CORP SR UNSECURED 10/27 3.9%	3,912,000	3,722,367	3,746,249
EQT CORP SR UNSECURED 144A 05/26 3.125%	431,000	405,277	408,887
EQT CORP SR UNSECURED 144A 05/31 3.625%	1,590,000	1,576,974	1,419,981
EQUIFAX INC SR UNSECURED 05/30 3.1%	900,000	955,089	806,222
EQUIFAX INC SR UNSECURED 06/28 5.1%	134,000	133,620	135,286
EQUINIX INC SR UNSECURED 03/28 1.55%	104,000	89,680	91,338
EQUINIX INC SR UNSECURED 05/26 1.45%	770,000	746,644	711,608
EQUINIX INC SR UNSECURED 05/28 2%	171,000	147,331	152,632
EQUINIX INC SR UNSECURED 05/31 2.5%	700,000	547,946	594,924
EQUINIX INC SR UNSECURED 07/30 2.15%	5,400,000	5,459,761	4,579,216
EQUINIX INC SR UNSECURED 11/29 3.2%	680,000	653,176	625,386
EQUINOR ASA COMPANY GUAR REGS 05/32 1.375%	800,000	710,284	779,581
EQUIPMENTSHARE.COM INC SECURED 144A 05/28 9%	2,480,000	2,365,000	2,557,748
ERAC USA FINANCE LLC COMPANY GUAR 144A 05/28 4.6%	3,431,000	3,419,798	3,412,916
ESC LEHMAN BRTH HLDH PROD%	50,301	0	50
ESKOM HOLDINGS SOC LTD GOVT GUARANT 144A 08/28 6.35%	745,000	750,405	723,688
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 02/25 7.125%	1,740,000	1,727,562	1,739,349
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 08/28 8.45%	200,000	207,460	202,600
ESSEX PORTFOLIO LP COMPANY GUAR 01/30 3%	950,000	941,978	848,240
ESSEX PORTFOLIO LP COMPANY GUAR 03/32 2.65%	800,000	829,626	666,657
EUROGRID GMBH COMPANY GUAR REGS 04/30 3.722%	400,000	420,824	450,429
EUROGRID GMBH COMPANY GUAR REGS 09/31 3.279%	400,000	408,657	439,036
EUROPEAN INVESTMENT BANK SR UNSECURED 10/28 4.5%	7,810,000	7,779,519	7,990,543
EVERGREEN ACQCO/TVI INC SR SECURED 144A 04/28 9.75%	518,000	508,914	551,670
EVERGY INC SR UNSECURED 09/24 2.45%	640,000	641,253	625,436
EVERI HOLDINGS INC COMPANY GUAR 144A 07/29 5%	1,595,000	1,496,743	1,451,573
EVERSOURCE ENERGY SR UNSECURED 02/29 5.95%	401,000	416,022	420,208
EVERSOURCE ENERGY SR UNSECURED 05/26 4.75%	646,000	641,440	643,071
EXELON CORP SR UNSECURED 03/27 2.75%	1,929,000	1,929,749	1,817,880
EXELON CORP SR UNSECURED 03/33 5.3%	2,345,000	2,342,790	2,397,770
EXELON CORP SR UNSECURED 03/53 5.6%	815,000	792,477	826,576
EXELON CORP SR UNSECURED 04/30 4.05%	700,000	699,037	669,483
EXELON CORP SR UNSECURED 06/35 5.625%	91,000	97,905	93,873
EXETER AUTOMOBILE RECEIVABLES EART 2023 1A D	1,525,000	1,524,848	1,536,761
EXGEN RENEWABLES IV LLC 2020 TERM LOAN due 12/15/27	434,973	433,742	434,360
EXPEDIA GROUP INC COMPANY GUAR 02/30 3.25%	125,000	111,038	114,753
EXPEDIA GROUP INC COMPANY GUAR 03/31 2.95%	150,000	148,974	132,241
EXPEDIA GROUP INC COMPANY GUAR 08/27 4.625%	973,000	1,010,253	968,862
EXPEDIA GROUP INC COMPANY GUAR 144A 05/25 6.25%	44,000	46,272	44,423
EXPORT IMPORT BK INDIA SR UNSECURED 144A 01/30 3.25%	600,000	630,984	547,902
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/30 3.25%	2,400,000	2,457,945	2,191,608

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/31 2.25%	267,000	252,448	223,070
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/33 5.5%	458,000	455,994	473,471
EXPORT IMPORT BK INDIA SR UNSECURED REGS 03/24 3.875%	1,000,000	996,260	996,840
EXPORT IMPORT BK INDIA SR UNSECURED REGS 08/26 3.375%	200,000	208,273	191,988
EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A	18,669	18,669	18,493
EXTENDED STAY AMERICA TRUST ESA 2021 ESH B 144A	1,120,128	1,114,310	1,102,541
EXTRA SPACE STORAGE LP COMPANY GUAR 04/28 5.7%	202,000	203,923	207,223
EXTRA SPACE STORAGE LP COMPANY GUAR 04/29 3.9%	96,000	89,209	90,918
EXTRA SPACE STORAGE LP COMPANY GUAR 06/29 4%	800,000	880,282	763,375
EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482%	500,000	500,000	475,544
EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114%	260,000	262,526	232,603
EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327%	300,000	357,827	274,038
EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452%	450,000	459,490	354,678
EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095%	980,000	713,379	730,259
FABBRICA ITA SINTETICI SR SECURED REGS 08/27 5.625%	100,000	100,366	102,456
FACTSET RESEARCH SYSTEMS SR UNSECURED 03/32 3.45%	810,000	755,947	726,452
FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625%	712,000	713,291	693,996
FAIR ISAAC CORP SR UNSECURED 144A 05/26 5.25%	860,000	917,111	853,877
FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625%	900,000	900,000	865,864
FALABELLA SA SR UNSECURED 144A 01/32 3.375%	230,000	228,354	170,777
FANNIE MAE CAS CAS 2015 C03 1M2	1,881,704	1,945,835	1,969,600
FANNIE MAE CAS CAS 2018 C04 2M2	1,133,671	1,146,576	1,164,181
FANNIE MAE CAS CAS 2019 HRP1 M2 144A	686,473	686,473	692,421
FANNIE MAE CAS CAS 2021 R01 1M2 144A	1,124,000	1,124,000	1,123,277
FANNIE MAE CAS CAS 2021 R03 1M2 144A	2,350,000	2,350,000	2,316,985
FANNIE MAE CAS CAS 2022 R01 1M2 144A	3,824,404	3,735,726	3,830,372
FANNIE MAE CAS CAS 2022 R03 1M2 144A	3,870,000	3,799,126	4,043,200
FANNIE MAE CAS CAS 2022 R04 1M2 144A	3,500,000	3,500,000	3,611,034
FANNIE MAE CAS CAS 2022 R07 1M2 144A	2,415,000	2,562,734	2,614,961
FANNIE MAE CAS CAS 2022 R08 1M1 144A	2,723,423	2,731,758	2,793,122
FANNIE MAE CAS CAS 2023 R01 1M1 144A	2,732,287	2,732,287	2,784,747
FANNIE MAE CAS CAS 2023 R02 1M1 144A	1,547,104	1,547,104	1,583,832
FANNIE MAE CAS CAS 2023 R03 2M2 144A	200,000	212,111	214,297
FANNIE MAE CAS CAS 2023 R05 1M2 144A	500,000	500,000	522,133
FANNIE MAE CAS CAS 2023 R08 1M2 144A	330,000	333,399	337,607
FANNIE MAE FNR 2000 32 SM	22,077	1,828	1,954
FANNIE MAE FNR 2001 79 BA	98,217	98,000	100,156
FANNIE MAE FNR 2002 76 PH	63,240	67,115	63,895
FANNIE MAE FNR 2002 90 A1	483,923	479,077	497,901
FANNIE MAE FNR 2003 23 CH	72,965	77,803	72,708
FANNIE MAE FNR 2003 25 IK	36,414	7,904	5,638
FANNIE MAE FNR 2003 32 UI	43,902	10,833	6,361
FANNIE MAE FNR 2003 33 IA	61,603	8,979	10,270
FANNIE MAE FNR 2003 35 IU	24,249	4,726	3,982
FANNIE MAE FNR 2003 41 OZ	184,278	182,238	168,102
FANNIE MAE FNR 2003 49 IO	28,338	5,735	4,579
FANNIE MAE FNR 2004 38 FK	61,393	61,500	61,206
FANNIE MAE FNR 2005 17 EX	75,000	79,261	74,049
FANNIE MAE FNR 2006 118 A2	68,132	66,072	66,346
FANNIE MAE FNR 2010 123 PM	554,279	569,990	545,592
FANNIE MAE FNR 2010 27 AS	220,012	37,930	25,821
FANNIE MAE FNR 2011 112 PB	1,104,688	1,155,659	1,057,897

**Fixed Income and Short-Term Securities**

**Retirement Assets**

<b>Issuer Name</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
FANNIE MAE FNR 2011 116 ZA	8,002,138	8,247,492	7,461,188
FANNIE MAE FNR 2011 52 GB	601,848	648,322	608,080
FANNIE MAE FNR 2011 96 SA	682,535	125,626	57,600
FANNIE MAE FNR 2011 99 DB	542,352	584,089	545,528
FANNIE MAE FNR 2012 111 B	100,706	111,030	109,077
FANNIE MAE FNR 2012 118 VZ	516,182	466,322	469,139
FANNIE MAE FNR 2012 120 PB	263,131	245,202	214,104
FANNIE MAE FNR 2012 129 IC	402,654	44,006	15,678
FANNIE MAE FNR 2012 131 MI	495,457	85,195	15,961
FANNIE MAE FNR 2012 133 CS	212,324	54,540	24,987
FANNIE MAE FNR 2012 134 MS	113,561	32,969	14,845
FANNIE MAE FNR 2012 144 PB	314,663	261,262	258,931
FANNIE MAE FNR 2012 15 S	3,071,838	507,321	369,056
FANNIE MAE FNR 2012 153 B	365,755	403,176	391,008
FANNIE MAE FNR 2012 28 B	21,698	24,801	22,075
FANNIE MAE FNR 2012 46 BA	184,071	207,761	193,127
FANNIE MAE FNR 2012 51 B	261,969	307,320	286,747
FANNIE MAE FNR 2012 68 SL	2,459,353	405,426	312,495
FANNIE MAE FNR 2012 74 OA	16,829	15,940	15,170
FANNIE MAE FNR 2012 74 SA	185,121	40,216	12,536
FANNIE MAE FNR 2012 75 AO	8,415	7,875	7,560
FANNIE MAE FNR 2012 75 NS	41,946	8,969	5,194
FANNIE MAE FNR 2012 99 SL	1,988,836	480,035	347,501
FANNIE MAE FNR 2013 1 MD	172,000	157,316	146,120
FANNIE MAE FNR 2013 10 FA	822,762	822,230	798,496
FANNIE MAE FNR 2013 106 MA	955,748	995,214	918,531
FANNIE MAE FNR 2013 126 CS	521,557	94,631	37,571
FANNIE MAE FNR 2013 15 EB	250,000	238,813	223,658
FANNIE MAE FNR 2013 26 HI	18,344	3,723	646
FANNIE MAE FNR 2013 43 XL	730,000	637,285	623,246
FANNIE MAE FNR 2013 73 IA	104,647	-41,989	5,371
FANNIE MAE FNR 2013 9 BC	1,025,261	1,213,417	1,098,806
FANNIE MAE FNR 2013 9 CB	854,500	959,783	877,162
FANNIE MAE FNR 2013 9 LB	290,452	225,004	203,979
FANNIE MAE FNR 2014 1 KF	5,301,222	5,306,992	5,204,760
FANNIE MAE FNR 2014 47 AI	569,649	41,479	23,955
FANNIE MAE FNR 2014 58 MZ	4,677,898	4,156,921	4,442,874
FANNIE MAE FNR 2014 6 Z	768,614	664,727	664,403
FANNIE MAE FNR 2015 32 SA	2,042,201	422,281	264,120
FANNIE MAE FNR 2015 39 LZ	44,020	38,889	39,475
FANNIE MAE FNR 2015 55 IO	313,010	19,358	14,970
FANNIE MAE FNR 2015 56 AS	109,063	28,063	14,660
FANNIE MAE FNR 2015 65 CZ	267,618	253,437	234,095
FANNIE MAE FNR 2016 31 VS	3,259,405	659,287	396,011
FANNIE MAE FNR 2016 40 SA	985,473	187,667	112,680
FANNIE MAE FNR 2016 53 KS	1,988,388	324,731	244,109
FANNIE MAE FNR 2016 57 SA	5,128,596	820,717	661,754
FANNIE MAE FNR 2016 93 SL	4,358,730	806,172	357,778
FANNIE MAE FNR 2017 109 SA	2,278,983	416,884	336,092
FANNIE MAE FNR 2017 20 SA	2,165,052	356,642	288,515
FANNIE MAE FNR 2017 54 SN	2,816,623	530,469	422,229
FANNIE MAE FNR 2017 72 B	2,567,050	2,614,105	2,350,990



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE FNR 2018 66 SM	2,440,701	435,980	310,143
FANNIE MAE FNR 2018 7 CI	2,426,167	406,595	453,998
FANNIE MAE FNR 2018 74 AB	195,472	180,510	182,073
FANNIE MAE FNR 2018 74 SA	3,441,550	561,434	540,598
FANNIE MAE FNR 2019 33 SB	7,894,694	1,502,819	1,309,877
FANNIE MAE FNR 2019 60 SH	2,153,495	406,293	283,793
FANNIE MAE FNR 2019 67 SE	3,724,425	734,120	600,243
FANNIE MAE FNR 2020 24 MI	3,181,603	549,845	596,607
FANNIE MAE FNR 2020 47 GZ	428,978	426,813	263,070
FANNIE MAE FNR 2020 52 GI	2,286,570	428,900	461,980
FANNIE MAE FNR 2020 56 AQ	700,000	593,155	553,537
FANNIE MAE FNR 2020 56 DI	303,439	37,410	47,231
FANNIE MAE FNR 2020 57 TA	1,081,728	930,350	942,696
FANNIE MAE FNR 2020 62 AI	702,201	111,289	110,943
FANNIE MAE FNR 2020 73 KI	609,540	103,547	99,189
FANNIE MAE FNR 2020 84 DI	3,077,056	444,518	575,502
FANNIE MAE FNR 2020 96 IN	388,899	65,493	64,396
FANNIE MAE FNR 2021 3 QI	768,024	98,895	116,679
FANNIE MAE FNR 2021 3 TI	16,958,171	2,728,372	2,724,749
FANNIE MAE FNR 2021 33 AI	1,879,596	250,249	239,597
FANNIE MAE FNR 2021 43 IO	2,203,842	330,523	322,198
FANNIE MAE FNR 2021 44 MI	905,787	151,520	150,810
FANNIE MAE FNR 2021 52 CI	843,871	114,317	112,679
FANNIE MAE FNR 2021 62 GI	792,353	114,429	111,477
FANNIE MAE FNR 2021 65 JA	291,643	252,515	257,628
FANNIE MAE FNR 2021 88 IO	305,003	43,631	42,662
FANNIE MAE FNR 2022 57 BC	87,460	82,585	84,184
FANNIE MAE FNR 2022 86 IO	753,214	102,463	103,699
FANNIE MAE FNR 2023 2 CI	2,828,562	345,170	344,762
FANNIE MAE FNR 2023 36 AO	572,788	406,723	394,339
FANNIE MAE NOTES 01/25 1.625%	3,030,000	3,027,966	2,936,459
FANNIE MAE NOTES 08/35 1.53%	7,205,000	5,226,696	5,316,192
FANNIE MAE NOTES 08/35 1.55%	706,000	513,166	521,959
FANNIE MAE NOTES 08/35 1.6%	1,325,000	984,306	985,573
FANNIE MAE NOTES 10/24 1.625%	3,760,000	3,758,952	3,664,194
FANNIE MAE NOTES 11/30 6.625%	7,395,000	9,374,179	8,524,042
FANNIE MAE NOTES 11/35 1.78%	1,160,000	861,535	860,819
FANNIE MAE STRIP 05/30	8,170,000	7,199,473	6,272,811
FANNIEMAE ACES FNA 2015 M1 X2	12,854,945	5,310,257	21,752
FANNIEMAE ACES FNA 2016 M11 AL	122,836	124,249	111,856
FANNIEMAE ACES FNA 2018 M15 1A2	700,000	762,326	653,211
FANNIEMAE ACES FNA 2019 M19 A2	256,307	259,716	234,006
FANNIEMAE ACES FNA 2022 M1S A2	440,000	389,955	369,128
FANNIEMAE ACES FNA 2022 M5 A3	1,180,000	1,146,865	978,102
FANNIEMAE GRANTOR TRUST FNGT 2001 T1 A1	345,277	351,713	347,359
FANNIEMAE GRANTOR TRUST FNGT 2001 T4 A1	483,261	498,028	490,112
FANNIEMAE GRANTOR TRUST FNGT 2001 T8 A1	159,289	158,325	158,949
FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A	198,261	199,936	187,712
FANNIEMAE STRIP FNS 296 2	4	3	0
FANNIEMAE STRIP FNS 303 IO	35,742	2,712	4,961
FANNIEMAE STRIP FNS 306 IO	28,962	6,271	4,412
FANNIEMAE STRIP FNS 307 IO	4,365	762	680

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIEMAE STRIP FNS 313 2	16,622	1,730	2,026
FANNIEMAE STRIP FNS 320 2	9,712	2,114	1,656
FANNIEMAE STRIP FNS 409 C1	154,130	88,742	3,932
FANNIEMAE STRIP FNS 409 C13	265,876	25,804	40,135
FANNIEMAE STRIP FNS 409 C17	253,091	76,047	45,477
FANNIEMAE STRIP FNS 409 C18	412,913	45,590	75,635
FANNIEMAE STRIP FNS 409 C2	164,317	111,438	5,217
FANNIEMAE STRIP FNS 409 C22	42,680	4,148	7,857
FANNIEMAE STRIP FNS 418 C24	781,999	134,903	143,542
FANNIEMAE STRIP FNS 427 C21	1,660,643	201,735	197,762
FANNIEMAE STRIP FNS 427 C73	1,247,068	198,536	199,991
FANNIEMAE STRIP FNS 428 C14	920,067	107,327	106,941
FANNIEMAE WHOLE LOAN FNW 2001 W3 A	200,667	204,222	195,640
FANNIEMAE WHOLE LOAN FNW 2002 W6 2A1	254,246	253,704	248,416
FANNIEMAE WHOLE LOAN FNW 2003 W18 1A7	506,755	526,783	500,994
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A1	157,068	153,614	159,197
FANNIEMAE WHOLE LOAN FNW 2003 W6 3A	170,791	171,017	173,978
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2	149,498	141,431	154,972
FANNIEMAE WHOLE LOAN FNW 2004 W2 5A	68,523	66,911	71,217
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A1	221,819	219,937	226,756
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A3	324,740	322,563	335,448
FANTASIA HOLDINGS GROUP SR SECURED REGS 01/23 10.875%	455,000	455,000	11,998
FANTASIA HOLDINGS GROUP SR SECURED REGS 07/22 7.95%	490,000	490,000	11,985
FANTASIA HOLDINGS GROUP SR SECURED REGS 10/22 12.25%	445,000	445,000	10,671
FED HM LN PC POOL 1B7323 FH 01/37 FLT	65,664	66,997	65,745
FED HM LN PC POOL 1G0480 FH 05/35 FLT	97,712	101,290	97,322
FED HM LN PC POOL 1G1286 FH 11/36 FLT	10,376	10,556	10,329
FED HM LN PC POOL 1N1434 FH 04/37 FLT	27,008	27,338	26,491
FED HM LN PC POOL 1Q0379 FH 11/37 FLT	27,013	28,026	27,025
FED HM LN PC POOL 2B3797 FH 02/45 FLT	679,467	700,839	690,930
FED HM LN PC POOL 2B4443 FH 07/45 FLT	855,891	877,457	872,897
FED HM LN PC POOL 841076 FH 11/48 FLT	914,698	949,903	867,663
FED HM LN PC POOL 841077 FH 11/47 FLT	518,003	529,403	496,966
FED HM LN PC POOL 841463 FH 07/52 FLT	5,125,963	4,758,613	4,441,263
FED HM LN PC POOL 849207 FH 08/42 FLT	141,063	145,076	144,151
FED HM LN PC POOL 849278 FH 04/44 FLT	333,325	344,637	338,924
FED HM LN PC POOL 849505 FH 10/44 FLT	381,582	394,013	388,153
FED HM LN PC POOL 849506 FH 11/44 FLT	1,122,356	1,161,123	1,140,908
FED HM LN PC POOL 849625 FH 01/45 FLT	835,667	866,377	849,201
FED HM LN PC POOL A10450 FG 06/33 FIXED 5%	703	737	717
FED HM LN PC POOL A11045 FG 08/33 FIXED 5%	238	249	242
FED HM LN PC POOL A12093 FG 08/33 FIXED 5%	1,293	1,357	1,317
FED HM LN PC POOL A12118 FG 08/33 FIXED 5%	2,099	2,219	2,138
FED HM LN PC POOL A12255 FG 08/33 FIXED 5%	556	583	567
FED HM LN PC POOL A12330 FG 08/33 FIXED 5%	267	280	272
FED HM LN PC POOL A12403 FG 08/33 FIXED 5%	388	402	396
FED HM LN PC POOL A12413 FG 08/33 FIXED 5%	17,287	18,105	17,610
FED HM LN PC POOL A12886 FG 08/33 FIXED 5%	425	445	433
FED HM LN PC POOL A12911 FG 09/33 FIXED 5%	399	418	404
FED HM LN PC POOL A13707 FG 09/33 FIXED 5%	2,830	2,972	2,882
FED HM LN PC POOL A13717 FG 09/33 FIXED 5%	444	487	452
FED HM LN PC POOL A14092 FG 05/33 FIXED 5%	118	130	120

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A14237 FG 10/33 FIXED 5%	4,210	4,387	4,288
FED HM LN PC POOL A14554 FG 11/33 FIXED 5%	2,893	3,054	2,947
FED HM LN PC POOL A14617 FG 10/33 FIXED 5%	79	82	80
FED HM LN PC POOL A14805 FG 10/33 FIXED 5%	899	943	916
FED HM LN PC POOL A15349 FG 11/33 FIXED 5%	685	735	698
FED HM LN PC POOL A16203 FG 04/31 FIXED 7.5%	5,696	5,901	5,742
FED HM LN PC POOL A16328 FG 12/27 FIXED 7.5%	9,981	10,168	10,012
FED HM LN PC POOL A16549 FG 12/33 FIXED 5%	140	154	143
FED HM LN PC POOL A18301 FG 02/34 FIXED 5%	675	708	688
FED HM LN PC POOL A18578 FG 02/34 FIXED 5%	333	358	339
FED HM LN PC POOL A18781 FG 03/34 FIXED 5%	647	679	659
FED HM LN PC POOL A19080 FG 02/34 FIXED 5%	132	139	135
FED HM LN PC POOL A19529 FG 03/34 FIXED 5%	1,531	1,621	1,560
FED HM LN PC POOL A19678 FG 03/34 FIXED 5%	1,656	1,766	1,687
FED HM LN PC POOL A20041 FG 03/34 FIXED 5%	2,503	2,617	2,550
FED HM LN PC POOL A20958 FG 04/34 FIXED 5%	306	321	312
FED HM LN PC POOL A21045 FG 04/34 FIXED 5%	1,983	2,091	2,021
FED HM LN PC POOL A21227 FG 04/34 FIXED 5%	599	629	610
FED HM LN PC POOL A21328 FG 04/34 FIXED 5%	3,357	3,571	3,419
FED HM LN PC POOL A21418 FG 05/34 FIXED 5%	245	258	250
FED HM LN PC POOL A22377 FG 05/34 FIXED 5%	192	211	196
FED HM LN PC POOL A23640 FG 06/34 FIXED 5%	1,868	1,996	1,903
FED HM LN PC POOL A25160 FG 06/34 FIXED 5%	88,255	94,374	89,425
FED HM LN PC POOL A30096 FG 12/34 FIXED 5%	54,762	57,697	55,786
FED HM LN PC POOL A30172 FG 12/34 FIXED 5%	112,059	117,848	114,152
FED HM LN PC POOL A39306 FG 11/35 FIXED 5.5%	48,855	48,327	49,969
FED HM LN PC POOL A45807 FG 04/35 FIXED 5%	442	466	450
FED HM LN PC POOL A58023 FG 03/37 FIXED 5%	6,055	6,393	6,135
FED HM LN PC POOL A61634 FG 06/34 FIXED 5%	12,024	12,755	12,249
FED HM LN PC POOL A65038 FG 08/37 FIXED 5%	23,076	24,166	23,506
FED HM LN PC POOL A83883 FG 11/34 FIXED 5%	2,475	2,635	2,521
FED HM LN PC POOL A83886 FG 11/33 FIXED 5%	1,257	1,340	1,281
FED HM LN PC POOL A85726 FG 04/39 FIXED 5%	38,205	40,479	38,921
FED HM LN PC POOL A85739 FG 04/39 FIXED 5%	39,141	41,383	39,875
FED HM LN PC POOL A86312 FG 05/39 FIXED 5%	44,354	46,716	45,184
FED HM LN PC POOL A86576 FG 01/34 FIXED 5%	847	905	863
FED HM LN PC POOL A88177 FG 09/39 FIXED 4%	1,573	1,655	1,538
FED HM LN PC POOL A90196 FG 12/39 FIXED 4.5%	40,049	42,971	40,099
FED HM LN PC POOL A93010 FG 07/40 FIXED 4.5%	14,576	15,650	14,594
FED HM LN PC POOL A93463 FG 08/40 FIXED 5%	2,512	2,672	2,558
FED HM LN PC POOL A93511 FG 08/40 FIXED 5%	33,142	35,226	33,764
FED HM LN PC POOL A93534 FG 08/40 FIXED 4%	23,814	24,987	23,251
FED HM LN PC POOL A93786 FG 09/40 FIXED 4%	85,733	90,909	83,830
FED HM LN PC POOL A94779 FG 11/40 FIXED 4%	14,288	14,923	13,971
FED HM LN PC POOL A94977 FG 11/40 FIXED 4%	30,176	31,455	29,507
FED HM LN PC POOL A95090 FG 11/40 FIXED 4.5%	1,507	1,574	1,509
FED HM LN PC POOL A95144 FG 11/40 FIXED 4%	28,310	29,601	27,682
FED HM LN PC POOL A95923 FG 10/40 FIXED 4%	20,033	20,854	19,589
FED HM LN PC POOL A97420 FG 03/41 FIXED 4%	439,501	462,844	429,110
FED HM LN PC POOL A97473 FG 03/41 FIXED 4.5%	16,130	16,715	16,150
FED HM LN PC POOL A97620 FG 03/41 FIXED 4.5%	116,489	122,164	116,635
FED HM LN PC POOL C00551 FG 09/27 FIXED 8%	264	268	270

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C00778 FG 06/29 FIXED 7%	503	511	519
FED HM LN PC POOL C00781 FG 04/29 FIXED 6.5%	2,529	2,584	2,654
FED HM LN PC POOL C00836 FG 07/29 FIXED 7%	1,566	1,610	1,617
FED HM LN PC POOL C00875 FG 10/29 FIXED 7.5%	147	160	152
FED HM LN PC POOL C00879 FG 10/29 FIXED 8%	46	50	48
FED HM LN PC POOL C00887 FG 11/29 FIXED 8%	2,728	2,845	2,828
FED HM LN PC POOL C00922 FG 02/30 FIXED 8%	131	143	136
FED HM LN PC POOL C00972 FG 04/30 FIXED 8%	1,163	1,204	1,216
FED HM LN PC POOL C01034 FG 08/30 FIXED 8%	864	911	901
FED HM LN PC POOL C01035 FG 08/30 FIXED 8.5%	37,852	39,582	39,709
FED HM LN PC POOL C01051 FG 09/30 FIXED 8%	1,155	1,209	1,216
FED HM LN PC POOL C01104 FG 12/30 FIXED 8%	64	69	66
FED HM LN PC POOL C01132 FG 01/31 FIXED 8%	421	457	425
FED HM LN PC POOL C01135 FG 02/31 FIXED 7.5%	317	325	324
FED HM LN PC POOL C01152 FG 03/31 FIXED 7.5%	96	104	98
FED HM LN PC POOL C01417 FG 08/32 FIXED 7.5%	4,832	5,036	4,993
FED HM LN PC POOL C01441 FG 10/32 FIXED 7.5%	704	725	725
FED HM LN PC POOL C01574 FG 06/33 FIXED 5%	475	497	484
FED HM LN PC POOL C01585 FG 07/33 FIXED 5%	6,236	6,670	6,352
FED HM LN PC POOL C01598 FG 08/33 FIXED 5%	6,366	6,808	6,485
FED HM LN PC POOL C01724 FG 12/33 FIXED 5%	1,852	1,980	1,887
FED HM LN PC POOL C01811 FG 04/34 FIXED 5%	900	933	917
FED HM LN PC POOL C04244 FG 09/42 FIXED 3.5%	206,183	212,004	194,975
FED HM LN PC POOL C04530 FG 11/41 FIXED 4%	10,891	11,550	10,622
FED HM LN PC POOL C09042 FG 05/43 FIXED 3.5%	90,906	92,328	85,701
FED HM LN PC POOL C22849 FG 03/29 FIXED 6.5%	1,615	1,635	1,695
FED HM LN PC POOL C26927 FG 05/29 FIXED 7%	2,733	2,785	2,823
FED HM LN PC POOL C27614 FG 06/29 FIXED 6.5%	9,353	9,471	9,716
FED HM LN PC POOL C32288 FG 10/29 FIXED 7.5%	2,090	2,157	2,097
FED HM LN PC POOL C32832 FG 11/29 FIXED 7%	852	868	880
FED HM LN PC POOL C34753 FG 12/29 FIXED 7.5%	6,957	7,177	6,964
FED HM LN PC POOL C37436 FG 01/30 FIXED 8%	35,753	36,055	37,504
FED HM LN PC POOL C37856 FG 04/30 FIXED 8.5%	1,953	2,026	1,961
FED HM LN PC POOL C37867 FG 04/30 FIXED 8%	21	22	21
FED HM LN PC POOL C38558 FG 05/30 FIXED 8%	53	57	53
FED HM LN PC POOL C39758 FG 07/30 FIXED 8%	601	616	600
FED HM LN PC POOL C41531 FG 08/30 FIXED 8%	306	314	306
FED HM LN PC POOL C41561 FG 08/30 FIXED 8%	11,801	12,147	11,887
FED HM LN PC POOL C41633 FG 08/30 FIXED 8%	241	247	240
FED HM LN PC POOL C41674 FG 08/30 FIXED 8%	115	124	115
FED HM LN PC POOL C42132 FG 09/30 FIXED 8%	678	695	684
FED HM LN PC POOL C44957 FG 11/30 FIXED 8%	89	97	89
FED HM LN PC POOL C45652 FG 12/30 FIXED 8%	12,780	13,172	12,802
FED HM LN PC POOL C45692 FG 12/30 FIXED 7.5%	933	961	935
FED HM LN PC POOL C46047 FG 12/30 FIXED 8%	485	526	484
FED HM LN PC POOL C46251 FG 01/31 FIXED 8%	585	600	584
FED HM LN PC POOL C46870 FG 01/31 FIXED 7.5%	3,055	3,071	3,066
FED HM LN PC POOL C47153 FG 01/31 FIXED 8%	7,423	7,651	7,413
FED HM LN PC POOL C47562 FG 02/31 FIXED 8%	13,362	13,785	13,344
FED HM LN PC POOL C47563 FG 02/31 FIXED 7%	4,101	4,113	4,236
FED HM LN PC POOL C47943 FG 02/31 FIXED 8%	2,649	2,732	2,649
FED HM LN PC POOL C48025 FG 02/31 FIXED 7.5%	9,494	9,770	9,512

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C49267 FG 03/31 FIXED 8%	10,719	11,056	10,824
FED HM LN PC POOL C50622 FG 05/31 FIXED 7.5%	2,144	2,235	2,155
FED HM LN PC POOL C52168 FG 05/31 FIXED 7%	3,863	3,986	3,991
FED HM LN PC POOL C53324 FG 06/31 FIXED 7%	575	586	594
FED HM LN PC POOL C54694 FG 07/31 FIXED 8.5%	25,896	27,429	27,256
FED HM LN PC POOL C55316 FG 07/31 FIXED 7%	781	798	807
FED HM LN PC POOL C56942 FG 08/31 FIXED 7%	660	673	682
FED HM LN PC POOL C57324 FG 09/31 FIXED 8%	143	155	143
FED HM LN PC POOL C57765 FG 09/31 FIXED 7%	8,534	8,752	8,815
FED HM LN PC POOL C58694 FG 10/31 FIXED 7%	1,133	1,158	1,170
FED HM LN PC POOL C59091 FG 09/31 FIXED 7.5%	5,057	3,262	5,054
FED HM LN PC POOL C66239 FG 04/32 FIXED 7%	614	649	634
FED HM LN PC POOL C66626 FG 04/32 FIXED 7%	659	673	681
FED HM LN PC POOL C67630 FG 06/32 FIXED 7%	6,989	7,226	7,218
FED HM LN PC POOL C67647 FG 05/32 FIXED 7%	1,373	1,401	1,419
FED HM LN PC POOL C68003 FG 06/32 FIXED 7%	26,520	27,147	27,393
FED HM LN PC POOL C68004 FG 06/32 FIXED 7%	7,722	7,902	7,976
FED HM LN PC POOL C70028 FG 08/32 FIXED 7.5%	2,499	2,588	2,582
FED HM LN PC POOL C75023 FG 12/32 FIXED 5%	334	345	340
FED HM LN PC POOL C75720 FG 01/33 FIXED 5%	6,126	6,435	6,240
FED HM LN PC POOL C77450 FG 03/33 FIXED 5%	207	217	211
FED HM LN PC POOL C78985 FG 05/33 FIXED 5%	224	235	226
FED HM LN PC POOL C79733 FG 04/33 FIXED 5%	2,228	2,348	2,269
FED HM LN PC POOL C80175 FG 07/24 FIXED 8%	25	25	25
FED HM LN PC POOL C80348 FG 10/25 FIXED 7%	26	26	27
FED HM LN PC POOL C90824 FG 04/24 FIXED 4.5%	349	350	347
FED HM LN PC POOL C91186 FG 06/28 FIXED 5%	7,506	7,774	7,509
FED HM LN PC POOL C91382 FG 07/31 FIXED 4.5%	295,213	310,128	293,825
FED HM LN PC POOL D73231 FG 07/26 FIXED 7.5%	24,947	24,786	25,088
FED HM LN PC POOL D97430 FG 10/27 FIXED 6%	285	293	290
FED HM LN PC POOL G00992 FG 11/28 FIXED 7%	404	410	418
FED HM LN PC POOL G01081 FG 11/29 FIXED 8%	131	141	135
FED HM LN PC POOL G01085 FG 11/29 FIXED 7.5%	158	161	158
FED HM LN PC POOL G01173 FG 01/31 FIXED 7.5%	3,123	3,149	3,131
FED HM LN PC POOL G01175 FG 02/31 FIXED 7%	2,478	2,536	2,560
FED HM LN PC POOL G01182 FG 02/31 FIXED 7%	1,514	1,552	1,563
FED HM LN PC POOL G01227 FG 03/31 FIXED 7%	1,424	1,462	1,471
FED HM LN PC POOL G01309 FG 08/31 FIXED 7%	35	36	36
FED HM LN PC POOL G01311 FG 09/31 FIXED 7%	820	837	847
FED HM LN PC POOL G01349 FG 12/31 FIXED 5%	89	92	89
FED HM LN PC POOL G01374 FG 03/32 FIXED 7%	639	663	662
FED HM LN PC POOL G01383 FG 10/31 FIXED 7.5%	5,842	6,063	6,085
FED HM LN PC POOL G01449 FG 07/32 FIXED 7%	1,841	1,910	1,908
FED HM LN PC POOL G01475 FG 08/32 FIXED 7.5%	31,028	32,611	31,801
FED HM LN PC POOL G01479 FG 06/32 FIXED 7.5%	552	568	565
FED HM LN PC POOL G01589 FG 09/33 FIXED 5%	478	495	487
FED HM LN PC POOL G01649 FG 02/34 FIXED 5%	5,053	5,408	5,147
FED HM LN PC POOL G01659 FG 12/33 FIXED 5%	193	203	197
FED HM LN PC POOL G01737 FG 12/34 FIXED 5%	6,658	6,478	6,782
FED HM LN PC POOL G01749 FG 01/35 FIXED 5.5%	197,783	210,562	204,130
FED HM LN PC POOL G01838 FG 07/35 FIXED 5%	126,749	134,905	129,115
FED HM LN PC POOL G01840 FG 07/35 FIXED 5%	136,647	145,362	139,197



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G01864 FG 01/34 FIXED 5%	1,048	1,122	1,067
FED HM LN PC POOL G01981 FG 12/35 FIXED 5%	12,671	12,383	12,908
FED HM LN PC POOL G02540 FG 11/34 FIXED 5%	4,240	4,466	4,319
FED HM LN PC POOL G03372 FG 04/35 FIXED 5%	25,420	27,309	25,894
FED HM LN PC POOL G04731 FG 04/38 FIXED 5.5%	27,393	29,080	28,272
FED HM LN PC POOL G04799 FG 05/34 FIXED 5%	6,765	7,245	6,891
FED HM LN PC POOL G04898 FG 11/38 FIXED 6%	784,521	846,612	820,399
FED HM LN PC POOL G05259 FG 01/37 FIXED 5.5%	4,915	5,362	5,073
FED HM LN PC POOL G05421 FG 11/35 FIXED 5%	15	16	16
FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5%	95,408	101,949	98,473
FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5%	41,496	45,826	43,563
FED HM LN PC POOL G06956 FG 08/41 FIXED 4.5%	46,200	48,894	46,258
FED HM LN PC POOL G07002 FG 12/41 FIXED 4.5%	7,235	7,538	7,244
FED HM LN PC POOL G07074 FG 01/40 FIXED 5.5%	1,240,311	1,352,179	1,274,035
FED HM LN PC POOL G07335 FG 03/39 FIXED 7%	35,866	41,168	38,262
FED HM LN PC POOL G07459 FG 08/43 FIXED 3.5%	608,869	628,899	574,759
FED HM LN PC POOL G07479 FG 02/41 FIXED 4%	87,466	92,928	85,343
FED HM LN PC POOL G07504 FG 07/41 FIXED 4.5%	1,234,232	1,294,156	1,235,773
FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5%	127,601	139,445	131,760
FED HM LN PC POOL G07515 FG 09/41 FIXED 4.5%	638,673	678,135	639,470
FED HM LN PC POOL G07553 FG 06/41 FIXED 5.5%	257,746	278,262	266,022
FED HM LN PC POOL G07596 FG 11/43 FIXED 4.5%	1,371,103	1,455,719	1,371,124
FED HM LN PC POOL G07613 FG 04/39 FIXED 6%	115,434	128,669	120,840
FED HM LN PC POOL G07786 FG 08/44 FIXED 4%	249,645	264,191	243,482
FED HM LN PC POOL G07892 FG 08/44 FIXED 4.5%	1,863,281	2,008,875	1,840,758
FED HM LN PC POOL G07924 FG 01/45 FIXED 3.5%	267,813	274,643	251,149
FED HM LN PC POOL G08537 FG 07/43 FIXED 3%	861,421	831,804	794,071
FED HM LN PC POOL G08540 FG 08/43 FIXED 3%	391,953	378,899	361,307
FED HM LN PC POOL G08554 FG 10/43 FIXED 3.5%	245,747	248,353	231,345
FED HM LN PC POOL G08568 FG 01/44 FIXED 4.5%	29,637	31,862	29,491
FED HM LN PC POOL G08624 FG 01/45 FIXED 4%	317,862	338,194	307,262
FED HM LN PC POOL G08671 FG 10/45 FIXED 3.5%	243,833	243,114	228,154
FED HM LN PC POOL G08672 FG 10/45 FIXED 4%	114,342	121,112	110,528
FED HM LN PC POOL G08676 FG 11/45 FIXED 3.5%	114,405	110,549	107,049
FED HM LN PC POOL G08693 FG 03/46 FIXED 3.5%	110,226	113,096	103,139
FED HM LN PC POOL G08701 FG 04/46 FIXED 3%	757,859	776,526	691,141
FED HM LN PC POOL G08704 FG 04/46 FIXED 4.5%	248,913	270,988	247,637
FED HM LN PC POOL G08710 FG 06/46 FIXED 3%	401,085	421,923	366,358
FED HM LN PC POOL G08726 FG 10/46 FIXED 3%	122,092	124,810	111,218
FED HM LN PC POOL G08741 FG 01/47 FIXED 3%	728,358	767,195	661,912
FED HM LN PC POOL G08785 FG 10/47 FIXED 4%	6,892	7,069	6,610
FED HM LN PC POOL G08808 FG 04/48 FIXED 3.5%	423,357	393,251	396,127
FED HM LN PC POOL G08813 FG 05/48 FIXED 3.5%	425,266	395,022	397,324
FED HM LN PC POOL G14047 FG 12/24 FIXED 5.5%	19	19	19
FED HM LN PC POOL G31106 FG 09/31 FIXED 5%	1,383	1,431	1,372
FED HM LN PC POOL G60018 FG 12/43 FIXED 4.5%	107,360	115,883	107,415
FED HM LN PC POOL G60034 FG 02/45 FIXED 4.5%	535,149	576,907	527,727
FED HM LN PC POOL G60069 FG 04/45 FIXED 3%	167,934	166,978	153,966
FED HM LN PC POOL G60148 FG 07/45 FIXED 4.5%	144,087	155,445	143,378
FED HM LN PC POOL G60198 FG 09/44 FIXED 4.5%	172,067	185,275	171,221
FED HM LN PC POOL G60238 FG 10/45 FIXED 3.5%	47,355	48,891	44,526
FED HM LN PC POOL G60397 FG 12/45 FIXED 4%	63,703	66,286	61,579

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G60480 FG 11/45 FIXED 4.5%	337,236	357,990	335,641
FED HM LN PC POOL G60650 FG 04/46 FIXED 4%	89,576	91,521	86,588
FED HM LN PC POOL G60751 FG 07/44 FIXED 4.5%	1,382,225	1,486,714	1,383,946
FED HM LN PC POOL G60855 FG 12/45 FIXED 4.5%	72,336	76,590	71,980
FED HM LN PC POOL G60920 FG 04/46 FIXED 4.5%	1,502,563	1,612,975	1,495,165
FED HM LN PC POOL G60985 FG 05/47 FIXED 3%	1,748,571	1,698,975	1,595,296
FED HM LN PC POOL G61464 FG 10/46 FIXED 4%	397,797	405,102	380,472
FED HM LN PC POOL G61886 FG 11/48 FIXED 5%	54,027	59,766	54,464
FED HM LN PC POOL G62022 FG 04/48 FIXED 3%	58,515	59,186	52,849
FED HM LN PC POOL G67701 FG 10/46 FIXED 3%	1,288,980	1,256,553	1,179,381
FED HM LN PC POOL G67713 FG 06/48 FIXED 4%	2,456,983	2,681,442	2,373,744
FED HM LN PC POOL H01311 FG 09/37 FIXED 6.5%	90,129	90,059	92,445
FED HM LN PC POOL H05096 FG 10/37 FIXED 6%	84,442	88,750	85,644
FED HM LN PC POOL H09070 FG 09/37 FIXED 6.5%	33,708	33,943	34,184
FED HM LN PC POOL H09197 FG 10/38 FIXED 6.5%	85,210	89,382	87,276
FED HM LN PC POOL H09207 FG 08/38 FIXED 6.5%	60,094	64,141	61,112
FED HM LN PC POOL J10877 FG 10/24 FIXED 4.5%	433	434	431
FED HM LN PC POOL J11244 FG 11/24 FIXED 4.5%	168	168	167
FED HM LN PC POOL J12438 FG 06/25 FIXED 4.5%	7,373	7,461	7,345
FED HM LN PC POOL J30765 FG 02/30 FIXED 2.5%	38,436	38,669	36,257
FED HM LN PC POOL J31370 FG 04/30 FIXED 2.5%	46,428	46,713	43,647
FED HM LN PC POOL J31902 FG 06/30 FIXED 3%	126,074	128,795	121,578
FED HM LN PC POOL J32181 FG 07/30 FIXED 3%	27,062	27,690	26,097
FED HM LN PC POOL J32204 FG 07/30 FIXED 2.5%	39,769	39,988	37,786
FED HM LN PC POOL J32209 FG 07/30 FIXED 2.5%	32,543	32,744	30,934
FED HM LN PC POOL J37706 FG 10/32 FIXED 3%	188,516	197,662	180,387
FED HM LN PC POOL J37835 FG 11/32 FIXED 3%	261,961	274,716	250,428
FED HM LN PC POOL J38060 FG 12/32 FIXED 3%	186,060	195,511	178,039
FED HM LN PC POOL K91695 FG 04/34 FIXED 3.5%	94,035	96,990	89,263
FED HM LN PC POOL P50019 FG 07/24 FIXED 7%	62	62	61
FED HM LN PC POOL Q00285 FG 04/41 FIXED 4.5%	12,346	12,820	12,362
FED HM LN PC POOL Q00804 FG 05/41 FIXED 4.5%	50,856	54,756	50,920
FED HM LN PC POOL Q00876 FG 05/41 FIXED 4.5%	111,267	117,112	111,407
FED HM LN PC POOL Q00959 FG 05/41 FIXED 4.5%	59,173	63,670	59,241
FED HM LN PC POOL Q01249 FG 06/41 FIXED 4.5%	8,379	8,878	8,388
FED HM LN PC POOL Q01348 FG 06/41 FIXED 4.5%	174,091	180,119	174,309
FED HM LN PC POOL Q01443 FG 06/41 FIXED 4.5%	59,357	62,298	59,431
FED HM LN PC POOL Q01536 FG 06/41 FIXED 5%	2,547	2,704	2,595
FED HM LN PC POOL Q01798 FG 07/41 FIXED 4.5%	51,201	53,175	51,266
FED HM LN PC POOL Q02727 FG 08/41 FIXED 4.5%	26,760	28,050	26,788
FED HM LN PC POOL Q03841 FG 10/41 FIXED 4%	35,168	36,708	34,300
FED HM LN PC POOL Q04022 FG 10/41 FIXED 4%	27,002	28,236	26,336
FED HM LN PC POOL Q05325 FG 12/41 FIXED 4%	114,450	118,585	111,626
FED HM LN PC POOL Q09813 FG 08/42 FIXED 3.5%	448,889	447,679	425,417
FED HM LN PC POOL Q09896 FG 08/42 FIXED 3.5%	203,288	205,368	192,658
FED HM LN PC POOL Q14866 FG 01/43 FIXED 3%	198,896	194,358	183,347
FED HM LN PC POOL Q15442 FG 02/43 FIXED 3.5%	50,786	52,104	48,048
FED HM LN PC POOL Q16084 FG 03/43 FIXED 3%	461,804	445,569	425,698
FED HM LN PC POOL Q17095 FG 04/43 FIXED 3%	71,836	73,410	66,224
FED HM LN PC POOL Q17453 FG 04/43 FIXED 3.5%	388,745	399,742	366,966
FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5%	619,490	657,506	585,294
FED HM LN PC POOL Q18305 FG 05/43 FIXED 3.5%	53,840	54,540	50,779

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q18306 FG 05/43 FIXED 3.5%	312,836	312,921	294,921
FED HM LN PC POOL Q19475 FG 06/43 FIXED 3.5%	239,366	247,921	225,560
FED HM LN PC POOL Q19476 FG 06/43 FIXED 3.5%	263,582	262,661	248,706
FED HM LN PC POOL Q20146 FG 07/43 FIXED 3.5%	128,830	130,118	121,565
FED HM LN PC POOL Q21579 FG 09/43 FIXED 4%	47,821	50,496	46,606
FED HM LN PC POOL Q22941 FG 11/43 FIXED 4.5%	25,969	27,859	25,719
FED HM LN PC POOL Q23689 FG 12/43 FIXED 4.5%	129,250	138,565	128,613
FED HM LN PC POOL Q25643 FG 04/44 FIXED 4%	54,722	58,474	53,372
FED HM LN PC POOL Q26218 FG 05/44 FIXED 3.5%	23,165	23,714	21,834
FED HM LN PC POOL Q27319 FG 07/44 FIXED 3.5%	22,728	23,264	21,425
FED HM LN PC POOL Q27375 FG 07/44 FIXED 4.5%	36,749	39,751	36,568
FED HM LN PC POOL Q28604 FG 09/44 FIXED 3.5%	43,600	44,835	41,214
FED HM LN PC POOL Q29187 FG 10/44 FIXED 4.5%	13,466	14,536	13,399
FED HM LN PC POOL Q29916 FG 11/44 FIXED 4%	65,393	68,405	63,232
FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5%	110,560	121,252	110,015
FED HM LN PC POOL Q31285 FG 02/45 FIXED 3.5%	895,999	935,430	838,394
FED HM LN PC POOL Q31338 FG 02/45 FIXED 4%	26,624	28,386	25,935
FED HM LN PC POOL Q33869 FG 06/45 FIXED 4%	446,145	473,192	426,579
FED HM LN PC POOL Q34967 FG 07/45 FIXED 4%	133,205	135,323	128,803
FED HM LN PC POOL Q35225 FG 08/45 FIXED 3.5%	217,005	225,046	203,052
FED HM LN PC POOL Q35614 FG 08/45 FIXED 3.5%	316,738	324,789	296,373
FED HM LN PC POOL Q36238 FG 09/45 FIXED 4%	130,205	130,601	124,495
FED HM LN PC POOL Q36302 FG 09/45 FIXED 3.5%	38,452	40,027	35,985
FED HM LN PC POOL Q36965 FG 10/45 FIXED 3.5%	149,519	156,241	140,567
FED HM LN PC POOL Q37234 FG 11/45 FIXED 3.5%	331,200	345,712	309,901
FED HM LN PC POOL Q38275 FG 07/45 FIXED 4%	5,475	5,816	5,340
FED HM LN PC POOL Q38473 FG 01/46 FIXED 4%	199,987	210,700	193,318
FED HM LN PC POOL Q39438 FG 03/46 FIXED 4%	238,188	242,279	230,244
FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5%	22,579	22,735	21,225
FED HM LN PC POOL Q43252 FG 09/46 FIXED 3%	127,746	130,588	116,553
FED HM LN PC POOL Q45219 FG 01/45 FIXED 3.5%	365,753	374,810	342,243
FED HM LN PC POOL Q45560 FG 01/47 FIXED 3%	670,094	670,203	609,902
FED HM LN PC POOL Q45737 FG 01/47 FIXED 3%	1,629,542	1,627,172	1,487,881
FED HM LN PC POOL Q45819 FG 01/47 FIXED 3%	460,053	458,901	418,395
FED HM LN PC POOL Q45827 FG 01/47 FIXED 3%	368,858	367,632	335,864
FED HM LN PC POOL Q46283 FG 02/47 FIXED 4%	60,363	61,112	58,367
FED HM LN PC POOL Q46539 FG 03/47 FIXED 4.5%	8,404	8,840	8,283
FED HM LN PC POOL Q55389 FG 04/48 FIXED 3.5%	458,099	425,523	428,635
FED HM LN PC POOL Q56988 FG 07/48 FIXED 4.5%	25,830	26,779	25,514
FED HM LN PC POOL Q57853 FG 08/48 FIXED 4.5%	3,498,119	3,659,996	3,458,902
FED HM LN PC POOL QA1023 FR 07/49 FIXED 3.5%	142,179	140,671	132,949
FED HM LN PC POOL QA1734 FR 08/49 FIXED 3%	913,493	953,858	820,723
FED HM LN PC POOL QA2142 FR 08/49 FIXED 3.5%	903,270	952,952	841,736
FED HM LN PC POOL QA2518 FR 09/49 FIXED 3%	487,943	509,347	437,937
FED HM LN PC POOL QA5549 FR 12/49 FIXED 3%	446,500	466,898	399,400
FED HM LN PC POOL QA7249 FR 02/50 FIXED 3%	165,278	171,545	147,749
FED HM LN PC POOL QA8311 FR 03/50 FIXED 3%	458,779	481,917	413,999
FED HM LN PC POOL QB0542 FR 06/50 FIXED 2.5%	315,564	290,449	273,174
FED HM LN PC POOL QB1146 FR 07/50 FIXED 3%	225,187	236,581	201,899
FED HM LN PC POOL QB1193 FR 07/50 FIXED 2.5%	370,145	350,461	319,591
FED HM LN PC POOL QB2682 FR 08/50 FIXED 2.5%	644,705	676,253	552,399
FED HM LN PC POOL QB3535 FR 09/50 FIXED 2%	2,030,966	1,675,864	1,670,849

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QB3855 FR 09/50 FIXED 2.5%	635,266	663,853	543,915
FED HM LN PC POOL QB4785 FR 10/50 FIXED 2.5%	1,525,254	1,587,625	1,305,925
FED HM LN PC POOL QB4985 FR 11/50 FIXED 2%	293,421	243,670	241,318
FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5%	212,940	227,932	184,476
FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5%	147,541	157,375	127,569
FED HM LN PC POOL QB9087 FR 02/51 FIXED 2%	559,743	577,685	466,468
FED HM LN PC POOL QB9290 FR 03/51 FIXED 2%	321,191	321,502	267,201
FED HM LN PC POOL QB9401 FR 03/51 FIXED 2%	1,059,052	1,070,447	879,841
FED HM LN PC POOL QC0160 FR 03/51 FIXED 2%	128,654	129,365	106,992
FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5%	143,682	148,390	125,095
FED HM LN PC POOL QC0885 FR 04/51 FIXED 2%	78,422	78,521	65,960
FED HM LN PC POOL QC0945 FR 04/51 FIXED 2.5%	1,842,547	1,904,393	1,573,949
FED HM LN PC POOL QC1164 FR 04/51 FIXED 2%	70,529	70,831	58,732
FED HM LN PC POOL QC1333 FR 05/51 FIXED 2%	199,069	181,207	162,874
FED HM LN PC POOL QC2565 FR 06/51 FIXED 2%	1,104,499	1,113,153	905,548
FED HM LN PC POOL QC3242 FR 06/51 FIXED 3%	221,110	211,375	198,599
FED HM LN PC POOL QC3907 FR 07/51 FIXED 2.5%	1,281,022	1,324,281	1,100,809
FED HM LN PC POOL QC4235 FR 07/51 FIXED 2.5%	769,142	800,969	660,943
FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5%	584,528	587,586	504,438
FED HM LN PC POOL QC5978 FR 08/51 FIXED 2.5%	1,343,925	1,317,388	1,149,963
FED HM LN PC POOL QC6209 FR 08/51 FIXED 2.5%	820,048	850,749	703,587
FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5%	251,124	261,722	216,799
FED HM LN PC POOL QC7086 FR 09/51 FIXED 2.5%	1,012,121	857,406	867,234
FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5%	432,006	400,341	372,396
FED HM LN PC POOL QC8520 FR 10/51 FIXED 2.5%	879,872	758,513	748,943
FED HM LN PC POOL QC9154 FR 10/51 FIXED 3%	178,234	177,952	160,041
FED HM LN PC POOL QD0199 FR 11/51 FIXED 2.5%	5,090,552	5,122,676	4,411,296
FED HM LN PC POOL QD0254 FR 11/51 FIXED 2%	182,852	182,731	150,889
FED HM LN PC POOL QD0350 FR 11/51 FIXED 2%	345,837	346,539	283,058
FED HM LN PC POOL QD0652 FR 11/51 FIXED 2%	272,632	273,177	223,142
FED HM LN PC POOL QD1850 FR 12/51 FIXED 2.5%	162,989	140,380	139,719
FED HM LN PC POOL QD1954 FR 11/51 FIXED 3%	83,707	79,542	74,796
FED HM LN PC POOL QD2128 FR 11/51 FIXED 2.5%	383,238	326,180	326,477
FED HM LN PC POOL QD2129 FR 11/51 FIXED 2%	1,252,255	1,046,966	1,025,034
FED HM LN PC POOL QD3960 FR 01/52 FIXED 2%	533,754	434,464	439,754
FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5%	83,278	83,425	71,812
FED HM LN PC POOL QD4867 FR 01/52 FIXED 3%	87,331	89,873	78,275
FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5%	349,666	351,014	301,700
FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5%	88,797	89,507	76,572
FED HM LN PC POOL QD6216 FR 02/52 FIXED 3%	86,393	82,092	76,710
FED HM LN PC POOL QD7333 FR 02/52 FIXED 3%	181,781	162,622	161,404
FED HM LN PC POOL QD7593 FR 02/52 FIXED 3.5%	80,334	83,674	74,799
FED HM LN PC POOL QD7594 FR 02/52 FIXED 2.5%	1,402,833	1,396,269	1,206,001
FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5%	265,583	253,669	229,019
FED HM LN PC POOL QE0399 FR 04/52 FIXED 3%	539,933	465,261	478,487
FED HM LN PC POOL QE4039 FR 06/52 FIXED 4%	1,821,706	1,701,738	1,725,940
FED HM LN PC POOL QE4965 FR 06/52 FIXED 5%	45,911	43,322	45,753
FED HM LN PC POOL QE5195 FR 06/52 FIXED 4%	642,007	602,497	608,058
FED HM LN PC POOL QE5848 FR 07/52 FIXED 5%	42,425	44,521	42,659
FED HM LN PC POOL QE5854 FR 07/52 FIXED 5%	42,087	43,896	42,103
FED HM LN PC POOL QE5886 FR 07/52 FIXED 5%	64,804	68,006	65,357
FED HM LN PC POOL QE5890 FR 07/52 FIXED 5%	46,518	48,518	46,706

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QE6058 FR 07/52 FIXED 4.5%	2,121,817	2,113,351	2,059,674
FED HM LN PC POOL QE7247 FR 08/52 FIXED 5%	53,777	56,090	53,794
FED HM LN PC POOL QE7265 FR 08/52 FIXED 5%	23,672	24,842	23,786
FED HM LN PC POOL QE7474 FR 08/52 FIXED 5%	30,102	31,397	30,119
FED HM LN PC POOL QF0212 FR 09/52 FIXED 4.5%	241,839	233,294	234,756
FED HM LN PC POOL QF0409 FR 09/52 FIXED 5%	65,872	62,157	65,707
FED HM LN PC POOL QF0895 FR 10/52 FIXED 5%	223,219	210,631	222,193
FED HM LN PC POOL QF0921 FR 09/52 FIXED 5%	177,821	166,513	176,343
FED HM LN PC POOL QF3730 FR 11/52 FIXED 5%	92,801	90,009	91,986
FED HM LN PC POOL QF4848 FR 12/52 FIXED 6%	1,410,476	1,426,397	1,434,835
FED HM LN PC POOL QF4924 FR 12/52 FIXED 6%	85,309	86,780	88,125
FED HM LN PC POOL QF5465 FR 12/52 FIXED 5%	187,159	188,757	185,515
FED HM LN PC POOL QF6551 FR 01/53 FIXED 5.5%	1,339,064	1,343,493	1,346,024
FED HM LN PC POOL QF6560 FR 01/53 FIXED 5.5%	1,183,056	1,198,543	1,189,720
FED HM LN PC POOL QF7085 FR 02/53 FIXED 5.5%	2,506,534	2,523,432	2,521,438
FED HM LN PC POOL QG1295 FR 04/53 FIXED 5.5%	294,011	295,625	295,759
FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5%	196,228	193,930	199,613
FED HM LN PC POOL QG8471 FR 08/53 FIXED 5.5%	190,370	189,344	191,419
FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5%	73,889	76,802	65,842
FED HM LN PC POOL QK1220 FR 12/41 FIXED 2%	7,683,552	6,551,702	6,567,843
FED HM LN PC POOL QK1354 FR 02/42 FIXED 2%	347,808	301,894	297,190
FED HM LN PC POOL QN6605 FR 06/36 FIXED 2%	1,592,920	1,471,191	1,439,331
FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5%	95,100	88,927	78,356
FED HM LN PC POOL RA1411 FR 09/49 FIXED 3%	563,502	603,683	507,658
FED HM LN PC POOL RA3053 FR 07/50 FIXED 2%	3,601,905	3,694,648	2,997,488
FED HM LN PC POOL RA3217 FR 08/50 FIXED 1.5%	281,298	238,271	220,068
FED HM LN PC POOL RA3484 FR 09/50 FIXED 3%	366,363	377,788	327,452
FED HM LN PC POOL RA3851 FR 10/50 FIXED 3%	283,438	240,915	254,027
FED HM LN PC POOL RA3882 FR 11/50 FIXED 2%	460,448	461,859	383,246
FED HM LN PC POOL RA4119 FR 12/50 FIXED 2%	8,456,291	8,775,599	7,038,423
FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5%	1,436,712	1,214,005	1,238,562
FED HM LN PC POOL RA4335 FR 01/51 FIXED 2%	201,058	179,673	167,292
FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5%	64,371	59,194	55,420
FED HM LN PC POOL RA4527 FR 02/51 FIXED 2.5%	637,900	647,147	546,586
FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5%	247,902	192,809	193,919
FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5%	6,190,987	5,626,053	5,313,111
FED HM LN PC POOL RA5731 FR 08/51 FIXED 2%	1,008,614	893,526	826,309
FED HM LN PC POOL RA5801 FR 09/51 FIXED 2.5%	2,491,080	2,599,245	2,134,286
FED HM LN PC POOL RA5853 FR 09/51 FIXED 2.5%	3,346,042	3,501,739	2,874,067
FED HM LN PC POOL RA5855 FR 09/51 FIXED 2.5%	1,475,512	1,528,944	1,257,359
FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5%	950,009	873,413	816,370
FED HM LN PC POOL RA6015 FR 10/51 FIXED 3%	1,693,661	1,563,629	1,514,991
FED HM LN PC POOL RA6071 FR 10/51 FIXED 2%	1,183,039	1,180,538	968,470
FED HM LN PC POOL RA6135 FR 10/51 FIXED 2.5%	1,267,615	1,081,243	1,086,939
FED HM LN PC POOL RA6509 FR 12/51 FIXED 2%	9,915,157	8,120,852	8,181,941
FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5%	249,791	244,092	215,948
FED HM LN PC POOL RA6768 FR 02/52 FIXED 2%	637,468	620,841	521,636
FED HM LN PC POOL RA6954 FR 03/52 FIXED 3%	355,558	306,385	315,114
FED HM LN PC POOL RA7185 FR 04/52 FIXED 4%	1,317,356	1,251,902	1,252,812
FED HM LN PC POOL RA7186 FR 04/52 FIXED 4%	1,670,545	1,588,835	1,594,512
FED HM LN PC POOL RA7441 FR 06/52 FIXED 5%	102,658	107,729	103,296
FED HM LN PC POOL RA7442 FR 05/52 FIXED 5%	81,106	84,593	81,284



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL RA7574 FR 06/52 FIXED 5%	1,394,425	1,463,297	1,403,084
FED HM LN PC POOL RA7575 FR 06/52 FIXED 5%	1,001,217	1,044,259	1,004,340
FED HM LN PC POOL RA7706 FR 07/52 FIXED 5%	1,896,378	1,990,056	1,910,500
FED HM LN PC POOL RA7707 FR 07/52 FIXED 5%	2,341,202	2,441,866	2,346,334
FED HM LN PC POOL RA8213 FR 11/52 FIXED 6%	2,471,525	2,568,758	2,551,262
FED HM LN PC POOL RA8216 FR 11/52 FIXED 6%	150,553	152,790	153,297
FED HM LN PC POOL RA8295 FR 12/52 FIXED 5%	1,324,853	1,327,192	1,313,834
FED HM LN PC POOL RA8417 FR 01/53 FIXED 6%	931,553	966,644	960,232
FED HM LN PC POOL RA8419 FR 01/53 FIXED 6%	924,113	953,384	949,371
FED HM LN PC POOL RA8560 FR 02/53 FIXED 6%	331,484	335,840	337,158
FED HM LN PC POOL RA8694 FR 04/53 FIXED 5%	670,618	621,928	669,512
FED HM LN PC POOL RA8758 FR 03/53 FIXED 5.5%	904,248	903,829	910,079
FED HM LN PC POOL RA8790 FR 04/53 FIXED 5%	682,070	684,599	675,778
FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5%	369,777	383,491	379,772
FED HM LN PC POOL RA9073 FR 05/53 FIXED 6%	869,696	888,606	884,132
FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5%	191,356	199,742	199,033
FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5%	187,068	194,690	194,360
FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5%	285,490	296,529	295,538
FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5%	294,682	292,163	296,442
FED HM LN PC POOL RB0714 FR 12/41 FIXED 2%	1,028,121	822,169	878,823
FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5%	1,681,536	1,420,079	1,405,238
FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5%	2,268,963	1,898,100	1,884,416
FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5%	1,652,765	1,382,540	1,370,080
FED HM LN PC POOL RB5125 FR 09/41 FIXED 2%	1,395,345	1,432,236	1,194,461
FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5%	33,974	31,858	28,163
FED HM LN PC POOL RB5131 FR 10/41 FIXED 2%	1,168,005	1,003,891	999,488
FED HM LN PC POOL RB5138 FR 12/41 FIXED 2%	1,530,564	1,327,097	1,308,316
FED HM LN PC POOL RB5141 FR 01/42 FIXED 2%	86,564	75,105	73,913
FED HM LN PC POOL RB5145 FR 02/42 FIXED 2%	1,394,217	1,241,382	1,190,877
FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5%	349,086	312,842	310,665
FED HM LN PC POOL RB5153 FR 04/42 FIXED 2%	805,428	728,404	687,458
FED HM LN PC POOL RB5175 FR 08/42 FIXED 4%	809,434	779,381	780,011
FED HM LN PC POOL RB5182 FR 09/42 FIXED 4%	761,345	733,075	733,355
FED HM LN PC POOL RB5205 FR 12/42 FIXED 4%	12,060	11,612	11,604
FED HM LN PC POOL RC1819 FR 02/36 FIXED 2%	201,621	182,623	182,347
FED HM LN PC POOL RC2071 FR 06/36 FIXED 2%	531,128	475,253	480,330
FED HM LN PC POOL RC2097 FR 07/36 FIXED 2%	225,607	201,868	204,027
FED HM LN PC POOL RD5057 FR 05/31 FIXED 1.5%	1,872,907	1,690,002	1,723,079
FED HM LN PC POOL RD5059 FR 06/31 FIXED 1.5%	284,193	256,412	261,056
FED HM LN PC POOL SB0469 FR 01/36 FIXED 2.5%	630,090	593,406	584,081
FED HM LN PC POOL SB0679 FR 04/37 FIXED 2%	173,923	157,290	157,153
FED HM LN PC POOL SB8507 FR 02/36 FIXED 2%	507,735	481,981	458,803
FED HM LN PC POOL SC0093 FR 10/40 FIXED 2%	351,901	302,051	302,994
FED HM LN PC POOL SC0160 FR 07/41 FIXED 2%	312,757	268,315	268,412
FED HM LN PC POOL SC0188 FR 09/41 FIXED 2%	81,028	69,512	69,413
FED HM LN PC POOL SC0206 FR 11/41 FIXED 2%	166,337	142,692	143,161
FED HM LN PC POOL SC0269 FR 01/42 FIXED 2%	86,664	78,689	74,295
FED HM LN PC POOL SC0310 FR 08/42 FIXED 2%	91,355	78,928	78,203
FED HM LN PC POOL SC0313 FR 01/42 FIXED 2%	1,829,275	1,571,113	1,563,044
FED HM LN PC POOL SC0319 FR 04/42 FIXED 2%	273,625	234,487	234,145
FED HM LN PC POOL SC0345 FR 05/42 FIXED 2%	187,456	154,472	160,058
FED HM LN PC POOL SC0376 FR 11/42 FIXED 4%	319,952	308,118	308,124

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SC0384 FR 04/42 FIXED 2%	1,238,930	1,053,171	1,062,104
FED HM LN PC POOL SD0127 FR 12/48 FIXED 3%	203,337	207,040	183,469
FED HM LN PC POOL SD0176 FR 12/49 FIXED 3.5%	146,795	153,741	136,734
FED HM LN PC POOL SD0248 FR 01/49 FIXED 4.5%	223,848	239,111	220,680
FED HM LN PC POOL SD0294 FR 03/50 FIXED 4.5%	2,673,726	2,627,039	2,637,788
FED HM LN PC POOL SD0295 FR 02/49 FIXED 3%	848,079	815,456	776,444
FED HM LN PC POOL SD0296 FR 03/50 FIXED 4%	8,388,546	8,246,937	8,041,983
FED HM LN PC POOL SD0298 FR 11/48 FIXED 3%	779,374	817,126	711,971
FED HM LN PC POOL SD0478 FR 01/45 FIXED 4%	50,301	55,211	48,992
FED HM LN PC POOL SD0481 FR 09/44 FIXED 3.5%	1,471,540	1,647,890	1,366,879
FED HM LN PC POOL SD0489 FR 04/48 FIXED 4%	996,162	1,122,665	952,482
FED HM LN PC POOL SD0490 FR 01/45 FIXED 4%	1,636,585	1,798,684	1,595,681
FED HM LN PC POOL SD0494 FR 06/49 FIXED 3.5%	522,883	580,649	494,095
FED HM LN PC POOL SD0496 FR 02/47 FIXED 3%	62,595	68,339	57,172
FED HM LN PC POOL SD0505 FR 06/48 FIXED 4%	1,079,061	1,172,982	1,041,621
FED HM LN PC POOL SD0508 FR 01/48 FIXED 3.5%	492,390	541,299	464,272
FED HM LN PC POOL SD0552 FR 03/51 FIXED 2%	473,886	478,065	388,628
FED HM LN PC POOL SD0573 FR 04/51 FIXED 2%	137,310	137,529	115,523
FED HM LN PC POOL SD0592 FR 09/50 FIXED 3%	2,881,205	2,807,997	2,620,202
FED HM LN PC POOL SD0618 FR 02/51 FIXED 3%	80,819	76,547	72,222
FED HM LN PC POOL SD0716 FR 07/51 FIXED 2%	1,479,571	1,466,365	1,239,773
FED HM LN PC POOL SD0730 FR 09/51 FIXED 2%	360,503	350,368	299,196
FED HM LN PC POOL SD0732 FR 09/51 FIXED 2%	433,906	427,702	358,301
FED HM LN PC POOL SD0777 FR 11/51 FIXED 2.5%	428,237	371,643	366,919
FED HM LN PC POOL SD0780 FR 12/51 FIXED 2.5%	1,028,404	964,328	882,248
FED HM LN PC POOL SD0781 FR 11/51 FIXED 3%	240,566	216,375	214,364
FED HM LN PC POOL SD0785 FR 12/51 FIXED 2%	689,912	675,426	572,007
FED HM LN PC POOL SD0786 FR 12/51 FIXED 2%	377,914	369,691	313,821
FED HM LN PC POOL SD0789 FR 12/51 FIXED 2%	130,591	128,202	109,429
FED HM LN PC POOL SD0809 FR 01/52 FIXED 3%	171,358	175,176	151,895
FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5%	170,233	171,098	146,834
FED HM LN PC POOL SD0857 FR 01/52 FIXED 2.5%	1,513,371	1,297,593	1,296,417
FED HM LN PC POOL SD0923 FR 01/52 FIXED 2.5%	5,267,275	4,938,679	4,526,620
FED HM LN PC POOL SD0952 FR 04/52 FIXED 3%	91,061	86,278	81,703
FED HM LN PC POOL SD0999 FR 05/52 FIXED 3%	6,217,427	5,961,816	5,552,814
FED HM LN PC POOL SD1031 FR 05/52 FIXED 3.5%	27,071,013	26,190,130	24,993,775
FED HM LN PC POOL SD1049 FR 06/52 FIXED 3.5%	626,139	593,757	577,041
FED HM LN PC POOL SD1053 FR 06/52 FIXED 3.5%	585,149	557,894	544,600
FED HM LN PC POOL SD1060 FR 07/52 FIXED 4%	743,853	736,790	704,899
FED HM LN PC POOL SD1117 FR 06/52 FIXED 4.5%	797,331	766,984	775,701
FED HM LN PC POOL SD1152 FR 03/52 FIXED 2.5%	17,816,458	16,605,640	15,372,431
FED HM LN PC POOL SD1218 FR 07/49 FIXED 4%	174,790	174,313	168,648
FED HM LN PC POOL SD1336 FR 07/52 FIXED 4%	8,943,690	8,913,876	8,548,355
FED HM LN PC POOL SD1382 FR 08/52 FIXED 4%	599,012	597,557	567,308
FED HM LN PC POOL SD1384 FR 11/50 FIXED 2.5%	113,155	99,415	97,961
FED HM LN PC POOL SD1465 FR 08/52 FIXED 5%	1,867,675	1,762,348	1,863,110
FED HM LN PC POOL SD1485 FR 08/52 FIXED 4%	9,050,968	9,029,656	8,663,911
FED HM LN PC POOL SD1546 FR 08/52 FIXED 3.5%	6,762,159	6,001,512	6,243,253
FED HM LN PC POOL SD1549 FR 04/52 FIXED 3.5%	999,642	939,531	918,364
FED HM LN PC POOL SD1576 FR 08/52 FIXED 5%	1,980,562	1,998,945	1,964,089
FED HM LN PC POOL SD1581 FR 09/52 FIXED 2.5%	5,332,006	4,567,264	4,541,847
FED HM LN PC POOL SD1709 FR 09/52 FIXED 5.5%	1,719,446	1,697,557	1,731,471

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SD1719 FR 10/52 FIXED 5.5%	1,906,203	1,878,741	1,916,388
FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5%	922,075	788,911	792,935
FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5%	449,624	386,098	387,585
FED HM LN PC POOL SD1775 FR 11/52 FIXED 4.5%	232,485	227,827	226,780
FED HM LN PC POOL SD1803 FR 09/52 FIXED 5.5%	636,514	636,764	641,516
FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5%	185,645	183,356	180,888
FED HM LN PC POOL SD1883 FR 06/52 FIXED 4%	1,220,944	1,146,922	1,156,981
FED HM LN PC POOL SD1884 FR 11/52 FIXED 5%	417,576	410,636	413,535
FED HM LN PC POOL SD1913 FR 11/52 FIXED 5%	947,144	937,426	940,441
FED HM LN PC POOL SD1936 FR 06/52 FIXED 3.5%	454,075	426,384	417,118
FED HM LN PC POOL SD2056 FR 12/52 FIXED 6%	1,831,455	1,897,082	1,890,544
FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5%	291,267	297,442	294,978
FED HM LN PC POOL SD2163 FR 01/53 FIXED 6%	620,056	628,204	630,986
FED HM LN PC POOL SD2174 FR 01/53 FIXED 6%	1,155,351	1,174,067	1,174,872
FED HM LN PC POOL SD2245 FR 12/52 FIXED 5.5%	286,992	283,600	288,938
FED HM LN PC POOL SD2253 FR 12/52 FIXED 3.5%	5,507,635	4,885,355	5,056,676
FED HM LN PC POOL SD2284 FR 12/52 FIXED 6%	636,600	656,032	647,402
FED HM LN PC POOL SD2306 FR 02/53 FIXED 5%	151,230	150,850	149,910
FED HM LN PC POOL SD2334 FR 02/53 FIXED 5%	868,588	867,738	860,541
FED HM LN PC POOL SD2374 FR 01/53 FIXED 5%	279,312	281,440	276,987
FED HM LN PC POOL SD2395 FR 01/53 FIXED 5%	363,088	364,768	360,070
FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5%	454,303	470,729	467,176
FED HM LN PC POOL SD2474 FR 01/53 FIXED 5.5%	182,766	180,606	184,135
FED HM LN PC POOL SD2578 FR 03/53 FIXED 6%	279,250	285,514	284,057
FED HM LN PC POOL SD2588 FR 07/50 FIXED 4%	187,128	180,875	180,631
FED HM LN PC POOL SD2591 FR 03/53 FIXED 5%	564,715	569,539	562,217
FED HM LN PC POOL SD2598 FR 03/53 FIXED 6%	209,431	212,183	212,929
FED HM LN PC POOL SD2642 FR 04/53 FIXED 5.5%	716,571	723,594	721,067
FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5%	378,498	379,415	381,870
FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5%	471,413	475,525	477,432
FED HM LN PC POOL SD2760 FR 04/53 FIXED 6%	454,640	462,810	462,371
FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5%	576,221	581,958	581,118
FED HM LN PC POOL SD2763 FR 04/53 FIXED 5.5%	284,808	272,781	286,492
FED HM LN PC POOL SD2774 FR 03/53 FIXED 5.5%	97,081	93,914	97,691
FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5%	183,681	183,192	183,101
FED HM LN PC POOL SD2856 FR 05/53 FIXED 5.5%	95,163	91,189	95,849
FED HM LN PC POOL SD2866 FR 07/49 FIXED 4%	282,907	273,155	272,638
FED HM LN PC POOL SD2886 FR 05/53 FIXED 6%	331,263	337,586	336,980
FED HM LN PC POOL SD2892 FR 05/53 FIXED 5.5%	281,489	282,258	283,671
FED HM LN PC POOL SD2893 FR 05/53 FIXED 5.5%	1,339,614	1,352,075	1,348,606
FED HM LN PC POOL SD2903 FR 03/51 FIXED 2%	4,239,338	3,167,998	3,492,398
FED HM LN PC POOL SD2981 FR 05/53 FIXED 6.5%	273,443	280,173	280,834
FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5%	566,023	452,845	489,865
FED HM LN PC POOL SD3010 FR 06/53 FIXED 5.5%	1,240,161	1,240,148	1,249,523
FED HM LN PC POOL SD3136 FR 06/53 FIXED 5.5%	713,722	715,125	719,118
FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5%	285,011	285,621	286,736
FED HM LN PC POOL SD3176 FR 06/53 FIXED 6%	723,641	733,013	736,490
FED HM LN PC POOL SD3218 FR 05/53 FIXED 5%	221,563	217,302	219,419
FED HM LN PC POOL SD3371 FR 05/53 FIXED 5.5%	1,887,606	1,856,241	1,901,674
FED HM LN PC POOL SD3392 FR 07/53 FIXED 5.5%	1,032,046	1,028,336	1,038,880
FED HM LN PC POOL SD3432 FR 07/53 FIXED 6%	383,309	377,691	393,596
FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5%	673,442	667,422	677,360

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SD3518 FR 07/53 FIXED 5.5%	9,756,193	9,803,428	9,815,602
FED HM LN PC POOL SD3609 FR 04/52 FIXED 2.5%	685,007	550,362	584,262
FED HM LN PC POOL SD3642 FR 09/53 FIXED 6%	778,895	769,056	802,671
FED HM LN PC POOL SD3722 FR 05/53 FIXED 5%	386,908	362,178	385,915
FED HM LN PC POOL SD3737 FR 09/53 FIXED 6%	396,917	391,347	403,599
FED HM LN PC POOL SD4365 FR 09/53 FIXED 5.5%	298,191	297,235	300,274
FED HM LN PC POOL SD7509 FR 11/49 FIXED 3%	180,590	172,144	162,849
FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5%	846,149	736,187	733,773
FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5%	476,195	443,905	412,950
FED HM LN PC POOL SD7530 FR 11/50 FIXED 2.5%	14,430,917	15,288,357	12,456,416
FED HM LN PC POOL SD7531 FR 12/50 FIXED 3%	4,906,544	5,286,674	4,421,493
FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5%	2,087,554	1,939,520	1,814,644
FED HM LN PC POOL SD7536 FR 02/51 FIXED 2.5%	3,674,191	3,814,150	3,176,031
FED HM LN PC POOL SD7539 FR 04/51 FIXED 2%	1,567,820	1,401,660	1,305,728
FED HM LN PC POOL SD7540 FR 05/51 FIXED 2.5%	1,770,913	1,623,078	1,528,249
FED HM LN PC POOL SD7544 FR 07/51 FIXED 3%	953,182	909,850	857,596
FED HM LN PC POOL SD7553 FR 03/52 FIXED 3%	8,517,067	8,081,789	7,646,161
FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5%	4,903,499	4,265,263	4,230,050
FED HM LN PC POOL SD7555 FR 08/52 FIXED 3%	5,951,773	5,699,320	5,348,380
FED HM LN PC POOL SD7560 FR 02/53 FIXED 4%	1,127,466	1,084,776	1,081,417
FED HM LN PC POOL SD7563 FR 05/53 FIXED 4.5%	8,806,641	8,080,419	8,639,278
FED HM LN PC POOL SD8002 FR 07/49 FIXED 4.5%	61,604	65,929	60,699
FED HM LN PC POOL SD8003 FR 07/49 FIXED 4%	150,416	154,926	144,542
FED HM LN PC POOL SD8010 FR 09/49 FIXED 3%	0	-51,492	0
FED HM LN PC POOL SD8017 FR 10/49 FIXED 3.5%	415,958	439,328	387,251
FED HM LN PC POOL SD8019 FR 10/49 FIXED 4.5%	66,528	71,204	65,391
FED HM LN PC POOL SD8027 FR 11/49 FIXED 4.5%	722,022	757,476	710,299
FED HM LN PC POOL SD8056 FR 04/50 FIXED 3%	195,318	200,604	174,826
FED HM LN PC POOL SD8074 FR 07/50 FIXED 3%	289,100	301,972	258,769
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5%	1,247,926	1,314,286	1,162,331
FED HM LN PC POOL SD8082 FR 10/50 FIXED 1.5%	700,328	593,176	547,462
FED HM LN PC POOL SD8084 FR 08/50 FIXED 3%	653,097	679,747	582,590
FED HM LN PC POOL SD8099 FR 10/50 FIXED 2.5%	455,129	475,425	389,850
FED HM LN PC POOL SD8100 FR 10/50 FIXED 3%	664,264	691,673	591,926
FED HM LN PC POOL SD8121 FR 01/51 FIXED 2%	4,548,772	3,762,905	3,741,728
FED HM LN PC POOL SD8128 FR 02/51 FIXED 2%	1,726,168	1,765,939	1,417,849
FED HM LN PC POOL SD8129 FR 02/51 FIXED 2.5%	8,746,208	7,893,645	7,494,439
FED HM LN PC POOL SD8133 FR 03/51 FIXED 1.5%	393,307	326,862	307,456
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2%	2,292,946	2,017,364	1,882,795
FED HM LN PC POOL SD8135 FR 03/51 FIXED 2.5%	1,124,170	1,165,708	963,262
FED HM LN PC POOL SD8146 FR 05/51 FIXED 2%	20,357,784	17,138,977	16,699,364
FED HM LN PC POOL SD8147 FR 05/51 FIXED 2.5%	1,844,658	1,902,185	1,574,796
FED HM LN PC POOL SD8155 FR 07/51 FIXED 2%	402,197	406,478	329,668
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5%	318,867	329,289	271,832
FED HM LN PC POOL SD8167 FR 09/51 FIXED 2.5%	2,405,315	2,281,043	2,049,983
FED HM LN PC POOL SD8169 FR 09/51 FIXED 3.5%	490,221	521,022	451,471
FED HM LN PC POOL SD8171 FR 10/51 FIXED 1.5%	210,221	174,677	163,898
FED HM LN PC POOL SD8172 FR 10/51 FIXED 2%	1,157,737	933,178	948,000
FED HM LN PC POOL SD8176 FR 11/51 FIXED 1.5%	48,017	39,898	37,424
FED HM LN PC POOL SD8177 FR 11/51 FIXED 2%	511,808	417,239	418,982
FED HM LN PC POOL SD8189 FR 01/52 FIXED 2.5%	1,444,580	1,464,656	1,230,548
FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5%	20,140,464	17,143,794	17,155,852

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SD8205 FR 04/52 FIXED 2.5%	1,560,840	1,335,647	1,329,449
FED HM LN PC POOL SD8211 FR 05/52 FIXED 2%	22,957,777	18,363,188	18,784,508
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5%	6,049,838	5,199,983	5,557,784
FED HM LN PC POOL SD8233 FR 07/52 FIXED 5%	1,405,332	1,426,900	1,393,645
FED HM LN PC POOL SD8258 FR 10/52 FIXED 5%	1,467,542	1,479,612	1,453,339
FED HM LN PC POOL SD8268 FR 11/52 FIXED 5.5%	751,990	740,009	758,219
FED HM LN PC POOL SD8288 FR 01/53 FIXED 5%	2,219,229	2,215,816	2,198,724
FED HM LN PC POOL SD8289 FR 01/53 FIXED 5.5%	1,494,666	1,498,464	1,502,971
FED HM LN PC POOL SD8290 FR 01/53 FIXED 6%	1,112,722	1,134,416	1,131,011
FED HM LN PC POOL SD8299 FR 02/53 FIXED 5%	953,604	950,145	944,376
FED HM LN PC POOL SD8300 FR 02/53 FIXED 5.5%	465,317	464,573	468,074
FED HM LN PC POOL SD8309 FR 03/53 FIXED 6%	1,343,667	1,355,332	1,365,629
FED HM LN PC POOL SD8316 FR 04/53 FIXED 5.5%	1,170,666	1,182,125	1,176,595
FED HM LN PC POOL SD8331 FR 06/53 FIXED 5.5%	1,350,112	1,358,384	1,356,717
FED HM LN PC POOL SD8344 FR 07/53 FIXED 6.5%	1,433,981	1,469,932	1,469,542
FED HM LN PC POOL SD8368 FR 10/53 FIXED 6%	2,084,649	2,022,138	2,118,291
FED HM LN PC POOL SI2009 FR 10/49 FIXED 3%	366,683	386,327	329,363
FED HM LN PC POOL SI2048 FR 07/50 FIXED 2.5%	192,790	165,988	166,051
FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5%	69,052	73,623	68,382
FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5%	549,866	586,754	549,332
FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5%	420,911	449,170	420,502
FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5%	122,882	130,789	121,689
FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5%	962,639	1,003,844	906,767
FED HM LN PC POOL V60796 FG 05/30 FIXED 2.5%	87,131	88,291	82,789
FED HM LN PC POOL V60886 FG 08/30 FIXED 2.5%	93,610	94,447	88,913
FED HM LN PC POOL V60902 FG 08/30 FIXED 2.5%	77,204	77,876	73,273
FED HM LN PC POOL V60903 FG 09/30 FIXED 2.5%	76,343	77,046	72,426
FED HM LN PC POOL V60904 FG 09/30 FIXED 2.5%	17,424	17,583	16,543
FED HM LN PC POOL V60908 FG 08/30 FIXED 3%	23,970	24,549	23,086
FED HM LN PC POOL V60909 FG 08/30 FIXED 3%	40,503	41,454	38,992
FED HM LN PC POOL V80355 FG 08/43 FIXED 3.5%	249,809	251,833	235,446
FED HM LN PC POOL V80552 FG 02/41 FIXED 4%	45,358	48,224	44,352
FED HM LN PC POOL V80553 FG 06/40 FIXED 4%	19,035	20,106	18,613
FED HM LN PC POOL V81992 FG 10/45 FIXED 4%	58,139	60,627	55,840
FED HM LN PC POOL V83115 FG 03/47 FIXED 4.5%	973,040	1,040,001	965,238
FED HM LN PC POOL V83224 FG 07/47 FIXED 3.5%	665,307	689,010	625,999
FED HM LN PC POOL WE6000 FR 09/39 FIXED 1.9%	1,173,378	958,822	875,844
FED HM LN PC POOL WN2250 FR 09/32 FIXED 4%	100,000	97,028	96,342
FED HM LN PC POOL ZA5250 FR 01/48 FIXED 4%	389,378	418,226	376,562
FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4%	392,388	375,963	377,891
FED HM LN PC POOL ZI8701 FR 04/39 FIXED 6%	48,021	51,979	49,861
FED HM LN PC POOL ZM0037 FR 08/45 FIXED 3.5%	23,844	24,799	22,279
FED HM LN PC POOL ZM1590 FR 08/46 FIXED 3%	1,199,311	1,265,586	1,088,535
FED HM LN PC POOL ZM5821 FR 03/48 FIXED 3.5%	961,693	1,018,746	897,024
FED HM LN PC POOL ZM6153 FR 04/48 FIXED 4%	340,166	327,603	327,932
FED HM LN PC POOL ZM7688 FR 08/48 FIXED 4%	562,655	599,238	543,633
FED HM LN PC POOL ZN2025 FR 12/48 FIXED 4.5%	442,861	477,798	437,084
FED HM LN PC POOL ZS3399 FR 11/41 FIXED 5%	127,356	137,460	129,520
FED HM LN PC POOL ZS3412 FR 12/38 FIXED 5.5%	150,307	162,724	154,908
FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6%	6,162	6,827	6,412
FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5%	747,368	806,869	736,262
FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3%	109,142	113,878	104,446



**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3%	57,079	59,785	54,562
FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5%	305,280	329,414	291,260
FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3%	176,477	191,545	162,461
FED HM LN PC POOL ZT1481 FR 11/48 FIXED 4%	414,939	442,419	400,026
FED REPUBLIC OF BRAZIL SR UNSECURED 01/25 4.25%	849,000	847,566	836,875
FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625%	434,000	441,078	429,937
FED REPUBLIC OF BRAZIL SR UNSECURED 01/34 8.25%	1,183,000	1,470,350	1,389,885
FED REPUBLIC OF BRAZIL SR UNSECURED 01/37 7.125%	280,000	365,788	306,414
FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625%	600,000	653,856	553,564
FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5%	1,774,000	1,904,743	1,446,633
FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75%	400,000	414,905	307,549
FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625%	420,000	409,048	368,442
FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6%	410,000	437,698	420,900
FED REPUBLIC OF BRAZIL SR UNSECURED 05/29 4.5%	600,000	570,085	578,980
FED REPUBLIC OF BRAZIL SR UNSECURED 06/25 2.875%	1,577,000	1,560,173	1,521,730
FED REPUBLIC OF BRAZIL SR UNSECURED 06/30 3.875%	4,730,000	4,779,492	4,328,573
FED REPUBLIC OF BRAZIL SR UNSECURED 10/33 6%	1,330,000	1,315,480	1,330,260
FEDERAL FARM CREDIT BANK BONDS 01/30 2.98%	7,425,000	7,306,933	6,946,607
FEDERAL FARM CREDIT BANK BONDS 01/36 1.84%	720,000	546,189	524,232
FEDERAL FARM CREDIT BANK BONDS 01/39 3.39%	6,870,000	6,490,546	5,855,445
FEDERAL FARM CREDIT BANK BONDS 02/36 2.1%	1,975,000	1,528,183	1,492,962
FEDERAL FARM CREDIT BANK BONDS 02/39 3.5%	9,510,000	9,512,713	8,210,551
FEDERAL FARM CREDIT BANK BONDS 03/32 2.38%	9,000,000	8,897,791	7,823,150
FEDERAL FARM CREDIT BANK BONDS 03/33 4%	17,400,000	16,671,575	16,981,036
FEDERAL FARM CREDIT BANK BONDS 03/34 2.85%	3,430,000	3,422,139	3,007,302
FEDERAL FARM CREDIT BANK BONDS 03/37 3.08%	2,860,000	2,867,922	2,475,082
FEDERAL FARM CREDIT BANK BONDS 03/39 2.75%	5,050,000	4,909,597	3,954,615
FEDERAL FARM CREDIT BANK BONDS 03/46 3.48%	10,000,000	10,067,004	8,017,507
FEDERAL FARM CREDIT BANK BONDS 04/31 3.45%	4,110,000	4,113,484	3,905,379
FEDERAL FARM CREDIT BANK BONDS 04/32 2.9%	4,140,000	4,119,543	3,746,431
FEDERAL FARM CREDIT BANK BONDS 04/36 2.5%	1,071,000	851,232	839,690
FEDERAL FARM CREDIT BANK BONDS 04/40 3.49%	5,700,000	5,826,705	4,836,859
FEDERAL FARM CREDIT BANK BONDS 05/32 3.3%	2,050,000	2,041,673	1,908,733
FEDERAL FARM CREDIT BANK BONDS 05/36 2.49%	1,200,000	964,893	954,960
FEDERAL FARM CREDIT BANK BONDS 05/36 3.04%	8,770,000	8,117,295	7,618,322
FEDERAL FARM CREDIT BANK BONDS 07/33 4.25%	10,000,000	10,004,630	9,953,355
FEDERAL FARM CREDIT BANK BONDS 08/29 2.25%	17,130,000	15,315,249	15,436,102
FEDERAL FARM CREDIT BANK BONDS 08/36 1.84%	15,000,000	14,999,425	11,272,193
FEDERAL FARM CREDIT BANK BONDS 08/37 3.86%	6,990,000	6,996,868	6,587,678
FEDERAL FARM CREDIT BANK BONDS 09/32 3.5%	845,000	824,129	797,347
FEDERAL FARM CREDIT BANK BONDS 09/32 3.875%	410,000	391,195	397,730
FEDERAL FARM CREDIT BANK BONDS 09/35 1.68%	11,410,000	8,244,351	8,406,884
FEDERAL FARM CREDIT BANK BONDS 09/37 1.94%	30,000,000	29,991,078	22,407,766
FEDERAL FARM CREDIT BANK BONDS 10/29 2.17%	6,945,000	6,195,618	6,205,736
FEDERAL FARM CREDIT BANK BONDS 10/35 3.25%	5,595,000	5,553,474	5,007,750
FEDERAL FARM CREDIT BANK BONDS 12/35 3.77%	4,200,000	4,201,909	3,953,155
FEDERAL FARM CREDIT BANK BONDS 12/38 3.7%	2,370,000	2,431,359	2,188,497
FEDERAL HOME LOAN BANK BONDS 01/36 1.85%	8,220,000	6,221,264	5,965,861
FEDERAL HOME LOAN BANK BONDS 02/27 0.92%	1,150,000	1,062,503	1,038,972
FEDERAL HOME LOAN BANK BONDS 02/36 1.87%	1,080,000	819,630	788,335
FEDERAL HOME LOAN BANK BONDS 03/26 VARIABLE	2,480,000	2,480,000	2,325,038
FEDERAL HOME LOAN BANK BONDS 03/28 3%	12,270,000	12,221,005	11,824,074

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FEDERAL HOME LOAN BANK BONDS 05/31 1.6%	3,460,000	3,035,389	2,853,553
FEDERAL HOME LOAN BANK BONDS 05/33 3.56%	3,915,000	3,906,410	3,684,084
FEDERAL HOME LOAN BANK BONDS 06/28 4%	8,315,000	8,292,890	8,357,587
FEDERAL HOME LOAN BANK BONDS 06/30 3.5%	8,740,000	8,814,740	8,431,211
FEDERAL HOME LOAN BANK BONDS 06/31 1.65%	3,460,000	3,041,452	2,849,913
FEDERAL HOME LOAN BANK BONDS 09/26 3%	5,380,000	5,382,151	5,227,188
FEDERAL HOME LOAN BANK BONDS 09/27 2.375%	12,000,000	11,804,256	11,325,549
FEDERAL HOME LOAN BANK BONDS 09/27 2.625%	6,000,000	5,954,332	5,719,996
FEDERAL HOME LOAN BANK BONDS 09/29 2.06%	3,975,000	3,512,638	3,535,553
FEDERAL HOME LOAN BANK BONDS 09/29 2.2%	1,860,000	1,665,067	1,668,260
FEDERAL HOME LOAN BANK BONDS 11/35 3.315%	21,850,000	21,851,251	19,550,637
FEDERAL HOME LOAN BANK BONDS 12/32 4.75%	4,170,000	4,354,865	4,307,549
FERMACA ENTERPRISES S RL SR SECURED 144A 03/38 6.375%	492,217	535,100	473,520
FERTITTA ENTERTAINMENT COMPANY GUAR 144A 01/30 6.75%	2,977,000	2,619,165	2,617,417
FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625%	2,096,000	1,871,218	1,901,848
FERTITTA ENTERTAINMENT, LLC 2022 TERM LOAN B due 01/27/29	717,225	710,168	717,074
FHLMC MULTIFAMILY STRUCTURED P FHMS K 152 A2	570,000	542,458	543,541
FHLMC MULTIFAMILY STRUCTURED P FHMS K 153 A2	1,301,000	1,240,625	1,243,080
FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 A2	480,000	481,650	477,148
FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 X1	13,397,491	383,698	387,394
FHLMC MULTIFAMILY STRUCTURED P FHMS K 155 X1	8,994,669	204,793	208,422
FHLMC MULTIFAMILY STRUCTURED P FHMS K 157 X1	10,299,687	234,997	237,179
FHLMC MULTIFAMILY STRUCTURED P FHMS K 160 A2	2,500,000	2,282,673	2,517,095
FHLMC MULTIFAMILY STRUCTURED P FHMS K 161 A2	4,200,000	4,119,739	4,351,791
FHLMC MULTIFAMILY STRUCTURED P FHMS K068 X1	7,802,035	2,150,508	103,427
FHLMC MULTIFAMILY STRUCTURED P FHMS K072 X1	5,890,313	1,407,463	76,324
FHLMC MULTIFAMILY STRUCTURED P FHMS K091 X1	2,698,728	52,546	68,030
FHLMC MULTIFAMILY STRUCTURED P FHMS K093 X1	1,921,433	64,971	78,615
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1	1,979,947	67,958	77,792
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 XAM	4,950,000	223,867	271,043
FHLMC MULTIFAMILY STRUCTURED P FHMS K095 XAM	800,000	38,852	46,525
FHLMC MULTIFAMILY STRUCTURED P FHMS K106 X1	3,300,849	209,043	215,182
FHLMC MULTIFAMILY STRUCTURED P FHMS K110 X1	993,303	75,938	80,678
FHLMC MULTIFAMILY STRUCTURED P FHMS K115 X1	1,094,095	69,359	73,727
FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1	992,208	66,675	71,299
FHLMC MULTIFAMILY STRUCTURED P FHMS K121 X1	2,266,129	111,880	120,966
FHLMC MULTIFAMILY STRUCTURED P FHMS K128 X1	8,822,262	252,704	256,956
FHLMC MULTIFAMILY STRUCTURED P FHMS K136 X1	21,932,542	484,582	493,522
FHLMC MULTIFAMILY STRUCTURED P FHMS K142 A2	500,000	468,696	431,832
FHLMC MULTIFAMILY STRUCTURED P FHMS K144 A2	830,000	767,063	717,880
FHLMC MULTIFAMILY STRUCTURED P FHMS K145 A2	1,205,000	1,114,997	1,051,619
FHLMC MULTIFAMILY STRUCTURED P FHMS K146 A2	530,000	470,231	474,682
FHLMC MULTIFAMILY STRUCTURED P FHMS K149 X1	10,977,421	211,711	236,214
FHLMC MULTIFAMILY STRUCTURED P FHMS K510 A2	1,150,000	1,146,664	1,185,362
FHLMC MULTIFAMILY STRUCTURED P FHMS K729 X3	27,000,000	795,064	459,791
FHLMC MULTIFAMILY STRUCTURED P FHMS K733 X3	20,326,389	748,313	754,426
FHLMC MULTIFAMILY STRUCTURED P FHMS KC02 A2	1,358,162	1,350,165	1,326,028
FHLMC MULTIFAMILY STRUCTURED P FHMS KG06 X1	4,694,601	150,578	152,658
FHLMC MULTIFAMILY STRUCTURED P FHMS KG08 A2	1,491,304	1,428,292	1,454,679
FHLMC MULTIFAMILY STRUCTURED P FHMS KJ46 A2	1,263,165	1,262,907	1,282,464
FHLMC MULTIFAMILY STRUCTURED P FHMS KL06 XFX	1,420,000	76,886	78,154
FIFTH THIRD BANCORP JR SUBORDINA 12/49 VARIABLE	930,000	930,000	888,421

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FIFTH THIRD BANCORP SR UNSECURED 01/25 2.375%	830,000	826,749	802,595
FIFTH THIRD BANCORP SR UNSECURED 04/33 VARIABLE	3,045,000	2,545,714	2,837,672
FIN DEPT GOVT SHARJAH SR UNSECURED 144A 07/50 4%	500,000	504,492	333,406
FIN DEPT GOVT SHARJAH SR UNSECURED 144A 11/32 6.5%	330,000	330,487	346,180
FIRST CITIZENS BANK/TRST SR UNSECURED 09/25 VARIABLE	1,525,000	1,525,000	1,488,799
FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF10 A1	805,432	795,882	779,639
FIRST FRANKLIN MTG LOAN ASSET FFML 2006 FF15 A5	561,448	555,822	550,855
FIRST HELP FINANCIAL LLC FHF 2023 2A D 144A	1,190,000	1,189,619	1,232,420
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875%	200,000	176,048	179,786
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5%	140,000	138,583	133,758
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/31 8.625%	95,000	92,740	80,549
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875%	470,000	484,454	399,427
FIRST STUDENT BIDCO INC TERM LOAN B due 07/21/28	1,058,048	1,054,170	1,049,013
FIRST STUDENT BIDCO INC TERM LOAN C due 07/21/28	320,025	318,806	317,292
FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625%	1,970,000	1,949,429	1,886,146
FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625%	445,000	453,580	415,417
FIRSTENERGY CORP SR UNSECURED 03/50 3.4%	788,000	554,291	555,721
FIRSTENERGY CORP SR UNSECURED 07/27 4.15%	1,170,000	1,166,999	1,125,499
FIRSTENERGY CORP SR UNSECURED 07/47 5.1%	55,000	64,062	50,355
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 01/25 4.35%	458,000	456,091	450,660
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 04/49 4.55%	305,000	323,891	264,618
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 07/44 5.45%	152,000	175,303	147,315
FIRSTKEY HOMES 2020 SFR1 TRUST FKH 2020 SFR1 E 144A	2,000,000	1,838,853	1,868,509
FISERV INC SR UNSECURED 05/31 4.5%	1,100,000	1,183,076	1,289,553
FISERV INC SR UNSECURED 07/26 3.2%	5,295,000	5,110,334	5,098,784
FISERV INC SR UNSECURED 07/49 4.4%	900,000	1,132,792	795,858
FIVE 2023 V1 FIVE 2023 V1 C	757,000	742,570	711,188
FLAGSTAR MORTGAGE TRUST FSMT 2021 13IN A6 144A	494,906	425,095	428,365
FLATIRON CLO LTD FLAT 2019 1A DR 144A	250,000	250,000	244,908
FLATIRON CLO LTD FLAT 2021 1A B 144A	875,000	845,109	870,557
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/30 2.55%	1,000,000	998,396	857,619
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/32 2.45%	1,000,000	875,580	860,277
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95%	1,177,000	1,436,607	1,003,249
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 05/28 4.4%	1,221,000	1,220,289	1,223,975
FLUID FLOW PRODUCTS INC SECOND LIEN TERM LOAN due 03/30/29	653,910	652,826	615,290
FLUTTER ENTERTAINMENT PLC TERM LOAN B due 11/25/30	1,090,000	1,087,298	1,090,905
FLUVIUS SYSTEM OP COMPANY GUAR REGS 03/31 3.875%	500,000	530,639	572,285
FLY FUNDING II SARL 2019 TERM LOAN B due 08/11/25	634,280	579,875	596,382
FLYNN RESTAURANT GROUP LP FIRST LIEN due 06/27/25	974,942	973,668	978,598
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/30 5.875%	250,000	232,577	248,668
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/31 4.375%	200,000	200,000	183,100
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 09/27 4.5%	187,000	181,984	179,693
FMG RESOURCES AUG 2006 SR UNSECURED 144A 04/32 6.125%	175,000	166,691	176,340
FNMA POOL 190307 FN 06/30 FIXED 8.0%	580	612	607
FNMA POOL 190317 FN 08/31 FIXED 8.0%	1,033	1,091	1,091
FNMA POOL 250508 FN 01/26 FIXED 6%	454	452	466
FNMA POOL 251237 FN 10/27 FIXED 8%	1,902	1,940	1,933
FNMA POOL 251971 FN 09/28 FIXED 7.5%	4,184	4,199	4,239
FNMA POOL 252568 FN 06/29 FIXED 7.5%	509	519	515
FNMA POOL 252925 FN 12/29 FIXED 7.5%	1,484	1,535	1,534
FNMA POOL 253113 FN 03/30 FIXED 7.5%	9,392	9,672	9,673
FNMA POOL 253184 FN 04/30 FIXED 8%	1,220	1,261	1,285

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 253356 FN 07/30 FIXED 8%	749	768	791
FNMA POOL 253553 FN 10/30 FIXED 8%	13,311	13,336	13,426
FNMA POOL 253607 FN 11/30 FIXED 7.5%	848	851	845
FNMA POOL 253643 FN 02/31 FIXED 7.5%	628	654	650
FNMA POOL 253644 FN 02/31 FIXED 8%	1,156	1,214	1,225
FNMA POOL 253813 FN 05/31 FIXED 8%	420	431	421
FNMA POOL 253891 FN 07/31 FIXED 7.5%	1,034	1,076	1,052
FNMA POOL 253974 FN 08/31 FIXED 7%	5,375	5,496	5,388
FNMA POOL 254335 FN 05/32 FIXED 7.5%	5,927	6,156	6,020
FNMA POOL 254360 FN 05/32 FIXED 7%	5,744	5,807	5,717
FNMA POOL 254383 FN 06/32 FIXED 7.5%	3,902	4,054	4,085
FNMA POOL 254416 FN 07/32 FIXED 7.5%	527	541	541
FNMA POOL 254446 FN 08/32 FIXED 7.5%	3,947	4,080	4,051
FNMA POOL 254548 FN 12/32 FIXED 5.5%	37,090	36,880	38,224
FNMA POOL 255217 FN 04/24 FIXED 4.5%	42	42	42
FNMA POOL 255269 FN 07/34 FIXED 5.5%	6,545	6,513	6,745
FNMA POOL 256715 FN 05/27 FIXED 6%	5,585	5,572	5,676
FNMA POOL 256851 FN 08/37 FIXED 7%	158,807	164,875	166,532
FNMA POOL 310048 FN 02/38 FIXED 6.5%	113,178	121,961	118,561
FNMA POOL 323868 FN 08/29 FIXED 7.5%	626	628	629
FNMA POOL 357822 FN 05/35 FIXED 5.5%	24,933	24,379	25,698
FNMA POOL 418497 FN 03/28 FIXED 6%	732	729	755
FNMA POOL 519876 FN 02/30 FIXED 7.5%	306	313	307
FNMA POOL 526353 FN 03/30 FIXED 7.5%	158	170	158
FNMA POOL 532907 FN 04/30 FIXED 7.5%	2,326	2,384	2,328
FNMA POOL 535023 FN 12/29 FIXED 8.0%	705	722	729
FNMA POOL 535039 FN 12/29 FIXED 8.0%	716	733	741
FNMA POOL 535095 FN 01/30 FIXED 8.0%	4,607	4,789	4,828
FNMA POOL 535425 FN 08/30 FIXED 7.5%	7	8	7
FNMA POOL 535440 FN 08/30 FIXED 8.5%	1,109	1,169	1,180
FNMA POOL 535481 FN 09/30 FIXED 8.0%	206	224	214
FNMA POOL 535488 FN 09/30 FIXED 8.5%	1,739	1,844	1,798
FNMA POOL 535533 FN 10/30 FIXED 8.0%	4,018	4,203	4,196
FNMA POOL 535597 FN 10/30 FIXED 8.0%	546	559	566
FNMA POOL 535608 FN 04/30 FIXED 9.5%	2,640	2,807	2,660
FNMA POOL 535667 FN 01/31 FIXED 8.0%	336	345	346
FNMA POOL 535714 FN 01/31 FIXED 7.5%	962	998	985
FNMA POOL 535751 FN 12/30 FIXED 7.5%	86	93	88
FNMA POOL 535903 FN 03/31 FIXED 7.5%	1,985	2,067	2,026
FNMA POOL 535996 FN 06/31 FIXED 7.5%	381	391	396
FNMA POOL 536142 FN 04/30 FIXED 7.5%	5,668	5,818	5,664
FNMA POOL 536495 FN 04/30 FIXED 8.5%	8,039	8,314	8,008
FNMA POOL 536597 FN 04/30 FIXED 7.5%	3,722	3,814	3,723
FNMA POOL 536909 FN 04/30 FIXED 7.5%	63	67	63
FNMA POOL 538886 FN 07/30 FIXED 7.5%	271	278	274
FNMA POOL 543845 FN 07/30 FIXED 8%	906	932	937
FNMA POOL 544397 FN 08/30 FIXED 8.5%	5,101	5,278	5,086
FNMA POOL 545138 FN 08/31 FIXED 7.5%	869	905	882
FNMA POOL 545240 FN 09/31 FIXED 8.0%	337	347	352
FNMA POOL 545481 FN 11/31 FIXED 7.5%	25,047	26,144	25,605
FNMA POOL 545562 FN 03/32 FIXED 7.5%	1,807	1,890	1,846
FNMA POOL 545604 FN 09/31 FIXED 8.0%	704	725	731

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 545609 FN 03/32 FIXED 7.5%	1,631	1,706	1,672
FNMA POOL 545612 FN 04/32 FIXED 8.0%	371	383	392
FNMA POOL 545613 FN 03/32 FIXED 7.5%	15,490	16,220	15,832
FNMA POOL 548965 FN 07/30 FIXED 8.5%	152	168	152
FNMA POOL 551217 FN 09/30 FIXED 8%	189	205	189
FNMA POOL 554471 FN 10/30 FIXED 7.5%	1,733	1,800	1,733
FNMA POOL 555531 FN 06/33 FIXED 5.5%	264,068	273,886	272,146
FNMA POOL 556519 FN 10/30 FIXED 8%	8	9	8
FNMA POOL 561775 FN 01/31 FIXED 8%	1,978	2,044	2,026
FNMA POOL 561790 FN 11/30 FIXED 7.5%	938	961	943
FNMA POOL 562653 FN 01/31 FIXED 7.5%	70	76	70
FNMA POOL 562827 FN 03/31 FIXED 7.5%	16,699	16,743	16,643
FNMA POOL 568335 FN 01/31 FIXED 7.5%	8,337	8,588	8,354
FNMA POOL 568516 FN 01/31 FIXED 8.5%	14,915	15,457	14,881
FNMA POOL 568551 FN 02/31 FIXED 7.5%	136	147	136
FNMA POOL 568656 FN 03/31 FIXED 7.5%	1,076	1,107	1,075
FNMA POOL 570320 FN 02/31 FIXED 7.5%	257	277	258
FNMA POOL 570543 FN 01/31 FIXED 8.5%	107,978	112,259	110,876
FNMA POOL 571054 FN 02/31 FIXED 7.5%	1,670	1,716	1,670
FNMA POOL 582122 FN 06/31 FIXED 7.5%	2,912	2,995	2,913
FNMA POOL 583354 FN 05/31 FIXED 7.5%	172	186	172
FNMA POOL 600187 FN 07/31 FIXED 7%	32,921	33,612	33,458
FNMA POOL 600950 FN 08/31 FIXED 8%	9,047	9,340	9,086
FNMA POOL 602073 FN 09/31 FIXED 7.5%	9,060	9,337	9,087
FNMA POOL 609492 FN 10/31 FIXED 7.5%	4,788	4,933	4,837
FNMA POOL 628075 FN 02/32 FIXED 7.5%	44,187	46,113	44,038
FNMA POOL 635926 FN 03/32 FIXED 7.5%	1,308	1,346	1,308
FNMA POOL 636878 FN 04/32 FIXED 7.5%	9,680	9,966	9,706
FNMA POOL 650136 FN 07/32 FIXED 7.5%	2,013	2,076	2,017
FNMA POOL 660126 FN 09/32 FIXED 7.5%	14,915	15,393	15,072
FNMA POOL 725206 FN 02/34 FIXED 5.5%	132,724	132,761	135,973
FNMA POOL 725594 FN 07/34 FIXED 5.5%	32,457	32,618	33,451
FNMA POOL 725692 FN 10/33 FLT	142,653	141,092	145,542
FNMA POOL 725946 FN 11/34 FIXED 5.5%	64,848	64,469	66,834
FNMA POOL 735989 FN 02/35 FIXED 5.5%	149,371	149,135	153,070
FNMA POOL 745339 FN 03/36 FIXED 5.5%	43,400	44,176	44,731
FNMA POOL 745341 FN 09/35 FIXED 7.5%	80,304	84,599	83,047
FNMA POOL 745603 FN 05/35 FLT	258,300	255,191	263,398
FNMA POOL 745959 FN 11/36 FIXED 5.5%	192,408	190,074	198,309
FNMA POOL 769523 FN 02/34 FLT	21,161	21,039	21,059
FNMA POOL 775695 FN 05/34 FIXED 5.5%	15,305	15,364	15,774
FNMA POOL 783629 FN 07/35 FLT	27,039	26,889	26,996
FNMA POOL 795297 FN 07/44 FLT	20,767	20,610	20,057
FNMA POOL 795548 FN 10/34 FLT	4,755	4,808	4,747
FNMA POOL 806506 FN 10/44 FLT	1,344	1,334	1,298
FNMA POOL 806642 FN 12/34 FLT	5,905	5,905	5,898
FNMA POOL 814579 FN 04/35 FIXED 5.5%	25,658	25,361	26,179
FNMA POOL 825405 FN 08/35 FLT	84,283	84,292	84,202
FNMA POOL 826146 FN 07/35 FLT	59,504	60,635	58,123
FNMA POOL 831232 FN 01/36 FIXED 5.5%	64,374	70,013	66,344
FNMA POOL 831834 FN 09/36 FIXED 6%	50,572	54,322	52,864
FNMA POOL 843997 FN 11/35 FLT	24,128	24,550	23,427



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 849299 FN 01/36 FIXED 5.5%	161,313	176,011	166,252
FNMA POOL 886574 FN 08/36 FLT	53,900	59,212	54,319
FNMA POOL 888275 FN 01/35 FIXED 5.5%	2,949	2,926	3,039
FNMA POOL 888509 FN 06/33 FLT	6,162	6,150	6,196
FNMA POOL 888635 FN 09/36 FIXED 5.5%	41,616	40,765	42,889
FNMA POOL 888832 FN 11/37 FIXED 6.5%	341,446	376,798	361,441
FNMA POOL 889466 FN 05/38 FIXED 6.0%	41,987	46,069	43,882
FNMA POOL 889529 FN 03/38 FIXED 6.0%	27,488	30,109	28,732
FNMA POOL 889983 FN 10/38 FIXED 6.0%	26,885	29,273	28,102
FNMA POOL 890466 FN 12/39 FIXED 6.0%	346,980	379,964	362,724
FNMA POOL 890604 FN 10/44 FIXED 4.5%	2,126,638	2,313,906	2,113,146
FNMA POOL 890827 FN 12/37 FIXED 3.5%	74,295	80,008	70,747
FNMA POOL 890843 FN 09/47 FIXED 3.0%	1,209,334	1,189,855	1,102,806
FNMA POOL 909196 FN 06/38 FIXED 5%	162,766	156,710	165,580
FNMA POOL 914854 FN 04/37 FLT	8,740	8,936	8,651
FNMA POOL 920409 FN 06/36 FIXED 5%	194,124	210,774	197,466
FNMA POOL 929587 FN 06/38 FIXED 5%	28,245	26,969	28,733
FNMA POOL 953106 FN 05/38 FIXED 5%	84,823	81,798	86,290
FNMA POOL 962589 FN 04/38 FIXED 5.5%	50,785	55,445	52,341
FNMA POOL 975109 FN 05/38 FIXED 5%	113,999	108,960	115,969
FNMA POOL 977032 FN 05/38 FIXED 5%	44,437	42,763	45,205
FNMA POOL 990906 FN 10/35 FIXED 5.5%	377,137	377,415	388,700
FNMA POOL 995072 FN 08/38 FIXED 5.5%	64,639	69,694	66,624
FNMA POOL 995112 FN 07/36 FIXED 5.5%	632,460	685,763	651,840
FNMA POOL AA4221 FN 04/39 FIXED 4.5%	3,751	3,776	3,717
FNMA POOL AA4666 FN 05/39 FIXED 4.5%	4,046	4,072	4,041
FNMA POOL AA5357 FN 04/39 FIXED 4.5%	81,054	81,590	81,015
FNMA POOL AA6923 FN 07/24 FIXED 4.5%	306	321	305
FNMA POOL AB0687 FN 01/36 FIXED 4%	131,177	138,232	129,065
FNMA POOL AB1226 FN 07/40 FIXED 4.5%	32,340	34,610	32,334
FNMA POOL AB1343 FN 08/40 FIXED 4.5%	16,041	17,419	16,038
FNMA POOL AB3193 FN 06/41 FIXED 4.5%	51,677	54,180	51,669
FNMA POOL AB5179 FN 05/42 FIXED 3.5%	325,100	322,660	308,020
FNMA POOL AB6929 FN 11/42 FIXED 3.5%	399,539	399,128	377,459
FNMA POOL AB7965 FN 02/43 FIXED 3.5%	309,600	306,983	292,231
FNMA POOL AB9177 FN 04/43 FIXED 3.5%	142,708	144,665	134,525
FNMA POOL AB9352 FN 05/43 FIXED 3%	43,785	42,073	40,305
FNMA POOL AB9462 FN 05/43 FIXED 3%	171,774	172,505	158,123
FNMA POOL AB9564 FN 06/43 FIXED 3%	19,562	19,645	17,975
FNMA POOL AB9597 FN 06/43 FIXED 4%	40,229	41,387	39,181
FNMA POOL AB9662 FN 06/43 FIXED 3%	190,182	191,011	175,069
FNMA POOL AB9863 FN 07/43 FIXED 3%	259,884	264,765	238,261
FNMA POOL AB9864 FN 07/43 FIXED 3.5%	209,009	212,788	197,024
FNMA POOL AC1487 FN 08/39 FIXED 4%	1,839	1,935	1,795
FNMA POOL AC2861 FN 08/39 FIXED 4.5%	7,720	7,759	7,709
FNMA POOL AD0130 FN 08/39 FIXED 6.5%	96,992	104,321	101,255
FNMA POOL AD0217 FN 08/37 FIXED 6.0%	997,471	1,041,547	1,038,525
FNMA POOL AD0494 FN 08/37 FIXED 5.5%	107,647	113,519	110,614
FNMA POOL AD0586 FN 12/39 FIXED 4.5%	115,703	116,520	115,576
FNMA POOL AD0636 FN 08/37 FIXED 6.0%	1,046,564	1,131,159	1,090,501
FNMA POOL AD0650 FN 09/39 FIXED 5.5%	79,961	85,782	82,419
FNMA POOL AD6391 FN 05/25 FIXED 4.5%	14,695	14,837	14,616

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AD8036 FN 08/40 FIXED 4.5%	207,171	221,685	207,135
FNMA POOL AE0028 FN 10/39 FIXED 6.0%	48,619	51,972	50,825
FNMA POOL AE0212 FN 12/27 FIXED 5.5%	11,965	12,387	12,034
FNMA POOL AE0758 FN 02/39 FIXED 7.0%	149,252	169,019	157,321
FNMA POOL AE0823 FN 09/40 FIXED 6.0%	33,939	37,005	35,427
FNMA POOL AH7010 FN 03/41 FIXED 4.5%	54,671	57,104	54,662
FNMA POOL AH9100 FN 03/41 FIXED 4.5%	6,509	6,778	6,508
FNMA POOL AI1630 FN 05/41 FIXED 4.5%	20,339	21,908	20,321
FNMA POOL AI4283 FN 06/41 FIXED 4.5%	129,196	134,654	129,175
FNMA POOL AI4815 FN 06/41 FIXED 4.5%	33,818	35,379	33,813
FNMA POOL AI7234 FN 07/36 FIXED 4.5%	30,304	31,832	29,932
FNMA POOL AI8448 FN 08/41 FIXED 4.5%	42,123	45,629	42,115
FNMA POOL AJ3757 FN 11/26 FIXED 3%	27,923	28,322	27,189
FNMA POOL AL0013 FN 04/40 FIXED 6.0%	101,738	109,917	106,317
FNMA POOL AL1319 FN 10/41 FIXED 4.5%	85,202	89,597	85,204
FNMA POOL AL1469 FN 02/39 FIXED 7.0%	169,217	191,961	179,589
FNMA POOL AL1470 FN 04/37 FIXED 7.0%	73,011	76,828	75,822
FNMA POOL AL1472 FN 05/39 FIXED 4.5%	62,151	67,264	62,089
FNMA POOL AL1547 FN 11/41 FIXED 4.5%	157,230	164,847	157,203
FNMA POOL AL1704 FN 05/40 FIXED 6.5%	90,543	100,515	94,620
FNMA POOL AL1938 FN 12/26 FIXED 4.0%	32,434	33,190	32,004
FNMA POOL AL2482 FN 09/42 FIXED 4.5%	124,509	134,387	124,475
FNMA POOL AL2683 FN 09/26 FIXED 4.0%	46,694	47,779	46,072
FNMA POOL AL3000 FN 12/42 FIXED 3.5%	461,086	472,505	435,223
FNMA POOL AL3026 FN 12/42 FIXED 3.5%	30,081	30,659	28,418
FNMA POOL AL3223 FN 09/41 FIXED 5.5%	58,460	64,530	60,256
FNMA POOL AL3365 FN 05/41 FIXED 6.0%	162,322	175,759	169,688
FNMA POOL AL3598 FN 07/39 FIXED 6.0%	1,811,540	1,974,325	1,893,580
FNMA POOL AL4141 FN 04/40 FIXED 6.0%	144,525	157,623	151,047
FNMA POOL AL4142 FN 06/41 FIXED 6.0%	44,806	48,816	46,840
FNMA POOL AL4324 FN 05/40 FIXED 6.5%	737,616	809,546	774,883
FNMA POOL AL4707 FN 05/32 FIXED 4.5%	916,663	967,456	911,459
FNMA POOL AL4741 FN 01/44 FIXED 4.5%	153,815	166,178	152,270
FNMA POOL AL4998 FN 06/51 FIXED 5.0%	481,380	522,676	502,259
FNMA POOL AL5083 FN 02/29 FIXED 4.0%	154,100	160,212	151,916
FNMA POOL AL5097 FN 09/43 FIXED 4.5%	337,083	357,658	335,361
FNMA POOL AL5231 FN 09/42 FIXED 4.5%	155,677	167,832	155,650
FNMA POOL AL5853 FN 05/44 FIXED 5.0%	164,826	180,720	169,652
FNMA POOL AL6161 FN 12/29 FIXED 3.5%	464,133	480,601	452,407
FNMA POOL AL6307 FN 02/45 FIXED 4.5%	57,008	60,574	56,647
FNMA POOL AL6404 FN 01/45 FIXED 4.5%	145,446	159,016	144,524
FNMA POOL AL6583 FN 03/30 FIXED 3.0%	86,758	88,565	83,596
FNMA POOL AL6584 FN 04/30 FIXED 3.0%	72,005	73,468	69,345
FNMA POOL AL6619 FN 04/45 FIXED 4.5%	2,824,730	3,130,823	2,806,815
FNMA POOL AL6622 FN 01/43 FIXED 4.5%	3,223,196	3,483,570	3,222,635
FNMA POOL AL6761 FN 05/30 FIXED 3.0%	37,747	38,637	36,352
FNMA POOL AL7072 FN 05/45 FIXED 4.5%	351,127	388,801	348,900
FNMA POOL AL7139 FN 07/30 FIXED 3.0%	58,216	59,557	55,969
FNMA POOL AL7147 FN 02/45 FIXED 4.5%	215,998	234,469	214,509
FNMA POOL AL7225 FN 08/30 FIXED 3.0%	103,069	105,602	99,110
FNMA POOL AL7226 FN 08/30 FIXED 3.0%	33,948	34,952	32,651
FNMA POOL AL7227 FN 08/30 FIXED 3.0%	83,692	85,712	80,495

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL7384 FN 09/45 FIXED 4.5%	1,141,358	1,244,136	1,134,119
FNMA POOL AL7531 FN 09/28 FIXED 3.0%	70,018	71,397	68,012
FNMA POOL AL7660 FN 11/45 FIXED 4.5%	180,830	198,769	179,722
FNMA POOL AL7661 FN 10/45 FIXED 4.5%	100,949	110,778	100,309
FNMA POOL AL7747 FN 11/45 FIXED 4.5%	25,592	27,727	25,430
FNMA POOL AL7899 FN 01/46 FLT	542,655	556,005	558,534
FNMA POOL AL8014 FN 09/26 FIXED 5.0%	381	383	383
FNMA POOL AL8182 FN 02/46 FLT	787,248	811,264	808,617
FNMA POOL AL8556 FN 08/44 FIXED 4.5%	1,318,135	1,416,185	1,317,905
FNMA POOL AL8815 FN 05/45 FLT	1,055,520	1,095,281	1,075,211
FNMA POOL AL8964 FN 06/45 FIXED 4.5%	342,949	363,030	340,774
FNMA POOL AL9011 FN 09/46 FLT	163,205	167,163	167,549
FNMA POOL AL9111 FN 08/46 FIXED 4.5%	508,558	540,980	505,332
FNMA POOL AL9128 FN 02/46 FIXED 4.5%	1,330,323	1,451,547	1,325,571
FNMA POOL AL9254 FN 10/46 FIXED 4.5%	73,074	76,147	72,565
FNMA POOL AL9407 FN 09/42 FIXED 4.5%	654,645	712,530	648,073
FNMA POOL AL9631 FN 12/46 FIXED 3.0%	658,740	657,846	600,238
FNMA POOL AL9749 FN 05/45 FIXED 4.5%	1,722,933	1,844,728	1,712,001
FNMA POOL AL9781 FN 02/46 FIXED 4.5%	2,148,771	2,304,977	2,140,999
FNMA POOL AM8674 FN 04/25 FIXED 2.81%	260,000	258,801	252,657
FNMA POOL AM8700 FN 06/30 FIXED 2.93%	18,639	19,108	17,157
FNMA POOL AO0186 FN 04/42 FIXED 4.5%	65,345	69,400	65,038
FNMA POOL AO1214 FN 04/42 FIXED 3.5%	288,338	296,663	273,358
FNMA POOL AO2114 FN 05/42 FIXED 4%	39,408	41,828	38,381
FNMA POOL AO2310 FN 12/42 FIXED 3%	25,093	24,412	23,287
FNMA POOL AO2961 FN 05/42 FIXED 4%	142,132	151,000	138,431
FNMA POOL AO4170 FN 06/42 FIXED 4%	26,864	28,896	26,173
FNMA POOL AO6086 FN 06/42 FIXED 4%	36,739	39,671	35,694
FNMA POOL AO6807 FN 06/42 FIXED 4%	275,196	286,914	268,030
FNMA POOL AO6908 FN 06/42 FIXED 4%	18,478	20,068	17,978
FNMA POOL AO7501 FN 06/42 FIXED 4%	21,527	23,519	20,973
FNMA POOL AO9859 FN 07/42 FIXED 4%	8,366	9,115	8,145
FNMA POOL AP3145 FN 12/42 FIXED 3%	11,082	10,801	10,201
FNMA POOL AP4532 FN 09/42 FIXED 4%	17,770	19,165	17,288
FNMA POOL AP4781 FN 09/42 FIXED 3%	193,675	201,510	178,927
FNMA POOL AP8670 FN 01/43 FIXED 3%	11,969	11,650	11,018
FNMA POOL AP9229 FN 10/42 FIXED 4%	13,501	14,813	13,144
FNMA POOL AQ0100 FN 10/42 FIXED 4%	15,889	17,142	15,481
FNMA POOL AQ0667 FN 11/42 FIXED 3%	13,679	13,287	12,592
FNMA POOL AQ1641 FN 10/42 FIXED 4%	13,186	14,383	12,860
FNMA POOL AQ2101 FN 12/42 FIXED 3%	20,134	19,598	18,584
FNMA POOL AQ2895 FN 12/42 FIXED 3%	43,513	42,328	40,254
FNMA POOL AQ3599 FN 11/42 FIXED 4%	31,545	34,327	30,734
FNMA POOL AQ4055 FN 04/43 FIXED 3%	89,199	86,590	82,443
FNMA POOL AQ4573 FN 12/42 FIXED 4%	47,158	50,471	45,930
FNMA POOL AQ5137 FN 11/42 FIXED 4%	21,766	23,428	21,206
FNMA POOL AQ5701 FN 01/43 FIXED 3%	25,021	24,379	23,033
FNMA POOL AQ6570 FN 01/43 FIXED 3%	23,113	22,459	21,496
FNMA POOL AQ6744 FN 11/42 FIXED 4%	4,782	5,184	4,645
FNMA POOL AQ7048 FN 12/42 FIXED 4%	25,214	26,818	24,540
FNMA POOL AQ7120 FN 12/42 FIXED 4%	10,161	11,049	9,908
FNMA POOL AQ7146 FN 01/43 FIXED 3%	76,446	74,254	70,878

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AQ7310 FN 01/43 FIXED 3%	51,418	49,920	47,331
FNMA POOL AQ7661 FN 12/42 FIXED 4%	12,810	13,793	12,315
FNMA POOL AQ7988 FN 01/43 FIXED 3%	10,288	10,013	9,532
FNMA POOL AQ8305 FN 12/42 FIXED 4%	8,796	9,578	8,528
FNMA POOL AQ8330 FN 12/42 FIXED 3%	37,774	36,760	35,522
FNMA POOL AQ8656 FN 12/42 FIXED 3%	50,842	49,321	47,119
FNMA POOL AQ9120 FN 12/42 FIXED 3%	19,875	19,352	18,399
FNMA POOL AQ9317 FN 01/43 FIXED 3%	142,295	138,109	131,960
FNMA POOL AQ9691 FN 01/43 FIXED 3%	41,541	40,361	38,240
FNMA POOL AQ9855 FN 01/43 FIXED 3%	13,486	13,126	12,481
FNMA POOL AR1272 FN 01/43 FIXED 3%	9,310	9,068	8,570
FNMA POOL AR1389 FN 01/43 FIXED 3%	27,961	27,164	26,294
FNMA POOL AR1815 FN 01/43 FIXED 3%	23,747	23,120	21,859
FNMA POOL AR2041 FN 01/43 FIXED 3%	25,825	25,141	23,773
FNMA POOL AR2878 FN 01/43 FIXED 3%	22,489	21,883	20,702
FNMA POOL AR3419 FN 01/43 FIXED 3%	13,615	13,238	12,533
FNMA POOL AR3468 FN 01/43 FIXED 3%	7,304	7,101	6,888
FNMA POOL AR3489 FN 01/43 FIXED 3%	15,435	14,980	14,208
FNMA POOL AR3942 FN 03/43 FIXED 3%	18,963	18,422	17,456
FNMA POOL AR4260 FN 02/43 FIXED 3%	26,814	26,157	24,683
FNMA POOL AR5576 FN 02/43 FIXED 3%	48,597	47,250	44,976
FNMA POOL AR6313 FN 04/43 FIXED 3%	37,008	35,936	34,066
FNMA POOL AR7399 FN 06/43 FIXED 3%	35,283	34,131	32,479
FNMA POOL AR9197 FN 03/43 FIXED 3%	115,669	112,760	106,476
FNMA POOL AR9653 FN 04/43 FIXED 3%	60,639	58,873	55,820
FNMA POOL AS0016 FN 07/43 FIXED 3%	167,273	170,443	153,978
FNMA POOL AS0038 FN 07/43 FIXED 3%	97,284	94,107	89,552
FNMA POOL AS0080 FN 08/43 FIXED 3.5%	717,974	718,029	676,804
FNMA POOL AS0210 FN 08/43 FIXED 3.5%	577,976	585,178	544,595
FNMA POOL AS0358 FN 09/43 FIXED 4%	374,308	386,965	364,559
FNMA POOL AS0516 FN 09/43 FIXED 3%	614,541	617,934	565,490
FNMA POOL AS0574 FN 09/43 FIXED 5%	90,821	99,689	92,187
FNMA POOL AS0837 FN 10/43 FIXED 5%	13,039	13,739	13,229
FNMA POOL AS1331 FN 12/43 FIXED 4.5%	94,506	100,447	93,906
FNMA POOL AS1333 FN 12/43 FIXED 4.5%	40,802	43,354	40,544
FNMA POOL AS1588 FN 01/44 FIXED 4.5%	96,493	102,580	95,881
FNMA POOL AS1932 FN 03/44 FIXED 4.5%	60,754	64,982	60,519
FNMA POOL AS2638 FN 04/44 FIXED 5%	13,161	13,860	13,207
FNMA POOL AS2821 FN 07/39 FIXED 4%	12,445	13,213	12,152
FNMA POOL AS3220 FN 09/29 FIXED 3%	106,525	108,599	102,792
FNMA POOL AS3355 FN 09/29 FIXED 3%	57,081	58,201	55,007
FNMA POOL AS4271 FN 01/45 FIXED 4.5%	148,536	164,828	147,627
FNMA POOL AS4354 FN 01/45 FIXED 4.5%	368,023	407,748	365,688
FNMA POOL AS4427 FN 02/45 FIXED 4.5%	349,853	386,951	347,634
FNMA POOL AS4431 FN 02/45 FIXED 4.5%	225,321	249,623	223,941
FNMA POOL AS4797 FN 04/45 FIXED 3.5%	319,998	331,192	299,009
FNMA POOL AS5175 FN 06/45 FIXED 3.5%	263,362	269,055	247,043
FNMA POOL AS5548 FN 08/30 FIXED 2.5%	42,963	43,213	40,734
FNMA POOL AS5594 FN 08/45 FIXED 3.5%	405,066	416,944	378,502
FNMA POOL AS5614 FN 08/30 FIXED 2.5%	54,587	55,109	51,774
FNMA POOL AS5616 FN 08/30 FIXED 2.5%	90,842	91,712	86,161
FNMA POOL AS5622 FN 08/30 FIXED 3%	69,771	71,492	67,092

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AS5623 FN 08/30 FIXED 3%	78,317	80,183	75,310
FNMA POOL AS5786 FN 09/30 FIXED 2.5%	60,345	60,891	57,192
FNMA POOL AS5872 FN 09/30 FIXED 2.5%	74,976	75,658	71,006
FNMA POOL AS5952 FN 10/45 FIXED 4.5%	145,493	160,361	144,570
FNMA POOL AS6115 FN 11/30 FIXED 2.5%	64,800	65,676	61,413
FNMA POOL AS6116 FN 11/30 FIXED 2.5%	55,859	56,594	52,864
FNMA POOL AS6141 FN 11/30 FIXED 2.5%	73,548	74,026	69,679
FNMA POOL AS6142 FN 11/30 FIXED 2.5%	58,804	59,013	55,691
FNMA POOL AS6230 FN 11/45 FIXED 4.5%	141,189	154,808	140,293
FNMA POOL AS6233 FN 11/45 FIXED 4.5%	8,629	9,393	8,569
FNMA POOL AS6234 FN 11/45 FIXED 4.5%	138,687	152,474	137,838
FNMA POOL AS6311 FN 12/45 FIXED 3.5%	132,316	137,051	123,642
FNMA POOL AS6400 FN 12/45 FIXED 4%	79,436	83,345	75,870
FNMA POOL AS6520 FN 01/46 FIXED 3.5%	335,206	350,317	312,456
FNMA POOL AS6541 FN 01/46 FIXED 3.5%	418,590	429,941	393,292
FNMA POOL AS6562 FN 01/46 FIXED 3.5%	83,182	85,322	77,682
FNMA POOL AS6573 FN 01/46 FIXED 3.5%	72,575	74,230	67,817
FNMA POOL AS6677 FN 02/46 FIXED 4%	69,662	72,409	67,244
FNMA POOL AS6795 FN 03/46 FIXED 4%	223,401	227,329	215,408
FNMA POOL AS7370 FN 06/46 FIXED 3%	36,807	37,744	33,722
FNMA POOL AS7401 FN 06/46 FIXED 4%	195,676	203,987	188,886
FNMA POOL AS7533 FN 07/46 FIXED 3%	508,231	500,104	464,220
FNMA POOL AS7558 FN 07/46 FIXED 4%	140,717	146,991	135,878
FNMA POOL AS7568 FN 07/46 FIXED 4.5%	13,780	14,286	13,681
FNMA POOL AS7601 FN 07/46 FIXED 4%	286,136	290,793	276,207
FNMA POOL AS8144 FN 10/46 FIXED 4%	56,264	58,721	54,312
FNMA POOL AS8157 FN 10/46 FIXED 4.5%	110,221	114,805	109,340
FNMA POOL AS8623 FN 01/47 FIXED 3%	406,993	405,868	370,246
FNMA POOL AS8699 FN 01/47 FIXED 4%	660,759	713,072	637,828
FNMA POOL AS8740 FN 02/37 FIXED 3.5%	81,174	86,408	77,561
FNMA POOL AS8745 FN 02/47 FIXED 3%	1,504,443	1,501,762	1,368,562
FNMA POOL AS8982 FN 03/47 FIXED 4.5%	109,347	115,256	108,269
FNMA POOL AS9454 FN 04/47 FIXED 4%	59,725	61,700	57,671
FNMA POOL AS9786 FN 06/47 FIXED 4%	294,188	301,185	283,979
FNMA POOL AS9928 FN 07/47 FIXED 4.5%	1,080,405	1,124,020	1,069,545
FNMA POOL AS9994 FN 04/47 FIXED 4.5%	16,119	16,653	16,007
FNMA POOL AT0292 FN 03/43 FIXED 3%	97,961	94,015	91,311
FNMA POOL AT0442 FN 03/43 FIXED 3%	12,897	12,374	11,872
FNMA POOL AT0654 FN 04/43 FIXED 3%	202,735	196,949	186,624
FNMA POOL AT0750 FN 03/43 FIXED 3%	22,361	21,692	20,704
FNMA POOL AT1751 FN 04/43 FIXED 3%	164,178	159,356	151,131
FNMA POOL AT2009 FN 04/43 FIXED 3%	122,773	117,828	113,017
FNMA POOL AT2014 FN 04/43 FIXED 3%	977,058	960,853	899,412
FNMA POOL AT3173 FN 05/43 FIXED 3%	47,523	45,677	43,805
FNMA POOL AT4000 FN 05/43 FIXED 3%	126,990	121,899	116,898
FNMA POOL AT5975 FN 05/43 FIXED 3%	250,041	243,133	230,167
FNMA POOL AT6549 FN 06/43 FIXED 4%	41,632	42,905	40,548
FNMA POOL AT6888 FN 09/43 FIXED 4%	147,652	153,816	144,081
FNMA POOL AT7101 FN 06/43 FIXED 3.5%	302,029	304,687	283,624
FNMA POOL AT7450 FN 05/43 FIXED 3%	29,486	28,614	27,118
FNMA POOL AT7610 FN 06/43 FIXED 3%	57,665	55,897	53,082
FNMA POOL AT8407 FN 06/43 FIXED 3%	38,625	37,341	35,555



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AT9221 FN 07/43 FIXED 3%	318,480	314,382	292,383
FNMA POOL AT9647 FN 07/43 FIXED 3%	24,000	23,227	22,092
FNMA POOL AU0165 FN 07/43 FIXED 4%	356,700	370,350	345,687
FNMA POOL AU2633 FN 09/43 FIXED 4%	239,933	250,171	233,686
FNMA POOL AU3498 FN 09/43 FIXED 4%	401,635	418,427	391,178
FNMA POOL AU6048 FN 09/43 FIXED 4%	361,838	377,244	351,895
FNMA POOL AU6735 FN 10/43 FIXED 3%	97,211	94,034	89,494
FNMA POOL AU6743 FN 10/43 FIXED 4%	359,855	381,111	350,481
FNMA POOL AU7309 FN 08/43 FIXED 3.5%	93,703	95,513	88,368
FNMA POOL AU7404 FN 11/43 FIXED 4.5%	1,424	1,520	1,402
FNMA POOL AU9652 FN 10/43 FIXED 3%	80,599	81,277	73,934
FNMA POOL AV0691 FN 12/43 FIXED 4%	240,370	250,750	234,109
FNMA POOL AV2810 FN 06/44 FLT	236,619	244,320	237,592
FNMA POOL AV3726 FN 11/28 FIXED 3%	36,488	37,055	34,852
FNMA POOL AV4197 FN 01/44 FIXED 5%	31,669	33,211	31,925
FNMA POOL AV7116 FN 03/44 FIXED 4.5%	41,802	44,798	41,518
FNMA POOL AV9324 FN 03/29 FIXED 3%	48,947	49,801	46,720
FNMA POOL AW0362 FN 03/29 FIXED 3.5%	131,294	135,420	127,954
FNMA POOL AW0758 FN 03/44 FIXED 4.5%	68,934	74,435	67,863
FNMA POOL AW3139 FN 05/39 FIXED 4%	851	904	829
FNMA POOL AW3584 FN 06/44 FIXED 4.5%	30,003	31,658	29,812
FNMA POOL AW4106 FN 04/29 FIXED 3%	90,614	92,084	86,496
FNMA POOL AW4677 FN 05/44 FIXED 4.5%	14,128	15,160	13,939
FNMA POOL AW8166 FN 02/27 FIXED 3%	80,891	82,070	78,728
FNMA POOL AX0875 FN 11/44 FLT	564,283	584,630	573,222
FNMA POOL AX2741 FN 10/29 FIXED 3.5%	26,523	27,467	25,584
FNMA POOL AX3271 FN 05/30 FIXED 3%	74,394	75,956	71,644
FNMA POOL AX3298 FN 08/30 FIXED 3%	26,890	27,545	25,842
FNMA POOL AX9700 FN 07/30 FIXED 3%	28,658	29,357	27,563
FNMA POOL AY0760 FN 03/45 FIXED 3.5%	16,109	16,598	15,053
FNMA POOL AY0830 FN 05/30 FIXED 2.5%	55,313	55,653	52,547
FNMA POOL AY2916 FN 03/45 FIXED 4%	7,543	8,023	7,284
FNMA POOL AY3414 FN 04/30 FIXED 2.5%	25,551	25,710	23,976
FNMA POOL AY5214 FN 05/45 FIXED 3.5%	8,623	8,883	8,058
FNMA POOL AY6450 FN 04/45 FIXED 3%	76,696	78,050	70,379
FNMA POOL AZ0814 FN 07/45 FIXED 3.5%	470,873	483,470	440,001
FNMA POOL AZ2147 FN 07/45 FIXED 3.5%	6,131	6,332	5,729
FNMA POOL AZ2170 FN 07/30 FIXED 2.5%	26,684	26,844	25,349
FNMA POOL AZ2297 FN 07/30 FIXED 3%	18,977	19,374	17,991
FNMA POOL AZ4775 FN 10/45 FIXED 3.5%	351,699	365,379	328,642
FNMA POOL AZ4782 FN 10/45 FIXED 4%	137,506	146,946	132,735
FNMA POOL AZ5735 FN 09/45 FIXED 4%	18,425	19,476	17,652
FNMA POOL AZ5938 FN 10/45 FLT	350,772	361,064	358,883
FNMA POOL AZ7192 FN 02/41 FIXED 4.5%	187,991	201,256	187,726
FNMA POOL AZ7833 FN 08/30 FIXED 3%	23,752	24,341	22,573
FNMA POOL BC0311 FN 03/46 FIXED 4.5%	132,543	137,669	131,537
FNMA POOL BC2673 FN 03/46 FIXED 3%	78,541	77,587	71,865
FNMA POOL BC2738 FN 05/46 FIXED 3%	725,156	761,339	662,399
FNMA POOL BC6129 FN 07/31 FIXED 2.5%	674,889	689,020	637,981
FNMA POOL BD2455 FN 01/47 FIXED 3%	1,257,016	1,253,623	1,144,429
FNMA POOL BD5180 FN 07/46 FIXED 4.5%	40,740	42,426	40,389
FNMA POOL BD6102 FN 10/46 FIXED 3%	86,876	86,712	79,351

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BD6533 FN 10/46 FIXED 3%	201,608	201,227	183,479
FNMA POOL BD6718 FN 09/46 FIXED 3%	55,332	55,228	50,219
FNMA POOL BE6116 FN 01/47 FIXED 3.5%	281,434	297,092	262,978
FNMA POOL BF0118 FN 06/56 FIXED 4.5%	2,089,042	2,223,253	2,039,595
FNMA POOL BF0141 FN 09/56 FIXED 5.5%	1,243,089	1,402,485	1,291,904
FNMA POOL BF0163 FN 11/46 FIXED 5%	1,076,954	1,172,108	1,082,275
FNMA POOL BF0546 FN 07/61 FIXED 2.5%	2,379,610	2,126,528	1,972,404
FNMA POOL BF0560 FN 09/61 FIXED 2.5%	703,665	629,784	583,249
FNMA POOL BF0676 FN 09/62 FIXED 3.5%	7,711,821	6,944,238	7,004,402
FNMA POOL BH5350 FN 07/47 FLT	1,019,582	1,044,297	1,023,075
FNMA POOL BH5739 FN 11/47 FIXED 4.5%	485,835	505,556	481,652
FNMA POOL BH9222 FN 01/48 FIXED 4%	558,273	537,659	538,437
FNMA POOL BJ0258 FN 10/47 FIXED 4.5%	2,832	3,000	2,796
FNMA POOL BJ0648 FN 03/48 FIXED 3.5%	285,585	300,745	266,856
FNMA POOL BJ0650 FN 03/48 FIXED 3.5%	541,869	503,327	506,332
FNMA POOL BK3044 FN 09/50 FIXED 2.5%	786,919	822,774	674,360
FNMA POOL BK4740 FN 08/48 FIXED 4%	356,561	381,908	343,633
FNMA POOL BK4772 FN 08/48 FIXED 4%	357,399	344,195	344,121
FNMA POOL BK7483 FN 07/48 FIXED 4%	295,387	302,146	284,769
FNMA POOL BK7611 FN 09/48 FIXED 4.5%	327,649	351,470	323,478
FNMA POOL BK7943 FN 11/48 FIXED 4%	429,276	456,316	414,131
FNMA POOL BK9818 FN 09/48 FIXED 5%	32,118	35,444	32,252
FNMA POOL BL0957 FN 01/29 FIXED 3.78%	388,547	368,513	378,039
FNMA POOL BM1145 FN 03/43 FIXED 3.0%	1,422,634	1,376,953	1,298,972
FNMA POOL BM1565 FN 04/47 FIXED 3.0%	945,331	918,614	862,352
FNMA POOL BM1578 FN 02/45 FIXED 3.5%	419,431	431,614	396,095
FNMA POOL BM1759 FN 11/46 FIXED 4.0%	668,605	699,326	651,192
FNMA POOL BM1953 FN 08/45 FIXED 3.5%	415,509	423,587	392,734
FNMA POOL BM3688 FN 02/47 FIXED 3.5%	280,874	279,409	262,460
FNMA POOL BM4751 FN 03/43 FIXED 3.5%	168,947	172,244	160,184
FNMA POOL BM5024 FN 11/48 FIXED 3.0%	882,934	919,309	796,404
FNMA POOL BM5235 FN 09/48 FIXED 5.0%	59,230	65,607	59,517
FNMA POOL BM5538 FN 11/48 FIXED 5.0%	296,012	324,630	299,307
FNMA POOL BM5632 FN 12/47 FIXED 3.0%	623,847	653,507	566,271
FNMA POOL BM5646 FN 09/29 FIXED 6.0%	33,975	35,500	34,523
FNMA POOL BM5704 FN 12/48 FIXED 5.0%	977,411	1,025,158	986,259
FNMA POOL BM5897 FN 05/48 FIXED 3.5%	299,782	315,502	280,455
FNMA POOL BM5984 FN 05/49 FIXED 5.0%	250,321	277,080	251,756
FNMA POOL BM6224 FN 01/35 FLT	516,370	527,532	447,984
FNMA POOL BM6623 FN 10/50 FIXED 2.5%	182,138	170,334	152,141
FNMA POOL BM6898 FN 02/32 FLT	19,882	19,365	16,752
FNMA POOL BM6912 FN 01/52 FIXED 2.5%	182,834	167,295	150,683
FNMA POOL BN1272 FN 11/48 FIXED 4.5%	944,348	975,756	930,769
FNMA POOL BN8997 FN 03/51 FIXED 2%	421,376	414,197	350,579
FNMA POOL BN9004 FN 03/51 FIXED 2%	233,196	229,441	194,004
FNMA POOL BO1002 FN 07/49 FIXED 4.5%	28,242	30,224	27,767
FNMA POOL BO1858 FN 08/49 FIXED 3%	107,376	110,522	97,602
FNMA POOL BO7838 FN 04/50 FIXED 2.5%	550,272	570,092	472,073
FNMA POOL BO8954 FN 01/50 FIXED 3.5%	207,178	218,282	192,944
FNMA POOL BO9017 FN 02/50 FIXED 3%	168,179	176,102	150,933
FNMA POOL BP1369 FN 03/50 FIXED 3%	412,995	432,751	370,498
FNMA POOL BP1372 FN 03/50 FIXED 3%	316,484	331,652	283,320

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BP2099 FN 02/50 FIXED 3%	767,093	801,287	688,099
FNMA POOL BP3054 FN 03/50 FIXED 3%	503,375	530,082	451,381
FNMA POOL BP3061 FN 03/50 FIXED 3%	214,755	224,034	191,763
FNMA POOL BP3574 FN 07/51 FIXED 2.5%	199,379	180,093	171,698
FNMA POOL BP6716 FN 09/50 FIXED 2.5%	764,427	799,770	654,613
FNMA POOL BP9679 FN 07/50 FIXED 3%	402,757	422,505	360,552
FNMA POOL BQ1163 FN 08/50 FIXED 2%	287,645	238,404	236,622
FNMA POOL BQ1363 FN 09/50 FIXED 2%	1,272,751	1,220,655	1,053,550
FNMA POOL BQ3331 FN 08/50 FIXED 2%	378,140	314,386	311,954
FNMA POOL BQ4495 FN 02/51 FIXED 2%	1,307,705	1,319,716	1,073,519
FNMA POOL BQ4516 FN 02/51 FIXED 2%	1,068,926	1,096,599	877,945
FNMA POOL BQ4926 FN 10/50 FIXED 2%	432,524	358,293	356,253
FNMA POOL BQ5009 FN 09/50 FIXED 2%	441,276	397,726	365,229
FNMA POOL BQ5094 FN 10/50 FIXED 2%	109,560	97,912	90,691
FNMA POOL BQ5876 FN 11/50 FIXED 2.5%	156,014	166,421	134,994
FNMA POOL BQ6328 FN 11/35 FIXED 2%	302,739	279,577	273,557
FNMA POOL BQ8435 FN 12/50 FIXED 2.5%	165,724	140,317	142,599
FNMA POOL BQ8482 FN 12/50 FIXED 2.5%	210,409	178,151	181,597
FNMA POOL BQ9224 FN 01/51 FIXED 2%	162,471	162,988	133,442
FNMA POOL BQ9453 FN 03/51 FIXED 2%	235,613	235,841	196,114
FNMA POOL BR1001 FN 05/51 FIXED 2.5%	156,682	143,736	136,294
FNMA POOL BR1655 FN 02/36 FIXED 2%	1,781,996	1,647,616	1,611,662
FNMA POOL BR1823 FN 01/51 FIXED 2%	160,912	166,178	132,526
FNMA POOL BR1967 FN 02/51 FIXED 2%	82,145	84,727	67,468
FNMA POOL BR2303 FN 08/51 FIXED 3%	81,873	78,181	73,594
FNMA POOL BR2664 FN 02/51 FIXED 2%	68,924	71,210	57,460
FNMA POOL BR2667 FN 02/51 FIXED 2%	708,816	730,142	589,243
FNMA POOL BR3286 FN 03/51 FIXED 2%	1,897,651	1,727,094	1,581,724
FNMA POOL BR3500 FN 02/51 FIXED 2%	60,707	62,479	50,161
FNMA POOL BR4029 FN 02/51 FIXED 2%	1,048,608	1,081,946	867,585
FNMA POOL BR4035 FN 02/51 FIXED 2%	238,657	246,438	196,274
FNMA POOL BR4051 FN 02/51 FIXED 2%	849,665	876,799	702,507
FNMA POOL BR4052 FN 02/51 FIXED 2%	446,777	370,047	366,859
FNMA POOL BR4080 FN 03/51 FIXED 2%	152,536	152,457	125,400
FNMA POOL BR4515 FN 02/51 FIXED 2%	955,786	985,086	789,005
FNMA POOL BR4654 FN 03/51 FIXED 2.5%	183,105	165,404	157,622
FNMA POOL BR5559 FN 03/51 FIXED 2%	678,406	610,425	564,577
FNMA POOL BR5566 FN 03/51 FIXED 2%	792,840	657,922	650,690
FNMA POOL BR5589 FN 03/51 FIXED 2%	76,932	76,898	63,170
FNMA POOL BR6352 FN 03/51 FIXED 2.5%	373,567	326,665	323,124
FNMA POOL BR6462 FN 03/51 FIXED 2%	162,548	162,990	133,370
FNMA POOL BR6546 FN 04/51 FIXED 2%	1,989,516	1,809,480	1,654,576
FNMA POOL BR7241 FN 04/51 FIXED 2%	433,531	425,776	361,058
FNMA POOL BR7317 FN 04/51 FIXED 2%	83,607	81,191	69,702
FNMA POOL BR7423 FN 04/51 FIXED 2%	86,784	71,184	70,956
FNMA POOL BR7744 FN 04/51 FIXED 2%	72,290	72,351	60,301
FNMA POOL BR7745 FN 04/51 FIXED 2%	144,528	144,758	120,286
FNMA POOL BR7795 FN 04/51 FIXED 2.5%	1,590,654	1,644,960	1,358,117
FNMA POOL BR7802 FN 04/51 FIXED 2%	361,530	333,909	300,362
FNMA POOL BR8283 FN 04/51 FIXED 2.5%	118,829	107,339	102,396
FNMA POOL BR8296 FN 05/51 FIXED 2.5%	69,416	62,703	59,880
FNMA POOL BR8478 FN 04/51 FIXED 2%	78,373	78,437	65,324

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BR8518 FN 04/51 FIXED 2%	73,201	73,262	60,855
FNMA POOL BR8896 FN 04/51 FIXED 2.5%	218,519	197,391	188,173
FNMA POOL BR8915 FN 05/51 FIXED 2.5%	121,226	109,503	104,431
FNMA POOL BR9363 FN 05/51 FIXED 2.5%	784,075	814,456	672,344
FNMA POOL BR9750 FN 04/51 FIXED 2%	1,485,790	1,111,487	1,217,629
FNMA POOL BS5233 FN 06/32 FIXED 3.52%	100,000	100,044	93,578
FNMA POOL BS6002 FN 07/32 FIXED 3.56%	100,000	100,333	93,727
FNMA POOL BS6056 FN 08/32 FIXED 3.85%	200,000	190,840	188,422
FNMA POOL BS6103 FN 07/32 FIXED 4.06%	98,069	101,688	95,404
FNMA POOL BS6124 FN 07/32 FIXED 4.06%	200,000	193,692	191,475
FNMA POOL BS6131 FN 07/32 FIXED 3.89%	800,000	770,106	756,547
FNMA POOL BS6147 FN 07/32 FIXED 3.88%	97,998	100,412	94,172
FNMA POOL BS6215 FN 07/32 FIXED 3.84%	100,000	102,348	95,620
FNMA POOL BS6384 FN 08/32 FIXED 3.9%	100,000	96,274	94,568
FNMA POOL BS7641 FN 01/33 FIXED 4.58%	100,000	101,078	100,860
FNMA POOL BS7647 FN 01/33 FIXED 4.69%	100,000	101,948	101,669
FNMA POOL BS8251 FN 04/33 FIXED 4.42%	99,388	98,411	98,642
FNMA POOL BS8408 FN 06/28 FIXED 4.49%	200,000	202,610	201,290
FNMA POOL BS9454 FN 09/28 FIXED 5.34%	100,000	101,612	104,124
FNMA POOL BS9725 FN 10/28 FIXED 5.45%	99,839	101,135	104,044
FNMA POOL BS9960 FN 12/33 FIXED 5.36%	700,000	685,947	748,922
FNMA POOL BT0281 FN 04/51 FIXED 2%	77,572	75,368	64,657
FNMA POOL BT0417 FN 06/51 FIXED 2.5%	722,291	749,180	616,136
FNMA POOL BT0972 FN 05/51 FIXED 2.5%	188,359	176,136	155,940
FNMA POOL BT1339 FN 07/51 FIXED 2.5%	1,373,742	1,419,537	1,171,483
FNMA POOL BT2488 FN 05/51 FIXED 2.5%	908,348	938,665	775,083
FNMA POOL BT3211 FN 06/36 FIXED 2%	229,145	211,398	207,047
FNMA POOL BT3273 FN 08/51 FIXED 2.5%	1,105,583	1,149,743	949,930
FNMA POOL BT5574 FN 08/51 FIXED 2.5%	320,916	282,966	275,868
FNMA POOL BT7263 FN 09/51 FIXED 2.5%	1,396,393	1,279,836	1,190,812
FNMA POOL BT8452 FN 10/51 FIXED 2.5%	72,673	65,640	62,507
FNMA POOL BT9444 FN 11/36 FIXED 2%	165,219	152,073	149,183
FNMA POOL BU0051 FN 09/51 FIXED 2.5%	1,401,288	1,455,543	1,201,694
FNMA POOL BU1322 FN 02/52 FIXED 2.5%	181,462	159,493	154,589
FNMA POOL BU1350 FN 02/52 FIXED 3%	185,338	159,167	164,184
FNMA POOL BU1421 FN 01/52 FIXED 3%	615,219	565,053	550,852
FNMA POOL BU2599 FN 01/52 FIXED 2.5%	170,242	171,622	146,841
FNMA POOL BU3295 FN 10/51 FIXED 2.5%	592,629	507,508	507,845
FNMA POOL BU6239 FN 01/52 FIXED 2%	81,374	78,922	67,439
FNMA POOL BU6242 FN 01/52 FIXED 2%	184,048	178,368	152,830
FNMA POOL BU8667 FN 05/52 FIXED 4%	405,190	399,780	383,976
FNMA POOL BU8750 FN 06/52 FIXED 5%	88,083	88,647	88,138
FNMA POOL BU8842 FN 05/52 FIXED 3.5%	8,955,159	8,692,039	8,253,233
FNMA POOL BV2451 FN 06/52 FIXED 3%	1,984,883	1,622,900	1,758,325
FNMA POOL BV2558 FN 06/52 FIXED 5%	1,632,525	1,618,476	1,618,310
FNMA POOL BV2623 FN 07/52 FIXED 4.5%	410,776	410,548	398,745
FNMA POOL BV2634 FN 07/52 FIXED 4%	1,244,732	1,243,301	1,178,532
FNMA POOL BV3089 FN 02/52 FIXED 2.5%	170,431	167,888	146,966
FNMA POOL BV4119 FN 03/52 FIXED 2.5%	1,478,517	1,307,452	1,259,605
FNMA POOL BV4139 FN 03/52 FIXED 2.5%	1,046,033	1,040,211	895,961
FNMA POOL BV4142 FN 03/52 FIXED 3%	81,215	81,002	73,495
FNMA POOL BV4145 FN 03/52 FIXED 3%	8,334,767	8,013,469	7,475,999

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BV4196 FN 04/52 FIXED 3%	6,702,025	6,338,889	6,004,493
FNMA POOL BV5373 FN 04/52 FIXED 2.5%	177,644	169,363	152,998
FNMA POOL BV5389 FN 04/52 FIXED 3%	17,722	16,821	15,707
FNMA POOL BV5395 FN 04/52 FIXED 3.5%	83,356	81,578	77,740
FNMA POOL BV5405 FN 04/52 FIXED 4%	165,035	158,369	157,651
FNMA POOL BV7959 FN 08/52 FIXED 5%	1,556,104	1,553,121	1,543,168
FNMA POOL BV8055 FN 09/52 FIXED 4.5%	1,539,471	1,489,660	1,494,383
FNMA POOL BV8546 FN 05/52 FIXED 3.5%	431,760	418,941	401,716
FNMA POOL BW0036 FN 07/52 FIXED 4.5%	713,124	685,376	696,789
FNMA POOL BW0048 FN 07/52 FIXED 5%	252,802	252,089	251,594
FNMA POOL BW1201 FN 09/52 FIXED 5%	1,605,825	1,592,725	1,592,471
FNMA POOL BW4908 FN 04/53 FIXED 6%	1,090,008	1,111,776	1,109,849
FNMA POOL BW6232 FN 09/52 FIXED 5%	1,970,576	1,925,517	1,953,121
FNMA POOL BW9838 FN 09/52 FIXED 4.5%	24,638,145	23,403,852	24,107,592
FNMA POOL BW9916 FN 10/52 FIXED 5%	468,228	453,118	464,634
FNMA POOL BX0553 FN 10/52 FIXED 5.5%	90,147	86,453	90,727
FNMA POOL BY0557 FN 05/53 FIXED 5.5%	1,421,813	1,435,804	1,430,086
FNMA POOL BY0568 FN 05/53 FIXED 6%	129,436	132,170	131,734
FNMA POOL BY0903 FN 04/53 FIXED 5.5%	191,290	190,468	192,757
FNMA POOL BY2967 FN 05/53 FIXED 5.5%	315,775	318,246	317,628
FNMA POOL CA0559 FN 10/47 FIXED 4.5%	97,859	106,156	96,713
FNMA POOL CA1119 FN 02/48 FIXED 4%	1,306,780	1,334,712	1,260,890
FNMA POOL CA1197 FN 02/48 FIXED 4%	1,035,357	1,059,882	998,463
FNMA POOL CA1368 FN 03/48 FIXED 4%	1,538,675	1,571,794	1,483,845
FNMA POOL CA1909 FN 06/48 FIXED 4.5%	102,252	107,489	100,748
FNMA POOL CA2032 FN 07/48 FIXED 4%	663,150	678,197	639,449
FNMA POOL CA2472 FN 10/48 FIXED 4%	398,449	387,235	383,059
FNMA POOL CA2922 FN 12/48 FIXED 3%	97,667	102,484	88,034
FNMA POOL CA3096 FN 02/49 FIXED 4.5%	3,658	3,780	3,602
FNMA POOL CA3180 FN 08/48 FIXED 4%	72,588	77,575	69,979
FNMA POOL CA3861 FN 07/49 FIXED 3.5%	1,379,312	1,364,680	1,289,821
FNMA POOL CA3967 FN 08/49 FIXED 3.5%	977,120	966,753	911,652
FNMA POOL CA4015 FN 01/48 FIXED 3%	316,508	321,979	285,628
FNMA POOL CA4340 FN 10/49 FIXED 3%	603,285	646,721	544,707
FNMA POOL CA4427 FN 10/49 FIXED 3%	575,810	599,569	514,910
FNMA POOL CA4648 FN 04/48 FIXED 3%	315,099	322,860	284,837
FNMA POOL CA4756 FN 12/49 FIXED 3%	575,402	617,058	518,943
FNMA POOL CA5221 FN 02/50 FIXED 3.5%	433,327	455,456	403,736
FNMA POOL CA5519 FN 04/50 FIXED 3%	198,477	208,114	177,453
FNMA POOL CA5559 FN 04/50 FIXED 3.5%	396,678	418,720	369,425
FNMA POOL CA5668 FN 05/50 FIXED 3%	91,894	96,617	82,108
FNMA POOL CA6032 FN 06/50 FIXED 2.5%	750,799	659,678	650,044
FNMA POOL CA6086 FN 06/50 FIXED 3%	496,594	517,008	443,049
FNMA POOL CA6291 FN 07/50 FIXED 3%	319,899	335,522	285,106
FNMA POOL CA6341 FN 07/50 FIXED 2.5%	1,984,819	1,820,782	1,718,460
FNMA POOL CA6342 FN 07/50 FIXED 2.5%	1,949,282	1,788,183	1,687,695
FNMA POOL CA6343 FN 07/50 FIXED 2.5%	2,009,967	1,849,553	1,740,224
FNMA POOL CA6401 FN 07/50 FIXED 2.5%	6,458,007	6,742,858	5,547,294
FNMA POOL CA6577 FN 08/50 FIXED 2.5%	3,708,399	3,430,239	3,210,731
FNMA POOL CA6636 FN 08/50 FIXED 2.5%	3,044,724	2,816,346	2,636,118
FNMA POOL CA6711 FN 08/50 FIXED 2.5%	949,308	881,007	821,894
FNMA POOL CA6925 FN 09/50 FIXED 2%	14,086,235	14,607,660	11,658,414



**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CA6981 FN 09/50 FIXED 2%	7,179,352	7,461,237	5,978,916
FNMA POOL CA6988 FN 09/50 FIXED 2.5%	1,766,134	1,626,869	1,531,693
FNMA POOL CA7023 FN 09/50 FIXED 2%	435,494	355,853	358,586
FNMA POOL CA7224 FN 10/50 FIXED 2%	578,417	483,400	476,685
FNMA POOL CA7225 FN 10/50 FIXED 2%	144,254	117,872	118,667
FNMA POOL CA7376 FN 10/50 FIXED 3%	573,056	492,098	516,611
FNMA POOL CA7379 FN 10/50 FIXED 3%	568,508	483,218	509,694
FNMA POOL CA7531 FN 10/50 FIXED 3%	797,556	708,458	719,109
FNMA POOL CA7597 FN 11/50 FIXED 2.5%	2,136,806	1,981,395	1,864,385
FNMA POOL CA7833 FN 11/50 FIXED 2%	9,813,343	10,165,552	8,123,824
FNMA POOL CA8441 FN 01/51 FIXED 2%	13,169,113	13,733,001	10,941,670
FNMA POOL CA8473 FN 01/51 FIXED 2%	7,969,096	8,279,546	6,631,554
FNMA POOL CA8592 FN 01/51 FIXED 2.5%	381,729	361,749	329,980
FNMA POOL CA8779 FN 02/51 FIXED 2%	961,364	784,282	789,042
FNMA POOL CA8817 FN 02/51 FIXED 2%	1,734,955	1,789,127	1,425,139
FNMA POOL CA8847 FN 02/51 FIXED 2%	12,555,504	13,053,692	10,446,173
FNMA POOL CA8955 FN 02/51 FIXED 2.5%	67,108	61,711	57,508
FNMA POOL CA9038 FN 02/51 FIXED 2.5%	1,601,917	1,460,859	1,380,822
FNMA POOL CA9152 FN 02/36 FIXED 2.5%	2,609,630	2,763,017	2,404,733
FNMA POOL CA9220 FN 02/51 FIXED 2%	1,206,059	1,003,595	990,650
FNMA POOL CA9358 FN 03/41 FIXED 2.5%	301,964	315,590	269,084
FNMA POOL CB0100 FN 04/41 FIXED 2.5%	628,703	657,997	560,242
FNMA POOL CB0101 FN 04/41 FIXED 2.5%	308,702	322,578	275,087
FNMA POOL CB0383 FN 05/51 FIXED 2.5%	2,098,682	1,872,287	1,810,203
FNMA POOL CB0414 FN 05/51 FIXED 2.5%	156,776	144,296	134,116
FNMA POOL CB0458 FN 05/51 FIXED 2.5%	2,491,384	2,146,676	2,138,318
FNMA POOL CB0470 FN 05/41 FIXED 2.5%	639,428	665,258	570,996
FNMA POOL CB0502 FN 05/51 FIXED 2%	949,511	962,659	778,496
FNMA POOL CB1027 FN 07/51 FIXED 2.5%	446,427	462,379	380,700
FNMA POOL CB1038 FN 07/51 FIXED 2.5%	789,749	819,443	676,773
FNMA POOL CB1273 FN 08/51 FIXED 2%	1,970,891	1,851,833	1,625,004
FNMA POOL CB1301 FN 08/51 FIXED 2.5%	2,440,540	2,063,224	2,091,298
FNMA POOL CB1401 FN 08/51 FIXED 3%	3,899,881	3,693,524	3,489,357
FNMA POOL CB1666 FN 09/51 FIXED 2.5%	656,941	601,912	565,082
FNMA POOL CB1805 FN 10/51 FIXED 2.5%	1,853,375	1,620,532	1,597,800
FNMA POOL CB1806 FN 10/51 FIXED 2.5%	592,639	551,181	509,091
FNMA POOL CB1878 FN 10/51 FIXED 3%	328,444	308,824	293,082
FNMA POOL CB2045 FN 11/51 FIXED 2.5%	1,094,021	956,564	943,536
FNMA POOL CB2372 FN 12/51 FIXED 2.5%	457,482	425,469	393,609
FNMA POOL CB2601 FN 01/52 FIXED 2%	505,848	503,319	420,176
FNMA POOL CB2664 FN 01/52 FIXED 3%	2,004,751	1,813,126	1,778,276
FNMA POOL CB2680 FN 01/52 FIXED 3.5%	754,271	800,847	695,302
FNMA POOL CB2836 FN 02/52 FIXED 2%	254,446	249,522	211,453
FNMA POOL CB2837 FN 02/52 FIXED 2%	587,579	575,984	487,916
FNMA POOL CB2838 FN 02/52 FIXED 2%	1,314,598	1,287,461	1,088,862
FNMA POOL CB2852 FN 11/51 FIXED 2%	2,902,550	2,675,444	2,375,508
FNMA POOL CB2856 FN 02/52 FIXED 2.5%	3,139,490	3,161,905	2,704,187
FNMA POOL CB2869 FN 02/52 FIXED 2.5%	1,128,205	1,106,156	961,101
FNMA POOL CB3044 FN 03/52 FIXED 2.5%	359,980	353,278	310,038
FNMA POOL CB3101 FN 03/52 FIXED 2%	1,816,680	1,599,509	1,506,171
FNMA POOL CB3105 FN 03/52 FIXED 2%	1,273,112	1,122,162	1,057,163
FNMA POOL CB3272 FN 04/52 FIXED 4%	1,229,711	1,171,517	1,175,359

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CB3282 FN 04/52 FIXED 3.5%	793,365	745,232	728,913
FNMA POOL CB3320 FN 04/52 FIXED 4%	1,345,807	1,295,800	1,279,878
FNMA POOL CB3332 FN 04/52 FIXED 3.5%	8,026,365	7,404,778	7,430,844
FNMA POOL CB3386 FN 04/42 FIXED 3.5%	87,829	87,048	82,390
FNMA POOL CB3595 FN 05/52 FIXED 3.5%	10,862,707	10,011,455	10,011,076
FNMA POOL CB3605 FN 05/52 FIXED 3.5%	21,732,868	21,171,757	20,065,356
FNMA POOL CB3614 FN 05/52 FIXED 4%	88,703	89,824	84,783
FNMA POOL CB3622 FN 05/52 FIXED 4%	996,928	961,677	944,248
FNMA POOL CB3841 FN 06/52 FIXED 3.5%	14,996,564	14,234,762	13,899,834
FNMA POOL CB3880 FN 06/52 FIXED 5%	173,377	174,488	173,269
FNMA POOL CB3914 FN 06/52 FIXED 4%	1,317,981	1,318,053	1,248,314
FNMA POOL CB4103 FN 07/52 FIXED 5%	796,686	783,660	806,756
FNMA POOL CB4307 FN 08/52 FIXED 5%	2,653,035	2,736,932	2,657,622
FNMA POOL CB4333 FN 08/52 FIXED 4%	9,191,262	9,147,787	8,781,816
FNMA POOL CB4404 FN 08/52 FIXED 5%	1,591,215	1,607,188	1,577,987
FNMA POOL CB4418 FN 08/52 FIXED 5.5%	82,863	83,802	83,297
FNMA POOL CB4657 FN 09/52 FIXED 3.5%	56,635	53,919	52,694
FNMA POOL CB4658 FN 09/52 FIXED 3.5%	168,759	160,462	156,976
FNMA POOL CB4660 FN 09/52 FIXED 3.5%	222,899	211,468	205,809
FNMA POOL CB4661 FN 09/52 FIXED 3.5%	265,751	251,721	244,929
FNMA POOL CB4693 FN 09/52 FIXED 5.5%	1,852,461	1,885,048	1,886,674
FNMA POOL CB5087 FN 11/52 FIXED 5.5%	1,845,907	1,843,346	1,879,996
FNMA POOL CB5108 FN 11/52 FIXED 5.5%	1,033,038	994,727	1,040,477
FNMA POOL CB5156 FN 11/52 FIXED 6.5%	89,489	92,698	92,708
FNMA POOL CB5316 FN 12/52 FIXED 6%	888,944	870,819	905,414
FNMA POOL CB5906 FN 03/53 FIXED 5.5%	1,060,483	1,016,166	1,067,048
FNMA POOL CB6031 FN 04/53 FIXED 5%	414,021	408,891	410,203
FNMA POOL CB6063 FN 04/53 FIXED 5%	888,720	890,410	883,346
FNMA POOL CB6076 FN 04/53 FIXED 5.5%	954,458	979,077	969,904
FNMA POOL CB6080 FN 04/53 FIXED 5.5%	1,837,834	1,865,970	1,850,231
FNMA POOL CB6088 FN 04/53 FIXED 6%	947,050	990,231	981,465
FNMA POOL CB6089 FN 04/53 FIXED 6%	940,828	979,100	970,548
FNMA POOL CB6090 FN 04/53 FIXED 6%	954,819	990,139	982,389
FNMA POOL CB6196 FN 05/53 FIXED 6%	303,058	310,919	311,720
FNMA POOL CB6201 FN 05/53 FIXED 6%	2,321,962	2,323,345	2,359,551
FNMA POOL CB6322 FN 05/53 FIXED 5.5%	478,756	479,842	482,293
FNMA POOL CB6329 FN 05/53 FIXED 6%	889,136	906,757	904,991
FNMA POOL CB6463 FN 06/53 FIXED 5.5%	655,962	658,108	660,082
FNMA POOL CB6540 FN 06/53 FIXED 6.0%	1,155,921	1,174,408	1,186,375
FNMA POOL CB6753 FN 07/53 FIXED 6.0%	961,260	964,604	981,996
FNMA POOL CB6757 FN 07/53 FIXED 6.0%	1,143,839	1,146,978	1,164,150
FNMA POOL CB7045 FN 09/53 FIXED 5.0%	6,953,527	6,845,520	6,949,454
FNMA POOL CB7109 FN 09/53 FIXED 5.5%	1,563,095	1,533,275	1,571,588
FNMA POOL CB7114 FN 09/53 FIXED 5.5%	2,643,015	2,590,745	2,657,980
FNMA POOL CB7143 FN 09/53 FIXED 6.5%	2,955,080	2,997,679	3,042,285
FNMA POOL FM0068 FN 02/40 FIXED 3.5%	186,908	201,541	179,473
FNMA POOL FM0071 FN 02/40 FIXED 3.5%	75,205	80,656	71,933
FNMA POOL FM1193 FN 06/49 FIXED 3.5%	48,642	52,095	45,331
FNMA POOL FM1238 FN 03/49 FIXED 4.0%	0	-25,293	0
FNMA POOL FM1263 FN 07/49 FIXED 4.5%	118,824	117,503	117,079
FNMA POOL FM1526 FN 09/49 FIXED 3.0%	354,406	358,616	317,533
FNMA POOL FM1572 FN 09/48 FIXED 3.0%	505,508	520,628	459,153

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM2885 FN 12/48 FIXED 3.0%	266,807	280,505	240,450
FNMA POOL FM2915 FN 11/48 FIXED 3.0%	253,564	267,310	231,385
FNMA POOL FM2971 FN 08/45 FIXED 4.0%	820,006	831,692	792,742
FNMA POOL FM2984 FN 08/45 FIXED 4.0%	1,231,262	1,248,581	1,190,961
FNMA POOL FM2985 FN 12/44 FIXED 4.0%	1,065,204	1,080,772	1,037,469
FNMA POOL FM3049 FN 04/44 FIXED 4.0%	761,748	740,512	740,635
FNMA POOL FM3083 FN 10/49 FIXED 4.5%	166,163	172,751	163,998
FNMA POOL FM3123 FN 03/38 FIXED 2.5%	469,436	493,070	426,837
FNMA POOL FM3445 FN 09/48 FIXED 4.0%	388,650	422,934	374,231
FNMA POOL FM3664 FN 03/49 FIXED 4.0%	440,697	467,842	424,582
FNMA POOL FM3904 FN 03/49 FIXED 4.0%	198,146	211,515	190,941
FNMA POOL FM4129 FN 09/50 FIXED 4.0%	74,081	78,536	70,723
FNMA POOL FM4231 FN 09/50 FIXED 2.5%	611,527	642,234	525,007
FNMA POOL FM4252 FN 09/50 FIXED 2.0%	71,702	63,502	58,957
FNMA POOL FM4311 FN 08/50 FIXED 3.0%	67,796	64,565	60,732
FNMA POOL FM4334 FN 04/50 FIXED 3.0%	324,212	340,593	290,925
FNMA POOL FM4583 FN 10/50 FIXED 2.0%	8,010,857	6,625,005	6,671,442
FNMA POOL FM4828 FN 11/50 FIXED 3.0%	4,581,709	4,831,427	4,072,039
FNMA POOL FM4899 FN 11/50 FIXED 2.5%	308,414	263,277	264,868
FNMA POOL FM4946 FN 09/48 FIXED 5.0%	76,028	85,930	77,355
FNMA POOL FM5037 FN 12/35 FIXED 2.0%	1,370,771	1,267,490	1,238,611
FNMA POOL FM5176 FN 12/50 FIXED 2.0%	641,055	630,319	533,512
FNMA POOL FM5295 FN 04/48 FIXED 3.5%	532,748	593,525	502,686
FNMA POOL FM5296 FN 01/49 FIXED 4.0%	120,145	131,740	115,976
FNMA POOL FM5313 FN 10/50 FIXED 2.5%	395,883	364,139	340,763
FNMA POOL FM5315 FN 06/49 FIXED 3.5%	340,563	361,404	318,437
FNMA POOL FM5316 FN 12/50 FIXED 2.0%	770,226	798,023	632,797
FNMA POOL FM5428 FN 10/35 FIXED 2.0%	1,255,446	1,161,675	1,135,351
FNMA POOL FM5566 FN 09/48 FIXED 4.0%	514,148	495,152	495,252
FNMA POOL FM5601 FN 01/49 FIXED 4.0%	810,766	815,235	781,502
FNMA POOL FM5754 FN 03/37 FIXED 3.5%	45,042	48,237	43,302
FNMA POOL FM5783 FN 06/38 FIXED 3.0%	237,001	249,576	221,442
FNMA POOL FM5923 FN 03/48 FIXED 3.5%	914,382	966,887	854,464
FNMA POOL FM5997 FN 02/51 FIXED 2.0%	4,141,370	4,288,006	3,445,546
FNMA POOL FM6015 FN 08/39 FIXED 3.5%	96,558	103,291	92,361
FNMA POOL FM6043 FN 06/49 FIXED 3.5%	2,758,645	2,928,836	2,572,707
FNMA POOL FM6134 FN 03/40 FIXED 3.0%	236,044	248,216	219,776
FNMA POOL FM6149 FN 02/36 FIXED 2.0%	448,916	411,229	405,649
FNMA POOL FM6184 FN 03/51 FIXED 2.0%	862,711	862,924	719,778
FNMA POOL FM6418 FN 03/51 FIXED 2.0%	79,182	79,871	66,064
FNMA POOL FM6460 FN 03/51 FIXED 2.5%	221,331	229,711	191,440
FNMA POOL FM6518 FN 03/36 FIXED 2.0%	100,384	92,722	90,707
FNMA POOL FM6555 FN 04/51 FIXED 2.0%	556,332	557,947	456,930
FNMA POOL FM6672 FN 03/51 FIXED 2.5%	604,161	553,563	515,996
FNMA POOL FM6837 FN 08/47 FIXED 3.0%	785,077	825,584	713,973
FNMA POOL FM7100 FN 06/50 FIXED 3.5%	330,863	308,870	309,228
FNMA POOL FM7141 FN 02/47 FIXED 4.0%	45,998	49,854	44,404
FNMA POOL FM7189 FN 05/51 FIXED 2.5%	400,757	414,133	345,002
FNMA POOL FM7289 FN 05/51 FIXED 3.0%	802,148	842,750	720,890
FNMA POOL FM7293 FN 05/51 FIXED 2.5%	77,459	71,611	66,682
FNMA POOL FM7435 FN 11/35 FIXED 2.0%	426,282	393,793	385,209
FNMA POOL FM7558 FN 09/50 FIXED 3.5%	343,689	361,226	319,459

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM7592 FN 03/50 FIXED 3.5%	1,289,544	1,355,603	1,201,825
FNMA POOL FM7599 FN 01/51 FIXED 3.5%	29,508,168	29,334,219	27,404,602
FNMA POOL FM7630 FN 06/51 FIXED 2.5%	760,721	789,187	657,077
FNMA POOL FM7673 FN 06/51 FIXED 2.5%	1,501,508	1,291,199	1,287,835
FNMA POOL FM7675 FN 06/51 FIXED 2.5%	329,948	340,797	284,853
FNMA POOL FM7676 FN 06/51 FIXED 2.5%	81,358	83,883	70,135
FNMA POOL FM7738 FN 06/51 FIXED 2.5%	1,247,026	1,287,144	1,068,406
FNMA POOL FM7786 FN 01/49 FIXED 4.0%	254,748	274,781	245,466
FNMA POOL FM7796 FN 06/48 FIXED 4.0%	128,972	140,788	124,504
FNMA POOL FM7869 FN 01/51 FIXED 2.5%	152,798	140,540	132,169
FNMA POOL FM8025 FN 07/51 FIXED 2.5%	80,714	74,043	70,049
FNMA POOL FM8166 FN 06/51 FIXED 3.0%	71,740	68,224	64,977
FNMA POOL FM8178 FN 07/51 FIXED 2.5%	1,412,033	1,468,488	1,203,766
FNMA POOL FM8309 FN 08/51 FIXED 2.0%	1,148,290	1,022,523	948,437
FNMA POOL FM8360 FN 08/51 FIXED 2.5%	623,214	646,889	536,119
FNMA POOL FM8422 FN 08/51 FIXED 2.5%	1,680,212	1,576,345	1,432,658
FNMA POOL FM8480 FN 11/50 FIXED 3.0%	799,568	717,386	713,966
FNMA POOL FM8577 FN 08/51 FIXED 3.0%	378,072	378,765	342,052
FNMA POOL FM8648 FN 09/51 FIXED 3.0%	232,576	222,110	207,488
FNMA POOL FM8691 FN 09/51 FIXED 2.5%	4,220,306	4,417,119	3,630,362
FNMA POOL FM8695 FN 09/36 FIXED 2.0%	189,624	169,664	171,486
FNMA POOL FM8733 FN 09/36 FIXED 2.0%	210,879	188,682	190,642
FNMA POOL FM8768 FN 02/51 FIXED 2.5%	7,932,830	8,276,017	6,808,691
FNMA POOL FM8779 FN 09/51 FIXED 2.5%	464,887	406,487	400,177
FNMA POOL FM8864 FN 10/51 FIXED 2.5%	480,130	495,832	414,265
FNMA POOL FM8977 FN 09/51 FIXED 2.5%	77,276	80,078	67,200
FNMA POOL FM9138 FN 03/50 FIXED 4.0%	185,365	198,302	177,926
FNMA POOL FM9143 FN 09/50 FIXED 4.5%	67,244	72,525	66,169
FNMA POOL FM9195 FN 10/51 FIXED 2.5%	1,842,714	1,652,309	1,580,635
FNMA POOL FM9205 FN 04/51 FIXED 2.5%	165,234	159,039	142,965
FNMA POOL FM9365 FN 11/51 FIXED 3.0%	81,676	81,947	73,801
FNMA POOL FM9387 FN 11/51 FIXED 2.0%	168,752	168,490	138,167
FNMA POOL FM9441 FN 04/51 FIXED 2.0%	333,599	277,805	274,169
FNMA POOL FM9452 FN 11/51 FIXED 2.0%	481,775	429,093	400,406
FNMA POOL FM9464 FN 11/51 FIXED 3.0%	647,747	597,669	582,247
FNMA POOL FM9489 FN 11/51 FIXED 2.0%	174,818	144,599	143,184
FNMA POOL FM9492 FN 11/51 FIXED 2.5%	848,098	741,540	731,689
FNMA POOL FM9581 FN 11/51 FIXED 3.0%	6,729,049	6,498,999	6,041,508
FNMA POOL FM9925 FN 12/51 FIXED 2.0%	366,471	365,312	304,080
FNMA POOL FP0028 FN 08/40 FIXED 2.0%	285,300	246,333	245,695
FNMA POOL FS0024 FN 09/51 FIXED 2.5%	151,120	147,528	131,508
FNMA POOL FS0034 FN 12/51 FIXED 3.0%	167,571	168,077	151,370
FNMA POOL FS0037 FN 08/51 FIXED 3.0%	72,831	72,553	65,929
FNMA POOL FS0067 FN 09/51 FIXED 4.5%	209,061	207,024	204,399
FNMA POOL FS0121 FN 01/52 FIXED 2.0%	1,442,075	1,431,989	1,188,392
FNMA POOL FS0191 FN 01/52 FIXED 2.5%	85,379	86,097	73,643
FNMA POOL FS0211 FN 12/51 FIXED 2.0%	551,278	547,711	454,948
FNMA POOL FS0212 FN 12/51 FIXED 2.0%	557,321	554,130	462,101
FNMA POOL FS0240 FN 01/52 FIXED 3.0%	330,938	327,460	299,052
FNMA POOL FS0288 FN 01/52 FIXED 2.0%	1,614,434	1,322,866	1,330,395
FNMA POOL FS0290 FN 01/52 FIXED 2.0%	434,024	424,327	360,447
FNMA POOL FS0331 FN 01/52 FIXED 3.0%	173,632	178,129	154,216

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FS0366 FN 01/52 FIXED 2.5%	171,875	167,954	149,786
FNMA POOL FS0373 FN 01/52 FIXED 2.5%	5,741,881	5,654,593	4,937,216
FNMA POOL FS0408 FN 01/52 FIXED 3.0%	84,854	80,513	76,662
FNMA POOL FS0424 FN 01/52 FIXED 2.5%	514,892	516,497	444,063
FNMA POOL FS0434 FN 11/51 FIXED 2.5%	249,038	240,283	215,957
FNMA POOL FS0549 FN 02/52 FIXED 2.5%	974,903	833,987	838,117
FNMA POOL FS0582 FN 02/52 FIXED 2.5%	173,447	170,737	149,567
FNMA POOL FS0583 FN 02/52 FIXED 2.5%	91,249	89,743	78,595
FNMA POOL FS0599 FN 04/51 FIXED 2.0%	214,353	208,190	178,501
FNMA POOL FS0697 FN 02/42 FIXED 2.5%	420,329	373,843	374,198
FNMA POOL FS0751 FN 03/52 FIXED 3.0%	607,076	521,038	538,116
FNMA POOL FS1074 FN 03/52 FIXED 3.0%	1,295,995	1,299,051	1,164,705
FNMA POOL FS1092 FN 04/52 FIXED 3.5%	1,045,331	1,016,703	965,167
FNMA POOL FS1104 FN 11/51 FIXED 2.5%	251,026	241,604	216,943
FNMA POOL FS1111 FN 05/51 FIXED 2.5%	224,071	193,181	191,672
FNMA POOL FS1112 FN 03/52 FIXED 2.0%	2,193,401	2,068,102	1,823,884
FNMA POOL FS1237 FN 12/51 FIXED 3.5%	740,418	688,292	685,870
FNMA POOL FS1240 FN 12/51 FIXED 3.5%	252,075	245,910	232,789
FNMA POOL FS1267 FN 04/52 FIXED 4.0%	302,849	291,779	289,899
FNMA POOL FS1289 FN 03/52 FIXED 3.0%	425,791	407,784	385,910
FNMA POOL FS1334 FN 11/51 FIXED 2.0%	1,308,274	1,149,323	1,072,081
FNMA POOL FS1403 FN 01/45 FIXED 3.0%	81,513	78,683	75,043
FNMA POOL FS1406 FN 01/52 FIXED 2.0%	358,543	319,003	293,662
FNMA POOL FS1453 FN 04/52 FIXED 3.5%	21,843,968	21,014,999	20,246,491
FNMA POOL FS1454 FN 04/52 FIXED 3.5%	351,800	340,671	324,809
FNMA POOL FS1462 FN 01/52 FIXED 3.5%	341,275	332,903	317,770
FNMA POOL FS1520 FN 04/52 FIXED 3.0%	441,939	422,849	396,576
FNMA POOL FS1539 FN 11/48 FIXED 3.0%	83,840	80,961	77,184
FNMA POOL FS1550 FN 07/51 FIXED 2.5%	776,647	715,347	665,318
FNMA POOL FS1555 FN 04/52 FIXED 3.5%	267,369	259,647	246,863
FNMA POOL FS1556 FN 05/52 FIXED 3.5%	1,420,310	1,388,581	1,315,613
FNMA POOL FS1626 FN 04/52 FIXED 2.5%	536,788	464,272	459,829
FNMA POOL FS1631 FN 02/51 FIXED 2.5%	175,311	151,150	150,182
FNMA POOL FS1661 FN 03/52 FIXED 2.5%	765,160	675,988	660,886
FNMA POOL FS1726 FN 09/41 FIXED 2.0%	172,843	156,833	148,685
FNMA POOL FS1873 FN 05/52 FIXED 3.0%	12,641,186	12,104,322	11,338,690
FNMA POOL FS1924 FN 03/51 FIXED 2.5%	855,032	782,728	730,081
FNMA POOL FS2023 FN 05/52 FIXED 4.0%	184,662	187,189	176,500
FNMA POOL FS2066 FN 06/52 FIXED 4.0%	896,848	884,350	857,224
FNMA POOL FS2089 FN 06/52 FIXED 3.5%	5,818,093	5,367,435	5,392,593
FNMA POOL FS2433 FN 07/52 FIXED 5.0%	902,131	931,573	903,691
FNMA POOL FS2442 FN 07/52 FIXED 4.0%	221,654	213,178	210,799
FNMA POOL FS2445 FN 07/52 FIXED 4.0%	4,360,999	4,181,101	4,206,240
FNMA POOL FS2446 FN 08/52 FIXED 4.0%	22,663,153	22,879,139	21,694,031
FNMA POOL FS2463 FN 02/52 FIXED 3.0%	271,674	243,449	241,277
FNMA POOL FS2473 FN 07/52 FIXED 5.0%	645,793	609,374	643,601
FNMA POOL FS2512 FN 07/52 FIXED 3.5%	7,784,124	7,748,320	7,187,310
FNMA POOL FS2595 FN 03/52 FIXED 2.5%	824,909	709,577	706,874
FNMA POOL FS2603 FN 08/52 FIXED 4.5%	1,473,956	1,484,258	1,430,787
FNMA POOL FS2707 FN 04/52 FIXED 3.5%	724,469	681,099	665,610
FNMA POOL FS2772 FN 02/51 FIXED 2.5%	48,321	42,452	41,836
FNMA POOL FS2812 FN 07/52 FIXED 3.5%	350,892	334,440	326,597



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FS2914 FN 09/52 FIXED 4.5%	460,621	453,729	449,198
FNMA POOL FS3009 FN 05/42 FIXED 2.0%	182,541	156,429	156,235
FNMA POOL FS3032 FN 02/52 FIXED 2.5%	47,195	40,787	40,451
FNMA POOL FS3143 FN 01/50 FIXED 4.0%	366,822	351,791	353,333
FNMA POOL FS3249 FN 11/52 FIXED 5.0%	549,199	531,220	544,308
FNMA POOL FS3251 FN 11/52 FIXED 6.0%	163,222	165,647	165,856
FNMA POOL FS3298 FN 10/51 FIXED 2.5%	390,797	338,877	333,388
FNMA POOL FS3339 FN 06/52 FIXED 3.5%	1,107,388	1,040,109	1,017,393
FNMA POOL FS3368 FN 03/52 FIXED 2.5%	1,299,407	1,126,033	1,113,322
FNMA POOL FS3411 FN 01/53 FIXED 6.0%	177,859	183,125	181,520
FNMA POOL FS3427 FN 10/52 FIXED 4.0%	3,914,958	3,700,980	3,723,100
FNMA POOL FS3569 FN 02/52 FIXED 3.0%	203,232	168,326	180,151
FNMA POOL FS3589 FN 01/50 FIXED 4.5%	763,867	750,635	763,186
FNMA POOL FS3642 FN 11/52 FIXED 5.0%	745,113	747,251	738,689
FNMA POOL FS3672 FN 02/53 FIXED 5.5%	675,640	689,965	686,751
FNMA POOL FS3832 FN 01/53 FIXED 6.0%	852,920	863,996	867,604
FNMA POOL FS3941 FN 02/53 FIXED 5.0%	287,223	289,412	284,833
FNMA POOL FS3978 FN 01/53 FIXED 5.0%	285,694	287,016	283,318
FNMA POOL FS4000 FN 07/41 FIXED 6.0%	176,763	184,618	184,785
FNMA POOL FS4110 FN 03/52 FIXED 2.5%	2,708,831	2,172,858	2,310,014
FNMA POOL FS4132 FN 03/53 FIXED 6.0%	376,117	377,508	382,795
FNMA POOL FS4166 FN 04/53 FIXED 5.5%	475,499	480,221	478,817
FNMA POOL FS4190 FN 04/53 FIXED 5.0%	1,009,687	991,906	1,001,040
FNMA POOL FS4243 FN 05/42 FIXED 3.0%	89,817	81,978	82,577
FNMA POOL FS4269 FN 10/51 FIXED 2.0%	95,159	80,599	79,168
FNMA POOL FS4270 FN 03/52 FIXED 2.0%	284,345	239,427	234,858
FNMA POOL FS4314 FN 03/52 FIXED 2.0%	189,582	157,348	156,506
FNMA POOL FS4357 FN 04/53 FIXED 5.5%	1,674,227	1,693,197	1,685,908
FNMA POOL FS4448 FN 12/44 FIXED 4.0%	184,519	179,258	179,493
FNMA POOL FS4454 FN 04/53 FIXED 6.0%	278,775	284,515	283,862
FNMA POOL FS4471 FN 09/42 FIXED 2.5%	189,377	168,621	168,648
FNMA POOL FS4480 FN 03/50 FIXED 4.5%	179,790	179,284	178,650
FNMA POOL FS4481 FN 11/50 FIXED 2.5%	971,126	805,274	838,592
FNMA POOL FS4533 FN 03/52 FIXED 2.5%	754,304	642,792	647,021
FNMA POOL FS4570 FN 12/47 FIXED 5.0%	451,893	461,656	459,683
FNMA POOL FS4613 FN 05/42 FIXED 2.0%	95,524	82,630	81,818
FNMA POOL FS4629 FN 05/53 FIXED 5.5%	1,233,892	1,245,370	1,241,930
FNMA POOL FS4641 FN 05/53 FIXED 6.0%	265,685	270,757	270,403
FNMA POOL FS4654 FN 07/51 FIXED 2.0%	95,657	77,594	78,714
FNMA POOL FS4805 FN 05/53 FIXED 5.5%	296,082	296,069	301,692
FNMA POOL FS4874 FN 06/53 FIXED 5.5%	1,544,144	1,529,265	1,553,487
FNMA POOL FS4979 FN 05/53 FIXED 5.5%	479,016	457,966	481,648
FNMA POOL FS5059 FN 11/48 FIXED 3.5%	3,421,926	3,194,293	3,199,744
FNMA POOL FS5155 FN 07/53 FIXED 5.0%	948,606	894,757	960,378
FNMA POOL FS5191 FN 08/42 FIXED 2.0%	1,353,497	1,071,299	1,153,687
FNMA POOL FS5306 FN 07/53 FIXED 6.0%	477,838	473,217	495,202
FNMA POOL FS5437 FN 06/53 FIXED 5.5%	1,277,860	1,221,753	1,285,592
FNMA POOL FS5537 FN 08/53 FIXED 6.5%	1,442,183	1,462,718	1,481,548
FNMA POOL FS5647 FN 07/53 FIXED 5.5%	290,496	279,789	293,244
FNMA POOL FS5673 FN 02/53 FIXED 4.0%	1,597,044	1,413,774	1,512,644
FNMA POOL FS5708 FN 06/53 FIXED 5.0%	293,099	274,410	293,281
FNMA POOL FS5846 FN 09/52 FIXED 2.5%	782,962	666,906	668,296

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FS5876 FN 05/52 FIXED 2.5%	98,131	81,225	83,977
FNMA POOL FS6158 FN 07/52 FIXED 4.0%	1,085,280	1,006,482	1,027,981
FNMA POOL FS6451 FN 08/53 FIXED 5.5%	698,523	696,830	705,409
FNMA POOL FS6471 FN 05/52 FIXED 3.0%	278,822	246,857	247,134
FNMA POOL MA0634 FN 01/31 FIXED 4.5%	211,725	222,798	210,614
FNMA POOL MA0734 FN 05/31 FIXED 4.5%	1,193,144	1,251,268	1,186,062
FNMA POOL MA0776 FN 06/31 FIXED 4.5%	767,467	805,242	763,164
FNMA POOL MA0968 FN 12/31 FIXED 4.5%	18,097	18,984	18,021
FNMA POOL MA1213 FN 10/42 FIXED 3.5%	763,595	805,366	718,250
FNMA POOL MA1221 FN 09/42 FIXED 4.5%	20,336	21,935	20,132
FNMA POOL MA1363 FN 02/43 FIXED 3%	413,277	400,215	377,364
FNMA POOL MA1591 FN 09/43 FIXED 4.5%	396,670	427,840	392,684
FNMA POOL MA1629 FN 10/43 FIXED 4.5%	299,222	322,987	296,215
FNMA POOL MA1664 FN 11/43 FIXED 4.5%	189,714	204,778	187,808
FNMA POOL MA1711 FN 12/43 FIXED 4.5%	270,163	291,326	267,448
FNMA POOL MA1723 FN 11/33 FIXED 4.5%	1,159,548	1,220,885	1,157,098
FNMA POOL MA1765 FN 01/34 FIXED 4.5%	2,499,044	2,632,246	2,493,012
FNMA POOL MA2110 FN 12/34 FIXED 3.5%	102,329	109,596	98,126
FNMA POOL MA2138 FN 01/35 FIXED 3.5%	65,825	70,544	63,121
FNMA POOL MA2320 FN 07/35 FIXED 3%	86,146	90,800	80,812
FNMA POOL MA2495 FN 01/46 FIXED 3.5%	336,728	348,380	313,997
FNMA POOL MA2522 FN 02/46 FIXED 3.5%	216,187	225,760	202,013
FNMA POOL MA2523 FN 02/36 FIXED 3%	300,376	316,000	280,973
FNMA POOL MA2542 FN 02/46 FIXED 3%	185,128	185,772	169,279
FNMA POOL MA2579 FN 04/36 FIXED 3%	230,147	242,144	215,380
FNMA POOL MA2672 FN 07/36 FIXED 3%	485,811	511,636	453,490
FNMA POOL MA2707 FN 08/36 FIXED 3%	829,216	875,008	773,682
FNMA POOL MA2773 FN 10/36 FIXED 3%	1,042,046	1,099,595	970,945
FNMA POOL MA2832 FN 12/36 FIXED 3%	847,659	893,931	789,810
FNMA POOL MA3121 FN 09/47 FIXED 4%	271,604	289,222	261,464
FNMA POOL MA3210 FN 12/47 FIXED 3.5%	1,076,975	1,019,913	1,005,707
FNMA POOL MA3211 FN 12/47 FIXED 4%	301,038	320,135	291,055
FNMA POOL MA3237 FN 01/48 FIXED 3%	255,309	268,629	230,288
FNMA POOL MA3356 FN 05/48 FIXED 3.5%	261,523	242,919	243,827
FNMA POOL MA3448 FN 08/48 FIXED 5%	25,289	27,955	25,441
FNMA POOL MA3496 FN 10/48 FIXED 4.5%	78,022	83,528	76,942
FNMA POOL MA3537 FN 12/48 FIXED 4.5%	149,812	160,296	147,797
FNMA POOL MA3564 FN 01/49 FIXED 4.5%	477,628	513,704	470,117
FNMA POOL MA3907 FN 01/50 FIXED 4%	693,445	737,520	665,230
FNMA POOL MA3908 FN 01/50 FIXED 4.5%	4,353	4,660	4,275
FNMA POOL MA3991 FN 04/50 FIXED 3%	255,170	268,025	228,249
FNMA POOL MA4014 FN 05/35 FIXED 3%	213,492	224,047	201,763
FNMA POOL MA4031 FN 05/50 FIXED 4.5%	222,971	220,530	219,079
FNMA POOL MA4097 FN 08/50 FIXED 3%	322,571	339,521	288,220
FNMA POOL MA4119 FN 09/50 FIXED 2%	614,914	560,884	505,909
FNMA POOL MA4120 FN 09/50 FIXED 2.5%	217,838	206,476	186,815
FNMA POOL MA4121 FN 09/50 FIXED 3%	1,318,215	1,371,640	1,174,773
FNMA POOL MA4157 FN 10/50 FIXED 1.5%	763,043	645,815	595,558
FNMA POOL MA4158 FN 10/50 FIXED 2%	16,891,243	14,160,213	13,899,532
FNMA POOL MA4160 FN 10/50 FIXED 3%	1,166,667	1,217,095	1,039,776
FNMA POOL MA4177 FN 11/40 FIXED 2.5%	290,231	257,106	258,649
FNMA POOL MA4181 FN 11/50 FIXED 1.5%	636,187	538,836	497,725

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL MA4182 FN 11/50 FIXED 2%	14,292,814	11,878,493	11,761,329
FNMA POOL MA4208 FN 12/50 FIXED 2%	148,200	125,604	121,992
FNMA POOL MA4236 FN 01/51 FIXED 1.5%	735,631	570,013	575,522
FNMA POOL MA4237 FN 01/51 FIXED 2%	3,258,022	2,702,743	2,679,286
FNMA POOL MA4255 FN 02/51 FIXED 2%	177,877	162,084	146,142
FNMA POOL MA4256 FN 02/51 FIXED 2.5%	1,263,339	1,317,152	1,081,064
FNMA POOL MA4280 FN 03/51 FIXED 1.5%	1,220,117	1,046,355	952,227
FNMA POOL MA4281 FN 03/51 FIXED 2%	204,039	185,859	167,583
FNMA POOL MA4282 FN 03/51 FIXED 2.5%	916,929	953,610	784,858
FNMA POOL MA4305 FN 04/51 FIXED 2%	1,936,340	1,593,075	1,590,371
FNMA POOL MA4306 FN 04/51 FIXED 2.5%	2,004,850	1,987,436	1,717,452
FNMA POOL MA4310 FN 04/41 FIXED 1.5%	159,098	120,843	132,394
FNMA POOL MA4325 FN 05/51 FIXED 2%	2,964,188	2,808,440	2,432,123
FNMA POOL MA4326 FN 05/51 FIXED 2.5%	1,868,368	1,926,634	1,595,229
FNMA POOL MA4327 FN 05/51 FIXED 3%	890,235	930,071	789,818
FNMA POOL MA4343 FN 05/51 FIXED 1.5%	49,665	41,273	38,817
FNMA POOL MA4354 FN 06/51 FIXED 1.5%	40,505	33,660	31,626
FNMA POOL MA4356 FN 06/51 FIXED 2.5%	1,951,778	2,017,811	1,663,222
FNMA POOL MA4357 FN 06/51 FIXED 3%	1,307,150	1,375,051	1,160,387
FNMA POOL MA4364 FN 06/41 FIXED 2%	400,225	365,581	343,172
FNMA POOL MA4367 FN 06/31 FIXED 1.5%	448,968	405,080	412,733
FNMA POOL MA4378 FN 07/51 FIXED 2%	909,605	917,313	745,760
FNMA POOL MA4379 FN 07/51 FIXED 2.5%	1,364,203	1,406,820	1,164,059
FNMA POOL MA4389 FN 07/31 FIXED 1.5%	826,009	745,186	758,839
FNMA POOL MA4399 FN 08/51 FIXED 2.5%	3,320,584	3,174,829	2,832,556
FNMA POOL MA4422 FN 09/41 FIXED 2%	1,309,254	1,119,878	1,120,573
FNMA POOL MA4437 FN 10/51 FIXED 2%	1,292,307	1,208,682	1,058,458
FNMA POOL MA4446 FN 10/41 FIXED 2%	411,974	352,379	352,449
FNMA POOL MA4465 FN 11/51 FIXED 2%	5,002,436	4,400,464	4,096,182
FNMA POOL MA4474 FN 11/41 FIXED 2%	670,911	576,475	577,095
FNMA POOL MA4492 FN 12/51 FIXED 2%	71,022	63,191	58,150
FNMA POOL MA4501 FN 12/41 FIXED 2%	426,749	364,352	364,844
FNMA POOL MA4519 FN 01/42 FIXED 1.5%	349,225	289,399	289,516
FNMA POOL MA4540 FN 02/42 FIXED 2%	865,617	739,267	739,520
FNMA POOL MA4547 FN 02/52 FIXED 2%	5,582,987	4,665,350	4,570,215
FNMA POOL MA4548 FN 02/52 FIXED 2.5%	2,313,583	1,959,781	1,970,909
FNMA POOL MA4570 FN 03/42 FIXED 2%	175,416	152,257	149,808
FNMA POOL MA4571 FN 03/42 FIXED 2.5%	345,692	309,800	307,644
FNMA POOL MA4587 FN 04/42 FIXED 2.5%	709,090	633,559	626,206
FNMA POOL MA4600 FN 05/52 FIXED 3.5%	5,622,667	5,138,916	5,165,719
FNMA POOL MA4606 FN 05/42 FIXED 2%	89,998	78,107	76,860
FNMA POOL MA4626 FN 06/52 FIXED 4%	1,227,657	1,219,423	1,162,779
FNMA POOL MA4632 FN 06/42 FIXED 3%	90,078	82,532	82,344
FNMA POOL MA4644 FN 05/52 FIXED 4%	553,677	527,634	524,418
FNMA POOL MA4654 FN 07/52 FIXED 3.5%	6,300,495	5,545,093	5,788,464
FNMA POOL MA4656 FN 07/52 FIXED 4.5%	477,642	482,335	463,653
FNMA POOL MA4697 FN 08/42 FIXED 4%	790,261	760,921	759,912
FNMA POOL MA4700 FN 08/52 FIXED 4%	9,020,807	7,969,383	8,543,602
FNMA POOL MA4729 FN 09/42 FIXED 4%	52,876	50,913	50,759
FNMA POOL MA4779 FN 10/42 FIXED 4%	35,366	34,053	34,067
FNMA POOL MA4785 FN 10/52 FIXED 5%	1,568,481	1,565,234	1,555,438
FNMA POOL MA4841 FN 12/52 FIXED 5%	2,577,734	2,587,212	2,555,115

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL MA4842 FN 12/52 FIXED 5.5%	2,622,557	2,655,042	2,640,585
FNMA POOL MA4864 FN 01/43 FIXED 4%	8,769	8,443	8,445
FNMA POOL MA4866 FN 01/53 FIXED 4%	157,821	152,510	149,456
FNMA POOL MA4868 FN 01/53 FIXED 5%	1,655,387	1,626,033	1,641,413
FNMA POOL MA4918 FN 02/53 FIXED 5%	1,820,437	1,805,931	1,802,819
FNMA POOL MA4919 FN 02/53 FIXED 5.5%	3,306,734	3,318,964	3,324,034
FNMA POOL MA4941 FN 03/53 FIXED 5.5%	1,695,420	1,713,532	1,703,714
FNMA POOL MA4979 FN 04/53 FIXED 5.5%	1,831,123	1,822,276	1,842,814
FNMA POOL MA5009 FN 05/53 FIXED 5%	439,467	419,566	435,214
FNMA POOL MA5010 FN 05/53 FIXED 5.5%	1,898,507	1,915,070	1,907,795
FNMA POOL MA5040 FN 06/53 FIXED 6%	603,158	610,253	612,892
FNMA POOL MA5071 FN 07/53 FIXED 5%	418,012	414,061	413,966
FNMA POOL MA5072 FN 07/53 FIXED 5.5%	1,822,739	1,814,496	1,832,313
FNMA POOL MA5073 FN 07/53 FIXED 6%	1,259,056	1,270,135	1,279,374
FNMA POOL MA5107 FN 08/53 FIXED 5.5%	829,124	834,563	833,180
FNMA POOL MA5108 FN 08/53 FIXED 6%	1,864,267	1,848,960	1,894,352
FNMA POOL MA5138 FN 09/53 FIXED 5.5%	608,582	597,572	611,560
FNMA POOL MA5217 FN 12/53 FIXED 6.5%	878,263	891,675	900,043
FNMA PRIN STRIPS NOTES 07/37	47,500,000	32,217,721	25,739,570
FNMA TBA 15 YR 1.5%	6,876,000	5,852,389	5,984,806
FNMA TBA 15 YR 2%	1,252,700	1,101,397	1,124,808
FNMA TBA 15 YR 2.5%	5,423,000	4,903,730	4,989,796
FNMA TBA 15 YR 3	4,040,000	3,747,242	3,808,963
FNMA TBA 15 YR 3.5%	3,764,000	3,567,786	3,616,969
FNMA TBA 15 YR 4%	5,186,000	5,070,029	5,087,084
FNMA TBA 15 YR 4.5	673,000	658,672	669,740
FNMA TBA 30 YR 1.5%	4,062,500	3,076,392	3,164,941
FNMA TBA 30 YR 2%	534,461	963,817	454,594
FNMA TBA 30 YR 2.5%	40,475,600	33,179,687	34,498,913
FNMA TBA 30 YR 3%	53,303,914	46,041,959	47,269,702
FNMA TBA 30 YR 3.5%	47,003,675	41,341,891	43,178,860
FNMA TBA 30 YR 4%	6,036,330	5,302,635	5,720,654
FNMA TBA 30 YR 4.5%	60,712,536	58,148,010	58,941,021
FNMA TBA 30 YR 5%	33,691,221	33,321,473	33,384,813
FNMA TBA 30 YR 5.5%	25,087,900	24,998,968	25,218,745
FNMA TBA 30 YR 6%	17,418,100	17,675,250	17,699,215
FNMA TBA 30 YR 6.5%	22,455,700	22,912,919	23,011,925
FNMA TBA 30 YR 7%	2,000,000	2,047,344	2,062,031
FOCUS FINANCIAL PARTNERS, LLC 2022 TERM LOAN B5 due 06/30/28	424,625	418,635	424,977
FONDO MIVIVIENDA SA SR UNSECURED REGS 02/24 7%	1,506,000	424,019	405,806
FOOD SERVICE PROJECT SL COMPANY GUAR REGS 01/27 5.5%	100,000	104,486	110,104
FORD AUTO SECURITIZATION TRUST FASTR 2023 BA A1 144A	872,338	639,544	662,170
FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A	2,700,000	2,699,764	2,711,477
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A	2,988,000	2,983,905	2,998,872
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 2 A 144A	1,681,000	1,680,462	1,724,958
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 2 B 144A	830,000	829,912	851,644
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 2 C 144A	860,000	859,772	878,430
FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A	2,450,000	2,449,118	2,371,120
FORD CREDIT FLOORPLAN MASTER O FORDF 2023 1 A1 144A	3,683,000	3,682,975	3,681,929
FORD MOTOR COMPANY SR UNSECURED 01/43 4.75%	1,997,000	2,022,720	1,654,623
FORD MOTOR COMPANY SR UNSECURED 02/32 3.25%	2,788,000	2,411,454	2,321,355
FORD MOTOR COMPANY SR UNSECURED 04/30 9.625%	260,000	307,743	306,720

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FORD MOTOR COMPANY SR UNSECURED 08/32 6.1%	1,168,000	1,160,252	1,179,579
FORD MOTOR COMPANY SR UNSECURED 12/46 5.291%	220,000	204,408	194,332
FORD MOTOR CREDI SR UNSECURED 06/31 3.625%	360,000	360,000	310,625
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/24 3.81%	1,900,000	1,900,000	1,899,136
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/26 4.389%	2,263,000	2,280,296	2,200,800
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9%	1,005,000	921,475	903,042
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9%	200,000	184,573	175,330
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/26 6.95%	200,000	199,838	204,985
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35%	575,000	575,332	618,703
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95%	2,360,000	2,323,085	2,303,952
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/28 6.8%	4,905,000	4,893,811	5,126,435
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113%	1,108,000	1,143,988	1,078,581
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/24 2.748%	1,300,000	1,731,210	1,633,690
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125%	5,603,000	5,738,078	5,530,427
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/26 6.86%	287,000	345,263	378,058
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/26 6.95%	1,507,000	1,507,000	1,546,453
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/30 7.2%	275,000	275,438	293,246
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134%	1,119,000	1,123,404	1,087,877
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 2.7%	4,975,000	4,967,714	4,609,610
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 4.542%	1,400,000	1,383,380	1,356,189
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125%	2,548,000	2,578,978	2,414,536
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664%	532,000	524,605	523,481
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/24 4.063%	1,075,000	1,078,875	1,055,925
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/25 3.375%	5,850,000	5,656,935	5,599,866
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815%	1,160,000	1,136,847	1,083,611
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 7.35%	35,000	35,000	36,927
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/28 6.798%	202,000	202,000	211,550
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4%	1,495,000	1,258,740	1,343,974
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/33 7.122%	595,000	613,170	642,168
FORESTAR GROUP INC COMPANY GUAR 144A 05/26 3.85%	300,000	296,544	285,222
FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5%	450,000	450,000	462,353
FORTREA HOLDINGS INC. TERM LOAN B due 06/30/30	348,250	343,381	347,668
FORTRESS CREDIT BSL LIMITED FCBSL 2021 1A A 144A	2,800,000	2,803,234	2,801,248
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 05/28 5.5%	5,096,000	4,935,461	4,903,662
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 08/27 9.75%	680,000	696,197	707,200
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 10/25 6.5%	1,472,000	1,472,000	1,467,299
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 12/30 7.875%	1,255,000	1,263,502	1,307,524
FORTUNE BRANDS INNOVATIO SR UNSECURED 09/29 3.25%	900,000	962,453	832,803
FORVIA SE SR UNSECURED REGS 02/27 2.75%	100,000	115,845	105,558
FORVIA SE SR UNSECURED REGS 06/28 3.75%	100,000	99,592	108,105
FOUNDATION BUILDING M COMPANY GUAR 144A 03/29 6%	1,252,000	1,039,912	1,125,711
FOX CORP SR UNSECURED 01/24 4.03%	850,000	850,000	848,969
FOX CORP SR UNSECURED 01/29 4.709%	750,000	750,000	746,268
FOX CORP SR UNSECURED 10/33 6.5%	500,000	493,963	542,137
FRANCISCAN HEALTH SYS SECURED 07/49 3.914%	250,000	216,594	194,710
FREDDIE MAC SCRT SCRT 2017 4 M45T	3,214,582	3,422,076	3,055,043
FREDDIE MAC SCRT SCRT 2018 2 MA	233,380	233,115	221,692
FREDDIE MAC STACR STACR 2017 HQA3 M2	683,558	686,443	696,535
FREDDIE MAC STACR STACR 2019 CS03 M2 144A	981,418	940,100	975,162
FREDDIE MAC STACR STACR 2020 DNA3 B1 144A	547,304	588,999	599,805
FREDDIE MAC STACR STACR 2021 DNA2 M2 144A	880,848	880,848	889,122
FREDDIE MAC STACR STACR 2021 DNA3 M1 144A	627,897	627,897	626,096



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC STACR STACR 2021 DNA5 M2 144A	2,227,759	2,227,759	2,237,083
FREDDIE MAC STACR STACR 2021 DNA6 M2 144A	2,240,000	2,145,715	2,220,401
FREDDIE MAC STACR STACR 2021 DNA7 M1 144A	3,049,138	3,049,138	3,032,062
FREDDIE MAC STACR STACR 2021 DNA7 M2 144A	1,134,000	1,086,932	1,119,770
FREDDIE MAC STACR STACR 2021 HQA1 M2 144A	1,107,096	1,024,831	1,103,930
FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A	356,107	346,622	354,942
FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A	4,332,000	4,264,038	4,330,345
FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A	659,626	653,836	659,629
FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A	5,453,000	5,410,282	5,517,626
FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A	3,357,000	3,332,738	3,446,902
FREDDIE MAC STACR STACR 2022 DNA4 M1A 144A	481,601	481,601	488,366
FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A	1,915,000	1,947,255	1,991,291
FREDDIE MAC STACR STACR 2022 DNA6 M1A 144A	1,793,108	1,793,108	1,809,636
FREDDIE MAC STACR STACR 2022 HQA1 M1B 144A	716,000	716,000	741,360
FREDDIE MAC STACR STACR 2022 HQA3 M1A 144A	615,378	615,378	625,638
FREDDIE MAC FHR 2567 MG	10,856	11,332	10,578
FREDDIE MAC FHR 2731 ZA	128,859	134,858	127,121
FREDDIE MAC FHR 2755 ZA	294,416	311,307	294,230
FREDDIE MAC FHR 2795 SH	2,304	2,023	1
FREDDIE MAC FHR 2916 MY	753,184	832,177	751,200
FREDDIE MAC FHR 3004 QG	14,090	14,366	14,003
FREDDIE MAC FHR 3045 LZ	75,652	80,695	73,974
FREDDIE MAC FHR 3065 TZ	51,077	54,389	49,961
FREDDIE MAC FHR 3202 ZL	107,311	114,805	106,013
FREDDIE MAC FHR 3259 ZL	65,911	70,262	65,068
FREDDIE MAC FHR 3284 AZ	8,408	8,786	8,075
FREDDIE MAC FHR 3621 SB	139,930	21,526	14,676
FREDDIE MAC FHR 4099 ST	195,278	57,439	23,483
FREDDIE MAC FHR 4102 CB	771,543	634,037	658,246
FREDDIE MAC FHR 4118 PB	301,000	279,835	247,831
FREDDIE MAC FHR 4122 IO	2,189,849	386,752	386,556
FREDDIE MAC FHR 4139 PB	425,000	365,524	363,652
FREDDIE MAC FHR 4146 DI	123,618	-61,762	5,433
FREDDIE MAC FHR 4147 CI	444,943	10,238	13,092
FREDDIE MAC FHR 4159 KF	240,038	239,974	232,938
FREDDIE MAC FHR 4194 BI	510,049	18,988	80,651
FREDDIE MAC FHR 4203 PS	639,045	133,638	56,582
FREDDIE MAC FHR 4204 JC	108,488	98,066	96,337
FREDDIE MAC FHR 4246 PT	81,396	92,168	84,695
FREDDIE MAC FHR 4280 AY	545,781	534,373	516,130
FREDDIE MAC FHR 4283 EW	3,394,704	3,727,106	3,359,147
FREDDIE MAC FHR 4310 SA	341,616	77,393	34,532
FREDDIE MAC FHR 4316 XZ	1,273,233	1,469,169	1,240,153
FREDDIE MAC FHR 4319 MA	505,008	561,820	499,134
FREDDIE MAC FHR 4335 SW	192,637	41,113	18,110
FREDDIE MAC FHR 4352 ZX	1,076,096	1,194,987	1,028,808
FREDDIE MAC FHR 4391 MZ	659,685	586,624	585,328
FREDDIE MAC FHR 4413 AZ	1,427,974	1,206,084	1,292,801
FREDDIE MAC FHR 4415 IO	281,082	18,282	14,695
FREDDIE MAC FHR 4440 ZD	6,187,023	5,507,798	5,443,255
FREDDIE MAC FHR 4468 SY	1,013,507	185,524	95,300
FREDDIE MAC FHR 4616 MS	2,260,828	429,449	291,918

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC FHR 4623 MS	1,811,282	430,564	212,295
FREDDIE MAC FHR 4793 CB	147,693	146,535	131,616
FREDDIE MAC FHR 4813 CJ	62,116	59,820	55,153
FREDDIE MAC FHR 4903 SA	4,974,302	876,728	738,122
FREDDIE MAC FHR 4988 AK	721,438	573,853	550,484
FREDDIE MAC FHR 4991 QV	278,266	227,712	231,898
FREDDIE MAC FHR 4994 IB	2,955,273	371,238	351,515
FREDDIE MAC FHR 5002 TJ	714,267	605,252	574,640
FREDDIE MAC FHR 5010 IK	328,395	39,447	49,232
FREDDIE MAC FHR 5010 JI	700,745	86,094	110,199
FREDDIE MAC FHR 5013 ID	4,794,664	709,844	601,763
FREDDIE MAC FHR 5013 IN	398,038	49,316	62,970
FREDDIE MAC FHR 5018 MI	489,457	59,432	64,204
FREDDIE MAC FHR 5071 IH	245,358	32,559	32,073
FREDDIE MAC FHR 5085 NI	4,869,107	612,691	592,953
FREDDIE MAC FHR 5092 AP	390,126	335,999	338,272
FREDDIE MAC FHR 5109 ID	306,487	48,072	46,500
FREDDIE MAC FHR 5140 NI	869,538	118,040	118,831
FREDDIE MAC FHR 5161 IO	797,992	107,633	107,466
FREDDIE MAC FHR 5175 CA	4,032,797	3,513,237	3,478,064
FREDDIE MAC FHR 5200 KQ	157,326	142,580	143,909
FREDDIE MAC FHR 5202 IN	734,382	93,981	94,870
FREDDIE MAC FHR 5224 HL	200,000	201,830	183,440
FREDDIE MAC FHR 5274 IO	1,304,887	209,062	206,665
FREDDIE MAC FHR 5287 NI	6,842,645	1,343,041	1,284,835
FREDDIE MAC FHR 5319 PO	1,158,725	811,500	813,412
FREDDIE MAC FHR 5341 AO	1,164,636	822,369	843,397
FREDDIE MAC MULTICLASS CERTIFI FHMR 2021 P009 X	8,501,779	484,494	338,947
FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3	858,389	861,543	814,268
FREDDIE MAC NOTES 03/31 6.75%	80,000	98,287	93,246
FREDDIE MAC NOTES 07/25 0.375%	4,450,000	4,443,091	4,182,574
FREDDIE MAC NOTES 07/32 6.25%	1,822,000	2,134,471	2,116,098
FREDDIE MAC NOTES 08/31 1.5%	11,080,000	9,575,434	8,995,399
FREDDIE MAC NOTES 08/35 1.46%	655,000	470,617	479,162
FREDDIE MAC NOTES 09/36 1.72%	1,305,000	937,006	915,552
FREDDIE MAC REFERENCE REMIC FHRR R007 ZA	221,133	201,730	232,083
FREDDIE MAC REFERENCE REMIC FHRR R008 ZA	633,689	680,840	647,004
FREDDIE MAC STRIP 07/32	1,000,000	873,716	692,132
FREDDIEMAC STRIP FHS 212 IO	12,808	2,141	1,931
FREDDIEMAC STRIP FHS 215 IO	12,087	2,749	2,079
FREDDIEMAC STRIP FHS 283 IO	854,546	899,598	29,816
FREDDIEMAC STRIP FHS 299 F1	1,101,097	1,103,198	1,077,316
FREDDIEMAC STRIP FHS 304 C69	505,767	206,319	96,940
FREDDIEMAC STRIP FHS 312 S1	1,221,150	257,867	147,685
FREDDIEMAC STRIP FHS 324 C26	3,585,650	563,092	687,742
FREDDIEMAC STRIP FHS 328 S4	38,653	2,606	2,292
FREEDOM MORTGAGE CORP SR UNSECURED 144A 01/27 6.625%	700,000	687,564	667,028
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/28 12%	470,000	485,835	513,300
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/30 12.25%	205,000	202,916	224,733
FREEPOR T INDONESIA PT SR UNSECURED 144A 04/32 5.315%	200,000	200,000	196,116
FREEPOR T INDONESIA PT SR UNSECURED REGS 04/27 4.763%	279,000	268,571	274,118
FREEPOR T MCMORAN INC COMPANY GUAR 03/43 5.45%	1,310,000	1,479,282	1,274,233

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625%	655,000	680,609	639,387
FREEPORT MCMORAN INC COMPANY GUAR 09/27 5%	89,000	90,237	87,887
FREEPORT MCMORAN INC COMPANY GUAR 11/24 4.55%	30,000	29,820	29,677
FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4%	1,250,000	1,470,664	1,256,451
FREMF MORTGAGE TRUST FREMF 2020 K737 B 144A	850,000	859,789	798,095
FRESB MULTIFAMILY MORTGAGE PAS FRESB 2019 SB60 A10H	338,897	340,060	314,740
FRONTIER COMMUNICATIONS CORP 2021 1ST LIEN TERM LOAN due 10/1/27	486,250	485,897	483,211
FRONTIER COMMUNICATIONS SECURED 11/29 5.875%	250,000	249,544	211,845
FRONTIER COMMUNICATIONS SECURED 144A 01/30 6%	3,035,000	2,874,456	2,590,504
FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75%	605,000	626,054	541,102
FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 8.625%	329,000	329,000	335,358
FRONTIER COMMUNICATIONS SR SECURED 144A 05/28 5%	1,609,000	1,513,953	1,486,441
FRONTIER COMMUNICATIONS SR SECURED 144A 05/30 8.75%	531,000	527,319	546,244
FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875%	1,956,000	1,925,794	1,889,456
FRONTIER ISSUER LLC FYBR 2023 1 A2 144A	1,670,000	1,606,151	1,660,604
FRST STU BID/FRST TRANS SR SECURED 144A 07/29 4%	410,000	391,800	355,503
FS RIALTO ISSUER LTD FSRIA 2022 FL6 A 144A	940,000	935,672	942,426
FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25%	450,000	450,000	423,000
GACI FIRST INVESTMENT COMPANY GUAR REGS 02/53 5.125%	697,000	645,296	630,626
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/22 5.375%	310,000	291,032	276,876
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/27 5%	370,000	374,222	373,169
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/32 5.25%	538,000	560,713	556,693
GAINWELL ACQUISITION CORP. TERM LOAN B due 10/01/27	2,317,471	2,306,133	2,247,947
GALAXY BIDCO LTD SR SECURED REGS 07/26 6.5%	200,000	226,962	246,036
GALAXY CLO LTD GALXY 2018 27A A 144A	237,230	234,310	236,891
GALAXY PIPELINE ASSETS SR SECURED 144A 03/36 2.625%	425,000	432,160	350,860
GALAXY PIPELINE ASSETS SR SECURED REGS 09/40 2.94%	1,399,680	1,383,628	1,151,630
GAP INC/THE COMPANY GUAR 144A 10/29 3.625%	125,000	125,000	106,866
GAP INC/THE COMPANY GUAR 144A 10/31 3.875%	1,275,000	1,262,380	1,049,132
GARFUNKELUX HOLDCO 3 SA SR SECURED REGS 11/25 6.75%	100,000	112,138	87,161
GARFUNKELUX HOLDCO 3 SA SR SECURED REGS 11/25 7.75%	200,000	283,706	195,095
GATES GLOBAL/GATES CORP COMPANY GUAR 144A 01/26 6.25%	2,365,000	2,331,924	2,353,175
GCAT GCAT 2021 NQM5 A1 144A	1,902,463	1,902,355	1,516,924
GCAT GCAT 2021 NQM7 A1 144A	883,905	883,875	770,014
GCAT GCAT 2022 NQM1 A1 144A	123,771	108,642	113,539
GCAT GCAT 2022 NQM2 A3 144A	2,720,350	2,650,780	2,465,162
GCI LLC SR UNSECURED 144A 10/28 4.75%	2,258,000	2,305,956	2,088,356
GCT COMMERCIAL MORTGAGE TRUST GCT 2021 GCT C 144A	320,000	320,000	96,572
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65%	2,042,000	2,076,708	2,115,206
GE HEALTHCARE TECH INC SR UNSECURED 11/32 5.905%	2,175,000	2,175,000	2,323,755
GE HEALTHCARE TECH INC SR UNSECURED 11/52 6.377%	610,000	610,000	711,462
GEMS MENASA KY LTD/GEMS SR SECURED 144A 07/26 7.125%	287,000	278,725	282,450
GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75%	71,000	70,979	72,205
GEN DIGITAL INC COMPANY GUAR 144A 09/30 7.125%	330,000	330,176	344,799
GEN DIGITAL INC. 2022 TERM LOAN B due 09/12/29	1,023,403	1,016,589	1,023,720
GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25%	420,000	469,973	392,921
GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25%	430,000	505,881	400,367
GENERAL MILLS INC SR UNSECURED 03/33 4.95%	125,000	124,761	126,771
GENERAL MILLS INC SR UNSECURED 04/28 4.2%	2,380,000	2,426,756	2,343,993
GENERAL MILLS INC SR UNSECURED 10/28 5.5%	436,000	433,757	451,365
GENERAL MOTORS CO SR UNSECURED 04/25 4%	675,000	675,960	663,286
GENERAL MOTORS CO SR UNSECURED 04/36 6.6%	30,000	34,662	32,183

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GENERAL MOTORS CO SR UNSECURED 04/38 5.15%	130,000	136,043	123,326
GENERAL MOTORS CO SR UNSECURED 04/49 5.95%	89,000	98,948	87,449
GENERAL MOTORS CO SR UNSECURED 10/25 6.125%	1,490,000	1,525,132	1,510,333
GENERAL MOTORS CO SR UNSECURED 10/27 6.8%	2,615,000	2,725,945	2,773,678
GENERAL MOTORS CO SR UNSECURED 10/32 5.6%	140,000	132,081	143,442
GENERAL MOTORS CO SR UNSECURED 10/43 6.25%	190,000	215,570	194,394
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35%	150,000	150,679	147,084
GENERAL MOTORS FINL CO SR UNSECURED 01/28 6%	400,000	409,131	413,899
GENERAL MOTORS FINL CO SR UNSECURED 01/31 2.35%	875,000	875,000	724,456
GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8%	1,008,000	1,003,911	986,893
GENERAL MOTORS FINL CO SR UNSECURED 06/26 1.5%	675,000	674,389	618,764
GENERAL MOTORS FINL CO SR UNSECURED REGS 02/26 0.85%	919,000	885,680	963,233
GENERAL MOTORS GFORT 2023 2 A 144A	511,000	510,794	522,097
GENERATE CLO LTD. GNRT 2A AR 144A	2,713,757	2,706,110	2,714,080
GENERATE CLO LTD. GNRT 4A A1R 144A	568,066	563,692	567,559
GENERATE CLO LTD. GNRT 6A CR 144A	2,750,000	2,750,000	2,752,961
GENERATE CLO LTD. GNRT 6A DR 144A	750,000	750,000	758,730
GENERATE CLO LTD. GNRT 7A A1 144A	1,250,000	1,247,806	1,247,874
GENERATION BRIDGE NORTHEAST TERM LOAN B due 08/22/29	489,510	484,903	490,939
GENESEE + WYOMING INC NEW TERM LOAN due 12/30/26	545,747	545,193	546,588
GENESIS ENERGY LP/FIN COMPANY GUAR 01/27 8%	548,000	540,331	557,542
GENESIS ENERGY LP/FIN COMPANY GUAR 01/29 8.25%	768,000	760,120	789,392
GENESIS ENERGY LP/FIN COMPANY GUAR 02/28 7.75%	205,000	200,372	205,713
GENESIS ENERGY LP/FIN COMPANY GUAR 04/30 8.875%	370,000	368,043	382,442
GENUINE FINANCIAL HOLDINGS LLC 2023 TERM LOAN B due 09/27/30	275,000	271,010	273,820
GEOPARK LTD COMPANY GUAR 144A 01/27 5.5%	200,000	190,690	177,402
GEORGIA PACIFIC LLC SR UNSECURED 144A 05/26 0.95%	500,000	459,835	456,991
GEORGIA POWER CO SR UNSECURED 05/33 4.95%	356,000	350,461	359,515
GFL ENVIRONMENTAL INC COMPANY GUAR 144A 08/28 4%	618,000	606,628	571,329
GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75%	3,052,000	3,054,970	3,145,007
GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75%	1,634,000	1,594,725	1,595,567
GFL ENVIRONMENTAL INC. 2023 FIRST LIEN TERM LOAN due 05/31/27	139,856	137,107	140,205
GGAM FINANCE LTD COMPANY GUAR 144A 02/27 8%	2,661,000	2,666,664	2,720,793
GILBERT PARK CLO LTD GILBT 2017 1A C 144A	250,000	250,113	249,123
GILEAD SCIENCES INC SR UNSECURED 03/46 4.75%	500,000	506,007	478,114
GILEAD SCIENCES INC SR UNSECURED 04/44 4.8%	454,000	505,752	439,670
GILEAD SCIENCES INC SR UNSECURED 10/30 1.65%	872,000	693,595	731,634
GILEAD SCIENCES INC SR UNSECURED 10/40 2.6%	1,082,000	774,051	799,217
GILEAD SCIENCES INC SR UNSECURED 10/50 2.8%	325,000	270,241	225,264
GIP II BLUE HOLDING L P TERM LOAN B due 09/29/28	587,472	581,504	589,187
GIP III STETSON I L.P 2023 TERM LOAN B due 10/31/28	807,171	795,384	806,501
GIP PILOT ACQUISITION PRTRNS TERM LOAN due 10/04/30	300,000	298,549	299,751
GLENCORE FINANCE EUROPE COMPANY GUAR REGS 09/24 0.625%	1,115,000	1,197,684	1,202,368
GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125%	50,000	49,819	49,817
GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4%	2,630,000	2,651,327	2,555,647
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625%	120,000	120,199	119,481
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/26 1.625%	675,000	674,664	625,891
GLENCORE FUNDING LLC COMPANY GUAR 144A 05/28 5.4%	1,489,000	1,480,279	1,517,751
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625%	1,350,000	1,347,564	1,147,501
GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875%	95,000	90,925	91,313
GLOBAL INFRASTRUCTURE SO COMPANY GUAR 144A 06/29 5.625%	145,000	118,019	132,413
GLOBAL MARINE INC COMPANY GUAR 06/28 7%	730,000	625,956	631,596

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GLOBAL PART/GLP FINANCE COMPANY GUAR 01/29 6.875%	467,000	483,372	450,670
GLOBAL PART/GLP FINANCE COMPANY GUAR 08/27 7%	2,762,000	2,813,230	2,700,159
GLOBAL PAYMENTS INC SR UNSECURED 02/25 2.65%	925,000	924,950	896,320
GLOBAL PAYMENTS INC SR UNSECURED 03/31 4.875%	811,000	881,661	940,056
GLOBAL PAYMENTS INC SR UNSECURED 05/30 2.9%	900,000	844,426	792,719
GLOBAL PAYMENTS INC SR UNSECURED 06/28 4.45%	94,000	90,119	91,578
GLOBAL PAYMENTS INC SR UNSECURED 08/29 5.3%	380,000	362,722	382,824
GLOBAL SWITCH HOLDINGS L COMPANY GUAR REGS 05/27 2.25%	105,000	105,864	112,731
GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3%	428,000	431,449	425,120
GLP CAPITAL LP / FIN II COMPANY GUAR 01/30 4%	744,000	778,281	679,171
GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4%	517,000	494,278	465,633
GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25%	1,363,000	1,233,290	1,150,716
GLP CAPITAL LP / FIN II COMPANY GUAR 06/25 5.25%	2,120,000	2,189,381	2,111,127
GLP CAPITAL LP / FIN II COMPANY GUAR 12/33 6.75%	204,000	218,484	220,092
GLS AUTO SELECT RECEIVABLES TR GSAR 2023 2A B 144A	1,400,000	1,399,772	1,438,564
GM FINANCIAL REVOLVING RECEIVA GMREV 2023 2 A 144A	2,237,000	2,236,610	2,333,225
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2	561,195	561,187	560,089
GMAC MORTGAGE CORPORATION LOAN GMACM 2000 HE2 A1	3,273	3,119	2,143
GMAC MORTGAGE CORPORATION LOAN GMACM 2005 HE3 A2	4,005	3,341	3,778
GN BONDCO LLC SR SECURED 144A 10/31 9.5%	1,175,000	1,145,467	1,147,141
GNL QUINTERO SA SR UNSECURED REGS 07/29 4.634%	141,200	148,570	139,069
GNMA GNR 1999 27 SE	28,122	1,473	41
GNMA GNR 2008 50 PN	298,830	307,410	304,407
GNMA GNR 2010 85 HS	6,948	1,238	35
GNMA GNR 2010 H10 FC	531,420	541,803	532,505
GNMA GNR 2010 H20 AF	1,136,098	1,136,098	1,129,114
GNMA GNR 2010 H22 FE	33,885	33,866	33,665
GNMA GNR 2010 H24 FA	1,020,039	1,019,993	1,014,062
GNMA II POOL 003890 G2 08/36 FIXED 6%	4,086	4,481	4,315
GNMA II POOL 004040 G2 10/37 FIXED 6.5%	122,908	134,048	130,208
GNMA II POOL 004223 G2 08/38 FIXED 6.5%	48,530	53,578	52,081
GNMA II POOL 004245 G2 09/38 FIXED 6%	412,433	452,622	427,991
GNMA II POOL 004268 G2 10/38 FIXED 6%	62,221	68,504	65,718
GNMA II POOL 004292 G2 11/38 FIXED 6.5%	29,484	32,520	31,175
GNMA II POOL 004371 G2 02/39 FIXED 6%	9,799	10,770	10,349
GNMA II POOL 004559 G2 10/39 FIXED 5%	126,170	137,577	128,370
GNMA II POOL 004598 G2 12/39 FIXED 4.5%	11,860	12,777	11,879
GNMA II POOL 004602 G2 12/39 FIXED 6%	55,664	60,364	58,769
GNMA II POOL 004617 G2 01/40 FIXED 4.5%	102,022	110,012	102,171
GNMA II POOL 004636 G2 02/40 FIXED 4.5%	11,840	12,757	11,857
GNMA II POOL 004696 G2 05/40 FIXED 4.5%	108,010	116,598	108,134
GNMA II POOL 004717 G2 06/40 FIXED 6%	45,108	49,164	47,621
GNMA II POOL 004771 G2 08/40 FIXED 4.5%	26,033	28,077	26,052
GNMA II POOL 004800 G2 09/40 FIXED 4%	11,834	12,537	11,607
GNMA II POOL 004801 G2 09/40 FIXED 4.5%	5,018	5,414	5,019
GNMA II POOL 004833 G2 10/40 FIXED 4%	23,233	24,610	22,786
GNMA II POOL 004922 G2 01/41 FIXED 4%	118,771	125,699	116,488
GNMA II POOL 004923 G2 01/41 FIXED 4.5%	18,318	19,247	18,332
GNMA II POOL 004945 G2 02/41 FIXED 4%	7,193	7,598	7,054
GNMA II POOL 004978 G2 03/41 FIXED 4.5%	836,139	879,725	836,755
GNMA II POOL 004991 G2 03/41 FIXED 6%	87,956	95,895	92,834
GNMA II POOL 005018 G2 04/41 FIXED 5%	15,791	17,141	16,004



**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 005019 G2 04/41 FIXED 6%	2,359	2,577	2,491
GNMA II POOL 005083 G2 06/41 FIXED 5%	40,891	44,397	41,693
GNMA II POOL 005116 G2 07/41 FIXED 5%	23,295	25,294	23,752
GNMA II POOL 005156 G2 08/41 FIXED 6%	5,630	6,200	5,941
GNMA II POOL 005189 G2 09/41 FIXED 6%	38,258	41,823	40,386
GNMA II POOL 005203 G2 10/41 FIXED 4%	626	653	614
GNMA II POOL 005233 G2 11/41 FIXED 4%	4,077	4,297	3,999
GNMA II POOL 005258 G2 12/41 FIXED 3.5%	269,292	281,548	255,556
GNMA II POOL 005309 G2 02/42 FIXED 6%	41,075	45,468	43,366
GNMA II POOL 008395 G2 03/24 FLT	151	151	151
GNMA II POOL 008399 G2 04/24 FLT	2,079	2,074	2,071
GNMA II POOL 008408 G2 04/24 FLT	822	820	819
GNMA II POOL 008421 G2 05/24 FLT	446	446	445
GNMA II POOL 008445 G2 06/24 FLT	1,318	1,315	1,315
GNMA II POOL 008447 G2 06/24 FLT	3,273	3,266	3,261
GNMA II POOL 008449 G2 06/24 FLT	1,350	1,346	1,344
GNMA II POOL 008456 G2 07/24 FLT	1,474	1,471	1,467
GNMA II POOL 008466 G2 07/24 FLT	2,604	2,597	2,592
GNMA II POOL 008482 G2 08/24 FLT	3,722	3,713	3,710
GNMA II POOL 008484 G2 08/24 FLT	2,622	2,616	2,613
GNMA II POOL 008502 G2 09/24 FLT	766	766	762
GNMA II POOL 008503 G2 09/24 FLT	1,191	1,188	1,185
GNMA II POOL 008547 G2 11/24 FLT	2,951	2,946	2,938
GNMA II POOL 008565 G2 12/24 FLT	1,237	1,235	1,228
GNMA II POOL 008567 G2 12/24 FLT	3,128	3,122	3,107
GNMA II POOL 008580 G2 01/25 FLT	2,118	2,114	2,091
GNMA II POOL 008595 G2 02/25 FLT	1,929	1,926	1,908
GNMA II POOL 008599 G2 02/25 FLT	1,901	1,899	1,875
GNMA II POOL 008608 G2 03/25 FLT	1,999	1,997	1,969
GNMA II POOL 008611 G2 03/25 FLT	2,184	2,182	2,150
GNMA II POOL 008619 G2 04/25 FLT	378	378	374
GNMA II POOL 008621 G2 04/25 FLT	4,217	4,207	4,183
GNMA II POOL 008623 G2 04/25 FLT	3,101	3,099	3,080
GNMA II POOL 008624 G2 04/25 FLT	6,249	6,246	6,199
GNMA II POOL 008628 G2 05/25 FLT	976	975	966
GNMA II POOL 008631 G2 05/25 FLT	13,672	13,652	13,588
GNMA II POOL 008634 G2 05/25 FLT	928	927	919
GNMA II POOL 008644 G2 06/25 FLT	917	916	910
GNMA II POOL 008646 G2 06/25 FLT	1,729	1,727	1,714
GNMA II POOL 008663 G2 07/25 FLT	9,069	9,055	8,989
GNMA II POOL 008664 G2 07/25 FLT	882	881	874
GNMA II POOL 008814 G2 02/26 FLT	10,777	10,779	10,548
GNMA II POOL 008815 G2 02/26 FLT	5,226	5,222	5,145
GNMA II POOL 008913 G2 07/26 FLT	295	295	293
GNMA II POOL 080031 G2 01/27 FLT	9,340	9,331	9,136
GNMA II POOL 080032 G2 01/27 FLT	6,931	6,928	6,776
GNMA II POOL 080044 G2 02/27 FLT	4,402	4,402	4,331
GNMA II POOL 080045 G2 02/27 FLT	2,713	2,713	2,666
GNMA II POOL 080059 G2 04/27 FLT	24,443	24,425	24,139
GNMA II POOL 080060 G2 04/27 FLT	25,889	25,881	25,470
GNMA II POOL 080070 G2 05/27 FLT	4,733	4,735	4,677
GNMA II POOL 080082 G2 06/27 FLT	9,849	9,841	9,756

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 080094 G2 07/27 FLT	3,969	3,971	3,907
GNMA II POOL 080106 G2 08/27 FLT	4,336	4,337	4,268
GNMA II POOL 080114 G2 09/27 FLT	1,275	1,277	1,264
GNMA II POOL 080123 G2 10/27 FLT	6,201	6,210	6,067
GNMA II POOL 080133 G2 11/27 FLT	2,964	2,964	2,925
GNMA II POOL 080137 G2 11/27 FLT	9,865	9,874	9,639
GNMA II POOL 080141 G2 12/27 FLT	8,552	8,554	8,476
GNMA II POOL 080145 G2 12/27 FLT	603	604	588
GNMA II POOL 080154 G2 01/28 FLT	20,889	20,881	20,717
GNMA II POOL 080156 G2 01/28 FLT	3,085	3,085	3,013
GNMA II POOL 080168 G2 02/28 FLT	7,436	7,437	7,240
GNMA II POOL 080178 G2 03/28 FLT	6,550	6,554	6,383
GNMA II POOL 080296 G2 07/29 FLT	41,697	41,704	40,854
GNMA II POOL 080309 G2 08/29 FLT	16,135	16,149	15,776
GNMA II POOL 080317 G2 09/29 FLT	4,115	4,117	4,008
GNMA II POOL 080329 G2 10/29 FLT	12,722	12,734	12,474
GNMA II POOL 080331 G2 10/29 FLT	8,617	8,619	8,343
GNMA II POOL 080344 G2 11/29 FLT	10,284	10,289	10,015
GNMA II POOL 080346 G2 11/29 FLT	16,901	16,907	16,441
GNMA II POOL 080354 G2 12/29 FLT	4,641	4,646	4,504
GNMA II POOL 080356 G2 12/29 FLT	488	488	470
GNMA II POOL 080364 G2 01/30 FLT	8,757	8,762	8,665
GNMA II POOL 080376 G2 02/30 FLT	2,435	2,438	2,359
GNMA II POOL 080385 G2 03/30 FLT	17,531	17,567	17,197
GNMA II POOL 080393 G2 04/30 FLT	5,177	5,181	5,155
GNMA II POOL 080395 G2 04/30 FLT	17,395	17,413	17,215
GNMA II POOL 080406 G2 05/30 FLT	2,779	2,780	2,765
GNMA II POOL 080408 G2 05/30 FLT	32,270	32,289	31,945
GNMA II POOL 080409 G2 05/30 FLT	28,559	28,588	28,179
GNMA II POOL 080413 G2 06/30 FLT	6,457	6,469	6,436
GNMA II POOL 080428 G2 07/30 FLT	55,978	56,011	55,433
GNMA II POOL 080455 G2 09/30 FLT	11,151	11,171	10,888
GNMA II POOL 080460 G2 10/30 FLT	19,287	19,324	18,521
GNMA II POOL 080674 G2 02/33 FLT	7,027	7,065	6,808
GNMA II POOL 080819 G2 01/34 FLT	42,972	42,651	41,641
GNMA II POOL 783368 G2 07/41 FIXED 4.5%	276,149	298,593	276,352
GNMA II POOL 783435 G2 07/40 FIXED 6%	3,636	3,967	3,840
GNMA II POOL 783584 G2 07/41 FIXED 4.5%	54,420	57,257	54,460
GNMA II POOL 783591 G2 07/41 FIXED 4.5%	51,464	53,961	51,502
GNMA II POOL 784106 G2 01/46 FIXED 3.5%	75,484	80,245	71,395
GNMA II POOL 785558 G2 07/51 FIXED 2.5%	2,401,325	2,056,639	2,077,195
GNMA II POOL 785622 G2 09/51 FIXED 2.5%	833,606	724,760	717,183
GNMA II POOL 785702 G2 10/51 FIXED 2.5%	900,479	787,605	779,759
GNMA II POOL 785764 G2 11/51 FIXED 2.5%	1,692,181	1,477,453	1,465,241
GNMA II POOL 785787 G2 12/51 FIXED 2.5%	917,194	802,776	794,294
GNMA II POOL 785788 G2 12/51 FIXED 2.5%	966,876	844,177	837,230
GNMA II POOL 785790 G2 12/51 FIXED 2.5%	1,142,173	993,010	982,677
GNMA II POOL 785791 G2 12/51 FIXED 2.5%	3,732,711	3,157,171	3,215,652
GNMA II POOL 785805 G2 12/51 FIXED 2.5%	1,921,892	1,651,175	1,655,954
GNMA II POOL 785831 G2 01/52 FIXED 2.5%	966,879	830,678	832,850
GNMA II POOL 785944 G2 02/52 FIXED 3%	173,580	164,334	157,746
GNMA II POOL 786077 G2 03/52 FIXED 3%	82,294	77,713	74,643

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 786082 G2 11/51 FIXED 3%	86,224	81,659	78,439
GNMA II POOL 786095 G2 04/52 FIXED 3%	360,353	338,560	317,980
GNMA II POOL 786108 G2 03/52 FIXED 3.5%	184,704	178,998	170,212
GNMA II POOL 786150 G2 03/52 FIXED 3%	902,100	778,812	809,557
GNMA II POOL 786216 G2 06/52 FIXED 3.5%	273,914	258,980	251,728
GNMA II POOL 786335 G2 09/52 FIXED 4.5%	833,122	823,993	817,285
GNMA II POOL 786340 G2 09/52 FIXED 5%	376,804	380,209	379,225
GNMA II POOL 786366 G2 08/52 FIXED 4.5%	560,242	551,446	547,165
GNMA II POOL 786429 G2 06/52 FIXED 4%	280,981	273,197	269,662
GNMA II POOL 786474 G2 01/53 FIXED 5%	565,904	574,574	566,548
GNMA II POOL 786535 G2 02/53 FIXED 5.5%	288,785	293,798	291,899
GNMA II POOL 786709 G2 05/53 FIXED 5%	291,926	290,610	290,546
GNMA II POOL 786726 G2 03/51 FIXED 2%	1,816,580	1,454,138	1,502,668
GNMA II POOL 786823 G2 07/53 FIXED 5.5%	197,639	192,009	199,417
GNMA II POOL 786835 G2 08/53 FIXED 5.5%	696,753	676,905	703,434
GNMA II POOL 786843 G2 03/52 FIXED 3%	579,186	507,223	521,037
GNMA II POOL 786916 G2 08/53 FIXED 5.5%	1,793,691	1,799,919	1,811,956
GNMA II POOL 786928 G2 09/53 FIXED 6.5%	297,343	306,542	307,125
GNMA II POOL 787097 G2 08/53 FIXED 5%	299,635	294,348	298,511
GNMA II POOL 787154 G2 11/53 FIXED 6.5%	200,000	206,445	207,584
GNMA II POOL 893146 G2 05/60 FLT	453,604	459,925	453,407
GNMA II POOL AI4167 G2 08/44 FIXED 4%	27,981	29,572	27,270
GNMA II POOL AJ2723 G2 08/44 FIXED 4%	14,699	15,522	14,257
GNMA II POOL AJ4687 G2 08/44 FIXED 4%	22,710	23,908	22,133
GNMA II POOL BM7534 G2 02/50 FIXED 3.5%	55,711	58,584	51,893
GNMA II POOL BM9734 G2 10/49 FIXED 4%	58,120	61,025	56,317
GNMA II POOL BM9743 G2 11/49 FIXED 4%	583,568	612,126	558,736
GNMA II POOL BS1728 G2 01/50 FIXED 4%	35,894	37,953	35,136
GNMA II POOL BS1742 G2 02/50 FIXED 4%	62,261	65,834	60,802
GNMA II POOL BS8546 G2 12/50 FIXED 2.5%	140,434	126,036	120,420
GNMA II POOL BZ4383 G2 01/52 FIXED 3%	92,289	94,811	82,677
GNMA II POOL CI1513 G2 03/52 FIXED 3%	91,413	90,106	81,662
GNMA II POOL CK9592 G2 06/52 FIXED 4%	271,381	262,444	259,839
GNMA II POOL CL5523 G2 04/52 FIXED 3%	83,692	78,374	74,715
GNMA II POOL MA0023 G2 04/42 FIXED 4%	2,173	2,291	2,131
GNMA II POOL MA0462 G2 10/42 FIXED 3.5%	30,490	31,496	28,968
GNMA II POOL MA0463 G2 10/42 FIXED 4%	1,372	1,446	1,346
GNMA II POOL MA0699 G2 01/43 FIXED 3.5%	33,282	34,516	31,624
GNMA II POOL MA0934 G2 04/43 FIXED 3.5%	38,982	40,421	37,052
GNMA II POOL MA1158 G2 07/43 FIXED 4%	25,049	26,540	24,521
GNMA II POOL MA1225 G2 08/43 FIXED 4%	124,713	131,988	122,314
GNMA II POOL MA1761 G2 03/44 FIXED 4%	1,932	2,039	1,893
GNMA II POOL MA1920 G2 05/44 FIXED 4%	2,383	2,513	2,335
GNMA II POOL MA1995 G2 06/44 FIXED 3.5%	631,278	625,425	599,539
GNMA II POOL MA2305 G2 10/44 FIXED 4.5%	116,318	124,473	116,548
GNMA II POOL MA2372 G2 11/44 FIXED 4%	138,282	145,556	134,470
GNMA II POOL MA2678 G2 03/45 FIXED 3.5%	47,814	48,659	45,164
GNMA II POOL MA2754 G2 04/45 FIXED 3.5%	113,257	103,693	107,148
GNMA II POOL MA2827 G2 05/45 FIXED 4%	13,536	14,316	13,221
GNMA II POOL MA2893 G2 06/45 FIXED 4%	463,740	491,567	452,956
GNMA II POOL MA2962 G2 07/45 FIXED 4%	1,729,269	1,830,502	1,682,144
GNMA II POOL MA3244 G2 11/45 FIXED 3.5%	126,379	115,350	119,257

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA3376 G2 01/46 FIXED 3.5%	2,059,243	2,157,273	1,946,399
GNMA II POOL MA3521 G2 03/46 FIXED 3.5%	44,024	46,899	41,542
GNMA II POOL MA3597 G2 04/46 FIXED 3.5%	834,292	821,751	787,190
GNMA II POOL MA3736 G2 06/46 FIXED 3.5%	371,585	381,177	350,549
GNMA II POOL MA3737 G2 06/46 FIXED 4%	417,248	447,043	405,281
GNMA II POOL MA3874 G2 08/46 FIXED 3.5%	140,374	146,254	132,448
GNMA II POOL MA4382 G2 04/47 FIXED 3.5%	1,537,138	1,640,768	1,449,400
GNMA II POOL MA4511 G2 06/47 FIXED 4%	625,153	658,942	603,033
GNMA II POOL MA4654 G2 08/47 FIXED 4.5%	129,397	141,769	128,296
GNMA II POOL MA4838 G2 11/47 FIXED 4%	631,659	656,374	610,149
GNMA II POOL MA4900 G2 12/47 FIXED 3.5%	1,832,482	1,951,843	1,729,491
GNMA II POOL MA4901 G2 12/47 FIXED 4%	259,378	267,487	250,114
GNMA II POOL MA5019 G2 02/48 FIXED 3.5%	232,445	246,044	218,970
GNMA II POOL MA5020 G2 02/48 FIXED 4%	239,753	250,526	231,775
GNMA II POOL MA5078 G2 03/48 FIXED 4%	1,152,210	1,145,822	1,113,805
GNMA II POOL MA5138 G2 04/48 FIXED 4.5%	100,171	103,594	99,118
GNMA II POOL MA5192 G2 05/48 FIXED 4%	108,629	103,268	104,963
GNMA II POOL MA5193 G2 05/48 FIXED 4.5%	853,042	887,696	843,680
GNMA II POOL MA5194 G2 05/48 FIXED 5%	73,905	75,456	74,535
GNMA II POOL MA5264 G2 06/48 FIXED 4%	970,363	942,958	933,867
GNMA II POOL MA5265 G2 06/48 FIXED 4.5%	315,286	318,255	311,778
GNMA II POOL MA5331 G2 07/48 FIXED 4.5%	477,707	496,976	472,342
GNMA II POOL MA5399 G2 08/48 FIXED 4.5%	1,012,134	1,043,388	1,000,712
GNMA II POOL MA5400 G2 08/48 FIXED 5%	179,325	191,032	180,524
GNMA II POOL MA5465 G2 09/48 FIXED 3.5%	126,180	115,291	118,873
GNMA II POOL MA5466 G2 09/48 FIXED 4%	1,212,921	1,192,988	1,166,749
GNMA II POOL MA5467 G2 09/48 FIXED 4.5%	4,739,063	4,922,689	4,685,349
GNMA II POOL MA5468 G2 09/48 FIXED 5%	102,270	101,446	102,921
GNMA II POOL MA5529 G2 10/48 FIXED 4.5%	218,741	235,243	216,251
GNMA II POOL MA5530 G2 10/48 FIXED 5%	1,976,415	2,058,439	1,991,743
GNMA II POOL MA5594 G2 11/48 FIXED 3.5%	681,025	620,139	641,285
GNMA II POOL MA5597 G2 11/48 FIXED 5%	753,063	791,976	759,850
GNMA II POOL MA5652 G2 12/48 FIXED 4.5%	1,687,000	1,811,656	1,667,625
GNMA II POOL MA5653 G2 12/48 FIXED 5%	1,423,193	1,509,126	1,432,699
GNMA II POOL MA5709 G2 01/49 FIXED 3.5%	310,944	329,099	292,527
GNMA II POOL MA5711 G2 01/49 FIXED 4.5%	952,754	999,449	941,757
GNMA II POOL MA5712 G2 01/49 FIXED 5%	2,247,432	2,330,818	2,259,670
GNMA II POOL MA5763 G2 02/49 FIXED 4%	560,579	546,323	542,529
GNMA II POOL MA5764 G2 02/49 FIXED 4.5%	664,401	686,522	656,702
GNMA II POOL MA5817 G2 03/49 FIXED 4%	175,720	171,484	169,521
GNMA II POOL MA5818 G2 03/49 FIXED 4.5%	987,876	992,675	976,489
GNMA II POOL MA5819 G2 03/49 FIXED 5%	636,460	673,750	639,727
GNMA II POOL MA5876 G2 04/49 FIXED 4%	638,061	642,434	615,541
GNMA II POOL MA5878 G2 04/49 FIXED 5%	210,170	210,064	211,307
GNMA II POOL MA5932 G2 05/49 FIXED 4.5%	118,871	126,875	117,294
GNMA II POOL MA5986 G2 06/49 FIXED 4%	384,236	395,512	370,669
GNMA II POOL MA6089 G2 08/49 FIXED 3%	1,265,118	1,311,434	1,156,081
GNMA II POOL MA6090 G2 08/49 FIXED 3.5%	188,242	197,754	177,195
GNMA II POOL MA6091 G2 08/49 FIXED 4%	131,138	138,983	125,702
GNMA II POOL MA6157 G2 09/49 FIXED 5%	107,852	106,545	108,739
GNMA II POOL MA6218 G2 10/49 FIXED 3%	5,763,192	5,993,219	5,264,536
GNMA II POOL MA6221 G2 10/49 FIXED 4.5%	159,062	169,619	157,252

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA6287 G2 11/49 FIXED 5%	114,099	113,214	115,054
GNMA II POOL MA6339 G2 12/49 FIXED 3.5%	397,995	418,128	374,641
GNMA II POOL MA6341 G2 12/49 FIXED 4.5%	256,247	273,583	253,289
GNMA II POOL MA6413 G2 01/50 FIXED 5%	162,009	160,752	163,234
GNMA II POOL MA6477 G2 02/50 FIXED 4.5%	129,021	138,310	127,532
GNMA II POOL MA6541 G2 03/50 FIXED 3%	3,287,161	3,022,477	3,000,575
GNMA II POOL MA6542 G2 03/50 FIXED 3.5%	392,150	412,895	369,154
GNMA II POOL MA6544 G2 03/50 FIXED 4.5%	87,856	94,242	86,819
GNMA II POOL MA6599 G2 04/50 FIXED 3%	1,610,850	1,707,451	1,469,240
GNMA II POOL MA6711 G2 06/50 FIXED 3.5%	1,127,088	1,069,771	1,060,039
GNMA II POOL MA6767 G2 07/50 FIXED 3.5%	76,024	80,539	71,495
GNMA II POOL MA6818 G2 08/50 FIXED 2%	61,125	49,982	51,811
GNMA II POOL MA6819 G2 08/50 FIXED 2.5%	310,834	325,627	272,855
GNMA II POOL MA6865 G2 09/50 FIXED 2.5%	337,187	353,240	295,989
GNMA II POOL MA6997 G2 11/50 FIXED 3.5%	1,288,185	1,222,641	1,212,626
GNMA II POOL MA7053 G2 12/50 FIXED 3%	771,412	804,150	702,857
GNMA II POOL MA7135 G2 01/51 FIXED 2%	3,341,059	2,918,615	2,833,218
GNMA II POOL MA7136 G2 01/51 FIXED 2.5%	241,170	212,988	211,057
GNMA II POOL MA7139 G2 01/51 FIXED 4%	263,504	267,735	254,217
GNMA II POOL MA7192 G2 02/51 FIXED 2%	1,383,155	1,272,926	1,172,714
GNMA II POOL MA7193 G2 02/51 FIXED 2.5%	510,307	529,546	446,922
GNMA II POOL MA7194 G2 02/51 FIXED 3%	100,322	92,637	91,635
GNMA II POOL MA7195 G2 02/51 FIXED 3.5%	634,993	666,775	597,171
GNMA II POOL MA7254 G2 03/51 FIXED 2%	652,926	665,127	553,495
GNMA II POOL MA7255 G2 03/51 FIXED 2.5%	1,557,435	1,613,162	1,363,434
GNMA II POOL MA7311 G2 04/51 FIXED 2%	1,814,732	1,838,179	1,538,381
GNMA II POOL MA7312 G2 04/51 FIXED 2.5%	1,639,442	1,694,812	1,436,587
GNMA II POOL MA7367 G2 05/51 FIXED 2.5%	684,929	707,399	600,140
GNMA II POOL MA7368 G2 05/51 FIXED 3%	193,867	175,840	176,131
GNMA II POOL MA7418 G2 06/51 FIXED 2.5%	1,356,510	1,401,335	1,187,718
GNMA II POOL MA7419 G2 06/51 FIXED 3%	834,946	776,639	758,558
GNMA II POOL MA7472 G2 07/51 FIXED 2.5%	1,056,684	1,091,381	925,637
GNMA II POOL MA7534 G2 08/51 FIXED 2.5%	578,177	598,826	506,141
GNMA II POOL MA7535 G2 08/51 FIXED 3%	2,805,974	2,607,121	2,548,081
GNMA II POOL MA7589 G2 09/51 FIXED 2.5%	1,462,369	1,332,945	1,280,215
GNMA II POOL MA7590 G2 09/51 FIXED 3%	4,790,882	4,482,780	4,343,716
GNMA II POOL MA7648 G2 10/51 FIXED 2%	534,248	543,524	452,720
GNMA II POOL MA7650 G2 10/51 FIXED 3%	1,187,717	1,076,868	1,076,938
GNMA II POOL MA7706 G2 11/51 FIXED 3%	3,038,975	2,983,545	2,755,386
GNMA II POOL MA7767 G2 12/51 FIXED 2.5%	1,662,436	1,670,857	1,455,271
GNMA II POOL MA7768 G2 12/51 FIXED 3%	3,089,422	3,166,226	2,799,335
GNMA II POOL MA7769 G2 12/51 FIXED 3.5%	14,469,461	15,143,038	13,500,662
GNMA II POOL MA7989 G2 04/52 FIXED 3.5%	1,175,876	1,094,749	1,095,169
GNMA II POOL MA8042 G2 05/52 FIXED 2.5%	954,502	865,059	835,281
GNMA II POOL MA8046 G2 05/52 FIXED 4.5%	104,419	98,522	102,069
GNMA II POOL MA8097 G2 06/52 FIXED 2.5%	5,935,871	5,392,530	5,194,510
GNMA II POOL MA8147 G2 07/52 FIXED 2.5%	905,590	850,671	792,781
GNMA II POOL MA8151 G2 07/52 FIXED 4.5%	1,846,027	1,777,145	1,803,702
GNMA II POOL MA8197 G2 08/52 FIXED 2.5%	442,213	388,744	387,183
GNMA II POOL MA8201 G2 08/52 FIXED 4.5%	2,840,314	2,726,070	2,774,604
GNMA II POOL MA8264 G2 09/52 FIXED 2.5%	269,645	237,784	236,119
GNMA II POOL MA8268 G2 09/52 FIXED 4.5%	1,291,183	1,291,525	1,261,046



**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA8269 G2 09/52 FIXED 5%	1,437,064	1,435,219	1,430,270
GNMA II POOL MA8347 G2 10/52 FIXED 4.5%	638,192	629,018	623,263
GNMA II POOL MA8348 G2 10/52 FIXED 5%	654,567	649,414	651,388
GNMA II POOL MA8428 G2 11/52 FIXED 5%	1,630,741	1,604,187	1,621,002
GNMA II POOL MA8429 G2 11/52 FIXED 5.5%	2,264,056	2,287,490	2,280,970
GNMA II POOL MA8490 G2 12/52 FIXED 5%	1,993,101	1,870,995	1,982,575
GNMA II POOL MA8492 G2 12/52 FIXED 6%	1,077,264	1,083,080	1,095,658
GNMA II POOL MA8564 G2 01/53 FIXED 2.5%	337,412	297,242	295,284
GNMA II POOL MA8569 G2 01/53 FIXED 5%	1,078,069	1,086,095	1,072,205
GNMA II POOL MA8570 G2 01/53 FIXED 5.5%	810,548	823,038	816,072
GNMA II POOL MA8644 G2 02/53 FIXED 3.5%	4,687,575	4,342,295	4,386,699
GNMA II POOL MA8725 G2 03/53 FIXED 5%	775,368	763,847	771,104
GNMA II POOL MA8726 G2 03/53 FIXED 5.5%	1,059,656	1,027,163	1,066,878
GNMA II POOL MA8796 G2 04/53 FIXED 3%	372,787	329,348	339,751
GNMA II POOL MA8800 G2 04/53 FIXED 5%	1,142,759	1,131,242	1,136,475
GNMA II POOL MA8801 G2 04/53 FIXED 5.5%	4,618,722	4,529,941	4,650,202
GNMA II POOL MA8947 G2 06/53 FIXED 5%	345,318	338,285	343,152
GNMA II POOL MA8948 G2 06/53 FIXED 5.5%	985,086	978,764	991,800
GNMA II POOL MA9016 G2 07/53 FIXED 5%	168,189	160,022	167,135
GNMA II POOL MA9018 G2 07/53 FIXED 6%	2,123,229	2,122,311	2,159,482
GNMA II POOL MA9107 G2 08/53 FIXED 6%	2,377,432	2,387,020	2,418,026
GNMA II POOL MA9242 G2 10/53 FIXED 6%	597,325	607,207	607,524
GNMA II POOL MA9304 G2 11/53 FIXED 5%	299,491	297,807	297,613
GNMA II TBA 30 YR 2%	23,329,700	19,492,080	19,771,921
GNMA II TBA 30 YR 2.5%	17,725,830	11,441,987	15,521,180
GNMA II TBA 30 YR 3%	31,228,600	28,261,937	28,313,612
GNMA II TBA 30 YR 3.5%	3,509,000	3,250,455	3,270,224
GNMA II TBA 30 YR 4%	16,289,000	15,721,080	15,572,710
GNMA II TBA 30 YR 4.5%	9,792,000	9,662,949	9,565,391
GNMA II TBA 30 YR 5%	13,320,000	12,959,220	13,240,913
GNMA II TBA 30 YR 5.5%	12,518,000	12,564,006	12,601,127
GNMA II TBA 30 YR 6	4,538,000	4,586,900	4,614,224
GNMA II TBA 30 YR 6.5%	8,304,000	8,476,918	8,500,136
GNMA POOL 175313 GN 11/28 FIXED 7%	657	654	656
GNMA POOL 325576 GN 06/28 FIXED 7%	403	404	404
GNMA POOL 366866 GN 09/24 FIXED 9%	9	9	9
GNMA POOL 395617 GN 08/28 FIXED 7.5%	4,859	4,842	4,882
GNMA POOL 403946 GN 08/24 FIXED 9%	38	39	38
GNMA POOL 403954 GN 09/24 FIXED 9%	34	34	34
GNMA POOL 415026 GN 01/26 FIXED 7%	1,504	1,507	1,506
GNMA POOL 417226 GN 01/26 FIXED 7%	220	220	220
GNMA POOL 419146 GN 09/28 FIXED 6.5%	2,462	2,456	2,502
GNMA POOL 424174 GN 03/26 FIXED 7%	867	870	865
GNMA POOL 425825 GN 01/28 FIXED 7%	1,459	1,467	1,460
GNMA POOL 425832 GN 01/28 FIXED 7%	530	531	534
GNMA POOL 430642 GN 04/28 FIXED 7.5%	1,286	1,323	1,289
GNMA POOL 433566 GN 01/28 FIXED 7%	1,048	1,051	1,057
GNMA POOL 433726 GN 04/28 FIXED 7%	708	714	709
GNMA POOL 433911 GN 09/28 FIXED 6.5%	3,389	3,387	3,492
GNMA POOL 433942 GN 08/28 FIXED 6.5%	1,094	1,097	1,123
GNMA POOL 433969 GN 09/28 FIXED 6.5%	1,409	1,399	1,442
GNMA POOL 433980 GN 09/28 FIXED 7%	7,154	7,174	7,194

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 436080 GN 01/28 FIXED 7%	6,848	6,862	6,871
GNMA POOL 442929 GN 09/28 FIXED 6.5%	4,602	4,585	4,731
GNMA POOL 446648 GN 07/28 FIXED 7%	1,417	1,405	1,429
GNMA POOL 449219 GN 01/28 FIXED 7%	492	494	493
GNMA POOL 449539 GN 07/28 FIXED 7%	3,841	3,852	3,889
GNMA POOL 449826 GN 01/28 FIXED 7.5%	539	541	540
GNMA POOL 460912 GN 09/28 FIXED 7%	8,573	8,591	8,657
GNMA POOL 464199 GN 09/28 FIXED 7%	4,478	4,485	4,496
GNMA POOL 464693 GN 07/28 FIXED 7%	37	37	37
GNMA POOL 464853 GN 09/28 FIXED 6.5%	1,808	1,808	1,854
GNMA POOL 468064 GN 07/28 FIXED 7%	1,445	1,449	1,449
GNMA POOL 472811 GN 10/28 FIXED 7.5%	3,614	3,602	3,625
GNMA POOL 478713 GN 09/29 FIXED 7.5%	3,625	3,621	3,656
GNMA POOL 483775 GN 10/28 FIXED 7%	6,814	6,860	6,851
GNMA POOL 484429 GN 09/28 FIXED 6.5%	2,014	2,010	2,056
GNMA POOL 486470 GN 08/28 FIXED 6.5%	3,007	2,941	3,097
GNMA POOL 486516 GN 09/28 FIXED 6.5%	5,035	4,950	5,149
GNMA POOL 486622 GN 10/28 FIXED 7.5%	1,467	1,462	1,470
GNMA POOL 486670 GN 01/35 FIXED 5.5%	218,373	233,847	220,886
GNMA POOL 487993 GN 09/28 FIXED 7%	7,495	7,506	7,543
GNMA POOL 490576 GN 09/28 FIXED 6.5%	6,560	6,532	6,759
GNMA POOL 493134 GN 11/28 FIXED 7%	566	564	569
GNMA POOL 542741 GN 04/31 FIXED 7%	2,240	2,280	2,261
GNMA POOL 549588 GN 09/31 FIXED 7%	1,529	1,558	1,565
GNMA POOL 551119 GN 08/31 FIXED 7%	369	375	382
GNMA POOL 561961 GN 06/31 FIXED 7%	4,275	4,354	4,275
GNMA POOL 562971 GN 05/31 FIXED 7%	680	692	691
GNMA POOL 567909 GN 11/32 FIXED 5.5%	30,308	32,189	30,453
GNMA POOL 569567 GN 01/32 FIXED 7%	4,385	4,471	4,440
GNMA POOL 580867 GN 12/31 FIXED 7%	14,065	14,341	14,398
GNMA POOL 591851 GN 02/33 FIXED 5.5%	55,899	59,387	56,550
GNMA POOL 591924 GN 03/33 FIXED 5.5%	27,798	29,438	28,122
GNMA POOL 591931 GN 03/33 FIXED 5.5%	28,545	30,244	28,877
GNMA POOL 594054 GN 07/33 FIXED 5.5%	40,848	43,167	41,284
GNMA POOL 595198 GN 11/32 FIXED 5.5%	9,968	10,550	10,083
GNMA POOL 603266 GN 05/34 FIXED 5.5%	19,727	21,704	19,957
GNMA POOL 605594 GN 12/34 FIXED 5.5%	287,462	306,657	290,815
GNMA POOL 605698 GN 09/34 FIXED 5.5%	243,861	260,282	246,705
GNMA POOL 607639 GN 01/33 FIXED 5.5%	14,809	15,670	14,864
GNMA POOL 613049 GN 09/33 FIXED 5.5%	9,754	10,388	9,810
GNMA POOL 614602 GN 07/33 FIXED 5.5%	29,073	30,693	29,211
GNMA POOL 620494 GN 08/33 FIXED 4.5%	20,169	21,551	19,930
GNMA POOL 620527 GN 08/33 FIXED 5.5%	22,676	24,188	22,940
GNMA POOL 628079 GN 04/34 FIXED 5.5%	23,314	24,748	23,400
GNMA POOL 633240 GN 09/34 FIXED 5.5%	44,896	48,015	45,132
GNMA POOL 663792 GN 01/37 FIXED 5%	4,572	4,825	4,579
GNMA POOL 666087 GN 03/38 FIXED 5%	32,856	34,589	33,002
GNMA POOL 673230 GN 11/38 FIXED 6.5%	9,492	10,461	9,799
GNMA POOL 686780 GN 06/38 FIXED 5%	17,100	18,105	17,176
GNMA POOL 697562 GN 11/38 FIXED 6.5%	31,272	34,107	32,241
GNMA POOL 698654 GN 11/38 FIXED 6%	4,233	4,325	4,313
GNMA POOL 699129 GN 09/38 FIXED 6.5%	6,554	7,075	6,778

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 723615 GN 01/40 FIXED 4.5%	124,119	135,508	121,857
GNMA POOL 728627 GN 01/40 FIXED 4.5%	34,444	37,526	34,365
GNMA POOL 732087 GN 05/40 FIXED 4.5%	6,697	7,299	6,675
GNMA POOL 738423 GN 06/41 FIXED 5%	50,136	53,279	49,720
GNMA POOL 745793 GN 07/40 FIXED 4.5%	65,741	71,666	65,408
GNMA POOL 759138 GN 01/41 FIXED 4%	122,799	129,994	119,870
GNMA POOL 762838 GN 03/41 FIXED 4%	66,847	70,804	65,253
GNMA POOL 764428 GN 05/41 FIXED 5%	51,072	54,866	50,824
GNMA POOL 770491 GN 08/41 FIXED 4%	720,893	771,211	700,142
GNMA POOL 780186 GN 07/25 FIXED 7%	290	292	289
GNMA POOL 780601 GN 07/27 FIXED 7%	4,197	4,218	4,207
GNMA POOL 780914 GN 11/28 FIXED 6%	279	279	282
GNMA POOL 781001 GN 03/29 FIXED 7.5%	16,850	16,776	16,996
GNMA POOL 781321 GN 11/24 FIXED 7.5%	526	527	526
GNMA POOL 781330 GN 09/31 FIXED 6%	2,921	2,949	2,936
GNMA POOL 781340 GN 10/31 FIXED 6.5%	2,736	2,747	2,817
GNMA POOL 781548 GN 11/32 FIXED 7%	1,690	1,726	1,786
GNMA POOL 781804 GN 09/34 FIXED 6%	49,109	48,610	50,871
GNMA POOL 781847 GN 12/34 FIXED 6%	39,359	38,453	40,772
GNMA POOL 781902 GN 02/35 FIXED 6%	55,037	52,983	57,010
GNMA POOL 782557 GN 01/39 FIXED 5%	336,744	364,986	340,280
GNMA POOL 782619 GN 04/39 FIXED 5%	208,303	222,929	210,641
GNMA POOL 782696 GN 06/39 FIXED 5%	43,114	46,347	43,598
GNMA POOL 782958 GN 05/40 FIXED 5%	89,688	96,578	90,189
GNMA POOL 783289 GN 04/41 FIXED 4.5%	12,800	13,963	12,740
GNMA POOL 783571 GN 12/33 FIXED 5%	82,161	89,116	82,770
GNMA POOL 783609 GN 10/40 FIXED 4.5%	126,283	136,909	125,877
GNMA POOL 783610 GN 11/41 FIXED 4.5%	105,006	112,657	104,541
GNMA POOL 783669 GN 09/42 FIXED 3%	159,407	169,852	145,677
GNMA POOL 784571 GN 06/48 FIXED 3.5%	1,770,055	1,754,417	1,675,765
GNMA POOL AB2892 GN 09/42 FIXED 3%	659,699	655,546	602,876
GNMA POOL AB9108 GN 10/42 FIXED 3%	321,580	328,168	293,889
GNMA POOL AE7028 GN 06/43 FIXED 3.5%	112,266	112,091	106,166
GNMA POOL BS8439 GN 05/50 FIXED 3.5%	160,003	170,165	150,111
GO DADDY OPCO/FINCO COMPANY GUAR 144A 03/29 3.5%	400,000	374,442	363,733
GO DADDY OPCO/FINCO COMPANY GUAR 144A 12/27 5.25%	940,000	943,541	921,114
GOEASY LTD COMPANY GUAR 144A 05/26 4.375%	605,000	605,000	582,491
GOEASY LTD COMPANY GUAR 144A 12/28 9.25%	1,985,000	1,985,000	2,119,920
GOGO INTERMEDIATE HOLDINGS LLC TERM LOAN B due 04/30/28	1,736,918	1,732,251	1,739,089
GOHL CAPITAL LTD COMPANY GUAR REGS 01/27 4.25%	200,000	205,329	192,658
GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A B1 144A	250,000	250,086	249,928
GOLDENTREE LOAN MANAGEMENT US GLM 2019 5A BR 144A	250,000	244,323	249,953
GOLDENTREE LOAN MANAGEMENT US GLM 2023 17A D 144A	1,025,000	1,025,000	1,024,020
GOLDENTREE LOAN OPPORTUNITIES GLD10 2015 10A DR 144A	250,000	250,276	247,592
GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014 9A BR2 144A	1,600,000	1,580,321	1,599,200
GOLDMAN HOME IMPROVEMENT TRUST GHIT 2022 GRN2 A 144A	153,790	153,152	155,559
GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VARIABLE	17,000	15,638	14,148
GOLDMAN SACHS GROUP INC JR SUBORDINA 12/49 VARIABLE	530,000	551,677	517,945
GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VARIABLE	2,290,000	2,227,296	2,135,762
GOLDMAN SACHS GROUP INC SR UNSECURED 01/27 3.85%	950,000	974,546	924,114
GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625%	5,750,000	5,732,611	5,732,016
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VARIABLE	760,000	751,039	704,741

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25%	1,470,000	1,474,662	1,642,016
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 3%	2,500,000	2,485,010	2,485,879
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4%	100,000	99,993	99,707
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VARIABLE	6,367,000	6,283,947	6,110,447
GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8%	162,000	148,700	152,379
GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5%	560,000	569,367	547,375
GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VARIABLE	1,680,000	1,676,558	1,412,640
GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VARIABLE	20,000	20,838	15,366
GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VARIABLE	2,550,000	2,545,112	2,469,296
GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VARIABLE	3,370,000	3,371,752	3,222,134
GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 3.85%	6,039,000	5,992,908	5,984,348
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VARIABLE	4,880,000	3,870,060	4,011,864
GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VARIABLE	84,000	77,806	61,493
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VARIABLE	440,000	417,623	432,651
GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VARIABLE	1,780,000	1,755,803	1,777,149
GOLDMAN SACHS GROUP INC SR UNSECURED 09/25 VARIABLE	3,645,000	3,707,844	3,583,718
GOLDMAN SACHS GROUP INC SR UNSECURED 10/29 VARIABLE	4,234,000	4,320,424	4,497,245
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VARIABLE	5,147,000	4,473,392	4,296,062
GOLDMAN SACHS GROUP INC SR UNSECURED 10/34 VARIABLE	2,465,000	2,636,653	2,717,188
GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75%	80,000	79,775	76,060
GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5%	730,000	728,020	703,232
GOLDMAN SACHS GROUP INC SR UNSECURED 12/26 VARIABLE	500,000	489,432	460,508
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 04/24 VARIABLE	500,000	498,897	552,480
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 09/29 4%	1,319,000	1,430,449	1,503,644
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 10/29 VARIABLE	898,000	1,029,679	1,082,735
GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15%	1,000,000	1,003,710	969,945
GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25%	710,000	711,409	696,982
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75%	380,000	396,049	419,304
GOLDSTORY SAS SR SECURED REGS 03/26 VARIABLE	200,000	242,907	222,980
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2015 25A AR 144A	1,152,770	1,144,167	1,150,792
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2019 45A A 144A	650,000	650,000	643,984
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2021 54A A 144A	3,530,000	3,530,000	3,498,111
GOLUB CAPITAL PARTNERS CLO, LT GCSL 2021 55A A 144A	650,000	650,221	648,950
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2021 4GS A 144A	521,243	521,161	385,983
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2021 5CS A 144A	287,656	287,616	224,042
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 1GS A 144A	834,330	638,363	659,091
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 3CS A 144A	391,807	391,649	364,319
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2023 3C A 144A	702,385	699,514	712,240
GOODYEAR TIRE + RUBBER COMPANY GUAR 04/31 5.25%	475,000	470,451	434,709
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/29 5%	595,000	595,000	562,310
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/31 5.25%	80,000	67,682	72,588
GOTO GROUP INC SR SECURED 144A 09/27 5.5%	827,000	836,923	400,014
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF	152,181	152,181	151,558
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 114 A	228,368	231,168	195,455
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 AS	317,203	66,584	36,004
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 127 GB	105,000	86,638	87,813
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA	223,274	48,047	26,951
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 75 PB	89,000	76,684	73,770
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 HY	227,000	197,626	191,727
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 SA	172,736	38,576	20,001
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H08 FB	85,662	85,742	85,420
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H18 NA	185,320	185,055	184,343

**Fixed Income and Short-Term Securities**

**Retirement Assets**

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H29 SA	482,419	480,962	480,197
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 69 AI	346,675	13,501	55,418
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 AB	153,641	156,247	131,188
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA	1,942,198	287,855	15,062
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 5 SP	116,079	18,328	5,286
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 162 SA	2,004,183	468,354	308,985
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 OI	252,951	57,805	46,362
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 SA	263,612	48,080	28,523
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 98 IO	2,656,595	113,593	22,632
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 152 IO	8,321,913	625,914	293,137
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 112 SJ	7,671,240	925,585	681,759
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 130 HS	2,593,541	433,378	266,897
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 149 BS	3,033,586	531,814	373,962
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 163 SA	1,257,373	196,536	143,264
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 190 IO	1,422,517	35,163	49,547
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 37 SB	1,885,594	261,779	229,166
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 41 IO	491,815	30,480	13,893
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 112 LS	2,196,823	376,213	233,871
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 124 DS	1,918,293	332,831	218,666
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 125 SK	2,869,874	455,760	255,456
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 134 KS	2,341,516	355,261	228,018
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 SB	3,932,227	649,041	486,901
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 151 SA	3,813,188	586,954	389,457
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA	127,212	121,697	121,326
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 7 SA	793,825	165,084	95,695
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 89 MS	2,286,383	394,988	238,795
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 91 DS	2,198,766	326,286	220,580
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H02 FM	8,063,567	8,051,081	7,932,144
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H04 FK	6,329,455	6,287,415	6,174,740
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H06 PF	366,612	366,556	362,192
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H07 FD	689,487	689,381	687,794
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 GF	3,391,668	3,377,958	3,306,895
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 KF	417,847	417,591	414,065
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 18 TP	90,612	83,429	83,242
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 20 JS	3,198,968	550,246	330,279
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 22 SA	1,819,665	373,263	203,052
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 5 SH	2,764,691	457,608	276,617
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 56 SG	2,478,925	466,567	259,910
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 85 SC	2,297,190	349,124	259,502
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 90 SD	3,237,000	573,668	407,162
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD	639,586	540,229	487,479
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 107 AB	2,653,513	2,096,103	2,035,937
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 112 KA	2,254,548	1,774,225	1,727,477
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL	209,874	27,596	27,045
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI	591,249	78,251	79,299
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN	289,115	37,573	39,206
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 LP	471,524	371,568	374,777
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE	226,001	29,834	30,614
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI	840,189	114,087	112,709
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 166 IP	3,920,970	592,597	622,044
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI	6,320,432	785,509	853,780
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 GI	144,794	16,075	15,494



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 KI	10,015,430	1,312,434	1,362,311
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI	1,227,063	126,918	132,958
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 191 UG	6,248,711	1,014,865	994,657
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI	485,233	80,588	81,374
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI	206,336	34,685	34,015
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 77 ES	2,172,654	334,075	199,953
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F	97,846	97,953	95,162
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA	312,115	308,627	302,182
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC	661,674	660,650	641,283
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 103 HE	1,941,149	1,640,556	1,612,370
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI	1,755,033	200,468	180,664
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 116 IA	4,737,966	545,768	643,319
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 135 A	6,973,301	5,796,702	5,769,144
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 16 KI	7,583,712	1,121,101	1,032,618
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 176 IN	506,508	67,586	69,052
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 188 PA	2,105,473	1,778,244	1,714,835
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG	146,668	147,215	146,288
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 57 BI	629,817	93,052	99,461
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 AQ	146,309	146,855	149,179
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI	423,148	63,399	57,134
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM	5,201,424	5,302,795	5,038,154
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 113 Z	1,236,515	911,379	643,847
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 18 SL	7,157,779	983,312	1,072,756
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT	840,083	713,533	707,471
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE	600,000	462,271	451,740
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO	2,966,234	207,903	188,433
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO	2,977,792	203,549	190,632
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E	500,000	405,865	380,031
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B	1,700,000	1,212,817	869,975
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO	96,458	6,194	4,727
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 GS	6,488,368	1,015,032	735,890
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 99 JW	200,000	161,738	163,997
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 FH	6,326,921	6,206,812	6,175,398
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FE	5,695,040	5,714,558	5,547,751
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FA	5,143,353	5,171,604	4,985,976
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 EF	3,273,863	3,297,718	3,268,276
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 SB	16,573,908	1,235,983	1,446,707
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 179 IO	7,487,035	302,824	284,905
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH	2,799,711	2,122,049	2,161,672
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 IA	1,999,794	124,996	124,513
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H02 FL	2,014,741	2,014,741	2,003,640
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H03 FA	2,235,812	2,234,787	2,218,924
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H05 GF	3,540,979	3,545,833	3,518,437
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FE	2,984,021	2,991,351	2,986,075
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H13 FJ	3,549,616	3,549,616	3,486,462
GOVERNMENT OF JAMAICA SR UNSECURED 03/39 8%	200,000	279,481	247,750
GOVERNMENT OF JAMAICA SR UNSECURED 07/45 7.875%	439,000	541,997	533,385
GOVT OF BERMUDA SR UNSECURED 144A 07/32 5%	250,000	254,906	248,000
GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375%	450,000	424,607	316,125
GPD COS INC SR SECURED 144A 04/26 10.125%	1,751,000	1,762,122	1,622,529
GRACECHURCH MORTGAGE FINANCE P GRACE 2020 GRCE A 144A	660,000	586,746	533,759
GRAFTECH FINANCE INC SR SECURED 144A 12/28 4.625%	150,000	151,770	99,437

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN due 08/04/27	978,786	978,786	979,442
GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 08/28 7.125%	1,070,000	1,101,007	963,000
GRAY ESCROW II INC COMPANY GUAR 144A 11/31 5.375%	1,665,000	1,526,550	1,261,303
GRAY TELEVISION INC COMPANY GUAR 144A 05/27 7%	294,000	301,071	279,447
GRAY TELEVISION INC COMPANY GUAR 144A 07/26 5.875%	550,000	492,005	536,272
GRAY TELEVISION INC COMPANY GUAR 144A 10/30 4.75%	765,000	740,200	576,054
GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN due 12/01/28	490,000	490,885	485,864
GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1 due 03/06/28	1,485,017	1,482,019	1,483,532
GREENFIRE RESOURCES LTD SR SECURED 144A 10/28 12%	275,000	268,862	273,130
GREENKO DUTCH BV SR SECURED REGS 03/26 3.85%	185,000	186,079	172,069
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR3 X1	1,239,427	27,113	34,067
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR4 X4	1,375,953	29,861	14
GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR2 3A2	227,849	130,195	209,749
GREENPOINT MORTGAGE FUNDING TR GPMF 2007 AR1 2A1A	714,692	486,515	634,457
GREYSTAR REAL ESTATE PAR SR SECURED 144A 09/30 7.75%	1,915,000	1,926,936	2,005,963
GREYSTAR REAL ESTATE PTR LLC TERM LOAN due 08/21/30	1,725,000	1,702,673	1,725,000
GRIFFON CORPORATION COMPANY GUAR 03/28 5.75%	400,000	408,299	393,028
GRIFOLS SA SR UNSECURED 144A 10/28 4.75%	2,410,000	2,346,389	2,185,557
GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B due 11/12/28	365,064	365,329	364,608
GRINDING MEDIA INC 2021 TERM LOAN B due 10/12/28	735,000	732,482	731,325
GRIPPEN PARK CLO LTD GRIPP 2017 1A D 144A	250,000	250,000	250,075
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 08/28 4%	794,000	766,153	736,192
GRUENENTHAL GMBH SR SECURED REGS 05/28 4.125%	100,000	119,995	109,060
GRUENENTHAL GMBH SR SECURED REGS 11/26 3.625%	400,000	441,496	435,343
GRUPO AVAL LTD COMPANY GUAR 144A 02/30 4.375%	200,000	174,756	169,824
GS MORTGAGE BACKED SECURITIES GSMBS 2020 RPL1 M2 144A	1,800,000	1,384,560	1,510,835
GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ2 A2 144A	427,565	360,687	352,287
GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ6 A2 144A	509,506	446,160	418,884
GS MORTGAGE BACKED SECURITIES GSMBS 2021 RPL1 A2 144A	500,000	491,243	411,597
GS MORTGAGE BACKED SECURITIES GSMBS 2022 NQM1 A4 144A	414,608	422,839	383,691
GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A4 144A	1,227,598	1,164,829	1,005,204
GS MORTGAGE SECURITIES CORP. GSMSC 2006 OA1R A 144A	1,102,239	17,191	62,157
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 XA	5,311,851	-26,317	236
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 A4	875,000	922,907	865,526
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC24 A5	675,000	704,607	662,620
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA	25,247,242	763,620	146,909
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 AAB	786,365	805,467	768,117
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 B	700,000	761,812	561,826
GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A	3,542,742	3,542,742	2,424,663
GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 B 144A	3,542,742	3,542,742	1,074,878
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 DBB 144A	500,000	526,603	492,219
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 C	1,083,000	898,618	827,023
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A5	160,000	141,450	134,930
GS MORTGAGE SECURITIES TRUST GSMS 2021 IP E 144A	1,490,000	1,489,009	1,337,422
GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A	960,000	960,000	855,576
GS MORTGAGE SECURITIES TRUST GSMS 2023 FUN A 144A	870,000	868,137	866,729
GS MORTGAGE SECURITIES TRUST GSMS 2023 FUN B 144A	880,000	878,114	875,588
GSAMP TRUST GSAMP 2007 FM1 A2A	252,831	239,942	119,402
GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1	13,042	12,357	12,198
GTCR AP FINANCE INC SR UNSECURED 144A 05/27 8%	1,020,000	1,003,782	1,030,256
GTCR W 2 MERGER SUB LLC SR SECURED 144A 01/31 7.5%	4,062,000	4,066,617	4,292,406
GTCR W MERGER SUB LLC USD TERM LOAN B due 09/20/30	4,445,000	4,428,843	4,461,669

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1%	190,000	189,947	179,324
GVC HOLDINGS (GIBRALTAR) LTD 2022 TERM LOAN B due 10/31/29	410,852	403,692	411,280
GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4 due 03/2	194,258	193,972	194,535
GYP HOLDINGS III CORP COMPANY GUAR 144A 05/29 4.625%	801,000	801,000	731,236
H.B. FULLER CO SR UNSECURED 10/28 4.25%	855,000	843,430	799,471
H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875%	2,718,000	2,641,268	2,470,160
HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375%	2,150,000	2,146,914	2,069,947
HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375%	280,000	278,442	264,995
HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625%	480,000	479,402	443,467
HALLIBURTON CO SR UNSECURED 11/35 4.85%	170,000	172,722	167,750
HALLIBURTON CO SR UNSECURED 11/45 5%	130,000	131,771	126,477
HALSEYPOINT CLO 3, LTD. HLSY 2020 3A A1A 144A	400,000	399,251	400,000
HALSEYPOINT CLO II, LTD. HLSY 2020 2A A1 144A	891,068	885,795	891,827
HANESBRANDS INC COMPANY GUAR 144A 02/31 9%	2,308,000	2,304,193	2,261,046
HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875%	622,000	590,040	599,904
HANESBRANDS INC. 2023 TERM LOAN B due 03/08/30	297,750	295,111	297,006
HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B due 10/19/27	2,124,741	2,104,328	2,120,385
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004 4 3A	34,203	34,508	31,538
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 10 2A1B	252,991	152,421	164,093
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X1	4,712,355	39,257	24,725
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X3	6,624,865	40,134	74,611
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 2 X	889,613	-79,153	9
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 3 X2	975,025	2,629	10
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 5 2A1B	92,772	54,523	80,725
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A	381	339	343
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 B2	2,228,373	2,114,705	1,950,224
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 1 X1	1,699,021	19,595	17
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 5 X2	4,112,969	50,092	41
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1A	469,419	299,775	408,691
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007 4 2A1	1,398,645	1,288,883	1,299,302
HARDEE S FUNDING LLC AND CARLS HNGRY 2020 1A A2 144A	1,173,700	1,173,700	1,029,139
HARTFORD FINL SVCS GRP SR UNSECURED 04/43 4.3%	186,000	150,692	158,800
HARVEST MIDSTREAM I LP SR UNSECURED 144A 09/28 7.5%	175,000	168,894	174,033
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 04/25 6%	1,505,000	1,501,001	1,500,583
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/26 3.375%	1,215,000	1,177,964	1,141,932
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/27 8%	190,000	190,000	197,844
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 09/30 3.75%	400,000	359,188	336,740
HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A	3,790,000	3,790,000	3,727,983
HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75%	2,015,069	1,978,295	1,896,942
HAYFIN KINGSLAND IX LTD HAYFN 2018 9A AR 144A	2,745,770	2,713,703	2,741,791
HAZINE MUSTESARLIGI VARL SR UNSECURED 144A 01/29 8.5091%	1,113,000	1,113,000	1,179,780
HCA INC COMPANY GUAR 02/25 5.375%	100,000	101,752	99,867
HCA INC COMPANY GUAR 02/27 4.5%	720,000	733,654	710,550
HCA INC COMPANY GUAR 02/29 5.875%	1,780,000	1,828,168	1,838,666
HCA INC COMPANY GUAR 03/27 3.125%	1,476,000	1,462,453	1,399,929
HCA INC COMPANY GUAR 03/29 3.375%	1,525,000	1,518,689	1,408,385
HCA INC COMPANY GUAR 03/52 4.625%	1,919,000	1,528,529	1,638,270
HCA INC COMPANY GUAR 06/25 7.69%	90,000	90,460	92,961
HCA INC COMPANY GUAR 06/26 5.25%	1,720,000	1,840,100	1,726,494
HCA INC COMPANY GUAR 06/28 5.2%	5,952,000	5,932,267	6,018,304
HCA INC COMPANY GUAR 06/29 4.125%	407,000	378,897	389,121
HCA INC COMPANY GUAR 06/47 5.5%	880,000	1,009,361	848,830

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HCA INC COMPANY GUAR 07/31 2.375%	34,000	29,347	28,061
HCA INC COMPANY GUAR 07/51 3.5%	518,000	385,652	366,098
HCA INC COMPANY GUAR 09/28 5.625%	1,319,000	1,379,896	1,350,957
HCA INC COMPANY GUAR 09/30 3.5%	7,318,000	6,625,583	6,639,922
HCA INC COMPANY GUAR 11/33 7.5%	1,150,000	1,148,317	1,296,371
HEALTHCARE RLTY HLDGS LP COMPANY GUAR 03/31 2.05%	350,000	347,688	271,348
HEALTHEQUITY INC COMPANY GUAR 144A 10/29 4.5%	2,009,000	1,872,376	1,866,304
HEALTHPEAK OP LLC COMPANY GUAR 02/27 1.35%	652,000	629,754	585,602
HEALTHPEAK OP LLC COMPANY GUAR 12/32 5.25%	800,000	787,576	810,198
HEATHROW FINANCE PLC SR SECURED REGS 03/27 VARIABLE	200,000	225,300	234,882
HECLA MINING CO COMPANY GUAR 02/28 7.25%	350,000	351,051	352,337
HEIMSTADEN BOSTAD TRESRY COMPANY GUAR 03/27 1.375%	100,000	85,648	87,268
HELIOS SOFT/ION CORP SOL SR SECURED 144A 05/28 4.625%	909,000	903,174	829,245
HELIOS SOFTWARE HOLDINGS INC. 2023 TERM LOAN B due 07/18/30	320,000	307,875	319,200
HERC HOLDINGS INC COMPANY GUAR 144A 07/27 5.5%	702,000	694,114	692,908
HERENS HOLDCO SARL SR SECURED 144A 05/28 4.75%	589,000	559,303	483,183
HERITAGE POWER LLC 2023 EXIT TERM LOAN due 07/20/26	57,367	57,367	57,367
HERTZ CORP/THE COMPANY GUAR 144A 12/26 4.625%	170,000	170,000	152,412
HERTZ VEHICLE FINANCING LLC HERTZ 2021 2A B 144A	100,000	99,971	90,363
HERTZ VEHICLE FINANCING LLC HERTZ 2022 4A A 144A	500,000	495,458	486,896
HESS CORP SR UNSECURED 04/47 5.8%	133,000	127,137	143,836
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 10/30 5.5%	1,603,000	1,558,091	1,551,386
HF SINCLAIR CORP SR UNSECURED 144A 02/28 5%	717,000	694,260	690,902
HF SINCLAIR CORP SR UNSECURED 144A 04/27 6.375%	1,640,000	1,654,098	1,653,646
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/29 5.75%	1,305,000	1,266,871	1,261,304
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/31 6%	447,000	450,802	431,159
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/30 6%	120,000	120,000	116,431
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25%	198,000	197,973	190,403
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/28 6.25%	589,000	561,995	586,669
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/33 8.375%	1,680,000	1,680,000	1,779,859
HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A	1,165,060	1,165,060	937,290
HILTON DOMESTIC OPERATIN COMPANY GUAR 01/30 4.875%	288,000	298,287	279,237
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625%	800,000	788,596	698,416
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375%	700,000	700,899	698,093
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75%	395,000	401,946	395,207
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/29 3.75%	450,000	413,477	417,295
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/31 4%	1,275,000	1,275,000	1,168,146
HILTON GRAND VAC BOR ESC COMPANY GUAR 144A 07/31 4.875%	1,525,000	1,462,999	1,349,526
HILTON GRAND VAC BOR ESC SR UNSECURED 144A 06/29 5%	1,999,000	1,945,441	1,844,135
HILTON GRAND VACATINS BRWR LLC 2021 TERM LOAN B due 08/02/28	245,000	244,194	245,000
HILTON USA TRUST HILT 2016 HHV C 144A	450,000	484,038	426,873
HILTON USA TRUST HILT 2016 SFP D 144A	8,000,000	7,944,938	3,202,898
HLF FIN SARL LLC/HERBALI COMPANY GUAR 144A 06/29 4.875%	865,000	869,287	679,207
HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803%	74,000	67,805	60,995
HOME DEPOT INC SR UNSECURED 03/31 1.375%	34,000	29,059	27,823
HOME DEPOT INC SR UNSECURED 04/27 2.5%	280,000	288,486	263,939
HOME DEPOT INC SR UNSECURED 04/30 2.7%	310,000	308,861	282,451
HOME DEPOT INC SR UNSECURED 04/32 3.25%	1,150,000	1,122,623	1,063,964
HOME DEPOT INC SR UNSECURED 04/40 3.3%	380,000	386,195	314,920
HOME DEPOT INC SR UNSECURED 04/46 4.25%	125,000	135,600	113,308
HOME DEPOT INC SR UNSECURED 04/50 3.35%	490,000	514,617	382,464
HOME DEPOT INC SR UNSECURED 06/29 2.95%	970,000	989,714	912,662

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HOME DEPOT INC SR UNSECURED 06/47 3.9%	100,000	108,572	86,236
HOME DEPOT INC SR UNSECURED 09/28 1.5%	1,030,000	985,288	914,087
HOME DEPOT INC SR UNSECURED 12/28 3.9%	40,000	44,585	39,387
HOME EQUITY ASSET TRUST HEAT 2005 3 M5	1,072,992	1,073,288	1,051,234
HOME RE LTD HMIR 2022 1 M1A 144A	1,669,313	1,669,313	1,681,230
HOMEBCANC MORTGAGE TRUST HMBT 2005 4 M1	504,659	502,185	502,419
HOMEWARD OPPORTUNITIES FUND I HOF 2022 1 A1 144A	372,863	369,039	366,783
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A3	3,800,000	3,799,351	3,880,541
HONDURAS GOVERNMENT SR UNSECURED 144A 03/24 7.5%	66,667	67,168	66,344
HONEYWELL INTERNATIONAL SR UNSECURED 05/32 3.75%	1,080,000	1,155,040	1,237,140
HOST HOTELS + RESORTS LP SR UNSECURED 12/31 2.9%	392,000	387,300	329,776
HOUSTON GALLERIA MALL TRUST HGMT 2015 HGLR A1A2 144A	758,000	724,013	725,250
HOUSTON GALLERIA MALL TRUST HGMT 2015 HGLR D 144A	500,000	499,350	464,811
HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.125%	750,000	747,449	668,783
HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.375%	1,325,000	1,319,141	1,149,106
HOWARD HUGHES CORP COMPANY GUAR 144A 08/28 5.375%	86,000	87,995	82,657
HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/28 8.875%	2,050,000	2,050,000	2,151,606
HOWMET AEROSPACE INC SR UNSECURED 01/29 3%	739,000	713,320	674,493
HOWMET AEROSPACE INC SR UNSECURED 05/25 6.875%	3,000	3,150	3,043
HP ENTERPRISE CO SR UNSECURED 07/28 5.25%	449,000	448,850	459,450
HP ENTERPRISE CO SR UNSECURED 10/25 4.9%	1,072,000	1,090,613	1,067,084
HP INC SR UNSECURED 04/29 4%	535,000	534,038	519,614
HPS LOAN MANAGEMENT HLM 15A 19 A1R 144A	430,000	422,887	428,450
HPS LOAN MANAGEMENT LTD HLM 2021 16A A1 144A	950,000	950,000	948,871
HPS LOAN MANAGEMENT LTD HLM 2023 18A D 144A	1,025,000	1,025,000	1,030,318
HSBC BNK CAO FND STER 1 COMPANY GUAR REGS 11/49 VARIABLE	24,000	31,422	31,819
HSBC HOLDINGS PLC JR SUBORDINA 12/99 VARIABLE	850,000	850,000	708,926
HSBC HOLDINGS PLC SR UNSECURED 03/25 VARIABLE	3,125,000	3,138,028	3,112,286
HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3%	1,945,000	1,944,888	1,913,140
HSBC HOLDINGS PLC SR UNSECURED 03/28 VARIABLE	330,000	304,918	318,132
HSBC HOLDINGS PLC SR UNSECURED 03/30 4.95%	400,000	399,660	397,095
HSBC HOLDINGS PLC SR UNSECURED 05/32 VARIABLE	5,022,000	4,450,624	4,199,370
HSBC HOLDINGS PLC SR UNSECURED 06/26 VARIABLE	200,000	200,000	190,429
HSBC HOLDINGS PLC SR UNSECURED 06/29 VARIABLE	1,920,000	1,951,630	1,863,516
HSBC HOLDINGS PLC SR UNSECURED 06/31 VARIABLE	2,600,000	2,600,000	2,238,997
HSBC HOLDINGS PLC SR UNSECURED 07/27 VARIABLE	1,520,000	1,622,527	1,779,157
HSBC HOLDINGS PLC SR UNSECURED 08/27 VARIABLE	1,000,000	1,000,000	1,014,441
HSBC HOLDINGS PLC SR UNSECURED 08/31 VARIABLE	4,350,000	4,350,000	3,607,909
HSBC HOLDINGS PLC SR UNSECURED 09/31 VARIABLE	460,000	573,942	631,808
HSBC HOLDINGS PLC SR UNSECURED 11/32 VARIABLE	5,940,000	5,464,720	4,944,390
HSBC HOLDINGS PLC SR UNSECURED REGS 05/33 VARIABLE	700,000	755,348	820,206
HSBC HOLDINGS PLC SR UNSECURED REGS 06/27 VARIABLE	2,143,000	2,257,010	2,337,315
HSBC HOLDINGS PLC SR UNSECURED REGS 11/26 VARIABLE	1,155,000	1,338,418	1,394,734
HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25%	320,000	319,949	318,784
HSBC HOLDINGS PLC SUBORDINATED 03/33 VARIABLE	4,085,000	4,006,155	3,811,930
HSBC HOLDINGS PLC SUBORDINATED 05/36 6.5%	5,937,000	6,223,997	6,314,501
HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25%	700,000	698,888	684,419
HSBC HOLDINGS PLC SUBORDINATED 11/33 VARIABLE	2,825,000	2,825,000	3,270,286
HSBC HOLDINGS PLC SUBORDINATED 11/34 VARIABLE	1,135,000	1,140,150	1,246,851
HSI ASSET SECURITIZATION CORPO HASC 2005 I1 2A4	910,176	908,849	872,755
HT TROPLAST AG SR SECURED REGS 07/28 9.375%	100,000	108,675	112,052
HUB INTERNATIONAL LIMITED 2023 TERM LOAN B due 06/20/30	1,506,565	1,505,650	1,512,245



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HUB INTERNATIONAL LTD COMPANY GUAR 144A 05/26 7%	2,793,000	2,784,678	2,803,795
HUB INTERNATIONAL LTD SR SECURED 144A 06/30 7.25%	1,337,000	1,335,700	1,412,180
HUB INTERNATIONAL LTD SR UNSECURED 144A 12/29 5.625%	1,907,000	1,850,674	1,822,349
HUDBAY MINERALS INC COMPANY GUAR 144A 04/26 4.5%	699,000	689,791	676,302
HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125%	1,194,000	1,218,788	1,170,058
HUDSON PACIFIC PROPERTIE COMPANY GUAR 01/30 3.25%	800,000	822,231	588,361
HUDSON RIVER TRADING LLC 2021 TERM LOAN due 03/20/28	1,924,683	1,913,645	1,915,964
HUDSON YARDS HY 2019 30HY D 144A	450,000	483,135	365,168
HUMANA INC SR UNSECURED 02/32 2.15%	130,000	117,477	107,140
HUMANA INC SR UNSECURED 03/47 4.8%	30,000	30,891	27,993
HUMANA INC SR UNSECURED 03/53 5.5%	147,000	141,809	152,750
HUMANA INC SR UNSECURED 04/25 4.5%	80,000	82,596	79,345
HUMANA INC SR UNSECURED 10/44 4.95%	70,000	72,945	66,410
HUMANA INC SR UNSECURED 12/42 4.625%	250,000	252,730	228,587
HUNGARY GOVERNMENT BOND BONDS 03/28 4.5%	187,100,000	342,821	514,284
HUNGARY GOVERNMENT BOND BONDS 04/33 2.25%	256,810,000	499,907	560,668
HUNGARY GOVERNMENT BOND BONDS 08/30 3%	513,540,000	1,784,033	1,271,618
HUNGARY GOVERNMENT BOND BONDS 10/27 3%	62,260,000	225,774	163,820
HUNGARY GOVERNMENT BOND BONDS 10/28 6.75%	92,280,000	376,034	276,611
HUNGARY GOVERNMENT BOND BONDS 10/38 3%	59,710,000	158,302	120,403
HUNGARY GOVERNMENT BOND BONDS 11/32 4.75%	141,680,000	280,126	377,065
HUNGARY SR UNSECURED 03/24 5.375%	1,132,000	1,135,224	1,131,434
HUNGARY SR UNSECURED 03/41 7.625%	1,516,000	2,226,775	1,809,816
HUNGARY SR UNSECURED 144A 05/28 6.125%	470,000	474,708	488,183
HUNGARY SR UNSECURED 144A 06/29 5.25%	271,000	264,387	272,231
HUNGARY SR UNSECURED 144A 06/34 5.5%	245,000	238,755	248,700
HUNGARY SR UNSECURED 144A 09/31 2.125%	710,000	524,499	571,750
HUNGARY SR UNSECURED 144A 09/32 6.25%	640,000	638,717	682,423
HUNGARY SR UNSECURED 144A 09/51 3.125%	385,000	235,515	260,439
HUNGARY SR UNSECURED 144A 09/52 6.75%	235,000	225,098	262,613
HUNGARY SR UNSECURED REGS 02/27 5%	385,000	409,741	442,885
HUNGARY SR UNSECURED REGS 05/28 6.125%	920,000	927,475	955,593
HUNGARY SR UNSECURED REGS 09/31 2.125%	3,700,000	2,889,427	2,979,543
HUNGARY SR UNSECURED REGS 09/33 5.375%	300,000	315,817	353,850
HUNGARY SR UNSECURED REGS 09/51 3.125%	1,165,000	740,915	788,081
HUNGARY SR UNSECURED REGS 09/52 6.75%	539,000	500,150	602,333
HUNT COS INC SR SECURED 144A 04/29 5.25%	2,800,000	2,651,564	2,496,732
HUNTINGTON BANCSHARES JR SUBORDINA 12/99 VARIABLE	1,219,000	1,201,838	1,117,173
HUNTINGTON BANCSHARES SR UNSECURED 05/25 4%	2,375,000	2,373,371	2,329,942
HUNTINGTON INGALLS INDUS COMPANY GUAR 08/28 2.043%	1,962,000	1,715,748	1,726,125
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95%	700,000	665,096	592,463
HUTAMA KARYA PERSERO PT GOVT GUARANT 144A 05/30 3.75%	300,000	323,518	280,314
HYATT HOTELS CORP SR UNSECURED 10/24 1.8%	875,000	874,987	848,892
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A	3,150,000	3,149,859	3,168,227
IBM CORP SR UNSECURED 02/24 3.625%	8,349,000	8,329,524	8,328,597
IBM CORP SR UNSECURED 02/28 4.5%	800,000	798,329	804,401
IBM CORP SR UNSECURED 05/24 3%	14,687,000	14,547,602	14,554,174
IBM CORP SR UNSECURED 05/27 1.7%	760,000	740,706	694,562
ICAHN ENTERPRISES/FIN COMPANY GUAR 02/29 4.375%	200,000	200,000	167,012
ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25%	600,000	588,867	572,399
ICAHN ENTERPRISES/FIN COMPANY GUAR 144A 01/29 9.75%	250,000	251,556	255,050
ICG US CLO LTD ICG 2023 1A B 144A	3,250,000	3,250,000	3,263,395

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ICON LUXEMBOURG SARL LUX TERM LOAN due 07/03/28	353,954	352,810	354,948
IHEARTCOMMUNICATIONS INC SR SECURED 05/26 6.375%	337,944	325,829	288,155
IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75%	342,000	285,169	263,102
IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25%	1,491,000	1,275,397	1,184,744
IHO VERWALTUNGS GMBH SR SECURED 144A 05/29 6.375%	50,000	53,478	49,066
IHO VERWALTUNGS GMBH SR SECURED 144A 09/26 4.75%	608,000	603,106	582,160
IHO VERWALTUNGS GMBH SR SECURED REGS 05/28 8.75%	100,000	111,530	120,123
IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 3.75%	100,000	101,463	108,777
II VI INCORPORATED 2022 TERM LOAN B due 07/02/29	1,081,715	1,075,139	1,083,522
ILIAD HOLDING SAS SR SECURED 144A 10/26 6.5%	979,000	979,436	977,085
ILIAD HOLDING SAS SR SECURED 144A 10/28 7%	1,707,000	1,710,727	1,698,617
ILIAD SA SR UNSECURED REGS 02/29 5.375%	300,000	323,645	339,680
ILIAD SA SR UNSECURED REGS 02/30 5.625%	100,000	106,572	114,155
ILIAD SA SR UNSECURED REGS 06/27 5.375%	100,000	105,275	113,227
ILLINOIS ST ILS 02/35 FIXED 6.63%	535,385	564,269	560,752
ILLINOIS ST ILS 06/33 FIXED 5.1%	9,515,000	9,221,149	9,414,519
ILLINOIS ST ILS 07/35 FIXED 7.35%	972,857	1,064,917	1,056,686
ILLUMINATE BUYER/HLDG SR UNSECURED 144A 07/28 9%	442,000	421,891	422,640
ILLUMINATE MERGER SUB CORP. 2ND LIEN TERM LOAN due 07/23/29	2,252,121	2,268,691	2,160,640
ILPT COMMERCIAL MORTGAGE TRUST ILPT 2022 LPF2 A 144A	2,260,000	2,254,684	2,251,876
IMA INDUSTRIA MACCHINE SR SECURED REGS 01/28 3.75%	100,000	98,005	102,820
IMCD NV COMPANY GUAR REGS 03/27 2.125%	946,000	963,144	997,740
IMCD NV COMPANY GUAR REGS 09/28 4.875%	220,000	234,277	254,465
IMOLA MERGER CORP SR SECURED 144A 05/29 4.75%	3,295,000	3,095,790	3,131,637
IMPAC CMB TRUST IMM 2004 4 1A1	571,683	565,355	562,120
IMPAC CMB TRUST IMM 2004 6 1A2	631,418	630,715	613,965
IMPAC CMB TRUST IMM 2005 2 1A1	719,345	707,996	673,196
IMPAC CMB TRUST IMM 2005 4 1A1B	944,705	915,116	854,018
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/25 4.25%	9,200,000	9,193,141	9,037,509
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/27 6.125%	1,325,000	1,314,692	1,361,475
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/29 3.875%	3,700,000	3,723,016	3,455,747
INDIA CLEANTECH ENERGY SECURED 144A 08/26 4.7%	220,820	221,297	200,394
INDIA GREEN ENERGY HLDNG SR SECURED 144A 04/24 5.375%	250,000	250,000	247,488
INDIAN RAILWAY FINANCE SR UNSECURED 144A 01/32 3.57%	200,000	200,000	179,128
INDIAN RAILWAY FINANCE SR UNSECURED 144A 02/31 2.8%	210,000	210,000	180,369
INDOFOOD CBP SUKSES MAKM SR UNSECURED REGS 06/31 3.398%	300,000	256,283	258,628
INDONESIA GOVERNMENT BONDS 02/31 6.5%	1,833,000,000	123,669	118,394
INDONESIA GOVERNMENT BONDS 02/33 7%	29,455,000,000	1,981,807	1,979,322
INDONESIA GOVERNMENT BONDS 02/34 6.625%	18,609,000,000	1,149,522	1,208,496
INDONESIA GOVERNMENT BONDS 03/34 8.375%	10,514,000,000	844,696	762,209
INDONESIA GOVERNMENT BONDS 04/29 6.875%	2,212,000,000	141,781	145,621
INDONESIA GOVERNMENT BONDS 04/31 7.75%	10,658,000,000	799,235	732,430
INDONESIA GOVERNMENT BONDS 04/40 7.5%	42,031,000,000	3,055,023	2,911,678
INDONESIA GOVERNMENT BONDS 05/24 8.125%	2,617,000,000	186,166	170,764
INDONESIA GOVERNMENT BONDS 05/27 7%	57,946,000,000	4,285,646	3,820,364
INDONESIA GOVERNMENT BONDS 05/29 8.25%	23,235,000,000	1,786,707	1,624,383
INDONESIA GOVERNMENT BONDS 05/31 8.75%	15,075,000,000	1,226,297	1,094,462
INDONESIA GOVERNMENT BONDS 05/36 8.25%	11,696,000,000	920,124	855,167
INDONESIA GOVERNMENT BONDS 06/35 7.5%	10,133,000,000	750,111	700,840
INDONESIA GOVERNMENT BONDS 06/38 7.125%	18,687,000,000	1,281,381	1,267,626
INDONESIA GOVERNMENT BONDS 08/28 6.375%	7,285,000,000	478,390	471,526
INDONESIA GOVERNMENT BONDS 09/30 7%	20,094,000,000	1,452,273	1,332,074

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 2A1B	74,214	54,227	54,737
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 AX2	1,050,471	38,824	11
INDYMAC INDX MORTGAGE LOAN TRU INDX 2006 FLX1 A1	314,343	245,044	283,395
INDYMAC INDX MORTGAGE LOAN TRU INDX 2007 FLX3 A1	1,056,073	1,031,323	956,024
INEOS FINANCE PLC SR SECURED 144A 05/28 6.75%	315,000	307,407	309,941
INEOS FINANCE PLC SR SECURED REGS 05/28 6.625%	100,000	107,620	113,089
INEOS QUATTRO FINANCE 2 SR SECURED 144A 03/29 9.625%	413,000	413,000	440,878
INEOS QUATTRO FINANCE 2 SR SECURED REGS 01/26 2.5%	500,000	501,425	533,629
INEOS QUATTRO FINANCE 2 SR SECURED REGS 03/29 8.5%	200,000	215,202	232,820
INEOS QUATTRO HOLDINGS UK LTD 2023 USD 1ST LIEN TERM LOAN B d	1,434,050	1,389,702	1,419,709
INFORMATICA LLC TEARM LOAN B due 10/27/28	491,250	490,824	491,864
INFRASTRUTTURE WIRELESS SR UNSECURED REGS 10/28 1.625%	100,000	99,824	102,061
ING GROEP NV JR SUBORDINA 12/99 VARIABLE	200,000	146,919	161,905
ING GROEP NV JR SUBORDINA REGS 12/99 VARIABLE	1,000,000	1,000,000	825,400
ING GROEP NV JR SUBORDINA VARIABLE	200,000	179,203	186,708
ING GROEP NV SR UNSECURED 09/27 VARIABLE	450,000	450,000	459,447
ING GROEP NV SR UNSECURED 144A 07/26 VARIABLE	2,050,000	2,049,414	1,928,786
INGERSOLL RAND INC SR UNSECURED 08/28 5.4%	405,000	403,530	417,694
INGERSOLL RAND INC SR UNSECURED 08/33 5.7%	475,000	471,466	502,858
INGEVITY CORP COMPANY GUAR 144A 11/28 3.875%	574,000	545,227	513,928
INNOPHOS HOLDINGS INC SR UNSECURED 144A 02/28 9.375%	670,000	645,405	608,400
INSTALLED BUILDING PRODU COMPANY GUAR 144A 02/28 5.75%	762,000	726,504	739,140
INSTITUTO COSTARRICENSE SR UNSECURED 144A 10/31 6.75%	200,000	198,516	200,924
INTEL CORP SR UNSECURED 02/28 4.875%	1,000,000	1,017,526	1,017,278
INTEL CORP SR UNSECURED 02/30 5.125%	340,000	339,912	353,021
INTEL CORP SR UNSECURED 02/33 5.2%	1,550,000	1,545,891	1,620,978
INTEL CORP SR UNSECURED 02/53 5.7%	1,115,000	1,090,837	1,209,882
INTEL CORP SR UNSECURED 02/63 5.9%	1,575,000	1,549,198	1,763,729
INTEL CORP SR UNSECURED 03/50 4.75%	50,000	54,907	47,409
INTEL CORP SR UNSECURED 08/28 1.6%	440,000	439,397	389,597
INTEL CORP SR UNSECURED 08/51 3.05%	210,000	209,338	148,628
INTEL CORP SR UNSECURED 08/61 3.2%	306,000	198,066	211,551
INTEL CORP SR UNSECURED 08/62 5.05%	223,000	206,952	221,446
INTEL CORP SR UNSECURED 12/47 3.734%	202,000	201,884	164,610
INTELLIGENT PACKAGING SR SECURED 144A 09/28 6%	1,265,000	1,268,475	1,178,436
INTELSAT JACKSON HLDG SR SECURED 144A 03/30 6.5%	670,000	678,596	638,298
INTER AMERICAN DEVEL BK SR UNSECURED 01/31 1.125%	9,200,000	9,165,313	7,591,251
INTER AMERICAN DEVEL BK SR UNSECURED 05/26 4.5%	1,425,000	1,424,141	1,434,348
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7%	3,350,000	3,573,864	3,455,157
INTER AMERICAN DEVEL BK SR UNSECURED 09/33 4.5%	6,190,000	6,186,618	6,395,950
INTERCHILE SA SR SECURED 144A 06/56 4.5%	300,000	309,071	247,165
INTERCONTINENTALEXCHANGE COMPANY GUAR 09/27 3.1%	500,000	479,585	476,845
INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35%	2,710,000	2,707,761	2,695,919
INTERCONTINENTALEXCHANGE SR UNSECURED 06/30 2.1%	162,000	138,507	140,059
INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95%	140,000	144,033	139,657
INTERCONTINENTALEXCHANGE SR UNSECURED 09/32 1.85%	795,000	617,679	634,563
INTERCORP PERU LTD SR UNSECURED 144A 08/29 3.875%	200,000	187,240	173,123
INTERFACE INC COMPANY GUAR 144A 12/28 5.5%	1,616,000	1,591,807	1,493,642
INTERNATIONAL GAME TECH SR SECURED 144A 01/27 6.25%	613,000	632,352	622,067
INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5%	449,000	452,625	449,510
INTERNATIONAL GAME TECH SR SECURED 144A 04/26 4.125%	150,000	150,000	145,787
INTERNATIONAL PETROLEUM COMPANY GUAR 144A REGS 02/27 7%	800,000	799,419	742,402

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INTERSTATE POWER + LIGHT SR UNSECURED 06/30 2.3%	1,000,000	1,039,526	855,966
INTESA SANPAOLO SPA 144A 11/33 VARIABLE	1,400,000	1,385,677	1,521,417
INTESA SANPAOLO SPA JR SUBORDINA REGS 12/99 VARIABLE	200,000	206,073	218,721
INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71%	280,000	274,542	278,653
INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017%	2,580,000	2,578,225	2,553,168
INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VARIABLE	250,000	174,964	206,626
INTESA SANPAOLO SPA SUBORDINATED REGS 06/30 5.148%	300,000	323,080	345,786
INTL BK RECON + DEVELOP SR UNSECURED 04/28 6.85%	58,000,000	691,767	696,610
INTL BK RECON + DEVELOP SR UNSECURED 08/28 4.625%	13,370,000	13,367,352	13,725,757
INTL BK RECON + DEVELOP SR UNSECURED 10/25 0.5%	32,920,000	32,906,436	30,687,037
INTL BK RECON + DEVELOP SR UNSECURED 11/33 4.75%	11,505,000	11,470,959	12,171,136
INTL BK RECON + DEVELOP UNSECURED 09/30 0.00000%	4,885,000	4,418,731	3,653,662
INTL CONSOLIDATED AIRLIN SR UNSECURED REGS 03/29 3.75%	100,000	96,321	106,875
INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 10/27 1.832%	1,350,000	1,350,001	1,183,935
INTRADO CORPORATION 2023 TERM LOAN B due 01/31/30	1,004,950	987,443	1,007,040
INTRUM AB SR UNSECURED REGS 08/25 4.875%	300,000	368,303	309,026
INTUIT INC SR UNSECURED 07/27 1.35%	400,000	399,807	360,862
INTUIT INC SR UNSECURED 09/33 5.2%	1,395,000	1,387,135	1,464,106
INVITATION HOMES OP COMPANY GUAR 11/28 2.3%	550,000	549,498	487,981
ION TRADING TECHNOLOGIES SR SECURED 144A 05/28 5.75%	1,826,000	1,696,694	1,610,769
IQVIA INC COMPANY GUAR 144A 05/30 6.5%	295,000	296,970	303,213
IQVIA INC COMPANY GUAR 144A 10/26 5%	535,000	527,740	529,958
IRB HOLDING CORP 2022 TERM LOAN B due 12/15/27	1,407,011	1,394,288	1,408,010
IRB HOLDING CORP SR SECURED 144A 06/25 7%	507,000	510,901	507,000
IRIDIUM SATELLITE LLC 2021 FIRST LIEN TERM LOAN B due 11/04/26	453,486	452,734	454,243
IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25%	198,000	201,447	192,492
IRON MOUNTAIN INC COMPANY GUAR 144A 07/28 5%	2,340,000	2,377,877	2,249,407
IRON MOUNTAIN INC COMPANY GUAR 144A 07/30 5.25%	772,000	795,568	737,758
IRON MOUNTAIN INC COMPANY GUAR 144A 09/27 4.875%	1,270,000	1,212,001	1,239,477
IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875%	1,105,000	1,118,407	1,046,572
ISHARES IBOXX INVESTMENT GRA ISHARES IBOXX INVESTMENT GRA	6,500	696,110	719,290
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/24 8.25%	1,680,000	1,518,829	1,586,542
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/31 7.375%	1,100,000	805,448	666,776
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/51 8.875%	350,000	359,923	210,305
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 09/25 8.25%	1,264,000	1,251,722	1,067,974
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/24 8.25%	277,000	266,822	261,590
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/31 7.375%	884,000	602,907	535,845
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/51 8.875%	972,000	628,844	584,046
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 09/25 8.25%	400,000	309,672	337,966
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 12/27 6.875%	522,000	537,532	354,960
ISTANBUL METROPOLITAN MU SR UNSECURED 144A 12/28 10.5%	390,000	390,000	413,400
ITT HOLDINGS LLC SR UNSECURED 144A 08/29 6.5%	264,000	264,000	233,545
IVANTI SOFTWARE, INC. 2021 TERM LOAN B due 12/01/27	245,019	242,620	232,023
IVORY COAST SR UNSECURED 144A 01/32 4.875%	3,265,000	3,681,098	3,032,066
IVORY COAST SR UNSECURED 144A 03/28 6.375%	1,575,000	1,597,773	1,544,933
IVORY COAST SR UNSECURED 144A 03/30 5.25%	375,000	472,923	370,748
IVORY COAST SR UNSECURED 144A 03/48 6.625%	130,000	103,415	114,166
IVORY COAST SR UNSECURED 144A 06/33 6.125%	400,000	428,418	367,136
IVORY COAST SR UNSECURED 144A 10/31 5.875%	100,000	90,173	98,778
IVORY COAST SR UNSECURED 144A 12/32 VARIABLE	413,870	413,870	390,288
IVORY COAST SR UNSECURED REGS 01/32 4.875%	1,685,000	1,996,122	1,564,788
IVORY COAST SR UNSECURED REGS 03/28 6.375%	417,000	425,202	409,039

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
IVORY COAST SR UNSECURED REGS 03/30 5.25%	300,000	358,918	296,599
IVORY COAST SR UNSECURED REGS 03/48 6.625%	1,556,000	1,130,713	1,366,474
IVORY COAST SR UNSECURED REGS 10/31 5.875%	568,000	699,638	561,058
IVORY COAST SR UNSECURED REGS 10/40 6.875%	447,000	523,904	412,364
J + J VENTURES GAMING LLC 2023 INCREMENTAL TERM LOAN B due 04,	303,571	289,315	298,259
J.P. MORGAN ALTERNATIVE LOAN T JPALT 2007 S1 A1	1,000,069	950,193	945,124
J+J VENTURES GAMING LLC 2023 NEVADA DDTL due 04/26/28	546,429	519,107	536,866
JACOBS ENTERTAINMENT INC SR UNSECURED 144A 02/29 6.75%	350,000	331,113	329,000
JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 07/29 5.5%	915,000	915,435	891,499
JANE STREET GRP/JSJ FIN SR SECURED 144A 11/29 4.5%	200,000	201,009	186,503
JAZZ FINANCING LUX SARL USD TERM LOAN due 05/05/28	526,935	525,275	529,349
JAZZ SECURITIES DAC SR SECURED 144A 01/29 4.375%	1,968,000	1,905,127	1,833,088
JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75%	2,065,000	2,074,519	2,105,681
JBS USA/FOOD/FINANCE COMPANY GUAR 04/33 5.75%	245,000	246,940	243,924
JDE PEET S NV COMPANY GUAR 144A 01/27 1.375%	675,000	672,469	606,960
JDE PEET S NV SR UNSECURED REGS 01/34 4.5%	290,000	317,219	336,500
JEFFERIES FIN LLC / JFIN SR UNSECURED 144A 08/28 5%	1,100,000	1,096,378	985,595
JEFFERSON CAPITAL HOLDIN COMPANY GUAR 144A 08/26 6%	550,000	550,000	526,391
JELD WEN INC COMPANY GUAR 144A 12/25 4.625%	100,000	96,847	96,750
JETBLUE AIRWAYS CORP PASS THRU CE 05/34 4%	321,476	334,796	294,623
JM SMUCKER CO SR UNSECURED 11/28 5.9%	1,250,000	1,249,484	1,315,682
JM SMUCKER CO SR UNSECURED 11/33 6.2%	860,000	864,181	939,960
JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6%	19,181,000	19,079,359	19,071,119
JOHN DEERE CAPITAL CORP SR UNSECURED 07/28 4.95%	1,583,000	1,581,466	1,624,387
JOHN DEERE OWNER TRUST JDOT 2023 B A3	1,613,000	1,612,759	1,618,747
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625%	550,000	539,017	506,898
JOHNSON CONTROLS/TYCO FI SR UNSECURED 12/32 4.9%	350,000	345,330	354,820
JOURNEY PERSONAL CARE CORP. 2021 TERM LOAN B due 03/01/28	699,107	650,170	688,040
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 C20 XA	18,363,702	349,208	9,215
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 C	330,000	359,258	275,633
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 AON D 144A	2,500,000	2,600,127	1,399,687
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 ASH8 A 144A	2,166,076	2,146,912	2,149,640
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC A 144A	1,133,876	1,111,472	1,123,542
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC D 144A	160,000	160,000	157,582
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A	490,000	485,456	483,232
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO B 144A	1,150,000	1,178,780	908,051
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO D 144A	100,000	95,280	58,500
JP MORGAN MORTGAGE TRUST JPMMT 2004 A2 4A1	182,972	181,260	165,908
JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A	136,561	133,342	119,990
JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A	447,569	439,278	392,902
JP MORGAN MORTGAGE TRUST JPMMT 2019 1 A3 144A	342,922	345,005	314,978
JP MORGAN MORTGAGE TRUST JPMMT 2019 7 A11 144A	43,943	43,943	41,409
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV2 A11 144A	119,145	118,909	113,859
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV3 A11 144A	106,161	105,946	101,010
JP MORGAN MORTGAGE TRUST JPMMT 2019 LTV3 A11 144A	18,483	18,372	18,336
JP MORGAN MORTGAGE TRUST JPMMT 2019 LTV3 A5 144A	23,944	24,268	23,143
JP MORGAN MORTGAGE TRUST JPMMT 2020 8 A11 144A	258,296	258,288	242,550
JP MORGAN MORTGAGE TRUST JPMMT 2020 LTV1 A11 144A	14,339	14,338	14,173
JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3A 144A	874,197	750,769	690,364
JP MORGAN MORTGAGE TRUST JPMMT 2021 12 A3 144A	300,219	253,416	245,711
JP MORGAN MORTGAGE TRUST JPMMT 2021 13 A15 144A	1,365,553	1,359,519	1,090,310
JP MORGAN MORTGAGE TRUST JPMMT 2021 14 A12 144A	520,516	504,605	506,886



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JP MORGAN MORTGAGE TRUST JPMMT 2021 5 A4 144A	2,461,398	2,191,808	2,162,768
JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A	226,527	191,498	185,487
JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A5 144A	2,643,750	2,058,190	1,717,311
JP MORGAN MORTGAGE TRUST JPMMT 2022 INV3 A3B 144A	798,620	752,103	680,325
JP MORGAN MORTGAGE TRUST JPMMT 2023 10 A6 144A	1,051,454	1,036,854	1,049,828
JP MORGAN MORTGAGE TRUST JPMMT 2023 HE3 A1 144A	961,000	961,000	961,000
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A4	396,326	381,453	380,224
JPMORGAN CHASE + CO JR SUBORDINA 09/30 8.75%	4,200,000	4,356,212	5,045,844
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VARIABLE	3,767,000	3,781,222	3,650,881
JPMORGAN CHASE + CO SR UNSECURED 01/27 VARIABLE	2,950,000	2,950,000	2,882,587
JPMORGAN CHASE + CO SR UNSECURED 02/24 3.875%	30,600,000	30,553,533	30,545,847
JPMORGAN CHASE + CO SR UNSECURED 02/27 VARIABLE	530,000	509,215	487,292
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE	8,983,000	9,121,614	8,683,139
JPMORGAN CHASE + CO SR UNSECURED 03/25 VARIABLE	2,390,000	2,399,579	2,380,235
JPMORGAN CHASE + CO SR UNSECURED 03/31 VARIABLE	5,165,000	5,260,636	5,043,435
JPMORGAN CHASE + CO SR UNSECURED 04/26 VARIABLE	840,000	840,000	804,725
JPMORGAN CHASE + CO SR UNSECURED 04/29 VARIABLE	2,520,000	2,501,495	2,426,809
JPMORGAN CHASE + CO SR UNSECURED 04/31 VARIABLE	2,985,000	2,985,000	2,585,351
JPMORGAN CHASE + CO SR UNSECURED 04/32 VARIABLE	9,838,000	8,936,023	8,337,037
JPMORGAN CHASE + CO SR UNSECURED 04/33 VARIABLE	215,000	218,907	208,098
JPMORGAN CHASE + CO SR UNSECURED 04/51 VARIABLE	130,000	130,000	93,827
JPMORGAN CHASE + CO SR UNSECURED 06/28 VARIABLE	140,000	143,935	128,136
JPMORGAN CHASE + CO SR UNSECURED 06/34 VARIABLE	2,132,000	2,083,519	2,164,525
JPMORGAN CHASE + CO SR UNSECURED 07/29 VARIABLE	1,740,000	1,740,000	1,692,346
JPMORGAN CHASE + CO SR UNSECURED 10/25 VARIABLE	1,775,000	1,775,000	1,729,770
JPMORGAN CHASE + CO SR UNSECURED 10/27 VARIABLE	4,150,000	4,152,070	4,271,203
JPMORGAN CHASE + CO SR UNSECURED 10/29 VARIABLE	748,000	748,000	787,076
JPMORGAN CHASE + CO SR UNSECURED 10/30 VARIABLE	985,000	1,013,869	877,255
JPMORGAN CHASE + CO SR UNSECURED 10/34 VARIABLE	2,255,000	2,255,000	2,449,062
JPMORGAN CHASE + CO SR UNSECURED 11/32 VARIABLE	6,939,000	6,366,723	5,803,301
JPMORGAN CHASE + CO SR UNSECURED 11/41 VARIABLE	1,264,000	1,256,082	899,096
JPMORGAN CHASE + CO SR UNSECURED 12/29 VARIABLE	750,000	800,816	735,239
JPMORGAN CHASE + CO SR UNSECURED REGS 11/31 VARIABLE	1,310,000	1,407,529	1,525,539
JPMORGAN CHASE + CO SUBORDINATED 05/31 VARIABLE	3,075,000	3,079,018	2,706,498
JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95%	1,230,000	1,226,909	1,179,048
JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875%	2,430,000	2,428,953	2,402,807
JPMORGAN CHASE + CO SUBORDINATED 09/33 VARIABLE	3,625,000	3,556,490	3,753,902
JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25%	1,950,000	1,979,903	1,930,313
JPN BANK FOR INT L COOP GOVT GUARANT 07/27 2.875%	875,000	871,982	833,175
JPN BANK FOR INT L COOP GOVT GUARANT 10/28 4.875%	1,470,000	1,464,548	1,509,809
JUNIPER NETWORKS INC SR UNSECURED 12/30 2%	115,000	90,629	93,171
K MAC HOLDINGS CORP 2021 2ND LIEN TERM LOAN due 07/21/29	946,500	949,788	918,105
K MAC HOLDINGS CORP 2021 TERM LOAN due 07/21/28	350,550	349,382	349,772
KAISA GROUP HOLDINGS LTD COMPANY GUAR REGS 01/23 11.5%	889,000	889,000	32,315
KAISA GROUP HOLDINGS LTD SR SECURED REGS 04/22 11.25%	675,000	675,000	25,502
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/22 8.5%	2,074,000	2,074,000	73,523
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/24 9.375%	1,600,000	1,592,709	59,616
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/26 11.65%	750,000	666,473	26,250
KAISA GROUP HOLDINGS LTD SR SECURED REGS 07/23 10.875%	1,185,000	1,185,000	44,046
KAISA GROUP HOLDINGS LTD SR SECURED REGS 10/22 11.95%	680,000	680,000	22,270
KAISA GROUP HOLDINGS LTD SR SECURED REGS 11/25 11.7%	1,208,000	1,135,440	42,377
KAISER ALUMINUM CORP COMPANY GUAR 144A 03/28 4.625%	74,000	74,922	68,438

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KAISER ALUMINUM CORP COMPANY GUAR 144A 06/31 4.5%	1,153,000	1,000,685	993,958
KAISER FOUNDATION HOSPIT COMPANY GUAR 04/42 4.875%	590,000	703,770	570,628
KALLPA GENERACION SA SR UNSECURED 144A 08/27 4.125%	440,000	448,889	420,525
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5%	580,000	485,999	481,118
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 10/48 6.375%	460,000	645,899	431,848
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 04/30 5.375%	200,000	184,379	198,101
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 04/47 5.75%	200,000	159,680	174,826
KB HOME COMPANY GUAR 06/31 4%	350,000	357,586	313,251
KB HOME COMPANY GUAR 07/30 7.25%	175,000	170,367	181,099
KB HOME COMPANY GUAR 11/29 4.8%	500,000	525,536	477,750
KBR INC COMPANY GUAR 144A 09/28 4.75%	650,000	622,260	602,389
KENBOURNE INVEST SA COMPANY GUAR 144A 01/28 4.7%	200,000	195,147	105,714
KENBOURNE INVEST SA COMPANY GUAR 144A 11/24 6.875%	200,000	200,000	138,380
KENNEDY WILSON INC COMPANY GUAR 02/30 4.75%	320,000	320,000	259,370
KENNEDY WILSON INC COMPANY GUAR 03/29 4.75%	1,055,000	1,019,131	880,841
KENVUE INC COMPANY GUAR 03/33 4.9%	600,000	598,754	619,542
KERING SR UNSECURED REGS 11/26 5.125%	1,100,000	1,368,416	1,430,126
KEURIG DR PEPPER INC COMPANY GUAR 03/24 0.75%	820,000	813,378	811,848
KEURIG DR PEPPER INC COMPANY GUAR 04/29 3.95%	800,000	789,233	780,694
KEURIG DR PEPPER INC COMPANY GUAR 04/52 4.5%	50,000	45,961	46,015
KEURIG DR PEPPER INC COMPANY GUAR 05/25 4.417%	215,000	215,000	212,753
KEURIG DR PEPPER INC COMPANY GUAR 05/28 4.597%	1,825,000	1,805,673	1,827,632
KEURIG DR PEPPER INC COMPANY GUAR 06/27 3.43%	565,000	541,393	544,539
KFW GOVT GUARANT 08/24 3.375%	6,870,000	6,868,666	6,793,151
KFW GOVT GUARANT 10/30 4.75%	1,125,000	1,121,946	1,176,096
KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95%	1,025,000	1,116,110	1,127,599
KINDER MORGAN ENER PART COMPANY GUAR 09/39 6.5%	900,000	1,051,873	947,823
KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4%	2,286,000	1,929,762	2,145,613
KINDER MORGAN INC COMPANY GUAR 02/46 5.05%	151,000	178,714	135,160
KINDER MORGAN INC COMPANY GUAR 03/28 4.3%	80,000	84,331	78,958
KINDER MORGAN INC COMPANY GUAR 03/48 5.2%	40,000	46,179	36,648
KINDER MORGAN INC COMPANY GUAR 06/25 4.3%	160,000	163,791	157,999
KINDER MORGAN INC COMPANY GUAR 06/45 5.55%	3,200,000	3,057,304	3,089,101
KINDER MORGAN INC COMPANY GUAR 08/31 7.8%	995,000	966,615	1,138,986
KINDER MORGAN INC COMPANY GUAR 08/50 3.25%	822,000	552,995	552,958
KINDER MORGAN INC COMPANY GUAR 08/52 5.45%	1,460,000	1,361,521	1,401,892
KINETIK HOLDINGS LP COMPANY GUAR 144A 06/30 5.875%	3,141,000	3,108,691	3,082,137
KINETIK HOLDINGS LP SR UNSECURED 144A 12/28 6.625%	3,025,000	3,031,028	3,082,316
KINGDOM OF BAHRAIN SR UNSECURED 144A 01/33 5.25%	600,000	562,315	533,460
KINGDOM OF BAHRAIN SR UNSECURED 144A 05/30 7.375%	400,000	439,347	416,600
KINGDOM OF BAHRAIN SR UNSECURED 144A 05/34 5.625%	610,000	591,162	551,488
KINGDOM OF BAHRAIN SR UNSECURED 144A 09/29 6.75%	850,000	892,685	862,750
KINGDOM OF BAHRAIN SR UNSECURED 144A 09/31 5.625%	355,000	358,387	333,345
KINGDOM OF BAHRAIN SR UNSECURED 144A 10/28 7%	400,000	433,736	416,000
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/32 5.45%	400,000	366,444	367,168
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/47 7.5%	1,069,000	1,004,700	1,005,172
KINGDOM OF JORDAN SR UNSECURED 144A 01/26 6.125%	550,000	577,634	547,338
KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75%	620,000	621,344	640,572
KINGDOM OF JORDAN SR UNSECURED 144A 01/29 7.5%	665,000	661,548	672,481
KINGDOM OF JORDAN SR UNSECURED 144A 10/47 7.375%	200,000	232,695	177,498
KINGDOM OF JORDAN SR UNSECURED REGS 07/25 4.95%	200,000	192,204	195,317
KINGDOM OF MOROCCO SR UNSECURED 144A 03/28 5.95%	900,000	891,172	922,500

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KINGDOM OF MOROCCO SR UNSECURED 144A 09/33 6.5%	750,000	744,590	790,547
KINGDOM OF MOROCCO SR UNSECURED 144A 12/27 2.375%	831,000	757,611	743,896
KINGDOM OF MOROCCO SR UNSECURED 144A 12/32 3%	885,000	770,164	727,771
KINGDOM OF MOROCCO SR UNSECURED 144A 12/42 5.5%	200,000	245,288	181,500
KINGDOM OF MOROCCO SR UNSECURED REGS 03/28 5.95%	334,000	338,911	342,350
KINGDOM OF MOROCCO SR UNSECURED REGS 09/33 6.5%	784,000	779,517	826,385
KINGDOM OF MOROCCO SR UNSECURED REGS 12/27 2.375%	379,000	345,143	339,274
KINGDOM OF MOROCCO SR UNSECURED REGS 12/32 3%	405,000	341,721	333,048
KINGDOM OF MOROCCO SR UNSECURED REGS 12/42 5.5%	200,000	242,853	181,500
KINGDOM OF MOROCCO SR UNSECURED REGS 12/50 4%	200,000	186,688	144,000
KINGS PARK CLO LTD KINGP 2021 1A A 144A	430,000	425,772	430,231
KKR APPLE BIDCO LLC 2021 TERM LOAN due 09/22/28	366,263	366,263	365,486
KKR FINANCIAL CLO LTD KKR 33A B 144A	1,450,000	1,400,466	1,441,335
KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5%	120,000	121,650	115,083
KKR GROUP FINAN CO VIII COMPANY GUAR 144A 08/50 3.5%	700,000	737,923	500,480
KLA CORP SR UNSECURED 03/29 4.1%	647,000	684,792	644,438
KLA CORP SR UNSECURED 07/62 5.25%	171,000	172,778	179,221
KLEOPATRA FINCO SARL SR SECURED REGS 03/26 4.25%	100,000	88,902	90,756
KNIFE RIVER CORP SR UNSECURED 144A 05/31 7.75%	1,760,000	1,771,719	1,873,719
KNIGHT HEALTH HOLDINGS LLC TERM LOAN B due 12/23/28	1,245,518	1,183,164	336,290
KONINKLIJKE KPN NV SUBORDINATED REGS 12/99 VARIABLE	200,000	205,579	214,214
KONTOOR BRANDS INC COMPANY GUAR 144A 11/29 4.125%	175,000	175,000	157,938
KOREA TREASURY BOND BONDS 06/33 3.25%	2,349,310,000	1,798,737	1,825,570
KOREA TREASURY BOND BONDS 12/32 4.25%	3,992,440,000	3,230,017	3,345,755
KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12/27 4.625%	360,000	371,160	346,926
KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875%	40,000	48,329	46,232
KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75%	10,000	12,023	11,272
KRAFT HEINZ FOODS CO COMPANY GUAR 04/30 3.75%	1,655,000	1,577,051	1,583,895
KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5%	1,600,000	1,702,303	1,548,243
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375%	1,060,000	1,049,660	928,555
KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2%	3,610,000	3,920,081	3,545,073
KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625%	10,000	10,217	9,322
KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875%	60,000	62,185	56,983
KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125%	10,000	12,090	11,885
KREF 2021 FL2 LTD KREF 2021 FL2 D 144A	1,000,000	941,799	917,014
KRONOS INTERNATIONAL INC SR SECURED REGS 09/25 3.75%	100,000	105,436	105,218
KSL COMMERCIAL MORTGAGE TRUST KSL 2023 HT A 144A	460,000	458,852	459,710
KUWAIT PROJECTS CO SPC L COMPANY GUAR REGS 10/26 4.229%	400,000	401,472	353,120
L3HARRIS TECH INC SR UNSECURED 06/28 4.4%	3,945,000	3,991,270	3,902,403
L3HARRIS TECH INC SR UNSECURED 07/33 5.4%	634,000	633,343	660,490
L3HARRIS TECH INC SR UNSECURED 07/53 5.6%	463,000	473,448	494,815
L3HARRIS TECH INC SR UNSECURED 12/26 3.85%	1,448,000	1,432,219	1,418,082
LA FINAC ATALIAN SA COMPANY GUAR REGS 05/25 6.625%	200,000	264,796	186,099
LABL INC SR SECURED 144A 07/26 6.75%	1,600,000	1,600,608	1,555,847
LABL INC SR SECURED 144A 11/28 5.875%	1,275,000	1,268,212	1,157,063
LABL INC SR SECURED 144A 11/28 9.5%	632,000	632,000	638,320
LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 02/27 4.25%	334,000	320,405	314,668
LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75%	1,271,000	1,210,232	1,145,809
LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 10/25 5.25%	549,000	531,122	541,572
LAMAR MEDIA CORP COMPANY GUAR 01/29 4.875%	440,000	451,054	425,611
LAMAR MEDIA CORP COMPANY GUAR 02/30 4%	126,000	129,312	115,729
LAMAR MEDIA CORPORATION 2020 TERM LOAN B due 02/05/27	425,000	417,307	423,054

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LAMB WESTON HLD COMPANY GUAR 144A 01/30 4.125%	75,000	75,000	69,215
LAMB WESTON HLD COMPANY GUAR 144A 01/32 4.375%	275,000	268,480	250,938
LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875%	628,000	673,561	614,199
LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9%	2,810,000	2,829,007	2,700,340
LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2%	1,730,000	1,721,700	1,696,557
LAZARD GROUP LLC SR UNSECURED 03/29 4.375%	1,500,000	1,493,466	1,460,041
LBM ACQUISITION LLC COMPANY GUAR 144A 01/29 6.25%	151,000	151,000	134,835
LBM ACQUISITION LLCV TERM LOAN B due 12/17/27	1,249,846	1,232,994	1,233,448
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 05/29 4.875%	245,000	246,066	227,544
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 08/31 8.25%	842,000	842,334	878,799
LEEWARD RENEWABL COMPANY GUAR 144A 07/29 4.25%	977,000	904,673	851,057
LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375%	636,000	571,196	587,908
LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5%	1,835,000	1,786,685	1,832,248
LEHMAN BROS CAP TR VII LIMITD GUARA 11/49 VARIABLE	1,560,000	1,466,503	0
LEHMAN BROTHERS HOLDINGS SR UNSECURED 04/09 VARIABLE	4,009	810	6
LEHMAN BROTHERS HOLDINGS SR UNSECURED 09/14 6.2%	1,010,000	1,006,140	1,414
LEHMAN BROTHERS HOLDINGS SR UNSECURED 10/08 VARIABLE	4,009	811	6
LEHMAN BROTHERS HOLDINGS SR UNSECURED 11/09 VARIABLE	43,886	8,877	61
LEHMAN BRTH HLD 11/56 5.857%	90,000	9	0
LEHMAN XS TRUST LXS 2005 6 1A1	271,443	254,141	213,074
LEIDOS INC COMPANY GUAR 02/31 2.3%	800,000	797,261	670,405
LENDMARK FUNDING TRUST LFT 2021 1A A 144A	610,000	609,916	546,484
LESLIES POOLMART INC 2021 TERM LOAN B due 03/09/28	485,000	485,000	477,119
LETRA TESOURO NACIONAL BILLS 01/26 0.00000%	12,906,000	1,973,665	2,201,813
LETRA TESOURO NACIONAL BILLS 04/24 0.00000%	46,800,000	9,322,264	9,386,957
LETRA TESOURO NACIONAL BILLS 07/26 0.00000%	27,572,000	4,309,408	4,500,118
LETRA TESOURO NACIONAL BILLS 07/27 0.00000%	9,715,000	1,406,057	1,437,030
LEVEL 3 FINANCING INC COMPANY GUAR 144A 01/29 3.625%	590,000	405,794	247,800
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.25%	125,000	112,249	61,875
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/29 3.75%	3,211,000	2,856,679	1,364,675
LEVEL 3 FINANCING INC COMPANY GUAR 144A 09/27 4.625%	1,965,000	1,926,552	1,179,000
LEVEL 3 FINANCING INC SR SECURED 144A 05/30 10.5%	266,000	262,492	257,936
LEVI STRAUSS + CO SR UNSECURED 144A 03/31 3.5%	150,000	122,226	129,811
LEVIATHAN BOND LTD SR SECURED 144A REGS 06/30 6.7%	61,942	57,943	56,377
LFS TOPCO LLC COMPANY GUAR 144A 10/26 5.875%	890,000	884,853	817,506
LIBERTY COSTA RICA SR SF SR SECURED 144A 01/31 10.875%	278,000	278,000	284,464
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 12/51 VARIABLE	410,000	410,000	343,667
LIBERTY MUTUAL GROUP INC COMPANY GUAR REGS 05/59 VARIABLE	300,000	365,567	323,882
LIFE FINANCIAL SERVICES TRUST LIFE 2021 BMR D 144A	737,228	737,228	709,427
LIFE TIME INC SR SECURED 144A 01/26 5.75%	1,024,000	1,003,352	1,016,448
LIFEPOINT HEALTH INC COMPANY GUAR 144A 01/29 5.375%	1,460,000	1,457,833	1,081,882
LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875%	972,000	959,471	982,090
LIFEPOINT HEALTH INC SR SECURED 144A 10/30 11%	1,429,000	1,425,586	1,505,217
LIGHT + WONDER INTL INC COMPANY GUAR 144A 09/31 7.5%	3,386,000	3,357,619	3,531,134
LIGHT + WONDER INTL INC COMPANY GUAR 144A 11/29 7.25%	551,000	575,268	564,174
LIGHTSTONE HOLDCO LLC 2022 EXTENDED TERM LOAN B due 01/29/27	546,734	546,734	518,812
LIGHTSTONE HOLDCO LLC 2022 EXTENDED TERM LOAN C due 01/29/27	30,923	30,923	29,344
LINDBLAD EXPEDITIONS LLC SR SECURED 144A 02/27 6.75%	50,000	50,003	49,750
LINDE PLC SR UNSECURED REGS 06/29 3.375%	1,200,000	1,275,520	1,362,193
LION/POLARIS LUX SR SECURED REGS 07/26 VARIABLE	100,000	118,590	110,044
LITHIA MOTORS INC COMPANY GUAR 144A 01/31 4.375%	200,000	171,220	181,766
LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 03/26 5.625%	113,000	111,481	111,967

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 10/27 4.75%	370,000	371,849	354,769
LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3.75%	1,553,000	1,405,428	1,448,316
LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6.5%	1,066,000	1,095,524	1,084,641
LLOYDS BANKING GROUP PLC SR UNSECURED 08/28 4.55%	200,000	199,687	196,889
LLOYDS BANKING GROUP PLC SR UNSECURED 08/33 VARIABLE	3,252,000	2,875,680	3,172,821
LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VARIABLE	300,000	300,000	282,033
LLOYDS BANKING GROUP PLC SR UNSECURED REGS 01/26 VARIABLE	1,200,000	1,342,078	1,469,242
LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65%	3,950,000	3,980,994	3,867,276
LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5%	3,785,000	3,784,557	3,739,657
LLOYDS BANKING GROUP PLC SUBORDINATED 11/33 VARIABLE	3,350,000	3,480,485	3,834,038
LOANCORE 2021 CRE5 ISSUER, LTD LNCR 2021 CRE5 D 144A	1,000,000	933,968	934,304
LOBEL AUTOMOBILE RECEIVABLES 10/28 8.31	871,000	870,890	864,852
LOCKHEED MARTIN CORP SR UNSECURED 01/33 5.25%	150,000	149,245	159,383
LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8%	341,000	357,454	294,359
LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5%	190,000	197,987	188,437
LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9%	220,000	219,839	212,468
LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15%	1,475,000	1,436,088	1,324,745
LOGAN CLO I LTD LOGN1 2021 1A A 144A	290,000	288,205	290,535
LOGAN CLO III LTD LOGN3 2022 1A C 144A	1,000,000	1,000,000	999,375
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 3 1A	1,113,025	1,107,154	1,084,072
LORCA TELECOM BOND CO SR SECURED REGS 09/27 4%	100,000	123,818	107,702
LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574%	445,000	644,899	529,148
LOS ANGELES CA UNIF SCH DIST LOSSCD 07/34 FIXED 6.758%	4,200,000	4,453,244	4,744,060
LOTTOMATICA SPA/ROMA SR SECURED REGS 06/28 VARIABLE	128,000	137,256	142,647
LOTTOMATICA SPA/ROMA SR SECURED REGS 12/30 VARIABLE	100,000	109,264	111,567
LOWE S COS INC SR UNSECURED 04/27 3.35%	310,000	309,848	298,796
LOWE S COS INC SR UNSECURED 04/30 4.5%	200,000	199,350	199,121
LOWE S COS INC SR UNSECURED 04/31 2.625%	308,000	268,326	269,779
LOWE S COS INC SR UNSECURED 04/32 3.75%	475,000	458,167	445,292
LOWE S COS INC SR UNSECURED 04/33 5%	825,000	791,831	842,406
LOWE S COS INC SR UNSECURED 04/52 4.25%	1,276,000	1,163,696	1,084,187
LOWE S COS INC SR UNSECURED 04/62 4.45%	3,671,000	3,418,165	3,091,921
LOWE S COS INC SR UNSECURED 05/27 3.1%	840,000	800,323	804,721
LOWE S COS INC SR UNSECURED 09/28 1.7%	3,573,000	3,292,507	3,158,319
LOWE S COS INC SR UNSECURED 09/62 5.8%	3,226,000	3,193,889	3,430,106
LOWE S COS INC SR UNSECURED 10/30 1.7%	1,459,000	1,299,741	1,213,803
LOXAM SAS SR SECURED REGS 07/26 3.75%	300,000	311,647	327,104
LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4%	740,000	745,834	684,054
LPL HOLDINGS INC COMPANY GUAR 144A 05/31 4.375%	300,000	311,449	271,659
LSF11 A5 HOLD CO LLC 2023 INCREMENTAL TERM LOAN B due 10/15/28	1,069,625	1,047,104	1,071,411
LSF11 A5 HOLD CO LLC TERM LOAN due 10/15/28	1,159,534	1,151,310	1,160,264
LSF9 ATL HLDG/VICTRA FIN SR SECURED 144A 02/26 7.75%	250,000	250,000	239,932
LUCALI CLO LTD LUCAL 2020 1A A 144A	250,000	250,592	250,098
LUMEN TECHNOLOGIES INC SR SECURED 144A 02/27 4%	547,000	387,577	353,017
LUMINENT MORTGAGE TRUST LUM 2006 3 11A2	261,193	30,752	202,449
M/I HOMES INC COMPANY GUAR 02/28 4.95%	675,000	692,396	649,397
M+T BANK CORPORATION JR SUBORDINA 12/99 VARIABLE	570,000	570,000	418,241
M+T BANK CORPORATION SR UNSECURED 01/34 VARIABLE	95,000	95,000	90,178
M+T BANK CORPORATION SR UNSECURED 10/29 VARIABLE	1,045,000	1,045,000	1,125,146
MACQUARIE AIRFINANCE HLD SR UNSECURED 144A 03/29 8.125%	534,000	533,501	558,149
MACQUARIE AIRFINANCE HLD SR UNSECURED 144A 05/28 8.375%	998,000	998,000	1,045,255
MACQUARIE BANK LTD SUBORDINATED 144A 03/36 VARIABLE	1,000,000	1,000,000	805,942



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MACY S RETAIL HLDGS LLC COMPANY GUAR 01/42 5.125%	25,000	17,597	19,500
MACY S RETAIL HLDGS LLC COMPANY GUAR 02/43 4.3%	1,039,000	690,936	758,496
MACY S RETAIL HLDGS LLC COMPANY GUAR 12/34 4.5%	85,000	64,479	68,859
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/30 5.875%	1,386,000	1,320,313	1,316,825
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32 6.125%	998,000	984,147	944,263
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29 5.875%	65,000	59,650	62,372
MADISON IAQ LLC SR SECURED 144A 06/28 4.125%	866,000	843,728	787,820
MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875%	300,000	289,135	264,408
MADISON IAQ LLC TERM LOAN due 06/21/28	1,438,622	1,432,318	1,432,077
MADISON PARK FUNDING LTD MDPK 2015 19A A1R2 144A	423,714	419,266	423,176
MADISON PARK FUNDING LTD MDPK 2015 19A AR3 144A	350,000	350,000	350,000
MADISON PARK FUNDING LTD MDPK 2017 23A AR 144A	1,533,173	1,505,996	1,532,407
MADISON PARK FUNDING LTD MDPK 2017 23A BR 144A	250,000	250,000	249,653
MADISON PARK FUNDING LTD MDPK 2017 23A CR 144A	1,000,000	1,000,000	998,949
MADISON PARK FUNDING LTD MDPK 2017 25A A2R 144A	250,000	250,000	250,251
MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A	241,078	237,625	241,078
MADISON PARK FUNDING LTD MDPK 2018 31A B 144A	250,000	250,000	249,825
MADISON PARK FUNDING LTD MDPK 2019 33A AR 144A	1,450,000	1,450,000	1,445,498
MADISON PARK FUNDING LTD MDPK 2019 34A DR 144A	250,000	250,266	249,430
MADISON PARK FUNDING LTD MDPK 2019 37A AR 144A	290,000	288,408	289,728
MADISON PARK FUNDING LTD MDPK 2020 45A BR 144A	1,050,000	1,050,000	1,047,795
MADISON PARK FUNDING LTD MDPK 2021 38A B 144A	250,000	243,407	249,405
MADISON PARK FUNDING LTD MDPK 2021 38A C 144A	250,000	250,000	247,534
MAF GLOBAL SECURITIES COMPANY GUAR REGS 12/99 VARIABLE	200,000	192,588	196,104
MAGNETITE CLO LTD MAGNE 2014 8A CR2 144A	1,000,000	980,791	994,510
MAGNETITE CLO LTD MAGNE 2020 25A A 144A	750,000	750,180	750,418
MAGYAR EXPORT IMPORT BAN GOVT GUARANT 144A 12/27 6.125%	615,000	614,308	625,252
MAGYAR EXPORT IMPORT BAN GOVT GUARANT REGS 05/29 6%	211,000	225,099	246,784
MAJORDRIVE HOLDINGS IV LLC TERM LOAN B due 06/01/28	390,000	389,539	388,374
MALAYSIA GOVERNMENT BONDS 04/29 4.504%	7,322,000	1,800,390	1,656,848
MALAYSIA GOVERNMENT BONDS 04/30 4.498%	932,000	229,239	211,474
MALAYSIA GOVERNMENT BONDS 04/37 4.762%	2,934,000	740,459	688,078
MALAYSIA GOVERNMENT BONDS 05/35 4.254%	6,726,000	1,640,204	1,500,151
MALAYSIA GOVERNMENT BONDS 06/24 3.478%	12,694,000	2,801,767	2,765,922
MALAYSIA GOVERNMENT BONDS 06/38 4.893%	2,603,000	649,736	621,531
MALAYSIA GOVERNMENT BONDS 07/32 3.582%	3,059,000	702,051	653,154
MALAYSIA GOVERNMENT BONDS 07/34 3.828%	10,512,000	2,561,806	2,271,817
MALAYSIA GOVERNMENT BONDS 07/48 4.921%	2,563,000	711,567	615,923
MALAYSIA GOVERNMENT BONDS 10/42 4.696%	511,000	127,110	119,597
MALAYSIA GOVERNMENT BONDS 11/26 3.9%	1,110,000	272,542	244,159
MALAYSIA GOVERNMENT BONDS 11/33 4.642%	1,632,000	429,509	381,185
MALAYSIA INVESTMNT ISSUE BONDS 07/36 3.447%	854,000	192,174	175,727
MALAYSIA INVESTMNT ISSUE BONDS 10/30 3.465%	6,689,000	1,565,168	1,425,332
MALAYSIA INVESTMNT ISSUE BONDS 10/32 4.193%	200,000	45,621	44,583
MANHATTAN WEST OMW 2020 1MW A 144A	134,000	122,576	118,450
MANITOBA (PROVINCE OF) SR UNSECURED 07/33 4.3%	1,575,000	1,570,591	1,566,292
MANITOWOC COMPANY INC SECURED 144A 04/26 9%	105,000	105,356	105,307
MARATHON PETROLEUM CORP SR UNSECURED 05/25 4.7%	1,500,000	1,555,818	1,490,076
MARBLE POINT CLO LTD MP17 2020 1A D 144A	250,000	251,488	242,026
MARBLE POINT CLO XXIII LTD. MP23 2021 4A D1 144A	250,000	250,000	249,598
MARINER FINANCE ISSUANCE TRUST MFIT 2021 AA A 144A	530,000	529,916	481,320
MARKET BIDCO FINCO PLC SR SECURED REGS 11/27 5.5%	100,000	107,581	112,182

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MARLETTE FUNDING TRUST MFT 2023 2A A 144A	1,163,654	1,163,650	1,161,032
MARRIOTT INTERNATIONAL SR UNSECURED 04/29 4.9%	625,000	617,963	629,658
MARRIOTT INTERNATIONAL SR UNSECURED 10/27 5%	1,050,000	1,043,026	1,063,058
MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5%	900,000	895,061	803,846
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 01/28 4.75%	2,510,000	2,480,799	2,305,611
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 06/29 4.5%	1,080,000	981,158	951,707
MARSH + MCLENNAN COS INC SR UNSECURED 03/24 3.875%	11,227,000	11,180,908	11,180,538
MARSH + MCLENNAN COS INC SR UNSECURED 03/29 4.375%	1,325,000	1,353,067	1,320,091
MARSH + MCLENNAN COS INC SR UNSECURED 11/30 2.25%	522,000	534,286	450,016
MARVELL TECHNOLOGY INC COMPANY GUAR 04/31 2.95%	775,000	666,363	678,348
MARVELL TECHNOLOGY INC SR UNSECURED 09/33 5.95%	1,475,000	1,500,421	1,567,991
MASCO CORP SR UNSECURED 02/28 1.5%	500,000	499,504	437,881
MASCO CORP SR UNSECURED 05/47 4.5%	800,000	967,340	691,810
MASONITE INTERNATIONAL C COMPANY GUAR 144A 02/28 5.375%	27,000	27,393	25,920
MASONITE INTERNATIONAL C COMPANY GUAR 144A 02/30 3.5%	507,000	460,611	439,478
MASTEC INC COMPANY GUAR 144A 08/28 4.5%	342,000	348,253	321,428
MASTEC INC SR UNSECURED 144A 08/29 6.625%	224,000	224,530	202,160
MASTERCARD INC SR UNSECURED 03/27 3.3%	600,000	599,179	582,263
MASTERCARD INC SR UNSECURED 03/50 3.85%	70,000	83,760	61,325
MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A	1,539,491	1,475,449	1,372,246
MATADOR RESOURCES CO COMPANY GUAR 09/26 5.875%	430,000	396,962	426,777
MATADOR RESOURCES CO COMPANY GUAR 144A 04/28 6.875%	3,254,000	3,208,980	3,302,775
MATCH GROUP HLD II LLC SR UNSECURED 144A 02/29 5.625%	165,000	153,238	160,256
MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625%	1,298,000	1,220,675	1,242,835
MATCH GROUP HLD II LLC SR UNSECURED 144A 10/31 3.625%	200,000	200,000	172,804
MATCH GROUP HLD II LLC SR UNSECURED 144A 12/27 5%	114,000	108,740	111,372
MATTAMY GROUP CORP SR UNSECURED 144A 03/30 4.625%	919,000	908,684	851,704
MATTAMY GROUP CORP SR UNSECURED 144A 12/27 5.25%	827,000	837,358	803,250
MATTEL INC COMPANY GUAR 144A 04/29 3.75%	200,000	200,000	182,681
MAUSER PACKAGING SOLUT SR SECURED 144A 08/26 7.875%	680,000	677,656	691,964
MAUSER PACKAGING SOLUTIONS TERM LOAN B due 08/14/26	447,750	443,827	448,995
MAXIM CRANE WORKS LLC SECURED 144A 09/28 11.5%	3,549,000	3,492,603	3,677,616
MC BRAZIL DWNSTRM SR SECURED REGS 06/31 7.25%	2,835,948	2,243,426	2,222,675
MCAFFEE CORP SR UNSECURED 144A 02/30 7.375%	538,000	466,043	491,531
MCAFFEE LLC 2022 USD TERM LOAN B due 03/01/29	1,469,436	1,437,968	1,459,341
MCDONALD S CORP SR UNSECURED 01/26 3.7%	450,000	454,122	442,385
MCDONALD S CORP SR UNSECURED 04/28 3.8%	180,000	180,501	175,668
MCDONALD S CORP SR UNSECURED 04/50 4.2%	620,000	680,816	548,636
MCDONALD S CORP SR UNSECURED 07/27 3.5%	390,000	417,935	379,122
MCDONALD S CORP SR UNSECURED 08/53 5.45%	2,245,000	2,238,769	2,399,548
MCDONALD S CORP SR UNSECURED 09/32 4.6%	1,311,000	1,266,565	1,325,419
MCDONALD S CORP SR UNSECURED 09/49 3.625%	60,000	66,430	48,292
MCDONALD S CORP SR UNSECURED REGS 11/35 4.125%	250,000	270,347	290,733
MCGRAW HILL EDUCATION SR SECURED 144A 08/28 5.75%	115,000	103,813	110,889
MCGRAW HILL EDUCATION SR UNSECURED 144A 08/29 8%	390,000	376,250	362,700
MCGRAW HILL GLB EDU HLDGS LLC 2021 TERM LOAN due 07/28/28	494,937	471,216	493,803
MDGH GMTN RSC LTD COMPANY GUAR 144A 05/53 5.084%	200,000	200,000	196,811
MDGH GMTN RSC LTD COMPANY GUAR 144A 11/33 4.375%	200,000	184,386	194,587
MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875%	4,001,000	3,665,264	3,616,912
MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25%	3,458,000	3,195,104	3,258,723
MEDLINE BORROWER, LP USD TERM LOAN B due 10/23/28	1,731,036	1,709,477	1,738,064
MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 03/28 4.25%	480,000	478,730	478,449

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875%	70,000	70,096	68,015
MEGLOBAL BV COMPANY GUAR 144A 04/28 2.625%	200,000	199,870	179,730
MEGLOBAL BV COMPANY GUAR REGS 04/28 2.625%	200,000	180,400	179,730
MEGLOBAL BV COMPANY GUAR REGS 11/26 4.25%	200,000	188,934	193,002
MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875%	300,000	352,401	308,048
MELCO RESORTS FINANCE SR UNSECURED REGS 06/25 4.875%	632,000	632,000	613,040
MELLO MORTGAGE CAPITAL ACCEPTA MELLO 2022 INV2 A3 144A	1,036,600	999,932	885,645
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2	2,200,000	2,199,907	2,216,756
MERCEDES BENZ FIN NA COMPANY GUAR 144A 03/26 4.8%	1,070,000	1,068,917	1,070,812
MERCER INTL INC SR UNSECURED 01/26 5.5%	200,000	200,000	191,490
MERCER INTL INC SR UNSECURED 02/29 5.125%	905,000	928,384	777,360
MERCK + CO INC SR UNSECURED 03/29 3.4%	2,000,000	1,892,088	1,923,858
MERCK + CO INC SR UNSECURED 03/39 3.9%	1,485,000	1,724,992	1,353,813
MERCK + CO INC SR UNSECURED 05/30 4.3%	1,345,000	1,343,511	1,346,823
MERCK + CO INC SR UNSECURED 06/30 1.45%	300,000	298,286	251,070
MERITAGE HOMES CORP COMPANY GUAR 06/25 6%	104,000	106,228	103,722
MERLIN ENTERTAINMENTS SECURED 144A 06/26 5.75%	1,656,000	1,652,077	1,639,432
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A10 A	1,022,827	1,014,407	955,711
MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/39 FIXED 7.336%	1,125,000	1,537,345	1,395,944
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/49 FIXED 5.175%	1,175,000	1,225,777	1,145,581
META PLATFORMS INC SR UNSECURED 05/63 5.75%	3,023,000	3,034,295	3,321,893
META PLATFORMS INC SR UNSECURED 08/27 3.5%	2,175,000	2,171,828	2,119,708
META PLATFORMS INC SR UNSECURED 08/32 3.85%	1,735,000	1,734,680	1,652,666
METIS MERGER SUB LLC SR UNSECURED 144A 05/29 6.5%	2,785,000	2,763,266	2,518,559
METLIFE INC JR SUBORDINA 12/66 6.4%	240,000	250,440	247,517
METLIFE INC SR UNSECURED 03/30 4.55%	1,290,000	1,271,953	1,297,932
METRONET INFRASTRUCTURE ISSUER MNET 2022 1A A2 144A	2,674,000	2,553,715	2,630,768
MEX BONOS DESARR FIX RT BONDS 05/31 7.75%	17,120,000	877,343	945,919
MEX BONOS DESARR FIX RT BONDS 07/53 8%	23,890,000	1,193,496	1,257,581
MEX BONOS DESARR FIX RT BONDS 11/36 10%	19,400,000	1,115,248	1,238,440
MEX BONOS DESARR FIX RT BONDS 11/47 8%	32,460,000	1,635,196	1,718,619
MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5%	47,050,000	2,627,096	2,725,980
MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75%	204,350,000	9,894,397	11,081,443
MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5%	99,760,000	5,113,074	5,640,863
MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75%	341,920,000	18,281,405	17,804,998
MEXICO CITY ARPT TRUST SR SECURED 144A 04/28 3.875%	670,000	647,317	627,818
MEXICO CITY ARPT TRUST SR SECURED 144A 07/47 5.5%	600,000	462,492	516,000
MEXICO CITY ARPT TRUST SR SECURED 144A 10/26 4.25%	200,000	209,005	192,678
MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5%	570,000	543,788	490,068
MF1 MULTIFAMILY HOUSING MORTGA MF1 2020 FL4 A 144A	313,949	316,391	313,004
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL6 AS 144A	531,000	531,000	515,982
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 W10 A 144A	230,000	229,828	224,311
MFRA TRUST MFRA 2023 INV2 A1 144A	370,350	369,478	374,571
MFRA TRUST MFRA 2023 NQM3 A1 144A	1,021,214	1,021,187	1,032,414
MFRA TRUST MFRA 2023 NQM4 A1 144A	3,900,000	3,899,987	3,906,608
MFRA TRUST MFRA 2023 NQM4 A2 144A	2,320,000	2,319,993	2,323,863
MGIC INVESTMENT CORP SR UNSECURED 08/28 5.25%	1,240,000	1,231,850	1,207,052
MGM CHINA HOLDINGS LTD SR UNSECURED 144A 06/25 5.25%	500,000	503,057	490,625
MGM RESORTS INTL COMPANY GUAR 05/25 6.75%	246,000	247,392	246,786
MGM RESORTS INTL COMPANY GUAR 09/26 4.625%	960,000	945,428	936,879
MGM RESORTS INTL COMPANY GUAR 10/28 4.75%	1,000,000	951,303	952,769
MH SUB I LLC 2021 2ND LIEN TERM LOAN due 02/23/29	150,000	132,976	139,232

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MH SUB I LLC 2023 TERM LOAN due 05/03/28	2,021,636	2,012,374	1,984,296
MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC D 144A	461,245	460,306	453,145
MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/44 FIXED 4%	1,000,000	1,051,893	1,000,128
MICHAELS COMPANIES, INC. 2021 TERM LOAN B due 04/15/28	487,500	484,506	403,163
MICROCHIP TECHNOLOGY INC SR UNSECURED 09/24 0.983%	2,625,000	2,625,000	2,543,260
MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875%	200,000	195,993	208,250
MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703%	1,125,000	1,037,370	946,356
MICROSOFT CORP SR UNSECURED 02/24 2.875%	18,630,000	18,582,287	18,583,690
MICROSOFT CORP SR UNSECURED 03/52 2.921%	102,000	99,323	75,649
MICROSOFT CORP SR UNSECURED 08/36 3.45%	24,000	23,935	22,130
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7%	675,000	672,481	548,231
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95%	530,000	501,673	515,249
MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1%	600,000	637,128	579,822
MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65%	725,000	724,655	693,388
MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/27 3.1%	196,000	196,925	187,452
MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/54 5.85%	1,000,000	998,855	1,110,417
MIDAS OPCO HOLDINGS LLC COMPANY GUAR 144A 08/29 5.625%	1,200,000	1,181,497	1,103,838
MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5%	1,000,000	985,666	937,750
MIDCONTINENT COMM + FIN COMPANY GUAR 144A 08/27 5.375%	539,000	515,816	525,369
MIDWEST CONNECTOR CAPIT COMPANY GUAR 144A 04/29 4.625%	1,015,000	988,089	978,204
MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875%	2,041,000	1,950,504	1,898,130
MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5%	535,500	537,815	537,045
MILL CITY MORTGAGE TRUST MCMLT 2015 1 B3 144A	1,300,000	1,064,787	1,101,663
MILL CITY MORTGAGE TRUST MCMLT 2017 1 B2 144A	845,000	758,866	729,800
MILL CITY MORTGAGE TRUST MCMLT 2017 2 A3 144A	347,633	346,137	331,749
MILL CITY MORTGAGE TRUST MCMLT 2017 2 M2 144A	700,000	607,119	653,286
MILL CITY MORTGAGE TRUST MCMLT 2017 3 M2 144A	1,541,614	1,409,736	1,423,456
MILL CITY MORTGAGE TRUST MCMLT 2018 1 B1 144A	1,600,000	1,453,525	1,309,078
MILL CITY MORTGAGE TRUST MCMLT 2018 2 B1 144A	1,697,439	1,553,656	1,450,669
MILL CITY MORTGAGE TRUST MCMLT 2018 4 B1 144A	1,398,366	1,089,577	1,101,729
MILL CITY MORTGAGE TRUST MCMLT 2019 GS2 A1 144A	953,944	920,953	900,184
MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.5%	400,000	354,410	332,259
MINEJESA CAPITAL BV SR SECURED 144A 08/37 5.625%	285,000	278,507	249,375
MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625%	200,000	217,770	175,000
MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 8.5%	175,000	175,000	182,407
MINERAL RESOURCES LTD SR UNSECURED 144A 10/28 9.25%	905,000	905,000	962,712
MINERALS TECHNOLOGIES IN COMPANY GUAR 144A 07/28 5%	590,000	601,096	567,397
MINNESOTA SECURITIZED OPPORTUN TCWMSOFLP	1,733,123	172,999,996	177,090,489
MIRA TRUST M1RA 2023 MILE A 144A	321,000	324,102	331,108
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/24 3.407%	10,000,000	9,955,122	9,958,622
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/29 3.195%	2,400,000	2,421,542	2,207,369
MIWD HLDCO II/MIWD FIN COMPANY GUAR 144A 02/30 5.5%	2,758,000	2,766,227	2,440,830
MIZRAHI TEFAHOT BANK LTD SUBORDINATED 144A REGS 04/31 V%	895,000	881,113	792,512
MIZUHO FINANCIAL GROUP SR UNSECURED 07/31 VARIABLE	1,900,000	1,938,981	1,583,493
MIZUHO FLOATER/RESI TRUST TENGEN 10/60 ADJ VARIABLE	741,884	741,884	741,884
MKT 2020 525M MORTGAGE TRUST MKT 2020 525M A 144A	828,000	636,950	630,956
MLCC MORTGAGE INVESTORS INC MLCC 2004 A A1	38	35	35
MLN US HOLDCO LLC 2022 SECOND OUT TL due 11/01/27	795,362	795,362	119,304
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A3 144A	1,667,000	1,666,684	1,690,083
MOBICO GROUP PLC COMPANY GUAR REGS 09/31 4.875%	900,000	952,994	1,007,288
MOBICO GROUP PLC SUBORDINATED REGS 12/99 VARIABLE	200,000	285,463	223,895
MODIVCARE ESCROW ISSUER SR UNSECURED 144A 10/29 5%	1,657,000	1,419,393	1,355,310

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MODIVCARE INC COMPANY GUAR 144A 11/25 5.875%	1,959,000	1,940,180	1,934,513
MOHAWK INDUSTRIES INC SR UNSECURED 09/28 5.85%	760,000	759,906	788,630
MOLINA HEALTHCARE INC SR UNSECURED 144A 05/32 3.875%	200,000	200,000	174,826
MOLINA HEALTHCARE INC SR UNSECURED 144A 06/28 4.375%	184,000	175,362	174,097
MOLSON COORS BEVERAGE COMPANY GUAR 07/46 4.2%	2,220,000	1,726,167	1,898,647
MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5%	470,000	470,213	448,124
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25%	2,842,000	2,815,683	2,807,172
MONGOLIA INTL BOND SR UNSECURED 144A 01/28 8.65%	370,000	366,300	386,764
MONGOLIA INTL BOND SR UNSECURED 144A 06/29 7.875%	405,000	401,062	413,603
MONGOLIA INTL BOND SR UNSECURED 144A 07/27 3.5%	515,000	441,294	458,526
MONGOLIA INTL BOND SR UNSECURED REGS 07/31 4.45%	337,000	267,456	281,437
MOODY S CORPORATION SR UNSECURED 02/30 0.95%	654,000	586,105	641,311
MOODY S CORPORATION SR UNSECURED 08/60 2.55%	164,000	92,363	94,551
MOOG INC COMPANY GUAR 144A 12/27 4.25%	1,521,000	1,527,810	1,436,212
MORGAN STANLEY BAML TRUST MSBAM 2015 C20 XA	13,270,353	470,834	80,757
MORGAN STANLEY BAML TRUST MSBAM 2015 C22 A3	810,000	844,008	784,855
MORGAN STANLEY BAML TRUST MSBAM 2015 C24 B	460,000	500,928	426,927
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 XA	17,407,064	404,984	295,097
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A3	672,002	697,355	649,774
MORGAN STANLEY BAML TRUST MSBAM 2017 C34 B	1,240,000	1,372,060	1,097,905
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H4 C	703,000	627,033	587,791
MORGAN STANLEY CAPITAL I TRUST MSC 2018 MP A 144A	450,000	488,104	393,308
MORGAN STANLEY CAPITAL I TRUST MSC 2019 H6 B	500,000	557,149	422,798
MORGAN STANLEY CAPITAL I TRUST MSC 2019 MEAD C 144A	425,000	424,362	367,070
MORGAN STANLEY CAPITAL I TRUST MSC 2019 MEAD D 144A	2,800,000	2,765,052	2,350,106
MORGAN STANLEY CAPITAL I TRUST MSC 2020 HR8 A4	765,000	659,043	636,830
MORGAN STANLEY CAPITAL I TRUST MSC 2020 L4 A3	2,250,000	1,867,876	1,975,934
MORGAN STANLEY CAPITAL INC MSAC 2004 HE1 A4	1,165,879	1,230,915	1,144,443
MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1	1,484,605	1,481,404	1,471,619
MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M1	812,788	774,959	792,904
MORGAN STANLEY MORTGAGE CAPITA MSSG 2017 237P XA 144A	27,151,000	525,851	304,520
MORGAN STANLEY MORTGAGE LOAN T MSM 2007 2AX 2A1	916,788	916,788	329,920
MORGAN STANLEY SR UNSECURED 01/28 VARIABLE	425,000	410,809	394,849
MORGAN STANLEY SR UNSECURED 01/29 VARIABLE	4,885,000	4,857,984	4,662,338
MORGAN STANLEY SR UNSECURED 01/30 VARIABLE	960,000	997,980	936,023
MORGAN STANLEY SR UNSECURED 01/31 VARIABLE	3,485,000	3,557,912	3,049,221
MORGAN STANLEY SR UNSECURED 01/33 VARIABLE	438,000	397,315	373,468
MORGAN STANLEY SR UNSECURED 02/29 VARIABLE	1,300,000	1,301,677	1,307,020
MORGAN STANLEY SR UNSECURED 02/32 VARIABLE	1,592,000	1,575,170	1,273,294
MORGAN STANLEY SR UNSECURED 03/29 VARIABLE	880,000	933,240	1,009,634
MORGAN STANLEY SR UNSECURED 04/24 3.875%	29,956,000	29,781,812	29,789,407
MORGAN STANLEY SR UNSECURED 04/26 VARIABLE	1,330,000	1,330,320	1,277,852
MORGAN STANLEY SR UNSECURED 04/29 VARIABLE	4,187,000	4,165,141	4,214,443
MORGAN STANLEY SR UNSECURED 04/31 VARIABLE	3,185,000	3,311,886	2,936,199
MORGAN STANLEY SR UNSECURED 04/32 7.25%	100,000	140,636	118,090
MORGAN STANLEY SR UNSECURED 04/32 VARIABLE	590,000	564,258	475,467
MORGAN STANLEY SR UNSECURED 04/34 VARIABLE	4,901,000	4,894,332	4,912,406
MORGAN STANLEY SR UNSECURED 07/25 4%	375,000	375,501	369,650
MORGAN STANLEY SR UNSECURED 07/25 VARIABLE	4,150,000	4,150,997	4,081,735
MORGAN STANLEY SR UNSECURED 07/28 VARIABLE	4,705,000	4,738,628	4,495,831
MORGAN STANLEY SR UNSECURED 07/29 VARIABLE	930,000	925,129	948,450
MORGAN STANLEY SR UNSECURED 07/32 VARIABLE	4,010,000	3,702,290	3,274,050



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY SR UNSECURED 07/34 VARIABLE	3,618,000	3,596,628	3,679,153
MORGAN STANLEY SR UNSECURED 10/28 VARIABLE	200,000	219,541	231,234
MORGAN STANLEY SR UNSECURED 10/32 VARIABLE	6,998,000	5,657,566	5,808,078
MORGAN STANLEY SR UNSECURED 11/29 VARIABLE	3,862,000	3,946,389	4,098,184
MORGAN STANLEY SUBORDINATED 01/38 VARIABLE	2,335,000	2,335,000	2,365,852
MORGAN STANLEY SUBORDINATED 09/36 VARIABLE	1,870,000	1,751,455	1,485,696
MORTGAGE LOAN RESECURITIZATION MLRT 2009 RS1 A85 144A	2,065,284	1,760,200	1,968,513
MORTGAGEIT TRUST MHL 2005 2 1A1	424,054	423,095	408,717
MOSAIC SOLAR LOANS LLC MSAIC 2022 2A A 144A	57,902	57,335	54,055
MOSAIC SOLAR LOANS LLC MSAIC 2022 3A A 144A	369,602	369,586	370,403
MOTION BONDCO DAC COMPANY GUAR 144A 11/27 6.625%	1,484,000	1,460,967	1,371,986
MOTOROLA SOLUTIONS INC SR UNSECURED 05/31 2.75%	1,394,000	1,252,969	1,193,422
MOTOROLA SOLUTIONS INC SR UNSECURED 06/32 5.6%	1,596,000	1,607,791	1,646,932
MOUNT NITTANY MED CTR UNSECURED 11/52 3.799%	154,000	133,153	121,709
MOUNTAIN VIEW CLO MVEW 2023 1A B 144A	3,250,000	3,250,000	3,261,997
MPH ACQUISITION HOLDINGS LLC 2021 TERM LOAN B due 09/01/28	2,077,188	2,060,962	1,997,216
MPH ACQUISITION HOLDINGS SR SECURED 144A 09/28 5.5%	1,345,000	1,346,191	1,204,320
MPLX LP SR UNSECURED 02/29 4.8%	600,000	602,618	596,315
MPLX LP SR UNSECURED 02/49 5.5%	440,000	436,672	427,275
MPLX LP SR UNSECURED 04/38 4.5%	210,000	208,024	187,402
MPLX LP SR UNSECURED 04/48 4.7%	1,457,000	1,477,526	1,258,880
MPLX LP SR UNSECURED 06/25 4.875%	620,000	612,440	616,066
MPLX LP SR UNSECURED 08/30 2.65%	550,000	549,670	475,327
MPLX LP SR UNSECURED 12/24 4.875%	760,000	761,046	755,628
MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5%	1,000,000	1,024,342	624,871
MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25%	125,000	112,244	111,709
MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5%	2,285,000	1,997,933	1,866,430
MSCG TRUST MSCCG 2015 ALDR A2 144A	2,230,000	2,253,616	2,025,835
MSCI INC COMPANY GUAR 144A 02/31 3.875%	2,809,000	2,477,902	2,566,106
MSCI INC COMPANY GUAR 144A 08/33 3.25%	992,000	770,693	829,919
MSCI INC COMPANY GUAR 144A 11/29 4%	500,000	515,632	469,889
MSCI INC COMPANY GUAR 144A 11/31 3.625%	584,000	490,086	513,968
MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5	4,153,000	4,278,536	4,481,225
MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 XA	5,750,000	377,936	382,960
MUNDYS SPA SR UNSECURED REGS 07/27 1.875%	500,000	586,356	514,856
MVW OWNER TRUST MVWOT 2021 1WA A 144A	274,022	254,302	245,585
MVW OWNER TRUST MVWOT 2021 2A A 144A	1,240,039	1,239,741	1,121,133
MVW OWNER TRUST MVWOT 2021 2A B 144A	1,011,415	1,009,328	927,751
MVW OWNER TRUST MVWOT 2022 1A B 144A	477,783	477,734	468,586
MVW OWNER TRUST MVWOT 2023 1A B 144A	1,284,628	1,275,234	1,278,502
NABORS INDUSTRIES INC COMPANY GUAR 144A 01/30 9.125%	892,000	893,097	895,622
NABORS INDUSTRIES INC COMPANY GUAR 144A 05/27 7.375%	841,000	815,834	823,914
NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/26 7.25%	1,625,000	1,601,758	1,561,966
NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/28 7.5%	595,000	561,108	516,906
NAKED JUICE LLC 2ND LIEN TERM LOAN due 01/24/30	500,000	498,094	400,000
NAKED JUICE LLC TERM LOAN due 01/24/29	442,509	441,780	426,973
NASDAQ INC SR UNSECURED 02/34 5.55%	918,000	921,687	955,586
NASDAQ INC SR UNSECURED 06/25 5.65%	495,000	494,701	499,826
NATIONAL BK HUNGARY BILL BILLS 01/24	1,120,000,000	3,249,160	3,234,676
NATIONAL FUEL GAS CO SR UNSECURED 03/31 2.95%	150,000	149,932	125,769
NATIONAL GRID NA INC SR UNSECURED REGS 09/33 4.668%	540,000	578,259	636,829
NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5%	340,000	339,820	325,920

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 01/27 6%	2,055,000	2,041,575	2,039,588
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28 5.5%	780,000	761,811	751,616
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31 5.75%	410,000	410,000	382,325
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30 5.125%	1,250,000	1,273,305	1,133,266
NATIONWIDE BLDG SOCIETY 144A 03/29 VARIABLE	900,000	917,292	862,399
NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS VARIABLE	200,000	241,051	249,969
NATIONWIDE CHILDREN HOSP UNSECURED 11/52 4.556%	167,000	167,000	156,703
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A	1,140,000	1,165,677	1,003,359
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A	1,020,000	1,020,862	789,491
NATURGY FINANCE BV COMPANY GUAR REGS 12/49 VARIABLE	200,000	213,814	218,667
NATURGY FINANCE BV COMPANY GUAR REGS 12/99 VARIABLE	100,000	113,505	100,523
NATWEST GROUP PLC JR SUBORDINA 12/99 VARIABLE	1,900,000	2,243,569	2,013,845
NATWEST GROUP PLC SR UNSECURED 03/25 VARIABLE	1,250,000	1,250,000	1,245,621
NATWEST GROUP PLC SR UNSECURED 03/34 VARIABLE	4,815,000	4,797,467	5,068,882
NATWEST GROUP PLC SR UNSECURED 05/29 VARIABLE	1,160,000	1,191,074	1,139,986
NATWEST GROUP PLC SR UNSECURED 06/27 VARIABLE	2,600,000	2,602,231	2,374,603
NATWEST GROUP PLC SUBORDINATED 11/29 VARIABLE	500,000	500,000	487,754
NATWEST GROUP PLC SUBORDINATED 11/35 VARIABLE	1,975,000	1,550,925	1,639,642
NAVIENT CORP SR UNSECURED 03/27 5%	100,000	87,866	96,535
NAVIENT CORP SR UNSECURED 03/29 5.5%	275,000	230,454	253,575
NAVIENT CORP SR UNSECURED 03/31 11.5%	314,000	313,429	343,965
NAVIENT CORP SR UNSECURED 06/25 6.75%	755,000	742,700	764,247
NAVIENT CORP SR UNSECURED 07/30 9.375%	450,000	449,820	471,537
NAVIENT CORP SR UNSECURED 10/24 5.875%	613,000	616,097	612,866
NAVIENT STUDENT LOAN TRUST NAVSL 2014 8 B	200,000	193,241	182,320
NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A	1,331,182	1,353,164	1,327,881
NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A	1,028,754	1,043,267	1,025,817
NAVIENT STUDENT LOAN TRUST NAVSL 2018 2A A3 144A	17,929,998	17,929,998	17,593,556
NAVIENT STUDENT LOAN TRUST NAVSL 2018 EA A2 144A	37,004	36,999	36,280
NAVIENT STUDENT LOAN TRUST NAVSL 2019 A A2B 144A	513,801	522,742	510,449
NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A	582,510	558,745	560,310
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	444,376	444,344	400,349
NAVIENT STUDENT LOAN TRUST NAVSL 2020 IA A1B 144A	607,495	607,495	599,034
NAVIENT STUDENT LOAN TRUST NAVSL 2021 A A 144A	161,520	161,498	141,792
NAVIENT STUDENT LOAN TRUST NAVSL 2021 BA A 144A	2,658,596	2,606,779	2,287,630
NAVIENT STUDENT LOAN TRUST NAVSL 2021 CA A 144A	1,256,979	1,182,554	1,082,744
NAVIENT STUDENT LOAN TRUST NAVSL 2021 DA A 144A	1,864,498	1,774,241	1,779,084
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	3,147,512	3,146,852	2,700,788
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	1,006,084	1,006,066	882,022
NAVIENT STUDENT LOAN TRUST NAVSL 2023 BA A1B 144A	757,025	757,025	755,998
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2023 1 A 144A	367,000	366,951	370,589
NCL CORPORATION LTD COMPANY GUAR 02/27 1.125% CONVERTIBLE	1,260,800	1,069,935	1,151,236
NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875%	1,576,000	1,557,495	1,538,620
NCL CORPORATION LTD SR SECURED 144A 01/29 8.125%	1,590,000	1,586,850	1,660,157
NCL CORPORATION LTD SR SECURED 144A 02/27 5.875%	730,000	729,992	723,786
NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625%	1,792,000	1,769,657	1,742,644
NCR ATLEOS LLC SR SECURED 144A 04/29 9.5%	3,038,000	3,000,307	3,227,862
NCR ATLEOS LLC TERM LOAN B due 03/27/29	1,000,000	968,563	992,920
NCR VOYIX CORP COMPANY GUAR 144A 04/29 5.125%	777,000	770,772	738,536
NCR VOYIX CORP COMPANY GUAR 144A 10/28 5%	349,000	334,962	330,054
NCR VOYIX CORP COMPANY GUAR 144A 10/30 5.25%	2,600,000	2,700,807	2,387,117
NECESS RETAIL/AFIN OP LP COMPANY GUAR 144A 09/28 4.5%	1,765,000	1,639,795	1,486,271

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NELNET STUDENT LOAN TRUST NSLT 2006 3 B	1,249,129	1,166,659	1,072,686
NELNET STUDENT LOAN TRUST NSLT 2013 1A A 144A	213,715	212,102	209,230
NELNET STUDENT LOAN TRUST NSLT 2013 1A B 144A	300,000	302,424	279,922
NELNET STUDENT LOAN TRUST NSLT 2015 2A A2 144A	1,479,708	1,472,432	1,455,278
NELNET STUDENT LOAN TRUST NSLT 2015 3A B 144A	750,000	694,091	683,263
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	384,578	378,115	345,557
NELNET STUDENT LOAN TRUST NSLT 2021 A APT2 144A	1,097,330	1,096,119	985,990
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	1,372,033	1,372,033	1,349,423
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	994,416	994,416	972,718
NEMAK SAB DE CV SR UNSECURED 144A 06/31 3.625%	300,000	300,000	249,120
NEPTUNE BIDCO US INC SR SECURED 144A 04/29 9.29%	3,304,000	3,121,415	3,080,187
NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625%	400,000	400,000	396,394
NESCO HOLDINGS II INC SECURED 144A 04/29 5.5%	1,430,000	1,439,525	1,322,164
NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/34 3.375%	600,000	622,831	685,703
NETFLIX INC SR UNSECURED 04/28 4.875%	1,000,000	1,003,778	1,013,666
NETFLIX INC SR UNSECURED 05/29 4.625%	1,428,000	1,754,420	1,686,505
NETFLIX INC SR UNSECURED 11/28 5.875%	1,455,000	1,513,823	1,531,875
NETFLIX INC SR UNSECURED 144A 06/30 4.875%	1,400,000	1,584,995	1,417,564
NEUBERGER BERMAN CLO LTD NEUB 2014 17A AR2 144A	859,228	846,648	858,554
NEUBERGER BERMAN CLO LTD NEUB 2016 22A BR 144A	250,000	250,196	249,779
NEUBERGER BERMAN CLO LTD NEUB 2016 22A CR 144A	250,000	250,254	249,384
NEUBERGER BERMAN CLO LTD NEUB 2017 25A AR 144A	240,878	236,323	241,038
NEUBERGER BERMAN CLO LTD NEUB 2018 29A A1 144A	260,000	259,619	259,889
NEUBERGER BERMAN CLO LTD NEUB 2020 38A BR 144A	850,000	842,967	847,634
NEUBERGER BERMAN CLO LTD NEUB 2021 42A A 144A	2,640,000	2,640,000	2,640,104
NEW CENTURY HOME EQUITY LOAN T NCHET 2003 A A 144A	763,587	762,960	744,898
NEW ENTERPRISE STONE + L SR SECURED 144A 07/28 5.25%	3,469,000	3,386,651	3,309,114
NEW ENTERPRISE STONE + L SR UNSECURED 144A 07/28 9.75%	70,000	72,638	70,000
NEW FORTRESS ENERGY INC SR SECURED 144A 09/25 6.75%	125,000	117,500	123,946
NEW FORTRESS ENERGY INC SR SECURED 144A 09/26 6.5%	595,000	592,525	571,328
NEW JERSEY ST TRANSPRTN TRUST NJSTRN 12/40 FIXED 6.561%	215,000	255,170	242,524
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102%	3,885,000	4,367,985	4,696,524
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 4A A1 144A	698,012	727,963	659,359
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A A1S 144A	925,862	907,485	891,808
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A B2 144A	356,457	341,619	344,202
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM5 A1 144A	777,820	795,641	709,654
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A	2,017,068	2,028,303	1,898,240
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 M1 144A	1,320,000	1,085,304	1,135,055
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 A1 144A	1,772,921	1,800,270	1,659,545
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 M2 144A	1,200,000	999,333	1,003,273
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A	318,640	318,635	263,673
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM2 A2 144A	1,480,000	1,194,031	1,142,560
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A	1,680,204	1,674,516	1,669,637
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/27 3.25%	1,000,000	999,879	959,350
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95%	340,000	339,897	321,058
NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A	828,170	828,147	755,870
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/30 FIXED 2.052%	370,000	353,953	319,529
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/31 FIXED 2.152%	505,000	482,541	427,704
NEWELL BRANDS INC SR UNSECURED 04/36 6.375%	546,000	490,115	499,472
NEWELL BRANDS INC SR UNSECURED 09/27 6.375%	439,000	414,559	436,559
NEWFOLD DIGITAL HLDGS GR SR SECURED 144A 10/28 11.75%	250,000	251,658	268,938
NEWFOLD DIGITAL HLDGS GR SR UNSECURED 144A 02/29 6%	550,000	536,674	415,506

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NEWMONT / NEWCREST FIN COMPANY GUAR 144A 05/30 3.25%	350,000	348,893	348,891
NEWMONT CORP COMPANY GUAR 04/35 5.875%	276,000	293,745	297,467
NEWS CORP SR UNSECURED 144A 05/29 3.875%	75,000	75,000	68,993
NEXA RESOURCES SA COMPANY GUAR 144A 01/28 6.5%	280,000	296,066	282,969
NEXI SPA SR UNSECURED REGS 04/29 2.125%	108,000	104,230	105,049
NEXSTAR BROADCASTING INC 2019 TERM LOAN B4 due 09/18/26	295,218	294,415	295,195
NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625%	420,000	429,112	406,079
NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75%	500,000	510,887	460,764
NEXTERA ENERGY CAPITAL COMPANY GUAR 02/28 4.9%	1,380,000	1,395,082	1,393,002
NEXTERA ENERGY CAPITAL COMPANY GUAR 02/53 5.25%	1,045,000	1,044,528	1,030,661
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051%	925,000	926,378	933,354
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/28 1.9%	895,000	894,658	794,678
NEXTERA ENERGY CAPITAL COMPANY GUAR 07/27 4.625%	2,175,000	2,174,432	2,172,127
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255%	1,400,000	1,401,184	1,386,282
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/25 5.749%	311,000	310,960	314,056
NEXTERA ENERGY OPERATING COMPANY GUAR 144A 09/27 4.5%	1,939,000	1,892,008	1,866,291
NEXTERA ENERGY OPERATING COMPANY GUAR 144A 10/26 3.875%	250,000	258,971	238,246
NEXTERA ENERGY OPERATING SR UNSECURED 144A 01/29 7.25%	1,765,000	1,765,000	1,845,974
NEXUS BUYER LLC 2021 SECOND LIEN TERM LOAN due 11/05/29	382,484	376,842	371,966
NEXUS BUYER LLC TERM LOAN B due 11/09/26	483,627	482,103	477,693
NFP CORP SR SECURED 144A 08/28 4.875%	1,887,000	1,889,166	1,867,582
NFP CORP SR SECURED 144A 10/30 7.5%	173,000	169,125	183,971
NFP CORP SR SECURED 144A 10/31 8.5%	951,000	951,000	1,029,554
NFP CORP SR UNSECURED 144A 08/28 6.875%	2,977,000	2,963,323	3,025,748
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/26 7.5%	1,822,000	1,778,658	1,840,300
NGPL PIPECO LLC SR UNSECURED 144A 07/31 3.25%	682,000	632,585	592,866
NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875%	979,000	984,233	960,598
NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768%	745,000	900,122	828,609
NIAGARA PARK CLO, LTD. NIAPK 2019 1A AR 144A	500,000	490,238	498,557
NIELSEN CONSUMER INC 2023 USD INCRMNTL 5TH AMEND TL due 03/C	748,125	682,219	730,731
NIKE INC SR UNSECURED 03/27 2.75%	420,000	438,040	400,213
NIKE INC SR UNSECURED 03/50 3.375%	350,000	372,040	287,183
NISOURCE INC SR UNSECURED 02/31 1.7%	3,375,000	2,691,802	2,739,038
NISOURCE INC SR UNSECURED 03/28 5.25%	1,200,000	1,198,242	1,224,361
NISOURCE INC SR UNSECURED 05/30 3.6%	1,418,000	1,274,286	1,320,971
NISOURCE INC SR UNSECURED 05/47 4.375%	1,484,000	1,544,519	1,283,981
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A3	650,000	649,873	665,911
NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522%	1,720,000	1,735,967	1,656,097
NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345%	910,000	910,000	871,147
NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81%	5,345,000	5,089,023	5,005,167
NJ TR 2023 GSP 01/29 1	860,000	870,545	897,450
NMLT TRUST NLT 2021 INV1 A1 144A	3,380,501	2,718,283	2,769,044
NNN REIT INC SR UNSECURED 04/50 3.1%	118,000	109,916	78,953
NNN REIT INC SR UNSECURED 04/51 3.5%	509,000	360,231	369,254
NNN REIT INC SR UNSECURED 06/24 3.9%	3,515,000	3,527,051	3,479,123
NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8%	75,000	75,000	78,265
NOKIA OYJ SR UNSECURED 06/27 4.375%	1,070,000	1,014,139	1,036,032
NOMURA ASSET ACCEPTANCE CORPOR NAA 2004 AR4 M1	325,923	325,923	319,137
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608%	500,000	500,000	416,039
NORFOLK SOUTHERN CORP SR UNSECURED 05/50 3.05%	976,000	725,942	696,386
NORFOLK SOUTHERN CORP SR UNSECURED 08/30 5.05%	2,720,000	2,660,897	2,790,742
NORFOLK SOUTHERN CORP SR UNSECURED 08/51 2.9%	136,000	90,309	93,066

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55%	474,000	486,441	426,242
NORFOLK SOUTHERN CORP SR UNSECURED 11/49 3.4%	240,000	172,328	182,372
NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125%	195,000	190,848	197,438
NORTHERN OIL AND GAS INC SR UNSECURED 144A 06/31 8.75%	855,000	843,539	889,546
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9%	203,000	200,640	142,791
NORTHERN STATES PWR MINN 1ST MORTGAGE 04/52 3.2%	258,000	219,582	190,916
NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6%	343,000	290,326	225,390
NORTHRIVER MIDSTREAM FIN SR SECURED 144A 02/26 5.625%	530,000	534,756	513,926
NORTHRIVER MIDSTREAM FINANCE L 2023 USD TERM LOAN B due 08/1	2,344,125	2,322,963	2,347,055
NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93%	500,000	496,102	488,606
NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25%	1,210,000	1,209,739	1,156,748
NORTHROP GRUMMAN CORP SR UNSECURED 03/33 4.7%	505,000	494,817	510,269
NORTHROP GRUMMAN CORP SR UNSECURED 03/53 4.95%	372,000	368,059	370,062
NORTHROP GRUMMAN CORP SR UNSECURED 04/45 3.85%	488,000	399,184	411,720
NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25%	930,000	1,171,033	961,365
NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03%	190,000	175,864	163,304
NORTHWEST FIBER LLC/NORT SR SECURED 144A 04/27 4.75%	110,000	110,000	105,050
NORTHWEST FLORIDA TIMBER SR SECURED 144A 03/29 4.75%	480,000	476,863	454,280
NORTHWEST PIPELINE LLC SR UNSECURED 04/27 4%	1,448,000	1,427,142	1,430,781
NORTHWESTERN MUTUAL GBL SECURED 144A 06/28 4.9%	540,000	539,849	542,424
NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/40 6.063%	45,000	45,000	48,022
NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625%	1,295,000	830,700	964,129
NOTA DO TESOURO NACIONAL NOTES 01/27 10%	29,715,000	5,788,353	6,140,064
NOTA DO TESOURO NACIONAL NOTES 01/29 10%	23,727,000	4,563,929	4,871,255
NOTA DO TESOURO NACIONAL NOTES 01/31 10%	21,182,000	4,346,930	4,305,402
NOTA DO TESOURO NACIONAL NOTES 08/50 6%	270,000	249,546	254,822
NOURYON FINANCE B V 2023 USD TERM LOAN due 04/03/28	304,729	301,771	305,585
NOVA CHEMICALS CORP SR SECURED 144A 11/28 8.5%	172,000	171,983	180,370
NOVA CHEMICALS CORP SR UNSECURED 144A 05/25 5%	484,000	459,578	472,391
NOVA CHEMICALS CORP SR UNSECURED 144A 05/29 4.25%	980,000	843,798	825,137
NOVA CHEMICALS CORP SR UNSECURED 144A 06/24 4.875%	73,000	72,973	72,362
NOVA CHEMICALS CORP SR UNSECURED 144A 06/27 5.25%	313,000	311,816	293,440
NOVELIS CORP COMPANY GUAR 144A 01/30 4.75%	1,665,000	1,701,107	1,565,893
NOVELIS CORP COMPANY GUAR 144A 08/31 3.875%	978,000	824,360	861,842
NOVELIS CORP COMPANY GUAR 144A 11/26 3.25%	843,000	843,000	793,522
NRG ENERGY INC COMPANY GUAR 01/27 6.625%	220,000	221,322	220,440
NRG ENERGY INC COMPANY GUAR 01/28 5.75%	350,000	334,738	348,697
NRG ENERGY INC COMPANY GUAR 144A 02/29 3.375%	786,000	766,591	694,675
NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625%	3,981,000	3,314,746	3,420,628
NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875%	212,000	211,309	181,483
NRG ENERGY INC COMPANY GUAR 144A 06/29 5.25%	538,000	542,328	520,898
NRG ENERGY INC JR SUBORDINA 144A 12/99 VARIABLE	265,000	266,188	275,888
NUSTAR LOGISTICS LP COMPANY GUAR 06/26 6%	911,000	900,411	909,397
NUSTAR LOGISTICS LP COMPANY GUAR 10/25 5.75%	964,000	966,463	956,770
NUSTAR LOGISTICS LP COMPANY GUAR 10/30 6.375%	440,000	463,828	440,779
NUTRIEN LTD SR UNSECURED 03/28 4.9%	742,000	741,612	749,175
NVIDIA CORP SR UNSECURED 04/60 3.7%	730,000	787,785	613,829
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5%	3,832,000	3,724,157	3,846,101
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7%	130,000	130,412	125,385
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/30 3.4%	1,070,000	1,010,558	984,757
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/31 2.5%	250,000	249,284	212,589
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/26 3.875%	382,000	398,164	372,316



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/29 4.3%	1,988,000	2,173,730	1,933,427
NXP BV/NXP FDG/NXP USA COMPANY GUAR 11/51 3.25%	500,000	425,514	360,114
NY STATE ELECTRIC + GAS SR UNSECURED 144A 09/49 3.3%	1,700,000	1,785,758	1,162,917
OAK HILL CREDIT PARTNERS OAKC 2020 5A B 144A	875,000	858,093	872,045
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A	1,165,138	1,165,096	1,053,558
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A5 144A	422,824	426,693	365,062
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A B1 144A	400,000	429,052	353,436
OAKTREE CLO LTD OAKCL 2022 2A A1R 144A	570,000	570,000	570,000
OAKTREE CLO LTD OAKCL 2022 3A A2 144A	250,000	250,271	250,873
OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125%	780,000	797,636	809,786
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3%	380,000	379,605	352,526
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1%	1,256,000	1,174,374	905,438
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55%	1,375,000	1,453,481	1,384,941
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2%	464,000	440,321	364,602
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4%	450,000	449,835	429,835
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4%	290,000	262,388	236,089
OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625%	250,000	249,430	196,765
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95%	741,000	756,166	743,660
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/30 8.875%	2,300,000	2,723,338	2,691,469
OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9%	3,825,000	3,714,501	3,760,166
OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3%	975,000	749,480	775,798
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625%	800,000	798,566	850,808
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875%	718,000	796,359	816,768
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45%	3,580,000	3,713,704	3,797,342
OCEAN TRAILS CLO OCTR 2020 10A AR 144A	4,300,000	4,300,000	4,284,041
OCEANEERING INTL INC SR UNSECURED 02/28 6%	810,000	754,824	785,117
OCEANEERING INTL INC SR UNSECURED 144A 02/28 6%	990,000	920,090	959,587
OCI NV SR SECURED 144A 10/25 4.625%	2,000	2,018	1,948
OCI NV SR SECURED REGS 10/25 3.625%	180,000	223,065	196,855
OCP CLO LTD OCP 2014 5A A2R 144A	250,000	250,082	247,258
OCP CLO LTD OCP 2016 11A A2R 144A	250,000	250,210	250,002
OCP CLO LTD OCP 2019 16A AR 144A	2,910,000	2,889,416	2,904,030
OCP CLO LTD OCP 2020 19A AR 144A	250,000	250,000	249,561
OCTAGON 66 LTD OCT66 2022 1A A1R 144A	2,000,000	2,000,000	2,038,286
OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A1A 144A	281,603	280,727	281,582
OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A2 144A	4,905,000	4,905,000	4,883,469
OCTAGON INVESTMENT PARTNERS 43 OCT43 2019 1A A2 144A	250,000	250,157	250,101
OCTAGON INVESTMENT PARTNERS 45 OCT45 2019 1A A1R 144A	1,000,000	1,000,000	993,151
OCTAGON INVESTMENT PARTNERS LT OCT18 2018 18A A2 144A	8,500,000	8,409,429	8,455,108
OCTAGON INVESTMENT PARTNERS XX OCT21 2014 1A AAR3 144A	400,000	389,452	399,346
OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 06/51 5.125%	200,000	170,174	151,272
OFFICE PPTY INCOME TRST SR UNSECURED 02/27 2.4%	145,000	115,239	81,260
OHA LOAN FUNDING LTD OHALF 2015 1A AR3 144A	1,250,000	1,229,453	1,246,218
OHA LOAN FUNDING LTD OHALF 2016 1A B1R 144A	250,000	250,673	248,781
OHIO POWER COMPANY SR UNSECURED 04/48 4.15%	160,000	178,006	133,561
OHIO POWER COMPANY SR UNSECURED 06/33 5%	1,634,000	1,616,589	1,646,602
OHIO POWER COMPANY SR UNSECURED 06/49 4%	159,000	130,117	129,902
OHIO POWER COMPANY SR UNSECURED 10/51 2.9%	143,000	129,674	97,290
OI EUROPEAN GROUP BV COMPANY GUAR REGS 02/25 2.875%	200,000	242,989	218,124
OI EUROPEAN GROUP BV SR UNSECURED REGS 05/28 6.25%	126,000	136,868	145,588
OI SA COMPANY GUAR 07/25 VARIABLE	10,435,000	9,516,213	469,575
OI SA SR SECURED 144A 09/24 14%	1,315,579	1,218,182	1,295,042

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OIL + GAS HOLDING SR UNSECURED 144A 10/27 7.5%	400,000	435,788	421,960
OIL + GAS HOLDING SR UNSECURED REGS 11/28 8.375%	253,000	284,657	277,351
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/27 7.125%	1,574,000	1,555,521	1,575,763
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/28 4.25%	1,465,000	1,390,322	1,317,980
OLYMPUS WTR US HLDG CORP SR SECURED 144A 11/28 9.75%	2,045,000	2,040,725	2,169,348
OLYMPUS WTR US HLDG CORP SR SECURED REGS 11/28 9.625%	200,000	216,977	236,970
OLYMPUS WTR US HLDG CORP SR UNSECURED 144A 10/29 6.25%	1,446,000	1,306,068	1,283,818
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/28 5.625%	500,000	519,650	509,120
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/31 6.25%	360,000	371,792	378,486
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/27 5.375%	1,115,000	1,128,235	1,122,181
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/27 6.5%	1,090,000	1,049,177	1,109,751
OMAN GOV INTERNTL BOND SR UNSECURED 144A 06/26 4.75%	430,000	430,704	424,625
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/27 6.75%	300,000	315,799	316,500
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/32 7.375%	420,000	462,899	476,112
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/31 6.25%	200,000	210,988	210,270
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/48 6.75%	1,095,000	1,013,096	1,144,494
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/51 7%	400,000	408,115	431,500
OMAN GOV INTERNTL BOND SR UNSECURED REGS 03/47 6.5%	1,956,000	1,864,061	1,991,443
OMAN GOV INTERNTL BOND SR UNSECURED REGS 06/26 4.75%	731,000	720,462	721,863
OMAN GOV INTERNTL BOND SR UNSECURED REGS 08/29 6%	936,000	954,499	968,882
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/27 6.75%	839,000	881,308	885,145
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/32 7.375%	400,000	398,220	453,440
OMAN SOVEREIGN SUKUK SR UNSECURED 144A 10/25 5.932%	230,000	230,266	232,542
OMNIA PARTNERS LLC DELAYED DRAW TERM LOAN due 07/25/30	77,285	76,750	77,720
OMNIA PARTNERS LLC TERM LOAN B due 07/25/30	822,715	817,013	827,347
OMNICOM GP/OMNICOM CAP SR UNSECURED 11/24 3.65%	214,000	210,439	210,578
ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875%	770,000	777,912	714,196
ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6%	350,000	332,240	327,590
ONCOR ELECTRIC DELIVERY SR SECURED 144A 05/28 4.3%	931,000	929,309	920,277
ONCOR ELECTRIC DELIVERY SR SECURED 144A 11/33 5.65%	559,000	558,038	596,961
ONE NEW YORK PLAZA TRUST 2020 ONYP 2020 1NYP A 144A	480,000	480,000	456,894
ONEMAIN FINANCE CORP COMPANY GUAR 01/27 3.5%	2,280,000	2,053,987	2,110,018
ONEMAIN FINANCE CORP COMPANY GUAR 01/29 9%	1,621,000	1,612,228	1,714,699
ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875%	676,000	666,334	684,301
ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125%	2,038,000	2,064,148	2,076,543
ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875%	1,005,000	999,177	1,034,643
ONEMAIN FINANCE CORP COMPANY GUAR 09/28 3.875%	1,275,000	1,139,628	1,128,222
ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4%	2,132,000	2,047,653	1,824,120
ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375%	20,000	16,497	18,749
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 1A A 144A	1,975,000	1,974,416	1,991,350
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A A1 144A	2,156,000	2,155,577	2,196,020
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A A2 144A	1,888,000	1,888,000	1,895,297
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A D 144A	800,000	799,940	815,856
ONEOK INC COMPANY GUAR 03/29 4.35%	500,000	499,103	486,455
ONEOK INC COMPANY GUAR 07/28 4.55%	3,900,000	3,901,774	3,841,818
ONEOK INC COMPANY GUAR 07/48 5.2%	126,000	114,186	118,612
ONEOK INC COMPANY GUAR 09/33 6.05%	530,000	529,882	561,696
ONEOK INC COMPANY GUAR 09/53 6.625%	1,251,000	1,245,627	1,405,285
ONEOK INC COMPANY GUAR 11/26 5.55%	210,000	209,793	213,741
ONEOK INC COMPANY GUAR 11/30 5.8%	330,000	329,398	343,582
ONSLOW BAY FINANCIAL LLC OBX 2021 J1 A1 144A	533,766	450,617	437,522
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A	2,702,037	2,701,906	2,067,618

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A	434,098	434,081	354,813
ONSLOW BAY FINANCIAL LLC OBX 2022 INV3 A1 144A	506,943	495,295	435,021
ONSLOW BAY FINANCIAL LLC OBX 2022 INV4 A1 144A	2,696,114	2,417,573	2,388,253
ONSLOW BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A	1,552,644	1,317,751	1,332,484
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM3 A1 144A	532,697	532,678	532,877
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM6 A1 144A	1,261,660	1,261,619	1,273,419
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM9 A1 144A	3,840,905	3,840,829	3,935,935
ONTARIO GAMING GTA LP SR SECURED 144A 08/30 8%	225,000	225,000	232,031
ONTARIO GAMING GTA LP TERM LOAN B due 08/01/30	475,000	472,027	476,610
OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875%	500,000	505,431	464,867
OPEN TEXT CORP COMPANY GUAR 144A 12/29 3.875%	85,000	85,000	76,210
OPEN TEXT CORP SR SECURED 144A 12/27 6.9%	250,000	255,892	259,939
OPEN TEXT CORPORATION 2023 TERM LOAN B due 01/31/30	881,862	881,862	883,300
OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125%	1,715,000	1,466,023	1,552,129
OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125%	120,000	118,013	106,107
OPEN TRUST OPEN 2023 AIR A 144A	3,209,448	3,201,595	3,216,015
OPENLANE INC COMPANY GUAR 144A 06/25 5.125%	89,000	88,420	87,443
OPORTUN FUNDING LLC OPTN 2022 2 A 144A	86,306	86,303	86,202
OPTION CARE HEALTH INC 2021 TERM LOAN B due 10/27/28	490,000	490,173	491,632
ORACLE CORP SR UNSECURED 02/33 4.9%	1,786,000	1,784,839	1,780,789
ORACLE CORP SR UNSECURED 03/26 1.65%	1,070,000	1,070,927	998,597
ORACLE CORP SR UNSECURED 03/28 2.3%	590,000	542,800	537,886
ORACLE CORP SR UNSECURED 03/31 2.875%	3,915,000	3,427,497	3,472,825
ORACLE CORP SR UNSECURED 03/61 4.1%	2,000,000	1,727,620	1,530,812
ORACLE CORP SR UNSECURED 04/30 2.95%	1,218,000	1,049,499	1,100,229
ORACLE CORP SR UNSECURED 04/40 3.6%	435,000	463,733	348,216
ORACLE CORP SR UNSECURED 04/50 3.6%	565,000	354,798	420,321
ORACLE CORP SR UNSECURED 05/30 4.65%	1,535,000	1,530,735	1,531,241
ORACLE CORP SR UNSECURED 05/45 4.125%	1,200,000	915,157	982,818
ORACLE CORP SR UNSECURED 05/55 4.375%	533,000	430,745	444,806
ORACLE CORP SR UNSECURED 07/46 4%	446,000	348,093	358,793
ORACLE CORP SR UNSECURED 11/27 3.25%	595,000	545,304	565,436
ORACLE CORP SR UNSECURED 11/37 3.8%	345,000	397,447	293,936
ORACLE CORP SR UNSECURED 11/47 4%	578,000	433,784	457,921
ORACLE CORP SR UNSECURED 11/52 6.9%	1,525,000	1,524,051	1,790,540
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875%	700,000	699,631	642,632
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875%	670,000	663,937	554,398
ORGANON + CO/ORG SR SECURED 144A 04/28 4.125%	1,107,000	1,017,651	1,019,226
ORGANON + CO/ORG SR SECURED REGS 04/28 2.875%	1,100,000	1,286,786	1,117,772
ORGANON + CO/ORG SR UNSECURED 144A 04/31 5.125%	3,687,000	3,485,255	3,152,524
ORGANON AND CO. USD TERM LOAN due 06/02/28	762,750	760,331	763,231
ORIGIN ENERGY FINANCE COMPANY GUAR REGS 09/29 1%	500,000	473,521	480,670
ORL TRUST ORL 2023 GLKS C 144A	1,644,000	1,635,850	1,642,462
OSCAR ACQUISITIONCO LLC SR UNSECURED 144A 04/30 9.5%	1,295,000	1,195,298	1,262,625
OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565%	155,000	141,906	138,241
OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056%	230,000	230,000	221,121
OTIS WORLDWIDE CORP SR UNSECURED 04/27 2.293%	475,000	475,000	442,963
OTIS WORLDWIDE CORP SR UNSECURED 08/28 5.25%	248,000	247,167	254,542
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 03/30 4.625%	2,037,000	2,020,314	1,817,169
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 08/27 5%	1,692,000	1,681,337	1,637,119
OUTFRONT MEDIA CAP LLC/C SR SECURED 144A 02/31 7.375%	925,000	925,000	972,685
OUTFRONT MEDIA CAP LLC/C SR UNSECURED 144A 01/29 4.25%	2,279,000	2,223,346	2,056,501

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OVINTIV INC COMPANY GUAR 07/33 6.25%	217,000	205,261	224,733
OVINTIV INC COMPANY GUAR 08/34 6.5%	400,000	507,873	423,797
OVINTIV INC COMPANY GUAR 09/30 8.125%	300,000	376,248	338,620
OWENS + MINOR INC 2022 TERM LOAN B due 03/29/29	448,750	448,750	448,889
OWENS + MINOR INC COMPANY GUAR 144A 03/29 4.5%	760,000	730,116	670,373
OWENS + MINOR INC COMPANY GUAR 144A 04/30 6.625%	435,000	432,886	417,137
OWENS BROCKWAY COMPANY GUAR 144A 05/27 6.625%	1,510,000	1,521,689	1,510,064
OWENS BROCKWAY COMPANY GUAR 144A 05/31 7.25%	125,000	125,000	126,736
OWENS CORNING SR UNSECURED 01/48 4.4%	142,000	123,325	123,981
OWL ROCK CLO LTD OR 2020 3A A1L 144A	1,090,000	1,090,000	1,083,985
P+L DEV LLC/PLD FIN CORP SR SECURED 144A 11/25 7.75%	275,000	266,970	223,438
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/33 6.15%	439,000	443,260	455,827
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5%	2,645,000	2,643,111	2,186,252
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/32 4.4%	500,000	498,655	463,115
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/34 6.95%	2,208,000	2,227,178	2,430,077
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7%	86,000	84,194	93,601
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/25 4.95%	450,000	449,736	447,091
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/27 5.45%	1,180,000	1,178,532	1,189,832
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/28 3%	975,000	971,855	889,396
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/33 6.4%	1,282,000	1,282,316	1,351,431
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/28 3.75%	200,000	209,301	187,483
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55%	700,000	721,299	666,588
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5%	200,000	194,884	169,555
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95%	5,330,000	4,920,601	4,568,327
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1%	735,000	734,573	662,935
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3%	335,000	333,555	245,971
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5%	3,185,000	2,814,657	2,206,637
PACIFIC GAS + ELECTRIC COMPANY 2020 TERM LOAN due 06/23/25	845,960	842,719	846,095
PACTIV EVERGREEN GROUP SR SECURED 144A 10/27 4%	1,123,000	1,107,577	1,048,441
PACTIV EVERGREEN GROUP SR SECURED 144A 10/28 4.375%	1,285,000	1,285,204	1,197,207
PADAGIS LLC TERM LOAN B due 07/06/28	329,412	329,976	317,059
PAGAYA AI DEBT SELECTION TRUST PAID 2022 1 A 144A	965,671	965,671	948,264
PAGAYA AI DEBT SELECTION TRUST PAID 2022 1 B 144A	3,649,517	3,484,544	3,523,582
PAKISTAN WATER + POWER SR UNSECURED REGS 06/31 7.5%	410,000	278,014	212,763
PALMER SQUARE CLO LTD PLMRS 2015 1A A1A4 144A	1,750,000	1,724,874	1,748,027
PALMER SQUARE CLO LTD PLMRS 2015 2A CR2 144A	500,000	495,384	496,921
PALMER SQUARE CLO LTD PLMRS 2019 1A A1R 144A	3,100,000	3,100,000	3,093,433
PALMER SQUARE CLO LTD PLMRS 2020 3A A2R2 144A	250,000	250,000	250,000
PALMER SQUARE CLO LTD PLMRS 2022 5A A 144A	430,000	430,679	433,846
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 2A A2 144A	1,000,000	994,037	993,632
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 3A A1 144A	659,642	654,017	658,478
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 4A A1 144A	1,320,412	1,308,861	1,317,602
PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 1A A1 144A	377,322	373,906	376,384
PAPREC HOLDING SA SR SECURED REGS 11/29 7.25%	100,000	107,065	118,336
PAR PETROLEUM, LLC 2023 TERM LOAN B due 02/28/30	446,625	440,700	446,290
PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN due 11/15/;	294,750	293,718	296,297
PARK AVENUE INSTITUTIONAL ADVI PAIA 2017 1A A2R 144A	250,000	250,000	244,537
PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.875%	3,172,000	2,980,898	2,933,971
PARK INTERMED HOLDINGS SR SECURED 144A 06/25 7.5%	801,000	805,190	805,537
PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.875%	822,000	815,529	808,421
PATAGONIA HOLDCO LLC TERM LOAN B1 due 08/01/29	933,188	803,814	844,535
PATRICK INDUSTRIES INC COMPANY GUAR 144A 05/29 4.75%	919,000	855,572	836,856

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PATTERN ENERGY OP LP/PAT COMPANY GUAR 144A 08/28 4.5%	520,000	502,600	491,847
PATTERSON UTI ENERGY INC SR UNSECURED 10/33 7.15%	275,000	275,781	292,027
PAYPAL HOLDINGS INC SR UNSECURED 10/26 2.65%	825,000	824,153	783,965
PAYPAL HOLDINGS INC SR UNSECURED 10/29 2.85%	575,000	541,321	526,510
PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875%	225,000	217,683	229,140
PCF GMBH SR SECURED REGS 04/26 VARIABLE	300,000	361,919	254,346
PEACHTREE FUNDING TRUST COMPANY GUAR 144A 02/25 3.976%	5,440,000	5,425,525	5,350,078
PECO ENERGY CO 1ST MORTGAGE 03/48 3.9%	281,000	220,892	237,251
PECO ENERGY CO 1ST MORTGAGE 03/51 3.05%	112,000	109,797	79,589
PECO ENERGY CO 1ST MORTGAGE 05/52 4.6%	370,000	353,111	348,600
PECO ENERGY CO 1ST MORTGAGE 08/52 4.375%	155,000	129,734	140,041
PECO ENERGY CO 1ST MORTGAGE 09/51 2.85%	132,000	90,042	89,115
PEDIATRIX MEDICAL GROUP COMPANY GUAR 144A 02/30 5.375%	2,421,000	2,354,622	2,154,914
PEGASUS AVIATION LEASE SECURIT PALS 2000 1 B1 144A	5,870,767	1	1
PENN ENTERTAINMENT INC SR UNSECURED 144A 01/27 5.625%	902,000	886,919	875,212
PENN ENTERTAINMENT INC SR UNSECURED 144A 07/29 4.125%	395,000	395,000	338,930
PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 03/26 5.15%	115,000	114,791	114,855
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 3A A 144A	1,204,666	1,203,244	1,183,060
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4.25%	1,075,000	1,066,568	967,611
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5.75%	800,000	800,000	740,744
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 10/25 5.375%	276,000	278,925	272,765
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 12/29 7.875%	340,000	338,000	350,030
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/26 4.45%	92,000	90,426	89,922
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/28 5.55%	800,000	796,858	812,962
PEPSICO INC SR UNSECURED 03/27 2.625%	50,000	52,017	47,430
PERATON CORP TERM LOAN B due 02/01/28	2,672,893	2,646,147	2,676,234
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 05/25 6.875%	810,000	814,667	813,070
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 08/29 4.25%	305,000	294,899	279,795
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 10/27 5.5%	765,000	773,412	753,816
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7%	6,402,000	6,362,184	6,598,659
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 02/26 7.75%	710,000	706,597	722,419
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04/27 6.875%	71,000	69,169	70,965
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875%	1,329,000	1,266,668	1,295,701
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/31 9.875%	525,000	514,823	583,406
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/28 5.45%	620,000	697,491	630,075
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/47 5.25%	430,000	429,165	401,934
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15%	280,000	329,769	287,252
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/30 3%	600,000	612,674	534,750
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/50 4%	305,000	224,604	236,253
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 07/49 4.875%	55,000	60,240	48,538
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/27 4.125%	754,000	727,036	733,265
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/47 5.25%	400,000	410,852	373,892
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/48 6.15%	1,023,000	1,007,162	1,049,496
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 06/30 3%	1,200,000	1,105,652	1,069,500
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 07/49 4.875%	1,101,000	1,036,223	971,633
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 10/42 5.25%	413,000	375,819	390,285
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 03/26 4.55%	524,000	543,529	523,345
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/30 2.8%	200,000	203,700	180,500
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/32 4.7%	200,000	204,937	201,760
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/50 3.8%	200,000	193,155	166,750
PETCO HEALTH AND WELLNESS COMP 2021 TERM LOAN B due 03/03/2.	634,100	626,632	598,147
PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25%	1,920,000	1,919,880	1,919,040



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PETROLEOS DEL PERU SA SR UNSECURED REGS 06/47 5.625%	1,537,000	1,347,505	941,413
PETROLEOS MEXICANOS COMPANY GUAR 01/25 4.25%	145,000	139,656	141,638
PETROLEOS MEXICANOS COMPANY GUAR 01/27 6.49%	810,000	812,630	760,174
PETROLEOS MEXICANOS COMPANY GUAR 01/29 6.5%	1,000,000	974,278	882,344
PETROLEOS MEXICANOS COMPANY GUAR 01/30 6.84%	790,000	747,257	685,008
PETROLEOS MEXICANOS COMPANY GUAR 01/31 5.95%	3,862,000	3,689,062	3,083,807
PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375%	12,035,000	11,961,474	7,843,480
PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69%	8,426,000	7,013,172	5,991,371
PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95%	3,148,000	2,494,394	2,073,493
PETROLEOS MEXICANOS COMPANY GUAR 02/28 5.35%	282,000	255,688	244,683
PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7%	4,594,000	4,475,832	3,812,728
PETROLEOS MEXICANOS COMPANY GUAR 02/33 10%	95,000	92,953	95,379
PETROLEOS MEXICANOS COMPANY GUAR 02/48 6.35%	700,000	547,890	443,551
PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5%	10,701,000	10,662,353	9,971,799
PETROLEOS MEXICANOS COMPANY GUAR 06/29 8.75%	635,000	622,514	617,927
PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625%	1,215,000	983,890	932,089
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5%	310,000	273,170	211,378
PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875%	200,000	205,131	194,102
PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75%	5,692,000	4,837,299	3,729,759
PETROLEOS MEXICANOS COMPANY GUAR REGS 02/24 3.75%	131,000	143,711	143,798
PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/50 4.55%	610,000	493,018	558,107
PETRONAS CAPITAL LTD COMPANY GUAR REGS 01/32 2.48%	1,153,000	993,744	982,644
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5%	1,200,000	1,323,458	1,125,720
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/50 4.55%	1,960,000	1,830,097	1,793,262
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/60 4.8%	442,000	513,892	417,154
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/61 3.404%	816,000	685,222	584,774
PETSMART INC 2021 TERM LOAN B due 02/11/28	488,750	485,864	482,641
PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75%	496,000	474,495	482,409
PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75%	784,000	776,239	739,657
PFIZER INC SR UNSECURED 03/49 4%	526,000	452,019	462,136
PFIZER INC SR UNSECURED 04/30 2.625%	2,300,000	2,096,771	2,077,608
PFIZER INC SR UNSECURED 05/30 1.7%	420,000	419,758	358,221
PFIZER INC SR UNSECURED 12/46 4.125%	578,000	501,333	516,021
PFIZER INVESTMENT ENTER COMPANY GUAR 05/33 4.75%	8,290,000	8,215,671	8,310,275
PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3%	472,000	479,076	483,763
PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34%	805,000	789,428	816,507
PFS FINANCING CORP. PFSFC 2021 A A 144A	610,000	609,983	600,945
PFS FINANCING CORP. PFSFC 2021 B A 144A	3,139,000	3,138,811	3,043,041
PFS FINANCING CORP. PFSFC 2022 C A 144A	1,465,000	1,419,040	1,431,306
PFS FINANCING CORP. PFSFC 2022 D A 144A	1,423,000	1,422,945	1,398,574
PFS FINANCING CORP. PFSFC 2023 A A 144A	2,109,000	2,108,882	2,136,532
PFS FINANCING CORP. PFSFC 2023 C A 144A	946,000	945,873	949,499
PG+E CORP SR SECURED 07/28 5%	220,000	222,474	214,635
PHILIP MORRIS INTL INC SR UNSECURED 02/28 4.875%	220,000	219,812	222,555
PHILIP MORRIS INTL INC SR UNSECURED 02/33 5.375%	1,475,000	1,472,155	1,514,565
PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5%	100,000	98,146	89,913
PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1%	290,000	288,823	249,147
PHILIP MORRIS INTL INC SR UNSECURED 11/27 5.125%	267,000	267,004	271,957
PHILIP MORRIS INTL INC SR UNSECURED 11/29 5.625%	975,000	974,267	1,023,499
PHILIP MORRIS INTL INC SR UNSECURED 11/32 5.75%	1,250,000	1,248,961	1,313,834
PHILLIPS 66 COMPANY GUAR 02/26 1.3%	1,545,000	1,544,748	1,435,674
PHILLIPS 66 COMPANY GUAR 04/25 3.85%	250,000	249,963	245,976

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PHOENIX GUARANTOR INC 2021 TERM LOAN B due 03/05/26	1,690,602	1,690,602	1,689,334
PHOENIX PIB DUTCH FINANC COMPANY GUAR REGS 08/25 2.375%	300,000	369,035	321,967
PICARD GROUPE SA SR SECURED REGS 07/26 3.875%	300,000	320,228	322,240
PIEDMONT NATURAL GAS CO SR UNSECURED 03/31 2.5%	153,000	140,055	130,806
PIEDMONT OPERATING PARTN COMPANY GUAR 07/28 9.25%	190,000	193,455	200,736
PIKE CORP COMPANY GUAR 144A 09/28 5.5%	1,815,000	1,807,828	1,729,151
PIKES PEAK CLO PIPK 2022 11A A1 144A	590,000	588,694	595,685
PILGRIM S PRIDE CORP COMPANY GUAR 04/31 4.25%	675,000	677,830	609,675
PILGRIM S PRIDE CORP COMPANY GUAR 05/34 6.875%	1,680,000	1,644,484	1,814,538
PILGRIM S PRIDE CORP COMPANY GUAR 07/33 6.25%	180,000	177,420	185,226
PINEWOOD FINANCE CO LTD SR SECURED REGS 09/25 3.25%	200,000	285,014	247,169
PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125%	100,000	99,992	92,863
PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15%	610,000	584,747	519,057
PIONEER NATURAL RESOURCE SR UNSECURED 03/26 5.1%	160,000	160,051	161,220
PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9%	270,000	234,086	229,588
PITNEY BOWES INC. 2021 TERM LOAN B due 03/17/28	486,250	483,312	476,224
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF B 144A	482,000	482,000	428,669
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF D 144A	500,000	500,000	400,430
PLAINS ALL AMER PIPELINE SR UNSECURED 06/44 4.7%	4,860,000	4,343,604	4,082,844
PLAINS ALL AMER PIPELINE SR UNSECURED 09/30 3.8%	500,000	499,299	460,776
PLAYTIKA HOLDING CORP COMPANY GUAR 144A 03/29 4.25%	726,000	683,812	633,471
PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VARIABLE	2,256,000	2,112,290	1,892,803
PNC FINANCIAL SERVICES SR UNSECURED 06/26 VARIABLE	280,000	280,000	281,727
PNC FINANCIAL SERVICES SR UNSECURED 06/29 VARIABLE	3,580,000	3,540,090	3,654,967
PNC FINANCIAL SERVICES SR UNSECURED 10/27 VARIABLE	550,000	550,000	570,779
PNC FINANCIAL SERVICES SR UNSECURED 10/34 VARIABLE	6,085,000	6,235,166	6,767,876
PNMAC GMSR ISSUER TRUST PNMSR 2018 GT2 A 144A	5,688,462	5,540,019	5,690,128
POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A A 144A	1,760,000	1,760,000	1,757,781
POLAND GOVERNMENT BOND BONDS 04/28 2.75%	8,248,000	1,847,864	1,922,593
POLAND GOVERNMENT BOND BONDS 05/27 3.75%	5,394,000	1,126,597	1,321,331
POLAND GOVERNMENT BOND BONDS 07/26 2.5%	724,000	150,534	173,301
POLAND GOVERNMENT BOND BONDS 07/27 2.5%	1,305,000	324,539	306,671
POLAND GOVERNMENT BOND BONDS 07/28 7.5%	5,105,000	1,355,459	1,428,848
POLAND GOVERNMENT BOND BONDS 10/26 0.25%	723,000	140,406	161,578
POLAND GOVERNMENT BOND BONDS 10/29 2.75%	13,563,000	3,226,057	3,079,557
POLAND GOVERNMENT BOND BONDS 10/30 1.25%	2,384,000	432,367	479,476
POLAND GOVERNMENT BOND BONDS 10/33 6%	9,264,000	2,418,657	2,497,785
POLAR US BORROWER LLC SR UNSECURED 144A 05/26 6.75%	2,654,000	2,387,810	849,280
POLARIS NEWCO LLC 2ND LIEN TERM LOAN due 06/04/29	1,837,809	1,805,970	1,791,864
POLARIS NEWCO, LLC USD TERM LOAN B due 06/02/28	1,077,466	1,067,325	1,061,573
POPULAR ABS MORTGAGE PASS THRO POPLR 2006 E A3	900,877	894,318	865,846
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 1A A3 144A	2,127,000	2,126,688	2,124,127
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 2A A3 144A	468,000	467,971	478,180
POST CLO LTD POST 2018 1A A 144A	2,462,774	2,451,288	2,460,797
POST HOLDINGS INC COMPANY GUAR 144A 01/28 5.625%	1,135,000	1,142,641	1,124,839
POST HOLDINGS INC COMPANY GUAR 144A 03/27 5.75%	1,159,000	1,137,561	1,150,726
POST HOLDINGS INC COMPANY GUAR 144A 04/30 4.625%	3,423,000	3,518,773	3,149,161
POST HOLDINGS INC COMPANY GUAR 144A 12/29 5.5%	2,965,000	2,876,636	2,857,351
POST HOLDINGS INC SR UNSECURED 144A 09/31 4.5%	1,403,000	1,382,457	1,258,141
POWER FINANCE CORP LTD SR UNSECURED 144A 04/30 3.95%	510,000	535,035	470,903
PPG INDUSTRIES INC SR UNSECURED 03/28 3.75%	700,000	679,029	674,062
PPM CLO 2 LTD. PPMC 2019 2A DR 144A	250,000	250,000	242,767

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PRA GROUP INC COMPANY GUAR 144A 09/25 7.375%	1,205,000	1,218,170	1,193,011
PRA GROUP INC COMPANY GUAR 144A 10/29 5%	230,000	204,301	189,679
PRA HEALTH SCIENCES INC SR SECURED 144A 07/26 2.875%	789,000	791,492	739,932
PRA HEALTH SCIENCES, INC. US TERM LOAN due 07/03/28	88,188	87,903	88,436
PRAIRIE ECI ACQUIROR LP TERM LOAN due 03/11/26	797,837	778,690	797,749
PRECISION DRILLING CORP COMPANY GUAR 144A 01/26 7.125%	297,000	292,987	295,637
PRECISION DRILLING CORP COMPANY GUAR 144A 01/29 6.875%	370,000	368,345	356,802
PREGIS TOPCO CORPORATION TERM LOAN due 07/31/26	1,276,710	1,276,098	1,278,511
PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09/31 5.875%	200,000	198,481	154,656
PREMIER FOODS FINANCE SR SECURED REGS 10/26 3.5%	200,000	256,666	236,679
PRESBYTERIAN HEALTHC SER UNSECURED 08/52 4.875%	165,000	174,211	165,286
PRESIDIO HOLDING INC COMPANY GUAR 144A 02/28 8.25%	250,000	251,038	252,575
PRESIDIO HOLDING INC SR SECURED 144A 02/27 4.875%	920,000	928,334	901,875
PRESIDIO INC 2020 TERM LOAN B due 01/22/27	483,710	484,328	484,314
PRESTIGE BRANDS INC COMPANY GUAR 144A 01/28 5.125%	413,000	412,128	401,077
PRESTIGE BRANDS INC COMPANY GUAR 144A 04/31 3.75%	450,000	407,846	394,329
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL1 A1 144A	845,903	845,895	761,687
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL1 A2 144A	700,000	584,070	567,167
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL2 A1 144A	1,519,048	1,406,446	1,366,879
PRESTON RIDGE PARTNERS MORTGAG PRPM 2022 INV1 A1 144A	1,399,383	1,361,922	1,363,374
PRESTON RIDGE PARTNERS MORTGAG PRPM 2023 NQM3 A1 144A	2,125,000	2,124,989	2,129,224
PRESTON RIDGE PARTNERS MORTGAG PRPM 2023 NQM3 A2 144A	800,000	799,986	801,566
PRETIUM PACKAGING LLC SECOND OUT TERM LOAN A1 due 10/02/28	423,945	264,364	329,265
PRETIUM PACKAGING, LLC FIRST OUT TERM LOAN A due 10/02/28	119,592	115,405	116,977
PRICOA GLOBAL FUNDING 1 SECURED 144A 05/28 5.1%	500,000	499,767	506,043
PRIME HEALTHCARE SERVICE SR SECURED 144A 11/25 7.25%	950,000	964,367	926,250
PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25%	6,584,000	6,420,406	6,551,139
PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375%	1,231,000	1,191,758	1,140,934
PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/29 4.375%	3,515,000	3,187,667	3,238,695
PRINCIPAL FINANCIAL GRP COMPANY GUAR 06/30 2.125%	75,000	74,758	63,450
PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25%	160,000	159,960	151,456
PRKCM TRUST PRKCM 2021 AFC1 A1 144A	419,705	419,693	333,365
PRKCM TRUST PRKCM 2021 AFC2 A1 144A	2,670,191	2,418,558	2,228,312
PRKCM TRUST PRKCM 2022 AFC1 A1A 144A	1,715,040	1,687,602	1,639,110
PRKCM TRUST PRKCM 2023 AFC1 A1 144A	561,866	561,827	563,846
PRKCM TRUST PRKCM 2023 AFC3 A1 144A	1,125,856	1,125,824	1,143,378
PRKCM TRUST PRKCM 2023 AFC4 A1 144A	4,029,120	4,029,017	4,131,493
PRO MACH GROUP, INC. 2021 TERM LOAN B due 08/31/28	490,140	488,734	491,061
PROAMPAC PG BORROWER LLC 2023 TERM LOAN due 09/15/28	867,618	866,900	867,887
PROCERA NETWORKS INC FIRST LIEN due 10/31/25	567,123	565,276	456,534
PRODIGY FINANCE DESIGNATED ACT PRDGY 2021 1A A 144A	141,611	141,611	140,061
PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6%	350,000	350,000	322,536
PROGRESS RESIDENTIAL TRUST PROG 2019 SFR4 B 144A	1,515,000	1,502,136	1,475,727
PROGRESS RESIDENTIAL TRUST PROG 2020 SFR1 E 144A	4,200,000	4,198,731	4,006,044
PROGRESS RESIDENTIAL TRUST PROG 2020 SFR2 E 144A	1,200,000	1,199,495	1,179,957
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR1 E 144A	1,244,000	1,096,404	1,117,576
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR10 E1 144A	1,786,584	1,515,010	1,504,816
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR6 E2 144A	1,324,000	1,144,214	1,176,610
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR7 E1 144A	2,050,000	1,622,712	1,707,690
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR8 E1 144A	1,500,000	1,299,888	1,324,762
PROGRESS RESIDENTIAL TRUST PROG 2022 SFR4 B 144A	11,000,000	10,997,123	10,666,337
PROGRESSIVE CORP SR UNSECURED 03/27 2.5%	1,800,000	1,722,948	1,690,125

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PROLOGIS LP SR UNSECURED 01/32 2.25%	34,000	29,650	28,405
PROLOGIS LP SR UNSECURED 01/33 4.625%	700,000	697,928	704,423
PROLOGIS LP SR UNSECURED 02/31 1.75%	111,000	109,629	92,339
PROLOGIS LP SR UNSECURED 06/28 4.875%	1,088,000	1,081,983	1,102,849
PROLOGIS LP SR UNSECURED 07/30 1.75%	650,000	645,967	542,898
PROMIGAS/GASES PACIFICO SR UNSECURED 144A 10/29 3.75%	400,000	403,311	355,970
PROSUS NV SR UNSECURED 144A 01/27 3.257%	2,375,000	2,324,757	2,193,475
PROSUS NV SR UNSECURED 144A 01/32 4.193%	295,000	295,000	254,705
PROSUS NV SR UNSECURED 144A 02/51 3.832%	2,170,000	2,151,629	1,369,062
PROSUS NV SR UNSECURED 144A 07/31 3.061%	1,480,000	1,480,000	1,197,357
PROSUS NV SR UNSECURED REGS 01/27 3.257%	200,000	186,528	184,714
PROSUS NV SR UNSECURED REGS 01/30 3.68%	300,000	313,857	263,001
PROVIDENT FDG/PFG FIN SR UNSECURED 144A 06/25 6.375%	663,000	641,016	608,303
PROVIDENT FUNDING MORTGAGE TRU PFMT 2021 INV1 A4 144A	467,884	385,203	396,582
PROVINCE OF QUEBEC SR UNSECURED 09/33 4.5%	3,360,000	3,347,490	3,406,919
PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VARIABLE	243,338	209,353	220,267
PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/52 VARIABLE	310,000	310,000	291,216
PRUDENTIAL FINANCIAL INC JR SUBORDINA 05/45 VARIABLE	460,000	472,870	453,426
PRUDENTIAL FINANCIAL INC JR SUBORDINA 09/52 VARIABLE	275,000	275,000	273,680
PT PERTAMINA (PERSERO) SR UNSECURED 144A 01/30 3.1%	500,000	523,760	454,214
PT PERTAMINA (PERSERO) SR UNSECURED 144A 07/49 4.7%	270,000	306,415	239,586
PT PERTAMINA (PERSERO) SR UNSECURED 144A 11/48 6.5%	560,000	702,200	624,537
PT PERTAMINA (PERSERO) SR UNSECURED REGS 01/50 4.175%	400,000	377,666	332,651
PT PERTAMINA (PERSERO) SR UNSECURED REGS 02/60 4.15%	1,600,000	1,710,970	1,256,692
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/42 6%	200,000	239,414	210,100
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/43 5.625%	1,300,000	1,450,451	1,313,159
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45%	400,000	420,610	436,133
PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1%	282,000	294,799	252,819
PT PERTAMINA (PERSERO) SR UNSECURED REGS 11/48 6.5%	200,000	277,756	223,049
PTC INC COMPANY GUAR 144A 02/25 3.625%	4,000	4,000	3,913
PUB SVC NEW HAMP 1ST MORTGAGE 01/53 5.15%	127,000	126,148	129,194
PUB SVC NEW HAMP 1ST MORTGAGE 07/49 3.6%	288,000	217,891	227,942
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 09/28 3.65%	93,000	92,993	89,737
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/32 4.9%	1,045,000	1,006,662	1,061,401
PUBLIC SERVICE ELECTRIC SECURED 03/33 4.65%	1,381,000	1,386,515	1,383,842
PUMA INTERNATIONAL FINAN COMPANY GUAR REGS 01/26 5%	636,000	598,239	603,291
QATAR ENERGY SR UNSECURED 144A 07/31 2.25%	669,000	663,493	568,844
QATAR ENERGY SR UNSECURED REGS 07/41 3.125%	1,467,000	1,336,781	1,125,961
QUALCOMM INC SR UNSECURED 05/32 4.25%	80,000	78,099	79,520
QUEENS HEALTH SYSTEMS SECURED 07/52 4.81%	200,000	209,978	192,511
QUIKRETE HOLDINGS, INC. 2023 TERM LOAN B due 03/19/29	243,769	243,769	244,378
QVC INC SR SECURED 02/27 4.75%	1,890,000	1,944,496	1,496,064
QVC INC SR SECURED 04/24 4.85%	1,130,000	1,116,359	1,118,764
QVC INC SR SECURED 09/28 4.375%	200,000	204,014	144,396
RACE POINT CLO LTD RACEP 2015 9A A1A2 144A	219,105	215,236	219,200
RAD CLO LTD RAD 2019 3A DR 144A	250,000	250,000	246,398
RAD CLO LTD RAD 2019 4A C 144A	425,000	426,519	425,005
RAD CLO LTD RAD 2023 22A A1 144A	1,940,000	1,940,000	1,942,213
RADIATE HOLDCO / FINANCE SR SECURED 144A 09/26 4.5%	1,999,000	1,770,429	1,524,643
RADIATE HOLDCO LLC 2021 TERM LOAN B due 09/25/26	1,042,025	916,794	830,609
RADIOLOGY PARTNERS INC TER LOAN B due 07/09/25	498,946	497,239	401,028
RAILWORKS HOLDINGS LP/R SECURED 144A 11/28 8.25%	1,545,000	1,461,391	1,529,550

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RAIN CARBON INC SR SECURED 144A 09/29 12.25%	75,000	75,000	73,313
RAIN CII CARBON LLC/CII SECURED 144A 04/25 7.25%	7,000	7,000	6,755
RAISING CANE S RESTAURAN SR UNSECURED 144A 05/29 9.375%	828,000	844,836	883,668
RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875%	2,000,000	1,960,678	1,975,320
RAPTOR ACQ/RAPTOR CO ISS SR SECURED 144A 11/26 4.875%	220,000	204,796	209,434
RCI BANQUE SA SR UNSECURED REGS 07/26 4.625%	75,000	78,968	84,661
RCI BANQUE SA SUBORDINATED REGS 02/30 VARIABLE	400,000	408,946	427,279
RCS + RDS SA SR SECURED REGS 02/25 2.5%	100,000	105,899	107,841
REACH FINANCIAL LLC REACH 2021 1A A 144A	105,939	105,933	104,680
REAL HERO MERGER SUB 2 SR UNSECURED 144A 02/29 6.25%	1,967,000	1,852,426	1,695,822
REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75%	2,168,000	2,190,313	1,685,481
REALTY INCOME CORP SR UNSECURED 12/32 2.85%	500,000	520,665	425,489
RECETTE CLO LLC RCTTE 2015 1A BRR 144A	250,000	250,000	246,785
REDFIN CORP SR UNSECURED 10/25 CONVERTIBLE	1,140,000	972,612	949,763
REESE PARK CLO, LTD. RESPK 2020 1A AR 144A	1,500,000	1,500,000	1,499,064
REGAL REXNORD CORP COMPANY GUAR 144A 02/26 6.05%	140,000	139,864	141,607
REGAL REXNORD CORP COMPANY GUAR 144A 04/28 6.05%	165,000	164,927	167,155
REGATTA X FUNDING LTD. REG10 2017 3A A 144A	748,360	744,652	749,146
REGATTA XVIII FUNDING LTD REG18 2021 1A B 144A	400,000	400,000	397,690
REGIONAL MANAGEMENT ISSUANCE T RMIT 2021 2 A 144A	695,000	694,957	614,942
REGIONAL MANAGEMENT ISSUANCE T RMIT 2022 2B A 144A	750,000	749,911	756,782
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/32 2.875%	550,000	542,684	471,306
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625%	830,000	802,671	610,017
RELX CAPITAL INC COMPANY GUAR 03/29 4%	204,000	196,173	200,454
RENAISSANCE HLDG CORP 2023 REFI TERM LOAN due 04/05/30	1,630,913	1,602,767	1,634,761
RENEW POWER PVT LTD SR SECURED REGS 03/27 5.875%	200,000	207,229	190,480
RENK AG FRANKFURT SR SECURED REGS 07/25 5.75%	300,000	322,836	328,927
REPSOL INTL FINANCE COMPANY GUAR REGS VARIABLE	200,000	252,990	215,959
REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75%	230,000	211,665	201,936
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/28 8.25%	2,410,000	2,304,589	2,216,911
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/48 9.375%	765,000	750,587	635,317
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/25 9.5%	470,000	461,704	460,600
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/29 8%	1,175,000	1,015,884	1,042,108
REPUBLIC OF ANGOLA SR UNSECURED REGS 04/32 8.75%	483,000	438,567	424,066
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/28 8.25%	330,000	318,615	303,560
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/48 9.375%	2,723,000	2,588,751	2,261,397
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/29 8%	961,000	868,912	852,311
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125%	2,576,000	2,018,272	2,099,440
REPUBLIC OF ARGENTINA SR UNSECURED 01/38 VARIABLE	2,246,000	913,690	885,875
REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1%	870,000	403,000	345,390
REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VARIABLE	8,972,508	6,012,589	3,586,820
REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VARIABLE	5,195,000	1,913,544	1,773,132
REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VARIABLE	2,612,000	988,378	887,845
REPUBLIC OF ARMENIA SR UNSECURED 144A 02/31 3.6%	300,000	262,031	244,608
REPUBLIC OF AZERBAIJAN SR UNSECURED REGS 09/32 3.5%	991,000	894,504	859,019
REPUBLIC OF CHILE SR UNSECURED 01/27 2.75%	200,000	185,090	188,854
REPUBLIC OF CHILE SR UNSECURED 01/54 5.33%	660,929	637,353	656,858
REPUBLIC OF CHILE SR UNSECURED 01/61 3.1%	703,000	599,867	471,157
REPUBLIC OF CHILE SR UNSECURED 02/28 3.24%	200,000	211,337	190,291
REPUBLIC OF CHILE SR UNSECURED 03/42 4.34%	200,000	199,850	178,568
REPUBLIC OF CHILE SR UNSECURED 05/41 3.1%	1,991,000	1,586,483	1,513,682
REPUBLIC OF CHILE SR UNSECURED 07/33 2.55%	200,000	166,845	165,366



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF CHILE SR UNSECURED 07/34 4.125%	440,000	475,981	495,670
REPUBLIC OF CHILE SR UNSECURED 09/71 3.25%	345,000	234,629	231,196
REPUBLIC OF COLOMBIA SR UNSECURED 01/26 4.5%	1,660,000	1,625,402	1,627,979
REPUBLIC OF COLOMBIA SR UNSECURED 01/30 3%	1,330,000	1,343,727	1,121,296
REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125%	1,889,000	2,068,864	1,713,776
REPUBLIC OF COLOMBIA SR UNSECURED 02/34 7.5%	655,000	650,441	691,043
REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125%	1,420,000	898,205	1,012,381
REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625%	4,421,000	4,418,652	3,711,491
REPUBLIC OF COLOMBIA SR UNSECURED 02/61 3.875%	1,000,000	710,804	621,681
REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5%	1,465,000	1,355,502	1,370,742
REPUBLIC OF COLOMBIA SR UNSECURED 04/27 3.875%	2,798,000	2,812,994	2,665,557
REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125%	1,825,000	1,822,601	1,483,979
REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25%	1,065,000	978,136	845,268
REPUBLIC OF COLOMBIA SR UNSECURED 04/33 8%	703,000	697,539	766,815
REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2%	700,000	684,049	546,502
REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125%	782,000	750,501	518,907
REPUBLIC OF COLOMBIA SR UNSECURED 06/45 5%	3,170,000	3,423,217	2,455,514
REPUBLIC OF COLOMBIA SR UNSECURED 09/37 7.375%	3,265,000	4,188,551	3,383,188
REPUBLIC OF COLOMBIA SR UNSECURED 11/35 8%	800,000	782,103	874,784
REPUBLIC OF COLOMBIA SR UNSECURED 11/53 8.75%	760,000	744,260	873,433
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 0.0000%	1,930,848	831,853	551,199
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 VARIABLE	2,006,454	1,545,873	934,586
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/35 VARIABLE	1,495,000	1,005,652	534,433
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/40 VARIABLE	630,000	398,620	199,968
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/30 VARIABLE	3,970,000	2,536,195	1,849,186
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VARIABLE	800,000	283,092	285,984
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/40 VARIABLE	1,301,108	570,069	412,985
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 01/25 5.875%	400,000	393,783	374,491
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 01/27 6.375%	560,000	386,890	493,342
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 02/29 8.625%	395,000	274,397	353,525
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 02/41 7.625%	270,000	140,697	202,176
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 07/52 9.5%	320,000	182,640	266,016
REPUBLIC OF GABON SR UNSECURED 144A 02/31 6.625%	500,000	485,908	416,508
REPUBLIC OF GABON SR UNSECURED 144A 06/25 6.95%	770,000	776,988	732,555
REPUBLIC OF GABON SR UNSECURED 144A 11/31 7%	590,000	476,979	490,636
REPUBLIC OF GABON SR UNSECURED REGS 02/31 6.625%	1,056,000	972,702	879,665
REPUBLIC OF GHANA BANK GUARANT 144A 10/30 10.75%	885,000	1,021,656	554,233
REPUBLIC OF GHANA SR UNSECURED 144A 02/27 6.375%	964,000	987,058	426,570
REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875%	230,000	244,172	102,033
REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125%	600,000	566,310	259,398
REPUBLIC OF GHANA SR UNSECURED 144A 04/25 0.0000%	200,000	185,112	75,736
REPUBLIC OF GHANA SR UNSECURED 144A 04/34 8.625%	200,000	198,405	86,500
REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627%	1,040,000	1,052,041	441,440
REPUBLIC OF GHANA SR UNSECURED REGS 02/35 7.875%	200,000	205,551	86,896
REPUBLIC OF GHANA SR UNSECURED REGS 03/27 7.875%	600,000	604,290	266,173
REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125%	200,000	185,165	86,466
REPUBLIC OF GHANA SR UNSECURED REGS 03/51 8.95%	712,000	392,741	305,363
REPUBLIC OF GHANA SR UNSECURED REGS 03/61 8.75%	200,000	69,134	85,754
REPUBLIC OF GHANA SR UNSECURED REGS 04/34 8.625%	706,000	452,967	305,345
REPUBLIC OF GHANA SR UNSECURED REGS 05/42 8.875%	1,041,000	652,120	443,778
REPUBLIC OF GUATEMALA SR UNSECURED 144A 02/28 4.875%	1,160,000	1,226,852	1,126,940
REPUBLIC OF GUATEMALA SR UNSECURED 144A 04/32 5.375%	200,000	213,173	193,412

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF GUATEMALA SR UNSECURED 144A 05/26 4.5%	980,000	989,219	950,098
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/27 4.375%	315,000	303,808	301,613
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/36 6.6%	200,000	200,000	205,800
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/50 6.125%	200,000	259,894	189,200
REPUBLIC OF GUATEMALA SR UNSECURED 144A 10/32 7.05%	230,000	230,000	244,260
REPUBLIC OF GUATEMALA SR UNSECURED 144A 10/41 4.65%	200,000	195,274	163,000
REPUBLIC OF GUATEMALA SR UNSECURED REGS 04/32 5.375%	200,000	224,299	193,412
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/36 6.6%	218,000	224,473	224,322
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/50 6.125%	1,400,000	1,563,255	1,324,400
REPUBLIC OF GUATEMALA SR UNSECURED REGS 10/41 4.65%	200,000	153,479	163,000
REPUBLIC OF GUATEMALA UNSECURED 144A 08/29 5.25%	200,000	198,090	195,800
REPUBLIC OF INDONESIA SR UNSECURED 01/28 4.55%	602,000	596,547	600,925
REPUBLIC OF INDONESIA SR UNSECURED 02/29 4.75%	400,000	455,116	402,865
REPUBLIC OF INDONESIA SR UNSECURED 02/30 2.85%	2,110,000	2,113,857	1,910,960
REPUBLIC OF INDONESIA SR UNSECURED 02/49 5.35%	1,000,000	1,108,627	1,063,655
REPUBLIC OF INDONESIA SR UNSECURED 03/31 1.85%	470,000	456,112	390,849
REPUBLIC OF INDONESIA SR UNSECURED 04/28 4.1%	239,000	234,551	234,171
REPUBLIC OF INDONESIA SR UNSECURED 07/31 2.15%	1,115,000	1,084,876	940,787
REPUBLIC OF INDONESIA SR UNSECURED 09/27 4.15%	200,000	198,303	196,890
REPUBLIC OF INDONESIA SR UNSECURED 09/32 4.65%	695,000	687,648	694,538
REPUBLIC OF INDONESIA SR UNSECURED 10/30 3.85%	240,000	239,291	228,540
REPUBLIC OF INDONESIA SR UNSECURED 10/31 1.4%	490,000	411,832	458,057
REPUBLIC OF INDONESIA SR UNSECURED 10/50 4.2%	535,000	467,579	474,558
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/27 4.35%	1,095,000	1,177,609	1,088,049
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/38 7.75%	430,000	641,813	551,060
REPUBLIC OF INDONESIA SR UNSECURED 144A 10/35 8.5%	380,000	579,539	504,925
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/38 7.75%	436,000	598,134	558,749
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25%	420,000	460,299	437,035
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/44 6.75%	200,000	237,597	246,088
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125%	3,000,000	3,852,571	3,092,828
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/46 5.95%	456,000	554,047	513,469
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/47 5.25%	210,000	236,205	218,367
REPUBLIC OF INDONESIA SR UNSECURED REGS 02/37 6.625%	724,000	903,798	847,985
REPUBLIC OF INDONESIA SR UNSECURED REGS 07/47 4.75%	420,000	439,797	414,717
REPUBLIC OF INDONESIA SR UNSECURED REGS 10/35 8.5%	992,000	1,459,255	1,318,120
REPUBLIC OF IRAQ SR UNSECURED 144A 01/28 5.8%	630,000	606,864	588,066
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/45 6.5%	569,000	754,631	649,422
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 11/28 2.375%	300,000	382,461	317,679
REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3%	300,000	299,994	239,946
REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25%	785,000	660,283	716,313
REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25%	840,000	668,257	695,016
REPUBLIC OF KENYA SR UNSECURED 144A 05/27 7%	570,000	534,774	533,514
REPUBLIC OF KENYA SR UNSECURED REGS 02/48 8.25%	330,000	254,749	273,042
REPUBLIC OF KENYA SR UNSECURED REGS 05/32 8%	229,000	197,056	206,810
REPUBLIC OF NAMIBIA SR UNSECURED 144A 10/25 5.25%	660,000	628,897	650,860
REPUBLIC OF NIGERIA SR UNSECURED 144A 01/31 8.747%	720,000	805,940	685,757
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143%	355,000	315,973	319,365
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696%	335,000	238,570	274,104
REPUBLIC OF NIGERIA SR UNSECURED 144A 03/29 8.375%	455,000	414,154	435,703
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/28 6.125%	1,080,000	986,818	955,800
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/33 7.375%	1,500,000	1,500,000	1,276,950
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/51 8.25%	665,000	483,234	545,101

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/25 7.625%	450,000	477,889	444,375
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5%	725,000	747,285	661,267
REPUBLIC OF NIGERIA SR UNSECURED REGS 01/49 9.248%	200,000	234,699	179,832
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875%	290,000	318,410	260,275
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/38 7.696%	629,000	562,057	514,660
REPUBLIC OF NIGERIA SR UNSECURED REGS 09/33 7.375%	612,000	440,694	520,996
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/27 6.5%	1,200,000	1,113,717	1,094,510
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/47 7.625%	2,367,000	1,740,336	1,871,634
REPUBLIC OF PANAMA SR UNSECURED 01/30 3.16%	690,000	697,323	586,673
REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7%	1,606,000	1,847,337	1,588,649
REPUBLIC OF PANAMA SR UNSECURED 01/63 4.5%	1,000,000	954,286	652,464
REPUBLIC OF PANAMA SR UNSECURED 02/35 6.4%	200,000	206,701	195,014
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875%	200,000	193,438	184,319
REPUBLIC OF PANAMA SR UNSECURED 03/54 6.853%	835,000	870,859	780,236
REPUBLIC OF PANAMA SR UNSECURED 04/29 9.375%	1,195,000	1,553,091	1,353,660
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5%	750,000	797,890	519,119
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3%	603,000	612,839	402,856
REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5%	1,160,000	1,398,256	777,015
REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5%	200,000	248,724	141,738
REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87%	973,000	848,315	581,053
REPUBLIC OF PANAMA SR UNSUB 09/32 2.252%	1,850,000	1,807,833	1,346,981
REPUBLIC OF PARAGUAY SR UNSECURED 144A 01/33 2.739%	240,000	192,401	196,560
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/48 5.6%	400,000	500,621	364,331
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4%	720,000	728,886	639,360
REPUBLIC OF PARAGUAY SR UNSECURED 144A 04/31 4.95%	330,000	318,471	321,750
REPUBLIC OF PARAGUAY SR UNSECURED 144A 08/33 5.85%	490,000	489,974	497,744
REPUBLIC OF PARAGUAY SR UNSECURED 144A 08/44 6.1%	200,000	214,101	196,200
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/27 4.7%	200,000	216,447	196,800
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/50 5.4%	1,100,000	1,263,804	976,800
REPUBLIC OF PARAGUAY SR UNSECURED REGS 08/33 5.85%	437,000	422,146	443,906
REPUBLIC OF PERU 8.75% due 11/21/33	100,000	120,296	120,296
REPUBLIC OF PERU SR UNSECURED 01/31 2.783%	1,435,000	1,434,842	1,249,469
REPUBLIC OF PERU SR UNSECURED 01/34 3%	802,000	783,933	676,728
REPUBLIC OF PERU SR UNSECURED 01/72 3.6%	2,210,000	1,643,767	1,553,741
REPUBLIC OF PERU SR UNSECURED 03/37 6.55%	200,000	283,952	222,500
REPUBLIC OF PERU SR UNSECURED 03/41 3.3%	632,000	526,269	490,318
REPUBLIC OF PERU SR UNSECURED 07/25 7.35%	448,000	480,868	462,139
REPUBLIC OF PERU SR UNSECURED 11/33 8.75%	1,463,000	2,144,963	1,838,186
REPUBLIC OF PERU SR UNSECURED 11/50 5.625%	1,233,000	1,580,660	1,284,416
REPUBLIC OF PERU SR UNSECURED 12/32 1.862%	251,000	221,755	196,518
REPUBLIC OF PERU SR UNSECURED 12/60 2.78%	1,081,000	898,095	672,923
REPUBLIC OF PERU SR UNSECURED 12/99 3.23%	325,000	249,648	201,520
REPUBLIC OF PERU SR UNSECURED 144A 08/37 6.9%	1,015,000	263,617	276,168
REPUBLIC OF PHILIPPINES SR UNSECURED 01/31 7.75%	533,000	667,638	632,938
REPUBLIC OF PHILIPPINES SR UNSECURED 01/32 1.95%	115,000	111,652	94,918
REPUBLIC OF PHILIPPINES SR UNSECURED 01/40 3.95%	1,135,000	1,097,490	1,022,225
REPUBLIC OF PHILIPPINES SR UNSECURED 01/48 5.5%	365,000	376,705	382,090
REPUBLIC OF PHILIPPINES SR UNSECURED 02/28 3%	750,000	725,913	706,895
REPUBLIC OF PHILIPPINES SR UNSECURED 02/30 9.5%	446,000	605,282	560,845
REPUBLIC OF PHILIPPINES SR UNSECURED 03/25 10.625%	257,000	284,351	273,472
REPUBLIC OF PHILIPPINES SR UNSECURED 03/47 4.2%	200,000	186,938	177,192
REPUBLIC OF PHILIPPINES SR UNSECURED 05/30 2.457%	780,000	810,306	692,219

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF PHILIPPINES SR UNSECURED 05/45 2.95%	400,000	355,529	299,735
REPUBLIC OF PHILIPPINES SR UNSECURED 07/33 5%	200,000	203,540	205,339
REPUBLIC OF PHILIPPINES SR UNSECURED 10/34 6.375%	920,000	1,192,387	1,041,385
REPUBLIC OF POLAND SR UNSECURED 04/53 5.5%	907,000	893,682	943,585
REPUBLIC OF POLAND SR UNSECURED 10/33 4.875%	697,000	692,035	704,597
REPUBLIC OF POLAND SR UNSECURED 11/27 5.5%	461,000	461,271	477,716
REPUBLIC OF POLAND SR UNSECURED REGS 02/43 4.25%	90,000	95,960	104,527
REPUBLIC OF SENEGAL SR UNSECURED REGS 03/28 4.75%	200,000	239,396	203,565
REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25%	200,000	154,513	178,404
REPUBLIC OF SERBIA SR UNSECURED 144A 05/27 3.125%	420,000	404,661	443,060
REPUBLIC OF SERBIA SR UNSECURED 144A 05/28 6.25%	200,000	199,386	204,500
REPUBLIC OF SERBIA SR UNSECURED 144A 09/33 6.5%	330,000	334,708	338,250
REPUBLIC OF SERBIA SR UNSECURED 144A 12/30 2.125%	1,130,000	895,590	904,000
REPUBLIC OF SERBIA SR UNSECURED REGS 03/33 1.65%	1,400,000	1,658,696	1,140,202
REPUBLIC OF SERBIA SR UNSECURED REGS 06/29 1.5%	1,500,000	1,311,827	1,396,002
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/30 8%	93,769,193	4,750,263	4,716,789
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/37 8.5%	7,180,945	382,077	306,950
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/44 8.75%	14,612,033	664,864	592,472
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/31 7%	10,066,544	548,174	460,460
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/35 8.875%	49,850,940	2,358,158	2,299,345
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5%	29,310,000	1,079,895	968,692
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75%	38,432,524	2,006,033	1,546,128
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/32 8.25%	63,694,530	3,899,200	3,045,844
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/36 6.25%	10,595,000	510,710	380,290
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/41 6.25%	200,000	215,024	177,532
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/26 4.875%	580,000	590,190	571,903
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/32 5.875%	1,550,000	1,428,468	1,468,036
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/52 7.3%	670,000	596,604	633,820
REPUBLIC OF SOUTH AFRICA SR UNSECURED 06/30 5.875%	1,600,000	1,509,515	1,552,000
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/25 5.875%	475,000	470,012	478,893
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/27 4.85%	1,210,000	1,265,529	1,185,800
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/29 4.85%	230,000	213,560	215,505
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/47 5.65%	1,687,000	1,553,357	1,345,383
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/49 5.75%	2,925,000	2,666,716	2,331,810
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/28 4.3%	1,786,000	1,737,530	1,669,196
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/46 5%	555,000	405,140	409,901
REPUBLIC OF SOUTH AFRICA SR UNSECURED 12/26 10.5%	33,438,971	1,868,164	1,912,993
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/29 7.85%	670,000	472,170	334,215
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/30 7.55%	200,000	132,436	99,724
REPUBLIC OF SRI LANKA SR UNSECURED 144A 05/27 6.2%	830,000	618,805	416,289
REPUBLIC OF SRI LANKA SR UNSECURED 144A 07/22 5.875%	350,000	350,000	181,825
REPUBLIC OF SRI LANKA SR UNSECURED 144A 07/26 6.825%	1,335,000	1,004,000	678,375
REPUBLIC OF SRI LANKA SR UNSECURED 144A 11/25 6.85%	830,000	668,346	423,298
REPUBLIC OF TURKIYE SR UNSECURED 01/28 9.875%	860,000	903,230	953,530
REPUBLIC OF TURKIYE SR UNSECURED 01/33 9.375%	200,000	208,126	225,820
REPUBLIC OF TURKIYE SR UNSECURED 01/41 6%	2,475,000	2,128,396	2,097,676
REPUBLIC OF TURKIYE SR UNSECURED 03/27 6%	285,000	287,744	281,267
REPUBLIC OF TURKIYE SR UNSECURED 03/29 9.375%	1,990,000	2,056,252	2,199,030
REPUBLIC OF TURKIYE SR UNSECURED 04/43 4.875%	3,257,000	2,564,451	2,371,552
REPUBLIC OF TURKIYE SR UNSECURED 05/47 5.75%	2,716,000	1,946,216	2,123,966
REPUBLIC OF TURKIYE SR UNSECURED 07/30 9.125%	1,335,000	1,357,749	1,471,838
REPUBLIC OF TURKIYE SR UNSECURED 11/24 5.6%	600,000	596,629	598,824

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 02/24 4.75%	760,000	758,096	756,800
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 02/29 5.375%	440,000	445,367	415,944
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 11/30 3.7%	1,135,000	1,088,462	952,265
REPUBLIC SERVICES INC SR UNSECURED 02/32 1.75%	810,000	637,379	660,619
REPUBLIC SERVICES INC SR UNSECURED 03/25 3.2%	600,000	585,770	586,092
REPUBLIC SERVICES INC SR UNSECURED 04/29 4.875%	1,210,000	1,197,663	1,233,637
REPUBLIC SERVICES INC SR UNSECURED 05/28 3.95%	1,817,000	1,866,054	1,782,618
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	50,000	47,290	47,290
REPUBLICA ORIENT URUGUAY 5.75% due 10/28/34	50,000	52,582	52,582
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375%	17,280	19,995	17,136
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/33 7.875%	682,000	915,522	833,256
REPUBLICA ORIENT URUGUAY SR UNSECURED 03/36 7.625%	455,000	639,825	565,645
REPUBLICA ORIENT URUGUAY SR UNSECURED 04/55 4.975%	933,000	1,126,331	910,455
REPUBLICA ORIENT URUGUAY SR UNSECURED 05/31 8.25%	37,920,482	855,990	901,087
REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1%	1,580,000	2,099,785	1,584,485
REPUBLICA ORIENT URUGUAY SR UNSECURED 07/33 9.75%	13,232,814	349,318	344,141
REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875%	7,348,585	195,461	196,900
REPUBLICA ORIENT URUGUAY SR UNSECURED 10/34 5.75%	1,016,977	1,033,261	1,098,844
REPUBLICA ORIENT URUGUAY SR UNSECURED 11/45 4.125%	431,000	461,129	391,130
REPUBLICA ORIENT URUGUAY SR UNSECURED 12/28 4.375%	11,736,730	298,978	314,430
RESIDENTIAL ACCREDIT LOANS, IN RALI 2002 QS16 A1	274	274	131
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO1 2A1	117,400	74,590	68,080
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO2 A1	32,912	22,481	11,753
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO3 A1	787,096	498,850	693,186
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO4 A1	247,539	159,865	215,943
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO4 A2	218,946	46,619	323,382
RESIDENTIAL ASSET SECURITIES C RASC 2005 KS9 M6	3,400,000	3,398,119	3,287,149
RESIDENTIAL FUNDING SECURITIES RFSC 2002 RP1 A1 144A	18,794	19,479	18,248
RESIDENTIAL FUNDING SECURITIES RFSC 2002 RP2 A1 144A	13,935	14,826	13,620
RESIDEO FUNDING INC COMPANY GUAR 144A 09/29 4%	908,000	850,489	792,230
RETAIL OPPORTUNITY IN COMPANY GUAR 10/28 6.75%	1,525,000	1,517,939	1,603,373
REWE INT FINANCE COMPANY GUAR REGS 09/30 4.875%	600,000	641,263	701,239
REXFORD INDUSTRIAL REALT COMPANY GUAR 12/30 2.125%	225,000	223,737	184,229
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85%	497,000	588,395	466,495
REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15%	390,000	423,173	386,928
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 10/27 4.75%	1,180,000	1,169,068	1,139,745
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 02/29 4.5%	225,000	217,101	209,259
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 07/28 7.25%	906,000	906,208	941,956
RING CONTAINER TECHN LG GRP LLC 2021 TERM LOAN B due 08/12/28	544,880	543,976	545,676
RINGCENTRAL INC SR UNSECURED 144A 08/30 8.5%	45,000	44,874	46,013
RITCHIE BROS HLDGS INC COMPANY GUAR 144A 03/31 7.75%	2,090,000	2,125,283	2,228,170
RITCHIE BROS HLDGS INC SR SECURED 144A 03/28 6.75%	1,721,000	1,727,968	1,771,894
RLJ LODGING TRUST LP SR SECURED 144A 09/29 4%	280,000	267,078	251,617
ROBERT BOSCH GMBH SR UNSECURED REGS 06/43 4.375%	300,000	317,717	355,273
ROBLOX CORP SR UNSECURED 144A 05/30 3.875%	430,000	417,603	383,461
ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 0.45%	5,395,000	5,346,783	5,348,981
ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 1.882%	21,835,000	21,687,462	21,687,910
ROCKCLIFF ENERGY II LLC SR UNSECURED 144A 10/29 5.5%	2,245,000	2,080,699	2,121,756
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/29 3.625%	1,000,000	950,558	905,080
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/31 3.875%	1,581,000	1,557,114	1,389,579
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875%	564,000	564,000	520,290
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4%	1,591,000	1,575,639	1,352,658



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ROCKFORD TOWER CLO LTD ROCKT 2017 2A BR 144A	1,500,000	1,464,368	1,499,721
ROCKFORD TOWER CLO LTD ROCKT 2017 3A A 144A	260,934	261,189	260,831
ROCKFORD TOWER CLO LTD ROCKT 2018 2A A 144A	500,000	493,603	499,981
ROCKFORD TOWER CLO LTD ROCKT 2021 1A C 144A	250,000	250,127	248,179
ROCKFORD TOWER CLO LTD ROCKT 2023 1A B 144A	3,250,000	3,250,000	3,254,171
ROCKFORD TOWER CLO LTD ROCKT 2023 1A D 144A	1,000,000	990,046	999,673
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/25 3.6%	2,084,000	2,006,251	2,016,718
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/30 4.8%	1,852,000	1,644,487	1,694,580
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/29 4.95%	82,000	82,296	78,342
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/25 2.95%	1,225,000	1,224,689	1,188,669
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8%	765,000	682,128	704,775
ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75%	200,000	209,314	200,352
ROLLS ROYCE PLC COMPANY GUAR REGS 10/27 5.75%	600,000	890,041	766,792
ROMANIA GOVERNMENT BOND BONDS 01/28 4.15%	2,940,000	581,492	605,843
ROMANIA GOVERNMENT BOND BONDS 02/32 6.7%	1,630,000	339,476	370,621
ROMANIA GOVERNMENT BOND BONDS 04/30 8%	10,165,000	2,324,602	2,452,172
ROMANIA GOVERNMENT BOND BONDS 04/31 7.35%	1,585,000	358,791	373,123
ROMANIA GOVERNMENT BOND BONDS 07/27 5.8%	5,210,000	1,374,386	1,139,672
ROMANIA GOVERNMENT BOND BONDS 09/32 8.25%	4,505,000	1,013,193	1,124,451
ROMANIA GOVERNMENT BOND BONDS 10/30 4.15%	7,575,000	1,923,413	1,488,004
ROMANIA GOVERNMENT BOND BONDS 10/34 4.75%	1,460,000	245,721	285,319
ROMANIA SR UNSECURED 144A 01/33 7.125%	600,000	604,191	646,044
ROMANIA SR UNSECURED 144A 01/44 6.125%	1,724,000	2,231,548	1,695,382
ROMANIA SR UNSECURED 144A 01/53 7.625%	974,000	1,012,197	1,089,438
ROMANIA SR UNSECURED 144A 02/31 3%	660,000	689,839	559,609
ROMANIA SR UNSECURED 144A 06/48 5.125%	120,000	116,425	102,600
ROMANIA SR UNSECURED 144A 11/27 5.25%	166,000	160,083	164,671
ROMANIA SR UNSECURED REGS 01/33 7.125%	242,000	253,173	260,571
ROMANIA SR UNSECURED REGS 01/44 6.125%	386,000	467,238	379,592
ROMANIA SR UNSECURED REGS 01/50 3.375%	500,000	639,955	375,581
ROMANIA SR UNSECURED REGS 02/27 3%	282,000	257,772	262,305
ROMANIA SR UNSECURED REGS 02/30 2.5%	250,000	206,523	238,715
ROMANIA SR UNSECURED REGS 02/31 3%	1,200,000	1,217,452	1,017,470
ROMANIA SR UNSECURED REGS 02/51 4%	1,428,000	1,303,521	1,032,355
ROMANIA SR UNSECURED REGS 03/29 2.875%	237,000	205,063	236,727
ROMANIA SR UNSECURED REGS 03/32 3.625%	992,000	829,242	856,096
ROMANIA SR UNSECURED REGS 04/49 4.625%	600,000	925,767	555,087
ROMANIA SR UNSECURED REGS 06/48 5.125%	240,000	280,607	205,200
ROMANIA SR UNSECURED REGS 07/31 2.124%	418,000	339,786	367,117
ROMANIA SR UNSECURED REGS 12/29 1.375%	1,500,000	1,650,759	1,363,074
ROMANIA UNSECURED 144A 02/27 3%	2,126,000	2,031,736	1,977,520
ROMANIA UNSECURED 144A 04/41 2.75%	1,275,000	1,512,542	943,647
ROMANIA UNSECURED 144A 05/34 6%	640,000	637,396	643,226
ROMARK CLO LTD RMRK 2017 1A B 144A	500,000	499,819	497,704
ROMARK CLO LTD RMRK 2018 2A A1 144A	962,795	949,261	962,842
ROMARK CLO LTD RMRK 2021 4A C1 144A	250,000	250,000	243,863
ROPER TECHNOLOGIES INC SR UNSECURED 09/25 1%	160,000	148,218	149,574
ROYAL BANK OF CANADA SR UNSECURED 01/24 VARIABLE	948,000	947,987	948,000
ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15%	470,000	469,519	445,515
ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/30 7.25%	715,000	711,101	746,892
ROYAL CARIBBEAN CRUISES SR SECURED 144A 01/29 8.25%	350,000	350,000	371,960
ROYAL CARIBBEAN CRUISES SR UNSECURED 10/27 7.5%	635,000	692,429	667,916

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5%	1,244,000	1,118,134	1,228,426
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25%	1,118,000	1,061,027	1,079,556
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/27 5.375%	372,000	366,544	368,299
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5%	270,000	265,153	267,451
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/27 11.625%	889,000	891,787	967,370
ROYALTY PHARMA PLC COMPANY GUAR 09/25 1.2%	850,000	846,744	793,482
ROYALTY PHARMA PLC COMPANY GUAR 09/27 1.75%	1,120,000	1,058,333	1,005,219
RRAM RRAM 2018 3A A1R2 144A	401,832	401,832	402,180
RRAM RRAM 2018 3A A2R2 144A	1,500,000	1,488,114	1,486,588
RRX LTD RRAMX 2021 5A A2 144A	250,000	243,951	250,777
RTE RESEAU DE TRANSPORT SR UNSECURED REGS 07/35 3.75%	500,000	533,106	576,908
RTX CORP SR UNSECURED 03/31 6%	900,000	899,440	960,095
RTX CORP SR UNSECURED 03/32 2.375%	7,106,000	5,944,517	5,927,833
RTX CORP SR UNSECURED 03/34 6.1%	3,440,000	3,468,168	3,740,929
RTX CORP SR UNSECURED 03/52 3.03%	470,000	323,571	325,642
RTX CORP SR UNSECURED 03/54 6.4%	2,960,000	2,949,049	3,439,876
RTX CORP SR UNSECURED 05/30 2.15%	1,594,000	1,561,890	1,614,101
RTX CORP SR UNSECURED 05/47 4.05%	550,000	571,508	459,679
RTX CORP SR UNSECURED 06/42 4.5%	560,000	521,543	510,167
RTX CORP SR UNSECURED 07/30 2.25%	430,000	429,636	371,893
RTX CORP SR UNSECURED 09/51 2.82%	773,000	495,570	513,667
RTX CORP SR UNSECURED 11/28 4.125%	420,000	420,488	410,547
RTX CORP SR UNSECURED 11/48 4.625%	164,000	144,810	150,167
RTX CORP SR UNSECURED 12/44 4.2%	125,000	152,083	103,378
RXO INC COMPANY GUAR 144A 11/27 7.5%	75,000	74,383	77,390
RYAN SPECIALTY GROUP SR SECURED 144A 02/30 4.375%	105,000	105,000	97,388
RYDER SYSTEM INC SR UNSECURED 03/28 5.65%	272,000	271,531	280,416
RYDER SYSTEM INC SR UNSECURED 06/28 5.25%	482,000	481,455	488,616
RYDER SYSTEM INC SR UNSECURED 12/26 2.9%	725,000	728,978	684,036
S+P GLOBAL INC COMPANY GUAR 03/27 2.45%	358,000	356,782	337,848
S+P GLOBAL INC COMPANY GUAR 03/29 2.7%	595,000	537,109	550,659
S+P GLOBAL INC COMPANY GUAR 08/28 4.75%	900,000	984,608	915,757
S+P GLOBAL INC COMPANY GUAR 08/30 1.25%	34,000	28,792	27,875
S+P GLOBAL INC COMPANY GUAR 144A 09/33 5.25%	380,000	381,301	398,366
SABEY DATA CENTER ISSUER LLC SDCP 2020 1 A2 144A	1,470,000	1,557,996	1,410,265
SABINE PASS LIQUEFACTION SR SECURED 03/27 5%	1,685,000	1,679,627	1,692,941
SABINE PASS LIQUEFACTION SR SECURED 03/28 4.2%	1,915,000	1,824,997	1,876,000
SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75%	200,000	201,110	199,884
SABINE PASS LIQUEFACTION SR SECURED 09/37 5.9%	256,000	256,430	270,205
SABRE GLBL INC SR SECURED 144A 09/25 7.375%	200,000	202,467	190,000
SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625%	749,000	729,394	749,115
SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35%	100,000	99,826	80,379
SAN DIEGO G + E 1ST MORTGAGE 04/53 5.35%	646,000	642,396	656,376
SAN FRANCISCO CA CITY CNTY P SFOWTR 11/41 FIXED 2.825%	75,000	70,376	58,109
SAN FRANCISCO CITY CNTY CA C SFOCTF 11/41 FIXED 6.487%	7,695,000	7,199,572	8,334,460
SAN MIGUEL INDUSTRIAS COMPANY GUAR 144A 08/28 3.5%	200,000	196,831	171,994
SANDS CHINA LTD SR UNSECURED 03/27 2.55%	440,000	442,780	400,553
SANDS CHINA LTD SR UNSECURED 03/29 3.1%	670,000	676,994	584,239
SANDS CHINA LTD SR UNSECURED 06/30 4.625%	500,000	521,671	454,913
SANDS CHINA LTD SR UNSECURED 08/25 5.375%	2,250,000	2,150,990	2,218,989
SANDS CHINA LTD SR UNSECURED 08/28 5.65%	2,100,000	2,118,104	2,083,443
SANTANDER BANK AUTO CREDIT LIN SBCLN 2022 B D 144A	181,368	181,368	181,235

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SANTANDER BANK AUTO CREDIT LIN SBCLN 2022 C D 144A	537,295	537,295	541,867
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 A3	1,960,000	1,959,712	1,988,834
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 B	1,400,000	1,399,661	1,431,950
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 C	1,600,000	1,599,989	1,641,202
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 A2	2,750,000	2,749,977	2,759,410
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 S1 R1 144A	1,417,529	1,417,459	1,417,464
SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4%	600,000	607,084	583,115
SANTANDER HOLDINGS USA SR UNSECURED 10/26 3.244%	350,000	352,290	329,717
SANTANDER RETAIL AUTO LEASE TR SRT 2022 B A2 144A	497,931	497,913	497,131
SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/99 VARIABLE	900,000	1,210,417	1,143,694
SANTANDER UK GROUP HLDGS SR UNSECURED 11/28 VARIABLE	2,900,000	2,798,055	2,726,310
SANTOS FINANCE LTD COMPANY GUAR 144A 04/31 3.649%	125,000	125,000	108,945
SARTORIUS FINANCE BV COMPANY GUAR REGS 09/29 4.375%	500,000	540,732	572,054
SARTORIUS FINANCE BV COMPANY GUAR REGS 09/32 4.5%	300,000	307,338	344,949
SARTORIUS FINANCE BV COMPANY GUAR REGS 09/35 4.875%	700,000	730,293	814,531
SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375%	200,000	194,470	185,739
SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5%	200,000	204,271	190,511
SAUDI ARABIAN OIL CO SR UNSECURED 144A 04/39 4.25%	680,000	735,957	607,615
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25%	625,000	619,455	443,098
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/70 3.5%	575,000	452,551	394,335
SAUDI ARABIAN OIL CO SR UNSECURED REGS 11/30 2.25%	2,000,000	1,681,486	1,717,460
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/53 5%	1,261,000	1,216,403	1,187,002
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/55 3.75%	790,000	838,252	600,218
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/33 2.25%	210,000	198,277	173,856
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/61 3.45%	945,000	662,783	663,696
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 04/49 5%	980,000	1,259,304	924,875
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/47 4.625%	800,000	914,826	717,256
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 11/51 3.25%	510,000	360,011	361,640
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/28 4.75%	663,000	668,411	669,155
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/50 5.25%	671,000	798,474	656,688
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/55 3.75%	798,000	716,843	606,296
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 02/61 3.45%	1,045,000	804,049	733,929
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 03/28 3.625%	200,000	212,219	193,500
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/29 4.375%	1,800,000	2,018,056	1,791,706
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/30 4.5%	400,000	406,433	400,192
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/49 5%	1,033,000	1,196,806	974,894
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/60 4.5%	512,000	543,498	442,855
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/47 4.625%	1,500,000	1,793,006	1,344,855
SAXON ASSET SECURITIES TRUST SAST 2004 1 A	63,441	63,221	56,902
SBA COMMUNICATIONS CORP SR UNSECURED 02/27 3.875%	1,209,000	1,222,131	1,161,357
SBA COMMUNICATIONS CORP SR UNSECURED 02/29 3.125%	100,000	100,000	89,865
SBA TOWER TRUST ASSET BACKED 144A 07/52 2.328%	1,462,000	1,503,759	1,291,666
SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 A3 144A	1,591,821	1,635,747	1,317,302
SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A	1,690,000	1,736,870	1,267,496
SC GAMES HOLDIN/US FINCO SR UNSECURED 144A 03/30 6.625%	1,637,000	1,581,703	1,547,669
SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 05/28 3.9%	444,000	445,728	431,488
SCIENCE APPLICATIONS INT COMPANY GUAR 144A 04/28 4.875%	650,000	636,454	619,125
SCIENTIFIC GAMES HLDGS LP 2022 USD TERM LOAN B due 04/04/29	1,281,647	1,277,668	1,281,006
SCIENTIFIC GAMES INTL INC 2022 USD TERM LOAN due 04/14/29	1,266,182	1,258,912	1,268,157
SCIH SALT HOLDINGS INC 2021 TERM LOAN B due 03/16/27	400,953	400,660	401,142
SCIH SALT HOLDINGS INC SR UNSECURED 144A 05/29 6.625%	260,000	218,050	242,812
SCIL IV LLC / SCIL USA H SR SECURED 144A 11/26 5.375%	1,415,000	1,424,936	1,358,304

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SCIL IV LLC / SCIL USA H SR SECURED REGS 07/28 9.5%	100,000	108,885	118,215
SCOTTS MIRACLE GRO CO COMPANY GUAR 02/32 4.375%	167,000	122,340	141,530
SCOTTS MIRACLE GRO CO COMPANY GUAR 04/31 4%	805,000	778,093	684,005
SCOTTS MIRACLE GRO CO COMPANY GUAR 10/29 4.5%	250,000	216,559	222,504
SCRIPPS ESCROW II INC SR SECURED 144A 01/29 3.875%	400,000	376,811	353,772
SEADRILL FINANCE LTD SECURED 144A 08/30 8.375%	1,000,000	1,000,000	1,043,330
SEAGATE HDD CAYMAN COMPANY GUAR 12/32 9.625%	592,875	627,577	677,953
SEAGATE HDD CAYMAN COMPANY GUAR 144A 07/31 8.5%	457,000	463,808	496,080
SEAGATE HDD CAYMAN COMPANY GUAR 144A 12/29 8.25%	170,000	170,000	183,350
SEALED AIR/SEALED AIR US COMPANY GUAR 144A 02/28 6.125%	205,000	205,744	206,689
SEALED AIR/SEALED AIR US COMPANY GUAR 144A 02/31 7.25%	2,481,000	2,481,000	2,630,604
SEATTLE CHILDREN HOSP UNSECURED 10/50 2.719%	115,000	86,736	76,724
SEAWORLD PARKS + ENTERTA SR SECURED 144A 05/25 8.75%	805,000	810,920	809,025
SECURITIZED ASSET BACKED RECEI SABR 2006 WM4 A2A	537,679	524,938	152,201
SECURITIZED ASSET BACKED RECEI SABR 2007 BR1 A2A	513,169	489,293	216,795
SECURITIZED ASSET BACKED RECEI SABR 2007 BR5 A2A	348,662	318,818	255,253
SEG HLD LLC/SEG FIN CORP SR SECURED 144A 10/28 5.625%	1,175,000	1,204,559	1,179,406
SELECT MEDICAL CORP COMPANY GUAR 144A 08/26 6.25%	3,688,000	3,648,863	3,707,403
SELECT MEDICAL CORPORATION 2023 TERM LOAN B1 due 03/06/27	497,500	497,500	497,032
SEMPRA SR UNSECURED 08/33 5.5%	1,110,000	1,106,858	1,152,738
SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375%	752,000	645,819	697,473
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 04/29 4%	300,000	300,000	278,822
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 09/30 5.875%	616,000	601,714	611,899
SEQUOIA MORTGAGE TRUST SEMT 2003 4 2A1	7,029	6,641	6,377
SEQUOIA MORTGAGE TRUST SEMT 2007 2 1A2	1,134,878	1,112,647	1,044,051
SEQUOIA MORTGAGE TRUST SEMT 9 1A	517	547	486
SERVICE CORP INTL SR UNSECURED 08/30 3.375%	150,000	129,799	130,726
SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5%	300,000	314,675	303,407
SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5%	250,000	243,867	228,869
SERVICE PROPERTIES TRUST SR SECURED 144A 11/31 8.625%	1,239,000	1,228,738	1,298,045
SETANTA AIRCRAFT LEASING DAC TERM LOAN B due 11/05/28	1,010,000	1,008,247	1,012,525
SFAVE COMMERCIAL MORTGAGE SECU SFAVE 2015 5AVE A1 144A	472,500	502,555	347,602
SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 A 144A	5,000,000	5,000,000	4,677,221
SG CAPITAL PARTNERS SGR 2019 3 M1 144A	1,800,000	1,799,896	1,640,932
SG CAPITAL PARTNERS SGR 2021 2 A1 144A	2,069,379	1,673,160	1,668,537
SG CAPITAL PARTNERS SGR 2022 2 A1 144A	297,297	297,094	297,484
SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 B	500,000	532,968	435,075
SG MORTGAGE SECURITIES TRUST SGMS 2006 OPT2 A2	3,046,511	2,755,479	2,713,990
SHACKLETON CLO LTD SHACK 2015 7RA C 144A	250,000	250,321	246,689
SHEA HOMES LP/FNDG CP SR UNSECURED 02/28 4.75%	1,200,000	1,197,604	1,128,000
SHEA HOMES LP/FNDG CP SR UNSECURED 04/29 4.75%	600,000	614,738	552,000
SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75%	210,000	209,916	192,105
SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25%	1,320,000	1,302,694	996,143
SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375%	860,000	858,580	790,669
SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55%	450,000	468,513	426,617
SHERWIN WILLIAMS CO SR UNSECURED 06/24 3.125%	525,000	524,948	519,388
SHERWIN WILLIAMS CO SR UNSECURED 06/27 3.45%	1,230,000	1,280,619	1,187,926
SHERWIN WILLIAMS CO SR UNSECURED 06/47 4.5%	631,000	627,930	579,722
SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 11/26 4.625%	665,000	658,874	646,653
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2%	249,000	237,752	239,585
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 03/24 0.65%	3,750,000	3,714,761	3,714,473
SIERRA RECEIVABLES FUNDING CO SRFC 2019 2A A 144A	491,673	502,728	480,278

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SIERRA RECEIVABLES FUNDING CO SRFC 2020 2A C 144A	585,494	601,613	563,357
SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A	642,730	635,154	605,671
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A A 144A	149,810	149,775	144,327
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A C 144A	200,375	200,346	190,023
SIERRA RECEIVABLES FUNDING CO SRFC 2023 2A A 144A	1,599,155	1,599,134	1,610,529
SIERRA RECEIVABLES FUNDING CO SRFC 2023 3A B 144A	2,235,687	2,235,563	2,267,710
SIG COMBIBLOC PURCHASER COMPANY GUAR REGS 06/25 2.125%	900,000	1,087,858	972,778
SIGMA HOLDCO BV COMPANY GUAR 144A 05/26 7.875%	2,094,000	1,911,569	1,884,600
SIGNAL PEAK CLO, LLC SPEAK 2016 3A BR2 144A	500,000	500,041	499,000
SIGNAL PEAK CLO, LLC SPEAK 2017 4A AR 144A	9,000,000	9,000,000	8,961,360
SIGNAL PEAK CLO, LLC SPEAK 2020 8A A 144A	2,000,000	1,996,981	1,996,420
SIGNAL PEAK CLO, LLC SPEAK 2020 8A B 144A	250,000	250,485	247,460
SILGAN HOLDINGS INC COMPANY GUAR 03/25 3.25%	200,000	241,369	219,229
SILVER ROCK CLO LTD SLVRK 2020 1A BR 144A	3,000,000	3,000,000	3,005,406
SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625%	1,358,000	1,291,212	1,175,939
SIMON + SCHUSTER INC TERM LOAN B due 10/30/30	1,552,999	1,537,469	1,556,881
SIMON PROPERTY GROUP LP SR UNSECURED 01/34 6.25%	1,560,000	1,544,815	1,699,213
SIMON PROPERTY GROUP LP SR UNSECURED 02/24 3.75%	11,752,000	11,731,369	11,731,881
SINCLAIR TELEVISION GROU COMPANY GUAR 144A 02/27 5.125%	400,000	338,381	357,000
SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/30 5.5%	480,000	493,475	360,058
SINCLAIR TELEVISION GROUP INC 2022 TERM LOAN B4 due 04/21/29	494,975	492,843	401,672
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/30 2.7%	510,000	487,981	462,825
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/50 3.35%	200,000	169,421	153,126
SINOPEC GRP OVERSEA 2012 COMPANY GUAR REGS 05/42 4.875%	433,000	480,404	426,891
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/28 4%	189,000	180,878	174,672
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/29 5.5%	895,000	909,148	865,313
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/30 4.125%	2,825,000	2,792,454	2,513,612
SIRIUS XM RADIO INC COMPANY GUAR 144A 08/27 5%	112,000	104,227	108,115
SIRIUS XM RADIO INC COMPANY GUAR 144A 09/26 3.125%	1,081,000	1,003,372	1,016,163
SIRIUS XM RADIO INC COMPANY GUAR 144A 09/31 3.875%	4,045,000	3,191,446	3,460,365
SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.875%	468,000	462,337	484,951
SITIOS LATINOAMERICA COMPANY GUAR 144A 04/32 5.375%	200,000	176,077	185,809
SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 05/31 7.25%	4,722,000	4,626,608	4,736,544
SIX FLAGS THEME PARKS SR SECURED 144A 07/25 7%	324,000	327,065	325,403
SIXTH STREET CLO LTD. SIXST 2021 20A A1 144A	2,000,000	1,971,232	1,997,137
SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5%	1,705,000	1,632,240	1,479,088
SKILLSOFT CORPORATION 2021 TERM LOAN due 07/14/28	839,818	827,169	784,180
SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B due 10/20/27	800,000	825,716	818,248
SLC STUDENT LOAN TRUST SLCLT 2008 1 A4A	464,781	472,407	468,209
SLM STUDENT LOAN TRUST SLMA 2005 4 A4	29,654,561	28,860,450	28,457,407
SM ENERGY CO SR UNSECURED 09/26 6.75%	292,000	286,199	291,062
SMALL BUSINESS ADMINISTRATION SBAP 2005 20H 1	83,759	83,759	81,559
SMALL BUSINESS ADMINISTRATION SBAP 2006 20B 1	133,975	133,975	133,325
SMALL BUSINESS ADMINISTRATION SBAP 2006 20E 1	95,151	95,718	95,384
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	230,095	242,018	229,568
SMALL BUSINESS ADMINISTRATION SBAP 2009 20E 1	226,799	226,799	219,891
SMALL BUSINESS ADMINISTRATION SBAP 2010 20B 1	134,851	142,552	133,492
SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1	153,815	153,815	141,735
SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1	283,216	283,216	250,834
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	148,186	148,186	142,809
SMB PRIVATE EDUCATION LOAN TRU SMB 2017 A A2A 144A	700,464	699,045	676,203
SMB PRIVATE EDUCATION LOAN TRU SMB 2017 B A2B 144A	128,797	128,797	127,426



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 A A2B 144A	591,712	591,712	586,448
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 B A2A 144A	1,141,506	1,137,790	1,107,711
SMB PRIVATE EDUCATION LOAN TRU SMB 2020 PTB A2B 144A	119,286	115,133	117,155
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A	1,284,618	1,273,228	1,250,585
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A	1,106,958	1,108,368	975,884
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A	1,068,119	1,067,801	989,544
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C APT1 144A	361,272	361,206	316,237
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 A A1B 144A	670,705	670,705	666,491
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1A 144A	4,835,897	4,835,254	4,731,438
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1B 144A	1,681,890	1,681,890	1,689,309
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C A1A 144A	364,369	364,275	368,975
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 D A1A 144A	3,133,274	3,132,908	3,248,824
SMYRNA READY MIX CONCRET SR SECURED 144A 11/28 6%	2,431,000	2,313,937	2,393,676
SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875%	1,496,000	1,496,000	1,572,761
SNAP ONE HOLDINGS CORP TERM LOAN B due 12/08/28	744,318	700,022	720,128
SNF GROUP SACA SR UNSECURED 144A 03/27 3.125%	900,000	894,889	819,315
SNF GROUP SACA SR UNSECURED 144A 03/30 3.375%	1,015,000	1,014,793	871,480
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 F A2FX 144A	363,881	363,763	350,252
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2020 C AFX 144A	151,832	151,810	137,285
SOCIALIST REP OF VIETNAM SR UNSECURED REGS 11/24 4.8%	602,000	611,707	595,378
SOCIETE GENERALE 144A 12/26 VARIABLE	3,215,000	3,215,000	2,960,086
SOCIETE GENERALE REGS 10/24 1.875%	1,200,000	1,378,124	1,489,775
SOCIETE GENERALE SUBORDINATED 144A 06/33 VARIABLE	2,110,000	2,110,000	2,108,930
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2023 1S A 144A	387,829	387,824	387,239
SOFI PERS LN TR 2023 1 11/30 6	440,000	439,985	439,985
SOFTBANK GROUP CORP SR UNSECURED REGS 07/24 2.125%	100,000	107,289	108,256
SOFTBANK GROUP CORP SR UNSECURED REGS 07/26 4%	215,000	194,810	201,002
SOFTBANK GROUP CORP SR UNSECURED REGS 07/32 3.875%	100,000	87,054	94,210
SOFTBANK GROUP CORP SR UNSECURED REGS 09/25 3.125%	100,000	102,517	106,589
SOLARIS MIDSTREAM HOLDIN COMPANY GUAR 144A 04/26 7.625%	1,634,000	1,598,599	1,656,726
SONIC AUTOMOTIVE INC COMPANY GUAR 144A 11/31 4.875%	400,000	401,490	356,550
SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN due 12/11/26	2,050,000	2,052,401	2,046,577
SOTERA HEALTH HOLDINGS, LLC 2023 INCREMENTAL TERM LOAN B due	583,538	569,821	583,176
SOUND INPATIENT PHYSICIANS INC SECOND LIEN due 06/26/26	550,000	551,935	29,150
SOUND POINT CLO LTD SNDPT 2016 2A CR2 144A	500,000	500,342	499,759
SOUND POINT CLO LTD SNDPT 2018 2A A 144A	3,047,501	3,026,433	3,039,971
SOUTHERN CAL EDISON 1ST MORTGAGE 02/26 1.2%	137,000	137,117	127,604
SOUTHERN CAL EDISON 1ST MORTGAGE 02/32 2.75%	1,240,000	1,076,690	1,067,089
SOUTHERN CAL EDISON 1ST MORTGAGE 03/29 4.2%	750,000	748,291	736,006
SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65%	289,000	288,360	218,033
SOUTHERN CAL EDISON 1ST MORTGAGE 10/28 5.65%	1,220,000	1,218,441	1,272,698
SOUTHERN CAL EDISON 1ST MORTGAGE 11/32 5.95%	324,000	338,782	348,705
SOUTHERN CAL EDISON 1ST MORTGAGE 12/53 5.875%	495,000	481,384	534,740
SOUTHERN CAL EDISON 1ST REF MORT 04/35 5.75%	235,000	236,919	241,046
SOUTHERN CO GAS CAPITAL COMPANY GUAR 01/31 1.75%	1,530,000	1,531,732	1,252,500
SOUTHERN CO JR SUBORDINA 01/51 VARIABLE	6,475,000	6,482,865	6,156,708
SOUTHERN CO JR SUBORDINA 08/24 VARIABLE	1,800,000	1,802,136	1,784,988
SOUTHERN CO JR SUBORDINA 08/27 5.113%	2,550,000	2,558,377	2,586,038
SOUTHERN CO JR SUBORDINA 09/51 VARIABLE	2,665,000	2,271,539	2,426,490
SOUTHERN CO JR SUBORDINA 09/81 VARIABLE	957,000	840,206	907,130
SOUTHERN CO SR UNSECURED 04/30 3.7%	2,000,000	2,118,974	1,886,962
SOUTHERN CO SR UNSECURED 06/28 4.85%	1,125,000	1,120,410	1,134,235

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SOUTHERN CO SR UNSECURED 06/33 5.2%	3,690,000	3,674,405	3,770,974
SOUTHERN CO SR UNSECURED 07/26 3.25%	980,000	969,435	945,761
SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25%	4,830,000	4,907,117	4,680,586
SOUTHERN GAS CORRIDOR GOVT GUARANT REGS 03/26 6.875%	826,000	896,083	838,390
SOUTHERN NATURAL GAS SR UNSECURED 03/32 8%	780,000	768,533	913,001
SOUTHWEST GAS CORP SR UNSECURED 03/28 5.45%	259,000	258,672	265,162
SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375%	1,902,000	1,810,379	1,856,283
SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75%	2,479,000	2,407,576	2,293,841
SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375%	980,000	995,244	957,735
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 08/46 3.4%	165,000	118,933	119,248
SPACE COAST CREDIT UNION SCCU 2023 1A A2 144A	1,000,000	999,948	1,002,441
SPECIALTY BUILDING PRODU SR SECURED 144A 09/26 6.375%	1,744,000	1,619,882	1,710,445
SPECTRUM BRANDS INC COMPANY GUAR 144A 03/31 3.875%	1,470,000	1,248,306	1,338,788
SPECTRUM BRANDS INC COMPANY GUAR 144A 07/30 5.5%	1,588,000	1,601,594	1,540,948
SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5%	858,000	774,841	820,239
SPIRIT AEROSYSTEMS INC COMPANY GUAR 06/28 4.6%	1,700,000	1,706,216	1,503,551
SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.375%	343,000	347,172	375,263
SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/30 9.75%	2,124,000	2,124,000	2,283,946
SPIRIT AEROSYSTEMS, INC. 2022 TERM LOAN due 01/15/27	493,750	482,745	494,777
SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1%	28,162	28,212	25,859
SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8%	525,000	531,212	373,757
SPIRIT REALTY LP COMPANY GUAR 01/30 3.4%	800,000	820,387	729,365
SPRINGS WINDOW FASHIONS LLC 2021 TERM LOAN B due 10/06/28	1,395,827	1,363,961	1,248,400
SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75%	6,435,000	7,691,122	7,944,246
SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875%	789,000	883,242	854,374
SPRINT LLC COMPANY GUAR 02/25 7.625%	3,675,000	3,739,275	3,739,151
SPRINT LLC COMPANY GUAR 03/26 7.625%	1,539,000	1,640,498	1,607,052
SPRINT LLC COMPANY GUAR 06/24 7.125%	750,000	766,853	753,243
SPX FLOW INC SR UNSECURED 144A 04/30 8.75%	2,146,000	2,026,783	2,146,000
SRAM LLC 2021 TERM LOAN B due 05/18/28	265,455	264,999	264,626
SREIT TRUST SREIT 2021 FLWR A 144A	625,000	611,060	613,436
SREIT TRUST SREIT 2021 FLWR C 144A	415,000	403,241	405,617
SRS DISTRIBUTION INC COMPANY GUAR 144A 07/29 6.125%	1,319,000	1,216,746	1,250,452
SRS DISTRIBUTION INC COMPANY GUAR 144A 12/29 6%	350,000	316,260	326,342
SRS DISTRIBUTION INC SR SECURED 144A 07/28 4.625%	2,357,000	2,278,551	2,236,076
SRS DISTRIBUTION INC. 2021 TERM LOAN B due 06/02/28	2,119,086	2,088,176	2,119,976
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 09/27 5.5%	810,000	822,454	798,167
STACK INFRASTRUCTURE ISSUER LL SIDC 2023 3A A2 144A	1,763,000	1,691,855	1,745,625
STANDARD CHARTERED PLC SR UNSECURED 144A 06/32 VARIABLE	800,000	674,491	648,517
STANDARD CHARTERED PLC SR UNSECURED REGS 01/28 VARIABLE	1,987,000	1,922,472	2,008,796
STANDARD CHARTERED PLC SR UNSECURED REGS 07/27 VARIABLE	1,827,000	1,738,046	1,884,244
STANDARD CHARTERED PLC SR UNSECURED REGS 10/27 VARIABLE	268,000	269,881	280,418
STANDARD CHARTERED PLC SUBORDINATED 144A 02/36 VARIABLE	200,000	200,000	163,878
STANDARD INDUSTRIES INC SR UNSECURED 144A 01/28 4.75%	2,336,000	2,132,962	2,249,771
STANDARD INDUSTRIES INC SR UNSECURED 144A 01/31 3.375%	700,000	675,833	602,133
STANDARD INDUSTRIES INC SR UNSECURED 144A 07/30 4.375%	1,512,000	1,457,705	1,391,319
STANDARD INDUSTRIES INC SR UNSECURED REGS 11/26 2.25%	2,400,000	2,858,920	2,499,355
STANDARD INDUSTRIES INC. 2021 TERM LOAN B due 09/22/28	511,706	508,233	512,484
STAR ENERGY CO ISSUE SR SECURED 144A 10/38 4.85%	295,000	296,475	270,164
STAR PARENT INC SR SECURED 144A 10/30 9%	1,084,000	1,083,261	1,142,473
STAR PARENT, INC. TERM LOAN B due 09/27/30	450,000	444,025	444,186
STARBUCKS CORP SR UNSECURED 02/32 3%	883,000	755,129	793,626

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STARBUCKS CORP SR UNSECURED 11/28 4%	875,000	838,822	862,498
STARWOOD COMMERCIAL MORTGAGE T STWD 2019 FL1 AS 144A	750,000	722,763	726,611
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 3 A1 144A	1,368,092	1,368,003	1,123,631
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 6 A1 144A	893,601	893,555	735,207
STARWOOD PROPERTY TRUST INC 2021 TERM LOAN B3 due 07/26/26	485,084	485,084	483,571
STARWOOD PROPERTY TRUST INC 2022 TERM LOAN B due 11/18/27	1,079,100	1,053,881	1,075,507
STARWOOD PROPERTY TRUST SR UNSECURED 144A 07/26 3.625%	425,000	427,261	402,594
STATE OF ISRAEL SR UNSECURED 01/50 3.375%	280,000	303,495	198,450
STATE OF ISRAEL SR UNSECURED 07/30 2.75%	470,000	470,000	414,775
STATE OF ISRAEL SR UNSECURED 07/50 3.875%	200,000	200,000	154,308
STATE OF ISRAEL SR UNSECURED REGS 05/60 3.8%	1,400,000	1,411,647	1,001,644
STATE OF MINAS GERAIS GOVT GUARANT 144A 02/28 5.333%	250,000	265,526	245,313
STATE OF QATAR SR UNSECURED 144A 03/49 4.817%	1,425,000	1,681,830	1,386,383
STATE OF QATAR SR UNSECURED 144A 04/48 5.103%	700,000	912,648	707,980
STATE OF QATAR SR UNSECURED 144A 04/50 4.4%	1,485,000	1,770,914	1,366,200
STATE OF QATAR SR UNSECURED REGS 03/49 4.817%	3,751,000	4,886,779	3,649,348
STATE OF QATAR SR UNSECURED REGS 04/30 3.75%	2,800,000	3,139,261	2,731,254
STATE OF QATAR SR UNSECURED REGS 04/50 4.4%	200,000	234,638	184,000
STATE OF QATAR SR UNSECURED REGS 06/26 3.25%	943,000	965,409	915,936
STATE OIL CO OF THE AZER SR UNSECURED REGS 03/30 6.95%	608,000	691,454	637,640
STATE STREET CORP SR UNSECURED 03/31 VARIABLE	350,000	350,000	314,489
STATION CASINOS LLC COMPANY GUAR 144A 02/28 4.5%	100,000	99,414	94,201
STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.625%	2,684,000	2,300,274	2,420,094
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45%	1,885,000	1,734,414	1,736,444
STEEL DYNAMICS INC SR UNSECURED 06/25 2.4%	310,000	309,644	297,126
STEEL DYNAMICS INC SR UNSECURED 10/27 1.65%	575,000	572,777	512,100
STEEL DYNAMICS INC SR UNSECURED 10/50 3.25%	540,000	499,210	374,940
STERIS PLC COMPANY GUAR 03/31 2.7%	1,099,000	1,068,701	947,014
STIFEL FINANCIAL CORP SR UNSECURED 05/30 4%	900,000	958,270	817,731
STRATHCONA RESOURCES SR UNSECURED 144A 08/26 6.875%	1,115,000	1,085,694	1,064,819
STRATUS CLO STRAS 2021 3A C 144A	250,000	250,000	250,117
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 14 M	918,982	892,286	798,653
STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8	1,330,962	1,330,962	1,302,079
STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2	673,355	664,862	628,058
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR7 A1A	643,892	632,241	574,155
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 11A2	212,567	0	138,274
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 3A1	177,629	128,653	77,058
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR8 A1A	358,339	244,462	306,424
STRUCTURED ASSET SECURITIES CO SASC 2006 OPT1 A1	411,729	407,648	405,936
STRYKER CORP SR UNSECURED 06/30 1.95%	400,000	398,965	342,556
SUBURBAN PROPANE PARTNRS SR UNSECURED 03/27 5.875%	400,000	404,561	398,168
SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5%	867,000	773,229	792,523
SUGAR HSP GMNG PROP/FIN SR SECURED 144A 05/25 5.875%	525,000	511,918	520,726
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 3.04%	3,300,000	3,308,878	3,002,438
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/30 2.13%	2,200,000	2,200,000	1,856,400
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/24 2.448%	200,000	194,960	195,629
SUMMER BIDCO BV SR UNSECURED REGS 11/25 9%	112,937	104,149	123,508
SUMMIT DIGITEL INFRASTR SR SECURED 144A 08/31 2.875%	825,000	764,991	677,565
SUMMIT MATERIALS LLC 2023 INCREMENTAL TERM LOAN B due 11/30/	790,650	788,673	793,125
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25%	166,000	164,136	160,605
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/31 7.25%	1,524,000	1,524,859	1,603,799
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 03/27 6.5%	780,000	781,636	779,491

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SUNAC CHINA HOLDINGS LIMITED 09/28 CONVERTIBLE	1,308,838	1,049,470	294,489
SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	567,164	348,891	108,951
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/26 6%	158,770	66,095	19,418
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/27 6.25%	158,770	55,723	16,857
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/27 6.5%	317,541	101,021	29,642
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/28 6.75%	476,313	126,890	37,753
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/29 7%	476,313	118,309	35,390
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/30 7.25%	223,755	49,816	14,262
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/32 CONVERTIBLE	421,947	160,003	32,068
SUNNOVA ENERGY CORP COMPANY GUAR 144A 10/28 11.75%	205,000	176,803	185,926
SUNNOVA HESTIA I ISSUER, LLC SNVA 2023 GRID1 1A 144A	245,960	239,920	251,116
SUNOCO LP/FINANCE CORP COMPANY GUAR 04/27 6%	750,000	759,667	751,076
SUNOCO LP/FINANCE CORP COMPANY GUAR 05/29 4.5%	1,141,000	1,130,980	1,059,134
SUNOCO LP/FINANCE CORP COMPANY GUAR 144A 09/28 7%	2,480,000	2,480,000	2,558,103
SURA ASSET MANAGEMENT COMPANY GUAR REGS 04/24 4.875%	310,000	309,416	307,874
SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125%	199,000	196,835	165,055
SWF ESCROW ISSUER CORP SR UNSECURED 144A 10/29 6.5%	300,000	299,422	215,625
SYCAMORE TWP OH 10/34 1	7,000,000	7,000,000	7,011,272
SYMPHONY CLO LTD SYMP 2018 19A A 144A	639,372	635,170	638,856
SYMPHONY CLO LTD SYMP 2018 19A B 144A	1,200,000	1,177,046	1,176,678
SYMPHONY CLO LTD SYMP 2020 23A CR 144A	750,000	750,000	748,423
SYMPHONY CLO LTD SYMP 2023 40A A1 144A	1,670,000	1,670,000	1,672,999
SYMPHONY STATIC CLO LTD SSTAT 2021 1A A 144A	1,087,748	1,076,428	1,085,377
SYNAPTICS INC COMPANY GUAR 144A 06/29 4%	2,021,000	1,713,507	1,812,809
SYNCHRONY FINANCIAL SR UNSECURED 08/26 3.7%	900,000	936,212	847,104
SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25%	455,000	453,506	452,425
SYSCO CORPORATION COMPANY GUAR 04/40 6.6%	150,000	149,734	168,255
T MOBILE USA INC COMPANY GUAR 01/33 5.2%	825,000	803,153	846,802
T MOBILE USA INC COMPANY GUAR 02/26 1.5%	825,000	824,469	768,383
T MOBILE USA INC COMPANY GUAR 02/26 2.25%	1,825,000	1,826,365	1,729,252
T MOBILE USA INC COMPANY GUAR 02/28 2.05%	550,000	553,503	496,678
T MOBILE USA INC COMPANY GUAR 02/29 2.625%	1,300,000	1,208,373	1,170,358
T MOBILE USA INC COMPANY GUAR 02/31 2.55%	2,350,000	2,074,739	2,026,475
T MOBILE USA INC COMPANY GUAR 02/31 2.875%	10,902,000	9,776,360	9,609,163
T MOBILE USA INC COMPANY GUAR 02/41 3%	525,000	522,527	394,305
T MOBILE USA INC COMPANY GUAR 02/51 3.3%	950,000	706,136	689,430
T MOBILE USA INC COMPANY GUAR 04/25 3.5%	1,340,000	1,358,861	1,311,890
T MOBILE USA INC COMPANY GUAR 04/27 3.75%	2,228,000	2,279,718	2,163,335
T MOBILE USA INC COMPANY GUAR 04/29 3.375%	6,147,000	5,808,303	5,711,027
T MOBILE USA INC COMPANY GUAR 04/30 3.875%	11,107,000	11,238,108	10,541,674
T MOBILE USA INC COMPANY GUAR 04/31 3.5%	5,233,000	5,228,390	4,780,592
T MOBILE USA INC COMPANY GUAR 04/40 4.375%	875,000	859,928	791,878
T MOBILE USA INC COMPANY GUAR 07/28 4.8%	899,000	890,644	907,159
T MOBILE USA INC COMPANY GUAR 11/31 2.25%	34,000	29,184	28,338
T MOBILE USA INC COMPANY GUAR 11/60 3.6%	600,000	598,541	436,655
TACALA LLC 1ST LIEN TERM LOAN due 02/05/27	587,534	588,531	588,803
TACO BELL FUNDING, LLC BELL 2016 1A A23 144A	529,688	509,933	518,007
TACO BELL FUNDING, LLC BELL 2021 1A A2I 144A	1,866,750	1,866,750	1,671,647
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7%	585,000	584,980	567,473
TAKEDA PHARMACEUTICAL SR UNSECURED 03/30 2.05%	1,936,000	1,844,050	1,661,718
TAL ADVANTAGE VII LLC TAL 2020 1A A 144A	1,054,000	1,064,063	949,486
TALEN ENERGY SUPPLY LLC SR SECURED 144A 06/30 8.625%	1,545,000	1,553,655	1,648,405

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TALEN ENERGY SUPPLY, LLC 2023 TERM LOAN B due 05/17/30	779,696	775,171	782,948
TALEN ENERGY SUPPLY, LLC 2023 TERM LOAN C due 05/17/30	512,524	509,411	514,661
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 01/28 5.5%	190,000	168,740	179,552
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 03/27 6%	250,000	253,723	244,470
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 09/31 6%	110,000	109,987	101,616
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 10/25 7.5%	425,000	425,644	427,125
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6%	4,208,000	4,237,092	3,912,259
TAPESTRY INC SR UNSECURED 11/28 7.35%	325,000	324,118	341,274
TAPESTRY INC SR UNSECURED 11/30 7.7%	1,000,000	997,151	1,054,342
TAPESTRY INC SR UNSECURED 11/33 7.85%	170,000	169,113	181,804
TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2%	565,000	564,117	520,761
TARGA RESOURCES CORP COMPANY GUAR 03/34 6.5%	241,000	254,452	260,586
TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2%	433,000	422,528	435,163
TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5%	2,009,000	1,951,973	1,985,855
TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875%	1,265,000	1,309,907	1,306,378
TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4%	666,000	645,547	609,260
TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875%	2,319,000	2,324,271	2,250,056
TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5%	140,000	141,852	140,012
TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5%	1,000,000	1,025,079	1,013,200
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A	530,000	525,222	526,838
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM B 144A	2,421,000	2,399,128	2,386,776
TAURUS CMBS TAURS 2021 UK4A D 144A	93,103	129,124	112,641
TAYLOR MORRISON COMM COMPANY GUAR 144A 01/28 5.75%	1,700,000	1,835,578	1,705,933
TAYLOR MORRISON COMM COMPANY GUAR 144A 06/27 5.875%	60,000	64,657	60,300
TCI FLATIRON CLO LTD TFLAT 2017 1A AR 144A	1,294,723	1,285,117	1,292,313
TCW GEM LTD TCW 2020 1A DRR 144A	550,000	550,000	522,364
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9%	3,920,000	4,226,410	3,709,833
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85%	88,000	88,500	101,657
TEAMSYSTEM SPA SR SECURED REGS 02/28 3.5%	100,000	120,910	101,988
TECHEM VERWALTUNGSGES SR SECURED REGS 07/26 6%	87,034	105,901	95,661
TECHEM VERWALTUNGSGESELL SR SECURED REGS 07/25 2%	220,000	229,073	237,284
TECK RESOURCES LIMITED SR UNSECURED 07/30 3.9%	382,000	380,723	355,010
TECK RESOURCES LIMITED SR UNSECURED 08/40 6%	30,000	30,754	30,513
TEGNA INC COMPANY GUAR 03/28 4.625%	653,000	662,082	609,948
TEGNA INC COMPANY GUAR 144A 03/26 4.75%	84,000	85,200	81,753
TELE COLUMBUS AG SR SECURED REGS 05/25 3.875%	100,000	73,091	69,924
TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721%	4,548,000	4,609,600	4,628,650
TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2%	212,000	194,899	213,176
TELECOM ITALIA CAPITAL COMPANY GUAR 09/34 6%	255,000	217,384	242,159
TELECOM ITALIA CAPITAL COMPANY GUAR 11/33 6.375%	1,255,000	1,211,218	1,227,076
TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303%	6,123,000	6,124,800	6,094,067
TELECOM ITALIA SPA SR UNSECURED REGS 01/29 1.625%	335,000	284,847	318,849
TELECOM ITALIA SPA SR UNSECURED REGS 02/28 6.875%	200,000	217,924	234,783
TELECOM ITALIA SPA SR UNSECURED REGS 07/28 7.875%	230,000	252,461	281,763
TELEFLEX INC COMPANY GUAR 11/27 4.625%	922,000	851,687	900,361
TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895%	880,000	896,894	780,726
TELEFONICA EUROPE BV COMPANY GUAR REGS 12/99 VARIABLE	500,000	580,917	558,425
TELEFONICA MOVILES CHILE SR UNSECURED 144A 11/31 3.537%	175,000	175,000	129,213
TELENET FINANCE LUX NOTE SR SECURED 144A 03/28 5.5%	1,600,000	1,622,035	1,496,000
TELEPERFORMANCE SR UNSECURED REGS 11/31 5.75%	200,000	215,394	234,621
TELESAT CANADA/TELESAT L COMPANY GUAR 144A 10/27 6.5%	816,000	826,461	381,441
TEMPO ACQUISITION LLC/FI SR SECURED 144A 06/25 5.75%	377,000	379,078	377,713



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TENDER OPTION BOND TRUST RECEI TENGEN 08/39 ADJUSTABLE VARIA	54,441	54,441	54,441
TENET HEALTHCARE CORP COMPANY GUAR 10/28 6.125%	920,000	942,211	917,396
TENET HEALTHCARE CORP SECURED 02/27 6.25%	3,157,000	3,120,642	3,172,441
TENET HEALTHCARE CORP SR SECURED 01/26 4.875%	2,753,000	2,751,525	2,722,572
TENET HEALTHCARE CORP SR SECURED 01/30 4.375%	524,000	512,679	485,690
TENET HEALTHCARE CORP SR SECURED 06/28 4.625%	505,000	512,502	481,698
TENET HEALTHCARE CORP SR SECURED 06/29 4.25%	375,000	361,079	349,385
TENET HEALTHCARE CORP SR SECURED 06/30 6.125%	2,757,000	2,753,308	2,786,974
TENET HEALTHCARE CORP SR SECURED 11/27 5.125%	1,432,000	1,436,692	1,399,805
TENET HEALTHCARE CORP SR SECURED 144A 05/31 6.75%	3,220,000	3,213,279	3,291,001
TENN VALLEY AUTHORITY SR UNSECURED 01/38 6.15%	580,000	629,988	686,204
TENN VALLEY AUTHORITY SR UNSECURED 09/52 4.25%	13,290,000	12,872,087	12,344,287
TENNECO INC 2022 TERM LOAN A due 11/17/28	440,000	356,400	383,627
TENNECO INC 2022 TERM LOAN B due 11/17/28	1,075,000	924,635	945,398
TENNECO INC SR SECURED 144A 11/28 8%	1,025,000	879,318	875,094
TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9%	1,000,000	1,001,961	881,582
TEREX CORP COMPANY GUAR 144A 05/29 5%	1,598,000	1,599,413	1,506,115
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/28 5%	1,111,000	1,087,092	1,077,927
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/30 4.75%	852,000	842,315	792,360
TERRAFORM POWER OPERATING, LLC 2023 TERM LOAN B due 05/21/28	181,910	181,513	181,511
TESCO PROPERTY FIN 3 PLC SR SECURED REGS 04/40 5.744%	1,260,638	2,150,346	1,626,216
TEVA PHARM FNC NL II COMPANY GUAR 09/29 7.375%	121,000	129,125	145,986
TEVA PHARM FNC NL II COMPANY GUAR 09/31 7.875%	205,000	226,287	256,198
TEVA PHARMACEUTICALS NE COMPANY GUAR 09/29 7.875%	150,000	148,334	161,546
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15%	100,000	97,165	92,596
TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/28 3.5%	363,000	369,883	342,870
TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/48 4.15%	921,000	862,376	758,434
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265%	618,093	618,408	597,594
TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75%	290,000	289,676	250,316
TEXTAINER MARINE CONTAINERS LI TMCL 2020 2A A 144A	924,931	903,794	832,340
TEXTAINER MARINE CONTAINERS LI TMCL 2021 2A A 144A	1,781,800	1,605,523	1,589,826
TEXTRON INC SR UNSECURED 03/27 3.65%	782,000	756,891	750,988
TEXTRON INC SR UNSECURED 03/31 2.45%	125,000	104,997	106,724
TEXTRON INC SR UNSECURED 06/30 3%	227,000	203,336	203,549
TEXTRON INC SR UNSECURED 09/29 3.9%	373,000	382,358	355,053
THAILAND GOVERNMENT BOND BONDS 06/36 3.4%	12,755,000	480,195	393,946
THAILAND GOVERNMENT BOND BONDS 06/38 3.3%	26,947,000	1,005,595	822,157
THAILAND GOVERNMENT BOND BONDS 06/42 2%	7,281,000	252,873	181,445
THAILAND GOVERNMENT BOND BONDS 06/46 2.875%	3,543,000	138,703	94,855
THAILAND GOVERNMENT BOND BONDS 09/24 0.75%	236,388,000	6,739,352	6,849,146
THAILAND GOVERNMENT BOND SR UNSECURED 06/26 2.35%	47,008,000	1,446,696	1,378,290
THAILAND GOVERNMENT BOND SR UNSECURED 06/32 3.775%	53,854,000	2,045,298	1,703,620
THAILAND GOVERNMENT BOND SR UNSECURED 06/67 3.6%	2,953,000	131,292	81,638
THAILAND GOVERNMENT BOND SR UNSECURED 12/31 2%	21,076,000	578,510	589,006
THAILAND GOVERNMENT BOND SR UNSECURED 12/35 1.585%	89,546,000	2,430,572	2,317,669
THAMES WATER KEMBLE FINA SR SECURED REGS 05/26 4.625%	200,000	284,241	125,883
THAMES WATER UTIL FIN SR SECURED REGS 06/25 4%	100,000	117,725	121,629
THERMO FISHER SCIENTIFIC SR UNSECURED 08/33 5.086%	1,048,000	1,051,321	1,094,444
THERMO FISHER SCIENTIFIC SR UNSECURED 10/28 1.75%	880,000	793,366	785,744
THERMO FISHER SCIENTIFIC SR UNSECURED 11/32 4.95%	814,000	823,312	841,477
THOR INDUSTRIES COMPANY GUAR 144A 10/29 4%	1,845,000	1,528,090	1,645,629
THYSSENKRUPP AG SR UNSECURED REGS 02/24 2.875%	200,000	243,001	219,963

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TICP CLO LTD TICP 2016 6A BR2 144A	500,000	500,000	495,718
TICP CLO LTD TICP 2017 8A A1R 144A	1,000,000	1,000,000	999,024
TICP CLO LTD TICP 2017 9A B 144A	250,000	250,180	249,530
TICP CLO LTD TICP 2017 9A D 144A	250,000	250,000	249,973
TICP CLO LTD TICP 2018 12A BR 144A	1,025,000	1,025,000	1,019,184
TICP CLO LTD TICP 2019 13A CR 144A	250,000	250,911	249,848
TICP CLO LTD TICP 2020 15A A 144A	1,500,000	1,495,479	1,500,319
TIERRA MOJADA LUX II SRL SR SECURED 144A 12/40 5.75%	1,718,872	1,771,230	1,550,908
TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375%	1,840,000	2,123,835	2,131,831
TIME WARNER CABLE LLC SR SECURED 05/37 6.55%	1,275,000	1,334,581	1,258,858
TIME WARNER CABLE LLC SR SECURED 06/39 6.75%	270,000	264,196	268,652
TIME WARNER CABLE LLC SR SECURED 07/38 7.3%	1,080,000	1,281,016	1,116,228
TIME WARNER CABLE LLC SR SECURED 11/40 5.875%	220,000	234,754	199,766
TITULOS DE TESORERIA BONDS 02/33 13.25%	4,540,700,000	1,292,248	1,391,731
TITULOS DE TESORERIA BONDS 03/31 7%	9,520,500,000	2,189,660	2,118,546
TITULOS DE TESORERIA BONDS 04/28 6%	8,397,200,000	2,226,832	1,910,796
TITULOS DE TESORERIA BONDS 05/42 9.25%	3,508,600,000	583,981	822,076
TITULOS DE TESORERIA BONDS 06/32 7%	2,337,300,000	465,169	503,793
TITULOS DE TESORERIA BONDS 09/30 7.75%	1,514,500,000	325,304	355,651
TITULOS DE TESORERIA BONDS 10/34 7.25%	4,572,800,000	629,738	969,717
TITULOS DE TESORERIA BONDS 10/50 7.25%	1,390,000,000	237,216	260,527
TITULOS DE TESORERIA BONDS 11/27 5.75%	4,205,900,000	851,801	959,578
TK ELEVATOR MIDCO GMBH SR SECURED REGS 07/27 4.375%	700,000	699,225	747,583
TK ELEVATOR MIDCO GMBH SR SECURED REGS 07/27 VARIABLE	200,000	242,854	223,471
TK ELEVATOR US NEWCO INC SR SECURED 144A 07/27 5.25%	3,220,000	3,103,043	3,164,225
TMS INTERNATIONAL CORP SR UNSECURED 144A 04/29 6.25%	1,630,000	1,557,441	1,344,750
TMS ISSUER SARL SR SECURED 144A 08/32 5.78%	700,000	706,848	729,750
TOORAK MORTGAGE CORP. TRK 2021 INV2 A1 144A	1,499,581	1,269,904	1,269,443
TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625%	785,000	781,466	711,298
TORONTO DOMINION BANK SR UNSECURED 03/24 0.55%	4,500,000	4,458,710	4,461,397
TORONTO DOMINION BANK SR UNSECURED 06/25 1.15%	470,000	469,993	444,959
TORONTO DOMINION BANK SR UNSECURED 06/32 4.456%	1,915,000	1,916,457	1,863,773
TOWD POINT MORTGAGE TRUST TPMT 2015 2 2B3 144A	1,000,000	926,059	940,406
TOWD POINT MORTGAGE TRUST TPMT 2016 1 B3 144A	2,250,000	2,004,592	2,007,577
TOWD POINT MORTGAGE TRUST TPMT 2016 3 B1 144A	530,000	569,725	505,909
TOWD POINT MORTGAGE TRUST TPMT 2016 5 B2 144A	1,730,000	1,448,348	1,461,382
TOWD POINT MORTGAGE TRUST TPMT 2017 2 A2 144A	819,327	786,976	799,499
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B1 144A	1,610,000	1,401,204	1,492,917
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B3 144A	1,500,000	1,423,309	1,276,009
TOWD POINT MORTGAGE TRUST TPMT 2017 4 A1 144A	663,190	672,817	635,675
TOWD POINT MORTGAGE TRUST TPMT 2017 4 B1 144A	700,000	626,768	583,209
TOWD POINT MORTGAGE TRUST TPMT 2017 5 M2 144A	1,750,000	1,745,707	1,767,646
TOWD POINT MORTGAGE TRUST TPMT 2017 6 B1 144A	900,000	727,358	734,634
TOWD POINT MORTGAGE TRUST TPMT 2018 1 B2 144A	1,500,000	1,333,930	1,308,915
TOWD POINT MORTGAGE TRUST TPMT 2018 2 B1 144A	1,600,000	1,294,694	1,323,543
TOWD POINT MORTGAGE TRUST TPMT 2018 3 B1 144A	1,500,000	1,165,395	1,225,378
TOWD POINT MORTGAGE TRUST TPMT 2018 5 B1 144A	2,000,000	1,438,963	1,418,394
TOWD POINT MORTGAGE TRUST TPMT 2019 2 A2 144A	1,280,000	1,150,542	1,146,460
TOWD POINT MORTGAGE TRUST TPMT 2019 2 M1 144A	1,250,000	973,967	1,054,664
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	2,072,033	2,091,385	1,946,692
TOWD POINT MORTGAGE TRUST TPMT 2019 4 M1 144A	1,530,000	1,414,536	1,304,578
TOWD POINT MORTGAGE TRUST TPMT 2019 HY1 B1 144A	1,130,000	1,118,945	1,154,327

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A	881,255	866,586	895,481
TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A	1,220,000	1,185,363	1,236,284
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	725,929	727,281	729,735
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A2 144A	1,186,000	1,203,673	1,185,315
TOWD POINT MORTGAGE TRUST TPMT 2020 1 B1 144A	1,077,000	834,847	867,950
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	4,196,771	3,990,097	3,928,891
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2023 1A A 144A	3,483,000	3,482,122	3,516,931
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A	287,123	287,119	286,729
TP ICAP FINANCE PLC SR UNSECURED REGS 05/26 5.25%	1,200,000	1,682,224	1,481,098
TPGI TRUST TPGI 2021 DGWD D 144A	280,000	280,000	271,879
TRANE TECH FIN LTD COMPANY GUAR 03/26 3.5%	551,000	528,752	535,722
TRANSALTA CORP SR UNSECURED 11/29 7.75%	320,000	322,215	339,564
TRANSCANADA PIPELINES SR UNSECURED 04/30 4.1%	4,300,000	4,295,277	4,094,921
TRANSCANADA TRUST COMPANY GUAR 03/77 VARIABLE	1,850,000	1,909,196	1,644,114
TRANSCANADA TRUST COMPANY GUAR 03/82 VARIABLE	2,325,000	2,153,523	1,947,754
TRANSCANADA TRUST COMPANY GUAR 08/76 VARIABLE	7,068,000	6,754,990	6,681,225
TRANSCANADA TRUST COMPANY GUAR 09/79 VARIABLE	2,150,000	2,267,898	1,837,769
TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85%	4,957,000	5,137,469	5,192,803
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4%	1,866,000	1,896,056	1,809,171
TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95%	379,000	316,597	307,190
TRANSDIGM INC 2022 TERM LOAN H due 02/22/27	563,612	555,159	565,573
TRANSDIGM INC COMPANY GUAR 01/29 4.625%	2,070,000	2,070,000	1,943,471
TRANSDIGM INC COMPANY GUAR 03/27 7.5%	210,000	214,352	210,890
TRANSDIGM INC COMPANY GUAR 05/29 4.875%	250,000	248,128	233,728
TRANSDIGM INC COMPANY GUAR 11/27 5.5%	4,366,000	4,386,083	4,276,147
TRANSDIGM INC SR SECURED 144A 03/26 6.25%	5,565,000	5,574,986	5,555,042
TRANSDIGM INC SR SECURED 144A 08/28 6.75%	1,223,000	1,222,538	1,251,146
TRANSDIGM INC SR SECURED 144A 12/30 6.875%	2,265,000	2,262,756	2,332,950
TRANSMONTAIGE PARTNERS COMPANY GUAR 02/26 6.125%	633,000	571,119	571,283
TRANSNET SOC LTD SR UNSECURED 144A 02/28 8.25%	660,000	653,994	664,158
TRANSOCEAN AQUILA LTD SR SECURED 144A 09/28 8%	475,000	473,762	482,047
TRANSOCEAN INC COMPANY GUAR 04/31 7.5%	175,000	145,555	154,000
TRANSOCEAN INC COMPANY GUAR 144A 01/26 7.5%	230,000	211,258	225,984
TRANSOCEAN INC COMPANY GUAR 144A 02/27 8%	115,000	105,711	112,125
TRANSOCEAN TITAN FIN LTD SR SECURED 144A 02/28 8.375%	645,000	648,898	669,179
TRAVEL + LEISURE CO INCREMENTAL TERM LOAN B due 12/14/29	445,253	436,867	445,699
TRAVEL + LEISURE CO SR SECURED 04/24 5.65%	1,100,000	1,102,420	1,098,625
TRAVEL + LEISURE CO SR SECURED 04/27 6%	80,000	77,592	79,744
TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625%	552,000	589,345	557,520
TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5%	1,592,000	1,487,021	1,425,771
TRAVELERS COS INC SR UNSECURED 05/53 5.45%	520,000	517,958	563,035
TREEHOUSE FOODS INC COMPANY GUAR 09/28 4%	278,000	282,171	246,084
TRESTLES CLO LTD TREST 2020 3A A1 144A	1,120,000	1,114,878	1,118,104
TRESTLES CLO LTD TREST 2020 3A C 144A	500,000	500,883	495,698
TRI POINTE HOMES INC COMPANY GUAR 06/27 5.25%	225,000	234,880	221,063
TRI POINTE HOMES INC COMPANY GUAR 06/28 5.7%	590,000	600,377	581,888
TRIDENT TPI HOLDINGS, INC. 2022 USD INCREMENTAL TERM LOAN due	125,000	122,500	125,188
TRIMARAN ADVISORS CAVU 2019 1 CAVU 2019 1A B 144A	500,000	501,398	501,409
TRIMARAN ADVISORS CAVU 2019 1 CAVU 2019 1A C1 144A	250,000	250,233	250,004
TRIMARAN ADVISORS CAVU 2019 2 CAVU 2019 2A C 144A	250,000	251,757	249,217
TRIMAS CORP COMPANY GUAR 144A 04/29 4.125%	500,000	500,353	449,234
TRINET GROUP INC SR UNSECURED 144A 08/31 7.125%	2,841,000	2,838,106	2,926,677

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TRINITAS CLO LTD TRNTS 2018 9A CRR 144A	1,000,000	1,000,000	975,186
TRINITAS CLO LTD TRNTS 2020 14A B 144A	2,250,000	2,234,580	2,232,962
TRINITAS CLO LTD TRNTS 2020 14A C 144A	2,500,000	2,501,475	2,500,037
TRINITAS CLO LTD TRNTS 2023 25A A1 144A	3,000,000	3,000,000	2,998,375
TRINITY INDUSTRIES INC COMPANY GUAR 144A 07/28 7.75%	200,000	200,000	206,616
TRINSEO OP / TRINSEO FIN COMPANY GUAR 144A 04/29 5.125%	1,776,000	1,780,739	723,700
TRIUMPH GROUP INC SR SECURED 144A 03/28 9%	1,000,000	1,000,000	1,063,149
TRIVIUM PACKAGING FIN SR SECURED 144A 08/26 5.5%	2,285,000	2,255,800	2,241,834
TRONOX INC COMPANY GUAR 144A 03/29 4.625%	564,000	478,966	499,374
TRP LLC TRP 2021 1 A 144A	1,674,031	1,610,858	1,480,587
TRUIST BANK SR UNSECURED 04/24 3.2%	5,834,000	5,790,600	5,795,498
TRUIST FIN CORP JR SUBORDINA 12/99 VARIABLE	590,000	587,514	587,319
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VARIABLE	990,000	1,025,020	900,694
TRUIST FINANCIAL CORP SR UNSECURED 06/27 VARIABLE	895,000	895,000	911,039
TTM TECHNOLOGIES INC 2023 TERM LOAN B due 05/30/30	437,309	437,309	437,309
TTM TECHNOLOGIES INC COMPANY GUAR 144A 03/29 4%	2,489,000	2,489,585	2,261,082
TUNISIAN REPUBLIC SR UNSECURED REGS 07/26 6.375%	300,000	183,647	229,650
TURK IHRACAT KR BK SR UNSECURED 144A 01/27 9%	361,000	359,592	375,491
TURKIYE GOVERNMENT BOND BONDS 10/25 12.6%	14,861,000	360,677	357,798
TURKIYE GOVERNMENT BOND BONDS 11/28 31.08%	12,309,000	449,621	460,535
TVA PRIN STRIP BONDS 04/56	9,885,000	4,224,122	1,993,648
TWILIO INC COMPANY GUAR 03/29 3.625%	1,396,000	1,223,459	1,273,472
TWILIO INC COMPANY GUAR 03/31 3.875%	700,000	677,633	623,457
U.S. TREASURY BILL 03/24	50,000,000	49,355,052	49,379,277
U.S. TREASURY BILL 04/24	16,000,000	15,754,834	15,756,944
U.S. TREASURY BILL 05/24	20,000,000	19,572,208	19,582,117
U.S. TREASURY N/B 01/29 1.75%	65,740,000	60,302,498	59,358,598
U.S. TREASURY N/B 01/30 3.5%	221,645,000	211,139,896	217,056,257
U.S. TREASURY N/B 02/27 1.875%	2,320,000	2,154,609	2,176,088
U.S. TREASURY N/B 02/29 1.875%	49,135,000	49,069,816	44,591,932
U.S. TREASURY N/B 02/29 2.625%	31,910,000	31,595,694	30,075,175
U.S. TREASURY N/B 02/30 1.5%	61,005,000	64,071,256	53,222,097
U.S. TREASURY N/B 02/30 4%	211,374,000	207,640,291	212,653,804
U.S. TREASURY N/B 02/32 1.875%	34,090,000	29,836,259	29,362,676
U.S. TREASURY N/B 02/33 3.5%	86,145,000	84,857,213	83,701,981
U.S. TREASURY N/B 02/37 4.75%	18,040,000	21,791,505	19,795,377
U.S. TREASURY N/B 02/38 4.375%	40,660,000	57,214,792	42,858,181
U.S. TREASURY N/B 02/39 3.5%	99,635,000	120,803,278	94,684,386
U.S. TREASURY N/B 02/40 4.625%	7,350,000	11,105,442	7,896,943
U.S. TREASURY N/B 02/41 1.875%	62,995,000	57,238,388	45,472,055
U.S. TREASURY N/B 02/41 4.75%	63,860,000	74,381,187	69,280,616
U.S. TREASURY N/B 02/42 2.375%	65,980,000	55,150,323	50,825,219
U.S. TREASURY N/B 02/42 3.125%	18,910,000	19,118,032	16,450,961
U.S. TREASURY N/B 02/43 3.125%	27,085,000	29,474,003	23,240,200
U.S. TREASURY N/B 02/43 3.875%	77,855,000	77,993,716	74,503,585
U.S. TREASURY N/B 02/44 3.625%	152,785,000	187,432,998	140,532,360
U.S. TREASURY N/B 02/45 2.5%	32,575,000	28,037,210	24,769,724
U.S. TREASURY N/B 02/46 2.5%	14,900,000	12,387,430	11,228,547
U.S. TREASURY N/B 02/47 3%	47,775,000	41,759,831	39,227,754
U.S. TREASURY N/B 02/48 3%	148,715,400	126,900,429	121,731,688
U.S. TREASURY N/B 02/49 3%	85,169,900	77,860,247	69,626,393
U.S. TREASURY N/B 02/50 2%	168,955,000	138,452,451	111,754,492

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
U.S. TREASURY N/B 02/51 1.875%	90,010,000	73,094,972	57,381,375
U.S. TREASURY N/B 02/52 2.25%	82,653,000	66,324,238	57,595,581
U.S. TREASURY N/B 02/53 3.625%	176,630,000	166,522,699	163,893,320
U.S. TREASURY N/B 03/29 2.375%	119,010,000	111,940,993	110,614,216
U.S. TREASURY N/B 03/30 3.625%	14,435,000	14,501,419	14,230,316
U.S. TREASURY N/B 04/26 0.75%	15,380,000	15,388,151	14,233,709
U.S. TREASURY N/B 04/26 2.375%	1,420,000	1,428,398	1,365,141
U.S. TREASURY N/B 04/29 2.875%	222,020,000	212,569,915	211,430,687
U.S. TREASURY N/B 04/30 3.5%	66,065,000	66,283,621	64,658,538
U.S. TREASURY N/B 05/26 3.625%	11,170,000	10,965,062	11,043,901
U.S. TREASURY N/B 05/28 1.25%	17,200	17,174	15,380
U.S. TREASURY N/B 05/29 2.375%	137,020,000	143,262,375	127,150,278
U.S. TREASURY N/B 05/29 2.75%	46,200,000	43,606,825	43,668,023
U.S. TREASURY N/B 05/30 0.625%	122,765,000	107,443,938	100,475,480
U.S. TREASURY N/B 05/30 3.75%	161,120,000	159,308,889	159,911,600
U.S. TREASURY N/B 05/31 1.625%	199,000	204,664	170,992
U.S. TREASURY N/B 05/32 2.875%	171,150,000	159,025,162	158,888,708
U.S. TREASURY N/B 05/33 3.375%	67,357,000	64,899,415	64,778,490
U.S. TREASURY N/B 05/37 5%	700,000	894,981	785,094
U.S. TREASURY N/B 05/38 4.5%	50,885,000	55,118,223	54,240,230
U.S. TREASURY N/B 05/40 1.125%	44,115,000	37,189,999	28,550,677
U.S. TREASURY N/B 05/41 2.25%	37,228,700	32,449,818	28,468,322
U.S. TREASURY N/B 05/41 4.375%	57,955,000	61,031,381	59,949,467
U.S. TREASURY N/B 05/42 3%	17,830,000	19,862,090	15,140,874
U.S. TREASURY N/B 05/42 3.25%	50,475,000	48,002,134	44,451,518
U.S. TREASURY N/B 05/43 2.875%	195,050,000	175,316,861	160,741,009
U.S. TREASURY N/B 05/43 3.875%	111,405,000	105,194,366	106,600,659
U.S. TREASURY N/B 05/44 3.375%	75,600,000	81,852,097	66,911,906
U.S. TREASURY N/B 05/45 3%	36,056,000	35,205,362	29,867,326
U.S. TREASURY N/B 05/46 2.5%	75,595,000	81,851,460	56,846,850
U.S. TREASURY N/B 05/47 3%	66,535,000	69,053,414	54,582,091
U.S. TREASURY N/B 05/48 3.125%	184,680,000	169,404,760	154,554,075
U.S. TREASURY N/B 05/49 2.875%	102,715,000	106,409,938	82,007,496
U.S. TREASURY N/B 05/50 1.25%	78,085,000	58,309,245	42,318,409
U.S. TREASURY N/B 05/51 2.375%	119,795,000	102,041,350	85,924,835
U.S. TREASURY N/B 05/52 2.875%	85,986,000	73,870,261	68,802,235
U.S. TREASURY N/B 05/53 3.625%	149,914,000	137,258,879	139,279,476
U.S. TREASURY N/B 06/25 2.875%	2,375,000	2,368,631	2,321,563
U.S. TREASURY N/B 06/26 4.125%	12,397,000	12,374,274	12,398,453
U.S. TREASURY N/B 06/28 1.25%	143,000	144,125	127,650
U.S. TREASURY N/B 06/29 3.25%	101,605,000	99,621,639	98,453,658
U.S. TREASURY N/B 06/30 3.75%	49,060,000	48,249,411	48,686,301
U.S. TREASURY N/B 07/24 0.375%	1,575,000	1,574,503	1,535,994
U.S. TREASURY N/B 07/24 3%	50,000,000	49,412,695	49,410,156
U.S. TREASURY N/B 07/25 0.25%	2,580,000	2,405,589	2,416,533
U.S. TREASURY N/B 07/25 3%	9,530,000	9,520,706	9,323,393
U.S. TREASURY N/B 07/25 4.75%	40,000	39,739	40,188
U.S. TREASURY N/B 07/26 4.5%	2,540,000	2,543,015	2,564,507
U.S. TREASURY N/B 07/29 2.625%	46,600,000	44,320,186	43,689,320
U.S. TREASURY N/B 07/30 4%	111,777,000	107,896,551	112,545,467
U.S. TREASURY N/B 08/24 1.875%	50,000,000	48,971,805	48,976,563
U.S. TREASURY N/B 08/24 3.25%	3,435,000	3,384,927	3,394,344



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
U.S. TREASURY N/B 08/25 3.125%	5,810,000	5,788,996	5,695,162
U.S. TREASURY N/B 08/26 4.375%	10,990,000	10,830,056	11,068,132
U.S. TREASURY N/B 08/29 3.125%	135,850,000	132,702,832	130,633,572
U.S. TREASURY N/B 08/29 6.125%	36,230,000	38,878,018	40,245,020
U.S. TREASURY N/B 08/30 0.625%	86,014,000	79,784,033	69,876,295
U.S. TREASURY N/B 08/30 4.125%	130,565,000	128,021,779	132,390,871
U.S. TREASURY N/B 08/31 1.25%	86,520,000	85,809,135	71,720,348
U.S. TREASURY N/B 08/32 2.75%	121,681,800	113,920,082	111,647,804
U.S. TREASURY N/B 08/33 3.875%	120,752,000	114,604,740	120,846,338
U.S. TREASURY N/B 08/39 4.5%	20,395,000	28,728,789	21,654,551
U.S. TREASURY N/B 08/40 1.125%	65,650,000	64,336,744	42,080,111
U.S. TREASURY N/B 08/41 1.75%	29,015,000	25,326,538	20,261,764
U.S. TREASURY N/B 08/41 3.75%	29,660,000	29,950,594	28,324,141
U.S. TREASURY N/B 08/42 2.75%	7,475,000	7,364,671	6,086,285
U.S. TREASURY N/B 08/42 3.375%	97,006,000	88,111,979	86,824,159
U.S. TREASURY N/B 08/43 3.625%	32,130,000	33,194,049	29,648,711
U.S. TREASURY N/B 08/43 4.375%	48,295,000	46,230,475	49,479,737
U.S. TREASURY N/B 08/44 3.125%	82,320,000	83,073,106	69,978,431
U.S. TREASURY N/B 08/45 2.875%	42,490,000	47,033,747	34,401,962
U.S. TREASURY N/B 08/46 2.25%	34,555,000	30,898,479	24,678,479
U.S. TREASURY N/B 08/47 2.75%	105,035,000	97,966,186	82,157,064
U.S. TREASURY N/B 08/48 3%	82,615,000	80,338,577	67,557,126
U.S. TREASURY N/B 08/49 2.25%	103,385,000	97,974,470	72,547,193
U.S. TREASURY N/B 08/50 1.375%	112,955,000	84,882,940	63,298,922
U.S. TREASURY N/B 08/51 2%	164,640,000	119,254,817	108,083,588
U.S. TREASURY N/B 08/52 3%	72,358,000	62,282,837	59,466,405
U.S. TREASURY N/B 08/53 4.125%	126,424,000	120,641,776	128,399,375
U.S. TREASURY N/B 09/28 4.625%	470,000	469,800	485,587
U.S. TREASURY N/B 09/29 3.875%	67,726,000	67,660,112	67,670,444
U.S. TREASURY N/B 09/30 4.625%	33,610,000	33,376,529	35,085,689
U.S. TREASURY N/B 10/24 0.625%	313,000	312,800	302,730
U.S. TREASURY N/B 10/25 5%	7,300,000	7,312,436	7,384,691
U.S. TREASURY N/B 10/28 1.375%	60,900,000	53,509,078	54,260,473
U.S. TREASURY N/B 10/28 4.875%	110,000	110,999	114,933
U.S. TREASURY N/B 10/29 4%	60,370,000	60,169,460	60,726,089
U.S. TREASURY N/B 10/30 4.875%	523,000	536,457	553,971
U.S. TREASURY N/B 11/25 0.375%	660,000	659,931	613,078
U.S. TREASURY N/B 11/25 4.5%	3,660,000	3,685,099	3,673,010
U.S. TREASURY N/B 11/25 4.875%	58,300,000	58,601,292	58,917,160
U.S. TREASURY N/B 11/26 4.625%	4,666,000	4,690,301	4,741,823
U.S. TREASURY N/B 11/28 1.5%	85,845,000	75,465,485	76,851,395
U.S. TREASURY N/B 11/28 3.125%	187,710,000	191,416,044	181,514,104
U.S. TREASURY N/B 11/28 4.375%	1,880,000	1,917,581	1,925,678
U.S. TREASURY N/B 11/29 1.75%	55,862,000	56,082,163	49,922,299
U.S. TREASURY N/B 11/29 3.875%	108,293,000	108,958,499	108,221,087
U.S. TREASURY N/B 11/30 0.875%	73,356,000	71,791,170	60,363,964
U.S. TREASURY N/B 11/30 4.375%	34,454,000	34,479,257	35,482,237
U.S. TREASURY N/B 11/31 1.375%	90,015,000	88,172,980	74,870,679
U.S. TREASURY N/B 11/32 4.125%	220,685,000	226,748,660	224,745,260
U.S. TREASURY N/B 11/33 4.5%	73,397,000	74,719,745	77,215,938
U.S. TREASURY N/B 11/39 4.375%	31,875,000	34,259,948	33,316,846
U.S. TREASURY N/B 11/40 1.375%	39,190,000	34,000,489	26,110,338

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
U.S. TREASURY N/B 11/40 4.25%	50,870,000	47,340,657	52,034,446
U.S. TREASURY N/B 11/41 2%	35,380,000	28,138,835	25,696,107
U.S. TREASURY N/B 11/41 3.125%	37,885,000	41,694,773	33,066,502
U.S. TREASURY N/B 11/42 2.75%	85,205,000	87,602,106	69,169,153
U.S. TREASURY N/B 11/42 4%	96,830,000	93,308,864	94,447,074
U.S. TREASURY N/B 11/43 3.75%	84,815,000	78,324,789	79,557,132
U.S. TREASURY N/B 11/43 4.75%	28,415,000	29,258,398	30,586,084
U.S. TREASURY N/B 11/44 3%	77,955,000	68,701,980	64,775,733
U.S. TREASURY N/B 11/45 3%	37,397,500	41,339,909	30,895,302
U.S. TREASURY N/B 11/46 2.875%	10,095,000	10,918,009	8,118,588
U.S. TREASURY N/B 11/47 2.75%	79,170,000	74,049,351	61,904,136
U.S. TREASURY N/B 11/48 3.375%	69,310,000	60,957,552	60,665,202
U.S. TREASURY N/B 11/49 2.375%	65,900,000	72,609,995	47,520,078
U.S. TREASURY N/B 11/50 1.625%	80,822,000	64,037,726	48,417,429
U.S. TREASURY N/B 11/51 1.875%	53,011,000	40,202,483	33,695,117
U.S. TREASURY N/B 11/52 4%	158,185,100	162,010,423	156,807,159
U.S. TREASURY N/B 11/53 4.75%	29,890,000	30,993,486	33,677,623
U.S. TREASURY N/B 12/24 1%	112,000,000	110,606,819	108,005,625
U.S. TREASURY N/B 12/24 4.25%	3,595,000	3,594,198	3,576,042
U.S. TREASURY N/B 12/25 4%	6,835,000	6,740,465	6,800,024
U.S. TREASURY N/B 12/26 4.375%	5,720,000	5,764,824	5,778,541
U.S. TREASURY N/B 12/28 1.375%	8,555,000	8,379,372	7,597,909
U.S. TREASURY N/B 12/29 3.875%	12,433,000	12,429,536	12,427,172
U.S. TREASURY STRIPS 02/37	102,775,000	64,415,333	60,173,847
U.S. TREASURY STRIPS 02/43	25,605,000	11,553,997	11,058,910
U.S. TREASURY STRIPS 05/37	52,565,000	35,568,851	30,432,219
U.S. TREASURY STRIPS 05/40	67,020,000	46,207,556	33,408,114
U.S. TREASURY STRIPS 05/41	21,895,000	15,673,894	10,329,353
U.S. TREASURY STRIPS 08/40	87,830,000	51,897,031	43,109,770
U.S. TSY INFL IX N/B 01/33 1.125%	10,349,658	10,285,203	9,821,057
U.S. TSY INFL IX N/B 02/53 1.5%	45,266,279	37,037,241	41,358,968
U.S. TSY INFL IX N/B 04/28 1.25%	2,569	5,066	2,505
UAE INT L GOVT BOND SR UNSECURED 144A 07/52 4.951%	250,000	236,267	245,492
UBER TECHNOLOGIES INC COMPANY GUAR 144A 08/29 4.5%	2,474,000	2,474,000	2,359,707
UBER TECHNOLOGIES INC COMPANY GUAR 144A 09/27 7.5%	512,000	527,577	530,243
UBER TECHNOLOGIES INC COMPANY GUAR 144A 11/26 8%	575,000	573,577	585,670
UBS AG LONDON SR UNSECURED 09/28 5.65%	1,720,000	1,719,935	1,785,292
UBS AG SUBORDINATED REGS 05/24 5.125%	7,100,000	7,103,498	7,035,972
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 C	450,000	498,674	377,832
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 NYCH B 144A	2,400,000	2,400,000	2,382,414
UBS GROUP AG JR SUBORDINA 144A 12/99 VARIABLE	2,545,000	2,565,598	2,565,349
UBS GROUP AG JR SUBORDINA REGS 12/49 VARIABLE	1,500,000	1,575,329	1,476,652
UBS GROUP AG JR SUBORDINA REGS 12/99 VARIABLE	216,000	197,114	203,850
UBS GROUP AG SR UNSECURED 03/25 3.75%	3,005,000	2,903,042	2,944,363
UBS GROUP AG SR UNSECURED 04/26 4.55%	1,204,000	1,213,253	1,188,536
UBS GROUP AG SR UNSECURED 144A 01/27 VARIABLE	357,000	324,462	327,452
UBS GROUP AG SR UNSECURED 144A 01/34 VARIABLE	6,050,000	6,045,154	6,266,418
UBS GROUP AG SR UNSECURED 144A 02/27 VARIABLE	700,000	519,509	640,658
UBS GROUP AG SR UNSECURED 144A 02/33 VARIABLE	2,054,000	1,711,651	1,687,867
UBS GROUP AG SR UNSECURED 144A 03/28 4.253%	750,000	754,749	724,228
UBS GROUP AG SR UNSECURED 144A 04/31 VARIABLE	710,000	710,000	661,957
UBS GROUP AG SR UNSECURED 144A 05/26 VARIABLE	1,165,000	1,165,000	1,160,365

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UBS GROUP AG SR UNSECURED 144A 05/28 4.751%	350,000	350,000	344,914
UBS GROUP AG SR UNSECURED 144A 05/32 VARIABLE	1,115,000	1,115,000	951,554
UBS GROUP AG SR UNSECURED 144A 06/26 VARIABLE	1,270,000	1,270,000	1,207,979
UBS GROUP AG SR UNSECURED 144A 08/33 VARIABLE	5,155,000	5,122,040	5,500,973
UBS GROUP AG SR UNSECURED 144A 09/25 4.125%	1,010,000	1,009,616	987,992
UBS GROUP AG SR UNSECURED 144A 09/25 VARIABLE	1,070,000	1,035,080	1,046,828
UBS GROUP AG SR UNSECURED 144A 09/34 VARIABLE	1,425,000	1,440,501	1,512,490
UBS GROUP AG SR UNSECURED 144A 11/33 VARIABLE	1,870,000	1,870,000	2,302,613
UBS GROUP AG SR UNSECURED 144A 12/27 VARIABLE	750,000	750,000	773,386
UDR INC COMPANY GUAR 08/32 2.1%	300,000	299,766	235,610
UFC HOLDINGS LLC 2021 TERM LOAN B due 04/29/26	440,117	440,875	441,279
UGI INTERNATIONAL LLC COMPANY GUAR REGS 12/29 2.5%	100,000	111,965	93,725
UKRAINE GOVERNMENT SR UNSECURED 144A 03/35 7.253%	903,000	957,739	212,205
UKRAINE GOVERNMENT SR UNSECURED 144A 05/31 6.876%	925,000	925,000	211,640
UKRAINE GOVERNMENT SR UNSECURED 144A 06/28 6.75%	280,000	364,234	72,683
UKRAINE GOVERNMENT SR UNSECURED 144A 08/41 VARIABLE	275,000	285,438	122,856
UKRAINE GOVERNMENT SR UNSECURED 144A 09/24 7.75%	950,000	963,454	287,037
UKRAINE GOVERNMENT SR UNSECURED 144A 09/26 7.75%	910,000	962,184	249,904
UKRAINE GOVERNMENT SR UNSECURED 144A 09/27 7.75%	540,000	578,632	146,475
UKRAINE GOVERNMENT SR UNSECURED 144A 09/28 7.75%	825,000	894,165	226,542
UKRAINE GOVERNMENT SR UNSECURED 144A 09/29 7.75%	435,000	476,049	117,935
UKRAINE GOVERNMENT SR UNSECURED 144A 09/34 7.375%	630,000	660,655	146,538
UKRAINE GOVERNMENT SR UNSECURED 144A 11/30 9.75%	900,000	1,049,560	256,500
UKRAINE GOVERNMENT SR UNSECURED REGS 06/28 6.75%	500,000	605,336	129,791
UKRAINE GOVERNMENT SR UNSECURED REGS 09/25 7.75%	2,096,000	2,150,530	618,320
ULTIMATE SOFTWARE GROUP INC. 2021 TERM LOAN due 05/04/26	439,635	432,809	440,352
UNDER ARMOUR INC SR UNSECURED 06/26 3.25%	91,000	91,036	85,904
UNICREDIT SPA JR SUBORDINA REGS 04/49 VARIABLE	450,000	455,361	447,300
UNICREDIT SPA REGS 02/29 VARIABLE	150,000	161,209	169,380
UNICREDIT SPA SUBORDINATED 144A 04/34 VARIABLE	6,550,000	6,512,291	6,740,406
UNICREDIT SPA SUBORDINATED 144A 06/35 VARIABLE	3,775,000	3,394,888	3,553,275
UNIFRAX ESCROW ISS CORP SR SECURED 144A 09/28 5.25%	2,554,000	2,560,365	1,844,254
UNION ELECTRIC CO 1ST MORTGAGE 03/53 5.45%	151,000	150,693	156,556
UNION PACIFIC CORP SR UNSECURED 01/33 4.5%	113,000	109,916	113,841
UNION PACIFIC CORP SR UNSECURED 02/30 2.4%	1,840,000	1,623,782	1,641,012
UNION PACIFIC CORP SR UNSECURED 02/32 2.8%	1,050,000	1,046,441	933,302
UNION PACIFIC CORP SR UNSECURED 02/35 3.375%	105,000	89,498	93,084
UNION PACIFIC CORP SR UNSECURED 02/50 3.25%	193,000	140,995	148,534
UNION PACIFIC CORP SR UNSECURED 02/55 3.875%	143,000	122,772	117,140
UNION PACIFIC CORP SR UNSECURED 02/70 3.75%	20,000	20,308	15,509
UNION PACIFIC CORP SR UNSECURED 03/60 3.839%	980,000	992,411	803,122
UNION PACIFIC CORP SR UNSECURED 04/36 2.891%	1,050,000	1,049,477	888,786
UNION PACIFIC CORP SR UNSECURED 04/47 4%	125,000	101,515	106,031
UNION PACIFIC CORP SR UNSECURED 09/48 4.5%	184,000	194,000	168,024
UNION PACIFIC CORP SR UNSECURED 09/52 4.95%	160,000	159,529	163,972
UNION PACIFIC RR CO 07 3 PASS THRU CE 01/31 6.176%	1,489,758	1,489,758	1,557,375
UNITED AIR 2016 2 AA PTT PASS THRU CE 04/30 2.875%	107,305	102,624	95,945
UNITED AIR 2018 1 B PTT PASS THRU CE 09/27 4.6%	91,359	91,359	86,769
UNITED AIR 2019 1 AA PTT PASS THRU CE 02/33 4.15%	116,313	116,313	107,315
UNITED AIR 2019 2 A PTT PASS THRU CE 11/29 2.9%	82,768	81,610	72,096
UNITED AIR 2019 2 AA PTT PASS THRU CE 11/33 2.7%	46,674	45,753	39,519
UNITED AIR 2020 1 A PTT PASS THRU CE 04/29 5.875%	2,393,838	2,451,769	2,423,931

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875%	66,880	66,880	64,785
UNITED AIRLINES HOLDINGS COMPANY GUAR 01/25 4.875%	105,000	105,426	103,697
UNITED AIRLINES INC SR SECURED 144A 04/26 4.375%	2,747,000	2,677,862	2,678,149
UNITED AIRLINES INC SR SECURED 144A 04/29 4.625%	6,495,000	6,504,183	6,074,735
UNITED AIRLINES, INC. 2021 TERM LOAN B due 04/21/28	2,845,904	2,841,867	2,852,222
UNITED FP HOLDINGS, LLC 2019 1ST LIEN TERM LOAN due 12/30/26	484,647	474,652	430,972
UNITED MEXICAN STATES SR UNSECURED 01/28 3.75%	1,260,000	1,260,369	1,214,449
UNITED MEXICAN STATES SR UNSECURED 01/40 6.05%	8,032,000	9,055,033	8,098,781
UNITED MEXICAN STATES SR UNSECURED 01/45 5.55%	816,000	892,197	777,726
UNITED MEXICAN STATES SR UNSECURED 01/47 4.35%	1,525,000	1,441,627	1,226,605
UNITED MEXICAN STATES SR UNSECURED 02/28 5.4%	742,000	746,155	759,452
UNITED MEXICAN STATES SR UNSECURED 02/35 6.35%	720,000	714,775	754,263
UNITED MEXICAN STATES SR UNSECURED 02/48 4.6%	800,000	899,894	660,287
UNITED MEXICAN STATES SR UNSECURED 02/52 4.4%	801,000	797,974	633,422
UNITED MEXICAN STATES SR UNSECURED 03/27 4.15%	726,000	751,780	718,758
UNITED MEXICAN STATES SR UNSECURED 03/44 4.75%	1,356,000	1,341,790	1,164,164
UNITED MEXICAN STATES SR UNSECURED 04/29 4.5%	842,000	900,499	828,611
UNITED MEXICAN STATES SR UNSECURED 04/30 3.25%	1,500,000	1,563,767	1,356,552
UNITED MEXICAN STATES SR UNSECURED 04/32 4.75%	2,540,000	2,545,813	2,444,354
UNITED MEXICAN STATES SR UNSECURED 04/71 3.75%	1,967,000	1,626,131	1,314,605
UNITED MEXICAN STATES SR UNSECURED 05/31 2.659%	1,913,000	1,861,637	1,617,114
UNITED MEXICAN STATES SR UNSECURED 05/33 4.875%	444,000	419,356	427,882
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338%	1,314,000	1,318,056	1,337,678
UNITED MEXICAN STATES SR UNSECURED 05/61 3.771%	3,757,000	3,134,089	2,544,786
UNITED MEXICAN STATES SR UNSECURED 12/99 5.75%	1,376,000	1,420,099	1,230,558
UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/28 6.75%	620,000	637,898	501,915
UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875%	88,000	89,456	85,823
UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25%	255,000	240,176	251,546
UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75%	1,180,000	1,173,494	1,047,892
UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875%	2,014,000	1,941,639	1,829,920
UNITED RENTALS NORTH AM COMPANY GUAR 07/30 4%	425,000	384,960	391,527
UNITED RENTALS NORTH AM SECURED 11/27 3.875%	1,260,000	1,275,239	1,202,232
UNITED RENTALS NORTH AM SR SECURED 144A 12/29 6%	970,000	970,000	984,907
UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/29 5.5%	458,000	384,768	433,593
UNITEDHEALTH GROUP INC SR UNSECURED 01/47 4.2%	174,000	152,454	154,672
UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5%	7,507,000	7,487,750	7,487,552
UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3%	3,850,000	3,845,391	4,033,523
UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35%	4,655,000	4,703,482	4,930,569
UNITEDHEALTH GROUP INC SR UNSECURED 03/36 5.8%	300,000	305,227	328,477
UNITEDHEALTH GROUP INC SR UNSECURED 04/47 4.25%	160,000	142,259	143,268
UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05%	1,064,000	1,056,916	1,079,374
UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4%	400,000	398,857	394,573
UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2%	380,000	376,063	328,944
UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3%	80,000	75,827	69,446
UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2%	280,000	279,376	274,495
UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25%	277,000	210,349	209,474
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75%	201,000	177,079	194,043
UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125%	60,000	63,214	42,605
UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95%	286,000	276,620	283,238
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25%	120,000	150,548	107,650
UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7%	168,000	137,645	136,801
UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875%	388,000	367,364	317,382

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75%	300,000	276,332	248,097
UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875%	210,000	211,915	205,285
UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45%	80,000	103,468	73,499
UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5%	505,000	505,151	511,920
UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75%	150,000	150,255	129,348
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858%	230,000	212,052	216,519
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/50 FIXED 2.65%	165,000	121,510	111,550
UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767%	71,000	64,327	65,593
UNIVISION COMMUNICATIONS INC 2022 FIRST LIEN TERM LOAN B due 03/15/26	1,995,928	1,955,825	1,996,427
UNIVISION COMMUNICATIONS INC TERM LOAN due 03/15/26	479,878	480,441	480,300
UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125%	36,000	35,199	35,867
UNIVISION COMMUNICATIONS SR SECURED 144A 05/29 4.5%	100,000	100,000	89,480
UNIVISION COMMUNICATIONS SR SECURED 144A 06/27 6.625%	1,820,000	1,862,790	1,814,861
UNIVISION COMMUNICATIONS SR SECURED 144A 06/30 7.375%	2,139,000	2,083,828	2,133,012
UNIVISION COMMUNICATIONS SR SECURED 144A 08/28 8%	917,000	919,034	946,170
UNUM GROUP SR UNSECURED 12/28 6.75%	509,000	501,065	532,618
UPC BROADBAND FINCO BV SR SECURED 144A 07/31 4.875%	200,000	200,000	176,022
UPC FINANCING PARTNERSHIP 2021 USD TERM LOAN AX due 01/31/29	450,000	447,025	447,845
UPSTART SECURITIZATION TRUST UPST 2021 4 A 144A	95,757	95,746	95,422
URU MONETARY REG BILL BILLS 05/24%	8,857,000	214,383	217,952
URU MONETARY REG BILL BILLS 08/24%	14,490,000	344,230	347,354
URU MONETARY REG BILL BILLS 09/24%	8,310,000	195,526	197,830
US AIRWAYS 2012 2A PTT PASS THRU CE 12/26 4.625%	309,056	320,135	300,465
US BANCORP JR SUBORDINA 12/99 VARIABLE	1,065,000	1,065,000	836,073
US BANCORP SR UNSECURED 01/28 VARIABLE	680,000	606,182	625,329
US BANCORP SR UNSECURED 02/24 3.375%	9,200,000	9,179,086	9,178,172
US BANCORP SR UNSECURED 06/29 VARIABLE	1,630,000	1,629,775	1,675,868
US BANCORP SR UNSECURED 06/34 VARIABLE	1,361,000	1,361,134	1,406,618
US BANCORP SR UNSECURED 10/33 VARIABLE	1,775,000	1,847,357	1,832,613
US FOODS INC 2021 TERM LOAN B due 11/22/28	521,688	519,673	523,493
US FOODS INC COMPANY GUAR 144A 01/32 7.25%	2,537,000	2,543,558	2,645,361
US FOODS INC COMPANY GUAR 144A 02/29 4.75%	741,000	742,760	703,899
US FOODS INC COMPANY GUAR 144A 06/30 4.625%	689,000	654,171	642,368
US FOODS INC COMPANY GUAR 144A 09/28 6.875%	1,711,000	1,711,000	1,761,236
US RENAL CARE INC SR SECURED 144A 06/28 10.625%	140,000	86,077	106,400
USA COM PART/USA COM FIN COMPANY GUAR 04/26 6.875%	1,197,000	1,198,549	1,191,920
USI INC 2023 TERM LOAN B due 11/22/29	793,990	793,990	794,609
USI INC/NY SR UNSECURED 144A 01/32 7.5%	3,531,000	3,531,000	3,606,034
USIC HOLDINGS INC 2021 2ND LIEN TERM LOAN due 05/14/29	1,747,523	1,762,345	1,605,537
USQ RAIL II LLC / USQ CANADA R STEAM 2021 3A A 144A	1,067,746	1,051,478	943,561
UTZ QUALITY FOODS LLC 2021 TERM LOAN B due 01/20/28	486,252	485,511	486,252
UZBEKISTAN INTL BOND SR UNSECURED 144A 10/28 7.85%	420,000	415,501	438,640
VAIL RESORTS INC COMPANY GUAR 144A 05/25 6.25%	94,000	94,550	93,530
VALARIS LTD SECURED 144A 04/30 8.375%	1,100,000	1,107,225	1,126,994
VALE OVERSEAS LIMITED COMPANY GUAR 07/30 3.75%	1,350,000	1,354,412	1,246,671
VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875%	1,427,000	1,614,125	1,557,155
VALLOUREC SACA SR UNSECURED REGS 06/26 8.5%	67,000	79,514	74,372
VALVOLINE INC COMPANY GUAR 144A 02/30 4.25%	32,000	33,083	31,753
VALVOLINE INC SR UNSECURED 144A 06/31 3.625%	910,000	750,505	776,603
VANTAGE DATA CENTERS LLC VDC 2019 1A A2 144A	2,152,500	2,152,500	2,102,558
VAR ENERGI ASA SR UNSECURED 144A 01/28 7.5%	350,000	365,035	370,914
VASA TRUST VASA 2021 VASA B 144A	1,500,000	1,107,721	1,208,651



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VECTOR GROUP LTD SR SECURED 144A 02/29 5.75%	825,000	825,232	755,443
VENTAS REALTY LP COMPANY GUAR 04/24 3.5%	3,100,000	3,121,134	3,076,354
VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25%	95,000	89,032	94,480
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875%	803,000	795,960	729,126
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125%	1,827,000	1,601,339	1,609,417
VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875%	1,499,000	1,408,614	1,271,672
VENTURE GLOBAL LNG INC SR SECURED 144A 02/29 9.5%	2,769,000	2,777,143	2,929,358
VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875%	1,655,000	1,646,805	1,724,111
VENTURE GLOBAL LNG INC SR SECURED 144A 06/28 8.125%	2,664,000	2,648,258	2,690,251
VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375%	4,973,000	4,938,669	4,974,164
VERDE PURCHASER LLC SR SECURED 144A 11/30 10.5%	600,000	600,000	604,590
VERIFONE SYS INC TERM LOAN due 08/20/25	641,558	612,895	619,194
VERISURE HOLDING AB SR SECURED REGS 02/27 3.25%	100,000	120,925	105,829
VERISURE HOLDING AB SR SECURED REGS 10/27 9.25%	100,000	96,305	118,504
VERITAS US INC/BERMUDA L SR SECURED 144A 09/25 7.5%	200,000	200,000	165,114
VERITIV CORPORATION TERM LOAN B due 11/30/30	480,000	465,696	465,302
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75%	1,432,000	1,229,999	1,176,177
VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272%	1,074,000	994,138	1,013,755
VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875%	1,000,000	967,290	970,481
VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125%	250,000	251,302	246,503
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1%	360,000	359,899	325,950
VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15%	390,000	389,212	356,973
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55%	16,423,000	14,287,617	14,181,224
VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355%	753,000	597,973	627,339
VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4%	2,120,000	2,112,899	1,693,714
VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5%	80,000	83,852	83,639
VERIZON COMMUNICATIONS SR UNSECURED 03/50 4%	240,000	282,428	200,310
VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7%	450,000	422,901	344,236
VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05%	2,560,000	2,502,088	2,616,708
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625%	390,000	379,061	371,602
VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5%	1,190,000	1,173,256	1,162,631
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862%	20,000	25,246	19,153
VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329%	5,273,000	5,244,404	5,221,945
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85%	131,000	88,449	97,164
VERIZON COMMUNICATIONS SR UNSECURED 10/30 1.68%	500,000	405,524	412,599
VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4%	1,219,000	1,148,596	1,175,140
VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65%	390,000	391,543	281,940
VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85%	130,000	135,461	109,172
VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875%	500,000	498,789	340,765
VERIZON COMMUNICATIONS SR UNSECURED 11/60 3%	412,000	257,479	270,115
VERSCEND ESCROW CORP SR UNSECURED 144A 08/26 9.75%	419,000	419,000	421,831
VERTICAL US NEWCO INC TERM LOAN B due 07/30/27	1,169,851	1,171,442	1,171,313
VERTIV GROUP CORPORATION 2023 TERM LOAN B due 03/02/27	751,794	752,630	753,959
VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125%	1,155,000	1,141,781	1,083,784
VERUS SECURITIZATION TRUST VERUS 2021 2 A2 144A	1,694,939	1,436,641	1,467,108
VERUS SECURITIZATION TRUST VERUS 2021 3 A1 144A	1,671,369	1,671,297	1,390,755
VERUS SECURITIZATION TRUST VERUS 2021 5 A3 144A	1,349,278	1,092,323	1,109,338
VERUS SECURITIZATION TRUST VERUS 2021 6 A1 144A	2,380,135	2,379,984	1,975,368
VERUS SECURITIZATION TRUST VERUS 2021 7 A2 144A	1,039,562	851,336	865,062
VERUS SECURITIZATION TRUST VERUS 2022 2 A1 144A	527,864	464,132	478,939
VERUS SECURITIZATION TRUST VERUS 2022 3 A1 144A	892,553	890,206	831,536
VERUS SECURITIZATION TRUST VERUS 2022 6 A1 144A	407,363	403,646	399,611

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VERUS SECURITIZATION TRUST VERUS 2022 7 A1 144A	2,028,406	1,986,929	2,032,395
VERUS SECURITIZATION TRUST VERUS 2023 4 A1 144A	2,629,610	2,613,811	2,626,282
VERUS SECURITIZATION TRUST VERUS 2023 8 A1 144A	3,600,000	3,599,993	3,626,369
VERUS SECURITIZATION TRUST VERUS 2023 8 A2 144A	875,000	874,998	881,359
VERUS SECURITIZATION TRUST VERUS 2023 INV3 A1 144A	1,842,045	1,842,014	1,876,360
VF UKRAINE (VFU FUNDING) SR UNSECURED REGS 02/25 6.2%	200,000	162,455	154,450
VFH PARENT LLC 2022 TERM LOAN B due 01/13/29	374,183	373,714	374,464
VIASAT INC 2023 TERM LOAN due 05/30/30	798,000	742,140	781,043
VIASAT INC SR SECURED 144A 04/27 5.625%	500,000	502,026	483,750
VIASAT INC SR UNSECURED 144A 09/25 5.625%	425,000	407,240	414,395
VIASAT INC TERM LOAN due 03/02/29	744,332	730,736	728,635
VICI PROPERTIES / NOTE COMPANY GUAR 144A 01/28 4.5%	1,315,000	1,246,952	1,254,621
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/25 3.5%	510,000	510,539	496,959
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75%	109,000	102,270	102,924
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 5.75%	526,000	527,215	526,275
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/29 3.875%	900,000	844,771	827,079
VICI PROPERTIES / NOTE COMPANY GUAR 144A 05/24 5.625%	700,000	700,902	697,586
VICI PROPERTIES / NOTE COMPANY GUAR 144A 06/25 4.625%	512,000	509,651	502,912
VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125%	1,202,000	1,086,443	1,094,932
VICI PROPERTIES / NOTE COMPANY GUAR 144A 09/26 4.5%	1,466,000	1,396,725	1,418,995
VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/26 4.25%	2,148,000	2,116,863	2,068,000
VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625%	172,000	160,669	162,119
VICI PROPERTIES LP SR UNSECURED 02/28 4.75%	2,837,000	2,740,888	2,778,519
VICI PROPERTIES LP SR UNSECURED 02/30 4.95%	550,000	533,803	532,307
VIDEOTRON LTD COMPANY GUAR 144A 06/29 3.625%	1,495,000	1,517,165	1,356,768
VIKING CRUISES LTD COMPANY GUAR 144A 05/25 6.25%	815,000	790,670	811,970
VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875%	157,000	144,576	151,505
VIKING CRUISES LTD SR UNSECURED 144A 02/29 7%	147,000	131,808	145,737
VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125%	1,388,000	1,388,355	1,479,206
VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625%	1,544,000	1,544,033	1,505,400
VIPER ENERGY INC SR UNSECURED 144A 11/27 5.375%	10,508,000	10,364,255	10,311,878
VIPER ENERGY INC SR UNSECURED 144A 11/31 7.375%	2,911,000	2,911,000	3,012,885
VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q due 01/31/29	500,000	500,000	498,350
VIRGIN MEDIA BRISTOL LLC TERM LOAN N due 01/31/28	1,080,000	1,079,967	1,074,449
VIRGIN MEDIA FINANCE PLC COMPANY GUAR 144A 07/30 5%	720,000	744,435	635,444
VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5%	1,569,000	1,611,639	1,515,724
VIRGIN MEDIA SECURED FIN SR SECURED 144A 08/30 4.5%	813,000	769,784	723,814
VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/30 4.25%	2,000,000	2,239,883	2,221,894
VIRGIN MEDIA SECURED FIN SR SECURED REGS 04/27 5%	1,000,000	1,332,220	1,239,284
VIRGIN MEDIA VEND FIN IV SR UNSECURED 144A 07/28 5%	850,000	866,385	798,319
VIRGIN MEDIA VENDOR FIN SR SECURED REGS 07/28 4.875%	1,600,000	2,151,736	1,874,180
VIRGIN MONEY UK PLC SR UNSECURED REGS 06/25 VARIABLE	200,000	259,286	249,631
VIRGIN MONEY UK PLC SR UNSECURED REGS 09/26 VARIABLE	400,000	532,966	489,421
VIRGIN MONEY UK PLC SR UNSECURED REGS 09/27 VARIABLE	300,000	382,605	362,406
VIRGINIA ELEC + POWER CO SR UNSECURED 05/52 4.625%	164,000	137,806	148,444
VIRGINIA ELEC + POWER CO SR UNSECURED 09/47 3.8%	218,000	258,983	174,447
VIRGINIA ELEC + POWER CO SR UNSECURED 12/50 2.45%	148,000	91,948	91,304
VISA INC SR UNSECURED 04/30 2.05%	320,000	319,699	281,579
VISA INC SR UNSECURED 12/45 4.3%	790,000	801,189	739,004
VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 06/28 9.5%	290,000	267,468	245,432
VISTRA CORP COMPANY GUAR 144A 07/27 5%	1,644,000	1,622,979	1,600,826
VISTRA CORP COMPANY GUAR 144A 09/26 5.5%	3,340,000	3,331,411	3,303,489

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VISTRA CORP JR SUBORDINA 144A 12/99 VARIABLE	100,000	100,223	98,500
VISTRA CORP JR SUBORDINA 144A VARIABLE	500,000	500,000	497,820
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/27 5.625%	2,130,000	2,105,447	2,100,960
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 05/29 4.375%	515,000	507,095	480,635
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 10/31 7.75%	1,670,000	1,643,175	1,733,988
VISTRA OPERATIONS CO LLC SR SECURED 144A 10/33 6.95%	150,000	153,261	157,962
VITAL ENERGY INC COMPANY GUAR 01/25 9.5%	1,445,000	1,423,425	1,445,299
VITAL ENERGY INC COMPANY GUAR 01/28 10.125%	1,100,000	1,111,932	1,130,324
VITAL ENERGY INC COMPANY GUAR 10/30 9.75%	450,000	448,952	466,987
VITAL ENERGY INC COMPANY GUAR 144A 07/29 7.75%	210,000	180,051	200,764
VITERRA FINANCE BV COMPANY GUAR REGS 09/25 0.375%	1,055,000	1,148,311	1,099,411
VMED O2 UK FINAN SR SECURED 144A 01/31 4.25%	2,718,000	2,602,960	2,373,205
VMED O2 UK FINAN SR SECURED 144A 07/31 4.75%	3,134,000	2,888,191	2,799,300
VMED O2 UK FINAN SR SECURED REGS 07/31 4.5%	100,000	139,170	109,937
VMWARE LLC SR UNSECURED 05/30 4.7%	435,000	500,803	429,681
VMWARE LLC SR UNSECURED 08/24 1%	550,000	533,181	534,166
VMWARE LLC SR UNSECURED 08/26 1.4%	1,350,000	1,348,786	1,235,438
VMWARE LLC SR UNSECURED 08/28 1.8%	469,000	467,366	411,627
VMWARE LLC SR UNSECURED 08/31 2.2%	875,000	873,659	726,070
VOC ESCROW LTD SR SECURED 144A 02/28 5%	489,000	460,136	469,053
VODAFONE GROUP PLC JR SUBORDINA 04/79 VARIABLE	4,150,000	4,172,657	4,278,808
VODAFONE GROUP PLC JR SUBORDINA REGS 08/80 VARIABLE	415,000	463,669	423,047
VODAFONE GROUP PLC SR UNSECURED 02/43 4.375%	2,485,000	2,553,713	2,173,798
VOLKSWAGEN BANK GMBH REGS 05/31 4.625%	1,300,000	1,385,004	1,505,294
VOLKSWAGEN BANK GMBH REGS 07/26 2.5%	200,000	200,621	215,158
VOLKSWAGEN FIN SERV AG SR UNSECURED REGS 02/27 0.125%	570,000	552,886	571,269
VOLKSWAGEN FIN SERV NV COMPANY GUAR REGS 09/27 6.5%	300,000	373,174	399,359
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/30 3.75%	2,250,000	2,469,731	2,076,466
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/28 6.2%	550,000	548,929	577,584
VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 01/41 1.5%	600,000	448,288	467,996
VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 11/38 4.125%	100,000	162,667	114,320
VOYA CLO LTD INGIM 2013 1A A1AR 144A	275,198	270,778	275,161
VOYA CLO LTD VOYA 2017 2A A2AR 144A	1,000,000	972,301	999,914
VOYA CLO LTD VOYA 2017 3A A1R 144A	610,000	610,000	608,607
VOYA CLO LTD VOYA 2018 3A A1A 144A	1,620,000	1,613,226	1,619,336
VOYA CLO LTD VOYA 2018 4A A1AR 144A	1,710,000	1,710,000	1,707,006
VOYA CLO LTD VOYA 2019 1A BR 144A	1,400,000	1,370,320	1,395,699
VOYA CLO LTD VOYA 2019 3A BR 144A	250,000	243,613	248,757
VOYA CLO LTD VOYA 2019 4A BR 144A	750,000	750,000	745,368
VOYA CLO LTD VOYA 2020 1A AR 144A	1,500,000	1,500,000	1,500,537
VT TOPCO INC SR SECURED 144A 08/30 8.5%	1,363,000	1,354,117	1,418,024
VZ SECURED FINANCING BV SR SECURED 144A 01/32 5%	3,330,000	3,132,702	2,833,793
WACHOVIA STUDENT LOAN TRUST WSLT 2006 1 B 144A	436,399	415,656	396,691
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/30 3.2%	1,000,000	871,094	882,245
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4.1%	515,000	365,086	374,295
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8%	180,000	146,709	149,690
WALMART INC SR UNSECURED 09/28 1.5%	220,000	219,840	196,712
WALMART INC SR UNSECURED 09/31 1.8%	110,000	109,692	93,358
WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65%	3,125,000	4,140,394	3,679,817
WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR6 A	3,013	3,042	2,746
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR10 X	616,509	6,129	5,794
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR12 X	974,656	8,688	7,717

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR8 X	442,984	-9,340	4,290
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR1 A2A1	359,577	355,699	336,456
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 B1	1,790,282	488,706	1,540,313
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR6 2A1A	142	113	137
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR8 2AB2	915,482	913,797	847,725
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR9 A1A	1,158,426	1,127,747	1,091,995
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR4 1A1B	271,675	168,441	246,254
WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY6 2A1	452,873	345,496	384,090
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412%	2,695,000	2,695,000	2,696,163
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755%	190,000	190,000	182,200
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054%	910,000	910,000	863,769
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279%	3,815,000	3,516,910	3,496,145
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05%	90,000	90,599	79,636
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141%	4,480,000	3,402,971	3,865,598
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391%	7,860,000	7,157,677	6,771,404
WASH MULTIFAM ACQ INC SR SECURED 144A 04/26 5.75%	2,680,000	2,603,500	2,592,142
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR2 A1A	534,971	350,941	413,590
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR6 1A	6,118	5,319	4,650
WASTE CONNECTIONS INC SR UNSECURED 01/33 4.2%	416,000	387,879	404,702
WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875%	550,000	535,896	563,417
WASTE MANAGEMENT INC COMPANY GUAR 03/28 1.15%	4,075,000	3,613,945	3,585,034
WASTE MANAGEMENT INC COMPANY GUAR 03/31 1.5%	865,000	700,467	708,097
WASTE MANAGEMENT INC COMPANY GUAR 04/32 4.15%	710,000	680,795	694,438
WASTE MANAGEMENT INC COMPANY GUAR 06/29 2%	520,000	502,211	463,226
WASTE MANAGEMENT INC COMPANY GUAR 06/41 2.95%	132,000	131,393	103,306
WASTE MANAGEMENT INC COMPANY GUAR 11/27 3.15%	650,000	613,945	622,706
WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5%	770,000	770,854	741,125
WATCO COS LLC/FINANCE CO SR UNSECURED 144A 06/27 6.5%	2,525,000	2,540,253	2,525,000
WATERBRIDGE MIDSTRM OPRTNG LLC TERM LOAN B due 06/22/26	91	101	91
WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75%	900,000	901,210	883,600
WEATHERFORD INTERNATIONA COMPANY GUAR 144A 04/30 8.625%	2,200,000	2,128,776	2,296,518
WEEKLEY HOMES LLC/ FINAN SR UNSECURED 144A 09/28 4.875%	1,185,000	1,111,445	1,102,232
WELLS FARGO + COMPANY JR SUBORDINA 12/99 VARIABLE	1,780,000	1,781,151	1,788,025
WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75%	30,215,000	30,177,364	30,174,108
WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15%	500,000	507,354	486,535
WELLS FARGO + COMPANY SR UNSECURED 03/33 VARIABLE	3,910,000	3,947,733	3,424,921
WELLS FARGO + COMPANY SR UNSECURED 04/26 VARIABLE	5,140,000	5,147,160	4,926,555
WELLS FARGO + COMPANY SR UNSECURED 04/31 VARIABLE	1,090,000	1,187,021	1,054,489
WELLS FARGO + COMPANY SR UNSECURED 04/34 VARIABLE	852,000	847,790	857,206
WELLS FARGO + COMPANY SR UNSECURED 04/51 VARIABLE	4,090,000	4,734,997	3,892,056
WELLS FARGO + COMPANY SR UNSECURED 05/28 VARIABLE	2,945,000	2,911,861	2,808,294
WELLS FARGO + COMPANY SR UNSECURED 07/28 VARIABLE	1,615,000	1,595,313	1,603,775
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE	4,856,000	4,838,397	4,963,295
WELLS FARGO + COMPANY SR UNSECURED 07/33 VARIABLE	5,512,000	5,393,920	5,377,226
WELLS FARGO + COMPANY SR UNSECURED 07/34 VARIABLE	10,027,000	9,840,598	10,230,112
WELLS FARGO + COMPANY SR UNSECURED 08/26 VARIABLE	740,000	741,180	732,261
WELLS FARGO + COMPANY SR UNSECURED 10/26 3%	2,985,000	2,982,275	2,835,087
WELLS FARGO + COMPANY SR UNSECURED 10/29 VARIABLE	3,927,000	3,936,900	4,142,514
WELLS FARGO + COMPANY SR UNSECURED 10/30 VARIABLE	3,499,000	3,241,242	3,114,711
WELLS FARGO + COMPANY SR UNSECURED 10/34 VARIABLE	3,332,000	3,435,218	3,632,020
WELLS FARGO + COMPANY SR UNSECURED REGS 04/24 0.5%	7,432,000	8,112,736	8,118,090
WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606%	840,000	883,695	839,320



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1%	2,025,000	2,026,337	1,981,206
WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4%	190,000	189,355	160,167
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3%	4,355,000	4,423,233	4,265,144
WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375%	750,000	757,258	730,956
WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65%	510,000	509,020	449,176
WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9%	1,030,000	1,027,154	939,422
WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75%	790,000	788,918	700,573
WELLS FARGO BANK NA SR UNSECURED 08/26 5.45%	1,559,000	1,559,616	1,585,883
WELLS FARGO BANK NA SR UNSECURED 12/26 5.254%	280,000	280,657	283,547
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C27 A5	701,000	743,021	677,656
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C27 XA	16,143,996	413,071	96,226
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 XA	43,447,186	776,479	223,488
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS	1,310,000	1,342,072	1,243,500
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS2 AS	795,000	828,526	765,801
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS4 AS	467,000	438,582	443,194
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 A4	2,872,197	2,688,687	2,748,301
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 XA	3,914,246	271,478	75,413
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 C	1,490,000	1,321,344	1,295,359
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 XA	10,246,470	526,900	302,953
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C40 B	1,000,000	1,070,731	899,187
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP A 144A	1,140,000	1,083,195	1,063,767
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP C 144A	2,650,000	2,643,935	2,283,065
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP D 144A	2,200,000	2,197,004	1,821,923
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 1745 A 144A	587,000	628,096	511,894
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C44 A2	213,220	223,481	205,211
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A2	123,531	130,104	123,181
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A4	780,000	844,916	741,080
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C49 A5	2,750,000	2,639,777	2,621,415
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C50 B	455,000	507,906	403,136
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C53 A4	2,225,000	1,982,588	1,993,483
WELLS FARGO COMMERCIAL MORTGAG WFCM 2021 FCMT C 144A	1,000,000	927,200	949,105
WELLTOWER OP LLC COMPANY GUAR 01/29 2.05%	1,570,000	1,505,185	1,381,770
WELLTOWER OP LLC COMPANY GUAR 06/32 3.85%	263,000	262,893	243,627
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/25 7.125%	1,689,000	1,702,210	1,701,548
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25%	441,000	449,062	453,175
WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75%	1,700,000	1,769,828	1,668,411
WESTERN MIDSTREAM OPERAT SR UNSECURED 01/29 6.35%	1,030,000	1,027,947	1,075,076
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1%	400,000	400,074	389,247
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05%	1,370,000	1,377,959	1,284,580
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25%	2,155,000	1,923,903	1,932,918
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5%	100,000	101,736	96,724
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3%	2,160,000	1,996,773	1,881,768
WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45%	400,000	353,332	364,379
WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65%	3,795,000	3,711,434	3,727,649
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5%	730,000	715,242	650,465
WESTROCK MWV LLC COMPANY GUAR 02/31 7.95%	500,000	567,129	583,484
WEYERHAEUSER CO SR UNSECURED 04/30 4%	2,600,000	2,904,028	2,479,682
WEYERHAEUSER CO SR UNSECURED 12/33 6.875%	700,000	911,325	770,828
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C14 AS	101,959	105,819	93,088
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 B	180,000	191,743	177,730
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A5	1,193,000	1,284,584	1,178,474
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 ASFL 144A	1,620,000	1,620,000	1,565,945



Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C21 XA	47,873,237	4,255,697	230,342
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 D 144A	186,000	148,320	84,680
WHEEL PROS LLC 2023 FILO TERM LOAN due 02/10/28	109,384	99,320	117,150
WHITE CAP BUYER LLC SR UNSECURED 144A 10/28 6.875%	200,000	206,151	193,602
WHITE CAP BUYER LLC TERM LOAN B due 10/19/27	1,011,820	1,000,215	1,013,510
WHITE CAP PARENT LLC SR UNSECURED 144A 03/26 8.25%	3,008,000	2,913,498	2,994,022
WHITEBOX CLO I LTD WBOX 2019 1A CR 144A	1,350,000	1,350,000	1,329,769
WHITEBOX CLO I LTD WBOX 2020 2A A1R 144A	2,930,000	2,924,761	2,913,385
WHITEBOX CLO III LTD WBOX 2021 3A A1 144A	1,210,000	1,210,000	1,207,610
WHITEWATER WHISTLER HOLD LLC 2023 TERM LOAN B due 02/15/30	3,954	3,954	3,958
WILLIAM CARTER COMPANY GUAR 144A 03/27 5.625%	55,000	53,101	54,311
WILLIAM MORRIS ENDEAVOR ENTMT TERM LOAN B 1 due 05/18/25	159,458	155,791	159,758
WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5%	409,000	441,820	463,394
WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75%	354,000	407,946	429,622
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65%	975,000	974,029	1,020,505
WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85%	490,000	552,529	446,790
WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3%	2,685,000	2,682,168	2,750,079
WILLIAMS COS INC SR UNSECURED 06/31 7.75%	334,000	275,944	374,303
WILLIAMS SCOTSMAN INC SR SECURED 144A 08/28 4.625%	59,000	60,109	55,658
WILLIAMS SCOTSMAN INC SR SECURED 144A 10/31 7.375%	1,435,000	1,429,198	1,505,550
WINDSOR HOLDINGS III LLC SR SECURED 144A 06/30 8.5%	1,337,000	1,337,000	1,397,202
WINDSOR HOLDINGS III, LLC USD TERM LOAN B due 08/01/30	623,427	613,356	626,737
WINNEBAGO INDUSTRIES SR SECURED 144A 07/28 6.25%	280,000	280,839	275,100
WINTERSHALL DEA FINANCE COMPANY GUAR REGS 09/25 0.84%	1,000,000	1,031,714	1,051,109
WINTERSHALL DEA FINANCE COMPANY GUAR REGS 09/28 1.332%	2,400,000	2,245,503	2,366,558
WIRECO WORLDGROUP INC 2021 TERM LOAN due 11/13/28	708,724	703,786	706,952
WISCONSIN ST HLTH EDUCTNL FA WISMED 11/35 FIXED 5%	80,000	81,791	83,158
WMG ACQUISITION CORP SR SECURED 144A 07/30 3.875%	80,000	81,948	72,370
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	515,000	511,957	514,996
WOLTERS KLUWER NV SR UNSECURED REGS 09/26 3%	250,000	249,759	276,596
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4%	612,000	516,239	480,420
WOODWARD CAPITAL MANAGEMENT RCKT 2021 1 A1 144A	496,809	418,081	407,229
WORKDAY INC SR UNSECURED 04/27 3.5%	1,762,000	1,762,116	1,706,118
WORKDAY INC SR UNSECURED 04/29 3.7%	25,000	24,999	24,023
WORKDAY INC SR UNSECURED 04/32 3.8%	325,000	324,452	302,945
WP CAREY INC SR UNSECURED 02/25 4%	315,000	313,462	310,222
WP CAREY INC SR UNSECURED 02/31 2.4%	400,000	397,429	338,604
WP CAREY INC SR UNSECURED 04/24 4.6%	345,000	345,000	343,518
WP NEWCO LLC SECURED 144A 05/28 6.5%	2,103,000	2,005,241	688,733
WR GRACE CO 2021 TERM LOAN B due 09/22/28	470,400	472,435	471,157
WR GRACE HOLDING LLC SR SECURED 144A 03/31 7.375%	50,000	50,000	50,015
WR GRACE HOLDING LLC SR SECURED 144A 06/27 4.875%	2,092,000	2,091,367	2,012,866
WR GRACE HOLDING LLC SR UNSECURED 144A 08/29 5.625%	1,103,000	1,108,904	974,501
WRKCO INC COMPANY GUAR 06/28 3.9%	715,000	737,741	682,946
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375%	2,090,000	2,087,600	1,954,842
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5%	724,000	722,407	720,229
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/27 5.25%	1,600,000	1,625,677	1,556,648
WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5%	400,000	399,159	390,351
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125%	990,000	989,284	1,030,133
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125%	485,000	461,109	457,804
XCEL ENERGY INC SR UNSECURED 12/26 3.35%	1,975,000	1,893,297	1,902,896
XHR LP SR SECURED 144A 06/29 4.875%	580,000	563,341	533,881

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
XPLORNET COMMUNICATIONS INC TERM LOAN due 10/02/28	1,119,289	1,092,680	665,104
XPO INC COMPANY GUAR 144A 02/32 7.125%	666,000	666,000	687,079
XPO INC COMPANY GUAR 144A 06/31 7.125%	215,000	211,879	222,946
XPO INC SR SECURED 144A 06/28 6.25%	1,633,000	1,633,000	1,652,536
YAMANA GOLD INC COMPANY GUAR 08/31 2.63%	1,000,000	975,853	843,951
YUM BRANDS INC SR UNSECURED 01/32 4.625%	25,000	25,000	23,386
YUM BRANDS INC SR UNSECURED 03/31 3.625%	920,000	915,323	829,698
YUM BRANDS INC SR UNSECURED 04/32 5.375%	660,000	655,765	648,611
YUM BRANDS INC SR UNSECURED 144A 01/30 4.75%	234,000	247,064	226,821
ZACAPA S.A.R.L 2022 TERM LOAN due 03/22/29	917,992	910,804	914,550
ZAIS MATRIX CDO I ZAIS 2020 16A A1R 144A	9,000,000	9,000,000	8,973,492
ZAYO GROUP HOLDINGS INC 2022 USD INCR TL B due 03/09/27	1,127,825	1,108,947	964,719
ZAYO GROUP HOLDINGS INC SR SECURED 144A 03/27 4%	3,007,000	2,633,129	2,411,151
ZAYO GROUP HOLDINGS INC SR UNSECURED 144A 03/28 6.125%	309,000	314,509	226,948
ZAYO GROUP HOLDINGS INC USD TERM LOAN due 03/09/27	1,053,180	911,136	901,543
ZF FINANCE GMBH COMPANY GUAR REGS 09/28 3.75%	200,000	256,747	212,803
ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75%	264,000	255,400	260,992
ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875%	635,000	635,122	659,357
ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125%	845,000	841,840	900,782
ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875%	1,665,000	1,476,871	1,510,723
ZIFF DAVIS INC COMPANY GUAR 144A 10/30 4.625%	654,000	651,807	599,986
ZIGGO BOND CO BV COMPANY GUAR 144A 02/30 5.125%	1,549,000	1,548,048	1,295,186
ZIGGO BOND CO BV SR UNSECURED 144A 01/27 6%	2,437,000	2,462,228	2,371,831
ZIGGO BV SR SECURED 144A 01/30 4.875%	978,000	923,468	872,016
ZIGGO BV SR SECURED REGS 01/30 2.875%	100,000	88,100	98,136
ZIMMER BIOMET HOLDINGS SR UNSECURED 08/45 4.45%	1,400,000	1,587,741	1,233,580
ZIPRECRUITER INC SR UNSECURED 144A 01/30 5%	125,000	125,000	109,364
ZOETIS INC SR UNSECURED 09/47 3.95%	1,300,000	1,560,504	1,108,690
FNMA COMM MTGE POOL 10YR 5.5%	200,000	195,812	195,812

Cash Equivalent Securities		Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
<b>Total Cash Equivalent Securities</b>	<b>5,601,512,350</b>	<b>5,554,268,945</b>	<b>5,553,358,231</b>
ANGLESEA FDG PLC + ANG due 02/01/24	25,000,000	24,883,535	24,883,535
AT+T INC due 01/23/24	611,000	608,872	608,872
AT+T INC due 02/21/24	1,537,000	1,524,806	1,524,806
AT+T INC due 03/19/24	2,000,000	1,975,300	1,975,300
ATLANTIC ASSET SECUR due 01/03/24	15,000,000	14,995,333	14,995,333
AUST + NEW ZEA due 02/28/24	25,000,000	25,000,000	25,000,000
AUST + NEW ZEA due 04/18/24	11,500,000	11,305,420	11,305,420
AUST + NEW ZEA due 05/15/24	4,923,000	4,822,940	4,822,940
AUST + NEW ZEA due 07/25/24	5,000,000	5,000,000	5,000,000
AUST + NEW ZEA due 12/11/24	2,797,000	2,656,812	2,656,812
BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD	-4,650,000	-4,650,000	-4,650,000
BANCO SANTANDER due 03/01/24	12,800,000	12,677,973	12,677,973
BANCO SANTANDER due 04/01/24	5,000,000	4,930,992	4,930,992
BANK AMER SECS INC due 03/04/24	25,000,000	24,754,125	24,754,125
BANK MONTREAL DISC COML PAPER due 06/11/24	5,000,000	4,877,600	4,877,600
BANK OF AMERICA N/A due 02/16/24	13,000,000	12,998,882	12,998,882
BANK OF AMERICA N/A due 04/05/24	5,000,000	5,000,000	5,000,000
BANK OF NOVA SCOTIA due 02/05/24	12,500,000	12,500,986	12,500,986
BANK OF NOVA SCOTIA/THE due 01/25/24	30,000,000	30,000,377	30,000,377
BARCLAYS BK PLC / BARCLAYS US due 05/24/24	40,000,000	39,104,000	39,104,000
BARCLAYS BK PLC due 04/02/24	8,750,000	8,622,430	8,622,430
BARTON CAPITAL CORP. due 01/17/24	40,000,000	39,901,156	39,901,156
BARTON CAPITAL CORP. due 03/21/24	25,000,000	24,685,556	24,685,556
BEDFORD ROW FDG CORP due 02/22/24	35,000,000	35,000,000	35,000,000
BPCE due 04/05/24	17,500,000	17,240,465	17,240,465
BRITANNIA FDG CO due 02/14/24	25,000,000	24,832,861	24,832,861
CAN AST + CAN LTD JT due 01/08/24	10,000,000	9,989,422	9,989,422
CANADA TREASURY BILL due 02/15/24	12,930,000	9,476,944	9,741,165
CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA C	900,000	900,000	900,000
CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC	2,331,000	2,331,000	2,331,000
CCMYIUS1 SWCC MORGAN STANLEY SWAP CASH COLLATERAL USD	260,000	260,000	260,000
CCMZFTUS7 FWBC MIZUHO FORWARDS CASH COLLATERAL USD	-3,700,000	-3,700,000	-3,700,000
CITIBANK NA N Y BRH INSTL due 04/29/24	15,500,000	15,500,000	15,500,000
CITIGROUP TRI PARTY C due 01/02/24	100,000,000	100,000,000	100,000,000
COLLATERALIZED CP FLEX due 05/28/24	35,000,000	35,000,000	35,000,000
COOPERATIEVE CENTRALE due 12/16/24	2,934,000	2,934,000	2,934,000
CORPOERATIVE CENTRALE due 02/07/24	12,500,000	12,429,212	12,429,212
CORPOERATIVE CENTRALE due 06/05/24	7,700,000	7,520,487	7,520,487
CREDIT AGRICOLE CORP + INVT BK due 04/16/24	20,000,000	20,000,000	20,000,000
CREDIT AGRICOLE due 03/28/24	20,000,000	19,729,817	19,729,817
CREDIT INDL ET COML INSTL CTF due 05/21/24	17,000,000	17,002,023	17,002,023
CREDIT INDL ET COML INSTL CTF due 06/04/24	3,100,000	3,100,290	3,100,290
CREDIT SUISSE BOC CCWFSTUS6	-750,000	-750,000	-750,000
DEUTSCHE BANK AG NY due 03/12/24	3,264,000	3,264,000	3,264,000
DEUTSCHE BANK AG NY due 12/12/24	6,986,000	6,986,634	6,986,634
DEUTSCHE TRI PARTY A due 01/02/24	190,000,000	190,000,000	190,000,000
DNB NOR BANK ASA due 02/23/24	4,000,000	3,967,906	3,967,906
DNB NOR BANK ASA due 05/28/24	6,600,000	6,452,395	6,452,395
DNB NOR BANK ASA due 08/14/24	7,000,000	6,758,965	6,758,965
FEDERAL FARM CREDIT BANK due 02/05/24	2,850,000	2,849,901	2,849,901
FEDERAL FARM CREDIT BANK due 02/06/24	13,500,000	13,499,948	13,499,948

Cash Equivalent Securities	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
FEDERAL HOME LOAN BANK due 01/17/24	12,900,000	12,900,000	12,900,000
FEDERAL HOME LOAN BANK due 01/22/24	8,900,000	8,900,000	8,900,000
FEDERAL HOME LOAN BANK due 01/25/24	50,000,000	50,000,000	50,000,000
FEDERAL HOME LOAN BANK due 03/04/24	15,500,000	15,500,000	15,500,000
FEDERAL HOME LOAN BANK due 03/18/24	14,500,000	14,500,000	14,500,000
FEDERAL HOME LOAN BANK due 03/25/24	14,400,000	14,400,000	14,400,000
FEDERAL HOME LOAN BANK due 06/07/24	26,100,000	26,100,000	26,100,000
FORWARDS HSBC BOC CASH COLLATERAL	-120,000	-120,000	-120,000
FORWARDS HSBC COCLLATERAL TBA CASH COLLATERAL	90,000	90,000	90,000
FUTURES GOLDMAN COC CASH COLLATERAL	2,980,000	2,980,000	2,980,000
GOLDMAN SACS TRI PARTY A due 01/02/24	50,000,000	50,000,000	50,000,000
GOTHAM FDG CORP due 02/14/24	16,500,000	16,386,058	16,386,058
GREAT BEAR FDG DAC / GREAT BEA due 01/02/24	30,000,000	29,995,525	29,995,525
GTA FDG LLC DISC due 01/05/24	15,000,000	14,990,650	14,990,650
HSBC BANK PLC due 05/28/24	15,000,000	15,000,000	15,000,000
HSBC BANK PLC due 11/26/24	15,000,000	15,000,000	15,000,000
HSBC BANK PLC due 11/27/24	15,750,000	15,750,000	15,750,000
HSBC TRI PARTY A due 01/02/24	135,000,000	135,000,000	135,000,000
HSBC USA INC due 05/17/24	17,000,000	16,639,005	16,639,005
HSBC USA INC due 08/12/24	330,000	317,495	317,495
HSBC USA INC due 10/11/24	332,000	315,971	315,971
HSBC USA INC due 12/11/24	8,308,000	7,854,176	7,854,176
ING US FUNDING LLC due 05/17/24	25,000,000	24,467,222	24,467,222
ING US FUNDING LLC due 06/03/24	25,000,000	24,413,944	24,413,944
JP MORGAN SEC INC TBA CASH COLLATERAL	-558,000	-558,000	-558,000
JP MORGAN SEC LLC TPR C due 01/02/24	2,914,000	2,914,000	2,914,000
LA FAYETTE ASSET SEC due 06/03/24	14,200,000	13,868,943	13,868,943
LADDER CAPITAL COMMERCIAL MORT due 02/15/36	11,359,165	621,158	431,560
LIBERTY FUNDING LLC due 01/08/24	10,000,000	9,989,208	9,989,208
LIBERTY FUNDING LLC due 02/16/24	25,000,000	24,824,306	24,824,306
LLOYDS BANK CORPORATE due 02/14/24	2,718,000	2,716,852	2,716,852
LMA SA LMA AMERICAS due 01/04/24	20,000,000	19,991,133	19,991,133
LMA SA LMA AMERICAS due 02/09/24	30,000,000	29,818,000	29,818,000
LMA SA LMA AMERICAS due 02/13/24	3,419,000	3,396,131	3,396,131
LMA SA LMA AMERICAS due 05/22/24	15,000,000	14,677,542	14,677,542
LONGSHIP FUNDING DAC due 01/04/24	11,250,000	11,244,891	11,244,891
MACKINAC FUNDING due 02/06/24	25,000,000	24,859,500	24,859,500
MACQUARIE BANK LIMITED due 02/09/24	15,000,000	14,908,513	14,908,513
MACQUARIE BANK LIMITED due 03/01/24	7,944,000	7,869,856	7,869,856
MANHATTAN ASSET FDG. due 04/02/24	10,000,000	9,860,978	9,860,978
MERRILL LYNCH TRI PARTY A due 01/02/24	80,000,000	80,000,000	80,000,000
METLIFE SHORT TERM FDG due 01/25/24	9,889,000	9,852,872	9,852,872
MIZUHO BANK due 01/08/24	14,000,000	13,984,728	13,984,728
MIZUHO BANK LTD due 02/09/24	5,750,000	5,750,657	5,750,657
MIZUHO BK LTD NEW YORK BRH INS due 04/26/24	40,000,000	40,000,000	40,000,000
MORGAN STANLEY TBA CASH COLLATERAL	-280,000	-280,000	-280,000
MUFG BK LTD due 02/21/24	9,500,000	9,500,000	9,500,000
MUFG BK LTD due 06/07/24	10,000,000	10,000,633	10,000,633
NATIONAL BK OF CANAD due 08/16/24	20,000,000	19,305,867	19,305,867
NATL AUSTRALIA BK LT due 02/27/24	17,500,000	17,500,000	17,500,000
NATL AUSTRALIA BK LT due 08/26/24	25,000,000	24,094,278	24,094,278
NOMURA TRIPARTY A due 01/02/24	140,000,000	140,000,000	140,000,000

Cash Equivalent Securities

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORDEA BK AB PUBL due 02/22/24	16,113,000	16,113,203	16,113,203
NORINCHUKIN BK NEW YORK due 02/12/24	12,250,000	12,250,000	12,250,000
OVERSEA CHINESE BANKING due 03/05/24	20,000,000	20,000,000	20,000,000
PURE GROVE FDG due 01/18/24	3,111,000	3,102,773	3,102,773
RIDGEFIELD FUNDING CO due 02/16/24	25,000,000	24,820,472	24,820,472
RIDGEFIELD FUNDING CO due 05/20/24	15,000,000	14,682,083	14,682,083
RIDGEFIELD FUNDING CO due 05/28/24	32,842,000	32,092,655	32,092,655
ROYAL BK CDA due 07/08/24	15,000,000	15,000,000	15,000,000
RYL BNK OF SCOT TRI A due 01/02/24	155,000,000	155,000,000	155,000,000
SHEFFIELD RECEIVABLE due 02/26/24	25,000,000	25,000,000	25,000,000
SHEFFIELD RECEIVABLE due 04/01/24	25,000,000	24,656,854	24,656,854
SOCIETE GENERALE due 01/31/24	14,250,000	14,182,550	14,182,550
SOCIETE GENERALE due 03/06/24	441,000	436,708	436,708
STANDARD CHRTRD BNKN due 02/06/24	16,250,000	16,250,000	16,250,000
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	766,592,027	766,592,027	766,592,027
SUMITOMO MITSUI BKG CORP due 02/06/24	2,000,000	2,000,272	2,000,272
SUMITOMO MITSUI BKG CORP due 05/07/24	5,500,000	5,500,630	5,500,630
SUMITOMO MITSUI BKG CORP due 05/29/24	20,000,000	20,000,000	20,000,000
SUNAC SERVICES HOLDINGS LTD COMMON STOCK HKD.01	195,882	1,165,020	46,910
SVENSKA HANDLSBNKN A due 03/11/24	3,561,000	3,522,225	3,522,225
SVENSKA HANDLSBNKN A due 04/15/24	35,000,000	35,007,848	35,007,848
SVENSKA HANDLSBNKN A due 05/24/24	12,000,000	11,999,980	11,999,980
SVENSKA HANDLSBNKN A due 05/30/24	18,000,000	18,000,000	18,000,000
SWAP CCPC BANK OF AMERICA COC SWAP CASH COLLATERAL	127,000	127,000	127,000
SWAP HSBC BOC SWAP CASH COLLATERAL USD	-10,000	-10,000	-10,000
SWAP HSBC COC SWAP CASH COLLATERAL USD	730,000	730,000	730,000
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD	530,000	530,000	530,000
SWAP JP MORGAN COC SWAP CASH COLLATERAL USD	220,000	220,000	220,000
SWAP MORGAN STANLEY BOC SWAP CASH COLLATERAL USD	-10,000	-10,000	-10,000
SWAP UBS COC SWAP CASH COLLATERAL USD	100,000	100,000	100,000
SWEDBANK due 04/22/24	17,500,000	17,192,933	17,192,933
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	0	3,742
THUNDER BAY FNDNG LLC due 04/11/24	15,000,000	14,771,488	14,771,488
TORONTO DOMINION BANK due 12/10/24	12,000,000	11,394,560	11,394,560
TORONTO DOMINION BANK due 12/12/24	1,633,000	1,553,741	1,553,741
TORONTO DOMINION BK due 01/24/24	20,000,000	20,000,000	20,000,000
TORONTO DOMINION BK due 04/03/24	4,490,000	4,494,370	4,494,370
TRA CD/REPO PRGM CD 5.62% due 1/18/24	17,000,000	17,000,000	17,000,000
TRA CD/REPO PRGM CD 5.63% due 1/18/24	30,250,000	30,250,000	30,250,000
TRA CD/REPO PRGM CD 5.7% due 4/18/24	26,250,000	26,250,000	26,250,000
U.S. TREASURY BILL due 01/02/24	150,000,000	149,978,014	149,978,014
U.S. TREASURY BILL due 01/04/24	104,300,000	104,254,664	104,254,664
U.S. TREASURY BILL due 01/09/24	15,000,000	14,982,383	14,982,383
U.S. TREASURY BILL due 01/11/24	106,877,400	106,719,966	106,728,906
U.S. TREASURY BILL due 01/16/24	12,554,400	12,526,572	12,528,732
U.S. TREASURY BILL due 01/18/24	106,784,000	106,517,097	106,524,452
U.S. TREASURY BILL due 01/23/24	130,000,000	129,580,808	129,580,808
U.S. TREASURY BILL due 01/25/24	129,700,000	129,246,228	129,246,228
U.S. TREASURY BILL due 01/30/24	25,000,000	24,893,667	24,893,667
U.S. TREASURY BILL due 02/01/24	50,000,000	49,770,729	49,770,729



Cash Equivalent Securities

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
U.S. TREASURY BILL due 02/06/24	15,000,000	14,920,875	14,920,875
U.S. TREASURY BILL due 02/08/24	55,900,000	55,589,238	55,589,238
U.S. TREASURY BILL due 02/15/24	75,000,000	74,504,531	74,504,531
U.S. TREASURY BILL due 02/22/24	124,313,600	123,365,198	123,376,097
U.S. TREASURY BILL due 02/29/24	165,000,000	163,567,606	163,575,495
U.S. TREASURY BILL due 03/07/24	50,000,000	49,511,417	49,529,992
U.S. TREASURY BILL due 03/21/24	50,000,000	49,415,556	49,415,556
U.S. TREASURY BILL due 03/28/24	95,000,000	93,780,913	93,780,913
U.S. TREASURY BILL due 04/04/24	7,760,000	7,652,306	7,655,757
U.S. TREASURY BILL due 04/11/24	15,735,000	15,500,553	15,500,907
U.S. TREASURY BILL due 04/18/24	54,895,000	54,016,751	54,030,432
U.S. TREASURY BILL due 04/25/24	66,790,700	65,690,036	65,691,089
U.S. TREASURY BILL due 05/02/24	30,000,000	29,459,184	29,459,184
U.S. TREASURY BILL due 05/09/24	36,219,000	35,553,094	35,557,229
U.S. TREASURY BILL due 05/16/24	10,000,000	9,801,064	9,801,064
U.S. TREASURY BILL due 05/23/24	45,000,000	44,073,618	44,080,159
U.S. TREASURY BILL due 05/30/24	110,000,000	107,619,583	107,619,583
U.S. TREASURY BILL due 06/13/24	118,095,700	115,312,879	115,356,877
U.S. TREASURY BILL due 06/20/24	30,000,000	29,269,049	29,269,049
U.S. TREASURY BILL due 06/27/24	69,750,000	68,004,661	68,004,661
U.S. TREASURY FRN due 01/31/24	1,600,000	1,599,976	1,599,976
UNITED OVERSEAS BK LTD due 02/29/24	20,000,000	20,000,000	20,000,000
UNITED OVERSEAS BK LTD due 06/18/24	10,000,000	10,000,000	10,000,000
VERSAILLES CDS LLC due 04/02/24	35,000,000	34,492,850	34,492,850
VERSAILLES CDS LLC due 04/03/24	2,800,000	2,760,361	2,760,361
VERSAILLES CDS LLC due 04/10/24	15,000,000	14,772,500	14,772,500
VERSAILLES CDS LLC due 04/19/24	35,000,000	34,425,631	34,425,631
VICTORY RECEIVABLES due 01/18/24	30,000,000	29,920,950	29,920,950
WELLS FARGO BANK NA due 07/03/24	30,000,000	30,000,000	30,000,000
WELLS FARGO BANK NA due 12/13/24	2,375,000	2,375,000	2,375,000
WESTPAC BANKING CORP. due 02/14/24	7,750,000	7,750,000	7,750,000
WESTPAC BANKING CORP. due 05/06/24	6,400,000	6,278,592	6,278,592

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
<b>Total Underlying Fixed Income Securities</b>	<b>1,541,074,266</b>	<b>1,537,974,557</b>	<b>1,491,285,283</b>
7 ELEVEN INC SR UNSECURED 144A 02/24 0.8%	480,000	479,986	477,275
7 ELEVEN INC SR UNSECURED 144A 02/26 0.95%	490,000	489,508	453,053
ABAY LEASING 2014 LLC US GOVT GUAR 11/26 2.654%	396,936	396,936	383,829
ABBVIE INC SR UNSECURED 11/24 2.6%	2,690,000	2,689,882	2,627,730
ABBVIE INC SR UNSECURED 11/29 3.2%	570,000	569,911	533,492
ADVOCATE HEALTH CORP UNSECURED 06/30 2.211%	1,250,000	1,251,396	1,075,508
AGILENT TECHNOLOGIES INC SR UNSECURED 06/30 2.1%	450,000	442,325	388,205
AGILENT TECHNOLOGIES INC SR UNSECURED 09/29 2.75%	490,000	504,419	448,541
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/29 FIXED 1.856%	1,000,000	901,285	872,488
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/32 FIXED 2.156%	750,000	638,339	618,128
ALABAMA POWER CO SR UNSECURED 09/27 3.75%	1,030,000	1,029,369	1,008,821
ALBEMARLE CORP SR UNSECURED 06/27 4.65%	600,000	599,196	589,516
ALBEMARLE CORP SR UNSECURED 06/32 5.05%	420,000	418,944	410,610
ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/26 4.3%	190,000	184,501	187,023
ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45%	1,470,000	1,466,690	1,435,394
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 2 A3	1,460,000	1,459,987	1,453,803
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A3	1,150,000	1,149,947	1,149,577
AMEREN CORP SR UNSECURED 12/26 5.7%	360,000	359,553	368,561
AMEREN ILLINOIS CO 1ST MORTGAGE 11/30 1.55%	2,030,000	1,541,170	1,653,632
AMERICAN EXPRESS CO SR UNSECURED 03/27 2.55%	1,300,000	1,279,556	1,218,528
AMERICAN EXPRESS CO SR UNSECURED 05/26 VARIABLE	920,000	920,000	917,500
AMERICAN EXPRESS CO SR UNSECURED 07/27 VARIABLE	680,000	680,000	688,185
AMERICAN EXPRESS CO SR UNSECURED 07/29 VARIABLE	560,000	560,000	572,191
AMERICAN EXPRESS CO SR UNSECURED 10/26 VARIABLE	140,000	140,000	142,781
AMERICAN EXPRESS CO SR UNSECURED 10/31 VARIABLE	280,000	280,046	304,079
AMERICAN EXPRESS CO SR UNSECURED 11/26 1.65%	590,000	589,461	542,398
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A	2,080,000	2,079,976	2,044,796
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 1 A	2,840,000	2,839,775	2,861,699
AMERICAN HONDA FINANCE SR UNSECURED 01/29 2.25%	280,000	279,537	253,151
AMERICAN HONDA FINANCE SR UNSECURED 07/28 5.125%	790,000	789,682	812,196
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3	1,560,000	1,559,767	1,544,848
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 A3	1,410,000	1,409,908	1,418,409
AMGEN INC SR UNSECURED 03/28 5.15%	780,000	778,846	797,990
AMPHENOL CORP SR UNSECURED 06/29 4.35%	30,000	29,984	29,932
AMPHENOL CORP SR UNSECURED 09/31 2.2%	660,000	658,093	556,365
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/28 2.25%	200,000	199,290	178,381
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75%	330,000	325,566	325,859
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 05/25 4.875%	860,000	886,965	853,330
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625%	600,000	605,027	590,285
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/30 2.625%	540,000	536,587	460,098
AON CORP COMPANY GUAR 05/29 3.75%	500,000	489,649	478,863
AON CORP/AON GLOBAL HOLD COMPANY GUAR 05/27 2.85%	450,000	449,853	425,575
ARI FLEET LEASE TRUST ARIFL 2021 A A2 144A	60,680	60,676	60,555
ASCENSION HEALTH SR UNSECURED 11/29 2.532%	2,000,000	2,027,745	1,787,488
ASTRAZENECA FINANCE LLC COMPANY GUAR 05/24 0.7%	660,000	659,992	647,227
AT+T INC SR UNSECURED 02/28 1.65%	570,000	569,598	508,015
AT+T INC SR UNSECURED 02/32 2.25%	460,000	459,393	380,533
AT+T INC SR UNSECURED 03/24 0.9%	870,000	869,937	860,410
AT+T INC SR UNSECURED 03/26 1.7%	910,000	909,307	851,732
AT+T INC SR UNSECURED 05/35 4.5%	800,000	844,432	759,344
AT+T INC SR UNSECURED 06/24 VARIABLE	780,000	780,601	782,707

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
AT+T INC SR UNSECURED 06/27 2.3%	250,000	249,812	232,259
AT+T INC SR UNSECURED 12/33 2.55%	2,199,000	2,203,852	1,793,992
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/24 3.8%	1,425,000	1,442,944	1,405,185
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/25 3.85%	1,580,000	1,628,693	1,545,508
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 A3	1,390,335	1,376,639	1,319,150
BANK BANK 2017 BNK5 A4	1,990,000	1,919,394	1,869,196
BANK BANK 2017 BNK6 A5	2,370,000	2,231,953	2,244,560
BANK BANK 2018 BN11 A2	2,363,139	2,344,417	2,244,657
BANK BANK 2018 BN12 A4	1,290,000	1,342,729	1,245,991
BANK OF AMERICA AUTO TRUST BAAT 2023 1A A3 144A	1,420,000	1,419,951	1,436,788
BANK OF AMERICA AUTO TRUST BAAT 2023 2A A3 144A	2,525,000	2,524,955	2,573,930
BANK OF AMERICA CORP SR UNSECURED 02/26 VARIABLE	680,000	680,000	653,419
BANK OF AMERICA CORP SR UNSECURED 02/28 VARIABLE	1,000,000	1,000,000	926,950
BANK OF AMERICA CORP SR UNSECURED 03/25 VARIABLE	640,000	643,366	636,965
BANK OF AMERICA CORP SR UNSECURED 04/25 VARIABLE	1,020,000	1,020,000	1,003,694
BANK OF AMERICA CORP SR UNSECURED 04/26 VARIABLE	300,000	300,000	291,815
BANK OF AMERICA CORP SR UNSECURED 04/28 VARIABLE	300,000	300,000	293,342
BANK OF AMERICA CORP SR UNSECURED 04/33 VARIABLE	500,000	500,000	477,807
BANK OF AMERICA CORP SR UNSECURED 07/27 VARIABLE	2,990,000	3,005,124	2,740,462
BANK OF AMERICA CORP SR UNSECURED 07/28 VARIABLE	1,980,000	1,980,000	1,981,278
BANK OF AMERICA CORP SR UNSECURED 07/29 VARIABLE	2,100,000	2,100,000	2,029,947
BANK OF AMERICA CORP SR UNSECURED 09/27 VARIABLE	630,000	630,000	643,073
BANK OF AMERICA CORP SR UNSECURED 10/25 VARIABLE	660,000	668,414	642,746
BANK OF AMERICA CORP SR UNSECURED 10/26 VARIABLE	1,260,000	1,260,000	1,170,032
BANK OF AMERICA CORP SR UNSECURED 12/25 VARIABLE	3,460,000	3,460,000	3,326,128
BANK OF AMERICA CREDIT CARD TR BACCT 2022 A2 A2	1,165,000	1,164,846	1,172,082
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A1 A1	2,035,000	2,034,588	2,042,725
BANK OF MONTREAL SR UNSECURED 02/28 5.203%	1,220,000	1,219,992	1,243,659
BANK OF MONTREAL SR UNSECURED 03/27 2.65%	150,000	149,796	141,300
BANK OF MONTREAL SR UNSECURED 06/25 3.7%	430,000	429,951	421,431
BANK OF MONTREAL SR UNSECURED 09/24 4.25%	500,000	499,887	495,285
BANK OF MONTREAL SR UNSECURED 09/26 1.25%	980,000	979,092	893,166
BANK OF MONTREAL SR UNSECURED 09/27 4.7%	800,000	799,732	802,736
BANK OF MONTREAL SR UNSECURED 12/26 5.266%	460,000	460,000	466,484
BANK OF NEW YORK MELLON SR UNSECURED 11/25 VARIABLE	530,000	530,000	529,883
BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45%	300,000	299,930	288,522
BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75%	150,000	149,906	149,707
BANK OF NOVA SCOTIA SR UNSECURED 02/27 1.95%	940,000	939,746	866,222
BANK OF NOVA SCOTIA SR UNSECURED 02/30 4.85%	440,000	439,727	439,674
BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45%	530,000	529,738	518,627
BANK OF NOVA SCOTIA SR UNSECURED 09/26 1.3%	1,420,000	1,419,961	1,293,722
BANK OF NOVA SCOTIA SR UNSECURED 12/24 5.25%	520,000	519,772	519,601
BANK OF NY MELLON CORP SR UNSECURED 01/27 2.05%	744,000	743,611	691,797
BANK OF NY MELLON CORP SR UNSECURED 02/29 VARIABLE	1,470,000	1,470,000	1,460,399
BANK OF NY MELLON CORP SR UNSECURED 04/27 VARIABLE	740,000	740,000	740,407
BANK OF NY MELLON CORP SR UNSECURED 06/28 VARIABLE	150,000	150,000	146,443
BANK OF NY MELLON CORP SR UNSECURED 07/26 VARIABLE	210,000	210,000	207,809
BANK OF NY MELLON CORP SR UNSECURED 10/28 VARIABLE	100,000	100,000	103,744
BANK OF NY MELLON CORP SR UNSECURED 10/29 VARIABLE	520,000	520,000	552,872
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915%	1,460,000	1,459,998	1,337,944
BAXTER INTERNATIONAL INC SR UNSECURED 04/30 3.95%	270,000	269,342	255,915
BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322%	2,720,000	2,720,000	2,619,331

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25%	950,000	949,478	925,902
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375%	1,210,000	1,205,328	1,151,076
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375%	610,000	620,699	597,635
BAYLOR SCOTT + WHITE HOL UNSECURED 11/25 3.095%	1,500,000	1,539,408	1,446,619
BECTON DICKINSON + CO SR UNSECURED 02/28 4.693%	430,000	430,000	432,208
BECTON DICKINSON + CO SR UNSECURED 05/30 2.823%	430,000	382,568	384,784
BECTON DICKINSON + CO SR UNSECURED 08/32 4.298%	130,000	130,188	125,640
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 A5	1,270,000	1,271,004	1,199,283
BHP BILLITON FIN USA LTD COMPANY GUAR 02/28 4.75%	1,990,000	1,981,256	2,012,247
BLACK HILLS CORP SR UNSECURED 01/26 3.95%	1,395,000	1,448,980	1,362,036
BLACK HILLS CORP SR UNSECURED 01/27 3.15%	320,000	321,811	303,020
BLACK HILLS CORP SR UNSECURED 03/28 5.95%	770,000	767,883	798,307
BLACK HILLS CORP SR UNSECURED 08/24 1.037%	1,060,000	1,053,166	1,028,651
BMW US CAPITAL LLC COMPANY GUAR 144A 08/28 5.05%	1,090,000	1,089,686	1,111,053
BMW VEHICLE LEASE TRUST BMWLT 2023 1 A3	2,045,000	2,044,966	2,042,417
BMW VEHICLE LEASE TRUST BMWLT 2023 2 A3	1,365,000	1,364,974	1,384,754
BMW VEHICLE OWNER TRUST BMWOT 2023 A A3	850,000	849,864	858,984
BNP PARIBAS 144A 01/25 VARIABLE	1,760,000	1,760,727	1,759,849
BNP PARIBAS 144A 06/27 VARIABLE	580,000	580,000	531,396
BNP PARIBAS 144A 08/28 4.4%	1,120,000	1,116,897	1,091,845
BNP PARIBAS 144A 11/25 VARIABLE	1,455,000	1,466,733	1,417,907
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A	595,000	592,807	591,650
BOEING CO SR UNSECURED 02/26 2.196%	250,000	243,835	236,302
BOEING CO SR UNSECURED 02/27 2.7%	1,350,000	1,348,411	1,273,835
BOEING CO SR UNSECURED 05/25 4.875%	890,000	909,981	885,617
BOEING CO SR UNSECURED 05/27 5.04%	50,000	50,000	50,469
BOEING CO SR UNSECURED 05/30 5.15%	710,000	710,000	723,730
BOSTON MA BOS 03/34 FIXED 1.738%	1,400,000	1,113,426	1,079,391
BOSTON PROPERTIES LP SR UNSECURED 01/25 3.2%	300,000	306,551	291,642
BOSTON PROPERTIES LP SR UNSECURED 02/26 3.65%	1,030,000	1,038,272	991,611
BOSTON PROPERTIES LP SR UNSECURED 10/26 2.75%	1,230,000	1,217,112	1,141,344
BP CAP MARKETS AMERICA COMPANY GUAR 01/32 2.721%	1,060,000	1,060,000	925,320
BP CAP MARKETS AMERICA COMPANY GUAR 09/33 4.893%	700,000	700,030	713,410
BPCE SA 144A 01/25 1.625%	890,000	889,044	857,302
BPCE SA 144A 07/27 4.75%	1,400,000	1,397,422	1,383,760
BPR TRUST BPR 2022 OANA A 144A	2,370,000	2,364,747	2,335,809
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 1 A1B	2,620,801	2,620,801	2,566,700
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 2 A1B	1,404,582	1,404,582	1,377,146
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A	440,146	435,488	439,027
BX TRUST BX 2021 ARIA A 144A	2,220,000	2,155,254	2,169,832
BX TRUST BX 2021 RISE A 144A	1,091,270	1,072,292	1,073,480
BX TRUST BX 2021 VOLT A 144A	2,330,000	2,274,476	2,270,025
BX TRUST BX 2022 CSMO A 144A	1,340,000	1,336,241	1,342,520
BX TRUST BX 2022 GPA A 144A	1,760,000	1,753,822	1,761,655
BX TRUST BX 2022 IND A 144A	4,356,096	4,345,048	4,323,306
BX TRUST BX 2022 PSB A 144A	1,860,114	1,848,607	1,865,030
CALIFORNIA ST CAS 04/29 FIXED 3.05%	2,250,000	2,081,286	2,114,410
CAMPBELL CA UNION HIGH SCH DIS CMESCD 08/29 FIXED 1.472%	2,805,000	2,456,480	2,408,863
CANADIAN NATL RESOURCES SR UNSECURED 04/24 3.8%	600,000	600,684	596,483
CANADIAN NATL RESOURCES SR UNSECURED 06/27 3.85%	500,000	484,471	486,119
CANADIAN PACIFIC RAILWAY COMPANY GUAR 02/25 2.9%	1,926,000	1,904,330	1,879,519
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/24 1.35%	1,050,000	1,049,570	1,011,324

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/26 1.75%	380,000	379,666	350,555
CAPITAL ONE FINANCIAL CO SR UNSECURED 02/29 VARIABLE	380,000	380,000	379,054
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/26 VARIABLE	470,000	470,000	450,425
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/30 VARIABLE	330,000	330,000	295,019
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VARIABLE	200,000	200,000	196,677
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VARIABLE	1,380,000	1,380,000	1,356,509
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/26 VARIABLE	200,000	200,000	197,723
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VARIABLE	725,000	701,327	652,433
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A3	1,890,000	1,889,903	1,854,671
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 2 A3	665,000	664,884	681,051
CARMAX AUTO OWNER TRUST CARMX 2022 2 A3	1,295,993	1,295,863	1,276,787
CARMAX AUTO OWNER TRUST CARMX 2023 1 A3	2,300,000	2,299,845	2,291,070
CARMAX AUTO OWNER TRUST CARMX 2023 3 A3	1,025,000	1,024,989	1,036,205
CARRIER GLOBAL CORP SR UNSECURED 02/25 2.242%	745,000	747,685	722,040
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493%	1,935,000	1,945,525	1,820,419
CARRIER GLOBAL CORP SR UNSECURED 144A 11/25 5.8%	380,000	379,876	385,074
CEDARS SINAI HEALTH SYS SECURED 08/31 2.288%	1,500,000	1,428,331	1,249,737
CENTERPOINT ENER HOUSTON GENL REF MOR 10/32 4.45%	1,070,000	1,066,621	1,053,193
CES MU2 LLC US GOVT GUAR 05/27 1.994%	756,264	756,264	721,254
CHARLES SCHWAB CORP SR UNSECURED 05/29 VARIABLE	790,000	790,000	811,032
CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875%	1,415,000	1,413,941	1,451,586
CHARLES SCHWAB CORP SR UNSECURED 11/29 VARIABLE	490,000	490,000	514,320
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4%	740,000	737,660	683,798
CHASE AUTO OWNER TRUST CHAOT 2022 AA A3 144A	2,180,000	2,179,831	2,153,297
CHEROKEE CNTY GA SCH SYS CHESCD 08/28 FIXED 5.626%	1,250,000	1,331,710	1,291,026
CHESAPEAKE FUNDING II LLC CFII 2020 1A A1 144A	195,018	195,012	193,679
CHESAPEAKE FUNDING II LLC CFII 2021 1A A1 144A	605,162	605,102	592,269
CHESAPEAKE FUNDING II LLC CFII 2023 1A A1 144A	963,061	963,035	965,642
CHESAPEAKE FUNDING II LLC CFII 2023 2A A1 144A	1,911,735	1,911,560	1,931,620
CHILDREN S HOSPITAL MEDI SR UNSECURED 11/26 2.853%	1,600,000	1,600,000	1,507,468
CHRISTUS HEALTH SR SECURED 07/28 4.341%	1,000,000	1,000,000	977,977
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A5	2,590,000	2,611,165	2,576,435
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 A4	1,111,000	1,114,871	1,073,482
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC31 A4	965,000	986,879	928,538
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A4	1,121,813	1,090,767	1,072,565
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5	1,507,803	1,514,218	1,421,351
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	1,470,823	1,412,919	1,378,096
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 P7 A4	1,291,000	1,289,716	1,213,488
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A4	1,205,000	1,218,548	1,147,563
CITIGROUP INC SR UNSECURED 01/26 VARIABLE	1,940,000	1,940,000	1,864,405
CITIGROUP INC SR UNSECURED 02/28 VARIABLE	2,430,000	2,430,000	2,291,168
CITIGROUP INC SR UNSECURED 03/26 VARIABLE	500,000	500,000	486,839
CITIGROUP INC SR UNSECURED 03/33 VARIABLE	1,410,000	1,410,000	1,270,322
CITIGROUP INC SR UNSECURED 04/25 VARIABLE	775,000	775,000	769,104
CITIGROUP INC SR UNSECURED 04/26 VARIABLE	340,000	342,218	330,495
CITIGROUP INC SR UNSECURED 05/25 VARIABLE	1,740,000	1,740,000	1,710,561
CITIGROUP INC SR UNSECURED 05/33 VARIABLE	1,060,000	1,060,000	1,039,680
CITIGROUP INC SR UNSECURED 06/31 VARIABLE	1,440,000	1,440,000	1,231,827
CITIGROUP INC SR UNSECURED 09/26 VARIABLE	350,000	350,000	352,634
CITIGROUP INC SR UNSECURED 10/24 VARIABLE	630,000	630,000	630,353
CITIGROUP INC SR UNSECURED 11/25 VARIABLE	375,000	375,000	360,836
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 1 A3 144A	4,140,000	4,139,389	4,198,986



Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 2 A3 144A	1,320,000	1,319,934	1,338,970
CITIZENS BANK NA/RI SR UNSECURED 02/26 3.75%	420,000	419,949	399,936
CITIZENS BANK NA/RI SR UNSECURED 05/25 VARIABLE	880,000	880,000	858,841
CITIZENS BANK NA/RI SR UNSECURED 08/28 VARIABLE	1,020,000	1,020,000	969,092
CNH INDUSTRIAL CAP LLC COMPANY GUAR 05/25 3.95%	460,000	458,829	451,912
CNH INDUSTRIAL CAP LLC COMPANY GUAR 07/26 1.45%	300,000	271,576	275,258
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/25 5.45%	250,000	249,031	251,203
COLLEGE LOAN CORPORATION TRUST COLLE 2006 1 A7A 144A	900,000	900,061	898,550
COMCAST CORP COMPANY GUAR 01/29 4.55%	1,170,000	1,167,787	1,176,278
COMCAST CORP COMPANY GUAR 04/30 3.4%	920,000	918,922	862,327
COMM MORTGAGE TRUST COMM 2014 CR14 A4	415,678	433,268	414,862
COMM MORTGAGE TRUST COMM 2014 CR17 A5	3,290,000	3,398,329	3,262,600
COMM MORTGAGE TRUST COMM 2014 CR18 A5	1,300,000	1,310,423	1,285,475
COMM MORTGAGE TRUST COMM 2014 CR19 ASB	371,630	389,279	368,230
COMM MORTGAGE TRUST COMM 2015 CR26 A4	2,630,000	2,725,243	2,532,516
COMM MORTGAGE TRUST COMM 2016 COR1 A3	1,499,135	1,430,717	1,399,412
COMM MORTGAGE TRUST COMM 2016 COR1 A4	1,650,000	1,605,375	1,527,550
COMM MORTGAGE TRUST COMM 2016 CR28 A3	1,256,825	1,256,534	1,214,630
COMM MORTGAGE TRUST COMM 2016 CR28 A4	2,478,375	2,618,363	2,382,663
COMMONSPIRIT HEALTH SR SECURED 10/24 2.76%	190,000	190,000	185,775
COMMONWEALTH EDISON CO 1ST MORTGAGE 08/28 3.7%	1,260,000	1,231,959	1,218,223
CONSUMERS 23 SECURE FUND SR SECURED 09/31 5.21%	1,370,000	1,369,427	1,402,521
CONSUMERS ENERGY CO 1ST MORTGAGE 02/29 4.9%	470,000	469,786	478,725
CONSUMERS ENERGY CO 1ST MORTGAGE 11/28 3.8%	1,200,000	1,157,925	1,157,985
COOPERATIEVE RABOBANK UA 144A 02/29 VARIABLE	550,000	550,000	559,062
COOPERATIEVE RABOBANK UA 144A 04/28 VARIABLE	960,000	960,000	915,576
COOPERATIEVE RABOBANK UA 144A 06/26 VARIABLE	830,000	811,106	782,495
COOPERATIEVE RABOBANK UA 144A 09/26 VARIABLE	390,000	390,000	362,159
COOPERATIEVE RABOBANK UA 144A 12/27 VARIABLE	1,915,000	1,915,000	1,743,707
COREBRIDGE GLOB FUNDING SECURED 144A 09/28 5.9%	610,000	610,267	629,030
COREBRIDGE GLOB FUNDING SR SECURED 144A 09/25 0.9%	1,800,000	1,799,485	1,671,155
COTERRA ENERGY INC SR UNSECURED 05/27 3.9%	520,000	523,482	503,476
CRH AMERICA FINANCE INC COMPANY GUAR 144A 04/28 3.95%	760,000	757,731	735,061
CRH AMERICA INC COMPANY GUAR 144A 05/25 3.875%	1,330,000	1,358,414	1,301,221
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 A4	1,805,000	1,845,358	1,744,752
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C5 A5	754,000	756,566	727,647
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 A5	2,140,000	2,085,376	2,031,785
CUBESMART LP COMPANY GUAR 11/25 4%	320,000	332,592	311,150
CUBESMART LP COMPANY GUAR 12/28 2.25%	970,000	875,286	855,644
CVS HEALTH CORP SR UNSECURED 02/26 5%	300,000	299,258	301,528
CVS HEALTH CORP SR UNSECURED 02/30 5.125%	1,790,000	1,779,309	1,820,204
CVS HEALTH CORP SR UNSECURED 03/28 4.3%	533,000	529,440	524,580
CVS HEALTH CORP SR UNSECURED 08/26 3%	240,000	239,892	229,493
CVS HEALTH CORP SR UNSECURED 08/27 1.3%	840,000	838,750	746,647
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 04/27 3.65%	530,000	529,290	511,161
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 08/25 5.6%	550,000	549,827	553,637
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 09/28 5.4%	530,000	529,511	540,778
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 12/24 1.625%	670,000	669,944	645,358
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 12/26 2%	1,380,000	1,376,382	1,269,052
DC COMMERCIAL MORTGAGE TRUST DC 2023 DC A 144A	1,455,000	1,454,960	1,502,092
DELAWARE ST DES 07/28 FIXED 4.45%	640,000	628,140	651,398
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A3 144A	1,600,000	1,599,944	1,603,704

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
DELL EQUIPMENT FINANCE TRUST DEFT 2023 2 A3 144A	1,245,000	1,244,930	1,251,840
DELL EQUIPMENT FINANCE TRUST DEFT 2023 3 A3 144A	1,210,000	1,209,921	1,225,004
DENISON TX INDEP SCH DIST DENSCD 08/24 ZEROCPNOID 0%	1,000,000	992,125	971,892
DENTON TX INDEP SCH DIST DNNSCD 08/29 FIXED 5%	1,000,000	1,027,235	1,039,939
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4	1,075,000	1,072,411	1,021,381
DIGITAL REALTY TRUST LP COMPANY GUAR 01/28 5.55%	270,000	269,845	274,904
DIGITAL REALTY TRUST LP COMPANY GUAR 07/28 4.45%	1,100,000	1,099,192	1,074,604
DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A	1,085,000	1,084,890	1,089,426
DLLAA LLC DLLAA 2021 1A A3 144A	1,383,235	1,383,131	1,343,649
DLLAA LLC DLLAA 2023 1A A3 144A	1,490,000	1,489,921	1,507,959
DLLAD LLC DLLAD 2021 1A A3 144A	1,224,057	1,224,013	1,170,036
DLLAD LLC DLLAD 2021 1A A4 144A	940,000	841,470	855,576
DLLMT LLC DLLMT 2021 1A A3 144A	846,764	846,748	829,510
DLLMT LLC DLLMT 2023 1A A3 144A	1,610,000	1,609,782	1,608,724
DOMINION ENERGY SOUTH 1ST MORTGAGE 12/31 2.3%	400,000	399,799	333,790
DONLEN FLEET LEASE FUNDING DFLF2 2021 2 A2 144A	200,457	196,552	197,481
DRAGON 2012 LLC US GOVT GUAR 03/24 1.972%	65,653	65,653	65,220
DTE ELECT SECUR FND II SR SECURED 03/33 5.97%	2,575,000	2,574,156	2,704,642
DTE ELECTRIC CO 1ST MORTGAGE 03/31 2.625%	680,000	679,219	595,785
DTE ELECTRIC CO GENL REF MOR 03/32 3%	1,110,000	1,106,251	984,983
DTE ENERGY CO SR UNSECURED 11/24 VARIABLE	530,000	530,014	523,801
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/29 2.45%	385,000	382,517	342,509
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4%	420,000	419,487	354,884
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/29 3.45%	985,000	1,003,612	940,355
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/31 2%	930,000	928,761	768,994
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/28 3.7%	1,190,000	1,189,896	1,156,446
DUKE UNIVERSITY HEALTH SR UNSECURED 06/42 3.162%	2,500,000	2,500,000	1,892,421
DUKE UNIVERSITY UNSECURED 10/38 3.199%	775,000	851,627	648,199
DUPONT DE NEMOURS INC SR UNSECURED 11/25 4.493%	540,000	540,000	536,117
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3%	1,700,000	1,695,685	1,607,189
ECMC GROUP STUDENT LOAN TRUST ECMC 2018 2A A 144A	1,930,852	1,928,564	1,892,450
ECMC GROUP STUDENT LOAN TRUST ECMC 2021 1A A1B 144A	1,229,649	1,229,649	1,191,605
EDLINC STUDENT LOAN FUNDING TR ESLFT 2012 1 A 144A	43,418	43,551	43,388
EDUCATIONAL FUNDING OF THE SOU EFOTS 2011 1 A2	68,475	68,548	68,450
EMD FINANCE LLC COMPANY GUAR 144A 03/25 3.25%	1,840,000	1,861,515	1,795,982
ENBRIDGE INC COMPANY GUAR 02/24 2.15%	400,000	399,979	398,187
ENBRIDGE INC COMPANY GUAR 02/25 2.5%	310,000	310,033	300,598
ENBRIDGE INC COMPANY GUAR 07/27 3.7%	420,000	432,347	405,595
ENBRIDGE INC COMPANY GUAR 11/26 5.9%	470,000	469,898	482,761
ENBRIDGE INC COMPANY GUAR 11/28 6%	880,000	879,790	924,724
ENBRIDGE INC COMPANY GUAR 12/26 4.25%	300,000	312,473	296,096
ENERGY TRANSFER LP SR UNSECURED 12/26 6.05%	720,000	719,662	739,968
ENERGY TRANSFER LP SR UNSECURED 12/28 6.1%	870,000	869,128	914,132
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/28 4%	900,000	994,034	876,236
ENTERGY MISSISSIPPI LLC 1ST MORTGAGE 06/28 2.85%	850,000	771,790	785,142
ENTERGY TEXAS INC 1ST MORTGAGE 09/26 1.5%	960,000	958,776	864,062
ENTERPRISE FLEET FINANCING LLC EFF 2022 2 A2 144A	1,224,548	1,224,444	1,216,252
ENTERPRISE FLEET FINANCING LLC EFF 2022 3 A2 144A	2,279,199	2,278,949	2,253,967
ENTERPRISE FLEET FINANCING LLC EFF 2022 4 A2 144A	657,475	657,384	659,456
ENTERPRISE FLEET FINANCING LLC EFF 2023 1 A2 144A	1,202,999	1,202,826	1,204,234
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A2 144A	2,030,000	2,029,678	2,035,640
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8%	550,000	576,277	498,117

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/27 3.95%	434,000	413,109	427,202
ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125%	270,000	284,446	252,820
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15%	910,000	871,697	899,442
EQUIFAX INC SR UNSECURED 06/28 5.1%	770,000	767,984	777,387
EQUIFAX INC SR UNSECURED 09/31 2.35%	450,000	366,336	373,943
EQUIFAX INC SR UNSECURED 12/24 2.6%	770,000	769,968	749,683
EQUIFAX INC SR UNSECURED 12/27 5.1%	340,000	339,776	343,413
ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646%	1,071,279	1,071,280	1,042,254
ETHIOPIAN LEASING 2012 US GOVT GUAR 08/26 2.566%	1,317,197	1,336,898	1,288,935
EVERGY KANSAS CENTRAL 1ST MORTGAGE 12/25 3.25%	600,000	622,937	580,580
EVERGY METRO 1ST MORTGAGE 06/30 2.25%	760,000	759,414	648,312
EVERGY METRO GENL REF MOR 04/33 4.95%	720,000	719,149	720,910
EVERGY METRO MORTGAGE 08/25 3.65%	380,000	395,867	371,715
EVERGY MISSOURI WEST INC 1ST MORTGAGE 144A 12/27 5.15%	300,000	299,534	302,012
EXELON CORP SR UNSECURED 03/28 5.15%	650,000	649,096	659,515
EXP IMP IMB SECURED 03/27 2.372%	655,365	673,602	630,147
EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25%	890,000	917,905	881,732
EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A	1,241,475	1,227,768	1,229,796
EXTRA SPACE STORAGE LP COMPANY GUAR 04/29 3.9%	250,000	249,777	236,767
EXTRA SPACE STORAGE LP COMPANY GUAR 07/26 3.5%	200,000	189,157	191,977
EXTRA SPACE STORAGE LP COMPANY GUAR 07/30 5.5%	1,160,000	1,147,846	1,187,943
FANNIE MAE FNR 2007 88 HC	29,771	29,797	29,964
FANNIEMAE GRANTOR TRUST FNGT 2003 T4 1A	1,731	1,731	1,675
FANNIEMAE GRANTOR TRUST FNGT 2004 T2 1A1	9,171	9,532	9,240
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A2	19,768	20,926	20,652
FANNIEMAE WHOLE LOAN FNW 2003 W4 3A	11,898	12,553	12,067
FANNIEMAE WHOLE LOAN FNW 2004 W11 1A3	34,736	36,316	34,942
FANNIEMAE WHOLE LOAN FNW 2004 W8 3A	9,558	10,101	9,800
FED HM LN PC POOL 1B4924 FH 09/40 FLT	122,939	124,967	126,465
FED HM LN PC POOL 1B8747 FH 09/41 FLT	79,834	81,170	81,781
FED HM LN PC POOL 1B8908 FH 11/41 FLT	68,499	69,739	69,732
FED HM LN PC POOL 1G0062 FH 02/35 FLT	40,110	39,683	40,073
FED HM LN PC POOL 1G0208 FH 04/35 FLT	4,373	4,327	4,313
FED HM LN PC POOL 1G1496 FH 02/37 FLT	12,574	12,553	12,583
FED HM LN PC POOL 1G1503 FH 02/37 FLT	503	505	503
FED HM LN PC POOL 1J0248 FH 02/37 FLT	8,868	8,917	8,874
FED HM LN PC POOL 1J1064 FH 05/38 FLT	38,234	38,201	37,710
FED HM LN PC POOL 1J1068 FH 04/38 FLT	67,968	71,615	70,103
FED HM LN PC POOL 1J2841 FH 09/37 FLT	44,469	44,366	45,835
FED HM LN PC POOL 1Q0001 FH 01/36 FLT	16,226	16,088	16,263
FED HM LN PC POOL 2B0244 FH 02/42 FLT	15,593	16,211	15,465
FED HM LN PC POOL 2B0620 FH 07/42 FLT	124,557	127,488	127,335
FED HM LN PC POOL 2B0635 FH 08/42 FLT	77,287	79,311	77,669
FED HM LN PC POOL 2B0669 FH 07/42 FLT	6,919	7,097	6,948
FED HM LN PC POOL 2B1601 FH 08/43 FLT	71,898	72,501	73,157
FED HM LN PC POOL 2B1649 FH 09/43 FLT	129,223	130,244	131,715
FED HM LN PC POOL 2B1783 FH 10/43 FLT	167,498	169,485	170,274
FED HM LN PC POOL 2B2965 FH 08/44 FLT	175,876	179,345	178,844
FED HM LN PC POOL 2B3360 FH 11/44 FLT	57,326	57,883	57,008
FED HM LN PC POOL 2B3423 FH 11/44 FLT	167,214	171,042	169,709
FED HM LN PC POOL 2B3493 FH 12/44 FLT	339,704	349,147	343,668
FED HM LN PC POOL 2B3623 FH 01/45 FLT	300,418	307,113	303,329

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 2B3626 FH 12/44 FLT	330,321	338,331	333,630
FED HM LN PC POOL 2B3656 FH 01/45 FLT	217,361	222,196	219,389
FED HM LN PC POOL 2B4151 FH 05/45 FLT	242,810	247,902	246,473
FED HM LN PC POOL 2B4166 FH 05/45 FLT	135,708	138,979	137,803
FED HM LN PC POOL 2B4462 FH 08/45 FLT	312,014	316,648	317,439
FED HM LN PC POOL 2B4739 FH 09/45 FLT	155,906	159,398	159,655
FED HM LN PC POOL 2B4808 FH 11/45 FLT	228,733	233,421	234,470
FED HM LN PC POOL 2B4933 FH 12/45 FLT	140,347	142,350	143,929
FED HM LN PC POOL 2B5033 FH 01/46 FLT	82,049	82,134	78,432
FED HM LN PC POOL 2B5130 FH 02/46 FLT	54,370	54,761	55,542
FED HM LN PC POOL 2B5188 FH 03/46 FLT	84,820	85,160	81,159
FED HM LN PC POOL 2B5599 FH 09/46 FLT	292,664	300,215	299,335
FED HM LN PC POOL 2B5647 FH 10/46 FLT	476,947	486,527	487,482
FED HM LN PC POOL 2B5812 FH 01/47 FLT	378,986	384,921	386,339
FED HM LN PC POOL 2B6451 FH 08/47 FLT	329,138	336,523	328,134
FED HM LN PC POOL 2B6506 FH 10/47 FLT	382,214	386,164	376,864
FED HM LN PC POOL 2B6612 FH 11/47 FLT	182,504	182,546	180,194
FED HM LN PC POOL 2B6628 FH 11/47 FLT	472,296	478,768	464,826
FED HM LN PC POOL 2B6641 FH 11/47 FLT	250,072	253,167	246,691
FED HM LN PC POOL 2B7736 FH 02/50 FLT	610,563	623,685	577,940
FED HM LN PC POOL 781804 FH 07/34 FLT	3,714	3,641	3,798
FED HM LN PC POOL 782656 FH 03/36 FLT	8,381	8,380	8,441
FED HM LN PC POOL 786614 FH 08/25 FLT	14	14	14
FED HM LN PC POOL 840637 FH 03/47 FLT	60,702	60,533	61,579
FED HM LN PC POOL 847565 FH 04/36 FLT	29,677	29,308	29,607
FED HM LN PC POOL 8C0269 FH 05/52 FLT	4,487,051	4,290,824	4,094,973
FED HM LN PC POOL 8C0303 FH 07/52 FLT	1,456,830	1,418,224	1,376,764
FED HM LN PC POOL 8C0329 FH 08/52 FLT	1,813,957	1,807,625	1,745,129
FED HM LN PC POOL 8C0376 FH 09/52 FLT	913,298	919,062	882,315
FED HM LN PC POOL 8C0382 FH 09/52 FLT	920,129	930,253	902,987
FED HM LN PC POOL 8C0399 FH 10/52 FLT	1,252,819	1,230,234	1,216,333
FED HM LN PC POOL 8C0430 FH 11/52 FLT	999,809	974,266	979,116
FED HM LN PC POOL 8C0464 FH 12/52 FLT	1,486,202	1,476,418	1,469,952
FED HM LN PC POOL G04540 FG 08/38 FIXED 6%	194,912	197,667	204,162
FED HM LN PC POOL G14573 FG 04/27 FIXED 3%	204,478	209,040	199,192
FED HM LN PC POOL G67702 FG 01/47 FIXED 4%	916,428	953,919	886,172
FED HM LN PC POOL J13882 FG 12/25 FIXED 3.5%	32,486	32,522	31,962
FED HM LN PC POOL J14492 FG 02/26 FIXED 4%	30,537	30,715	30,167
FED HM LN PC POOL J17545 FG 12/26 FIXED 3%	101,683	102,691	99,099
FED HM LN PC POOL J18801 FG 04/27 FIXED 3%	96,533	97,821	93,916
FED HM LN PC POOL Q40083 FG 04/46 FIXED 3.5%	963,306	1,011,400	906,343
FED HM LN PC POOL QA5182 FR 12/49 FIXED 3%	2,030,841	2,066,442	1,820,817
FED HM LN PC POOL QB4931 FR 11/50 FIXED 2%	3,118,589	3,228,497	2,580,490
FED HM LN PC POOL QE8086 FR 08/52 FIXED 4%	2,669,768	2,680,571	2,553,328
FED HM LN PC POOL QE8113 FR 08/52 FIXED 4%	2,700,234	2,706,281	2,567,920
FED HM LN PC POOL QE9162 FR 09/52 FIXED 4.5%	2,202,357	2,207,625	2,138,941
FED HM LN PC POOL QN1110 FR 12/34 FIXED 2.5%	5,885,104	5,933,545	5,470,065
FED HM LN PC POOL QN1350 FR 01/35 FIXED 2.5%	911,344	922,585	847,073
FED HM LN PC POOL QN1355 FR 01/35 FIXED 2.5%	2,706,121	2,738,430	2,515,286
FED HM LN PC POOL QN1370 FR 01/35 FIXED 3%	221,549	227,243	209,379
FED HM LN PC POOL QN1374 FR 01/35 FIXED 3%	250,206	256,907	237,313
FED HM LN PC POOL QN1377 FR 01/35 FIXED 3%	340,527	349,809	322,977

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QN1511 FR 02/35 FIXED 2.5%	1,732,208	1,757,739	1,605,757
FED HM LN PC POOL QN1577 FR 02/35 FIXED 2.5%	242,321	246,234	224,452
FED HM LN PC POOL QN1678 FR 02/35 FIXED 2.5%	1,308,159	1,326,923	1,212,648
FED HM LN PC POOL RA6388 FR 12/51 FIXED 2.5%	4,766,551	4,696,221	4,104,159
FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5%	72,174	73,715	67,157
FED HM LN PC POOL U40189 FG 03/27 FIXED 3%	279,805	283,534	272,232
FED HM LN PC POOL U59002 FG 09/32 FIXED 3.5%	330,856	348,499	319,120
FED HM LN PC POOL U62123 FG 02/43 FIXED 3.5%	1,024,474	1,077,222	972,610
FED HM LN PC POOL U70048 FG 08/27 FIXED 3%	119,133	121,916	115,819
FED HM LN PC POOL U90739 FG 02/43 FIXED 3.5%	55,783	59,053	52,545
FEDERAL REALTY OP LP SR UNSECURED 01/24 3.95%	130,000	130,000	129,862
FEDERAL REALTY OP LP SR UNSECURED 02/26 1.25%	460,000	458,766	424,674
FEDERAL REALTY OP LP SR UNSECURED 05/28 5.375%	470,000	467,377	475,467
FEDEX CORP COMPANY GUAR 05/30 4.25%	1,660,000	1,835,920	1,624,396
FHLMC MULTIFAMILY STRUCTURED P FHMS K069 A2	3,025,000	3,143,177	2,904,012
FHLMC MULTIFAMILY STRUCTURED P FHMS K508 A2	1,115,000	1,091,336	1,131,415
FHLMC MULTIFAMILY STRUCTURED P FHMS K509 A2	3,270,000	3,168,652	3,329,816
FHLMC MULTIFAMILY STRUCTURED P FHMS K511 A2	1,100,000	1,096,835	1,124,060
FHLMC MULTIFAMILY STRUCTURED P FHMS K736 A2	3,100,000	3,134,203	2,947,549
FHLMC MULTIFAMILY STRUCTURED P FHMS KGL1 AFL	3,981,700	3,955,844	3,962,074
FHLMC MULTIFAMILY STRUCTURED P FHMS Q004 A2H	102,172	103,392	101,502
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT1	2,251,698	2,273,184	2,096,488
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT2	2,567,444	2,591,393	2,309,030
FHLMC STRUCTURED PASS THROUGH FSPC T 63 1A1	130,198	123,579	121,495
FIDELITY NATL INFO SERV COMPANY GUAR 07/25 4.5%	360,000	359,932	356,431
FIDELITY NATL INFO SERV SR UNSECURED 07/27 4.7%	445,000	444,484	445,209
FIFTH THIRD BANCORP SR UNSECURED 01/25 2.375%	460,000	465,141	444,812
FIFTH THIRD BANCORP SR UNSECURED 04/28 VARIABLE	550,000	550,000	524,690
FIFTH THIRD BANCORP SR UNSECURED 07/30 VARIABLE	1,370,000	1,370,205	1,339,946
FIFTH THIRD BANCORP SR UNSECURED 10/28 VARIABLE	630,000	630,000	654,022
FIFTH THIRD BANK SR UNSECURED 10/25 VARIABLE	400,000	400,000	398,947
FIFTH THIRD BANK SUBORDINATED 03/26 3.85%	550,000	538,249	529,107
FISERV INC SR UNSECURED 03/28 5.45%	430,000	429,525	443,197
FISERV INC SR UNSECURED 07/24 2.75%	1,110,000	1,109,803	1,093,344
FISERV INC SR UNSECURED 07/26 3.2%	540,000	539,987	519,989
FISERV INC SR UNSECURED 08/28 5.375%	1,190,000	1,187,104	1,225,221
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/25 4.35%	1,700,000	1,727,790	1,670,651
FMC CORP SR UNSECURED 05/26 5.15%	480,000	479,938	479,514
FMC CORP SR UNSECURED 10/26 3.2%	560,000	549,172	529,847
FMC CORP SR UNSECURED 10/29 3.45%	470,000	489,884	424,859
FNMA POOL 295541 FN 10/32 FLT	24,216	24,133	23,558
FNMA POOL 555743 FN 09/33 FIXED 5.0%	130,211	135,314	132,448
FNMA POOL 725027 FN 11/33 FIXED 5.0%	238,969	249,211	243,083
FNMA POOL 725205 FN 03/34 FIXED 5.0%	258,487	269,940	262,930
FNMA POOL 725206 FN 02/34 FIXED 5.5%	116,869	124,339	119,730
FNMA POOL 725232 FN 03/34 FIXED 5.0%	50,134	54,042	50,995
FNMA POOL 725238 FN 03/34 FIXED 5.0%	119,444	125,102	121,497
FNMA POOL 735803 FN 07/35 FLT	95,424	95,426	94,441
FNMA POOL 739757 FN 08/33 FLT	6,332	6,317	6,441
FNMA POOL 739759 FN 08/33 FLT	36,703	36,635	37,304
FNMA POOL 745484 FN 12/35 FLT	33,207	32,961	33,451
FNMA POOL 745606 FN 05/36 FLT	6,313	6,223	6,308



**Stable Value Fund**

**Participant-Directed Investment Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 745777 FN 07/36 FLT	14,093	14,204	14,386
FNMA POOL 745859 FN 11/35 FLT	16,186	15,987	16,156
FNMA POOL 764364 FN 06/34 FLT	15,408	15,401	15,243
FNMA POOL 776486 FN 03/34 FLT	19,222	20,182	19,545
FNMA POOL 789463 FN 06/34 FLT	147,141	147,171	149,399
FNMA POOL 796989 FN 08/34 FLT	6,742	6,863	6,826
FNMA POOL 815055 FN 04/35 FLT	14,086	13,906	13,956
FNMA POOL 818982 FN 03/35 FLT	132,704	131,795	132,043
FNMA POOL 832729 FN 09/35 FLT	25,795	25,694	25,680
FNMA POOL 888635 FN 09/36 FIXED 5.5%	94,581	103,754	97,476
FNMA POOL 889911 FN 05/36 FLT	265,519	267,624	258,532
FNMA POOL 933584 FN 05/38 FLT	18,087	18,149	17,896
FNMA POOL AB1940 FN 12/25 FIXED 3.5%	55,123	55,982	54,178
FNMA POOL AB5358 FN 06/27 FIXED 2.5%	300,841	304,270	290,128
FNMA POOL AE8281 FN 12/40 FLT	40,338	41,089	40,332
FNMA POOL AJ2155 FN 10/41 FLT	49,972	50,601	51,207
FNMA POOL AJ3295 FN 11/41 FLT	46,831	47,957	46,980
FNMA POOL AK4888 FN 03/42 FLT	37,582	39,051	37,697
FNMA POOL AK6361 FN 04/27 FIXED 3%	102,587	103,935	99,400
FNMA POOL AK6431 FN 04/27 FIXED 3%	195,604	197,533	187,501
FNMA POOL AK7385 FN 03/27 FIXED 3%	179,831	181,991	173,444
FNMA POOL AL2964 FN 07/27 FIXED 2.5%	1,102,264	1,118,619	1,061,674
FNMA POOL AL9502 FN 11/45 FIXED 4.0%	438,426	456,308	427,008
FNMA POOL AN0571 FN 01/26 FIXED 3.1%	2,480,000	2,412,914	2,405,536
FNMA POOL AN0665 FN 02/26 FIXED 3.07%	1,802,387	1,799,836	1,748,114
FNMA POOL AN6709 FN 09/27 FLT	3,200,332	3,181,266	3,180,770
FNMA POOL AO4573 FN 06/42 FLT	87,308	89,219	88,589
FNMA POOL AP2392 FN 08/42 FLT	25,621	26,325	25,738
FNMA POOL AP4058 FN 08/27 FIXED 3%	63,044	63,845	61,163
FNMA POOL AP5947 FN 09/32 FIXED 4%	354,979	372,729	347,139
FNMA POOL AP6310 FN 09/42 FLT	111,883	114,710	112,778
FNMA POOL AP7487 FN 09/27 FIXED 3%	212,265	217,719	206,071
FNMA POOL AP7557 FN 09/42 FLT	29,706	29,625	30,273
FNMA POOL AQ4651 FN 11/42 FIXED 3.5%	66,250	70,215	62,509
FNMA POOL AQ4697 FN 11/42 FIXED 3.5%	87,594	92,546	82,952
FNMA POOL AQ9465 FN 01/33 FIXED 3%	112,519	116,227	106,225
FNMA POOL AS3662 FN 10/24 FIXED 2.5%	37,309	37,394	36,776
FNMA POOL AS7056 FN 04/31 FIXED 3%	1,425,691	1,470,346	1,366,797
FNMA POOL AU3148 FN 07/43 FLT	20,768	20,819	20,526
FNMA POOL AU3730 FN 09/43 FLT	31,613	32,283	32,095
FNMA POOL AW1181 FN 03/44 FLT	270,969	274,583	274,888
FNMA POOL AW5021 FN 08/44 FLT	154,528	158,363	157,692
FNMA POOL AW8592 FN 10/44 FLT	123,681	126,743	125,563
FNMA POOL AX0686 FN 08/44 FLT	70,486	72,299	71,962
FNMA POOL AY0090 FN 12/44 FLT	402,418	413,873	409,700
FNMA POOL BC0145 FN 01/46 FLT	161,917	164,772	166,527
FNMA POOL BF0105 FN 06/56 FIXED 4%	2,365,139	2,502,256	2,243,422
FNMA POOL BF0107 FN 06/56 FIXED 4.5%	1,743,920	1,873,354	1,717,745
FNMA POOL BF0108 FN 06/56 FIXED 4.5%	1,010,587	1,076,885	995,419
FNMA POOL BF0118 FN 06/56 FIXED 4.5%	887,443	953,005	866,438
FNMA POOL BF0125 FN 07/56 FIXED 4%	1,530,867	1,615,288	1,452,091
FNMA POOL BF0132 FN 07/56 FIXED 4%	864,147	914,253	820,750

**Stable Value Fund**

**Participant-Directed Investment Assets**

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BF0136 FN 08/56 FIXED 5%	1,301,566	1,431,128	1,301,603
FNMA POOL BF0154 FN 11/46 FIXED 3.5%	1,268,423	1,314,707	1,202,617
FNMA POOL BF0172 FN 01/41 FIXED 4%	193,733	199,303	191,086
FNMA POOL BF0193 FN 04/41 FIXED 4%	1,480,068	1,524,643	1,459,841
FNMA POOL BF0198 FN 11/40 FIXED 4%	2,969,532	3,047,869	2,928,943
FNMA POOL BF0201 FN 08/51 FIXED 4%	3,849,986	3,910,973	3,625,863
FNMA POOL BF0202 FN 01/51 FIXED 4.5%	1,615,874	1,678,205	1,595,637
FNMA POOL BH2589 FN 08/47 FLT	194,319	199,205	195,248
FNMA POOL BH5786 FN 11/47 FLT	151,747	152,340	150,409
FNMA POOL BH7365 FN 08/47 FLT	588,012	602,146	590,393
FNMA POOL BJ2463 FN 11/47 FLT	677,649	687,578	671,237
FNMA POOL BK0700 FN 02/35 FIXED 2.5%	146,151	148,691	135,843
FNMA POOL BK0706 FN 02/35 FIXED 2.5%	168,949	171,744	156,615
FNMA POOL BK0707 FN 02/35 FIXED 2.5%	138,589	141,142	128,814
FNMA POOL BK7939 FN 11/48 FIXED 4.5%	998,974	1,024,982	985,845
FNMA POOL BL0103 FN 10/28 FLT	1,880,000	1,865,231	1,869,360
FNMA POOL BL2034 FN 07/26 FIXED 3.21%	3,251,505	3,251,166	3,144,428
FNMA POOL BL3670 FN 10/26 FIXED 2.08%	2,315,000	2,316,166	2,166,370
FNMA POOL BM6011 FN 11/26 FLT	1,425,387	1,455,217	1,385,180
FNMA POOL BM7030 FN 06/52 FLT	1,517,930	1,444,385	1,388,757
FNMA POOL BM7055 FN 09/52 FLT	1,980,033	1,940,254	1,882,745
FNMA POOL BO1843 FN 08/49 FLT	377,413	385,526	361,744
FNMA POOL BO2240 FN 09/49 FLT	707,038	722,000	679,760
FNMA POOL BO3236 FN 11/49 FLT	900,235	913,382	854,888
FNMA POOL BO4955 FN 11/49 FLT	243,642	247,907	231,719
FNMA POOL BO4956 FN 11/49 FLT	172,114	175,424	163,754
FNMA POOL BO5007 FN 12/49 FLT	146,298	148,919	139,017
FNMA POOL BO6254 FN 12/49 FLT	382,932	388,588	362,452
FNMA POOL BO6257 FN 12/49 FLT	300,628	303,599	284,207
FNMA POOL BO7258 FN 01/35 FIXED 3%	556,335	571,194	527,660
FNMA POOL BO7259 FN 01/35 FIXED 3%	470,701	483,134	446,444
FNMA POOL BO7262 FN 01/35 FIXED 3%	301,846	309,609	285,180
FNMA POOL BO7270 FN 01/50 FLT	937,128	944,558	886,689
FNMA POOL BO9283 FN 02/35 FIXED 2.5%	294,882	299,601	273,796
FNMA POOL BP0633 FN 01/50 FLT	729,229	736,844	689,901
FNMA POOL BS3060 FN 11/28 FIXED 1.39%	870,000	871,400	755,793
FNMA POOL BS3066 FN 11/28 FIXED 1.39%	1,450,000	1,452,333	1,259,655
FNMA POOL BS4169 FN 03/29 FIXED 2.23%	2,000,000	2,037,215	1,807,540
FNMA POOL BS4249 FN 02/29 FIXED 1.99%	4,278,870	4,341,530	3,833,005
FNMA POOL BS4956 FN 04/29 FIXED 2.27%	1,490,000	1,492,868	1,344,178
FNMA POOL BS5306 FN 12/30 FIXED 2.59%	3,410,000	3,416,713	3,029,390
FNMA POOL BS6526 FN 10/29 FIXED 3.5%	5,230,000	5,247,333	4,979,308
FNMA POOL BS6891 FN 10/29 FIXED 4.43%	969,000	974,921	970,756
FNMA POOL BS7574 FN 02/28 FIXED 4.21%	4,470,000	4,473,877	4,445,772
FNMA POOL BS7916 FN 04/28 FIXED 4.02%	1,610,000	1,536,994	1,587,358
FNMA POOL BS7985 FN 03/28 FIXED 4.79%	5,650,000	5,603,388	5,692,273
FNMA POOL BS9640 FN 10/28 FIXED 4.92%	3,150,000	3,112,254	3,226,974
FNMA POOL BS9766 FN 10/28 FIXED 5.38%	2,710,000	2,723,052	2,820,866
FNMA POOL BS9862 FN 12/28 FIXED 5.33%	1,910,000	1,915,720	1,992,760
FNMA POOL BT7869 FN 09/52 FIXED 4.5%	1,174,429	1,179,014	1,144,268
FNMA POOL BT8141 FN 06/52 FLT	1,615,010	1,550,559	1,485,279
FNMA POOL BT8249 FN 07/52 FLT	917,851	900,205	873,705

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BT8268 FN 08/52 FLT	1,379,800	1,379,766	1,335,848
FNMA POOL BU8809 FN 05/52 FLT	1,088,069	1,072,546	1,018,078
FNMA POOL BV2500 FN 06/52 FLT	1,885,426	1,886,790	1,806,147
FNMA POOL BV7994 FN 08/52 FLT	1,036,580	1,028,244	1,016,121
FNMA POOL BW1300 FN 10/52 FLT	2,892,772	2,825,082	2,852,091
FNMA POOL BW1315 FN 11/52 FIXED 4.5%	2,562,410	2,438,297	2,502,893
FNMA POOL BW1384 FN 12/52 FLT	1,617,037	1,609,009	1,627,541
FNMA POOL BW5040 FN 07/52 FLT	2,506,064	2,528,871	2,405,439
FNMA POOL BW9708 FN 11/52 FLT	2,543,076	2,517,410	2,544,724
FNMA POOL BZ0084 FN 01/29 FIXED 5.09%	1,560,000	1,582,808	1,613,303
FNMA POOL BZ0085 FN 12/28 FIXED 5.18%	820,000	822,264	851,375
FNMA POOL CA3155 FN 02/34 FIXED 4%	186,623	192,163	184,274
FNMA POOL CA3156 FN 02/34 FIXED 4%	130,148	133,804	128,510
FNMA POOL CB2624 FN 01/52 FIXED 2.5%	3,467,405	3,471,891	2,986,724
FNMA POOL CB3854 FN 06/52 FIXED 4%	12,465,677	12,091,903	11,914,687
FNMA POOL CB4905 FN 10/52 FIXED 5.5%	4,564,515	4,559,917	4,648,815
FNMA POOL CB6531 FN 06/53 FLT	3,260,997	3,172,284	3,256,927
FNMA POOL FM2268 FN 01/35 FIXED 2.5%	785,810	798,331	730,393
FNMA POOL MA0952 FN 01/32 FIXED 4%	365,513	377,165	357,951
FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3	2,515,000	2,514,897	2,497,795
FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A3	2,280,000	2,279,797	2,271,882
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B A3	1,360,000	1,359,983	1,372,085
FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A3	2,195,000	2,194,539	2,241,159
FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A	3,675,000	3,674,111	3,426,627
FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A	2,670,000	2,669,991	2,468,625
FORD CREDIT AUTO OWNER TRUST/F FORDR 2022 1 A 144A	2,750,000	2,749,294	2,676,899
FREDDIE MAC SCRT SCRT 2018 3 MA	654,801	651,341	618,606
FREDDIE MAC SCRT SCRT 2018 4 M55D	367,265	373,761	341,130
FREDDIE MAC SCRT SCRT 2019 1 M55D	1,214,762	1,243,164	1,129,278
FREDDIE MAC SCRT SCRT 2020 2 M55H	1,219,321	1,283,570	1,069,042
FREDDIE MAC SCRT SCRT 2020 2 MT	1,872,604	1,927,609	1,483,617
FREDDIE MAC SCRT SCRT 2020 3 M5TU	534,003	561,639	467,009
FREDDIE MAC SCRT SCRT 2020 3 MTU	1,661,395	1,763,082	1,360,970
FREDDIE MAC SCRT SCRT 2020 3 TTU	615,279	643,601	557,089
FREDDIE MAC SCRT SCRT 2021 1 TTU	1,239,477	1,290,165	1,114,325
FRISCO TX INDEP SCH DIST FSCSCD 02/26 FIXED 4%	1,000,000	988,893	990,178
GE HEALTHCARE TECH INC COMPANY GUAR 03/30 5.857%	360,000	359,993	378,620
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65%	1,370,000	1,365,673	1,419,115
GE HEALTHCARE TECH INC SR UNSECURED 11/25 5.6%	700,000	699,035	706,322
GENERAL MILLS INC SR UNSECURED 04/30 2.875%	640,000	639,158	579,076
GENERAL MILLS INC SR UNSECURED 10/28 5.5%	680,000	676,501	703,963
GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8%	750,000	749,935	734,295
GENERAL MOTORS FINL CO SR UNSECURED 04/27 5%	490,000	489,638	488,944
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3%	820,000	818,857	790,677
GENERAL MOTORS FINL CO SR UNSECURED 10/24 1.2%	670,000	669,927	646,522
GENERAL MOTORS FINL CO SR UNSECURED 10/25 6.05%	440,000	439,645	445,102
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4%	1,370,000	1,367,596	1,217,494
GENERAL MOTORS GFORT 2023 1 A1 144A	3,730,000	3,729,176	3,776,639
GEORGIA PACIFIC LLC SR UNSECURED 144A 03/25 3.6%	340,000	331,938	334,084
GEORGIA PACIFIC LLC SR UNSECURED 144A 09/25 1.75%	790,000	771,544	747,723
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 1 A3	3,045,000	3,044,631	3,044,778
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A3	990,000	989,916	990,014

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 3 A3	975,000	974,896	981,655
GM FINANCIAL REVOLVING RECEIVA GMREV 2021 1 A 144A	2,660,000	2,548,397	2,410,096
GM FINANCIAL REVOLVING RECEIVA GMREV 2022 1 A 144A	1,030,000	1,029,811	1,072,160
GM FINANCIAL REVOLVING RECEIVA GMREV 2023 2 A 144A	2,240,000	2,239,610	2,336,355
GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A3	839,850	839,810	820,599
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A3	465,000	464,936	455,970
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3	1,420,000	1,419,824	1,414,629
GM FINANCIAL SECURITIZED TERM GMCAR 2023 1 A3	1,340,000	1,339,832	1,335,418
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A3	1,400,000	1,399,967	1,391,181
GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A3	1,025,000	1,024,799	1,051,282
GNMA II POOL 082977 G2 11/41 FLT	286,596	293,310	283,997
GNMA II POOL 082997 G2 12/41 FLT	147,750	151,328	146,416
GNMA II POOL 710055 G2 09/60 FIXED 4.5%	4,134	4,423	4,053
GNMA II POOL 714618 G2 07/59 FIXED 5.46%	5,183	5,342	5,203
GNMA II POOL 725607 G2 11/59 FIXED 5.47%	5	5	5
GNMA II POOL 765167 G2 11/61 FIXED 4.7%	5,932	6,364	5,695
GNMA II POOL 773419 G2 09/61 FIXED 4.14%	28,437	30,533	27,635
GNMA II POOL 773426 G2 09/61 FIXED 4.7%	8,810	9,439	8,670
GNMA II POOL 891615 G2 05/58 FLT	589,363	579,851	587,501
GNMA II POOL AY8928 G2 02/67 FIXED 4.468%	443,778	473,020	435,293
GNMA II POOL AY8939 G2 02/67 FIXED 4.565%	277,725	297,258	272,512
GNMA II POOL MA3195 G2 10/45 FLT	132,599	134,229	131,220
GOLDMAN SACHS GROUP INC SR UNSECURED 01/27 3.85%	1,305,000	1,321,443	1,269,441
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VARIABLE	1,960,000	1,960,924	1,817,490
GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 VARIABLE	680,000	680,000	686,700
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VARIABLE	710,000	710,000	698,142
GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VARIABLE	1,030,000	1,030,000	1,028,350
GOLDMAN SACHS GROUP INC SR UNSECURED 09/25 VARIABLE	565,000	565,000	555,501
GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VARIABLE	1,720,000	1,720,000	1,559,984
GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 VARIABLE	1,600,000	1,600,000	1,597,984
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VARIABLE	2,260,000	2,258,269	2,068,314
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H25 FD	1,679,956	1,659,639	1,666,610
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H01 FA	582,672	589,141	580,491
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H01 FA	3,232,315	3,240,998	3,225,429
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H06 FD	2,358,305	2,358,305	2,314,138
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A5	3,075,000	3,057,703	2,994,247
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 A3	1,590,478	1,546,065	1,482,757
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS6 A2	1,533,667	1,486,039	1,436,376
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS8 A3	3,030,000	2,913,188	2,802,754
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 A4	2,705,000	2,677,218	2,572,713
GUARDIAN LIFE GLOB FUND SR SECURED 144A 03/27 3.246%	950,000	929,508	905,279
GUARDIAN LIFE GLOB FUND SR SECURED 144A 10/27 5.55%	540,000	539,872	560,771
GUARDIAN LIFE GLOB FUND SR SECURED 144A 10/28 5.737%	535,000	535,000	561,744
GULFSTREAM NATURAL GAS SR UNSECURED 144A 09/25 4.6%	620,000	615,862	608,556
GULFSTREAM NATURAL GAS SR UNSECURED 144A 11/25 6.19%	240,000	259,032	241,374
HALEON UK CAPITAL PLC COMPANY GUAR 03/25 3.125%	680,000	679,263	664,146
HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375%	940,000	938,651	905,000
HALLIBURTON CO SR UNSECURED 03/30 2.92%	1,240,000	1,239,791	1,116,928
HARAR LEASING 2013 LLC US GOVT GUAR 07/25 2.582%	331,041	336,281	316,969
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A3	1,975,000	1,974,835	1,972,192
HAWAII ST HIS 02/25 FIXED 5.23%	1,000,000	1,037,196	1,001,966
HAWAII ST HIS 08/29 FIXED 1.295%	1,000,000	882,510	851,886

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
HAWAII ST HIS 08/29 FIXED 1.892%	1,250,000	1,257,806	1,100,931
HAWAII ST HIS 08/32 FIXED 1.695%	1,000,000	885,161	800,700
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/25 1.5%	1,890,000	1,897,085	1,794,168
HEALTHPEAK OP LLC COMPANY GUAR 01/31 2.875%	890,000	884,553	773,699
HEALTHPEAK OP LLC COMPANY GUAR 06/25 4%	770,000	776,763	755,166
HEALTHPEAK OP LLC COMPANY GUAR 07/26 3.25%	460,000	459,834	441,689
HEALTHPEAK OP LLC COMPANY GUAR 07/29 3.5%	540,000	538,626	504,185
HNA 2015 LLC US GOVT GUAR 06/27 2.291%	505,149	518,871	482,601
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3	262,770	262,768	259,580
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A3	1,730,000	1,729,932	1,703,350
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A4	450,000	449,922	440,086
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A3	1,135,000	1,134,806	1,159,056
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A4	135,000	134,969	138,776
HONOLULU CITY CNTY HI WSTWTR HONUTL 07/30 FIXED 1.473%	700,000	604,635	583,333
HOSPITAL SPECIAL SURGERY SECURED 04/28 3.737%	285,000	285,000	269,974
HOUSTON TX UTILITY SYS REVENUE HOUUTL 11/31 FIXED 3.973%	1,350,000	1,373,736	1,293,251
HP ENTERPRISE CO SR UNSECURED 10/24 5.9%	970,000	969,691	972,584
HP INC SR UNSECURED 01/28 4.75%	490,000	489,427	490,842
HP INC SR UNSECURED 04/29 4%	710,000	708,723	689,581
HPEFS EQUIPMENT TRUST HPEFS 2022 1A A3 144A	816,290	816,239	806,437
HPEFS EQUIPMENT TRUST HPEFS 2022 2A A3 144A	1,345,000	1,344,850	1,327,517
HSBC HOLDINGS PLC SR UNSECURED 03/25 VARIABLE	700,000	703,807	697,152
HSBC HOLDINGS PLC SR UNSECURED 03/26 VARIABLE	200,000	200,000	193,940
HSBC HOLDINGS PLC SR UNSECURED 03/28 VARIABLE	1,000,000	951,768	964,036
HSBC HOLDINGS PLC SR UNSECURED 03/29 VARIABLE	790,000	790,000	816,125
HSBC HOLDINGS PLC SR UNSECURED 05/25 VARIABLE	1,050,000	1,049,867	1,028,664
HSBC HOLDINGS PLC SR UNSECURED 05/27 VARIABLE	700,000	700,000	642,301
HSBC HOLDINGS PLC SR UNSECURED 06/28 VARIABLE	280,000	280,000	276,083
HSBC HOLDINGS PLC SR UNSECURED 06/29 VARIABLE	440,000	440,000	427,056
HSBC HOLDINGS PLC SR UNSECURED 08/29 VARIABLE	450,000	450,000	393,180
HSBC HOLDINGS PLC SR UNSECURED 09/26 VARIABLE	1,600,000	1,600,000	1,566,476
HSBC HOLDINGS PLC SR UNSECURED 11/27 VARIABLE	670,000	670,000	615,252
HSBC HOLDINGS PLC SR UNSECURED 11/32 VARIABLE	2,220,000	2,220,000	1,847,903
HSBC HOLDINGS PLC SR UNSECURED 12/25 VARIABLE	320,000	320,000	315,693
HUNTINGTON BANCSHARES SR UNSECURED 08/24 2.625%	200,000	201,433	196,252
HUNTINGTON BANCSHARES SR UNSECURED 08/28 VARIABLE	810,000	810,000	785,740
HUNTINGTON NATIONAL BANK SR UNSECURED 01/30 5.65%	400,000	399,212	403,762
HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VARIABLE	450,000	450,000	443,334
HUNTINGTON NATIONAL BANK SR UNSECURED 05/28 VARIABLE	640,000	640,000	618,606
HUNTINGTON NATIONAL BANK SR UNSECURED 11/25 VARIABLE	340,000	340,000	336,204
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 C A3 144A	1,585,000	1,584,855	1,604,427
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A3	1,270,000	1,269,897	1,262,942
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 B A3	1,200,000	1,199,953	1,220,543
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A3	3,130,000	3,129,599	3,195,917
IBM CORP SR UNSECURED 02/27 2.2%	840,000	839,840	782,468
IBM CORP SR UNSECURED 02/28 4.5%	1,560,000	1,557,980	1,568,581
INDIANAPOLIS IN LOCAL PUBLIC I INPBK 01/30 FIXED 5.854%	690,000	763,793	712,202
INGREDION INC SR UNSECURED 06/30 2.9%	800,000	820,091	715,226
INGREDION INC SR UNSECURED 10/26 3.2%	400,000	383,550	382,787
INT DEVELOPMENT FIN CORP US GOVT GUAR 03/35 3.6%	2,750,000	2,750,000	2,627,897
INT DEVELOPMENT FIN CORP US GOVT GUAR 10/25 ZERO CPN	1,669,000	1,669,000	1,797,574
INTEL CORP SR UNSECURED 03/30 3.9%	1,285,000	1,283,241	1,247,977



Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
INTERSTATE POWER + LIGHT SR UNSECURED 08/25 3.4%	530,000	548,169	515,939
INTERSTATE POWER + LIGHT SR UNSECURED 09/28 4.1%	900,000	1,003,463	874,707
INTERSTATE POWER + LIGHT SR UNSECURED 12/24 3.25%	1,875,000	1,887,285	1,835,993
INTOWN 2022 STAY TOWN 2022 STAY A 144A	1,100,000	1,091,696	1,103,447
JACKSON NATL LIFE GLOBAL SECURED 144A 06/24 2.65%	1,380,000	1,379,732	1,354,908
JOBSONIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985%	1,000,000	1,008,637	986,251
JOHN DEERE OWNER TRUST JDOT 2022 C A3	1,660,000	1,659,903	1,653,199
JOHN DEERE OWNER TRUST JDOT 2023 A A3	2,215,000	2,214,665	2,209,056
JOHN DEERE OWNER TRUST JDOT 2023 B A3	770,000	769,885	772,744
JOHNS HOPKINS HEALTH SYS UNSECURED 01/30 2.42%	1,600,000	1,626,780	1,392,713
JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11%	990,000	990,000	999,372
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 A5	875,000	883,099	844,846
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A	630,000	628,582	621,299
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP A 144A	1,625,505	1,570,094	1,495,465
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 A5	2,340,000	2,402,685	2,282,228
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4	1,600,000	1,579,427	1,559,483
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5	1,300,000	1,339,403	1,243,267
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A5	710,000	704,267	679,270
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A2	1,205,462	1,157,058	1,128,683
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A3	1,135,000	1,111,421	1,042,299
JPMORGAN CHASE + CO SR UNSECURED 01/27 VARIABLE	520,000	519,894	508,117
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE	2,130,000	2,105,248	2,005,243
JPMORGAN CHASE + CO SR UNSECURED 04/27 VARIABLE	1,170,000	1,170,000	1,080,036
JPMORGAN CHASE + CO SR UNSECURED 04/28 VARIABLE	110,000	110,000	108,435
JPMORGAN CHASE + CO SR UNSECURED 06/25 VARIABLE	2,060,000	2,060,623	2,013,521
JPMORGAN CHASE + CO SR UNSECURED 06/28 VARIABLE	1,000,000	1,013,395	915,257
JPMORGAN CHASE + CO SR UNSECURED 06/29 VARIABLE	390,000	390,000	346,121
JPMORGAN CHASE + CO SR UNSECURED 07/28 VARIABLE	490,000	490,000	490,503
JPMORGAN CHASE + CO SR UNSECURED 07/29 VARIABLE	1,590,000	1,590,000	1,561,945
JPMORGAN CHASE + CO SR UNSECURED 09/27 VARIABLE	2,800,000	2,723,558	2,537,273
JPMORGAN CHASE + CO SR UNSECURED 10/27 VARIABLE	520,000	520,000	535,187
JPMORGAN CHASE + CO SR UNSECURED 12/25 VARIABLE	740,000	740,000	712,462
JPMORGAN CHASE + CO SR UNSECURED 12/29 VARIABLE	1,520,000	1,520,000	1,490,085
KELLANOVA SR UNSECURED 11/27 3.4%	650,000	649,674	624,271
KENTUCKY HIGHER EDUCATION STUD KHESL 2020 1 A1B	2,571,205	2,542,783	2,549,453
KEY BANK NA SR UNSECURED 01/26 4.7%	330,000	329,807	322,381
KEY BANK NA SR UNSECURED 01/33 5%	470,000	467,901	440,250
KEY BANK NA SR UNSECURED 11/27 5.85%	250,000	249,667	249,968
KEY BANK NA SUBORDINATED 05/26 3.4%	1,320,000	1,309,928	1,238,257
KEYCORP SR UNSECURED 05/25 VARIABLE	520,000	520,000	508,352
KEYCORP SR UNSECURED 06/33 VARIABLE	920,000	920,000	846,245
KIMCO REALTY OP LLC COMPANY GUAR 02/25 3.3%	1,230,000	1,234,222	1,203,717
KIMCO REALTY OP LLC COMPANY GUAR 03/24 2.7%	270,000	269,870	268,501
KIMCO REALTY OP LLC COMPANY GUAR 04/27 3.8%	160,000	157,504	153,663
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25%	1,500,000	1,494,475	1,227,054
KINDER MORGAN INC COMPANY GUAR 11/26 1.75%	1,110,000	1,108,888	1,021,753
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A	713,602	713,541	698,402
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A3 144A	1,665,000	1,664,784	1,665,465
L ANSE CREUSE MI PUBLIC SCHS LCRSCD 05/29 FIXED 1.841%	1,240,000	1,046,021	1,103,131
L3HARRIS TECH INC SR UNSECURED 01/27 5.4%	640,000	639,270	653,621
LENNOX INTERNATIONAL INC COMPANY GUAR 08/25 1.35%	1,300,000	1,298,342	1,223,228
LENNOX INTERNATIONAL INC COMPANY GUAR 08/27 1.7%	340,000	339,471	305,494

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
LIFE FINANCIAL SERVICES TRUST LIFE 2022 BMR2 A1 144A	4,050,000	4,024,350	3,958,875
LINCOLN W HAYMARKET NE JT PUBL LINGEN 12/30 FIXED 5.4%	1,730,000	1,860,320	1,796,107
LOS ALAMITOS CA UNIF SCH DIST LALSCD 02/26 FIXED 6.19%	1,000,000	1,054,092	1,031,978
LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/30 FIXED 1.806%	2,000,000	1,951,440	1,711,283
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615	1,588,542	1,588,309	1,552,999
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/33 FIXED 4.145	1,750,000	1,636,630	1,722,525
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/31 FIXED 5.081	2,110,080	2,106,649	2,125,747
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475%	1,000,000	917,060	968,649
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 12/34 FIXED 5.048	80,000	80,380	81,831
LOWE S COS INC SR UNSECURED 04/32 3.75%	400,000	399,944	374,983
LOWE S COS INC SR UNSECURED 09/28 1.7%	910,000	908,608	804,386
LULWA LTD US GOVT GUAR 02/25 1.888%	686,134	689,989	671,466
LULWA LTD US GOVT GUAR 03/25 1.831%	183,772	183,161	179,201
M+T BANK CORPORATION SR UNSECURED 08/28 VARIABLE	430,000	430,000	413,695
M+T EQUIPMENT NOTES MTLRF 2023 1A A3 144A	695,000	694,971	700,344
MAGELLAN MIDSTREAM PARTN SR UNSECURED 03/26 5%	1,920,000	1,962,776	1,915,882
MANHATTAN WEST OMW 2020 1MW A 144A	1,320,000	1,274,639	1,166,817
MANUF + TRADERS TRUST CO SR UNSECURED 01/28 4.7%	1,670,000	1,668,043	1,623,838
MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4%	640,000	639,751	635,822
MARATHON OIL CORP SR UNSECURED 07/27 4.4%	1,800,000	1,891,599	1,754,160
MARATHON PETROLEUM CORP SR UNSECURED 05/25 4.7%	1,795,000	1,819,131	1,783,125
MARIN CA CMNTY CLG DIST MRNHGR 08/29 FIXED 1.48%	1,000,000	998,663	862,777
MARIN CA CMNTY CLG DIST MRNHGR 08/30 FIXED 1.61%	515,000	483,777	435,211
MARSH + MCLENNAN COS INC SR UNSECURED 03/29 4.375%	1,110,000	1,121,992	1,105,887
MARTIN MARIETTA MATERIAL SR UNSECURED 03/30 2.5%	500,000	496,303	440,799
MARTIN MARIETTA MATERIAL SR UNSECURED 07/24 4.25%	240,000	243,836	238,172
MASCO CORP SR UNSECURED 10/30 2%	1,260,000	1,259,364	1,037,644
MASCO CORP SR UNSECURED 11/27 3.5%	300,000	288,700	285,401
MASSACHUSETTS ST MAS 08/31 FIXED 4.5%	1,435,000	1,506,890	1,429,320
MASSACHUSETTS ST MAS 09/39 FIXED 2.663%	1,425,887	1,380,498	1,158,054
MASSACHUSETTS ST MAS 11/25 FIXED 0.695%	1,540,000	1,445,981	1,437,934
MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 1.753%	750,000	754,412	644,630
MASSACHUSETTS ST SPL OBLG REVE MASOBL 07/31 FIXED 4.11%	1,318,422	1,318,240	1,307,721
MASSACHUSETTS ST WTR RESOURCES MASWTR 08/33 FIXED 2.39%	620,000	513,740	513,409
MCDONALD S CORP SR UNSECURED 07/30 3.6%	285,000	283,593	270,747
MERCEDES BENZ AUTO LEASE TRUST MBALT 2023 A A3	1,270,000	1,269,963	1,264,725
MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A3	725,000	724,889	726,030
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A3	1,795,000	1,794,852	1,846,273
MERCEDES BENZ FIN NA COMPANY GUAR 144A 03/28 4.8%	950,000	948,884	960,056
MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/26 5.2%	310,000	309,689	314,245
MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/28 5.1%	390,000	389,573	397,901
MET GOVT NASHVILLE DAVIDSON MET 07/34 FIXED 5.707%	555,000	672,425	582,348
MET LIFE GLOB FUNDING I SECURED 144A 01/27 1.875%	2,660,000	2,658,130	2,430,477
MET LIFE GLOB FUNDING I SECURED 144A 06/27 4.4%	285,000	284,844	280,199
MET LIFE GLOB FUNDING I SR SECURED 144A 09/28 5.4%	560,000	559,152	575,152
MET TOWER GLOBAL FUNDING SR SECURED 144A 06/26 5.4%	640,000	639,562	649,815
METLIFE SECURITIZATION TRUST MST 2019 1A A1A 144A	636,975	648,149	617,719
METROPOLITAN EDISON CO SR UNSECURED 144A 04/28 5.2%	450,000	449,460	453,644
MEXICAN AIR FINANCE V US GOVT GUAR 01/27 2.329%	541,666	540,944	513,257
MIAMI DADE CNTY FL AVIATION RE MIATRNR 10/24 FIXED 2.504%	500,000	502,603	490,261
MICHIGAN ST FIN AUTH REVENUE MISFIN 07/61 FLOATING VAR	429,904	429,904	425,679
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7%	350,000	348,694	284,268

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95%	380,000	379,397	369,424
MID AMERICA APARTMENTS SR UNSECURED 09/26 1.1%	477,000	444,757	432,795
MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/27 3.1%	400,000	368,354	382,556
MISSISSIPPI HIGHER EDUCATION A MHEAC 2014 1 A1	644,116	644,116	634,116
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 1 A1B	837,855	837,855	815,618
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 3 A1B	762,127	762,127	745,713
MINITUBISHI UFJ FIN GRP SR UNSECURED 01/28 VAR%	830,000	830,000	768,537
MINITUBISHI UFJ FIN GRP SR UNSECURED 04/28 VARIABLE	1,280,000	1,280,000	1,245,337
MINITUBISHI UFJ FIN GRP SR UNSECURED 07/25 1.412%	560,000	560,000	528,544
MINITUBISHI UFJ FIN GRP SR UNSECURED 07/25 VAR%	1,910,000	1,910,000	1,867,014
MINITUBISHI UFJ FIN GRP SR UNSECURED 07/27 VARIABLE	2,010,000	2,010,000	1,837,459
MINITUBISHI UFJ FIN GRP SR UNSECURED 07/28 VARIABLE	250,000	250,000	250,375
MINITUBISHI UFJ FIN GRP SR UNSECURED 10/25 VAR%	340,000	340,000	327,764
MINITUBISHI UFJ FIN GRP SR UNSECURED 10/27 VAR%	690,000	690,000	628,477
MMAF EQUIPMENT FINANCE LLC MMAF 2019 B A3 144A	191,970	191,960	191,133
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A4 144A	555,000	489,194	492,042
MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A3 144A	1,115,180	1,115,033	1,068,332
MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A4 144A	1,570,000	1,401,972	1,434,836
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A3 144A	1,750,000	1,749,668	1,774,232
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75%	650,000	649,757	626,566
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 2.25%	1,005,000	1,004,801	981,170
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25%	400,000	399,261	395,098
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/26 1.25%	730,000	728,460	664,609
MONONGAHELA POWER CO 1ST MORTGAGE 144A 04/24 4.1%	510,000	511,021	506,525
MORGAN STANLEY BAML TRUST MSBAM 2014 C19 A4	2,145,000	2,122,375	2,093,553
MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5	1,190,000	1,188,282	1,148,885
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 A3	321,792	301,740	307,569
MORGAN STANLEY BAML TRUST MSBAM 2016 C31 A4	1,283,848	1,220,301	1,209,324
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A4	805,000	797,041	764,756
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A4	1,735,000	1,634,359	1,646,674
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H3 A5	1,200,000	1,232,881	1,137,225
MORGAN STANLEY SR UNSECURED 01/25 VARIABLE	1,690,000	1,690,000	1,685,028
MORGAN STANLEY SR UNSECURED 01/28 VARIABLE	1,470,000	1,470,058	1,365,712
MORGAN STANLEY SR UNSECURED 01/30 VARIABLE	570,000	570,000	555,763
MORGAN STANLEY SR UNSECURED 02/26 VARIABLE	1,020,000	1,020,000	987,319
MORGAN STANLEY SR UNSECURED 04/28 VARIABLE	1,520,000	1,520,000	1,486,631
MORGAN STANLEY SR UNSECURED 04/29 VARIABLE	970,000	970,000	976,358
MORGAN STANLEY SR UNSECURED 05/25 VARIABLE	440,000	440,000	430,164
MORGAN STANLEY SR UNSECURED 07/25 VARIABLE	330,000	333,465	324,572
MORGAN STANLEY SR UNSECURED 07/26 VARIABLE	560,000	560,000	554,729
MORGAN STANLEY SR UNSECURED 07/27 VARIABLE	1,010,000	1,010,000	922,902
MORGAN STANLEY SR UNSECURED 07/29 VARIABLE	260,000	260,000	265,158
MORGAN STANLEY SR UNSECURED 10/25 VARIABLE	1,720,000	1,720,000	1,655,475
MORGAN STANLEY SR UNSECURED 10/28 VARIABLE	330,000	330,000	345,918
MOUNT SAN ANTONIO CA CMNTY CLG MSAHGR 08/29 FIXED 2.569%	580,000	608,318	528,757
MPLX LP SR UNSECURED 02/25 4%	620,000	628,697	610,526
MPLX LP SR UNSECURED 03/26 1.75%	500,000	499,568	467,927
MPLX LP SR UNSECURED 03/27 4.125%	960,000	942,788	940,124
MPLX LP SR UNSECURED 03/28 4%	490,000	488,983	472,862
MPLX LP SR UNSECURED 06/25 4.875%	270,000	271,904	268,287
MPLX LP SR UNSECURED 09/32 4.95%	280,000	278,595	274,471
MUTUAL OF OMAHA GLOBAL SECURED 144A 07/26 5.8%	420,000	419,766	428,148

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
MUTUAL OF OMAHA GLOBAL SECURED 144A 12/28 5.45%	1,250,000	1,248,985	1,276,855
NATURE CONSERVANCY (THE) SR UNSECURED 03/30 3.016%	1,000,000	1,000,000	889,153
NATURE CONSERVANCY (THE) SR UNSECURED 07/25 0.794%	1,200,000	1,200,000	1,123,152
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	876,807	859,879	789,936
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A	2,888,369	2,888,369	2,815,394
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	1,039,690	1,039,472	892,128
NAVIENT STUDENT LOAN TRUST NAVSL 2021 GA A 144A	1,521,987	1,519,777	1,298,109
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	686,495	686,483	601,842
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A	929,904	929,742	884,793
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2023 1 A 144A	465,000	464,937	469,547
NELNET STUDENT LOAN TRUST NSLT 2021 A A1 144A	1,014,579	1,016,214	996,173
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	2,720,250	2,719,808	2,444,243
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	638,705	639,628	628,180
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	1,287,365	1,286,896	1,259,275
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFX 144A	454,206	454,077	401,817
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFL 144A	1,307,691	1,307,691	1,283,320
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A	2,333,906	2,333,738	2,124,835
NEW YORK CITY NY TRANSITIONAL NYCGEN 05/30 FIXED 2.625%	1,000,000	905,733	894,901
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/28 4.85%	50,000	49,977	50,335
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/28 4.9%	1,210,000	1,208,997	1,221,846
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 09/26 5.45%	810,000	809,861	828,249
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/26 FIXED 1.187%	1,500,000	1,418,887	1,399,589
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/28 FIXED 1.748%	750,000	660,426	676,425
NEW YORK ST NYS 02/36 FIXED 3.08%	1,000,000	1,047,793	849,397
NEW YORK ST URBAN DEV CORP SAL NYSFAC 03/31 FIXED 2.15%	750,000	599,628	637,596
NEXTERA ENERGY CAPITAL COMPANY GUAR 01/27 1.875%	685,000	684,715	630,261
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255%	670,000	670,567	663,435
NISSAN AUTO LEASE TRUST NALT 2023 B A3	1,530,000	1,529,896	1,541,121
NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A3	2,080,000	2,079,682	2,064,679
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3	1,310,000	1,309,802	1,310,581
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A4	1,300,000	1,299,795	1,348,650
NNN REIT INC SR UNSECURED 10/28 4.3%	960,000	926,481	932,199
NNN REIT INC SR UNSECURED 11/25 4%	310,000	308,219	303,264
NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15%	800,000	762,197	764,754
NORFOLK SOUTHERN CORP SR UNSECURED 08/25 3.65%	730,000	729,611	714,645
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55%	600,000	565,338	539,547
NORTH DAKOTA ST PUBLIC FIN AUT NDSFIN 12/34 FIXED 2.58%	2,250,000	2,250,000	1,817,404
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 1 A1B	1,441,146	1,441,146	1,412,311
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 2 A1B	1,828,898	1,828,898	1,782,439
NORTHROP GRUMMAN CORP SR UNSECURED 05/30 4.4%	1,000,000	988,506	995,948
NORTHSTAR EDUCATION FINANCE I NEF 2012 1 A 144A	196,271	196,118	194,195
NORTHWESTERN CORP 1ST MORTGAGE 03/24 1%	540,000	539,964	533,111
NORTHWESTERN MUTUAL GLBL SECURED 144A 01/27 1.75%	1,850,000	1,849,077	1,693,406
NORTHWESTERN MUTUAL GLBL SECURED 144A 04/29 3.3%	620,000	618,990	571,043
NORTHWESTERN MUTUAL GLBL SECURED 144A 09/27 4.35%	480,000	479,854	473,553
NORTHWESTERN UNIVERSITY UNSECURED 12/38 3.688%	290,000	325,774	252,920
NTT FINANCE CORP COMPANY GUAR 144A 04/26 1.162%	1,960,000	1,960,000	1,808,548
NUCOR CORP SR UNSECURED 05/25 3.95%	140,000	139,957	137,771
NUCOR CORP SR UNSECURED 05/27 4.3%	900,000	899,303	891,707
NUTRIEN LTD SR UNSECURED 03/28 4.9%	480,000	479,312	484,642
NUTRIEN LTD SR UNSECURED 04/25 3%	170,000	171,140	165,032
NUTRIEN LTD SR UNSECURED 05/30 2.95%	380,000	379,738	343,588

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
NUTRIEN LTD SR UNSECURED 11/24 5.9%	450,000	449,922	451,190
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5%	270,000	269,306	270,994
NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/32 2.65%	1,240,000	1,237,544	1,046,544
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/27 4.4%	510,000	509,659	503,652
NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/28 5.65%	980,000	978,150	1,005,713
OHIO ST HOSP FAC REVENUE OHSMED 01/42 FIXED 3.276%	750,000	818,223	625,113
OHIO ST OHS 08/31 FIXED 1.73%	1,500,000	1,423,058	1,244,966
OHIOHEALTH CORP SECURED 11/31 2.297%	1,500,000	1,454,506	1,264,512
OHIOHEALTH CORP UNSECURED 11/24 1.615%	385,000	385,000	374,319
OKLAHOMA ST DEV FIN AUTH OKSDEV 05/37 FIXED 3.877	2,835,859	2,756,233	2,741,913
ONCOR ELECTRIC DELIVERY SR SECURED 05/30 2.75%	630,000	573,387	564,266
ONCOR ELECTRIC DELIVERY SR SECURED 09/32 4.55%	1,270,000	1,268,973	1,260,496
ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7%	970,000	920,024	935,967
ONCOR ELECTRIC DELIVERY SR SECURED 144A 05/28 4.3%	710,000	708,711	701,823
ONE GAS INC SR UNSECURED 04/29 5.1%	870,000	868,812	888,094
ORACLE CORP SR UNSECURED 03/26 1.65%	1,480,000	1,457,259	1,381,236
ORACLE CORP SR UNSECURED 03/28 2.3%	680,000	678,911	619,937
ORACLE CORP SR UNSECURED 04/25 2.5%	460,000	459,956	444,740
ORACLE CORP SR UNSECURED 04/30 2.95%	2,860,000	2,858,059	2,583,460
ORACLE CORP SR UNSECURED 07/26 2.65%	935,000	944,691	886,961
ORACLE CORP SR UNSECURED 11/29 6.15%	210,000	209,828	226,207
OREGON ST ORS 06/27 FIXED 5.892%	1,500,000	1,663,740	1,535,001
ORLANDO HEALTH OBL GRP UNSECURED 10/28 3.777%	1,200,000	1,197,710	1,135,171
OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565%	400,000	351,718	356,752
PACIFIC LIFE GF II SECURED 144A 01/28 1.45%	1,000,000	947,672	873,434
PACIFIC LIFE GF II SECURED 144A 06/25 1.2%	570,000	563,466	540,698
PACIFIC LIFE GF II SECURED 144A 07/28 5.5%	1,240,000	1,238,871	1,268,428
PACIFICORP 1ST MORTGAGE 07/25 3.35%	1,540,000	1,519,543	1,498,403
PACIFICORP 1ST MORTGAGE 09/30 2.7%	708,000	649,629	614,287
PACKAGING CORP OF AMERIC SR UNSECURED 12/27 3.4%	745,000	728,948	709,661
PARKER HANNIFIN CORP SR UNSECURED 06/24 2.7%	700,000	701,398	690,798
PARKER HANNIFIN CORP SR UNSECURED 09/27 4.25%	620,000	619,069	615,030
PARKER HANNIFIN CORP SR UNSECURED 09/29 4.5%	520,000	519,097	522,695
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3%	1,506,000	1,517,425	1,477,922
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/25 1.375%	890,000	891,525	826,864
PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 03/26 5.15%	140,000	139,745	139,824
PENNSYLVANIA HIGHER EDUCATION PHEAA 2006 1 A3	1,044,896	1,034,162	1,025,399
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 2A A 144A	1,555,312	1,551,781	1,513,291
PENNSYLVANIA ST HGR EDU ASSIST PASSTD 10/36 FLOATING VAR	893,792	884,500	888,302
PENTA AIRCRAFT LEASING 2 US GOVT GUAR 04/25 1.691%	927,919	932,824	904,357
PENTA AIRCRAFT LEASING 2 US GOVT GUAR 11/25 2.646%	314,408	320,453	306,066
PETROLEOS MEXICANOS US GOVT GUAR 02/24 2.29%	71,250	71,250	70,554
PETROLEOS MEXICANOS US GOVT GUAR 02/24 2.83%	148,750	148,750	148,234
PETROLEOS MEXICANOS US GOVT GUAR 04/25 2.378%	450,000	450,000	432,077
PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.45%	1,140,000	1,138,785	1,140,570
PFS FINANCING CORP. PFSFC 2023 C A 144A	970,000	969,869	973,588
PHILLIPS 66 CO COMPANY GUAR 12/27 4.95%	760,000	758,541	767,008
PHILLIPS 66 COMPANY GUAR 02/24 0.9%	370,000	369,985	367,709
PHILLIPS 66 COMPANY GUAR 03/28 3.9%	930,000	960,459	904,807
PHILLIPS 66 COMPANY GUAR 04/25 3.85%	650,000	663,922	639,537
PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125%	2,400,000	2,366,044	2,228,704
PIONEER NATURAL RESOURCE SR UNSECURED 03/26 5.1%	500,000	499,814	503,813



Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
PNC BANK NA SUBORDINATED 07/28 4.05%	1,150,000	1,148,577	1,109,026
PNC FINANCIAL SERVICES SR UNSECURED 01/27 VARIABLE	730,000	730,000	724,551
PNC FINANCIAL SERVICES SR UNSECURED 01/34 VARIABLE	210,000	210,000	205,846
PNC FINANCIAL SERVICES SR UNSECURED 06/26 VARIABLE	710,000	710,000	714,379
PNC FINANCIAL SERVICES SR UNSECURED 10/27 VARIABLE	320,000	320,109	332,090
PNC FINANCIAL SERVICES SR UNSECURED 10/33 VARIABLE	330,000	330,000	345,395
PNC FINANCIAL SERVICES SR UNSECURED 12/28 VARIABLE	790,000	790,000	800,074
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 2A A3 144A	1,340,000	1,339,916	1,369,148
PPG INDUSTRIES INC SR UNSECURED 03/26 1.2%	700,000	643,413	647,242
PPG INDUSTRIES INC SR UNSECURED 06/30 2.55%	640,000	637,280	557,276
PPG INDUSTRIES INC SR UNSECURED 08/24 2.4%	1,000,000	999,773	980,041
PPL ELECTRIC UTILITIES 1ST MORTGAGE 05/33 5%	1,700,000	1,683,807	1,740,222
PRES + FELLOWS OF HARVAR SR UNSECURED 10/31 3.529%	780,000	834,624	733,310
PRICOA GLOBAL FUNDING 1 SECURED 144A 08/26 5.55%	410,000	409,630	418,625
PRINCIPAL LFE GLB FND II SECURED 144A 01/25 1.375%	840,000	839,056	806,596
PROTECTIVE LIFE GLOBAL SECURED 144A 01/25 1.646%	520,000	520,000	499,964
PROTECTIVE LIFE GLOBAL SECURED 144A 01/26 5.366%	330,000	330,000	332,431
PROTECTIVE LIFE GLOBAL SECURED 144A 03/25 3.218%	210,000	210,000	204,841
PROTECTIVE LIFE GLOBAL SECURED 144A 07/27 4.714%	760,000	760,000	755,874
PROTECTIVE LIFE GLOBAL SECURED 144A 09/26 1.303%	300,000	268,546	271,893
PROTECTIVE LIFE GLOBAL SECURED 144A 12/28 5.467%	880,000	880,000	904,383
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746%	500,000	492,911	470,203
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/31 1.9%	1,240,000	1,237,641	1,019,279
PUBLIC SERVICE NEW HAMPSHIRE F PSNH 2018 1 A2	850,000	849,985	832,686
REALTY INCOME CORP SR UNSECURED 01/27 3%	400,000	403,838	379,833
REALTY INCOME CORP SR UNSECURED 03/30 4.85%	360,000	356,241	362,004
REALTY INCOME CORP SR UNSECURED 10/26 4.125%	430,000	430,490	421,978
RECKITT BENCKISER TSY COMPANY GUAR 144A 06/24 2.75%	1,740,000	1,739,456	1,715,156
REGIONS FINANCIAL CORP SR UNSECURED 08/28 1.8%	1,110,000	1,108,094	951,605
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 1.87%	839,474	839,474	809,816
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 2.444%	700,000	713,474	680,853
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 2.512%	478,750	488,373	465,517
RELX CAPITAL INC COMPANY GUAR 05/32 4.75%	590,000	585,493	597,190
REVVITY INC SR UNSECURED 09/24 0.85%	640,000	639,907	617,799
REVVITY INC SR UNSECURED 09/28 1.9%	1,010,000	1,009,503	875,338
REXFORD INDUSTRIAL REALT COMPANY GUAR 06/28 5%	760,000	753,266	761,341
RIMON LLC US GOVT GUAR 06/26 2.623%	668,080	684,112	643,978
ROCHE HOLDINGS INC COMPANY GUAR 144A 11/28 5.338%	1,290,000	1,290,000	1,339,462
ROCHESTER GAS + ELECTRIC 1ST MORTGAGE 144A 06/27 3.1%	1,560,000	1,590,233	1,471,984
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/25 2.95%	270,000	269,932	261,992
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/27 3.2%	150,000	149,995	143,260
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8%	990,000	987,692	912,062
ROGERS COMMUNICATIONS IN COMPANY GUAR 12/25 3.625%	450,000	452,664	436,928
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625%	450,000	449,907	432,225
ROPER TECHNOLOGIES INC SR UNSECURED 09/24 2.35%	210,000	209,943	204,828
ROPER TECHNOLOGIES INC SR UNSECURED 09/25 1%	330,000	329,853	308,496
ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95%	500,000	485,846	458,657
ROPER TECHNOLOGIES INC SR UNSECURED 12/25 3.85%	500,000	523,262	490,314
ROYAL BANK OF CANADA SR UNSECURED 01/26 4.875%	350,000	349,927	350,784
ROYAL BANK OF CANADA SR UNSECURED 04/26 1.2%	350,000	317,297	323,479
ROYAL BANK OF CANADA SR UNSECURED 05/27 3.625%	2,820,000	2,792,909	2,727,440
ROYAL BANK OF CANADA SR UNSECURED 07/26 5.2%	520,000	519,951	526,149

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
ROYAL BANK OF CANADA SR UNSECURED 08/27 4.24%	480,000	479,999	474,767
RTX CORP SR UNSECURED 01/29 5.75%	1,020,000	1,019,601	1,067,056
RTX CORP SR UNSECURED 03/31 6%	720,000	719,552	768,076
RTX CORP SR UNSECURED 07/30 2.25%	680,000	679,424	588,110
RTX CORP SR UNSECURED 11/26 5.75%	510,000	509,562	523,837
RTX CORP SR UNSECURED 11/28 4.125%	890,000	986,309	869,968
RUSH OBLIGATED GROUP UNSECURED 11/29 3.922%	505,000	505,000	480,384
RYDER SYSTEM INC SR UNSECURED 03/24 3.65%	1,250,000	1,249,948	1,243,930
RYDER SYSTEM INC SR UNSECURED 03/28 5.65%	390,000	389,327	402,067
RYDER SYSTEM INC SR UNSECURED 06/27 4.3%	790,000	789,845	772,462
RYDER SYSTEM INC SR UNSECURED 09/26 1.75%	590,000	589,591	543,816
SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75%	100,000	100,736	99,942
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5%	610,000	672,973	596,557
SABINE PASS LIQUEFACTION SR SECURED 06/26 5.875%	310,000	322,673	315,654
SAN DIEGO CA CMNTY CLG DIST SDGHGR 08/32 FIXED 2.263%	1,200,000	1,068,347	1,004,268
SAN DIEGO CA UNIF SCH DIST SDGEDU 07/34 FIXED 2.414%	2,000,000	2,020,278	1,626,082
SAN DIEGO G + E 1ST MORTGAGE 08/28 4.95%	1,220,000	1,215,123	1,245,628
SAN FRANCISCO CA CITY CNTY SFO 06/28 FIXED 1.555%	200,000	200,352	175,213
SANTA MONICA CA CMNTY CLG DIST SMCHGR 08/30 FIXED 1.696%	1,000,000	821,537	842,226
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 A3	275,000	274,983	275,058
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 2 A3	1,190,000	1,189,967	1,187,585
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 A3	1,075,000	1,074,842	1,090,815
SBNA AUTO LEASE TRUST SBALT 2023 A A3 144A	1,595,000	1,594,792	1,625,932
SEALED AIR CORP SR SECURED 144A 10/26 1.573%	530,000	530,000	477,442
SEMPRA SR UNSECURED 04/25 3.3%	540,000	539,595	526,924
SFS AUTO RECEIVABLES SECURITIZ SFAST 2023 1A A3 144A	2,320,000	2,319,784	2,344,185
SHERWIN WILLIAMS CO SR UNSECURED 05/30 2.3%	1,210,000	1,209,845	1,050,800
SHERWIN WILLIAMS CO SR UNSECURED 08/29 2.95%	870,000	898,203	801,233
SIMON PROPERTY GROUP LP SR UNSECURED 01/26 3.3%	1,450,000	1,409,635	1,405,065
SLC STUDENT LOAN TRUST SLCLT 2010 1 A	174,689	174,689	174,321
SLM STUDENT LOAN TRUST SLMA 2003 10A A4 144A	3,829,838	3,832,131	3,768,821
SLM STUDENT LOAN TRUST SLMA 2010 1 A	157,848	157,845	150,263
SLM STUDENT LOAN TRUST SLMA 2013 5 A3	1,550,923	1,554,231	1,518,533
SMALL BUSINESS ADMINISTRATION SBAP 2004 20I 1	6,980	6,977	6,946
SMALL BUSINESS ADMINISTRATION SBAP 2006 20A 1	10,640	10,639	10,573
SMALL BUSINESS ADMINISTRATION SBAP 2006 20D 1	35,833	36,551	35,785
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	35,509	35,548	35,427
SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	15,971	15,982	15,957
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	104,406	103,872	105,431
SMALL BUSINESS ADMINISTRATION SBAP 2008 20J 1	197,439	197,439	199,280
SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	89,705	57,294	92,971
SMALL BUSINESS ADMINISTRATION SBAP 2008 20L 1	147,548	149,976	151,227
SMALL BUSINESS ADMINISTRATION SBAP 2009 20A 1	256,949	262,677	256,696
SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1	899,841	919,593	851,443
SMALL BUSINESS ADMINISTRATION SBAP 2014 20B 1	628,179	628,179	592,032
SMALL BUSINESS ADMINISTRATION SBAP 2014 20C 1	599,763	599,763	549,437
SMALL BUSINESS ADMINISTRATION SBAP 2015 20E 1	829,731	829,731	765,404
SMALL BUSINESS ADMINISTRATION SBAP 2015 20F 1	1,033,096	1,033,096	959,164
SMALL BUSINESS ADMINISTRATION SBAP 2017 20F 1	910,129	910,129	831,496
SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1	1,062,816	1,062,816	996,537
SMALL BUSINESS ADMINISTRATION SBAP 2018 20G 1	1,819,677	1,819,677	1,744,083
SMALL BUSINESS ADMINISTRATION SBAP 2022 25E 1	4,958,319	4,958,319	4,617,620

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
SMALL BUSINESS ADMINISTRATION SBAP 2022 25H 1	5,013,353	5,013,353	4,630,889
SMALL BUSINESS ADMINISTRATION SBAP 2022 25J 1	2,227,862	2,227,862	2,256,491
SMALL BUSINESS ADMINISTRATION SBAP 2022 25K 1	2,684,053	2,684,053	2,706,151
SMALL BUSINESS ADMINISTRATION SBAP 2022 25L 1	3,637,659	3,637,659	3,526,280
SMALL BUSINESS ADMINISTRATION SBAP 2023 25A 1	924,052	924,052	925,119
SMALL BUSINESS ADMINISTRATION SBAP 2023 25D 1	1,899,240	1,899,240	1,869,127
SMALL BUSINESS ADMINISTRATION SBAP 2023 25G 1	2,520,000	2,520,000	2,555,893
SMALL BUSINESS ADMINISTRATION SBAP 2023 25L 1	2,220,000	2,220,000	2,276,208
SMALL BUSINESS ADMINISTRATION SBIC 2014 10A 1	199,658	199,658	198,393
SMALL BUSINESS ADMINISTRATION SBIC 2014 10B 1	60,441	60,441	59,050
SMALL BUSINESS ADMINISTRATION SBIC 2015 10A 1	532,650	532,650	517,394
SMALL BUSINESS ADMINISTRATION SBIC 2015 10B 1	482,883	482,883	476,387
SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1	2,570,204	2,570,204	2,470,594
SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1	1,351,901	1,351,901	1,272,423
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	2,108,278	2,108,278	2,031,789
SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1	1,910,761	1,910,761	1,818,498
SMALL BUSINESS ADMINISTRATION SBIC 2020 10A 1	2,748,298	2,748,298	2,481,292
SMALL BUSINESS ADMINISTRATION SBIC 2020 10B 1	3,221,075	3,221,075	2,708,902
SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1	1,786,535	1,786,535	1,556,994
SMALL BUSINESS ADMINISTRATION SBIC 2021 10B 1	3,348,324	3,348,324	2,894,391
SMALL BUSINESS ADMINISTRATION SBIC 2022 10A 1	11,399,802	11,399,802	10,469,442
SMALL BUSINESS ADMINISTRATION SBIC 2023 10A 1	6,388,792	6,388,792	6,448,317
SMALL BUSINESS ADMINISTRATION SBIC 2023 10B 1	9,470,000	9,470,000	9,746,855
SOUTH CAROLINA ST STUDENT LOAN SCSHGR 01/41 FLOATING VARIABI	433,021	432,581	421,466
SOUTH DAKOTA ST BLDG AUTH REVE SDSFAC 06/32 FIXED 1.912%	500,000	502,113	402,528
SOUTH DAKOTA ST HSG DEV AUTH SDSHSG 05/54 FIXED 6.009%	2,500,000	2,575,469	2,588,317
SOUTH32 TREASURY LTD COMPANY GUAR 144A 04/32 4.35%	1,960,000	1,951,241	1,766,967
SOUTHERN CAL EDISON 1ST MORTGAGE 06/26 4.9%	500,000	499,560	502,181
SOUTHERN CO GAS CAPITAL COMPANY GUAR 11/25 3.875%	140,000	137,614	136,434
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/24 3.3%	650,000	650,000	642,542
SPIRE MISSOURI INC 1ST MORTGAGE 12/24 VARIABLE	1,450,000	1,450,000	1,448,022
STANFORD HEALTH CARE UNSECURED 08/30 3.31%	1,245,000	1,310,240	1,145,380
STANFORD UNIVERSITY UNSECURED 05/29 3.089%	1,850,000	1,703,476	1,733,057
STANFORD UNIVERSITY UNSECURED 06/27 1.289%	685,000	685,000	619,828
STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3%	470,000	469,752	454,179
STANLEY BLACK + DECKER I SR UNSECURED 03/26 3.4%	1,750,000	1,749,881	1,692,280
STARBUCKS CORP SR UNSECURED 03/30 2.25%	160,000	154,186	140,593
STATE STREET CORP SR UNSECURED 02/26 VARIABLE	700,000	700,000	672,703
STATE STREET CORP SR UNSECURED 02/28 VARIABLE	650,000	650,000	604,017
STATE STREET CORP SR UNSECURED 05/33 VARIABLE	380,000	380,000	370,154
STATE STREET CORP SR UNSECURED 08/33 VARIABLE	260,000	260,000	245,015
STATE STREET CORP SR UNSECURED 11/28 VARIABLE	320,000	320,000	332,177
STATE STREET CORP SR UNSECURED 11/29 VARIABLE	910,000	910,000	941,591
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/25 2.348%	1,730,000	1,730,000	1,679,394
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/27 2.174%	460,000	460,000	424,945
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/26 1.402%	960,000	960,000	874,634
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 1.902%	1,700,000	1,700,000	1,489,181
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 5.716%	660,000	660,000	684,116
SUTTER HEALTH UNSECURED 08/25 1.321%	590,000	590,000	552,873
T MOBILE US TRUST TMUST 2022 1A A 144A	2,215,000	2,214,775	2,210,538
T MOBILE USA INC COMPANY GUAR 02/26 2.25%	80,000	75,839	75,803
T MOBILE USA INC COMPANY GUAR 03/29 2.4%	770,000	769,646	691,695

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
T MOBILE USA INC COMPANY GUAR 04/26 2.625%	160,000	152,222	152,176
T MOBILE USA INC COMPANY GUAR 04/30 3.875%	960,000	903,050	911,138
T MOBILE USA INC COMPANY GUAR 07/28 4.8%	490,000	489,109	494,447
TAKE TWO INTERACTIVE SOF SR UNSECURED 03/24 3.3%	7,000	7,000	6,956
TAKE TWO INTERACTIVE SOF SR UNSECURED 03/26 5%	325,000	324,869	326,578
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/25 3.55%	100,000	99,981	97,877
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7%	400,000	399,986	388,016
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A	3,670,000	3,636,917	3,648,103
TEMPE AZ UNION HIGH SCH DIST TEMSCD 07/31 FIXED 1.714%	500,000	501,925	415,763
TESLA AUTO LEASE TRUST TESLA 2023 A A3 144A	1,700,000	1,699,903	1,707,034
TESLA AUTO LEASE TRUST TESLA 2023 B A3 144A	1,615,000	1,614,756	1,631,267
TESLA ELECTRIC VEHICLE TRUST TEVT 2023 1 A3 144A	1,225,000	1,224,913	1,239,759
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265%	2,135,572	2,136,660	2,064,745
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102	2,725,000	2,789,509	2,777,151
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 04/30 FIXED 5.178%	1,000,000	1,096,165	1,023,069
TEXAS ST TXS 04/33 FIXED 4.631%	1,780,000	1,926,025	1,788,453
TEXAS ST TXS 10/29 FIXED 4%	1,425,000	1,421,803	1,406,741
THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215%	800,000	800,000	774,475
TORONTO DOMINION BANK SR UNSECURED 06/26 1.2%	1,400,000	1,269,585	1,285,783
TORONTO DOMINION BANK SR UNSECURED 07/28 5.523%	1,020,000	1,022,969	1,050,857
TORONTO DOMINION BANK SR UNSECURED 09/26 1.25%	1,060,000	1,058,825	968,844
TORONTO DOMINION BANK SR UNSECURED 09/27 4.693%	490,000	490,000	489,449
TOWD POINT MORTGAGE TRUST TPMT 2017 1 A1 144A	42,693	42,743	42,403
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	495,021	496,321	473,779
TOWD POINT MORTGAGE TRUST TPMT 2018 3 A1 144A	587,773	587,918	567,737
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	1,914,358	1,927,027	1,798,554
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	440,078	440,601	442,385
TOWD POINT MORTGAGE TRUST TPMT 2021 1 A1 144A	1,241,178	1,261,212	1,137,497
TOWD POINT MORTGAGE TRUST TPMT 2022 1 A1 144A	2,124,070	2,036,301	1,984,199
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	1,911,045	1,813,576	1,789,063
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2020 1A A 144A	3,935,000	3,934,815	3,735,183
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2021 1A A 144A	6,550,000	6,433,614	6,036,110
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2022 1A A 144A	3,925,000	3,923,542	3,813,790
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2023 1A A 144A	2,780,000	2,779,299	2,807,082
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3	505,508	505,470	499,913
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A3	1,130,000	1,129,865	1,111,118
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A3	1,435,000	1,434,890	1,442,432
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A3	3,095,000	3,094,999	3,076,577
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A3	1,740,000	1,739,637	1,752,689
TOYOTA LEASE OWNER TRUST TLOT 2023 A A3 144A	2,040,000	2,039,725	2,036,370
TOYOTA LEASE OWNER TRUST TLOT 2023 B A3 144A	1,340,000	1,339,779	1,359,761
TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/26 5.4%	640,000	639,445	655,363
TRANE TECH FIN LTD COMPANY GUAR 03/26 3.5%	1,970,000	1,972,865	1,915,375
TRANE TECH FIN LTD COMPANY GUAR 03/29 3.8%	930,000	994,968	901,046
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4%	880,000	914,346	853,200
TRUIST BANK SUBORDINATED 09/25 3.625%	920,000	917,365	889,318
TRUIST BANK SUBORDINATED 10/26 3.8%	700,000	670,045	670,990
TRUIST FINANCIAL CORP SR UNSECURED 01/29 VARIABLE	810,000	810,000	798,812
TRUIST FINANCIAL CORP SR UNSECURED 06/28 VARIABLE	1,110,000	1,110,000	1,069,589
TRUIST FINANCIAL CORP SR UNSECURED 07/26 VARIABLE	1,560,000	1,560,022	1,527,916
TRUIST FINANCIAL CORP SR UNSECURED 10/33 VARIABLE	460,000	460,000	478,260
TSMC ARIZONA CORP COMPANY GUAR 10/26 1.75%	880,000	879,879	810,194

Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
U.S. TREASURY N/B 02/33 3.5%	10,890,000	10,902,926	10,581,166
U.S. TREASURY N/B 03/28 3.625%	4,645,000	4,641,604	4,598,187
U.S. TREASURY N/B 05/28 3.625%	9,540,000	9,418,879	9,447,209
U.S. TREASURY N/B 05/33 3.375%	4,390,000	4,277,634	4,221,945
U.S. TREASURY N/B 06/26 4.125%	11,080,000	10,996,955	11,081,298
U.S. TREASURY N/B 07/26 1.875%	10,500,000	9,995,360	9,936,445
U.S. TREASURY N/B 07/26 4.5%	15,280,000	15,321,296	15,427,428
U.S. TREASURY N/B 08/26 4.375%	20,775,000	20,643,350	20,922,697
U.S. TREASURY N/B 08/28 4.375%	8,870,000	8,821,892	9,068,189
U.S. TREASURY N/B 08/33 3.875%	4,650,000	4,567,383	4,653,633
U.S. TREASURY N/B 09/26 4.625%	5,380,000	5,367,540	5,457,127
U.S. TREASURY N/B 09/28 4.625%	4,630,000	4,629,312	4,783,550
U.S. TREASURY N/B 10/26 4.625%	6,275,000	6,233,518	6,371,086
U.S. TREASURY N/B 10/27 4.125%	7,810,000	7,808,008	7,864,914
U.S. TREASURY N/B 10/28 4.875%	13,000,000	13,158,247	13,582,969
U.S. TREASURY N/B 11/26 4.625%	6,195,000	6,180,161	6,295,669
U.S. TREASURY N/B 11/27 3.875%	4,000,000	4,009,586	3,994,531
U.S. TREASURY N/B 11/28 4.375%	12,020,000	12,141,216	12,312,048
U.S. TREASURY N/B 11/33 4.5%	11,365,000	11,705,856	11,956,335
U.S. TREASURY N/B 12/26 4.375%	6,265,000	6,311,318	6,329,118
U.S. TREASURY N/B 12/28 3.75%	1,050,000	1,045,287	1,046,227
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C3 A3	1,365,000	1,288,702	1,288,364
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C10 A4	1,650,000	1,774,020	1,576,175
UBS GROUP AG SR UNSECURED 144A 01/27 VARIABLE	710,000	710,000	651,234
UBS GROUP AG SR UNSECURED 144A 01/29 VARIABLE	420,000	420,000	396,236
UBS GROUP AG SR UNSECURED 144A 02/33 VARIABLE	360,000	360,000	295,829
UBS GROUP AG SR UNSECURED 144A 05/26 VARIABLE	360,000	360,000	354,581
UBS GROUP AG SR UNSECURED 144A 05/28 4.751%	350,000	350,000	344,914
UBS GROUP AG SR UNSECURED 144A 08/25 VARIABLE	780,000	780,000	774,184
UBS GROUP AG SR UNSECURED 144A 08/27 4.703%	830,000	830,000	818,502
UBS GROUP AG SR UNSECURED 144A 08/27 VARIABLE	1,510,000	1,510,000	1,364,944
UBS GROUP AG SR UNSECURED 144A 09/25 VARIABLE	500,000	500,000	489,172
UBS GROUP AG SR UNSECURED 144A 12/27 VARIABLE	350,000	350,000	360,914
UDR INC COMPANY GUAR 01/28 3.5%	970,000	1,016,629	914,575
UDR INC COMPANY GUAR 01/30 3.2%	700,000	623,003	636,623
UDR INC COMPANY GUAR 09/26 2.95%	400,000	385,602	379,726
UNION ELECTRIC CO 1ST MORTGAGE 03/29 3.5%	275,000	250,229	260,623
UNIV OF COLORADO CO ENTERPRISE UCOHGR 06/29 FIXED 1.613%	5,000	4,443	4,242
UNIV SOUTHERN CALIFORNIA UNSECURED 10/39 3.028%	700,000	750,741	578,453
US BANCORP SR UNSECURED 01/28 VARIABLE	1,325,000	1,325,000	1,218,472
US BANCORP SR UNSECURED 07/28 VARIABLE	1,790,000	1,790,000	1,764,866
US BANCORP SR UNSECURED 10/26 VARIABLE	560,000	560,000	563,641
US BANCORP SR UNSECURED 10/33 VARIABLE	570,000	570,000	588,501
USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125%	150,000	149,717	126,146
UTAH ST UTS 07/25 FIXED 3.539%	465,789	474,001	460,137
VENTAS REALTY LP COMPANY GUAR 01/25 2.65%	280,000	279,696	271,506
VENTAS REALTY LP COMPANY GUAR 01/29 4.4%	1,500,000	1,499,654	1,457,622
VENTAS REALTY LP COMPANY GUAR 02/25 3.5%	280,000	282,952	273,580
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75%	840,000	670,515	689,936
VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125%	300,000	283,637	295,804
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1%	1,005,000	1,005,591	909,944
VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329%	1,000,000	975,302	990,318



Stable Value Fund

Participant-Directed Investment Assets

Issuer Name	Par Value	Book Value	Market Value
VERIZON MASTER TRUST VZMT 2022 2 A	4,510,000	4,509,250	4,332,216
VERIZON MASTER TRUST VZMT 2022 6 A	1,570,000	1,569,935	1,537,101
VERIZON MASTER TRUST VZMT 2022 7 A1A	785,000	784,890	781,606
VERIZON MASTER TRUST VZMT 2023 2 A	1,485,000	1,484,980	1,475,879
VERIZON MASTER TRUST VZMT 2023 4 A1A	2,015,000	2,014,794	2,034,328
VERIZON MASTER TRUST VZMT 2023 7 A1A	1,435,000	1,434,826	1,474,693
VERMONT ST STUDENT ASSISTANCEC VTSHGR 04/35 FLOATING VARIAB	220,786	220,786	220,170
VIRGINIA ST CMWLTH TRANSPRTN B VASTRN 05/35 FIXED 5.35%	1,250,000	1,329,849	1,285,309
VOLKSWAGEN AUTO LEASE TRUST VWALT 2023 A A3	1,775,000	1,774,759	1,797,063
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3	1,845,000	1,844,593	1,855,310
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A3	2,475,000	2,474,756	2,526,813
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/25 3.35%	330,000	338,018	321,344
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95%	400,000	399,912	391,788
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/27 4.35%	780,000	779,607	764,794
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/24 2.85%	440,000	439,889	431,244
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/26 5.7%	620,000	619,753	629,045
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65%	1,230,000	1,228,603	1,263,222
VULCAN MATERIALS CO SR UNSECURED 04/27 3.9%	800,000	760,245	775,683
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/25 3.638%	390,000	390,000	381,618
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755%	840,000	840,000	805,517
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279%	2,430,000	2,430,000	2,226,902
WASHINGTON AIRCRAFT 1 CO US GOVT GUAR 09/26 2.637%	788,893	810,566	757,453
WASHINGTON CNTY OR SCH DIST 1 WASSCD 06/26 FIXED 5.909%	1,695,000	1,827,928	1,744,459
WASHINGTON ST WAS 08/31 FIXED 5.04%	1,000,000	1,092,581	1,016,596
WEC ENERGY GROUP INC SR UNSECURED 01/26 4.75%	510,000	509,593	508,159
WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55%	362,000	373,172	352,220
WEC ENERGY GROUP INC SR UNSECURED 09/26 5.6%	370,000	369,946	376,679
WEC ENERGY GROUP INC SR UNSECURED 10/27 5.15%	990,000	988,432	1,005,062
WEC ENERGY GROUP INC SR UNSECURED 12/28 2.2%	460,000	459,205	408,621
WELLS FARGO + COMPANY SR UNSECURED 03/28 VARIABLE	3,350,000	3,350,000	3,197,841
WELLS FARGO + COMPANY SR UNSECURED 03/33 VARIABLE	2,460,000	2,460,000	2,154,810
WELLS FARGO + COMPANY SR UNSECURED 04/26 VARIABLE	860,000	860,000	842,997
WELLS FARGO + COMPANY SR UNSECURED 07/28 VARIABLE	1,920,000	1,920,000	1,906,655
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE	660,000	660,000	674,583
WELLS FARGO + COMPANY SR UNSECURED 07/33 VARIABLE	310,000	309,917	302,420
WELLS FARGO + COMPANY SR UNSECURED 08/26 VARIABLE	530,000	530,000	524,457
WELLS FARGO BANK NA SR UNSECURED 12/26 5.254%	630,000	630,000	637,981
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4	1,350,000	1,353,381	1,305,195
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C31 A4	3,400,000	3,532,583	3,277,447
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4	3,130,000	3,264,938	3,034,457
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A3	1,124,075	1,055,013	1,059,563
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A4	1,585,000	1,602,651	1,490,091
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 A3	1,230,000	1,171,897	1,159,469
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C38 A4	973,855	935,230	912,681
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4	3,215,000	3,084,623	3,016,258
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A4	5,232,510	5,434,888	4,794,835
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 RB1 A5	2,265,000	2,237,385	2,114,437
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C43 A4	1,180,000	1,176,439	1,125,127
WELLTOWER OP LLC COMPANY GUAR 01/29 2.05%	390,000	389,240	343,242
WELLTOWER OP LLC COMPANY GUAR 03/24 3.625%	750,000	751,477	744,949
WELLTOWER OP LLC COMPANY GUAR 03/29 4.125%	1,030,000	1,027,415	995,222
WELLTOWER OP LLC COMPANY GUAR 04/28 4.25%	375,000	381,645	367,749

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
WESTPAC BANKING CORP SR UNSECURED 02/24 VARIABLE	790,000	790,000	790,411
WEYERHAEUSER CO SR UNSECURED 04/30 4%	650,000	591,569	619,921
WEYERHAEUSER CO SR UNSECURED 05/26 4.75%	840,000	837,789	836,276
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 A5	910,000	919,234	888,500
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C24 A5	1,200,000	1,203,707	1,171,911
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C25 A4	1,169,965	1,177,398	1,146,860
WHEELS FLEET LEASE FUNDING LLC WFLF 2023 1A A 144A	3,460,000	3,459,849	3,470,014
WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9%	750,000	767,713	738,068
WILLIAMS COMPANIES INC SR UNSECURED 03/26 5.4%	710,000	710,124	717,436
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65%	500,000	499,502	523,336
WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3%	900,000	899,051	921,814
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95%	500,000	494,792	474,523
WISCONSIN ST WIS 05/32 FIXED 1.772%	1,500,000	1,257,431	1,219,107
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	950,000	944,387	949,992
WORCESTER MA WOR 01/28 FIXED OID 6.25%	775,000	839,093	804,621
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A3	1,205,000	1,204,933	1,183,386
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 A A3	1,825,000	1,824,740	1,821,682
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 C A3	1,480,000	1,479,824	1,492,283
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3	1,800,000	1,799,710	1,847,692
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2023 A A3	605,000	604,981	604,905
WORLD OMNI SELECT AUTO TRUST WOSAT 2023 A A3	1,275,000	1,274,924	1,284,287
WRKCO INC COMPANY GUAR 03/26 4.65%	370,000	369,828	367,577
WRKCO INC COMPANY GUAR 06/28 3.9%	860,000	859,895	821,446
WRKCO INC COMPANY GUAR 09/24 3%	2,125,000	2,127,799	2,084,398
XCEL ENERGY INC SR UNSECURED 03/27 1.75%	1,145,000	1,143,452	1,044,862
XCEL ENERGY INC SR UNSECURED 06/25 3.3%	330,000	335,346	321,958
YALE UNIVERSITY UNSECURED 04/30 1.482%	423,000	423,000	354,083

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
<b>Total Cash Equivalent Securities</b>	<b>23,432,747</b>	<b>23,432,747</b>	<b>23,432,747</b>

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
<b>Total Domestic Equity Securities</b>	<b>25,905,627</b>	<b>1,893,345,841</b>	<b>3,249,574,327</b>
3M CO COMMON STOCK USD.01	44,827	10,173,334	4,900,488
ABBOTT LABORATORIES COMMON STOCK	140,844	8,635,927	15,502,699
ABBVIE INC COMMON STOCK USD.01	143,293	13,669,161	22,206,116
ACCENTURE PLC CL A COMMON STOCK USD.0000225	50,938	8,005,632	17,874,654
ADOBE INC COMMON STOCK USD.0001	36,953	7,290,351	22,046,160
ADVANCED MICRO DEVICES COMMON STOCK USD.01	131,130	3,581,408	19,329,873
AES CORP COMMON STOCK USD.01	54,794	692,171	1,054,785
AFLAC INC COMMON STOCK USD.1	43,142	1,892,237	3,559,215
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	23,873	1,708,919	3,319,063
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	18,030	3,061,505	4,936,614
AIRBNB INC CLASS A COMMON STOCK USD.0001	35,284	5,039,430	4,803,564
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	12,180	726,113	1,441,503
ALBEMARLE CORP COMMON STOCK USD.01	9,596	1,303,977	1,386,430
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	12,726	1,751,855	1,613,275
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	5,823	1,496,194	1,595,502
ALLEGION PLC COMMON STOCK USD.01	6,991	579,834	885,690
ALLIANT ENERGY CORP COMMON STOCK USD.01	20,792	955,252	1,066,630
ALLSTATE CORP COMMON STOCK USD.01	21,195	2,162,679	2,966,876
ALPHABET INC CL A COMMON STOCK USD.001	480,311	26,653,063	67,094,644
ALPHABET INC CL C COMMON STOCK USD.001	404,243	21,732,483	56,969,966
ALTRIA GROUP INC COMMON STOCK USD.333	143,475	9,267,542	5,787,782
AMAZON.COM INC COMMON STOCK USD.01	738,075	53,600,514	112,143,116
AMCOR PLC COMMON STOCK USD.01	116,893	1,273,890	1,126,849
AMEREN CORPORATION COMMON STOCK USD.01	21,527	1,404,750	1,557,263
AMERICAN AIRLINES GROUP INC COMMON STOCK	53,918	2,057,548	740,833
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	42,715	3,360,826	3,469,312
AMERICAN EXPRESS CO COMMON STOCK USD.2	46,725	4,555,529	8,753,462
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	56,978	3,292,400	3,860,260
AMERICAN TOWER CORP REIT USD.01	37,834	6,130,989	8,167,604
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	15,703	1,551,703	2,072,639
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	8,194	1,323,863	3,112,327
AMETEK INC COMMON STOCK USD.01	18,705	1,393,030	3,084,267
AMGEN INC COMMON STOCK USD.0001	43,436	7,702,632	12,510,437
AMPHENOL CORP CL A COMMON STOCK USD.001	48,540	2,208,180	4,811,770
ANALOG DEVICES INC COMMON STOCK USD.167	40,444	3,598,678	8,030,561
ANSYS INC COMMON STOCK USD.01	7,020	1,117,064	2,547,418
AON PLC CLASS A COMMON STOCK	16,250	2,375,429	4,729,075
APA CORP COMMON STOCK USD.625	25,211	1,022,036	904,571
APPLE INC COMMON STOCK USD.00001	1,186,542	56,638,792	228,444,931
APPLIED MATERIALS INC COMMON STOCK USD.01	67,894	3,647,459	11,003,581
APTIV PLC COMMON STOCK USD.01	23,011	1,920,931	2,064,547
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	30,114	1,731,465	2,236,567
ARCHER DANIELS MIDLAND CO COMMON STOCK	43,501	1,782,713	3,141,642
ARISTA NETWORKS INC COMMON STOCK USD.0001	20,452	1,612,861	4,816,651
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	17,510	1,416,375	3,937,649
ASSURANT INC COMMON STOCK USD.01	4,168	432,475	702,266
AT+T INC COMMON STOCK USD1.0	580,304	15,386,224	9,737,501
ATMOS ENERGY CORP COMMON STOCK	12,110	1,196,270	1,403,549
AUTODESK INC COMMON STOCK USD.01	17,312	2,030,977	4,215,126
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	33,382	3,990,125	7,777,005
AUTOZONE INC COMMON STOCK USD.01	1,431	1,111,882	3,700,008

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
AVALONBAY COMMUNITIES INC REIT USD.01	11,526	2,106,515	2,157,898
AVERY DENNISON CORP COMMON STOCK USD1.0	6,602	737,931	1,334,660
AXON ENTERPRISE INC COMMON STOCK USD.00001	5,753	1,254,304	1,486,172
BAKER HUGHES CO COMMON STOCK USD.0001	81,600	2,314,584	2,789,088
BALL CORP COMMON STOCK	25,740	1,052,334	1,480,565
BANK OF AMERICA CORP COMMON STOCK USD.01	558,790	15,721,191	18,814,459
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	62,314	3,226,554	3,243,444
BATH + BODY WORKS INC COMMON STOCK USD.5	18,127	757,479	782,361
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	41,461	2,796,785	1,602,882
BECTON DICKINSON AND CO COMMON STOCK USD1.0	23,546	5,288,514	5,741,221
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	147,668	29,402,082	52,667,269
BEST BUY CO INC COMMON STOCK USD.1	15,878	1,020,554	1,242,930
BIO RAD LABORATORIES A COMMON STOCK USD.0001	1,698	772,945	548,267
BIO TECHNE CORP COMMON STOCK USD.01	12,895	1,599,919	994,978
BIOGEN INC COMMON STOCK USD.0005	11,754	3,699,821	3,041,583
BLACKROCK INC COMMON STOCK USD.01	11,349	5,764,309	9,213,118
BLACKSTONE INC COMMON STOCK USD.00001	57,669	6,559,890	7,550,025
BOEING CO/THE COMMON STOCK USD5.0	46,155	12,051,669	12,030,762
BOOKING HOLDINGS INC COMMON STOCK USD.008	2,832	4,928,529	10,045,727
BORGWARNER INC COMMON STOCK USD.01	19,410	845,969	695,849
BOSTON PROPERTIES INC REIT USD.01	11,762	1,410,977	825,340
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	118,838	3,368,371	6,870,025
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	165,143	10,011,483	8,473,487
BROADCOM INC COMMON STOCK	35,625	11,873,906	39,766,406
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	9,517	1,098,128	1,958,123
BROWN + BROWN INC COMMON STOCK USD.1	19,287	1,096,343	1,371,499
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	14,865	746,101	848,792
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	10,019	1,628,188	1,672,572
BUNGE GLOBAL SA COMMON STOCK USD.01	11,608	1,199,140	1,171,828
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	9,575	795,239	827,184
CADENCE DESIGN SYS INC COMMON STOCK USD.01	22,081	1,027,509	6,014,202
CAESARS ENTERTAINMENT INC COMMON STOCK	17,535	1,547,252	822,041
CAMDEN PROPERTY TRUST REIT USD.01	8,733	1,426,153	867,100
CAMPBELL SOUP CO COMMON STOCK USD.0375	15,537	724,652	671,665
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	31,092	2,784,183	4,076,783
CARDINAL HEALTH INC COMMON STOCK	19,823	1,186,974	1,998,158
CARMAX INC COMMON STOCK USD.5	12,923	882,982	991,711
CARNIVAL CORP COMMON STOCK USD.01	82,473	2,763,767	1,529,049
CARRIER GLOBAL CORP COMMON STOCK USD.01	68,098	1,489,750	3,912,230
CATALENT INC COMMON STOCK USD.01	14,896	1,275,697	669,277
CATERPILLAR INC COMMON STOCK USD1.0	41,404	5,827,985	12,241,921
CBOE GLOBAL MARKETS INC COMMON STOCK	8,645	1,039,313	1,543,651
CBRE GROUP INC A COMMON STOCK USD.01	24,645	1,108,761	2,294,203
CDW CORP/DE COMMON STOCK USD.01	10,836	1,357,539	2,463,240
CELANESE CORP COMMON STOCK USD.0001	8,199	709,713	1,273,879
CENCORA INC COMMON STOCK USD.01	13,587	1,304,738	2,790,498
CENTENE CORP COMMON STOCK USD.001	43,291	2,458,127	3,212,625
CENTERPOINT ENERGY INC COMMON STOCK USD.01	50,566	1,420,094	1,444,671
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01	12,749	1,265,188	855,713
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	15,464	613,284	1,229,388
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	4,209	1,354,379	995,008
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	8,134	2,733,089	3,161,523

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CHEVRON CORP COMMON STOCK USD.75	142,487	17,195,109	21,253,361
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	2,227	1,005,868	5,093,060
CHUBB LTD COMMON STOCK	33,112	5,006,515	7,483,312
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	20,143	1,026,194	1,904,722
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	12,851	984,147	1,329,564
CINTAS CORP COMMON STOCK	7,027	1,179,790	4,234,892
CISCO SYSTEMS INC COMMON STOCK USD.001	328,747	12,727,489	16,608,298
CITIGROUP INC COMMON STOCK USD.01	155,333	11,219,657	7,990,330
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	37,532	1,489,645	1,243,810
CLOROX COMPANY COMMON STOCK USD1.0	10,145	1,453,963	1,446,576
CME GROUP INC COMMON STOCK USD.01	29,217	4,506,369	6,153,100
CMS ENERGY CORP COMMON STOCK USD.01	23,896	1,213,640	1,387,641
COCA COLA CO/THE COMMON STOCK USD.25	315,804	14,675,907	18,610,330
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	40,957	2,890,840	3,093,482
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	66,826	4,788,667	5,326,700
COMCAST CORP CLASS A COMMON STOCK USD.01	325,913	12,200,288	14,291,285
COMERICA INC COMMON STOCK USD5.0	10,898	858,906	608,217
CONAGRA BRANDS INC COMMON STOCK USD5.0	39,148	1,376,325	1,121,982
CONOCOPHILLIPS COMMON STOCK USD.01	96,371	5,783,170	11,185,782
CONSOLIDATED EDISON INC COMMON STOCK USD.1	27,897	2,437,807	2,537,790
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	13,080	2,723,066	3,162,090
CONSTELLATION ENERGY COMMON STOCK	26,075	989,457	3,047,907
COOPER COS INC/THE COMMON STOCK USD.1	4,048	1,028,525	1,531,925
COPART INC COMMON STOCK	70,916	1,243,985	3,474,884
CORNING INC COMMON STOCK USD.5	61,831	1,997,954	1,882,754
CORTEVA INC COMMON STOCK USD.01	57,176	2,309,559	2,739,874
COSTAR GROUP INC COMMON STOCK USD.01	33,084	2,340,751	2,891,211
COSTCO WHOLESALE CORP COMMON STOCK USD.005	35,933	7,268,121	23,718,655
COTERRA ENERGY INC COMMON STOCK USD.1	60,664	1,602,508	1,548,145
CROWN CASTLE INC REIT USD.01	35,224	4,123,255	4,057,453
CSX CORP COMMON STOCK USD1.0	160,385	2,986,774	5,560,548
CUMMINS INC COMMON STOCK USD2.5	11,469	1,874,768	2,747,628
CVS HEALTH CORP COMMON STOCK USD.01	104,243	7,742,133	8,231,027
DANAHER CORP COMMON STOCK USD.01	53,375	5,449,510	12,347,773
DARDEN RESTAURANTS INC COMMON STOCK	9,703	851,298	1,594,203
DAVITA INC COMMON STOCK USD.001	4,150	299,450	434,754
DEERE + CO COMMON STOCK USD1.0	21,738	3,467,328	8,692,374
DELTA AIR LINES INC COMMON STOCK USD.0001	51,913	2,454,214	2,088,460
DENTSPLY SIRONA INC COMMON STOCK USD.01	17,252	1,126,714	613,999
DEVON ENERGY CORP COMMON STOCK USD.1	52,381	1,680,245	2,372,859
DEXCOM INC COMMON STOCK USD.001	31,359	3,305,877	3,891,338
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	14,444	1,538,014	2,239,976
DIGITAL REALTY TRUST INC REIT USD.01	24,561	2,991,114	3,305,419
DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	20,188	1,382,977	2,269,131
DOLLAR GENERAL CORP COMMON STOCK USD.875	17,838	1,788,304	2,425,076
DOLLAR TREE INC COMMON STOCK USD.01	16,834	1,737,268	2,391,270
DOMINION ENERGY INC COMMON STOCK	67,857	5,452,112	3,189,279
DOMINO S PIZZA INC COMMON STOCK USD.01	2,849	1,075,699	1,174,443
DOVER CORP COMMON STOCK USD1.0	11,407	917,624	1,754,511
DOW INC COMMON STOCK USD.01	56,719	3,809,571	3,110,470
DR HORTON INC COMMON STOCK USD.01	24,459	1,346,813	3,717,279
DTE ENERGY COMPANY COMMON STOCK	16,595	1,670,023	1,829,765



Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
DUKE ENERGY CORP COMMON STOCK USD.001	62,552	5,585,017	6,070,046
DUPONT DE NEMOURS INC COMMON STOCK USD.01	34,809	3,431,961	2,677,856
EASTMAN CHEMICAL CO COMMON STOCK USD.01	9,742	898,739	875,026
EATON CORP PLC COMMON STOCK USD.01	32,408	2,556,424	7,804,495
EBAY INC COMMON STOCK USD.001	42,463	1,486,736	1,852,236
ECOLAB INC COMMON STOCK USD1.0	20,576	2,878,195	4,081,250
EDISON INTERNATIONAL COMMON STOCK	30,995	2,364,940	2,215,833
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	49,356	2,126,566	3,763,395
ELECTRONIC ARTS INC COMMON STOCK USD.01	19,970	2,108,389	2,732,096
ELEVANCE HEALTH INC COMMON STOCK USD.01	19,070	4,601,648	8,992,649
ELI LILLY + CO COMMON STOCK	64,719	6,715,389	37,725,999
EMERSON ELECTRIC CO COMMON STOCK USD.5	46,470	3,000,207	4,522,925
ENPHASE ENERGY INC COMMON STOCK USD.00001	11,154	2,236,783	1,473,890
ENTERGY CORP COMMON STOCK USD.01	17,247	1,554,497	1,745,224
EOG RESOURCES INC COMMON STOCK USD.01	47,329	4,691,310	5,724,443
EPAM SYSTEMS INC COMMON STOCK USD.001	4,634	3,034,868	1,377,874
EQT CORP COMMON STOCK	33,374	1,367,278	1,290,239
EQUIFAX INC COMMON STOCK USD1.25	10,055	1,208,994	2,486,501
EQUINIX INC REIT USD.001	7,620	3,815,016	6,137,072
EQUITY RESIDENTIAL REIT USD.01	28,069	1,866,828	1,716,700
ESSEX PROPERTY TRUST INC REIT USD.0001	5,259	1,308,805	1,303,916
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	18,774	2,544,490	2,745,698
ETSY INC COMMON STOCK USD.001	9,633	1,062,619	780,755
EVEREST GROUP LTD COMMON STOCK USD.01	3,546	825,299	1,253,795
EVERGY INC COMMON STOCK	18,819	1,023,296	982,352
EVERSOURCE ENERGY COMMON STOCK USD5.0	28,601	1,933,619	1,765,254
EXELON CORP COMMON STOCK	80,620	2,427,066	2,894,258
EXPEDIA GROUP INC COMMON STOCK USD.001	10,919	1,362,988	1,657,395
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	11,802	767,149	1,501,214
EXTRA SPACE STORAGE INC REIT USD.01	17,107	1,939,531	2,742,765
EXXON MOBIL CORP COMMON STOCK	325,105	25,999,223	32,503,998
F5 INC COMMON STOCK	4,859	632,545	869,664
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	3,056	1,439,176	1,457,865
FAIR ISAAC CORP COMMON STOCK USD.01	1,993	1,305,290	2,319,872
FASTENAL CO COMMON STOCK USD.01	46,377	1,337,001	3,003,838
FEDERAL REALTY INVS TRUST REIT USD.01	6,068	763,420	625,307
FEDEX CORP COMMON STOCK USD.1	18,773	4,065,961	4,749,006
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	48,001	5,420,166	2,883,420
FIFTH THIRD BANCORP COMMON STOCK	54,758	1,575,338	1,888,603
FIRST SOLAR INC COMMON STOCK USD.001	8,725	1,379,420	1,503,143
FIRSTENERGY CORP COMMON STOCK USD.1	42,235	1,524,774	1,548,335
FISERV INC COMMON STOCK USD.01	48,712	4,037,634	6,470,902
FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	5,903	1,311,264	1,668,247
FMC CORP COMMON STOCK USD.1	10,237	814,205	645,443
FORD MOTOR CO COMMON STOCK USD.01	319,134	3,816,781	3,890,243
FORTINET INC COMMON STOCK USD.001	51,568	865,040	3,018,275
FORTIVE CORP COMMON STOCK USD.01	28,635	1,796,452	2,108,395
FOX CORP CLASS A COMMON STOCK USD.01	19,501	784,074	578,595
FOX CORP CLASS B COMMON STOCK USD.01	10,815	414,647	299,035
FRANKLIN RESOURCES INC COMMON STOCK USD.1	22,342	921,560	665,568
FREEPORT MCMORAN INC COMMON STOCK USD.1	116,622	1,747,145	4,964,599
GARMIN LTD COMMON STOCK CHF.1	12,522	862,932	1,609,578

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
GARTNER INC COMMON STOCK USD.0005	6,301	793,024	2,842,444
GE HEALTHCARE TECHNOLOGY COMMON STOCK	31,662	2,465,712	2,448,106
GEN DIGITAL INC COMMON STOCK USD.01	46,075	1,234,670	1,051,432
GENERAC HOLDINGS INC COMMON STOCK USD.01	4,893	1,498,211	632,371
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	18,383	3,663,827	4,773,514
GENERAL ELECTRIC CO COMMON STOCK USD.01	88,335	7,670,077	11,274,196
GENERAL MILLS INC COMMON STOCK USD.1	46,961	2,638,841	3,059,040
GENERAL MOTORS CO COMMON STOCK USD.01	111,290	4,783,137	3,997,537
GENUINE PARTS CO COMMON STOCK USD1.0	11,270	1,112,201	1,560,895
GILEAD SCIENCES INC COMMON STOCK USD.001	101,130	7,390,786	8,192,541
GLOBAL PAYMENTS INC COMMON STOCK	21,302	2,185,811	2,705,354
GLOBE LIFE INC COMMON STOCK USD1.0	6,883	609,882	837,799
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	26,468	6,220,982	10,210,560
HALLIBURTON CO COMMON STOCK USD2.5	72,549	2,684,883	2,622,646
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	24,245	1,373,659	1,948,813
HASBRO INC COMMON STOCK USD.5	10,628	1,000,119	542,666
HCA HEALTHCARE INC COMMON STOCK USD.01	16,076	1,363,656	4,351,452
HEALTHPEAK PROPERTIES INC REIT USD1.0	44,905	1,231,633	889,119
HENRY SCHEIN INC COMMON STOCK USD.01	10,750	598,473	813,883
HERSHEY CO/THE COMMON STOCK USD1.0	12,210	1,479,837	2,276,432
HESS CORP COMMON STOCK USD1.0	22,421	1,137,217	3,232,211
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	103,896	1,425,011	1,764,154
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	20,813	1,630,048	3,789,839
HOLOGIC INC COMMON STOCK USD.01	20,023	867,599	1,430,643
HOME DEPOT INC COMMON STOCK USD.05	81,166	14,844,687	28,128,077
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	53,506	7,894,953	11,220,743
HORMEL FOODS CORP COMMON STOCK USD.01465	23,832	877,199	765,246
HOST HOTELS + RESORTS INC REIT USD.01	56,621	1,047,835	1,102,411
HOWMET AEROSPACE INC COMMON STOCK	31,977	720,932	1,730,595
HP INC COMMON STOCK USD.01	71,087	1,510,479	2,139,008
HUBBELL INC COMMON STOCK USD.01	4,344	1,280,329	1,428,872
HUMANA INC COMMON STOCK USD.1666666	9,983	2,593,292	4,570,317
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	6,527	710,350	1,303,703
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	118,518	1,696,123	1,507,549
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	3,156	714,568	819,424
IDEX CORP COMMON STOCK USD.01	6,183	990,818	1,342,391
IDEXX LABORATORIES INC COMMON STOCK USD.1	6,742	1,129,843	3,742,147
ILLINOIS TOOL WORKS COMMON STOCK USD.01	22,222	3,674,886	5,820,831
ILLUMINA INC COMMON STOCK USD.01	12,952	3,161,532	1,803,436
INCYTE CORP COMMON STOCK USD.001	14,795	1,376,481	928,978
INGERSOLL RAND INC COMMON STOCK USD.01	32,714	929,649	2,530,101
INSULET CORP COMMON STOCK USD.001	5,710	1,763,016	1,238,956
INTEL CORP COMMON STOCK USD.001	342,175	15,109,726	17,194,294
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	46,454	3,368,953	5,966,087
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	28,449	1,465,183	1,028,431
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	31,414	660,111	1,025,353
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	74,110	10,581,640	12,120,691
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	20,889	2,801,212	1,691,382
INTUIT INC COMMON STOCK USD.01	22,746	4,583,407	14,216,932
INTUITIVE SURGICAL INC COMMON STOCK USD.001	28,575	4,056,415	9,640,062
INVESCO LTD COMMON STOCK USD.2	36,556	1,063,387	652,159
INVITATION HOMES INC REIT USD.01	47,084	1,732,591	1,606,035

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
IQVIA HOLDINGS INC COMMON STOCK USD.01	14,862	1,721,514	3,438,770
IRON MOUNTAIN INC REIT USD.01	23,912	931,743	1,673,362
JABIL INC COMMON STOCK USD.001	10,391	1,381,068	1,323,813
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	5,802	818,700	948,105
JACOBS SOLUTIONS INC COMMON STOCK	10,275	721,882	1,333,695
JM SMUCKER CO/THE COMMON STOCK	8,674	1,016,300	1,096,220
JOHNSON + JOHNSON COMMON STOCK USD1.0	195,377	27,503,030	30,623,391
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	55,055	2,101,333	3,173,370
JPMORGAN CHASE + CO COMMON STOCK USD1.0	234,637	24,428,774	39,911,754
JUNIPER NETWORKS INC COMMON STOCK USD.00001	25,268	745,225	744,901
KELLANOVA COMMON STOCK USD.25	21,374	1,343,665	1,195,020
KENVUE INC COMMON STOCK	139,881	3,062,745	3,011,638
KEURIG DR PEPPER INC COMMON STOCK USD.01	81,713	2,819,849	2,722,677
KEYCORP COMMON STOCK USD1.0	76,379	1,403,190	1,099,858
KEYSIGHT TECHNOLOGIES IN COMMON STOCK	14,398	973,362	2,290,578
KIMBERLY CLARK CORP COMMON STOCK USD1.25	27,428	3,299,966	3,332,776
KIMCO REALTY CORP REIT USD.01	50,788	980,695	1,082,292
KINDER MORGAN INC COMMON STOCK USD.01	156,950	2,667,269	2,768,598
KLA CORP COMMON STOCK USD.001	11,032	1,299,387	6,412,902
KRAFT HEINZ CO/THE COMMON STOCK USD.01	64,602	4,088,879	2,388,982
KROGER CO COMMON STOCK USD1.0	53,291	1,352,170	2,435,932
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	15,358	2,328,149	3,234,702
LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	6,828	943,274	1,551,936
LAM RESEARCH CORP COMMON STOCK USD.001	10,696	2,310,187	8,377,749
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	11,624	853,627	1,256,438
LAS VEGAS SANDS CORP COMMON STOCK USD.001	29,551	1,610,429	1,454,205
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	11,188	964,737	1,210,989
LENNAR CORP A COMMON STOCK USD.1	20,330	1,224,441	3,029,983
LINDE PLC COMMON STOCK	39,354	6,603,182	16,163,081
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	11,516	842,179	1,077,898
LKQ CORP COMMON STOCK USD.01	21,762	800,129	1,040,006
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	17,921	5,823,007	8,122,514
LOEWS CORP COMMON STOCK USD.01	14,626	750,262	1,017,823
LOWE S COS INC COMMON STOCK USD.5	46,839	4,094,266	10,424,019
LULULEMON ATHLETICA INC COMMON STOCK USD.005	9,346	3,851,447	4,778,516
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	20,643	2,108,499	1,962,736
M + T BANK CORP COMMON STOCK USD.5	13,354	2,205,962	1,830,566
MARATHON OIL CORP COMMON STOCK USD1.0	47,499	737,845	1,147,576
MARATHON PETROLEUM CORP COMMON STOCK USD.01	30,817	1,918,075	4,572,010
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	3,063	1,010,088	897,000
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	20,022	2,502,535	4,515,161
MARSH + MCLENNAN COS COMMON STOCK USD1.0	40,018	3,483,940	7,582,210
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	5,029	1,085,731	2,509,018
MASCO CORP COMMON STOCK USD1.0	17,969	750,114	1,203,564
MASTERCARD INC A COMMON STOCK USD.0001	67,209	10,915,967	28,665,311
MATCH GROUP INC COMMON STOCK USD.001	21,853	3,343,688	797,635
MCCORMICK + CO NON VTG SHRS COMMON STOCK	20,515	1,154,454	1,403,636
MCDONALD S CORP COMMON STOCK USD.01	58,870	10,207,591	17,455,544
MCKESSON CORP COMMON STOCK USD.01	10,799	1,730,745	4,999,721
MEDTRONIC PLC COMMON STOCK USD.1	107,988	8,984,358	8,896,051
MERCK + CO. INC. COMMON STOCK USD.5	205,664	11,635,199	22,421,489
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	180,146	31,769,675	63,764,478

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
METLIFE INC COMMON STOCK USD.01	50,455	2,665,000	3,336,589
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,760	1,115,678	2,134,810
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	22,063	742,267	985,775
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	44,046	1,956,769	3,972,068
MICRON TECHNOLOGY INC COMMON STOCK USD.1	89,118	3,988,848	7,605,330
MICROSOFT CORP COMMON STOCK USD.00000625	603,211	58,804,010	226,831,464
MID AMERICA APARTMENT COMM REIT USD.01	9,560	1,040,401	1,285,438
MODERNA INC COMMON STOCK USD.0001	26,779	8,540,519	2,663,172
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	4,372	1,175,277	452,502
MOLINA HEALTHCARE INC COMMON STOCK USD.001	4,685	1,458,767	1,692,737
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	15,207	1,107,971	930,820
MONDELEZ INTERNATIONAL INC A COMMON STOCK	110,413	4,870,532	7,997,214
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	3,909	1,515,121	2,465,719
MONSTER BEVERAGE CORP COMMON STOCK	59,792	1,893,461	3,444,617
MOODY S CORP COMMON STOCK USD.01	12,773	2,015,741	4,988,623
MORGAN STANLEY COMMON STOCK USD.01	102,572	5,294,319	9,564,839
MOSAIC CO/THE COMMON STOCK USD.01	26,399	685,329	943,236
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	13,470	1,457,672	4,217,322
MSCI INC COMMON STOCK USD.01	6,419	1,149,534	3,630,907
NASDAQ INC COMMON STOCK USD.01	27,749	754,549	1,613,327
NETAPP INC COMMON STOCK USD.001	16,918	956,883	1,491,491
NETFLIX INC COMMON STOCK USD.001	35,523	7,735,314	17,295,438
NEWMONT CORP COMMON STOCK USD1.6	93,453	3,504,017	3,868,020
NEWS CORP CLASS A COMMON STOCK USD.01	31,342	512,442	769,446
NEWS CORP CLASS B COMMON STOCK	9,389	154,449	241,485
NEXTERA ENERGY INC COMMON STOCK USD.01	166,519	7,446,580	10,114,364
NIKE INC CL B COMMON STOCK	99,342	6,422,903	10,785,561
NISOURCE INC COMMON STOCK USD.01	33,360	897,635	885,708
NORDSON CORP COMMON STOCK	4,427	984,341	1,169,436
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	18,318	2,582,414	4,330,009
NORTHERN TRUST CORP COMMON STOCK USD1.666666	16,567	1,603,839	1,397,923
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	11,504	3,593,263	5,385,483
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	33,623	1,174,804	673,805
NRG ENERGY INC COMMON STOCK USD.01	18,073	503,404	934,374
NUCOR CORP COMMON STOCK USD.4	19,947	1,230,940	3,471,576
NVIDIA CORP COMMON STOCK USD.001	200,468	12,111,842	99,275,763
NVR INC COMMON STOCK USD.01	260	1,027,478	1,820,117
NXP SEMICONDUCTORS NV COMMON STOCK	20,977	4,225,647	4,817,997
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	4,802	1,320,551	4,562,284
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	53,690	3,224,995	3,205,830
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	7,262	941,385	2,943,506
OMNICOM GROUP COMMON STOCK USD.15	16,168	1,197,230	1,398,694
ON SEMICONDUCTOR COMMON STOCK USD.01	34,956	1,864,709	2,919,875
ONEOK INC COMMON STOCK USD.01	47,501	2,536,314	3,335,520
ORACLE CORP COMMON STOCK USD.01	128,952	6,753,598	13,595,409
OTIS WORLDWIDE CORP COMMON STOCK USD.01	33,216	2,068,672	2,971,836
P G + E CORP COMMON STOCK	174,132	2,404,896	3,139,600
PACCAR INC COMMON STOCK USD1.0	42,656	1,973,835	4,165,358
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	7,168	813,569	1,167,739
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	25,226	6,241,417	7,438,643
PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001	39,819	1,927,687	588,923
PARKER HANNIFIN CORP COMMON STOCK USD.5	10,427	1,916,856	4,803,719

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
PAYCHEX INC COMMON STOCK USD.01	26,234	1,836,389	3,124,732
PAYCOM SOFTWARE INC COMMON STOCK USD.01	4,014	1,248,419	829,774
PAYPAL HOLDINGS INC COMMON STOCK	87,503	7,009,201	5,373,559
PENTAIR PLC COMMON STOCK USD.01	13,538	613,447	984,348
PEPSICO INC COMMON STOCK USD.017	111,585	13,349,449	18,951,596
PFIZER INC COMMON STOCK USD.05	458,269	16,143,321	13,193,565
PHILIP MORRIS INTERNATIONAL COMMON STOCK	125,995	12,478,095	11,853,610
PHILLIPS 66 COMMON STOCK	35,707	3,341,130	4,754,030
PINNACLE WEST CAPITAL COMMON STOCK	9,201	832,139	661,000
PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	18,900	2,956,132	4,250,232
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	32,330	4,438,433	5,006,301
POOL CORP COMMON STOCK USD.001	3,113	1,023,156	1,241,184
PPG INDUSTRIES INC COMMON STOCK USD1.66666	19,078	2,219,587	2,853,115
PPL CORP COMMON STOCK USD.01	60,391	2,068,140	1,636,596
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	17,802	1,276,752	1,400,483
PROCTER + GAMBLE CO/THE COMMON STOCK	191,287	17,845,955	28,031,197
PROGRESSIVE CORP COMMON STOCK USD1.0	47,483	2,695,707	7,563,092
PROLOGIS INC REIT USD.01	74,991	5,256,354	9,996,300
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	29,497	3,283,223	3,059,134
PTC INC COMMON STOCK USD.01	9,705	1,361,291	1,697,987
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	40,356	2,125,098	2,467,769
PUBLIC STORAGE REIT USD.1	12,844	2,782,243	3,917,420
PULTEGROUP INC COMMON STOCK USD.01	17,532	650,216	1,809,653
QORVO INC COMMON STOCK USD.0001	8,007	614,057	901,668
QUALCOMM INC COMMON STOCK USD.0001	90,332	6,210,080	13,064,717
QUANTA SERVICES INC COMMON STOCK USD.00001	11,745	476,046	2,534,571
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	9,170	899,123	1,264,360
RALPH LAUREN CORP COMMON STOCK USD.01	3,111	303,671	448,606
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	15,387	941,486	1,715,651
REALTY INCOME CORP REIT USD1.0	57,856	3,567,234	3,322,092
REGENCY CENTERS CORP REIT USD.01	13,333	896,090	893,311
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	8,695	3,766,454	7,636,732
REGIONS FINANCIAL CORP COMMON STOCK USD.01	75,125	1,237,130	1,455,923
REPUBLIC SERVICES INC COMMON STOCK USD.01	16,651	1,147,987	2,745,916
RESMED INC COMMON STOCK USD.004	12,013	1,236,945	2,066,476
REVVITY INC COMMON STOCK USD1.0	9,876	848,849	1,079,546
ROBERT HALF INC COMMON STOCK USD.001	8,440	484,927	742,045
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	9,298	1,770,478	2,886,843
ROLLINS INC COMMON STOCK USD1.0	22,729	664,328	992,575
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	8,670	2,388,849	4,726,624
ROSS STORES INC COMMON STOCK USD.01	27,437	2,123,928	3,797,006
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	19,030	2,032,842	2,464,195
RTX CORP COMMON STOCK USD1.0	116,702	8,632,978	9,819,306
S+P GLOBAL INC COMMON STOCK USD1.0	26,296	4,690,639	11,583,914
SALESFORCE INC COMMON STOCK USD.001	78,970	10,301,195	20,780,166
SBA COMMUNICATIONS CORP REIT USD.01	8,749	1,556,026	2,219,534
SCHLUMBERGER LTD COMMON STOCK USD.01	115,935	6,534,130	6,033,257
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	120,785	5,606,209	8,310,008
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	15,769	633,473	1,346,200
SEMPRA COMMON STOCK	50,908	3,088,306	3,804,355
SERVICENOW INC COMMON STOCK USD.001	16,638	5,027,881	11,754,581
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	19,113	2,685,154	5,961,345



Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SIMON PROPERTY GROUP INC REIT USD.0001	26,572	3,970,994	3,790,230
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	13,042	1,373,934	1,466,182
SMITH (A.O.) CORP COMMON STOCK USD1.0	9,832	602,778	810,550
SNAP ON INC COMMON STOCK USD1.0	4,301	737,432	1,242,301
SOUTHERN CO/THE COMMON STOCK USD5.0	88,516	4,688,086	6,206,742
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	48,713	2,525,044	1,406,831
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	12,261	2,006,175	1,202,804
STARBUCKS CORP COMMON STOCK USD.001	92,735	5,506,264	8,903,487
STATE STREET CORP COMMON STOCK USD1.0	25,259	2,266,693	1,956,562
STEEL DYNAMICS INC COMMON STOCK USD.005	12,193	1,299,534	1,439,993
STERIS PLC COMMON STOCK USD75.0	8,083	1,327,637	1,777,048
STRYKER CORP COMMON STOCK USD.1	27,441	4,469,946	8,217,482
SYNCHRONY FINANCIAL COMMON STOCK USD.001	33,392	1,196,713	1,275,240
SYNOPSIS INC COMMON STOCK USD.01	12,343	1,222,612	6,355,534
SYSCO CORP COMMON STOCK USD1.0	40,922	2,430,887	2,992,626
T MOBILE US INC COMMON STOCK USD.0001	41,299	3,858,661	6,621,469
T ROWE PRICE GROUP INC COMMON STOCK USD.2	18,077	1,866,293	1,946,712
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	12,737	1,405,833	2,050,020
TAPESTRY INC COMMON STOCK USD.01	18,268	714,111	672,445
TARGA RESOURCES CORP COMMON STOCK USD.001	17,958	1,188,443	1,560,011
TARGET CORP COMMON STOCK USD.0833	37,584	2,524,935	5,352,713
TE CONNECTIVITY LTD COMMON STOCK CHF.57	25,189	2,354,935	3,539,055
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	3,830	1,329,225	1,709,291
TELEFLEX INC COMMON STOCK USD1.0	3,856	1,021,237	961,455
TERADYNE INC COMMON STOCK USD.125	12,269	949,381	1,331,432
TESLA INC COMMON STOCK USD.001	224,464	53,607,241	55,774,815
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	73,711	7,410,873	12,564,777
TEXTRON INC COMMON STOCK USD.125	15,824	830,668	1,272,566
THE CIGNA GROUP COMMON STOCK USD.01	23,749	4,653,108	7,111,638
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	31,358	6,936,105	16,644,513
TJX COMPANIES INC COMMON STOCK USD1.0	92,855	3,625,299	8,710,728
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	8,768	745,956	1,885,383
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	18,537	1,289,716	4,521,174
TRANSDIGM GROUP INC COMMON STOCK USD.01	4,487	1,575,286	4,539,049
TRAVELERS COS INC/THE COMMON STOCK NPV	18,584	2,509,370	3,540,066
TRIMBLE INC COMMON STOCK USD.001	20,320	1,443,439	1,081,024
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	108,242	5,131,570	3,996,295
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	3,437	1,163,482	1,437,078
TYSON FOODS INC CL A COMMON STOCK USD.1	23,325	1,831,663	1,253,719
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	167,018	10,331,733	10,283,298
UDR INC REIT USD.01	24,158	990,817	925,010
ULTA BEAUTY INC COMMON STOCK	4,013	972,074	1,966,330
UNION PACIFIC CORP COMMON STOCK USD2.5	49,476	6,294,662	12,152,295
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	26,671	1,442,057	1,100,445
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	58,700	7,078,688	9,229,401
UNITED RENTALS INC COMMON STOCK USD.01	5,532	873,875	3,172,159
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	75,068	18,008,995	39,521,050
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	5,026	540,144	766,163
US BANCORP COMMON STOCK USD.01	126,368	6,436,862	5,469,207
VALERO ENERGY CORP COMMON STOCK USD.01	27,631	2,323,743	3,592,030
VENTAS INC REIT USD.25	32,791	2,000,705	1,634,303
VERALTO CORP COMMON STOCK USD.01	17,554	680,113	1,443,992

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
VERISIGN INC COMMON STOCK USD.001	7,132	956,520	1,468,907
VERISK ANALYTICS INC COMMON STOCK USD.001	11,744	1,195,333	2,805,172
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	341,210	17,191,351	12,863,617
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	20,914	3,330,868	8,509,697
VF CORP COMMON STOCK	27,470	1,734,480	516,436
VIATRIS INC COMMON STOCK	97,943	1,487,824	1,060,723
VICI PROPERTIES INC REIT USD.01	84,132	2,665,420	2,682,128
VISA INC CLASS A SHARES COMMON STOCK USD.0001	129,371	15,199,269	33,681,740
VULCAN MATERIALS CO COMMON STOCK USD1.0	10,741	1,330,299	2,438,314
WABTEC CORP COMMON STOCK USD.01	14,671	1,056,600	1,861,750
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	58,669	3,984,367	1,531,848
WALMART INC COMMON STOCK USD.1	115,779	11,957,987	18,252,559
WALT DISNEY CO/THE COMMON STOCK USD.01	148,507	15,287,996	13,408,697
WARNER BROS DISCOVERY INC COMMON STOCK	178,890	5,427,544	2,035,768
WASTE MANAGEMENT INC COMMON STOCK USD.01	29,748	2,571,664	5,327,867
WATERS CORP COMMON STOCK USD.01	4,761	966,907	1,567,464
WEC ENERGY GROUP INC COMMON STOCK USD.01	25,501	1,836,820	2,146,419
WELLS FARGO + CO COMMON STOCK USD1.666	294,748	15,312,997	14,507,497
WELLTOWER INC REIT USD1.0	44,893	3,170,963	4,048,002
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	5,960	1,289,191	2,098,635
WESTERN DIGITAL CORP COMMON STOCK USD.01	26,218	1,932,043	1,373,037
WESTROCK CO COMMON STOCK	21,113	1,206,696	876,612
WEYERHAEUSER CO REIT USD1.25	58,933	2,020,035	2,049,100
WHIRLPOOL CORP COMMON STOCK USD1.0	4,507	758,695	548,817
WILLIAMS COS INC COMMON STOCK USD1.0	98,732	2,855,099	3,438,836
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	8,454	1,369,044	2,039,105
WR BERKLEY CORP COMMON STOCK USD.2	16,507	784,733	1,167,375
WW GRAINGER INC COMMON STOCK USD.5	3,607	862,396	2,989,085
WYNN RESORTS LTD COMMON STOCK USD.01	7,631	1,075,577	695,260
XCEL ENERGY INC COMMON STOCK USD2.5	44,721	2,362,244	2,768,677
XYLEM INC COMMON STOCK	19,427	1,504,658	2,221,672
YUM BRANDS INC COMMON STOCK	22,667	1,925,408	2,961,670
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	4,193	1,057,863	1,146,073
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	16,824	1,907,342	2,047,481
ZIONS BANCORP NA COMMON STOCK USD.001	12,225	599,259	536,311
ZOETIS INC COMMON STOCK USD.01	37,262	2,903,280	7,354,401

Fixed Income and Short-Term Securities	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
<b>Total Fixed Income and Short-Term Securities</b>	<b>2,170,814,951</b>	<b>2,039,146,466</b>	<b>1,896,342,573</b>
ABBVIE INC SR UNSECURED 05/25 3.6%	5,000,000	5,023,337	4,907,078
ABBVIE INC SR UNSECURED 05/35 4.5%	2,150,000	2,278,121	2,107,598
AETNA INC SR UNSECURED 06/36 6.625%	1,785,000	2,522,461	2,002,807
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3%	3,040,000	3,035,983	2,639,168
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2%	1,830,000	1,825,686	1,470,541
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4%	2,130,000	2,118,792	1,566,295
ALTRIA GROUP INC COMPANY GUAR 05/30 3.4%	770,000	768,388	703,448
AMAZON.COM INC SR UNSECURED 05/41 2.875%	2,240,000	2,232,411	1,765,796
AMEREN ILLINOIS CO 1ST MORTGAGE 03/49 4.5%	720,000	719,427	661,388
AMERICAN HOMES 4 RENT AH4R 2015 SFR2 XS 144A	1,598,228	16	16
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 3 C	106,098	106,089	105,920
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 2 C	1,400,000	1,399,788	1,311,344
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 C	1,500,000	1,499,823	1,390,908
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 C	2,100,000	2,099,536	2,118,584
AMGEN INC SR UNSECURED 03/33 5.25%	3,980,000	3,965,213	4,086,222
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9%	3,785,000	3,598,689	3,712,291
ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011%	2,980,000	3,023,129	2,890,877
ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35%	580,000	577,485	412,011
ARIZONA PUBLIC SERVICE SR UNSECURED 12/31 2.2%	3,460,000	3,418,625	2,819,633
AT+T INC SR UNSECURED 03/39 4.85%	5,340,000	5,176,933	5,125,846
AT+T INC SR UNSECURED 03/49 4.55%	875,000	941,594	767,602
AT+T INC SR UNSECURED 08/37 4.9%	150,000	166,238	145,259
ATLANTIC CITY ELECTRIC 1ST MORTGAGE 03/31 2.3%	1,475,000	1,474,411	1,245,366
AUTOZONE INC SR UNSECURED 01/31 1.65%	470,000	469,009	382,007
AUTOZONE INC SR UNSECURED 04/29 3.75%	2,320,000	2,316,353	2,216,622
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4%	3,755,000	3,686,702	3,545,152
BANK BANK 2017 BNK9 A3	4,441,869	4,480,812	4,165,683
BANK BANK 2018 BN10 A4	5,540,191	5,589,513	5,213,568
BANK BANK 2020 BN27 A4	5,500,000	5,550,742	4,503,217
BANK BANK 2020 BN29 A3	2,800,000	2,825,306	2,191,135
BANK BANK 2021 BN33 A3	7,504,000	7,574,682	6,646,495
BANK OF AMERICA CORP SR UNSECURED 03/32 VARIABLE	7,425,000	6,251,175	6,278,907
BANK OF AMERICA CORP SR UNSECURED 04/32 VARIABLE	2,795,000	2,795,000	2,364,166
BANK OF AMERICA CORP SR UNSECURED 06/26 VARIABLE	3,060,000	3,070,418	2,880,583
BANK OF AMERICA CORP SR UNSECURED 07/29 VARIABLE	1,000,000	997,245	966,642
BANK OF AMERICA CORP SR UNSECURED 07/32 VARIABLE	4,285,000	4,285,000	3,503,361
BANK OF AMERICA CORP SUBORDINATED 01/25 4%	3,030,000	3,022,715	2,989,392
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2%	6,850,000	6,914,205	6,785,540
BANK5 BANK5 2023 5YR3 A3	5,500,000	5,664,107	5,865,926
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C7 A4	6,700,000	6,759,702	5,576,457
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A4	6,900,000	6,964,946	5,861,810
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C21 A2	3,500,000	3,538,835	3,654,273
BARCLAYS PLC SR UNSECURED 03/32 VARIABLE	6,490,000	6,490,000	5,367,944
BARCLAYS PLC SR UNSECURED 05/27 VARIABLE	1,490,000	1,483,948	1,503,758
BARCLAYS PLC SR UNSECURED 05/29 VARIABLE	1,000,000	1,000,000	982,495
BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75%	1,370,000	1,666,034	1,470,502
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343%	4,545,000	4,510,886	4,777,923
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931%	455,000	455,639	473,124
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263%	2,850,000	3,813,966	3,312,911
BENCHMARK MORTGAGE TRUST BMARK 2018 B1 A4	3,859,706	3,892,866	3,698,747
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A4	6,500,000	6,560,755	5,590,748

**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A4	2,800,000	2,825,454	2,293,258
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 A4A1	6,500,000	6,559,239	5,090,688
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A3	3,000,000	3,027,570	2,596,394
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A4	3,100,000	3,128,514	2,536,912
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A3	5,700,000	5,699,589	4,857,228
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A4	3,600,000	3,633,102	2,952,930
BENCHMARK MORTGAGE TRUST BMARK 2021 B27 A4	6,400,000	6,458,892	5,157,598
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 A4	6,500,000	6,560,804	5,402,090
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5	5,900,000	6,068,874	5,245,805
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3	7,000,000	7,208,296	7,281,134
BMO MORTGAGE TRUST BMO 2023 5C1 A3	7,100,000	7,311,457	7,485,382
BMO MORTGAGE TRUST BMO 2023 5C2 A3	8,700,000	8,960,287	9,437,258
BOEING CO SR UNSECURED 02/26 2.196%	5,120,000	5,120,000	4,839,455
BOEING CO SR UNSECURED 02/31 3.625%	1,510,000	1,509,340	1,404,786
BOEING CO SR UNSECURED 03/38 3.55%	1,080,000	757,499	882,428
BOEING CO SR UNSECURED 11/48 3.85%	995,000	735,251	776,396
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939%	660,000	660,000	459,304
BP CAPITAL MARKETS PLC COMPANY GUAR 12/99 VARIABLE	2,840,000	2,840,000	2,770,464
BRIXMOR OPERATING PART SR UNSECURED 06/26 4.125%	2,450,000	2,460,548	2,373,441
BRIXMOR OPERATING PART SR UNSECURED 08/31 2.5%	605,000	603,457	507,787
BURLINGTN NORTH SANTA FE SR UNSECURED 02/51 3.05%	1,375,000	1,109,330	998,084
CARLISLE COS INC SR UNSECURED 03/32 2.2%	4,895,000	4,876,175	3,993,291
CARMAX AUTO OWNER TRUST CARMX 2020 4 C	1,600,000	1,599,811	1,531,761
CARMAX AUTO OWNER TRUST CARMX 2021 2 C	1,200,000	1,199,963	1,124,731
CARMAX AUTO OWNER TRUST CARMX 2021 3 C	990,000	989,929	920,661
CARMAX AUTO OWNER TRUST CARMX 2021 4 C	900,000	899,752	831,751
CARMAX AUTO OWNER TRUST CARMX 2022 1 C	1,300,000	1,299,745	1,212,493
CARMAX AUTO OWNER TRUST CARMX 2022 1 D	600,000	599,925	556,658
CBOE GLOBAL MARKETS INC SR UNSECURED 12/30 1.625%	3,160,000	3,146,369	2,604,723
CD COMMERCIAL MORTGAGE TRUST CD 2019 CD8 A3	5,400,000	5,448,214	4,792,748
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67%	2,715,000	2,715,000	2,538,959
CELULOSA ARAUCO CONSTITU SR UNSECURED 08/24 4.5%	231,000	234,479	228,176
CELULOSA ARAUCO CONSTITU SR UNSECURED 11/27 3.875%	2,281,000	2,211,049	2,134,622
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4%	696,000	719,706	659,310
CENTERPOINT ENER HOUSTON GENL REF MOR 03/48 3.95%	910,000	906,487	775,304
CENTERPOINT ENERGY INC SR UNSECURED 09/49 3.7%	890,000	883,139	666,516
CF INDUSTRIES INC COMPANY GUAR 03/44 5.375%	1,715,000	2,164,772	1,641,257
CHARLES SCHWAB CORP SR UNSECURED 03/31 1.65%	3,240,000	3,235,452	2,603,059
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75%	750,000	859,021	667,933
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7%	385,000	387,875	251,384
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375%	1,250,000	1,247,522	1,065,687
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9%	1,205,000	1,154,032	815,109
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384%	2,500,000	2,962,691	2,542,929
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484%	1,375,000	1,585,260	1,355,703
CHEVRON CORP SR UNSECURED 05/50 3.078%	925,000	925,000	701,440
CIGNA GROUP/THE SR UNSECURED 03/30 2.4%	3,410,000	3,376,961	2,990,149
CIGNA GROUP/THE SR UNSECURED 03/40 3.2%	2,110,000	2,215,545	1,654,703
CITIBANK CREDIT CARD ISSUANCE CCCIT 2018 A7 A7	5,300,000	5,297,454	5,182,536
CITICORP MORTGAGE SECURITIES, CMSI 2005 4 3A4	30,431	29,481	29,204
CITIFINANCIAL CREDIT CO SR UNSECURED 02/25 7.875%	1,800,000	1,879,238	1,847,507
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C1 A3	3,000,000	2,791,737	2,852,437
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P5 A3	4,024,701	3,698,453	3,742,062

Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	6,773,528	6,795,732	6,346,495
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 C6 A3	5,800,000	5,850,212	5,366,487
CITIGROUP INC SR UNSECURED 01/31 VARIABLE	370,000	331,828	321,419
CITIGROUP INC SR UNSECURED 07/28 VARIABLE	4,040,000	3,992,718	3,853,006
CITIGROUP INC SR UNSECURED 11/30 VARIABLE	3,950,000	4,113,220	3,521,334
CITIGROUP INC SUBORDINATED 05/34 VARIABLE	1,655,000	1,664,125	1,715,618
CITIGROUP INC SUBORDINATED 09/27 4.45%	8,790,000	9,080,898	8,585,162
CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858%	1,175,000	1,230,883	1,109,238
CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 08/24 5.5%	5,357,000	5,433,671	5,348,300
CMS ENERGY CORP JR SUBORDINA 06/50 VARIABLE	665,000	665,000	600,449
COMCAST CORP COMPANY GUAR 01/51 2.8%	1,175,000	1,139,115	786,899
COMM MORTGAGE TRUST COMM 2013 CR12 A4	1,070,768	1,104,950	1,027,487
COMM MORTGAGE TRUST COMM 2014 UBS5 ASB	343,521	354,268	341,248
COMM MORTGAGE TRUST COMM 2015 CR25 A4	5,000,000	5,205,915	4,836,036
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4%	700,000	699,889	594,855
CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125%	1,920,000	2,147,913	1,607,563
CONOCOPHILLIPS COMPANY COMPANY GUAR 09/33 5.05%	3,130,000	3,124,215	3,222,310
CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95%	2,000,000	2,311,933	2,230,763
CONSTELLATION BRANDS INC COMPANY GUAR 11/28 4.65%	1,155,000	1,153,258	1,157,734
CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8%	2,860,000	2,861,045	2,837,719
CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9%	1,520,000	1,513,899	1,180,598
CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 11 6A8	1,417,375	1,203,296	626,090
CROWN CASTLE INC SR UNSECURED 06/29 5.6%	3,210,000	3,199,245	3,285,646
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C2 A3	7,469,070	7,518,739	7,280,489
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A4	3,000,000	3,026,372	2,602,452
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 A3	5,600,000	5,650,484	4,951,104
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A2	6,077,826	6,134,858	5,144,020
CSX CORP SR UNSECURED 02/30 2.4%	850,000	850,195	751,773
CVS HEALTH CORP SR UNSECURED 01/29 5%	443,000	437,101	451,442
CVS HEALTH CORP SR UNSECURED 07/45 5.125%	400,000	400,461	379,639
DEUTSCHE BANK NY 07/27 VARIABLE	475,000	475,000	493,163
DEUTSCHE BANK NY 11/26 VARIABLE	615,000	615,000	576,585
DEUTSCHE BANK NY 11/27 VARIABLE	1,780,000	1,780,000	1,682,755
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6%	820,000	934,972	793,346
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25%	1,375,000	1,428,173	1,333,397
DOMINION ENERGY INC SR UNSECURED 03/49 4.6%	460,000	459,862	406,883
DOMINION ENERGY INC SR UNSECURED 12/44 4.7%	405,000	511,109	359,041
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95%	3,085,000	3,072,112	2,549,658
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4%	2,330,000	2,327,153	1,968,760
ECOPETROL SA SR UNSECURED 01/29 8.625%	2,105,000	2,104,971	2,243,052
ECOPETROL SA SR UNSECURED 04/30 6.875%	1,000,000	923,219	990,793
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25%	2,175,000	2,171,224	2,188,796
ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625%	1,275,000	1,496,286	1,187,923
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375%	400,000	425,084	357,745
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25%	2,525,000	2,429,704	2,617,364
ENERGY TRANSFER LP SR UNSECURED 05/50 5%	925,000	924,316	828,737
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95%	1,115,000	1,113,986	1,111,701
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4%	380,000	379,706	406,288
ENERGY TRANSFER LP SR UNSECURED 12/33 6.55%	1,210,000	1,220,585	1,313,310
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/51 2.65%	3,315,000	3,302,925	2,091,350
EQUINOR ASA COMPANY GUAR 05/30 2.375%	1,335,000	1,329,892	1,193,879
EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/42 4.125%	4,076,000	4,235,126	3,513,663



**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
EVERGY METRO MORTGAGE 03/48 4.2%	560,000	559,574	471,441
FANNIE MAE FNR 1999 46 AN	40,417	41,863	40,318
FANNIE MAE FNR 2002 76 PH	177,073	190,138	178,907
FANNIE MAE FNR 2002 85 PE	283,534	304,908	286,872
FANNIE MAE FNR 2003 23 CH	121,472	129,079	121,043
FANNIE MAE FNR 2003 46 PJ	581,116	626,541	589,161
FANNIE MAE FNR 2004 77 AY	29,217	30,650	28,780
FANNIE MAE FNR 2005 110 PC	1,491,000	1,713,839	1,509,233
FANNIE MAE FNR 2005 37 ZK	70,786	73,336	69,060
FANNIE MAE FNR 2012 144 PB	2,000,000	1,733,464	1,645,764
FANNIE MAE FNR 2012 146 HL	3,957,000	3,539,783	3,149,910
FANNIE MAE FNR 2012 68 DY	605,000	586,217	535,252
FANNIE MAE FNR 2013 15 EB	2,106,854	2,129,878	1,884,855
FANNIE MAE FNR 2013 18 DY	480,000	435,259	408,898
FANNIE MAE FNR 2013 43 XL	6,300,000	5,936,944	5,378,698
FANNIE MAE FNR 2013 52 JM	1,724,000	1,576,317	1,399,682
FANNIE MAE FNR 2013 75 PY	2,469,000	2,357,023	1,986,281
FANNIE MAE FNR 2020 24 SP	1,282,871	172,382	175,862
FANNIE MAE FNR 2022 51 PS	3,110,248	221,742	286,773
FANNIE MAE NOTES 02/24 2.5%	165,000	164,989	164,562
FANNIE MAE UNSECURED 11/25 0.5%	1,700,000	1,697,741	1,583,820
FANNIEMAEE ACES FNA 2020 M2 A1	697,101	692,190	673,064
FED HM LN PC POOL C03818 FG 04/42 FIXED 3.5%	754,540	789,203	716,491
FED HM LN PC POOL C91960 FG 11/37 FIXED 3.5%	239,824	238,560	228,690
FED HM LN PC POOL C91967 FG 12/37 FIXED 3%	780,813	764,754	725,483
FED HM LN PC POOL G08534 FG 06/43 FIXED 3%	2,393,189	2,557,184	2,206,078
FED HM LN PC POOL G08632 FG 03/45 FIXED 3.5%	256,092	249,525	239,627
FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5%	303,745	297,591	284,214
FED HM LN PC POOL G08721 FG 09/46 FIXED 3%	2,207,530	1,948,835	2,014,115
FED HM LN PC POOL G08731 FG 11/46 FIXED 2.5%	239,338	251,813	208,475
FED HM LN PC POOL G08737 FG 12/46 FIXED 3%	7,996,944	7,059,802	7,273,177
FED HM LN PC POOL G08747 FG 02/47 FIXED 3%	4,235,170	4,470,000	3,848,605
FED HM LN PC POOL G08768 FG 06/47 FIXED 4.5%	164,906	168,882	163,524
FED HM LN PC POOL G08774 FG 08/47 FIXED 3.5%	348,987	348,039	326,543
FED HM LN PC POOL G08775 FG 08/47 FIXED 4%	185,333	185,643	177,708
FED HM LN PC POOL G08785 FG 10/47 FIXED 4%	248,171	248,492	237,999
FED HM LN PC POOL G08792 FG 12/47 FIXED 3.5%	1,493,598	1,475,308	1,394,301
FED HM LN PC POOL G08799 FG 02/48 FIXED 3%	295,957	308,844	267,192
FED HM LN PC POOL G08809 FG 04/48 FIXED 4%	328,084	328,855	316,765
FED HM LN PC POOL G16177 FG 01/32 FIXED 2%	764,367	733,516	710,466
FED HM LN PC POOL G61502 FG 02/48 FIXED 5%	213,304	222,143	215,068
FED HM LN PC POOL G61582 FG 08/48 FIXED 4%	382,532	391,860	369,295
FED HM LN PC POOL J34888 FG 07/31 FIXED 2.5%	710,540	694,891	672,443
FED HM LN PC POOL Q44452 FG 11/46 FIXED 3%	485,668	514,251	441,874
FED HM LN PC POOL Q52319 FG 11/47 FIXED 3.5%	148,635	147,455	139,076
FED HM LN PC POOL Q56364 FG 05/48 FIXED 4%	1,066,602	1,070,412	1,027,867
FED HM LN PC POOL Q59805 FG 11/48 FIXED 4.5%	373,563	390,754	369,144
FED HM LN PC POOL QA6364 FR 01/50 FIXED 3.5%	4,887,346	4,432,859	4,570,448
FED HM LN PC POOL QA7234 FR 02/50 FIXED 3%	1,612,497	1,681,074	1,444,737
FED HM LN PC POOL QC0039 FR 03/51 FIXED 2.5%	264,568	274,680	228,623
FED HM LN PC POOL QD6056 FR 02/52 FIXED 3%	469,536	397,900	419,723
FED HM LN PC POOL QD6327 FR 02/52 FIXED 3%	890,964	786,069	789,719

Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FED HM LN PC POOL QD6886 FR 02/52 FIXED 3%	807,892	765,164	715,875
FED HM LN PC POOL QE0375 FR 04/52 FIXED 4%	1,283,585	1,310,977	1,228,698
FED HM LN PC POOL RA4912 FR 03/51 FIXED 3%	482,988	429,815	427,849
FED HM LN PC POOL RA5286 FR 05/51 FIXED 2.5%	1,196,359	998,458	1,019,966
FED HM LN PC POOL RA5502 FR 06/51 FIXED 3%	199,856	169,847	177,038
FED HM LN PC POOL RA5931 FR 09/51 FIXED 2%	907,718	808,625	753,162
FED HM LN PC POOL SB8189 FR 11/37 FIXED 4%	3,576,453	3,494,555	3,509,317
FED HM LN PC POOL SB8260 FR 10/38 FIXED 5%	357,487	347,746	359,534
FED HM LN PC POOL SB8262 FR 09/38 FIXED 5%	1,129,948	1,099,159	1,136,416
FED HM LN PC POOL SB8510 FR 02/36 FIXED 2%	1,677,755	1,592,567	1,516,041
FED HM LN PC POOL SD8024 FR 11/49 FIXED 3%	105,207	110,313	94,241
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5%	975,539	1,028,612	908,627
FED HM LN PC POOL SD8090 FR 09/50 FIXED 2%	3,942,025	3,987,842	3,244,071
FED HM LN PC POOL SD8104 FR 11/50 FIXED 1.5%	1,586,015	1,551,296	1,237,816
FED HM LN PC POOL SD8106 FR 11/50 FIXED 2%	4,480,871	3,336,812	3,686,776
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2%	6,651,255	5,687,031	5,461,512
FED HM LN PC POOL SD8140 FR 04/51 FIXED 2%	151,289	127,204	124,028
FED HM LN PC POOL SD8141 FR 04/51 FIXED 2.5%	6,464,976	6,626,323	5,524,271
FED HM LN PC POOL SD8150 FR 06/51 FIXED 2%	2,505,433	1,848,393	2,049,594
FED HM LN PC POOL SD8155 FR 07/51 FIXED 2%	1,053,516	894,841	863,532
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5%	453,845	421,736	386,900
FED HM LN PC POOL SD8161 FR 08/51 FIXED 2.5%	454,383	420,801	387,556
FED HM LN PC POOL SD8182 FR 12/51 FIXED 2%	7,704,155	6,331,027	6,302,425
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5%	3,875,174	3,595,166	3,559,993
FED HM LN PC POOL SD8215 FR 05/52 FIXED 4%	2,196,985	2,165,001	2,080,814
FED HM LN PC POOL SD8221 FR 06/52 FIXED 3.5%	2,431,385	2,204,606	2,232,905
FED HM LN PC POOL SD8231 FR 07/52 FIXED 4.5%	3,348,102	3,217,127	3,250,043
FED HM LN PC POOL SD8235 FR 08/52 FIXED 3%	6,225,149	5,340,352	5,513,810
FED HM LN PC POOL SD8237 FR 08/52 FIXED 4%	5,691,430	5,432,680	5,390,316
FED HM LN PC POOL SD8267 FR 11/52 FIXED 5%	1,414,190	1,416,416	1,402,429
FED HM LN PC POOL SD8278 FR 12/52 FIXED 6%	2,278,247	2,347,330	2,317,481
FED HM LN PC POOL ZK8515 FR 01/32 FIXED 3%	119,693	125,727	114,625
FED HM LN PC POOL ZL3242 FR 06/42 FIXED 3.5%	96,407	103,353	91,298
FED HM LN PC POOL ZS4754 FR 02/48 FIXED 3%	325,204	330,422	293,177
FED HM LN PC POOL ZS4772 FR 06/48 FIXED 4%	291,341	291,795	280,231
FED HM LN PC POOL ZT0536 FR 03/48 FIXED 3.5%	3,076,105	2,802,327	2,882,811
FEDERAL FARM CREDIT BANK BONDS 03/25 1.21%	5,775,000	5,801,780	5,558,201
FEDERAL FARM CREDIT BANK BONDS 08/31 3.16%	5,000,000	5,050,585	4,653,920
FEDERAL FARM CREDIT BANK BONDS 10/29 4.375%	17,000,000	17,446,450	17,270,442
FIFTH THIRD BANCORP SR UNSECURED 07/29 VARIABLE	1,325,000	1,325,000	1,380,760
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95%	1,100,000	1,094,740	937,615
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875%	1,670,000	1,669,360	1,162,010
FMC CORP SR UNSECURED 05/26 5.15%	2,495,000	2,492,264	2,492,474
FNMA POOL AL7487 FN 10/45 FIXED 4.0%	1,268,640	1,300,335	1,224,621
FNMA POOL AL9781 FN 02/46 FIXED 4.5%	390,650	434,330	389,237
FNMA POOL AN3131 FN 11/26 FIXED 2.25%	1,805,836	1,764,766	1,697,710
FNMA POOL AO7352 FN 08/42 FIXED 3.5%	622,901	613,299	589,379
FNMA POOL AQ8490 FN 01/43 FIXED 3%	208,722	203,276	192,141
FNMA POOL AS1092 FN 11/43 FIXED 4%	258,031	260,490	251,310
FNMA POOL AS1317 FN 12/43 FIXED 4%	179,850	181,357	175,166
FNMA POOL AS3114 FN 08/29 FIXED 2.5%	84,909	83,190	80,801
FNMA POOL AS6191 FN 11/45 FIXED 3.5%	827,192	810,406	772,962

**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
FNMA POOL AS6311 FN 12/45 FIXED 3.5%	147,018	144,082	137,380
FNMA POOL AS8269 FN 11/46 FIXED 3%	269,696	284,557	245,160
FNMA POOL AS8572 FN 12/46 FIXED 3.5%	1,475,330	1,477,684	1,378,586
FNMA POOL AS8650 FN 01/47 FIXED 3%	748,639	730,810	679,451
FNMA POOL AS9618 FN 05/47 FIXED 4.5%	212,346	218,605	209,512
FNMA POOL AS9986 FN 07/47 FIXED 4.5%	417,852	453,049	413,652
FNMA POOL AU1706 FN 08/43 FIXED 3%	1,046,784	1,106,748	961,953
FNMA POOL BD2402 FN 12/31 FIXED 3%	555,154	553,903	531,575
FNMA POOL BH4101 FN 10/47 FIXED 3.5%	1,897,338	2,010,869	1,772,913
FNMA POOL BH5739 FN 11/47 FIXED 4.5%	245,666	266,502	243,551
FNMA POOL BJ0669 FN 03/33 FIXED 3.5%	278,472	280,830	272,932
FNMA POOL BM2004 FN 01/48 FIXED 4.5%	46,237	48,339	45,830
FNMA POOL BM4092 FN 08/43 FIXED 2.5%	569,593	601,263	501,962
FNMA POOL BM4716 FN 12/30 FIXED 3.5%	142,942	142,956	139,372
FNMA POOL BN0340 FN 12/48 FIXED 4.5%	145,164	152,576	142,790
FNMA POOL BN0641 FN 09/48 FIXED 4%	805,068	861,827	776,128
FNMA POOL BN6824 FN 03/49 FIXED 4%	667,115	713,429	642,101
FNMA POOL BP6618 FN 08/50 FIXED 2.5%	2,862,671	2,937,493	2,451,428
FNMA POOL BP8607 FN 06/50 FIXED 2.5%	4,094,187	4,202,008	3,518,833
FNMA POOL BR7793 FN 04/51 FIXED 2.5%	3,156,437	3,267,138	2,694,174
FNMA POOL BS5203 FN 04/32 FIXED 2.41%	1,100,000	1,103,181	951,556
FNMA POOL BS7953 FN 03/30 FIXED 4.62%	1,787,000	1,807,090	1,805,320
FNMA POOL BS8283 FN 04/28 FIXED 4.18%	500,000	497,914	496,887
FNMA POOL BS8303 FN 04/28 FIXED 4.61%	1,655,000	1,675,903	1,670,768
FNMA POOL BS8955 FN 10/29 FIXED 5.06%	1,919,746	1,942,915	1,979,826
FNMA POOL BS9244 FN 08/28 FIXED 4.43%	2,000,000	1,929,272	2,006,390
FNMA POOL BU8763 FN 04/52 FIXED 3%	1,364,885	1,293,699	1,211,916
FNMA POOL BU9817 FN 02/52 FIXED 3.5%	167,038	175,081	155,463
FNMA POOL BU9818 FN 02/52 FIXED 3.5%	1,026,909	1,075,750	951,869
FNMA POOL BZ0099 FN 12/28 FIXED 5.69%	1,200,000	1,229,536	1,268,216
FNMA POOL CA0349 FN 09/47 FIXED 5%	223,720	236,506	225,039
FNMA POOL CA0562 FN 10/47 FIXED 5%	697,208	736,041	701,958
FNMA POOL CA0789 FN 11/32 FIXED 3.5%	163,062	163,793	159,819
FNMA POOL CA1831 FN 06/33 FIXED 4%	192,947	197,751	191,467
FNMA POOL CA8895 FN 02/51 FIXED 2.5%	630,000	525,915	538,157
FNMA POOL CA9090 FN 02/51 FIXED 2.5%	765,221	638,795	653,468
FNMA POOL CB0090 FN 04/51 FIXED 2%	3,334,855	2,639,891	2,739,015
FNMA POOL CB0738 FN 06/51 FIXED 3%	2,855,967	2,618,142	2,530,010
FNMA POOL CB2287 FN 12/51 FIXED 2.5%	3,179,860	2,674,448	2,734,230
FNMA POOL CB2665 FN 01/52 FIXED 3%	4,545,458	4,019,739	4,029,352
FNMA POOL CB2858 FN 02/52 FIXED 2.5%	897,240	831,947	771,346
FNMA POOL CB3126 FN 03/52 FIXED 3.5%	1,815,978	1,604,619	1,689,265
FNMA POOL FM0021 FN 03/49 FIXED 4.0%	2,214,614	2,375,012	2,132,718
FNMA POOL FM3994 FN 07/47 FIXED 3.5%	2,259,035	2,442,894	2,137,548
FNMA POOL FM4132 FN 09/46 FIXED 3.0%	905,181	967,334	833,330
FNMA POOL FM4817 FN 06/49 FIXED 5.0%	445,463	452,209	447,190
FNMA POOL FM7441 FN 05/51 FIXED 3.0%	263,840	224,228	233,730
FNMA POOL FM8325 FN 07/35 FIXED 2.5%	3,973,696	3,713,035	3,738,114
FNMA POOL FM8422 FN 08/51 FIXED 2.5%	1,822,346	1,694,492	1,553,851
FNMA POOL FS0896 FN 12/51 FIXED 3.0%	540,494	494,807	484,163
FNMA POOL FS1201 FN 01/50 FIXED 3.0%	456,587	436,245	409,409
FNMA POOL FS1228 FN 03/52 FIXED 3.0%	2,250,444	2,135,868	2,005,695

**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
FNMA POOL FS1376 FN 12/51 FIXED 3.0%	1,475,775	1,273,455	1,316,864
FNMA POOL FS1427 FN 02/50 FIXED 3.0%	412,718	392,298	370,345
FNMA POOL FS1583 FN 04/52 FIXED 3.0%	2,268,840	2,156,204	2,033,534
FNMA POOL FS2920 FN 07/36 FIXED 3.0%	2,603,914	2,441,689	2,460,759
FNMA POOL FS4055 FN 01/35 FIXED 2.5%	4,775,699	4,362,665	4,439,043
FNMA POOL FS4058 FN 12/36 FIXED 2.5%	5,061,248	4,606,596	4,691,778
FNMA POOL MA0971 FN 02/42 FIXED 4%	104,985	106,006	102,317
FNMA POOL MA2781 FN 10/46 FIXED 2.5%	798,436	750,467	695,656
FNMA POOL MA2863 FN 01/47 FIXED 3%	990,809	1,045,456	899,955
FNMA POOL MA2995 FN 05/47 FIXED 4%	342,458	344,705	329,268
FNMA POOL MA3027 FN 06/47 FIXED 4%	1,551,249	1,588,240	1,502,957
FNMA POOL MA3076 FN 07/32 FIXED 2.5%	1,029,044	962,441	968,031
FNMA POOL MA3101 FN 08/47 FIXED 4.5%	177,299	182,421	175,517
FNMA POOL MA3114 FN 08/32 FIXED 2.5%	1,108,620	1,036,832	1,042,900
FNMA POOL MA3124 FN 09/32 FIXED 2.5%	1,082,118	1,012,012	1,016,642
FNMA POOL MA3183 FN 11/47 FIXED 4%	234,645	235,627	225,994
FNMA POOL MA3184 FN 11/47 FIXED 4.5%	272,776	281,714	269,950
FNMA POOL MA3238 FN 01/48 FIXED 3.5%	2,086,633	2,196,650	1,949,786
FNMA POOL MA3284 FN 02/33 FIXED 3.5%	541,399	545,598	530,631
FNMA POOL MA3416 FN 07/48 FIXED 4.5%	1,274,072	1,366,064	1,257,853
FNMA POOL MA3537 FN 12/48 FIXED 4.5%	691,167	723,875	681,869
FNMA POOL MA3871 FN 12/49 FIXED 3%	97,027	101,724	87,005
FNMA POOL MA3897 FN 01/35 FIXED 3%	156,084	163,432	148,038
FNMA POOL MA3937 FN 02/50 FIXED 3%	2,960,967	3,092,176	2,653,292
FNMA POOL MA3960 FN 03/50 FIXED 3%	763,817	796,245	683,307
FNMA POOL MA4014 FN 05/35 FIXED 3%	4,250,010	3,984,802	4,016,522
FNMA POOL MA4077 FN 07/50 FIXED 2%	1,006,612	1,038,218	829,102
FNMA POOL MA4119 FN 09/50 FIXED 2%	2,016,785	2,019,792	1,659,274
FNMA POOL MA4158 FN 10/50 FIXED 2%	6,951,640	6,922,139	5,720,392
FNMA POOL MA4159 FN 10/50 FIXED 2.5%	4,056,274	4,239,648	3,474,831
FNMA POOL MA4181 FN 11/50 FIXED 1.5%	5,406,786	4,689,160	4,230,032
FNMA POOL MA4208 FN 12/50 FIXED 2%	71,536	60,151	58,885
FNMA POOL MA4209 FN 12/50 FIXED 1.5%	4,501,898	4,387,653	3,513,719
FNMA POOL MA4236 FN 01/51 FIXED 1.5%	3,834,690	3,111,938	3,000,072
FNMA POOL MA4237 FN 01/51 FIXED 2%	5,984,041	5,105,126	4,921,071
FNMA POOL MA4255 FN 02/51 FIXED 2%	77,550	65,206	63,714
FNMA POOL MA4281 FN 03/51 FIXED 2%	637,429	636,630	523,540
FNMA POOL MA4285 FN 03/31 FIXED 2%	1,352,368	1,248,654	1,267,809
FNMA POOL MA4302 FN 04/36 FIXED 1.5%	466,584	399,534	408,973
FNMA POOL MA4305 FN 04/51 FIXED 2%	4,400,813	3,526,198	3,614,513
FNMA POOL MA4306 FN 04/51 FIXED 2.5%	10,599,167	10,910,263	9,079,762
FNMA POOL MA4325 FN 05/51 FIXED 2%	23,796,623	19,108,674	19,525,187
FNMA POOL MA4329 FN 05/36 FIXED 2%	1,359,940	1,213,036	1,227,980
FNMA POOL MA4377 FN 07/51 FIXED 1.5%	431,991	343,980	337,296
FNMA POOL MA4378 FN 07/51 FIXED 2%	484,840	381,122	397,508
FNMA POOL MA4398 FN 08/51 FIXED 2%	5,581,497	4,643,374	4,574,954
FNMA POOL MA4399 FN 08/51 FIXED 2.5%	5,715,430	4,885,781	4,875,430
FNMA POOL MA4413 FN 09/51 FIXED 2%	3,459,101	2,809,493	2,834,589
FNMA POOL MA4414 FN 09/51 FIXED 2.5%	1,416,490	1,168,475	1,207,941
FNMA POOL MA4415 FN 09/51 FIXED 3%	2,643,870	2,347,932	2,345,925
FNMA POOL MA4437 FN 10/51 FIXED 2%	14,593,091	12,365,031	11,952,397
FNMA POOL MA4438 FN 10/51 FIXED 2.5%	491,189	431,336	418,187

**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
FNMA POOL MA4466 FN 11/51 FIXED 2.5%	9,613,660	8,252,731	8,190,811
FNMA POOL MA4467 FN 11/51 FIXED 3%	466,629	421,062	413,857
FNMA POOL MA4497 FN 12/36 FIXED 2%	4,312,132	3,837,794	3,870,992
FNMA POOL MA4523 FN 01/32 FIXED 2%	2,777,271	2,542,565	2,587,422
FNMA POOL MA4536 FN 02/37 FIXED 2%	6,912,463	5,933,581	6,205,269
FNMA POOL MA4539 FN 02/42 FIXED 1.5%	448,823	415,075	372,082
FNMA POOL MA4579 FN 04/52 FIXED 3%	2,043,884	1,639,318	1,810,588
FNMA POOL MA4600 FN 05/52 FIXED 3.5%	10,232,994	9,379,757	9,401,368
FNMA POOL MA4656 FN 07/52 FIXED 4.5%	4,760,606	4,574,374	4,621,177
FNMA POOL MA4684 FN 06/52 FIXED 4.5%	2,265,815	2,195,760	2,199,454
FNMA POOL MA4686 FN 06/52 FIXED 5%	2,253,871	2,183,398	2,235,135
FNMA POOL MA4737 FN 08/52 FIXED 5%	447,943	432,553	444,219
FNMA POOL MA4785 FN 10/52 FIXED 5%	957,104	948,846	949,145
FNMA POOL MA4807 FN 11/52 FIXED 5.5%	461,947	464,238	465,511
FNMA POOL MA4839 FN 12/52 FIXED 4%	6,801,309	6,458,539	6,441,008
FNMA POOL MA4894 FN 01/53 FIXED 6%	3,482,770	3,469,981	3,540,745
FNMA POOL MA4903 FN 01/38 FIXED 5.5%	4,000,030	4,025,567	4,058,957
FNMA TBA 30 YR 2%	-7,500,000	-6,264,403	-6,131,250
FNMA TBA 30 YR 2.5%	0	-409,467	0
FNMA TBA 30 YR 3%	500,000	280,292	442,984
FNMA TBA 30 YR 3.5%	-3,000,000	-3,612,400	-2,755,547
FNMA TBA 30 YR 4%	2,500,000	2,290,564	2,367,480
FNMA TBA 30 YR 4.5%	0	-118,541	0
FNMA TBA 30 YR 5%	0	-69,011	0
FNMA TBA 30 YR 5.5%	0	-30,017	0
FORD CREDIT AUTO OWNER TRUST FORDO 2020 C C	1,000,000	999,803	954,981
FORD CREDIT AUTO OWNER TRUST FORDO 2022 A C	1,020,000	1,019,988	961,708
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B B	4,400,000	4,398,950	4,443,110
FREDDIE MAC FHR 2109 PE	33,607	35,953	34,028
FREDDIE MAC FHR 2121 PH	26,940	28,649	27,396
FREDDIE MAC FHR 2156 ZA	51,680	53,883	50,341
FREDDIE MAC FHR 2322 CJ	154,790	159,927	152,603
FREDDIE MAC FHR 2496 PG	539,240	578,831	545,148
FREDDIE MAC FHR 2731 ZA	303,199	315,565	299,108
FREDDIE MAC FHR 3014 AZ	53,194	55,077	52,245
FREDDIE MAC FHR 3018 MG	1,066,370	1,170,383	1,065,066
FREDDIE MAC FHR 3033 DJ	249,027	259,278	240,461
FREDDIE MAC FHR 3045 LZ	445,773	463,701	435,887
FREDDIE MAC FHR 3065 TZ	323,656	333,816	316,579
FREDDIE MAC FHR 3091 GZ	206,539	218,705	203,163
FREDDIE MAC FHR 3153 ZL	632,280	648,558	624,886
FREDDIE MAC FHR 3202 ZL	599,536	622,896	592,287
FREDDIE MAC FHR 3248 ZL	625,814	644,742	617,772
FREDDIE MAC FHR 3284 AZ	51,567	53,340	49,527
FREDDIE MAC FHR 3336 KC	1,300,164	1,355,571	1,323,421
FREDDIE MAC FHR 4139 CB	3,262,003	2,883,579	2,673,375
FREDDIE MAC FHR 4139 PB	4,171,360	3,700,725	3,569,229
FREDDIE MAC FHR 5019 IP	852,704	119,847	142,372
FREDDIE MAC FHR 5020 IH	669,065	84,948	108,467
FREDDIE MAC FHR 5021 SB	3,663,306	183,777	163,516
FREDDIE MAC FHR 5222 SA	498,796	9,018	15,533
FREDDIE MAC FHR 5281 AY	1,014,328	823,633	826,217



Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FREDDIE MAC UNSECURED 09/25 0.375%	3,100,000	3,096,773	2,893,920
FREDDIEMAC STRIP FHS 406 PO	1,522,890	1,201,545	1,224,411
FREMONT CA UNIF SCH DIST ALAME FMTEU 08/29 FIXED 1.577%	1,500,000	1,492,268	1,295,887
GENERAL MOTORS CO SR UNSECURED 04/36 6.6%	1,290,000	1,675,089	1,383,855
GENERAL MOTORS CO SR UNSECURED 04/45 5.2%	630,000	539,392	568,770
GENERAL MOTORS CO SR UNSECURED 04/46 6.75%	204,000	261,466	220,082
GENERAL MOTORS FINL CO COMPANY GUAR 04/24 3.95%	1,380,000	1,379,572	1,371,649
GENERAL MOTORS FINL CO SR UNSECURED 02/25 2.9%	2,135,000	2,135,686	2,071,671
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3%	5,400,000	5,392,475	5,206,898
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4%	670,000	564,620	595,417
GILEAD SCIENCES INC SR UNSECURED 10/33 5.25%	4,915,000	4,907,336	5,113,881
GLENDALE CA CMNTY CLG DIST GLEHGR 08/26 FIXED 1.6%	1,000,000	1,012,880	929,613
GLOBAL PAYMENTS INC SR UNSECURED 02/25 2.65%	1,200,000	1,199,935	1,162,793
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 C	1,350,000	1,349,690	1,291,054
GM FINANCIAL SECURITIZED TERM GMCAR 2023 3 B	1,250,000	1,249,727	1,270,085
GNMA II POOL 005260 G2 12/41 FIXED 4.5%	974,865	1,029,173	984,093
GNMA II POOL MA1998 G2 06/44 FIXED 5%	355,100	376,188	362,064
GNMA II POOL MA2076 G2 07/44 FIXED 5%	299,091	316,976	304,955
GNMA II POOL MA2962 G2 07/45 FIXED 4%	248,512	255,949	241,740
GNMA II POOL MA3522 G2 03/46 FIXED 4%	504,165	517,876	490,420
GNMA II POOL MA3873 G2 08/46 FIXED 3%	335,869	328,841	308,926
GNMA II POOL MA3937 G2 09/46 FIXED 3.5%	96,910	96,758	91,252
GNMA II POOL MA4004 G2 10/46 FIXED 3.5%	387,857	389,204	365,813
GNMA II POOL MA4006 G2 10/46 FIXED 4.5%	390,550	407,244	391,318
GNMA II POOL MA4125 G2 12/46 FIXED 2.5%	310,589	294,456	275,254
GNMA II POOL MA4320 G2 03/47 FIXED 3%	730,598	773,999	671,402
GNMA II POOL MA4721 G2 09/47 FIXED 4.5%	297,692	305,786	295,572
GNMA II POOL MA4839 G2 11/47 FIXED 4.5%	177,661	182,335	175,958
GNMA II POOL MA4961 G2 01/48 FIXED 3%	184,973	196,092	169,829
GNMA II POOL MA4964 G2 01/48 FIXED 4.5%	359,536	371,430	355,923
GNMA II POOL MA5020 G2 02/48 FIXED 4%	286,441	294,546	276,910
GNMA II POOL MA5264 G2 06/48 FIXED 4%	397,292	415,007	382,349
GNMA II POOL MA5398 G2 08/48 FIXED 4%	228,392	236,749	219,871
GNMA II POOL MA5399 G2 08/48 FIXED 4.5%	209,985	218,361	207,615
GNMA II POOL MA5529 G2 10/48 FIXED 4.5%	194,965	203,084	192,745
GNMA II POOL MA5593 G2 11/48 FIXED 3%	319,709	328,924	293,405
GNMA II POOL MA5594 G2 11/48 FIXED 3.5%	950,900	985,447	895,413
GNMA II POOL MA5762 G2 02/49 FIXED 3.5%	1,717,150	1,818,076	1,613,250
GNMA II POOL MA5817 G2 03/49 FIXED 4%	793,841	847,270	765,834
GNMA II POOL MA5874 G2 04/49 FIXED 3%	453,313	465,713	415,524
GNMA II POOL MA5985 G2 06/49 FIXED 3.5%	2,164,857	2,280,906	2,037,809
GNMA II POOL MA6038 G2 07/49 FIXED 3%	529,751	554,439	484,303
GNMA II POOL MA6090 G2 08/49 FIXED 3.5%	1,465,939	1,554,649	1,379,911
GNMA II POOL MA6153 G2 09/49 FIXED 3%	1,308,396	1,364,061	1,195,322
GNMA II POOL MA6338 G2 12/49 FIXED 3%	4,985,252	5,200,842	4,552,826
GNMA II POOL MA6409 G2 01/50 FIXED 3%	1,254,016	1,209,539	1,145,115
GNMA II POOL MA6411 G2 01/50 FIXED 4%	2,381,622	2,526,263	2,297,547
GNMA II POOL MA6474 G2 02/50 FIXED 3%	110,065	105,916	100,470
GNMA II POOL MA6865 G2 09/50 FIXED 2.5%	159,162	139,719	139,715
GNMA II POOL MA6866 G2 09/50 FIXED 3%	321,789	309,643	293,157
GNMA II POOL MA6931 G2 10/50 FIXED 2.5%	730,331	641,111	640,641
GNMA II POOL MA6995 G2 11/50 FIXED 2.5%	555,896	487,983	487,623

Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GNMA II POOL MA7254 G2 03/51 FIXED 2%	1,073,701	1,087,994	910,192
GNMA II POOL MA7255 G2 03/51 FIXED 2.5%	561,378	492,609	491,451
GNMA II POOL MA7312 G2 04/51 FIXED 2.5%	6,836,821	5,942,200	5,990,875
GNMA II POOL MA7471 G2 07/51 FIXED 2%	873,190	866,842	740,202
GNMA II POOL MA7472 G2 07/51 FIXED 2.5%	996,200	871,582	872,654
GNMA II POOL MA7473 G2 07/51 FIXED 3%	920,091	815,654	834,818
GNMA II POOL MA7534 G2 08/51 FIXED 2.5%	3,192,078	2,994,646	2,794,373
GNMA II POOL MA7589 G2 09/51 FIXED 2.5%	1,999,821	1,735,809	1,750,720
GNMA II POOL MA7648 G2 10/51 FIXED 2%	1,109,275	1,004,683	939,997
GNMA II POOL MA7650 G2 10/51 FIXED 3%	2,656,304	2,435,338	2,408,547
GNMA II POOL MA7706 G2 11/51 FIXED 3%	432,918	416,019	392,519
GNMA II POOL MA7768 G2 12/51 FIXED 3%	464,058	450,001	420,485
GNMA II POOL MA7827 G2 01/52 FIXED 2.5%	7,659,666	6,738,354	6,702,772
GNMA II TBA 30 YR 2.5%	0	-2,250	0
GNMA II TBA 30 YR 3%	-4,000,000	-3,581,406	-3,625,121
GNMA II TBA 30 YR 4.5%	0	-18,694	0
GNMA II TBA 30 YR 6.5%	0	1,467	0
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VARIABLE	645,000	645,000	522,070
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75%	2,600,000	2,621,567	2,541,042
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VARIABLE	1,990,000	1,990,000	1,710,718
GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VARIABLE	1,275,000	1,275,000	1,175,804
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VARIABLE	1,985,000	1,985,000	1,631,875
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VARIABLE	1,745,000	1,745,000	1,456,504
GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15%	2,025,000	2,307,469	1,964,138
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 126 BK	152,734	144,387	133,268
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 125 A	24,241	23,509	23,480
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 166 PX	403,882	383,703	344,129
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 44 DL	2,426,000	2,441,675	2,128,654
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 47 AG	35,329	34,517	32,940
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 8 GB	2,739,000	2,587,879	2,311,855
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 83 KW	2,611,000	2,573,049	2,279,267
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 121 KS	1,519,131	38,259	38,480
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 DS	1,884,389	47,459	52,419
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 155 PS	3,279,783	52,044	59,136
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 92 S	5,845,991	81,878	89,312
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 97 MS	3,462,936	59,264	64,623
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 99 SA	2,973,358	60,124	65,976
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 165 ST	774,700	480	250
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 126 CS	7,203,393	134,820	164,698
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 133 SA	2,625,836	38,484	71,027
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 148 DS	2,676,068	44,232	68,213
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 46 S	1,292,031	28,792	25,359
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 51 SC	5,968,373	137,630	198,682
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 66 SB	1,940,692	55,038	70,046
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 68 SP	1,572,229	39,213	51,166
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 MS	5,194,614	118,199	161,768
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 SB	3,411,728	58,528	120,302
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 93 GS	1,202,200	26,237	33,295
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 A5	4,450,000	4,665,835	4,395,876
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC24 A4	4,324,268	4,494,724	4,257,349
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A4	5,700,000	5,751,082	4,801,925
GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A4	7,000,000	7,065,906	5,777,629

Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HESS CORP SR UNSECURED 08/31 7.3%	3,874,000	4,391,745	4,476,474
HOST HOTELS + RESORTS LP SR UNSECURED 12/31 2.9%	1,020,000	1,007,772	858,090
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95%	1,280,000	1,279,321	1,083,360
IHC HEALTH SERVICES INC SECURED 05/48 4.131%	1,838,000	2,329,678	1,673,857
ING GROEP NV SR UNSECURED 04/24 3.55%	600,000	599,948	596,633
INTEL CORP SR UNSECURED 02/63 5.9%	299,000	306,490	334,829
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7%	1,700,000	1,787,835	1,753,363
ISRAEL ST 07/25 3.92%	10,000,000	10,000,042	9,869,035
ITALY GOV T INT BOND SR UNSECURED 10/24 2.375%	2,200,000	2,198,971	2,147,636
JEFFERIES FIN GROUP INC SR UNSECURED 07/28 5.875%	2,580,000	2,566,604	2,647,870
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625%	3,615,000	4,090,829	3,331,705
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A4	4,118,677	3,880,111	3,951,342
JPMDB COMMERCIAL MORTGAGE SECU JPMDDB 2017 C5 A4	3,344,554	3,238,365	3,158,560
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VARIABLE	2,660,000	2,661,181	2,524,115
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE	2,200,000	2,195,312	2,126,562
JPMORGAN CHASE + CO SR UNSECURED 02/32 VARIABLE	3,870,000	3,870,000	3,151,163
JPMORGAN CHASE + CO SR UNSECURED 04/29 VARIABLE	4,255,000	4,212,646	4,097,648
JPMORGAN CHASE + CO SR UNSECURED 04/32 VARIABLE	1,330,000	1,330,000	1,127,085
JPMORGAN CHASE + CO SR UNSECURED 06/29 VARIABLE	1,640,000	1,640,000	1,455,483
JPMORGAN CHASE + CO SR UNSECURED 10/30 VARIABLE	4,150,000	4,210,297	3,696,047
JPMORGAN CHASE + CO SUBORDINATED 05/31 VARIABLE	2,620,000	2,620,000	2,306,024
KIMCO REALTY OP LLC COMPANY GUAR 10/30 2.7%	3,180,000	3,170,004	2,752,650
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25%	2,510,000	2,501,298	2,053,270
KINDER MORGAN INC COMPANY GUAR 08/50 3.25%	2,125,000	2,093,895	1,429,484
KRAFT HEINZ FOODS CO COMPANY GUAR 02/40 6.5%	330,000	364,287	370,999
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375%	1,183,000	1,021,506	1,036,302
LABORATORY CORP OF AMER SR UNSECURED 12/29 2.95%	655,000	653,940	589,808
LYB INT FINANCE III COMPANY GUAR 10/49 4.2%	1,050,000	1,055,183	836,457
LYB INTL FINANCE BV COMPANY GUAR 03/44 4.875%	1,100,000	1,330,539	1,015,584
MARKEL GROUP INC SR UNSECURED 09/50 4.15%	535,000	546,117	437,546
MARRIOTT INTERNATIONAL SR UNSECURED 04/29 4.9%	540,000	533,920	544,024
MASS INSTITUTE OF TECH UNSECURED 07/16 3.885%	1,180,000	1,095,704	930,601
MICROSOFT CORP SR UNSECURED 06/50 2.525%	693,000	702,967	475,516
MORGAN STANLEY BAML TRUST MSBAM 2015 C26 ASB	1,013,408	1,038,962	994,210
MORGAN STANLEY BAML TRUST MSBAM 2016 C31 A4	4,107,436	3,786,953	3,869,010
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A3	4,143,533	3,876,891	3,954,906
MORGAN STANLEY CAPITAL I TRUST MSC 2017 HR2 A3	10,900,927	10,995,187	10,206,774
MORGAN STANLEY SR UNSECURED 01/29 VARIABLE	5,055,000	4,932,240	4,824,589
MORGAN STANLEY SR UNSECURED 01/30 VARIABLE	2,970,000	3,026,110	2,895,820
MORGAN STANLEY SR UNSECURED 01/33 VARIABLE	820,000	820,000	699,187
MORGAN STANLEY SR UNSECURED 04/32 VARIABLE	3,070,000	3,070,000	2,474,038
MORGAN STANLEY SR UNSECURED 07/27 VARIABLE	9,430,000	8,461,226	8,616,795
MORGAN STANLEY SR UNSECURED 07/32 VARIABLE	3,465,000	3,451,356	2,829,073
MORGAN STANLEY SUBORDINATED 09/26 4.35%	3,700,000	3,765,151	3,633,596
MPLX LP SR UNSECURED 06/25 4.875%	5,000,000	5,077,558	4,968,273
MPLX LP SR UNSECURED 08/30 2.65%	2,435,000	2,433,537	2,104,404
MYLAN INC COMPANY GUAR 11/43 5.4%	1,850,000	2,338,815	1,605,589
NATWEST GROUP PLC SR UNSECURED 06/27 VARIABLE	1,370,000	1,370,000	1,251,233
NETAPP INC SR UNSECURED 06/25 1.875%	1,720,000	1,719,655	1,635,658
NEVADA POWER CO GENL REF MOR 05/41 5.45%	1,026,000	1,192,782	1,021,770
NEWMONT CORP COMPANY GUAR 06/44 5.45%	890,000	1,216,052	907,679
NEWMONT CORP COMPANY GUAR 07/32 2.6%	4,000,000	3,997,250	3,426,060

Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051%	6,685,000	6,709,571	6,745,377
NISOURCE INC SR UNSECURED 02/31 1.7%	935,000	934,504	758,815
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608%	595,000	595,000	495,087
NORDSON CORP SR UNSECURED 09/28 5.6%	550,000	549,887	571,640
NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39 5.35%	1,384,000	1,654,005	1,420,416
NORTHERN TRUST CORP SR UNSECURED 05/30 1.95%	3,210,000	3,202,019	2,761,968
NORTHWESTERN UNIVERSITY UNSECURED 12/38 3.688%	875,000	860,006	763,122
NORTHWESTERN UNIVERSITY UNSECURED 12/57 3.662%	1,500,000	1,457,334	1,210,188
NUTRIEN LTD SR UNSECURED 01/45 5.25%	639,000	688,749	622,736
OHIO POWER COMPANY SR UNSECURED 06/49 4%	1,550,000	1,546,562	1,266,339
OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8%	1,500,000	1,605,264	1,425,585
ONEOK INC COMPANY GUAR 03/29 4.35%	1,150,000	1,147,936	1,118,845
ONEOK INC COMPANY GUAR 07/47 4.95%	405,000	413,914	363,648
ONEOK INC COMPANY GUAR 07/48 5.2%	1,222,000	1,145,162	1,150,351
ONEOK INC COMPANY GUAR 09/33 6.05%	1,580,000	1,579,648	1,674,491
ONEOK INC COMPANY GUAR 09/53 6.625%	725,000	676,393	814,414
ORACLE CORP SR UNSECURED 07/34 4.3%	2,439,000	2,228,242	2,283,655
OVINTIV INC COMPANY GUAR 05/25 5.65%	5,220,000	5,210,932	5,243,194
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95%	1,325,000	1,013,669	1,135,653
PECO ENERGY CO 1ST MORTGAGE 06/50 2.8%	330,000	329,694	223,751
PENTAIR FINANCE SARL COMPANY GUAR 07/29 4.5%	2,990,000	2,979,062	2,876,987
PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5%	5,700,000	5,890,711	5,311,583
PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5%	1,000,000	931,124	617,722
PHILIP MORRIS INTL INC SR UNSECURED 02/30 5.125%	8,050,000	7,990,877	8,199,185
PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15%	1,815,000	1,811,594	1,544,408
PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9%	3,000,000	2,875,139	2,550,980
PNC FINANCIAL SERVICES SR UNSECURED 06/26 VARIABLE	1,785,000	1,784,062	1,796,010
PNC FINANCIAL SERVICES SR UNSECURED 06/29 VARIABLE	2,615,000	2,615,000	2,669,760
PRES + FELLOWS OF HARVAR UNSECURED 07/56 3.3%	1,330,000	1,203,643	1,015,088
PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625%	1,190,000	1,630,547	1,311,874
PROLOGIS LP SR UNSECURED 04/30 2.25%	2,085,000	2,089,402	1,825,228
PROLOGIS LP SR UNSECURED 10/30 1.25%	1,135,000	1,132,058	918,623
PROVINCE OF ALBERTA SR UNSECURED 03/28 3.3%	325,000	324,735	313,911
PROVINCE OF ALBERTA SR UNSECURED 07/30 1.3%	535,000	526,252	445,948
PUBLIC SERVICE COLORADO 1ST MORTGAGE 05/25 2.9%	3,000,000	2,997,761	2,908,316
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/29 3.2%	2,780,000	2,773,748	2,598,936
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47 3.6%	1,370,000	1,383,234	1,100,722
PUBLIC SERVICE ELECTRIC SECURED 03/33 4.65%	1,570,000	1,568,654	1,573,231
PUBLIC STORAGE OP CO COMPANY GUAR 11/31 2.25%	1,735,000	1,734,623	1,486,407
QUEST DIAGNOSTICS INC SR UNSECURED 06/29 4.2%	1,500,000	1,497,468	1,473,892
REALTY INCOME CORP SR UNSECURED 01/31 3.25%	2,320,000	2,391,647	2,110,902
REALTY INCOME CORP SR UNSECURED 03/33 1.8%	150,000	148,228	116,654
REALTY INCOME CORP SR UNSECURED 12/32 2.85%	2,160,000	2,249,272	1,838,113
RELX CAPITAL INC COMPANY GUAR 05/32 4.75%	815,000	808,774	824,932
REPUBLIC OF COLOMBIA SR UNSECURED 01/26 4.5%	1,000,000	1,029,861	980,710
REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5%	2,000,000	1,994,712	1,917,322
REPUBLIC OF INDONESIA SR UNSECURED 03/32 3.55%	1,000,000	918,652	924,559
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875%	1,000,000	1,021,635	921,594
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5%	410,000	408,394	283,785
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3%	670,000	752,278	447,618
REPUBLIC OF PERU SR UNSECURED 01/31 2.783%	827,000	829,038	720,077
REYNOLDS AMERICAN INC COMPANY GUAR 08/35 5.7%	1,748,000	1,601,897	1,722,569

Fixed Income and Short-Term Securities

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RICE UNIVERSITY UNSECURED 11/47 3.567%	1,500,000	1,418,996	1,225,686
ROPER TECHNOLOGIES INC SR UNSECURED 09/27 1.4%	1,600,000	1,598,795	1,432,688
RPM INTERNATIONAL INC SR UNSECURED 01/32 2.95%	1,400,000	1,397,432	1,181,390
RTX CORP SR UNSECURED 11/28 4.125%	1,155,000	1,154,813	1,129,003
SANDS CHINA LTD SR UNSECURED 08/28 5.65%	2,940,000	2,786,322	2,916,820
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 C	93,767	93,753	93,389
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 D	2,600,000	2,599,737	2,504,013
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 3 C	881,350	881,263	873,511
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 1 C	1,900,000	1,899,882	1,849,537
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 C	2,031,000	2,072,331	2,069,939
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 1 C	500,000	499,921	496,109
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 2 C	1,865,000	1,841,659	1,859,907
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 3 C	1,500,000	1,499,768	1,519,764
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 4 C	2,500,000	2,499,401	2,542,834
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 C	3,900,000	3,899,973	4,000,430
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 B	1,100,000	1,099,770	1,120,206
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 C	300,000	299,911	308,241
SBA POOL 540037 SBA 07/32 FLOATING VAR	658,322	738,136	699,237
SENTARA HEALTHCARE SR UNSECURED 11/51 2.927%	3,300,000	3,388,615	2,282,197
SERVICENOW INC SR UNSECURED 09/30 1.4%	1,925,000	1,920,117	1,585,668
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2%	3,600,000	3,563,506	3,463,882
SKYWORKS SOLUTIONS INC SR UNSECURED 06/26 1.8%	1,880,000	1,879,556	1,743,585
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95%	2,350,000	2,334,788	1,602,149
SOUTHERN CAL EDISON 1ST MORTGAGE 06/26 4.9%	1,500,000	1,486,671	1,506,542
SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125%	1,950,000	2,083,756	1,959,758
SPRINT LLC COMPANY GUAR 03/26 7.625%	4,928,000	5,097,054	5,145,906
STANFORD HEALTH CARE UNSECURED 11/48 3.795%	1,750,000	1,745,088	1,442,545
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45%	5,080,000	5,437,729	4,679,649
SUN COMMUNITIES OPER LP COMPANY GUAR 07/31 2.7%	2,720,000	2,708,775	2,271,150
SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6%	1,560,000	1,556,467	1,594,772
TAPESTRY INC SR UNSECURED 03/32 3.05%	1,445,000	1,441,531	1,175,993
TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2%	5,180,000	5,096,925	5,205,879
TENN VALLEY AUTHORITY SR UNSECURED 09/31 1.5%	705,000	704,901	585,028
TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922%	500,000	510,163	404,829
TOLL BROS FINANCE CORP COMPANY GUAR 02/28 4.35%	5,340,000	5,561,257	5,220,742
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VARIABLE	585,000	585,000	538,276
TRUIST FINANCIAL CORP SR UNSECURED 10/29 VARIABLE	1,210,000	1,210,181	1,308,203
TRUSTEES PRINCETON UNIV UNSECURED 07/48 3.84%	1,450,000	1,595,205	1,264,492
TRUSTEES PRINCETON UNIV UNSECURED 07/50 2.516%	1,175,000	1,200,220	802,461
U.S. TREASURY N/B 01/26 0.375%	11,485,000	10,896,598	10,613,306
U.S. TREASURY N/B 01/27 1.5%	3,000,000	2,984,789	2,786,133
U.S. TREASURY N/B 02/26 4%	3,000,000	2,979,917	2,987,109
U.S. TREASURY N/B 02/27 2.25%	3,275,000	3,256,111	3,110,610
U.S. TREASURY N/B 02/29 2.625%	3,100,000	3,174,788	2,921,750
U.S. TREASURY N/B 02/31 1.125%	6,000,000	5,788,630	5,016,563
U.S. TREASURY N/B 02/32 1.875%	1,750,000	1,619,001	1,507,324
U.S. TREASURY N/B 02/33 3.5%	1,875,000	1,834,650	1,821,826
U.S. TREASURY N/B 02/42 2.375%	2,185,000	2,143,195	1,683,133
U.S. TREASURY N/B 02/53 3.625%	5,685,000	4,664,657	5,275,058
U.S. TREASURY N/B 03/26 0.75%	7,000,000	6,983,606	6,496,602
U.S. TREASURY N/B 03/27 2.5%	4,000,000	3,978,139	3,825,312
U.S. TREASURY N/B 03/28 1.25%	5,000,000	4,981,829	4,487,695



**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
U.S. TREASURY N/B 03/28 3.625%	1,000,000	998,759	989,922
U.S. TREASURY N/B 03/29 2.375%	28,530,000	26,938,865	26,517,298
U.S. TREASURY N/B 04/25 2.625%	2,000,000	1,979,357	1,951,328
U.S. TREASURY N/B 04/26 0.75%	16,130,000	16,095,299	14,927,811
U.S. TREASURY N/B 04/28 3.5%	5,000,000	4,872,647	4,924,805
U.S. TREASURY N/B 05/25 4.25%	2,500,000	2,492,878	2,491,113
U.S. TREASURY N/B 05/26 0.75%	1,710,000	1,690,611	1,579,078
U.S. TREASURY N/B 05/26 1.625%	5,000,000	5,107,971	4,719,336
U.S. TREASURY N/B 05/27 2.375%	2,875,000	2,833,861	2,732,373
U.S. TREASURY N/B 05/28 2.875%	15,495,000	16,568,456	14,871,568
U.S. TREASURY N/B 05/28 3.625%	2,500,000	2,481,098	2,475,684
U.S. TREASURY N/B 05/32 2.875%	2,500,000	2,361,545	2,320,898
U.S. TREASURY N/B 05/33 3.375%	5,000,000	4,796,825	4,808,594
U.S. TREASURY N/B 05/41 2.25%	33,975,000	32,865,053	25,980,258
U.S. TREASURY N/B 05/51 2.375%	1,600,000	1,121,943	1,147,625
U.S. TREASURY N/B 05/52 2.875%	945,000	879,392	756,148
U.S. TREASURY N/B 06/25 2.75%	2,000,000	1,989,244	1,951,250
U.S. TREASURY N/B 06/26 0.875%	3,350,000	3,347,456	3,099,012
U.S. TREASURY N/B 06/27 3.25%	3,000,000	2,924,590	2,933,555
U.S. TREASURY N/B 06/28 1.25%	3,000,000	2,666,969	2,677,969
U.S. TREASURY N/B 06/30 3.75%	1,000,000	993,357	992,383
U.S. TREASURY N/B 07/25 3%	3,000,000	2,927,985	2,934,961
U.S. TREASURY N/B 07/28 4.125%	2,000,000	1,995,163	2,022,500
U.S. TREASURY N/B 08/25 5%	15,000,000	14,966,900	15,140,625
U.S. TREASURY N/B 08/26 0.75%	4,800,000	4,791,077	4,402,687
U.S. TREASURY N/B 08/27 2.25%	4,200,000	4,215,933	3,963,914
U.S. TREASURY N/B 08/27 3.125%	3,500,000	3,444,828	3,403,887
U.S. TREASURY N/B 08/28 2.875%	3,000,000	2,994,385	2,873,672
U.S. TREASURY N/B 08/28 4.375%	4,000,000	3,960,750	4,089,375
U.S. TREASURY N/B 08/29 1.625%	3,000,000	2,962,444	2,672,461
U.S. TREASURY N/B 08/29 3.125%	7,180,000	6,792,439	6,904,299
U.S. TREASURY N/B 08/30 4.125%	13,000,000	12,670,181	13,181,797
U.S. TREASURY N/B 08/31 1.25%	6,000,000	5,939,056	4,973,672
U.S. TREASURY N/B 08/32 2.75%	2,600,000	2,379,296	2,385,602
U.S. TREASURY N/B 08/41 1.75%	9,985,000	8,088,069	6,972,728
U.S. TREASURY N/B 08/43 3.625%	8,180,000	10,092,059	7,548,287
U.S. TREASURY N/B 08/49 2.25%	910,000	689,057	638,564
U.S. TREASURY N/B 08/53 4.125%	5,755,000	5,194,301	5,844,922
U.S. TREASURY N/B 09/24 4.25%	36,940,000	36,935,814	36,750,971
U.S. TREASURY N/B 09/26 4.625%	5,000,000	4,971,868	5,071,680
U.S. TREASURY N/B 09/28 1.25%	4,975,000	4,971,254	4,413,758
U.S. TREASURY N/B 10/30 4.875%	3,000,000	3,046,293	3,177,656
U.S. TREASURY N/B 11/25 4.875%	10,000,000	10,092,757	10,105,859
U.S. TREASURY N/B 11/26 1.25%	12,930,000	12,946,541	11,960,250
U.S. TREASURY N/B 11/28 1.5%	23,410,000	21,638,959	20,957,437
U.S. TREASURY N/B 11/28 3.125%	30,230,000	30,860,628	29,232,174
U.S. TREASURY N/B 11/29 1.75%	3,000,000	3,037,608	2,681,016
U.S. TREASURY N/B 11/30 4.375%	3,030,000	3,050,612	3,120,427
U.S. TREASURY N/B 11/31 1.375%	1,500,000	1,456,714	1,247,637
U.S. TREASURY N/B 11/32 4.125%	2,750,000	2,807,893	2,800,596
U.S. TREASURY N/B 11/40 1.375%	13,150,000	12,945,003	8,761,188
U.S. TREASURY N/B 11/41 2%	8,620,000	7,958,095	6,260,612

**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
U.S. TREASURY N/B 11/42 4%	8,665,000	8,936,622	8,451,760
U.S. TREASURY N/B 11/48 3.375%	6,015,000	4,815,344	5,264,770
U.S. TREASURY N/B 11/52 4%	305,000	309,785	302,343
U.S. TREASURY N/B 12/24 1%	28,000,000	26,897,517	27,001,406
U.S. TREASURY N/B 12/24 1.75%	15,000,000	15,185,070	14,558,203
U.S. TREASURY N/B 12/25 0.375%	15,000,000	14,878,064	13,904,883
U.S. TREASURY N/B 12/25 4%	37,700,000	37,123,567	37,507,082
U.S. TREASURY N/B 12/26 1.25%	2,000,000	1,987,032	1,847,031
U.S. TREASURY N/B 12/26 1.75%	15,000,000	15,323,005	14,060,742
U.S. TREASURY N/B 12/27 0.625%	15,000,000	14,630,706	13,199,414
U.S. TREASURY STRIPS 02/29	15,000,000	12,362,749	12,296,453
U.S. TREASURY STRIPS 02/40	5,005,000	3,773,126	2,526,787
U.S. TREASURY STRIPS 02/41	8,610,000	6,350,619	4,121,242
U.S. TREASURY STRIPS 02/42	1,280,000	899,902	581,418
U.S. TREASURY STRIPS 02/45	370,000	221,220	146,645
U.S. TREASURY STRIPS 02/46	8,830,000	5,067,589	3,362,026
U.S. TREASURY STRIPS 05/41	7,260,000	5,029,426	3,425,033
U.S. TREASURY STRIPS 05/44	170,000	103,388	69,641
U.S. TREASURY STRIPS 08/40	1,940,000	1,449,766	952,214
U.S. TREASURY STRIPS 08/41	7,525,000	3,808,126	3,501,546
U.S. TREASURY STRIPS 08/44	5,885,000	3,517,708	2,382,632
U.S. TREASURY STRIPS 11/40	15,045,000	10,335,269	7,284,684
U.S. TREASURY STRIPS 11/42	10,655,000	6,752,183	4,659,262
U.S. TREASURY STRIPS 11/45	4,715,000	2,712,109	1,813,938
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C6 A4	4,721,517	4,762,775	4,429,226
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3	8,628,673	8,702,313	8,111,546
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C9 A3	1,882,684	1,898,870	1,777,019
UNITED MEXICAN STATES SR UNSECURED 01/40 6.05%	2,230,000	2,273,832	2,248,541
UNITED MEXICAN STATES SR UNSECURED 02/34 3.5%	1,040,000	1,035,128	879,863
UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05%	4,434,000	4,404,963	4,498,069
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05%	1,050,000	1,046,702	823,271
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75%	455,000	425,718	439,252
UNIV OF NOTRE DAME UNSECURED 02/48 3.394%	2,090,000	2,078,778	1,694,838
UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 09/17 FIXED 4.179%	1,000,000	963,582	852,004
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/20 3.226%	740,000	732,838	459,440
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/50 2.805%	1,700,000	1,746,036	1,195,222
UNIV SOUTHERN CALIFORNIA UNSECURED 10/39 3.028%	1,000,000	920,624	826,362
UTAH ACQUISITION SUB COMPANY GUAR 06/46 5.25%	2,375,000	2,599,985	1,984,391
VALERO ENERGY CORP SR UNSECURED 12/31 2.8%	2,380,000	2,375,142	2,021,956
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55%	2,618,000	2,609,958	2,260,637
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85%	880,000	878,061	652,703
VERIZON COMMUNICATIONS SR UNSECURED 10/30 1.68%	275,000	217,915	226,929
VICI PROPERTIES LP SR UNSECURED 02/28 4.75%	1,675,000	1,674,242	1,640,472
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141%	4,205,000	3,412,067	3,628,313
WELLS FARGO + COMPANY SR UNSECURED 02/31 VARIABLE	3,620,000	3,620,000	3,132,764
WELLS FARGO + COMPANY SR UNSECURED 04/41 VARIABLE	2,465,000	2,465,000	1,869,388
WELLS FARGO + COMPANY SR UNSECURED 06/28 VARIABLE	4,000,000	4,000,000	3,666,118
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE	3,640,000	3,640,000	3,720,427
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A3	10,000,000	10,083,437	9,233,829
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3%	210,000	182,640	182,950
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5%	1,250,000	1,315,867	1,113,810
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C24 A5	8,320,000	7,984,586	8,125,247

**Fixed Income and Short-Term Securities**

**Non-Retirement Assets**

<b>Issuer Name</b>	<b>Shares</b>	<b>Book Value</b>	<b>Market Value</b>
WILLIAMS COMPANIES INC SR UNSECURED 03/24 4.3%	1,750,000	1,751,712	1,745,604
WILLIAMS COMPANIES INC SR UNSECURED 03/26 5.4%	1,735,000	1,733,809	1,753,170
WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75%	2,685,000	2,682,573	2,589,728
WORKDAY INC SR UNSECURED 04/32 3.8%	2,675,000	2,676,305	2,493,467
WORLD OMNI SELECT AUTO TRUST WOSAT 2021 A C	700,000	699,902	653,794
XCEL ENERGY INC SR UNSECURED 09/41 4.8%	1,301,000	1,426,746	1,165,695

Cash Equivalent Securities		Non-Retirement Assets	
Issuer Name	Shares	Book Value	Market Value
<b>Total Cash Equivalent Securities</b>	<b>810,839,000</b>	<b>806,436,956</b>	<b>806,436,956</b>
ANGLESEA FDG PLC + ANG due 02/01/24	5,000,000	4,976,707	4,976,707
AUST + NEW ZEA due 04/18/24	3,250,000	3,195,010	3,195,010
BANK OF AMERICA N/A due 04/05/24	2,000,000	2,000,000	2,000,000
BANK OF AMERICA, N.A. due 02/07/24	1,250,000	1,250,000	1,250,000
BANK OF NOVA SCOTIA/THE due 01/12/24	5,000,000	5,000,013	5,000,013
BANK OF NOVA SCOTIA/THE due 05/31/24	3,000,000	3,000,000	3,000,000
BARCLAYS BANK PLC due 06/05/24	5,000,000	5,000,000	5,000,000
BARCLAYS BK PLC / BARCLAYS US due 05/24/24	5,000,000	4,888,000	4,888,000
BARCLAYS BK PLC due 04/02/24	2,500,000	2,463,551	2,463,551
BARTON CAPITAL CORP. due 01/16/24	5,000,000	4,988,646	4,988,646
BARTON CAPITAL CORP. due 01/17/24	10,000,000	9,975,289	9,975,289
BARTON CAPITAL CORP. due 03/21/24	5,000,000	4,937,111	4,937,111
BEDFORD ROW FDG CORP due 02/22/24	10,000,000	10,000,000	10,000,000
CAN AST + CAN LTD JT due 01/08/24	3,000,000	2,996,827	2,996,827
CANADIAN IMPERIAL BK due 01/22/24	10,000,000	10,000,000	10,000,000
CANADIAN IMPERIAL BK due 07/05/24	5,000,000	5,000,000	5,000,000
CHESHAM FNC/ CHESH LLC due 01/04/24	5,000,000	4,997,721	4,997,721
CITIBANK NA N Y BRH INSTL due 04/29/24	3,500,000	3,500,000	3,500,000
CITIGROUP TRI PARTY C due 01/02/24	30,000,000	30,000,000	30,000,000
COLLATERALIZED CP FLEX due 05/28/24	10,000,000	10,000,000	10,000,000
DEUTSCHE TRI PARTY A due 01/02/24	30,000,000	30,000,000	30,000,000
DNB NOR BANK ASA due 07/01/24	5,000,000	4,857,181	4,857,181
DNB NOR BANK ASA due 08/14/24	2,000,000	1,931,133	1,931,133
FEDERAL FARM CREDIT BANK due 02/05/24	700,000	699,976	699,976
FEDERAL FARM CREDIT BANK due 02/06/24	3,500,000	3,499,986	3,499,986
FEDERAL HOME LOAN BANK due 01/17/24	3,400,000	3,400,000	3,400,000
FEDERAL HOME LOAN BANK due 01/22/24	2,300,000	2,300,000	2,300,000
FEDERAL HOME LOAN BANK due 01/25/24	15,000,000	15,000,000	15,000,000
FEDERAL HOME LOAN BANK due 03/04/24	4,200,000	4,200,000	4,200,000
FEDERAL HOME LOAN BANK due 03/18/24	3,800,000	3,800,000	3,800,000
FEDERAL HOME LOAN BANK due 03/25/24	3,700,000	3,700,000	3,700,000
FEDERAL HOME LOAN BANK due 06/07/24	6,900,000	6,900,000	6,900,000
GOLDMAN SACS TRI PARTY A due 01/02/24	35,000,000	35,000,000	35,000,000
GOTHAM FDG CORP due 02/15/24	1,500,000	1,489,406	1,489,406
GREAT BEAR FDG DAC / GREAT BEA due 01/02/24	10,000,000	9,998,508	9,998,508
HSBC BANK PLC due 07/05/24	4,500,000	4,500,000	4,500,000
HSBC BANK PLC due 11/27/24	4,000,000	4,000,000	4,000,000
HSBC TRI PARTY A due 01/02/24	30,000,000	30,000,000	30,000,000
ING US FUNDING LLC due 05/17/24	5,000,000	4,893,444	4,893,444
ING US FUNDING LLC due 07/08/24	5,000,000	4,999,260	4,999,260
JP MORGAN SEC LLC TPR C due 01/02/24	37,136,000	37,136,000	37,136,000
LIBERTY FUNDING LLC due 02/16/24	10,000,000	9,929,722	9,929,722
LIME FUNDING due 01/12/24	5,000,000	4,991,674	4,991,674
LMA SA LMA AMERICAS due 02/09/24	8,000,000	7,951,467	7,951,467
LONGSHIP FUNDING DAC due 01/04/24	3,250,000	3,248,524	3,248,524
MACKINAC FUNDING due 01/08/24	7,000,000	6,992,432	6,992,432
MACKINAC FUNDING due 02/06/24	6,000,000	5,966,280	5,966,280
MACQUARIE BANK LIMITED due 02/26/24	2,500,000	2,500,000	2,500,000
MACQUARIE BANK LIMITED due 03/20/24	8,000,000	7,900,811	7,900,811
MACQUARIE BANK LIMITED due 04/02/24	5,000,000	5,000,000	5,000,000
MERRILL LYNCH TRI PARTY A due 01/02/24	15,000,000	15,000,000	15,000,000

Cash Equivalent Securities	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
MIZUHO BK LTD NEW YORK BRH INS due 04/11/24	5,000,000	5,000,000	5,000,000
MIZUHO BK LTD NEW YORK BRH INS due 04/26/24	3,000,000	3,000,000	3,000,000
MUFG BK LTD due 02/06/24	2,750,000	2,750,000	2,750,000
NATIONAL BK OF CANAD due 08/16/24	5,000,000	4,826,467	4,826,467
NATL AUSTRALIA BK LT due 02/27/24	4,250,000	4,250,000	4,250,000
NATL AUSTRALIA BK LT due 04/15/24	4,000,000	4,000,000	4,000,000
NATL AUSTRALIA BK LT due 05/03/24	3,500,000	3,500,000	3,500,000
NORINCHUKIN BK NEW YORK due 02/12/24	3,500,000	3,500,000	3,500,000
PODIUM FDG TR due 05/28/24	10,000,000	9,768,133	9,768,133
RIDGEFIELD FUNDING CO due 05/28/24	10,000,000	9,771,833	9,771,833
ROYAL BK CDA due 07/08/24	3,000,000	3,000,000	3,000,000
SHEFFIELD RECEIVABLE due 02/26/24	5,000,000	5,000,000	5,000,000
STANDARD CHARTERED BANK due 04/01/24	5,000,000	4,928,148	4,928,148
SVENSKA HANDLSBNKN A due 08/12/24	5,000,000	4,825,778	4,825,778
SVENSKA HANDLSBNKN A due 11/08/24	5,000,000	4,759,500	4,759,500
SWEDBANK due 06/21/24	2,000,000	1,945,916	1,945,916
TBA MORGAN STANLEY BOC TBA CASH COLLATERAL	-262,000	-262,000	-262,000
TORONTO DOMINION BANK due 12/10/24	3,000,000	2,848,640	2,848,640
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
TOYOTA MOTOR CREDIT CORP due 12/09/24	5,000,000	5,000,000	5,000,000
U.S. TREASURY BILL due 01/02/24	20,000,000	19,997,072	19,997,072
U.S. TREASURY BILL due 01/09/24	8,000,000	7,990,604	7,990,604
U.S. TREASURY BILL due 01/11/24	15,000,000	14,977,748	14,977,748
U.S. TREASURY BILL due 01/16/24	5,000,000	4,989,021	4,989,021
U.S. TREASURY BILL due 01/18/24	15,000,000	14,962,122	14,962,122
U.S. TREASURY BILL due 01/23/24	10,000,000	9,967,825	9,967,825
U.S. TREASURY BILL due 01/25/24	10,015,000	9,979,825	9,979,825
U.S. TREASURY BILL due 01/30/24	5,000,000	4,978,733	4,978,733
U.S. TREASURY BILL due 02/01/24	15,000,000	14,931,219	14,931,219
U.S. TREASURY BILL due 02/06/24	8,000,000	7,957,800	7,957,800
U.S. TREASURY BILL due 02/08/24	12,100,000	12,032,733	12,032,733
U.S. TREASURY BILL due 02/15/24	10,000,000	9,933,938	9,933,938
U.S. TREASURY BILL due 02/29/24	20,000,000	19,825,809	19,825,809
U.S. TREASURY BILL due 03/21/24	5,000,000	4,941,556	4,941,556
U.S. TREASURY BILL due 03/28/24	9,700,000	9,575,584	9,575,584
U.S. TREASURY BILL due 04/11/24	5,000,000	4,925,498	4,925,498
U.S. TREASURY BILL due 04/18/24	10,000,000	9,839,875	9,839,875
U.S. TREASURY BILL due 05/02/24	10,000,000	9,819,728	9,819,728
U.S. TREASURY BILL due 05/16/24	5,000,000	4,900,532	4,900,532
U.S. TREASURY BILL due 05/30/24	5,000,000	4,890,833	4,890,833
U.S. TREASURY BILL due 06/13/24	10,000,000	9,763,710	9,763,710
U.S. TREASURY BILL due 06/20/24	10,000,000	9,756,350	9,756,350
U.S. TREASURY BILL due 06/27/24	5,000,000	4,874,022	4,874,022
U.S. TREASURY FRN due 01/31/24	400,000	399,994	399,994
UBS WARBURG TRI PARTY A due 01/02/24	50,000,000	50,000,000	50,000,000
UNITED OVERSEAS BK LTD due 06/18/24	3,000,000	3,000,000	3,000,000
VERSAILLES CDS LLC due 04/02/24	8,000,000	7,884,080	7,884,080
VICTORY RECEIVABLES due 01/18/24	10,000,000	9,973,650	9,973,650
WELLS FARGO BANK NA due 07/03/24	5,000,000	5,000,000	5,000,000
WELLS FARGO BANK NA due 11/07/24	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
<b>Total Fixed Income and Short-Term Securities</b>	<b>7,495,458,536</b>	<b>7,478,207,803</b>	<b>7,435,201,828</b>
3M COMPANY SR UNSECURED 02/24 3.25%	10,000,000	10,009,756	9,967,800
ALASKA ST AKS 08/28 FIXED 5%	140,000	144,848	144,518
ALBERT LEA MN INDEP SCH DIST ABTSCD 02/39 FIXED 3.5%	35,000	31,197	34,598
AMAZON.COM INC SR UNSECURED 04/24 2.73%	4,000,000	3,970,298	3,971,118
AMAZON.COM INC SR UNSECURED 05/24 0.45%	20,000,000	19,996,475	19,646,717
AMAZON.COM INC SR UNSECURED 08/24 2.8%	10,000,000	10,140,652	9,844,956
AMES IA AME 06/29 FIXED 2%	200,000	180,696	186,576
ANKENY IA ANK 06/25 FIXED 2%	75,000	72,336	73,510
ANKENY IA ANK 06/27 FIXED 3%	250,000	251,520	250,680
APPLE INC SR UNSECURED 02/24 3%	3,075,000	3,075,000	3,065,824
APPLE INC SR UNSECURED 02/26 0.7%	30,000,000	29,971,587	27,794,738
APPLE INC SR UNSECURED 05/24 3.45%	10,000,000	10,074,916	9,933,593
APPLE INC SR UNSECURED 05/25 1.125%	16,419,000	16,323,066	15,659,114
APPLE INC SR UNSECURED 09/24 1.8%	6,000,000	6,051,887	5,873,175
APPLETON WI APP 04/24 FIXED 3%	100,000	100,146	99,930
APPLETON WI APP 04/30 FIXED 2%	120,000	102,632	110,401
APPLETON WI APP 04/31 FIXED 2%	20,000	16,584	18,121
ARLINGTON MN 2.40% due 02/01/26	80,000	78,889	78,889
ASHLAND WI SCH DIST ASHSCD 03/30 FIXED 4%	610,000	620,000	610,961
ASIAN DEVELOPMENT BANK SR UNSECURED 10/24 0.625%	27,000,000	26,996,275	26,111,911
BALDWIN WOODVILLE WI AREA SCH BALS CD 04/34 FIXED 2%	175,000	180,027	151,361
BANK OF AMERICA CORP SR UNSECURED 04/25 VARIABLE	15,000,000	15,000,000	15,021,000
BANK OF AMERICA NA SR UNSECURED 08/25 5.65%	75,000,000	75,000,000	75,936,435
BANK OF NEW YORK MELLON SR UNSECURED 05/26 VARIABLE	10,000,000	10,000,000	9,999,316
BANK OF NOVA SCOTIA SR UNSECURED 07/24 VARIABLE	50,000,000	50,000,000	49,994,238
BANK OF NOVA SCOTIA SR UNSECURED 12/24 5.25%	38,684,000	38,493,936	38,654,340
BARABOO WI BOO 04/27 FIXED 2.75%	400,000	400,000	389,225
BARRON WI AREA SCH DIST BARSCD 03/33 FIXED 2%	40,000	33,073	35,188
BAUDETTE MN BAU 02/28 FIXED 2%	115,000	112,983	111,496
BEAUFORT SC BEA 02/27 FIXED 3%	310,000	318,042	308,896
BEAVER DAM WI UNIF SCH DIST BEASCD 04/30 FIXED OID 3%	500,000	497,918	498,450
BELOIT WI BLT 03/28 FIXED 2%	480,000	499,530	455,939
BENSON MN INDEP SCH DIST 777 BENS CD 02/33 FIXED 4%	450,000	453,996	469,672
BERNALILLO CNTY NM BER 08/35 FIXED 2%	385,000	395,645	324,569
BERTHA HEWITT MN INDEP SCH DIS BERS CD 02/27 FIXED 2%	50,000	47,404	48,808
BIG LAKE MN INDEP SCH DIST 72 BIGS CD 02/38 FIXED OID 1.5%	375,000	375,000	262,467
BIG SANDY TX INDEP SCH DIST UP BGSS CD 02/29 FIXED 3%	375,000	383,682	370,616
BIG SANDY TX INDEP SCH DIST UP BGSS CD 02/36 FIXED 3%	470,000	482,131	443,722
BILLINGS MT BIL 07/31 FIXED 1.1%	100,000	100,000	87,296
BISMARCK ND PUBLIC SCH DIST 1 BISS CD 05/29 FIXED 4%	440,000	466,869	453,102
BLACK HAWK CNTY IA BLA 06/24 FIXED 2%	500,000	495,720	496,441
BLACK HAWK CNTY IA BLA 06/27 FIXED 2%	50,000	47,066	48,008
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/30 FIXED 2%	40,000	35,219	36,878
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/32 FIXED OID 1%	410,000	406,346	323,819
BMW VEHICLE OWNER TRUST BMWOT 2022 A A3	29,386,231	28,739,961	28,971,412
BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A	13,000,000	12,999,506	13,021,069
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9%	21,632,000	21,909,583	21,338,186
BUFFALO MN INDEP SCH DIST 877 BUFS CD 02/28 FIXED 2.85%	160,000	153,130	159,661
BURNSVILLE MN BUR 12/25 FIXED 2%	350,000	336,083	341,522
CALEDONIA WI CAL 04/29 FIXED 1.25%	295,000	296,218	259,936
CAMPBELLSPORT WI SCH DIST CMPSCD 03/33 FIXED OID 3.125%	300,000	297,047	294,456

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CARGILL INC SR UNSECURED 144A 02/24 0.4%	10,000,000	9,996,969	9,954,971
CARGILL INC SR UNSECURED 144A 04/25 3.5%	1,350,000	1,313,741	1,326,810
CARGILL INC SR UNSECURED 144A 10/25 4.875%	16,815,000	16,642,260	16,891,546
CARGILL INC SR UNSECURED 144A 10/25 7.375%	10,000,000	10,265,040	10,352,711
CASS CNTY ND JT WTR RESOURCE D CASWTR 05/24 FIXED 0.48%	1,200,000	1,182,791	1,178,996
CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4%	25,000,000	24,996,814	25,180,576
CATERPILLAR FINL SERVICE SR UNSECURED 05/24 0.45%	26,900,000	26,878,623	26,406,214
CEDAR MOUNTAIN MN INDEP SCH DI CDMSCD 02/27 FIXED 3.25%	275,000	275,000	275,007
CHASKA MN CHA 02/34 FIXED OID 2.25%	175,000	149,790	157,057
CHESTER CNTY TN CHE 06/28 FIXED 2%	15,000	14,384	13,882
CHIPPEWA FALLS WI CPF 10/25 FIXED 2%	345,000	333,743	336,729
CHIPPEWA FALLS WI CPF 10/28 FIXED 2%	335,000	308,338	308,727
CHIPPEWA VLY WI TECH CLG DIST CPVHGR 04/34 FIXED OID 1.375%	160,000	120,976	117,825
CHISHOLM MN INDEP SCH DIST 69 CSHSCD 02/25 ZEROCPNOID 0%	25,000	24,784	24,151
CIRCLE PINES MN CIR 02/28 FIXED 2%	210,000	191,347	194,653
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/24 ZEROCPNOID 0%	45,000	44,908	44,866
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/26 ZEROCPNOID 0%	50,000	44,318	46,747
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/27 ZEROCPNOID 0%	30,000	28,371	27,124
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/30 ZEROCPNOID 0%	195,000	168,244	157,027
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/33 ZEROCPNOID 0%	50,000	38,344	35,245
CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5	105,444,000	105,529,948	105,561,570
CLACKAMAS WASHINGTON CNTYS O CLASCD 06/39 ZEROCPNOID 0%	500,000	346,127	254,168
CLARK SKAMANIA CNTYS WA SCHD CLASCD 12/27 FIXED 2.5%	200,000	198,155	198,848
CLAY CNTY IA CLY 06/25 FIXED 2%	365,000	361,726	357,746
CLEAR LAKE IA CMNTY SCH DIST CLESCD 06/31 FIXED 2%	315,000	316,835	284,259
CLG IA CMNTY SCH DIST CLGSCD 06/28 FIXED 3.25%	350,000	350,166	350,178
CLINTON IA CLI 06/25 FIXED 3%	240,000	241,440	240,273
CLINTON IA CLI 06/26 FIXED 3%	275,000	275,964	275,554
CLIVE IA CLV 06/30 FIXED 2%	255,000	265,199	235,097
CLIVE IA CLV 06/31 FIXED 2%	225,000	232,852	203,042
CLOVIS CA UNIF SCH DIST CVSSCD 08/28 ZEROCPNOID 0%	500,000	381,514	438,345
CNH EQUIPMENT TRUST CNH 2021 A A3	7,352,838	7,352,013	7,184,849
CNH EQUIPMENT TRUST CNH 2021 B A3	15,269,589	15,267,417	14,722,141
CNH EQUIPMENT TRUST CNH 2021 C A3	9,503,781	9,503,056	9,138,169
CNH EQUIPMENT TRUST CNH 2022 A A2	2,713,213	2,713,183	2,699,637
CNH EQUIPMENT TRUST CNH 2022 B A2	3,993,002	3,992,943	3,967,621
CNH EQUIPMENT TRUST CNH 2022 C A2	21,063,742	21,063,695	20,992,781
CNH EQUIPMENT TRUST CNH 2023 A A1	1,087,340	1,087,339	1,087,216
CNH EQUIPMENT TRUST CNH 2023 A A2	12,000,000	11,999,317	11,953,880
CNH EQUIPMENT TRUST CNH 2023 B A2	50,000,000	49,998,593	50,102,005
CNH EQUIPMENT TRUST CNH 2023 B A3	50,000,000	49,993,802	50,893,060
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/27 ZEROCPNOID 0%	150,000	138,510	136,148
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/29 ZEROCPNOID 0%	225,000	193,498	194,314
COLUMBUS WI SCH DIST COLSCD 03/32 FIXED 2%	85,000	73,258	76,115
CONNECTICUT ST CTS 11/27 FIXED 5%	15,000	16,879	15,622
COON RAPIDS MN COO 02/36 FIXED OID 2.5%	100,000	103,544	90,371
CPPIB CAPITAL INC COMPANY GUAR 144A 04/25 VARIABLE	50,000,000	50,586,139	50,580,481
CRANDALL TX INDEP SCH DIST CRASCD 08/29 FIXED 1%	25,000	22,939	21,293
CREVE COEUR MO CRE 03/30 FIXED 3%	565,000	566,330	566,123
DALLAS CNTY IA DLL 06/26 FIXED 2%	545,000	527,452	524,958
DANE CNTY WI DAN 04/28 FIXED 2%	35,000	31,714	33,107
DANE CNTY WI DAN 06/29 FIXED 1.5%	105,000	90,198	95,487

Fixed Income and Short-Term Securities

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Issuer Name	Par Value	Book Value	Market Value
DANE CNTY WI DAN 06/29 FIXED 2%	35,000	32,349	32,745
DANE CNTY WI DAN 06/30 FIXED 3%	245,000	244,993	245,453
DANE CNTY WI DAN 06/31 FIXED 1.5%	100,000	84,268	84,943
DELL EQUIPMENT FINANCE TRUST DEFT 2022 2 A2 144A	5,019,573	5,019,526	5,000,027
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A2 144A	10,933,828	10,933,518	10,923,476
DELL EQUIPMENT FINANCE TRUST DEFT 2023 2 A1 144A	2,998,954	2,998,954	2,998,958
DELL EQUIPMENT FINANCE TRUST DEFT 2023 3 A1 144A	10,035,013	10,035,013	10,038,735
DELL EQUIPMENT FINANCE TRUST DEFT 2023 3 A2 144A	8,000,000	7,999,572	8,040,786
DENTON TX INDEP SCH DIST DNNSCD 08/25 ZEROCPNOID 0%	55,000	53,105	52,510
DES MOINES IA DES 06/27 FIXED 2%	200,000	189,695	192,032
DES MOINES IA DES 06/27 FIXED OID 2.125%	100,000	96,548	96,847
DES MOINES IA DES 06/28 FIXED OID 2%	540,000	517,162	516,517
DES MOINES IA DES 06/29 FIXED OID 2.25%	200,000	185,835	190,331
DES MOINES IA DES 06/30 FIXED OID 2.25%	210,000	211,296	198,656
DES MOINES IA DES 06/33 FIXED OID 1.125%	75,000	72,539	57,314
DETROIT LAKES MN DET 02/26 FIXED 2.5%	100,000	100,000	98,553
DICKINSON CNTY IA DIC 06/26 FIXED 2%	25,000	24,083	24,374
DICKINSON ND PUBLIC SCH DIST DICSCD 08/27 FIXED 3%	450,000	457,047	450,232
DICKINSON ND PUBLIC SCH DIST DICSCD 08/29 FIXED 3%	800,000	806,875	800,286
DICKINSON TX INDEP SCH DIST DICSCD 02/28 FIXED 4%	725,000	797,680	743,668
DILWORTH MN DIL 02/24 FIXED 2%	200,000	199,677	199,688
DILWORTH MN DIL 02/25 FIXED 2%	210,000	205,587	205,094
DODGEVILLE WI SCH DIST DDVSCD 03/24 FIXED 4%	105,000	105,255	105,147
DUBUQUE CNTY IA DUB 06/32 FIXED 2.625%	795,000	701,808	743,081
EAST CENTRL TX INDEP SCH DIST ECXSCD 08/29 FIXED OID 2%	170,000	153,296	158,295
EAU CLAIRE CNTY WI EAU 09/26 FIXED 2%	655,000	614,294	620,218
EAU CLAIRE CNTY WI EAU 09/29 FIXED OID 1%	115,000	114,068	97,642
EAU CLAIRE WI EAU 04/26 FIXED 2%	305,000	305,000	292,340
EDEN PRAIRIE MN EDE 02/26 FIXED 2.3%	280,000	273,854	273,057
EDEN PRAIRIE MN EDE 02/27 FIXED 2.35%	285,000	276,309	276,838
EDINA MN INDEP SCH DIST 273 EDISCD 02/30 FIXED 2%	20,000	17,511	18,439
EDINA MN INDEP SCH DIST 273 EDISCD 02/35 FIXED 3%	50,000	52,329	46,744
EL PASO TX INDEP SCH DIST ELPSCD 08/24 FIXED 2.5%	255,000	252,743	253,445
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/30 FIXED 3%	370,000	370,000	370,345
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/35 FIXED OID 2.125%	100,000	103,675	87,428
ELLSWORTH WI CMNTY SCH DIST ELLSCD 04/32 FIXED 4%	970,000	980,491	972,477
ENNIS TX INDEP SCH DIST ENNSCD 08/26 ZEROCPNOID 0%	90,000	81,230	82,478
ENTERPRISE FLEET FINANCING LLC EFF 2021 2 A2 144A	26,896,518	25,102,525	26,324,706
ENTERPRISE FLEET FINANCING LLC EFF 2021 3 A2 144A	23,115,901	22,430,826	22,554,459
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A1 144A	6,821,131	6,821,131	6,822,381
EUROPEAN INVESTMENT BANK SR UNSECURED 07/24 0.375%	25,000,000	24,997,325	24,345,327
EVANSVILLE WI EVA 04/25 FIXED 2%	105,000	105,226	102,994
EXPORT DEVELOPMNT CANADA GOVT GUARANT 04/24 VARIABLE	50,000,000	50,000,000	50,026,000
EXPORT DEVELOPMNT CANADA GOVT GUARANT 144A 05/24 0.52%	30,000,000	30,000,000	29,452,990
EYOTA MN EYO 02/28 FIXED 3%	90,000	90,153	90,389
FANNIE MAE NOTES 01/24 4.9%	50,000,000	50,000,000	49,979,410
FANNIE MAE NOTES 03/24 5.2%	25,000,000	25,000,000	24,991,656
FANNIE MAE NOTES 04/24 5.03%	25,000,000	25,000,000	24,970,959
FANNIE MAE NOTES 04/25 0.625%	4,035,000	4,042,610	3,837,001
FANNIE MAE NOTES 08/25 0.7%	41,665,000	41,665,000	39,272,884
FARGO ND FAR 05/26 FIXED OID 2%	100,000	99,773	97,638
FARGO ND FAR 05/31 FIXED OID 3.125%	265,000	268,813	265,499

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FARGO ND FAR 07/28 FIXED OID 2%	125,000	119,266	119,432
FARGO ND FAR 07/35 FIXED 3%	300,000	300,707	291,987
FED HOME LN DISCOUNT NOTE 04/24	200,000,000	196,489,354	196,497,916
FEDERAL FARM CREDIT BANK BONDS 06/24 0.39%	30,000,000	30,000,000	29,328,792
FEDERAL FARM CREDIT BANK BONDS 09/24 5.25%	25,000,000	24,979,335	25,053,981
FEDERAL FARM CREDIT BANK BONDS 10/24 VARIABLE	100,000,000	99,995,841	100,081,614
FEDERAL FARM CREDIT BANK BONDS 10/25 VARIABLE	27,000,000	27,000,000	27,081,902
FEDERAL FARM CREDIT BANK BONDS 11/24 0.875%	30,000,000	29,989,886	28,965,869
FEDERAL FARM CREDIT BANK UNSECURED 10/25 5.125%	100,000,000	100,000,000	101,212,864
FEDERAL HOME LOAN BANK BONDS 01/24 5%	100,000,000	100,000,000	99,969,001
FEDERAL HOME LOAN BANK BONDS 02/24 4.75%	17,350,000	17,345,378	17,335,983
FEDERAL HOME LOAN BANK BONDS 02/24 5.05%	50,000,000	50,000,000	49,971,873
FEDERAL HOME LOAN BANK BONDS 03/24 0.37%	25,000,000	25,000,000	24,765,075
FEDERAL HOME LOAN BANK BONDS 03/24 4.75%	5,000,000	4,992,520	4,994,294
FEDERAL HOME LOAN BANK BONDS 03/25 0.5%	25,000,000	25,000,000	23,897,523
FEDERAL HOME LOAN BANK BONDS 03/26 0.96%	20,000,000	20,000,000	18,596,121
FEDERAL HOME LOAN BANK BONDS 04/25 0.5%	6,000,000	5,996,764	5,699,771
FEDERAL HOME LOAN BANK BONDS 06/24 0.4%	50,000,000	50,000,000	48,852,233
FEDERAL HOME LOAN BANK BONDS 06/25 4.75%	50,000,000	49,782,777	50,203,849
FEDERAL HOME LOAN BANK BONDS 06/25 5.125%	9,670,000	9,683,797	9,750,565
FEDERAL HOME LOAN BANK BONDS 07/24 0.51%	20,000,000	20,000,000	19,485,488
FEDERAL HOME LOAN BANK BONDS 08/24 0.33%	40,000,000	40,000,000	38,783,034
FEDERAL HOME LOAN BANK BONDS 08/24 0.5%	25,000,000	25,000,000	24,277,206
FEDERAL HOME LOAN BANK BONDS 08/24 1%	10,100,000	10,100,000	9,847,290
FEDERAL HOME LOAN BANK BONDS 09/24 0.5%	58,750,000	58,750,000	56,910,765
FEDERAL HOME LOAN BANK BONDS 09/24 0.57%	56,750,000	56,741,547	54,899,723
FEDERAL HOME LOAN BANK BONDS 09/24 4.875%	26,280,000	26,187,223	26,261,143
FEDERAL HOME LOAN BANK BONDS 10/24 0.625%	5,000,000	5,000,000	4,830,939
FEDERAL HOME LOAN BANK BONDS 11/24 1%	50,000,000	50,000,000	48,424,691
FEDERAL HOME LOAN BANK BONDS 11/24 1.05%	25,000,000	25,000,000	24,134,386
FEDERAL HOME LOAN BANK BONDS 12/24 1.1%	8,300,000	8,300,000	8,008,006
FEDERAL HOME LOAN BANK BONDS 12/24 4.625%	30,000,000	30,065,687	29,934,605
FOND DU LAC WI FON 03/29 FIXED 2%	635,000	573,501	596,188
FOND DU LAC WI FON 03/30 FIXED 2%	50,000	44,584	46,049
FOND DU LAC WI SCH DIST FONSCD 04/24 FIXED 2%	135,000	134,507	134,384
FOREST HILLS OH LOCAL SCH DIST FRHSCD 12/26 FIXED 4%	500,000	505,788	505,090
FOREST LAKE MN FOR 02/34 FIXED 3%	25,000	26,018	24,806
FOREST LAKE MN FOR 02/35 FIXED 3%	35,000	37,739	34,975
FOREST LAKE MN INDEP SCH DIST FORSCD 02/27 FIXED 3%	50,000	50,302	50,239
FOREST LAKE MN INDEP SCH DIST FORSCD 02/28 FIXED 3%	400,000	400,000	402,453
FOREST LAKE MN INDEP SCH DIST FORSCD 02/29 FIXED OID 3%	375,000	373,288	377,570
FOREST LAKE MN INDEP SCH DIST FORSCD 02/30 FIXED OID 3.125%	1,355,000	1,347,762	1,363,168
FOREST LAKE MN INDEP SCH DIST FORSCD 02/31 FIXED OID 3.25%	325,000	323,996	327,049
FOREST LAKE MN INDEP SCH DIST FORSCD 02/32 FIXED 3%	100,000	103,483	100,263
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/26 FIXED OID 2%	265,000	264,699	256,955
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/29 FIXED 2.75%	1,250,000	1,250,000	1,237,704
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/35 FIXED OID 3%	200,000	197,723	200,030
FOX POINT WI FXP 04/30 FIXED 1%	315,000	252,535	261,413
FRANKLIN WI PUBLIC SCH DIST FRASCD 04/31 FIXED 2%	100,000	87,234	90,606
FREDDIE MAC NOTES 02/25 4%	25,000,000	25,000,000	24,782,719
FREDDIE MAC NOTES 04/25 5.68%	50,000,000	49,988,173	50,000,699
FREDDIE MAC NOTES 05/25 0.75%	9,455,000	9,455,000	8,992,710

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC NOTES 06/24 0.43%	50,000,000	50,000,000	48,880,405
FREDDIE MAC NOTES 08/25 4.25%	26,165,000	26,154,677	25,874,044
FREDDIE MAC NOTES 10/25 0.65%	16,000,000	16,000,000	14,933,250
FRIDLEY MN INDEP SCH DIST 14 FRISCD 02/32 FIXED 3%	100,000	104,325	100,304
FRISCO TX INDEP SCH DIST FSCSCD 08/37 ZEROCPNOID 0%	425,000	296,938	264,718
GALENA PARK TX INDEP SCH DIST GLPSCD 08/27 ZEROCPNOID 0%	60,000	53,504	54,262
GALESVILLE WI ETTRICK TREMPEAL GALSCD 04/24 FIXED 2.5%	545,000	543,739	543,514
GATEWAY WI TECH CLG DIST GATHGR 04/28 FIXED 2%	75,000	72,320	70,367
GAYLORD MN GAY 02/26 FIXED 2%	40,000	38,416	39,060
GENEVA WI JT SCH DIST 4 GENSCD 03/26 FIXED 3%	120,000	122,380	119,938
GEORGIA PACIFIC LLC SR UNSECURED 144A 05/24 0.625%	50,000,000	49,998,355	49,096,622
GEORGIA ST GAS 02/33 FIXED OID 2.5%	75,000	67,300	72,091
GILBERT MN GIL 02/28 FIXED 3%	40,000	40,218	40,313
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A2A	4,630,707	4,630,556	4,627,238
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A3	15,851,000	15,805,214	15,851,231
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3	1,749,579	1,749,448	1,726,219
GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A3	37,374,836	36,396,797	36,305,333
GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3	12,967,831	12,967,622	12,533,122
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A3	51,446,000	49,988,324	50,446,980
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A2A	12,238,748	12,238,068	12,200,570
GM FINANCIAL SECURITIZED TERM GMCAR 2023 1 A2A	11,173,414	11,131,887	11,149,422
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A	11,409,954	11,409,629	11,382,672
GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A	27,300,000	27,297,577	27,446,443
GOLDEN VLY MN GOL 02/26 FIXED 2.25%	825,000	806,068	809,354
GOLDEN VLY MN GOL 02/32 FIXED 3%	100,000	101,878	100,297
GRAFTON WI GRA 06/26 FIXED 2%	250,000	250,231	237,519
GRAND CHUTE WI GRC 12/27 FIXED 2%	50,000	46,934	47,849
GRAND CHUTE WI GRC 12/31 FIXED 1.5%	380,000	332,693	320,134
GREEN BAY WI GRE 04/25 FIXED 1.25%	250,000	242,742	241,803
GREEN BAY WI GRE 04/29 FIXED 2%	50,000	46,319	46,149
HARRIS CNTY TX MUNI UTILITY DI HARUTL 03/26 FIXED 3%	350,000	350,058	346,013
HARRIS CNTY TX MUNI UTILITY DI HARUTL 09/24 FIXED 4%	60,000	60,628	60,311
HARRIS CNTY TX MUNI UTILITY DI HARUTL 09/25 FIXED 3%	75,000	75,309	74,952
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/29 ZEROCPNOID 0%	140,000	130,315	119,794
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/36 ZEROCPNOID 0%	395,000	256,500	251,255
HAYFIELD MN INDEP SCH DIST 20 HAYSCD 02/35 FIXED OID 3%	150,000	158,501	147,815
HINCKLEY MN HIN 02/25 FIXED 2%	155,000	153,440	152,463
HOME DEPOT INC SR UNSECURED 02/24 3.75%	4,675,000	4,666,566	4,662,494
HOME DEPOT INC SR UNSECURED 04/25 5.125%	30,000,000	29,981,741	30,154,196
HOME DEPOT INC SR UNSECURED 09/26 4.95%	20,000,000	19,957,624	20,295,020
HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A4	14,260,000	13,807,535	14,224,920
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3	3,284,629	3,284,605	3,244,747
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A3	25,798,453	25,550,592	25,316,161
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3	16,487,597	16,487,471	16,072,685
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A3	12,137,423	11,773,765	11,777,592
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2	3,141,892	3,141,822	3,130,626
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A3	19,228,000	18,774,932	18,931,804
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3	36,750,000	36,909,182	36,799,065
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 3 A2	42,250,000	42,246,537	42,374,714
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2	31,000,000	30,997,734	31,195,170
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A3	11,000,000	10,998,122	11,233,145
HOPKINS MN HOP 02/31 FIXED 1.15%	250,000	216,292	209,847



Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
HOPKINS MN HOP 02/32 FIXED 3%	75,000	75,666	75,290
HOWARD LAKE WAVERLY WINSTED MN HOWSCD 02/29 FIXED OID 3%	100,000	100,162	100,025
HOWARD WI HOW 12/30 FIXED 2%	210,000	184,845	191,606
HOWARD WI HOW 12/31 FIXED 2%	490,000	422,553	440,156
HUTCHINSON MN INDEP SCH DIST HUTSCD 02/29 FIXED 2%	135,000	124,156	130,590
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A3 144A	14,608,726	14,346,163	14,513,927
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 C A2A 144A	2,823,547	2,823,527	2,817,752
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 C A3 144A	26,300,000	26,038,922	26,123,382
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 B A2A 144A	53,696,828	53,583,896	53,661,184
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 C A2A 144A	60,000,000	59,997,523	60,309,168
HYUNDAI AUTO RECEIVABLES TRUST HART 2020 B A4	6,239,977	6,078,768	6,192,297
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A3	18,533,521	18,237,065	18,271,296
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A3	11,556,962	11,228,019	11,305,467
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3	13,810,282	13,808,452	13,435,298
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 B A2A	4,655,005	4,654,887	4,641,547
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A2A	19,407,108	19,406,348	19,392,747
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A	12,446,748	12,446,215	12,429,213
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A	25,000,000	24,998,877	25,144,658
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A3	10,000,000	9,998,719	10,210,597
IBM CORP SR UNSECURED 05/24 3%	32,000,000	32,288,463	31,710,598
INTER AMERICAN DEVEL BK SR UNSECURED 09/24 0.5%	25,000,000	24,996,131	24,195,216
INTL BK RECON + DEVELOP SR UNSECURED 08/24 VARIABLE	89,500,000	89,591,762	89,642,900
INVER GROVE HEIGHTS MN INV 02/26 FIXED 2.75%	180,000	179,097	177,939
INVER GROVE HEIGHTS MN INV 02/27 FIXED 3%	50,000	49,275	50,008
IOWA CITY IA IOC 06/26 FIXED 2%	200,000	195,809	194,316
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/28 FIXED 3%	570,000	558,160	570,039
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/29 FIXED 3%	225,000	221,054	224,999
ITASCA CNTY MN ITA 02/33 FIXED 2%	255,000	227,645	224,568
JACKSON WI JAC 06/36 FIXED 3%	200,000	200,000	188,860
JANESVILLE WI JAN 02/24 FIXED OID 1%	80,000	79,851	79,840
JANESVILLE WI SCH DIST JANS CD 03/29 FIXED 2%	95,000	88,330	93,307
JEFFERSON OH LOCAL SCH DIST MA 2.25% due 12/01/26	430,000	419,578	419,578
JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45%	25,000,000	24,999,746	24,948,267
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45%	30,000,000	29,994,590	29,358,293
JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95%	15,000,000	14,993,938	15,063,115
JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625%	10,000,000	9,998,505	9,690,966
JOHN DEERE CAPITAL CORP SR UNSECURED 09/25 5.3%	40,000,000	39,987,446	40,524,577
JOHN DEERE OWNER TRUST JDOT 2021 A A3	12,518,194	12,318,813	12,286,688
JOHN DEERE OWNER TRUST JDOT 2021 B A3	16,451,255	16,450,476	15,991,959
JOHN DEERE OWNER TRUST JDOT 2022 B A2	6,453,028	6,452,677	6,419,986
JOHN DEERE OWNER TRUST JDOT 2022 C A2	25,915,239	25,914,694	25,809,404
JOHN DEERE OWNER TRUST JDOT 2023 B A2	48,000,000	47,997,631	47,894,414
JOHN DEERE OWNER TRUST JDOT 2023 C A3	34,000,000	33,997,799	34,388,287
JOHNSON CNTY KS UNIF SCH DIST JOHSCD 09/29 FIXED 2%	35,000	32,154	32,555
JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11%	50,000,000	50,000,000	50,473,350
JPMORGAN CHASE + CO SR UNSECURED 02/24 3.875%	13,258,000	13,292,970	13,234,537
JPMORGAN CHASE + CO SR UNSECURED 03/25 VARIABLE	81,688,000	80,717,347	81,354,251
KENOSHA CNTY WI KEN 08/28 FIXED 2%	300,000	278,676	278,766
KENOSHA CNTY WI KEN 08/30 FIXED 1.25%	1,150,000	1,150,000	1,003,651
KENOSHA CNTY WI KEN 09/25 FIXED 2%	250,000	245,970	243,593
KENOSHA CNTY WI KEN 09/25 FIXED 2.25%	710,000	715,124	696,072
KENOSHA CNTY WI KEN 09/26 FIXED 2%	200,000	194,915	190,093

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
KENOSHA CNTY WI KEN 09/29 FIXED 2%	225,000	206,701	206,170
KENOSHA WI KEN 10/25 FIXED 1%	245,000	234,390	232,941
KENOSHA WI KEN 10/31 FIXED 2%	135,000	117,163	121,527
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/28 FIXED 3%	25,000	25,487	25,029
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/31 FIXED 4.75%	195,000	203,689	195,215
KETTLE MORAINNE WI SCH DIST KETSCD 04/24 FIXED 2.5%	250,000	250,000	249,705
KING CNTY WA SCH DIST 210 FED KINSCD 12/28 FIXED 4%	300,000	332,401	322,068
KING CNTY WA SCH DIST 414 LAK KINSCD 12/29 FIXED 2%	300,000	263,260	284,861
KINGSLAND MN INDEP SCH DIST 21 KINSCD 02/31 FIXED 3%	50,000	52,615	50,277
KOHLER WI SCH DIST KOHSCD 03/33 FIXED 2%	280,000	237,385	245,768
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A	8,309,066	8,308,355	8,132,077
KUBOTA CREDIT OWNER TRUST KCOT 2021 2A A3 144A	19,739,650	19,739,294	19,160,760
KUBOTA CREDIT OWNER TRUST KCOT 2022 2A A2 144A	8,208,945	8,208,873	8,151,332
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A2 144A	8,364,659	8,364,520	8,335,650
LA CROSSE WI LAC 12/24 FIXED 3%	50,000	50,708	49,925
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/35 FIXED OID 2.125%	50,000	51,919	43,723
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/36 FIXED OID 2.25%	50,000	51,981	43,571
LAKEVILLE MN INDEP SCH DIST 1 LKVSCD 02/37 FIXED OID 2%	450,000	463,395	368,734
LAKEVILLE MN LKV 02/33 FIXED 2%	25,000	21,223	22,016
LANE CNTY OR SCH DIST 19 SPRI LANSCD 06/37 ZEROCPNOID 0%	450,000	313,696	276,488
LANESBORO MN LAN 02/29 FIXED 2.5%	140,000	133,455	135,352
LEANDER TX INDEP SCH DIST LDRSCD 08/25 ZEROCPNOID 0%	435,000	416,642	413,314
LEANDER TX INDEP SCH DIST LDRSCD 08/37 ZEROCPNOID 0%	645,000	342,200	341,793
LESTER PRAIRIE MN INDEP SCH DI LSTSCD 02/33 FIXED 2.5%	465,000	465,000	434,311
LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 4%	150,000	153,842	152,577
LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/34 FIXED OID 2.25%	80,000	66,988	70,998
MADISON SD CENTRL SCH DIST 39 NADSCD 08/28 FIXED 3%	585,000	585,000	579,567
MADISON WI MAD 10/29 FIXED 2%	55,000	51,147	51,304
MADISON WI MET SCH DIST MADSCD 03/28 FIXED 2%	1,595,000	1,499,572	1,515,048
MADISON WI MET SCH DIST MADSCD 03/29 FIXED 2%	165,000	153,770	154,915
MAHTOMEDI MN MTM 02/29 FIXED 2%	45,000	41,385	43,022
MANKATO MN MAN 02/25 FIXED OID 2.125%	25,000	24,691	24,651
MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/28 FIXED 5%	50,000	57,704	54,239
MARINETTE WI SCH DIST MARSCD 03/29 FIXED 2%	100,000	91,410	93,888
MARINETTE WI SCH DIST MARSCD 03/33 FIXED 1.65%	115,000	92,500	92,904
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/24 0.6%	2,500,000	2,468,621	2,464,975
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/24 VARIABLE	25,000,000	25,000,000	25,006,722
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 08/25 4.15%	10,000,000	9,994,173	9,897,920
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 10/24 VARIABLE	52,185,000	52,165,479	52,116,369
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/26 4.5%	25,000,000	24,986,756	24,937,316
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/28 5.05%	25,000,000	24,972,492	25,305,082
MAUSTON WI JT SCH DIST 1 MAUSCD 03/29 FIXED 2%	30,000	27,823	28,166
MAUSTON WI JT SCH DIST 1 MAUSCD 03/32 FIXED 1.37%	115,000	90,973	93,187
MAUSTON WI JT SCH DIST 1 MAUSCD 03/35 FIXED 1.7%	120,000	100,678	95,862
MCFARLAND WI MCF 03/38 FIXED OID 1.625%	100,000	74,507	71,457
MEDFORD WI MDF 12/25 FIXED 3%	180,000	181,672	180,267
MENDOTA HEIGHTS MN MEN 02/25 FIXED 2%	165,000	161,324	162,300
MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 B A3	4,847,985	4,800,574	4,838,811
MERCEDES BENZ AUTO LEASE TRUST MBALT 2023 A A3	38,575,000	38,048,142	38,414,783
MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3	11,740,223	11,739,281	11,390,551
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A2	6,302,231	6,302,079	6,291,737
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2	13,820,000	13,819,416	13,925,259

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
MESA AZ 2.25% due 07/01/29	595,000	561,131	561,131
MET LIFE GLOB FUNDING I SECURED 144A 01/24 0.4%	20,000,000	19,999,967	19,989,039
MET LIFE GLOB FUNDING I SECURED 144A 06/24 0.55%	20,000,000	19,997,005	19,576,021
MET LIFE GLOB FUNDING I SR SECURED 144A 03/25 VARIABLE	15,000,000	15,000,000	15,078,900
MET LIFE GLOB FUNDING I SR SECURED 144A 09/24 0.7%	15,000,000	14,999,558	14,485,480
MICROSOFT CORP SR UNSECURED 11/25 3.125%	15,000,000	15,646,542	14,645,646
MID STATE WI TECH CLG DIST MSTHGR 03/26 FIXED 2%	75,000	72,455	71,518
MILWAUKEE CNTY WI MLW 09/26 FIXED 2%	70,000	66,308	67,751
MILWAUKEE CNTY WI MLW 09/29 FIXED 2%	20,000	18,205	18,673
MILWAUKEE WI MLW 03/28 FIXED OID 2.25%	135,000	128,776	128,887
MILWAUKEE WI MLW 03/29 FIXED OID 2.5%	175,000	170,024	168,838
MILWAUKEE WI MLW 04/29 FIXED OID 2.25%	360,000	344,945	339,876
MILWAUKEE WI MLW 04/30 FIXED OID 2.375%	410,000	391,430	387,040
MINNEAPOLIS MN MIN 12/26 FIXED 2%	350,000	340,201	338,678
MINNEAPOLIS MN MIN 12/28 FIXED 2%	135,000	125,349	127,494
MINOT ND MIN 10/29 FIXED 3%	795,000	782,723	793,710
MMAF EQUIPMENT FINANCE LLC MMAF 2022 A A2 144A	2,445,032	2,444,979	2,429,739
MMAF EQUIPMENT FINANCE LLC MMAF 2022 B A2 144A	7,239,637	7,239,065	7,220,323
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A1 144A	3,011,779	3,011,779	3,012,052
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A2 144A	15,000,000	14,999,719	15,033,222
MONROE CNTY WI MON 03/37 FIXED OID 1.5%	120,000	89,527	87,953
MONTGOMERY MN INDEP SCH DIST MTGSCD 02/28 FIXED 4%	25,000	25,697	25,276
MONTICELLO MN MON 12/26 FIXED 2.5%	215,000	208,428	211,594
MOORHEAD MN MOO 02/36 FIXED OID 2%	450,000	364,420	376,559
MOORHEAD MN MOO 11/31 FIXED 2%	310,000	310,000	278,763
MOORHEAD MN MOO 11/34 FIXED OID 2.125%	295,000	292,877	258,029
MOUNDS VIEW MN MND 02/29 FIXED 2%	20,000	18,005	19,454
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/32 ZEROCPNOID 0%	200,000	145,126	143,712
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/33 ZEROCPNOID 0%	700,000	538,712	487,471
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/34 ZEROCPNOID 0%	700,000	516,447	466,614
MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/33 FIXED OID 3%	25,000	22,312	24,436
MULTNOMAH CNTY OR SCH DIST 40 MULSCD 06/26 ZEROCPNOID 0%	30,000	28,709	27,874
MURRAY CNTY MN MRY 04/29 FIXED 2%	200,000	180,348	187,600
N E WI TECH CLG DIST NWIHGR 04/28 FIXED 3%	115,000	115,367	115,428
N THURSTON WA PUBLIC SCHS NTHSCD 12/24 FIXED OID 2.25%	70,000	68,579	69,301
NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35%	30,000,000	29,999,302	29,838,009
NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1%	45,000,000	44,946,508	41,199,254
NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5%	5,500,000	5,541,088	5,272,242
NATIONAL SECS CLEARING SR UNSECURED 144A 05/25 5.15%	7,000,000	6,998,094	7,036,321
NEENAH WI NEE 03/31 FIXED 2%	300,000	278,942	272,114
NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375%	20,000,000	19,999,695	19,966,055
NESTLE HOLDINGS INC COMPANY GUAR 144A 09/24 0.606%	60,000,000	59,991,623	58,060,163
NEW HOPE MN NWH 02/27 FIXED 2.5%	175,000	171,178	170,377
NEW LONDON WI NLD 05/35 FIXED 3%	210,000	213,454	195,673
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2%	10,000,000	9,657,129	9,690,141
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/26 0.85%	20,000,000	19,992,416	18,476,270
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/24 0.55%	38,125,000	38,076,667	37,546,604
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/24 2.875%	25,015,000	25,152,864	24,819,596
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/26 VARIABLE	30,000,000	30,000,000	30,116,615
NEW YORK LIFE GLOBAL FDG SECURED 144A 05/25 VARIABLE	25,000,000	25,000,000	25,045,000
NEW YORK LIFE GLOBAL FDG SECURED 144A 06/25 VARIABLE	50,000,000	50,000,000	50,118,344
NEW YORK LIFE GLOBAL FDG SECURED 144A 08/24 0.6%	20,000,000	19,993,928	19,382,400

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
NEW YORK LIFE GLOBAL FDG SECURED 144A 10/24 0.9%	67,320,000	67,291,038	65,065,665
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 01/25 VARIABLE	50,000,000	50,000,000	49,955,643
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/25 VARIABLE	30,000,000	30,000,000	30,033,718
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/24 VARIABLE	30,000,000	29,992,150	30,012,274
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 09/26 5.45%	30,000,000	29,994,837	30,675,907
NEWTON IA NWT 06/24 FIXED 2%	340,000	337,781	337,789
NISSAN AUTO LEASE TRUST NALT 2023 B A2A	12,946,803	12,946,737	12,957,003
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2B	5,232,304	5,232,304	5,233,868
NORMAN OK NOR 12/24 FIXED OID 2%	500,000	498,425	493,182
NORTH BRANCH MN INDEP SCH DIST 3.00% due 02/01/26	490,000	492,828	492,828
NORTHFIELD MN NFD 02/29 FIXED 1%	75,000	74,634	63,869
NORTHWEST TX INDEP SCH DIST NWTSCD 02/30 FIXED 4%	1,550,000	1,651,816	1,581,737
NORTHWESTERN MUTUAL GBL SECURED 144A 03/24 VARIABLE	21,650,000	21,647,401	21,651,561
NORTHWESTERN MUTUAL GBL SECURED 144A 07/25 4%	20,000,000	19,996,498	19,807,755
NORTHWESTERN MUTUAL GBL SR SECURED 144A 06/25 VARIABLE	50,000,000	50,000,000	50,093,905
NORTHWOOD KENSSETT IA CMNTY SCH NWDSCD 05/24 FIXED 3%	250,000	250,409	249,787
NORWALK IA CMNTY SCH DIST NWKSCD 05/25 FIXED 3%	500,000	501,377	500,004
NORWALK IA CMNTY SCH DIST NWKSCD 05/26 FIXED 3%	575,000	576,304	573,390
NORWALK IA NWK 06/27 FIXED 2.5%	175,000	169,687	170,945
OAKDALE MN OKD 02/27 FIXED 2%	80,000	75,958	78,366
OAKMONT TX PUBLIC UTIL DIST OKMUTL 03/24 FIXED 3%	250,000	250,164	249,750
OMERS FINANCE TRUST COMPANY GUAR 144A 03/26 1.1%	12,500,000	12,496,145	11,576,487
OREGON WI ORE 03/29 FIXED 3%	60,000	60,000	59,292
ORONO MN INDEP SCH DIST 278 OROSCD 02/33 FIXED OID 3.125%	50,000	52,281	50,057
OSHKOSH WI OSH 12/38 FIXED OID 3%	300,000	298,211	268,410
OTTER TAIL CNTY MN OTT 05/27 FIXED 2%	205,000	213,072	196,952
OTTER TAIL CNTY MN OTT 05/28 FIXED 2%	60,000	62,537	56,914
OTTER TAIL CNTY MN OTT 05/29 FIXED 1.15%	160,000	160,000	138,394
PACIFIC LIFE GF II SECURED 144A 01/25 VARIABLE	60,000,000	60,000,000	59,781,670
PACIFIC LIFE GF II SECURED 144A 07/26 VARIABLE	30,000,000	30,000,000	30,092,855
PACIFIC LIFE GF II SECURED 144A 08/26 5.5%	25,000,000	24,992,227	25,470,767
PACIFIC LIFE GF II SECURED 144A 12/24 VARIABLE	50,000,000	50,000,000	50,133,000
PALM BEACH FL PAL 07/34 FIXED 2%	135,000	137,968	112,109
PEOSTA IA PEO 06/24 FIXED 2%	255,000	253,336	253,342
PEPSICO INC SR UNSECURED 03/24 3.6%	16,000,000	15,956,301	15,949,750
PEPSICO INC SR UNSECURED 11/25 5.25%	50,000,000	49,968,800	50,736,475
PEPSICO INC SR UNSECURED 11/26 5.125%	12,000,000	11,996,905	12,258,416
PERHAM MN INDEP SCH DIST 549 PERSCD 02/30 FIXED 3%	25,000	25,026	24,993
PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65%	37,000,000	36,575,331	36,878,607
PIMA CNTY AZ UNIF SCH DIST 6M PIMSCD 07/35 FIXED 4%	500,000	531,676	516,793
PINAL CNTY AZ UNIF SCH DIST 2 PINSCD 07/25 FIXED 5%	70,000	72,508	72,135
PINE CNTY MN PIN 02/28 FIXED 2.25%	25,000	23,277	24,314
PLAINVIEW ELGIN MILLVILLE MN I PLASCD 02/28 FIXED 1%	240,000	208,993	211,790
PLYMOUTH MN PLY 02/33 FIXED 2%	430,000	391,198	378,683
POTTAWATOMIE CNTY KS UNIF SCH POTSCD 09/24 FIXED 4%	200,000	203,090	201,246
PRICOA GLOBAL FUNDING 1 SECURED 144A 08/26 5.55%	10,000,000	9,990,975	10,210,375
PRICOA GLOBAL FUNDING 1 SECURED 144A 12/24 1.15%	20,000,000	19,993,533	19,222,167
PRIOR LAKE MN INDEP SCH DIST PRRSCD 02/26 ZEROCNPNOID 0%	45,000	44,303	42,012
PRIOR LAKE MN INDEP SCH DIST PRRSCD 02/27 ZEROCNPNOID 0%	140,000	124,755	127,374
PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1%	11,109,000	10,265,321	10,318,201
PSP CAPITAL INC COMPANY GUAR 144A 03/25 VARIABLE	33,000,000	33,000,000	32,982,077
RACINE WI UNIF SCH DIST RACSCD 04/26 FIXED 3%	65,000	64,442	65,002

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
RAMSEY CNTY MN RAM 02/33 FIXED 2%	390,000	401,119	343,457
RAMSEY CNTY MN RAM 02/39 FIXED 2%	240,000	240,672	192,985
RED OAK TX INDEP SCH DIST ROKSCD 08/28 FIXED 5%	700,000	741,695	742,464
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/28 FIXED OID 2.125%	30,000	30,363	28,764
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/30 FIXED 2%	200,000	177,585	184,391
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/31 FIXED 2%	200,000	175,536	181,608
ROCHESTER MN INDEP SCH DIST 5 ROCSCD 02/34 FIXED OID 2.125%	100,000	101,868	88,386
ROUND LAKE BREWSTER INDPT SCH RLBSCD 02/26 FIXED 3%	35,000	35,105	35,050
ROYAL BANK OF CANADA SR UNSECURED 04/25 3.375%	15,000,000	14,997,557	14,697,110
ROYAL BANK OF CANADA SR UNSECURED 07/24 VARIABLE	40,000,000	40,000,000	39,965,634
SAINT CLOUD MN SUD 02/30 FIXED OID 2.125%	100,000	93,763	93,344
SAINT JOSEPH MN SJS 12/28 FIXED 2%	215,000	197,217	205,460
SAINT JOSEPH MO STJ 03/32 FIXED OID 1.375%	280,000	229,233	230,536
SAINT LOUIS CNTY MN STL 12/30 FIXED OID 2.25%	110,000	103,236	103,162
SAINT LOUIS PARK MN SLP 02/26 FIXED OID 2%	780,000	758,207	754,485
SAINT LOUIS PARK MN SLP 02/30 FIXED 2%	50,000	46,839	46,098
SAINT LOUIS PARK MN SLP 02/33 FIXED 1.35%	250,000	204,168	200,085
SAINT LOUIS PARK MN SLP 02/36 FIXED 2%	355,000	363,024	297,642
SAINT MICHAEL MN INDEP SCH DIS STMSCD 02/29 FIXED 3%	500,000	501,766	503,537
SAINT PAUL MN INDEP SCH DIST STPSCD 02/27 FIXED 3%	160,000	160,939	161,115
SAINT PAUL MN INDEP SCH DIST STPSCD 02/29 FIXED OID 3.25%	100,000	102,419	100,528
SAINT PAUL MN INDEP SCH DIST STPSCD 02/31 FIXED 2%	135,000	118,104	122,585
SAINT PAUL MN INDEP SCH DIST STPSCD 02/34 FIXED OID 2%	130,000	133,607	113,333
SAINT PAUL MN INDEP SCH DIST STPSCD 02/35 FIXED OID 3.125%	150,000	159,655	148,700
SAINT PAUL MN INDEP SCH DIST STPSCD 02/39 FIXED 3%	300,000	300,000	268,771
SAINT PAUL MN INDEP SCH DIST STPSCD 02/40 FIXED 2%	165,000	165,000	122,389
SAN FRANCISCO CITY CNTY CA SFO 06/35 FIXED OID 3.25%	15,000	15,060	15,013
SAN LEON TX MUNI UTILITY DIST SNLUTL 09/24 FIXED 3%	120,000	120,732	119,815
SARANAC MI CMNTY SCH DIST SARSCD 05/27 FIXED 3%	200,000	201,137	201,246
SARTELL MN SAR 08/27 FIXED 3%	295,000	297,192	296,549
SAUK CENTRE MN SKC 09/25 FIXED 2.2%	210,000	204,795	205,380
SAWYER CNTY WI 2.20% due 04/01/24	100,000	99,932	99,932
SCOTT CNTY MN SCO 12/36 FIXED 3%	200,000	200,000	198,957
SEATTLE WA SEA 08/33 FIXED 2%	150,000	126,311	131,707
SHAKOPEE MN INDEP SCH DIST 72 SHASCD 02/34 FIXED OID 3.5%	75,000	75,095	75,014
SHAKOPEE MN SHA 02/30 FIXED 2%	300,000	300,000	282,182
SHAWNEE CNTY KS UNIF SCH DIST SHASCD 08/27 FIXED 4%	380,000	401,688	392,663
SHERBURNE CNTY MN SHB 02/38 FIXED OID 3.25%	110,000	111,568	106,884
SIOUX CITY IA SIO 06/25 FIXED 2%	150,000	150,000	146,867
SIOUX CITY IA SIO 06/27 FIXED 1.5%	400,000	382,544	372,271
SIOUX CITY IA SIO 06/30 FIXED 1.5%	470,000	399,280	411,337
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/28 FIXED 4%	25,000	26,757	25,682
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/29 FIXED 3%	385,000	385,000	385,363
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/33 FIXED 4%	25,000	26,681	25,712
ST PAUL MN STP 05/33 FIXED 2%	30,000	25,365	26,334
STEELE CNTY MN SEE 12/30 FIXED 2%	50,000	45,410	46,634
STEPHEN MN INDEP SCH DIST 285 SPHSCD 02/29 FIXED 4%	40,000	45,826	42,688
STEVENS POINT AREA WI PUBLIC S STESCD 04/24 FIXED 3%	100,000	99,697	99,911
STEVENS POINT AREA WI PUBLIC S STESCD 04/31 FIXED 4%	35,000	38,584	36,482
SUN PRAIRIE WI AREA SCH DIST SUNSCD 03/32 FIXED 2%	25,000	21,547	22,387
SUN PRAIRIE WI SUN 04/31 FIXED 1.5%	30,000	24,983	25,547
TEA SD SCH DIST 41 5 TEASCD 01/29 FIXED OID 2.45%	410,000	399,600	385,714



Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
TEXARKANA TX INDEP SCH DIST TEXSCD 02/24 ZEROCPNOID 0%	125,000	124,706	124,496
TEXAS ST TXS 10/32 FIXED 4%	750,000	751,825	750,591
TEXAS ST TXS 10/34 FIXED 5%	75,000	83,948	80,550
THIEF RIVER FALLS MN INDEP SCH THISCD 02/32 FIXED 2.5%	200,000	184,816	192,495
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3	5,664,434	5,664,011	5,601,737
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A3	11,769,428	11,403,413	11,456,258
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3	28,176,237	27,618,513	27,339,676
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A	376,849	376,843	376,332
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A2A	5,113,009	5,112,972	5,108,646
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A3	12,500,000	12,497,391	12,591,156
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A	32,500,000	32,499,530	32,699,170
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A3	13,000,000	12,998,635	13,257,856
TOYOTA LEASE OWNER TRUST TLOT 2023 A A2 144A	4,672,108	4,671,980	4,664,878
TOYOTA LEASE OWNER TRUST TLOT 2023 B A2A 144A	46,000,000	45,999,358	46,223,422
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/24 0.45%	25,000,000	24,999,988	24,971,140
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/26 VARIABLE	30,000,000	30,000,000	30,154,316
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/25 3.95%	20,000,000	19,990,254	19,764,899
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 0.625%	20,000,000	19,997,813	19,368,521
TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/26 5.4%	40,000,000	39,965,293	40,960,193
TRAVIS CNTY TX TRA 03/27 FIXED 1%	170,000	161,137	157,317
U.S. TREASURY FRN 01/25 VAR%	50,000,000	49,983,547	49,999,722
U.S. TREASURY FRN 07/24 VAR%	50,000,000	49,972,828	49,968,804
U.S. TREASURY FRN 10/24	250,000,000	249,901,521	249,921,883
U.S. TREASURY N/B 08/25 3.125%	25,000,000	24,255,626	24,505,860
U.S. TREASURY N/B 10/24 0.625%	50,000,000	49,953,921	48,359,375
UNILEVER CAPITAL CORP COMPANY GUAR 05/24 2.6%	64,660,000	64,981,277	63,993,293
UNITED TX INDEP SCH DIST UNDS CD 08/34 FIXED 5%	2,000,000	2,019,515	2,023,973
UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55%	20,000,000	19,988,093	19,638,520
UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375%	4,945,000	4,999,958	4,856,681
URBAN DALE IA CMNTY SCH DIST URBSCD 12/24 FIXED 3%	160,000	160,791	159,866
URBAN DALE IA URB 06/28 FIXED 2%	50,000	47,153	47,255
URBAN DALE IA URB 06/28 FIXED 3%	390,000	387,192	390,081
URBAN DALE IA URB 06/29 FIXED 3%	400,000	395,304	400,079
US BANK NA CINCINNATI SR UNSECURED 01/25 2.05%	7,135,000	6,884,742	6,895,552
USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5%	10,000,000	9,997,994	9,841,408
VERIZON MASTER TRUST VZMT 2022 5 A1A	15,350,000	15,349,509	15,292,591
VISA INC SR UNSECURED 12/25 3.15%	55,000,000	56,947,091	53,674,516
W FARGO ND PUBLIC SCH DIST 6 WESS CD 05/29 FIXED OID 2.375%	60,000	61,169	58,890
W FARGO ND PUBLIC SCH DIST 6 WESS CD 05/31 FIXED 4%	625,000	682,262	635,505
W FARGO ND PUBLIC SCH DIST 6 WESS CD 08/29 FIXED 2%	50,000	44,566	47,785
W FARGO ND WES 05/31 FIXED OID 3.375%	200,000	200,914	200,350
WABASSO MN INDEP SCH DIST 640 WBSS CD 02/24 FIXED 3%	295,000	294,617	294,921
WACONIA MN WAC 02/27 FIXED 2%	35,000	32,989	33,987
WACONIA MN WAC 02/29 FIXED 1%	505,000	428,458	430,051
WAHPETON ND WAH 05/26 FIXED 3%	100,000	97,733	100,011
WARREN CNTY IA WAR 06/32 FIXED 5%	25,000	30,374	28,100
WASHINGTON CNTY OR SCH DIST 4 WASS CD 06/32 ZEROCPNOID 0%	230,000	180,660	168,583
WASHINGTON ST WAS 12/26 ZEROCPNOID 0%	480,000	430,723	441,758
WATERLOO IA 3.00% due 06/01/26	650,000	653,727	653,727
WATERLOO IA WAT 06/28 FIXED 2%	175,000	159,455	165,391
WATERLOO IA WAT 06/28 FIXED OID 3.25%	215,000	215,102	215,061
WAUKESHA CNTY WI WAK 04/30 FIXED 1.5%	700,000	627,790	616,138

Fixed Income and Short-Term Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
WAUKESHA WI WAU 10/29 FIXED 2%	600,000	567,562	559,675
WAUKESHA WI WAU 10/31 FIXED 4%	460,000	496,282	473,831
WAUNAKEE WI WNK 06/27 FIXED 3%	150,000	151,092	147,607
WAUSAU WI WSU 04/27 FIXED 3%	490,000	494,677	490,780
WAUSAU WI WSU 04/39 FIXED 2.75%	380,000	380,000	311,777
WAVERLY IA WAV 06/27 FIXED 3%	700,000	702,048	701,029
WAYLAND MI UNION SCH DIST WYLSCD 05/26 FIXED 5%	300,000	315,071	315,146
WAYZATA MN WAY 02/30 FIXED 2.65%	170,000	166,712	165,990
WELLS FARGO BANK NA SR UNSECURED 08/25 5.55%	50,000,000	49,971,382	50,509,277
WELLS FARGO BANK NA SR UNSECURED 12/26 5.254%	40,000,000	40,000,000	40,506,751
WELLS FARGO TSY+ MMKT SVCE 12/49 VARI 1	888,009,148	888,007,288	888,009,148
WEST DE PERE WI SCH DIST WDPSCD 04/40 FIXED 2.5%	250,000	227,292	251,054
WEST DES MOINES IA CMNTY SCH D WESSCD 05/30 FIXED 2%	110,000	99,239	101,515
WEST DES MOINES IA WES 06/29 FIXED 3%	100,000	100,759	100,145
WHITE BEAR MN WHT 02/27 FIXED 2%	25,000	23,737	24,372
WILLISTON ND WIL 05/24 FIXED 3%	10,000	10,009	9,983
WILLMAR MN INDEP SCH DIST 347 WILSCD 02/34 FIXED OID 3.375%	25,000	25,475	25,056
WILLMAR MN INDEP SCH DIST 347 WILSCD 02/35 FIXED OID 3.375%	60,000	61,697	60,099
WILLMAR MN WIL 02/38 FIXED 3.4%	75,000	67,924	74,597
WISCONSIN RAPIDS WI SCH DIST WRPSCD 04/33 FIXED 2%	50,000	42,333	43,109
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A3	8,833,271	8,832,967	8,684,394
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A3	23,748,083	23,620,289	23,163,208
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 D A3	13,924,622	13,923,411	13,513,778
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 B A2A	2,655,021	2,654,891	2,642,480
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A2	10,497,316	10,496,632	10,439,535
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 B A2A	5,148,867	5,148,513	5,138,558
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 C A2A	27,500,000	27,498,491	27,543,139
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A2A	19,000,000	18,998,469	19,120,777
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3	13,000,000	12,997,904	13,344,443
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2023 A A2A	15,160,696	15,159,753	15,153,629
WRIGHT CNTY MN WRI 12/24 FIXED 4%	500,000	509,018	505,158
YELLOWSTONE CNTY MT SCH DIST YELSCD 07/24 FIXED 3%	170,000	168,777	169,823
ZUMBROTA MAZEPPA MN INDEP SCHD ZUMSCD 02/24 FIXED 2%	200,000	199,903	199,712

Cash Equivalent Securities		State Cash Accounts	
Issuer Name	Par Value	Book Value	Market Value
<b>Total Cash Equivalent Securities</b>	<b>19,623,003,000</b>	<b>19,440,417,093</b>	<b>19,440,947,073</b>
3M CO due 02/05/24	50,000,000	49,753,056	49,753,056
ASL REPO due 01/02/24	600,000,000	600,000,000	600,000,000
BANK AMER SECS INC due 01/16/24	100,000,000	99,765,417	99,765,417
BANK OF AMERICA due 11/25/24	100,000,000	100,000,000	100,471,200
BANK OF AMERICA N/A due 04/01/24	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 07/19/24	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL due 09/30/24	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL due 11/01/24	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL due 12/13/24	200,000,000	200,000,000	200,270,200
CABOT TRAIL FUNDING LLC due 01/02/24	51,500,000	51,492,132	51,492,132
CABOT TRAIL FUNDING LLC due 01/04/24	50,000,000	49,977,083	49,977,083
CABOT TRAIL FUNDING LLC due 01/12/24	30,000,000	29,949,583	29,949,583
CABOT TRAIL FUNDING LLC due 01/29/24	75,000,000	74,673,333	74,673,333
CABOT TRAIL FUNDING LLC due 02/09/24	25,000,000	24,850,500	24,850,500
CABOT TRAIL FUNDING LLC due 02/14/24	50,000,000	49,663,278	49,663,278
CABOT TRAIL FUNDING LLC due 02/28/24	100,000,000	99,105,833	99,105,833
CABOT TRAIL FUNDING LLC due 03/01/24	25,000,000	24,767,500	24,767,500
CABOT TRAIL FUNDING LLC due 03/22/24	25,000,000	24,683,313	24,683,313
CABOT TRAIL FUNDING LLC due 03/27/24	50,000,000	49,329,917	49,329,917
CABOT TRAIL FUNDING LLC due 03/28/24	50,000,000	49,323,333	49,323,333
CABOT TRAIL FUNDING LLC due 04/10/24	20,000,000	19,688,889	19,688,889
CABOT TRAIL FUNDING LLC due 04/19/24	25,000,000	24,574,597	24,574,597
CABOT TRAIL FUNDING LLC due 05/14/24	50,000,000	48,963,361	48,963,361
CABOT TRAIL FUNDING LLC due 05/15/24	40,000,000	39,190,000	39,190,000
CABOT TRAIL FUNDING LLC due 06/28/24	75,000,000	73,004,896	73,004,896
CAFCO LLC due 01/04/24	50,000,000	49,977,083	49,977,083
CAFCO LLC due 01/16/24	50,000,000	49,885,417	49,885,417
CAFCO LLC due 01/26/24	50,000,000	49,809,028	49,809,028
CAFCO LLC due 01/30/24	50,000,000	49,778,472	49,778,472
CAFCO LLC due 02/09/24	25,000,000	24,850,771	24,850,771
CAFCO LLC due 02/13/24	50,000,000	49,670,931	49,670,931
CAFCO LLC due 02/14/24	50,000,000	49,659,611	49,659,611
CAFCO LLC due 02/16/24	25,000,000	24,823,986	24,823,986
CAFCO LLC due 02/21/24	25,828,000	25,623,464	25,623,464
CAFCO LLC due 02/28/24	50,000,000	49,551,306	49,551,306
CAFCO LLC due 03/04/24	50,000,000	49,512,625	49,512,625
CAFCO LLC due 03/05/24	19,000,000	18,813,209	18,813,209
CAFCO LLC due 03/13/24	25,000,000	24,721,500	24,721,500
CAFCO LLC due 03/28/24	100,000,000	98,668,417	98,668,417
CAFCO LLC due 04/10/24	50,000,000	49,245,833	49,245,833
CANADIAN IMPERIAL BK due 03/06/24	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 09/20/24	100,000,000	100,000,000	100,000,000
CANTOR FITZGERALD REPO due 01/02/24	500,000,000	500,000,000	500,000,000
CARGILL INC due 01/04/24	83,700,000	83,662,963	83,662,963
CARGILL INC due 01/05/24	50,000,000	49,970,556	49,970,556
CATERPLR FIN SRV CO. due 01/16/24	50,000,000	49,889,792	49,889,792
CDP FINANCIAL INC due 02/15/24	25,000,000	24,826,563	24,826,563
CDP FINANCIAL INC due 02/23/24	75,000,000	74,396,021	74,396,021
CDP FINANCIAL INC due 03/04/24	73,200,000	72,490,326	72,490,326

Cash Equivalent Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CDP FINANCIAL INC due 03/13/24	50,000,000	49,445,000	49,445,000
CDP FINANCIAL INC due 03/15/24	50,000,000	49,438,833	49,438,833
CDP FINANCIAL INC due 03/25/24	75,000,000	74,049,750	74,049,750
CDP FINANCIAL INC due 03/27/24	50,000,000	49,338,278	49,338,278
CDP FINANCIAL INC due 04/02/24	50,000,000	49,287,000	49,287,000
CDP FINANCIAL INC due 04/05/24	50,000,000	49,263,750	49,263,750
CDP FINANCIAL INC due 04/10/24	50,000,000	49,225,000	49,225,000
CDP FINANCIAL INC due 04/24/24	50,000,000	49,116,500	49,116,500
CDP FINANCIAL INC due 04/30/24	50,000,000	49,071,667	49,071,667
CHARIOT FNDG LLC due 01/04/24	100,000,000	99,953,917	99,953,917
CHARIOT FNDG LLC due 01/16/24	50,000,000	49,884,792	49,884,792
CHARIOT FNDG LLC due 01/18/24	50,000,000	49,870,139	49,870,139
CHARIOT FNDG LLC due 01/26/24	50,000,000	49,809,028	49,809,028
CHARIOT FNDG LLC due 02/12/24	120,000,000	119,241,200	119,241,200
CHARIOT FNDG LLC due 02/15/24	100,000,000	99,323,125	99,323,125
COCA COLA COMPANY due 05/21/24	85,000,000	83,295,271	83,295,271
COCA COLA COMPANY due 07/17/24	100,000,000	97,112,500	97,112,500
COCA COLA COMPANY due 08/06/24	100,000,000	96,820,833	96,820,833
COCA COLA COMPANY due 09/03/24	50,000,000	48,206,250	48,206,250
CRC FUNDING LLC due 01/12/24	50,000,000	49,915,972	49,915,972
CRC FUNDING LLC due 01/30/24	50,000,000	49,778,472	49,778,472
CRC FUNDING LLC due 02/09/24	50,000,000	49,701,542	49,701,542
CRC FUNDING LLC due 02/13/24	100,000,000	99,331,111	99,331,111
CRC FUNDING LLC due 02/27/24	25,000,000	24,779,125	24,779,125
CRC FUNDING LLC due 02/28/24	75,000,000	74,327,361	74,327,361
CRC FUNDING LLC due 03/08/24	50,000,000	49,485,403	49,485,403
CRC FUNDING LLC due 03/26/24	25,000,000	24,676,528	24,676,528
CRC FUNDING LLC due 03/27/24	50,000,000	49,341,861	49,341,861
CRC FUNDING LLC due 03/28/24	90,000,000	88,787,075	88,787,075
CRC FUNDING LLC due 04/19/24	65,000,000	63,904,853	63,904,853
CRC FUNDING LLC due 04/24/24	55,000,000	54,015,958	54,015,958
EUROPEAN INVT BNK due 01/31/24	100,000,000	99,557,292	99,557,292
EXPORT DEVELMT CORP due 01/16/24	50,000,000	49,886,667	49,886,667
EXPORT DEVELMT CORP due 01/31/24	100,000,000	99,552,083	99,552,083
EXPORT DEVELMT CORP due 03/12/24	50,000,000	49,465,528	49,465,528
EXPORT DEVELMT CORP due 03/13/24	75,000,000	74,182,000	74,182,000
EXPORT DEVELMT CORP due 03/15/24	100,000,000	98,876,639	98,876,639
EXPORT DEVELMT CORP due 04/05/24	90,000,000	88,705,889	88,705,889
EXPORT DEVELMT CORP due 04/10/24	50,000,000	49,251,389	49,251,389
EXPORT DEVELMT CORP due 05/15/24	125,000,000	122,488,438	122,488,438
EXPORT DEVELMT CORP due 06/14/24	50,000,000	48,773,958	48,773,958
FAIRWAY FINANCE CORP due 01/04/24	50,000,000	49,976,875	49,976,875
FAIRWAY FINANCE CORP due 01/25/24	50,000,000	49,815,000	49,815,000
FAIRWAY FINANCE CORP due 01/26/24	50,000,000	49,805,556	49,805,556
FAIRWAY FINANCE CORP due 01/31/24	25,000,000	24,884,375	24,884,375
FAIRWAY FINANCE CORP due 02/15/24	55,000,000	54,615,688	54,615,688
FAIRWAY FINANCE CORP due 02/28/24	87,000,000	86,217,064	86,217,064
FAIRWAY FINANCE CORP due 03/13/24	50,000,000	49,440,000	49,440,000
FAIRWAY FINANCE CORP due 04/10/24	100,000,000	98,436,111	98,436,111
FAIRWAY FINANCE CORP due 04/19/24	25,000,000	24,573,840	24,573,840
FAIRWAY FINANCE CORP due 04/30/24	20,000,000	19,623,333	19,623,333
FAIRWAY FINANCE CORP due 05/03/24	10,000,000	9,806,958	9,806,958

Cash Equivalent Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FAIRWAY FINANCE CORP due 05/08/24	85,000,000	83,304,533	83,304,533
FAIRWAY FINANCE CORP due 05/22/24	50,000,000	48,911,333	48,911,333
FAIRWAY FINANCE CORP due 06/20/24	65,000,000	63,348,188	63,348,188
FANNIE DISCOUNT NOTE due 01/16/24	25,000,000	24,945,361	24,934,875
FED FARM CRD DISCOUNT NT due 02/02/24	50,000,000	49,760,888	49,743,820
FED HOME LN DISCOUNT NT due 01/04/24	50,000,000	49,977,714	49,956,584
FED HOME LN DISCOUNT NT due 01/17/24	50,000,000	49,883,129	49,862,514
FED HOME LN DISCOUNT NT due 01/30/24	58,200,000	57,954,369	57,930,469
FED HOME LN DISCOUNT NT due 01/31/24	50,000,000	49,779,963	49,761,209
FED HOME LN DISCOUNT NT due 02/13/24	100,000,000	99,362,092	99,326,611
FED HOME LN DISCOUNT NT due 02/14/24	50,000,000	49,676,662	49,655,986
FED HOME LN DISCOUNT NT due 02/16/24	50,000,000	49,657,614	49,641,347
FED HOME LN DISCOUNT NT due 02/28/24	200,000,000	198,280,739	198,214,056
FED HOME LN DISCOUNT NT due 03/08/24	50,000,000	49,503,488	49,497,847
FED HOME LN DISCOUNT NT due 03/13/24	25,000,000	24,732,775	24,730,990
FED HOME LN DISCOUNT NT due 03/15/24	21,500,000	21,267,191	21,262,482
FED HOME LN DISCOUNT NT due 03/22/24	119,500,000	118,057,821	118,059,825
FED HOME LN DISCOUNT NT due 03/27/24	100,000,000	98,734,379	98,723,097
FED HOME LN DISCOUNT NT due 03/28/24	75,000,000	74,035,135	74,031,563
FED HOME LN DISCOUNT NT due 04/24/24	25,000,000	24,576,468	24,583,594
FED HOME LN DISCOUNT NT due 05/03/24	36,530,000	35,881,118	35,884,332
FED HOME LN DISCOUNT NT due 05/08/24	71,036,000	69,715,132	69,730,615
FED HOME LN DISCOUNT NT due 05/15/24	25,000,000	24,500,156	24,516,042
FED HOME LN DISCOUNT NT due 05/22/24	50,000,000	48,948,474	48,982,986
FREDDIE MAC DISCOUNT NT due 02/06/24	25,000,000	24,868,866	24,857,271
GTA FDG LLC DISC due 01/04/24	35,000,000	34,983,754	34,983,754
GTA FDG LLC DISC due 01/29/24	50,000,000	49,781,833	49,781,833
GTA FDG LLC DISC due 01/31/24	125,000,000	124,422,917	124,422,917
GTA FDG LLC DISC due 02/28/24	100,000,000	99,099,389	99,099,389
GTA FDG LLC DISC due 03/13/24	40,000,000	39,552,000	39,552,000
GTA FDG LLC DISC due 03/25/24	125,000,000	123,381,250	123,381,250
GTA FDG LLC DISC due 03/27/24	85,000,000	83,860,858	83,860,858
GTA FDG LLC DISC due 04/30/24	50,000,000	49,063,333	49,063,333
GTA FDG LLC DISC due 05/03/24	50,000,000	49,038,208	49,038,208
GTA FDG LLC DISC due 05/06/24	18,000,000	17,647,200	17,647,200
GTA FDG LLC DISC due 05/14/24	40,000,000	39,178,133	39,178,133
HER MAJESTY RGT CANA due 01/16/24	100,000,000	99,780,833	99,780,833
HER MAJESTY RGT CANA due 04/05/24	50,000,000	49,315,208	49,315,208
HER MAJESTY RGT CANA due 05/03/24	25,000,000	24,553,271	24,553,271
HSBC REPO due 01/02/24	600,000,000	600,000,000	600,000,000
JOHN DEERE CAPITAL C due 01/09/24	50,000,000	49,939,778	49,939,778
JOHN DEERE CAPITAL C due 01/12/24	75,000,000	74,875,104	74,875,104
JOHN DEERE CAPITAL C due 02/14/24	50,000,000	49,668,167	49,668,167
JOHN DEERE CAPITAL C due 03/13/24	35,000,000	34,626,200	34,626,200
KOCH INDS INC due 01/23/24	50,000,000	49,837,139	49,837,139
LVMH MOET HEN LV SE due 01/12/24	36,000,000	35,940,050	35,940,050
LVMH MOET HEN LV SE due 01/30/24	25,000,000	24,890,042	24,890,042
LVMH MOET HEN LV SE due 02/20/24	35,800,000	35,526,528	35,526,528
LVMH MOET HEN LV SE due 03/07/24	38,000,000	37,609,867	37,609,867
LVMH MOET HEN LV SE due 03/15/24	50,000,000	49,434,722	49,434,722
LVMH MOET HEN LV SE due 04/24/24	50,000,000	49,122,833	49,122,833
LVMH MOET HEN LV SE due 05/06/24	50,000,000	49,034,000	49,034,000



Cash Equivalent Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
LVMH MOET HEN LV SE due 05/17/24	50,000,000	48,940,153	48,940,153
LVMH MOET HEN LV SE due 05/22/24	130,000,000	127,161,972	127,161,972
LVMH MOET HEN LV SE due 06/05/24	25,000,000	24,398,750	24,398,750
LVMH MOET HEN LV SE due 06/06/24	11,500,000	11,224,160	11,224,160
LVMH MOET HEN LV SE due 06/10/24	39,600,000	38,645,431	38,645,431
LVMH MOET HEN LV SE due 06/17/24	30,000,000	29,224,400	29,224,400
LVMH MOET HEN LV SE due 06/20/24	7,500,000	7,306,200	7,306,200
LVMH MOET HEN LV SE due 10/04/24	14,250,000	13,654,623	13,654,623
METLIFE SHORT TERM FDG due 01/04/24	31,870,000	31,855,526	31,855,526
METLIFE SHORT TERM FDG due 01/12/24	10,800,000	10,782,147	10,782,147
METLIFE SHORT TERM FDG due 01/18/24	24,300,000	24,238,035	24,238,035
METLIFE SHORT TERM FDG due 01/30/24	93,423,000	93,013,388	93,013,388
METLIFE SHORT TERM FDG due 01/31/24	96,138,000	95,700,059	95,700,059
METLIFE SHORT TERM FDG due 02/23/24	42,339,000	42,001,158	42,001,158
METLIFE SHORT TERM FDG due 02/28/24	73,750,000	73,103,622	73,103,622
METLIFE SHORT TERM FDG due 03/22/24	66,100,000	65,284,243	65,284,243
METLIFE SHORT TERM FDG due 03/28/24	68,101,000	67,199,116	67,199,116
METLIFE SHORT TERM FDG due 04/30/24	60,000,000	58,902,000	58,902,000
MICROSOFT CORP due 01/04/24	100,000,000	99,955,458	99,955,458
MICROSOFT CORP due 01/12/24	34,000,000	33,944,523	33,944,523
MICROSOFT CORP due 01/16/24	100,000,000	99,777,083	99,777,083
MICROSOFT CORP due 01/26/24	50,000,000	49,813,889	49,813,889
MICROSOFT CORP due 01/31/24	50,000,000	49,776,667	49,776,667
MICROSOFT CORP due 02/28/24	50,000,000	49,567,417	49,567,417
MICROSOFT CORP due 03/08/24	60,000,000	59,398,117	59,398,117
MICROSOFT CORP due 04/30/24	275,000,000	270,081,667	270,081,667
NATIONAL SECS CLEARING due 01/04/24	100,000,000	99,954,708	99,954,708
NATIONAL SECS CLEARING due 02/01/24	104,000,000	103,512,103	103,512,103
NATIONAL SECS CLEARING due 02/15/24	50,000,000	49,658,750	49,658,750
NATIONAL SECS CLEARING due 02/28/24	100,000,000	99,121,139	99,121,139
NATIONAL SECS CLEARING due 03/28/24	50,000,000	49,341,458	49,341,458
NATIONAL SECS CLEARING due 04/18/24	50,000,000	49,173,500	49,173,500
NATIONAL SECS CLEARING due 05/03/24	50,000,000	49,060,417	49,060,417
NATIONAL SECS CLEARING due 05/07/24	50,000,000	49,029,861	49,029,861
NATWEST REPO due 01/02/24	100,000,000	100,000,000	100,000,000
NESTLE FIN FRANCE S. due 01/31/24	36,500,000	36,335,142	36,335,142
NEW YORK LIFE SHORT TERM FDG L due 02/09/24	30,000,000	29,821,900	29,821,900
OLD LINE FUNDING LLC due 01/16/24	50,000,000	49,885,208	49,885,208
OLD LINE FUNDING LLC due 01/30/24	90,000,000	89,601,089	89,601,089
OLD LINE FUNDING LLC due 02/15/24	50,000,000	49,655,000	49,655,000
OLD LINE FUNDING LLC due 02/28/24	95,000,000	94,151,750	94,151,750
OLD LINE FUNDING LLC due 03/08/24	50,000,000	49,484,472	49,484,472
OLD LINE FUNDING LLC due 03/15/24	50,000,000	49,428,556	49,428,556
OLD LINE FUNDING LLC due 03/28/24	100,000,000	98,649,083	98,649,083
OLD LINE FUNDING LLC due 04/10/24	100,000,000	98,438,889	98,438,889
OLD LINE FUNDING LLC due 05/08/24	50,000,000	48,999,111	48,999,111
OLD LINE FUNDING LLC due 05/15/24	50,000,000	48,978,125	48,978,125
OLD LINE FUNDING LLC due 05/28/24	25,000,000	24,434,722	24,434,722
ONTARIO TEACHERS FINAN due 07/30/24	50,000,000	48,364,750	48,364,750
ONTARIO TEACHERS FINAN due 08/15/24	46,000,000	44,427,899	44,427,899
ONTARIO TEACHERS FINAN due 08/28/24	30,000,000	28,930,000	28,930,000
ONTARIO TEACHERS FINAN due 09/13/24	82,000,000	78,878,080	78,878,080

Cash Equivalent Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
PEPSICO INC due 01/12/24	60,000,000	59,901,733	59,901,733
PEPSICO INC due 01/16/24	60,000,000	59,866,000	59,866,000
PEPSICO INC due 01/26/24	50,000,000	49,813,889	49,813,889
PEPSICO INC due 07/03/24	50,000,000	48,645,556	48,645,556
PFIZER INC due 04/08/24	36,000,000	35,473,740	35,473,740
PFIZER INC due 04/30/24	40,000,000	39,285,500	39,285,500
PFIZER INC due 05/28/24	60,000,000	58,665,533	58,665,533
PFIZER INC due 05/30/24	121,300,000	118,589,463	118,589,463
PFIZER INC due 05/31/24	21,450,000	20,969,556	20,969,556
PFIZER INC due 06/04/24	50,000,000	48,841,806	48,841,806
PFIZER INC due 06/10/24	50,000,000	48,794,736	48,794,736
PFIZER INC due 06/14/24	50,000,000	48,767,083	48,767,083
PFIZER INC due 06/20/24	50,000,000	48,722,250	48,722,250
PFIZER INC due 06/26/24	50,000,000	48,684,792	48,684,792
PRICOA SHT TRM FNDG LL due 01/08/24	50,000,000	49,950,708	49,950,708
PRICOA SHT TRM FNDG LL due 01/16/24	50,000,000	49,885,417	49,885,417
PRICOA SHT TRM FNDG LL due 04/05/24	50,000,000	49,267,708	49,267,708
PROCTOR GAMBLE AND CO due 01/09/24	50,000,000	49,940,444	49,940,444
PROCTOR GAMBLE AND CO due 01/30/24	100,000,000	99,568,222	99,568,222
PROCTOR GAMBLE AND CO due 01/31/24	100,000,000	99,553,333	99,553,333
PROCTOR GAMBLE AND CO due 02/09/24	12,500,000	12,427,010	12,427,010
PROV. BRITISH COLUMBIA due 01/26/24	22,600,000	22,516,506	22,516,506
PROV. BRITISH COLUMBIA due 02/26/24	30,000,000	29,749,167	29,749,167
PROV. BRITISH COLUMBIA due 03/04/24	35,300,000	34,967,033	34,967,033
PROV. BRITISH COLUMBIA due 03/05/24	36,900,000	36,549,696	36,549,696
PROV. BRITISH COLUMBIA due 03/11/24	50,000,000	49,479,861	49,479,861
PROV. BRITISH COLUMBIA due 03/13/24	75,900,000	75,087,870	75,087,870
PROV. BRITISH COLUMBIA due 04/12/24	52,200,000	51,398,382	51,398,382
PROV. BRITISH COLUMBIA due 05/01/24	14,175,000	13,920,582	13,920,582
PROV. BRITISH COLUMBIA due 05/10/24	69,500,000	68,154,217	68,154,217
PROV. BRITISH COLUMBIA due 05/13/24	50,500,000	49,503,719	49,503,719
PROV. BRITISH COLUMBIA due 06/07/24	59,635,000	58,224,268	58,224,268
PROVINCE OF ALBERTA due 05/03/24	282,000,000	276,862,222	276,862,222
PSP CAPITAL INC. due 01/12/24	50,000,000	49,916,889	49,916,889
PSP CAPITAL INC. due 01/30/24	50,000,000	49,781,694	49,781,694
PSP CAPITAL INC. due 02/15/24	40,750,000	40,472,391	40,472,391
PSP CAPITAL INC. due 02/28/24	50,000,000	49,562,986	49,562,986
PSP CAPITAL INC. due 05/22/24	100,000,000	97,868,028	97,868,028
PSP CAPITAL INC. due 05/30/24	50,000,000	48,877,083	48,877,083
QUEBEC GOVT due 01/08/24	62,250,000	62,185,061	62,185,061
QUEBEC GOVT due 01/30/24	50,000,000	49,785,722	49,785,722
QUEBEC GOVT due 02/01/24	100,000,000	99,540,167	99,540,167
QUEBEC GOVT due 02/09/24	50,000,000	49,710,750	49,710,750
QUEBEC GOVT due 02/28/24	100,000,000	99,140,472	99,140,472
QUEBEC GOVT due 03/01/24	25,000,000	24,777,500	24,777,500
QUEBEC GOVT due 03/13/24	75,000,000	74,190,750	74,190,750
THUNDER BAY FNDNG LLC due 01/16/24	50,000,000	49,885,208	49,885,208
THUNDER BAY FNDNG LLC due 02/14/24	50,000,000	49,662,667	49,662,667
THUNDER BAY FNDNG LLC due 02/15/24	30,000,000	29,792,625	29,792,625
THUNDER BAY FNDNG LLC due 02/26/24	50,000,000	49,568,333	49,568,333
THUNDER BAY FNDNG LLC due 02/28/24	100,000,000	99,108,250	99,108,250
THUNDER BAY FNDNG LLC due 03/08/24	50,000,000	49,484,472	49,484,472

Cash Equivalent Securities

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
THUNDER BAY FNDNG LLC due 03/22/24	50,000,000	49,374,500	49,374,500
THUNDER BAY FNDNG LLC due 03/28/24	50,000,000	49,333,000	49,333,000
THUNDER BAY FNDNG LLC due 04/10/24	50,000,000	49,225,000	49,225,000
THUNDER BAY FNDNG LLC due 04/19/24	60,000,000	58,980,850	58,980,850
THUNDER BAY FNDNG LLC due 05/16/24	20,000,000	19,573,867	19,573,867
THUNDER BAY FNDNG LLC due 06/12/24	25,000,000	24,381,958	24,381,958
TORONTO DOMINION BANK due 06/14/24	50,000,000	48,739,583	48,739,583
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 04/30/24	100,000,000	100,000,000	100,000,000
TORONTO DOMINION BK due 07/03/24	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 09/06/24	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 09/30/24	100,000,000	100,000,000	100,000,000
TOYOTA MOTOR CREDIT due 02/14/24	50,000,000	49,661,444	49,661,444
TOYOTA MOTOR CREDIT due 02/28/24	150,000,000	148,649,889	148,649,889
TOYOTA MOTOR CREDIT due 03/25/24	50,000,000	49,344,333	49,344,333
TOYOTA MOTOR CREDIT due 04/30/24	50,000,000	49,066,667	49,066,667
TOYOTA MOTOR CREDIT due 05/08/24	50,000,000	49,009,778	49,009,778
TOYOTA MOTOR CREDIT due 05/15/24	50,000,000	48,955,625	48,955,625
TOYOTA MOTOR CREDIT due 05/16/24	50,000,000	48,947,889	48,947,889
U.S. TREASURY BILL due 01/04/24	190,000,000	189,916,674	189,916,674
U.S. TREASURY BILL due 01/09/24	8,078,000	8,068,625	8,068,625
U.S. TREASURY BILL due 01/11/24	50,000,000	49,927,472	49,927,472
U.S. TREASURY BILL due 01/18/24	50,000,000	49,876,608	49,876,608
U.S. TREASURY BILL due 01/25/24	100,000,000	99,649,450	99,649,450
U.S. TREASURY BILL due 01/30/24	25,000,000	24,894,500	24,894,500
U.S. TREASURY BILL due 02/01/24	100,000,000	99,549,233	99,549,233
U.S. TREASURY BILL due 02/15/24	250,000,000	248,347,313	248,347,313
U.S. TREASURY BILL due 02/22/24	50,000,000	49,617,439	49,617,439
U.S. TREASURY BILL due 03/07/24	50,000,000	49,513,938	49,513,938
U.S. TREASURY BILL due 03/28/24	150,000,000	148,091,933	148,091,933
U.S. TREASURY BILL due 05/02/24	25,000,000	24,563,274	24,563,274
U.S. TREASURY BILL due 05/30/24	75,000,000	73,408,813	73,408,813
WELLS FARGO BANK NA due 11/15/24	100,000,000	100,000,000	100,000,000
WELLS FARGO BANK NA due 11/26/24	100,000,000	100,000,000	100,000,000
WELLS FARGO BANK NA due 11/29/24	100,000,000	100,000,000	100,000,000

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