



Public Markets Asset Listing
As of June 30, 2024

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
Total Domestic Equity Securities		332,840,363	18,231,973,253	32,338,246,327
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01		198,129	2,244,098	1,886,188
10X GENOMICS INC CLASS A COMMON STOCK		100,865	10,393,523	1,961,824
1ST SOURCE CORP COMMON STOCK		16,032	826,069	859,636
23ANDME HOLDING CO CLASS A COMMON STOCK USD.0001		12,152	32,315	4,754
2SEVENTY BIO INC COMMON STOCK USD.0001		53,666	318,598	206,614
2U INC COMMON STOCK USD.001		134	128,273	687
374WATER INC COMMON STOCK USD.001		1,644	4,468	1,973
3D SYSTEMS CORP COMMON STOCK USD.001		5,631	102,269	17,287
3M CO COMMON STOCK USD.01		274,531	39,552,005	28,054,323
4D MOLECULAR THERAPEUTICS INC COMMON STOCK USD.0001		58,868	977,688	1,235,639
5E ADVANCED MATERIALS INC COMMON STOCK USD.01		1,784	26,764	2,159
89BIO INC COMMON STOCK USD.001		3,141	57,251	25,159
8X8 INC COMMON STOCK USD.001		619,755	4,667,531	1,375,856
908 DEVICES INC COMMON STOCK		671	15,531	3,456
A MARK PRECIOUS METALS INC COMMON STOCK USD.01		909	22,899	29,424
A10 NETWORKS INC COMMON STOCK USD.00001		165,664	1,563,993	2,294,446
AADI BIOSCIENCE INC COMMON STOCK USD.0001		484	5,889	707
AAON INC COMMON STOCK USD.004		3,055	93,993	266,518
AAR CORP COMMON STOCK USD1.0		14,198	633,477	1,032,195
AARON S CO INC/THE COMMON STOCK USD.5		96,307	1,068,267	961,144
ABACUS LIFE INC COMMON STOCK USD.0001		62,423	499,384	539,959
ABBOTT LABORATORIES COMMON STOCK		908,205	60,783,665	94,371,582
ABBVIE INC COMMON STOCK USD.01		1,019,798	88,090,826	174,915,753
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01		13,845	1,647,987	2,462,195
ABM INDUSTRIES INC COMMON STOCK USD.01		2,835	84,293	143,366
ACACIA RESEARCH CORP COMMON STOCK USD.001		3,109	11,982	15,576
ACADEMY SPORTS + OUTDOORS INC COMMON STOCK USD.01		15,132	743,302	805,779
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01		74,287	3,898,780	5,017,344
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001		140,175	2,611,902	2,277,844
ACADIA REALTY TRUST REIT USD.001		113,341	1,962,725	2,031,071
ACCEL ENTERTAINMENT INC COMMON STOCK USD.0001		2,724	27,542	27,948
ACCENTURE PLC CL A COMMON STOCK USD.0000225		358,049	60,719,389	108,635,647
ACCO BRANDS CORP COMMON STOCK USD.01		3,569	29,764	16,774
ACCOLADE INC COMMON STOCK		2,996	95,910	10,726
ACURAY INC COMMON STOCK USD.001		4,264	15,598	7,760
ACELYRIN INC COMMON STOCK USD.00001		6,153	51,633	27,135
ACI WORLDWIDE INC COMMON STOCK USD.005		338,167	9,677,659	13,388,032
ACLARIS THERAPEUTICS INC COMMON STOCK USD.00001		2,497	37,952	2,747
ACM RESEARCH INC CLASS A COMMON STOCK USD.0001		2,271	36,437	52,369
ACNB CORP COMMON STOCK USD2.5		330	10,745	11,969
ACRIVON THERAPEUTICS INC COMMON STOCK		590	11,009	3,422
ACTINIUM PHARMACEUTICALS INC COMMON STOCK USD.01		728	5,313	5,387
ACUTITY BRANDS INC COMMON STOCK USD.01		21,190	3,259,671	5,116,114
ACUSHNET HOLDINGS CORP COMMON STOCK USD.001		1,368	44,193	86,841
ACV AUCTIONS INC A COMMON STOCK USD.001		301,848	4,299,809	5,508,726
ADAPTHEALTH CORP COMMON STOCK		206,393	2,288,012	2,063,930
ADAPTIVE BIOTECHNOLOGIES COMMON STOCK USD.0001		55,667	479,739	201,515
ADDUS HOMECARE CORP COMMON STOCK USD.001		10,288	1,013,198	1,194,540
ADEIA INC COMMON STOCK		39,854	478,257	445,767
ADICET BIO INC COMMON STOCK USD.0001		2,399	24,764	2,903
ADIENT PLC COMMON STOCK USD.001		255,777	9,138,796	6,320,250
ADMA BIOLOGICS INC COMMON STOCK USD.0001		10,283	27,059	114,964
ADOBE INC COMMON STOCK USD.0001		264,971	67,105,143	147,201,989
ADT INC COMMON STOCK USD.01		321,938	2,219,215	2,446,729
ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		66,901	2,430,934	4,563,317
ADTRAN HOLDINGS INC COMMON STOCK		3,346	63,299	17,600
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		31,250	4,839,339	1,979,063
ADVANCED DRAINAGE SYSTEMS INC COMMON STOCK USD.01		51,455	6,699,277	8,252,867
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001		5,436	498,711	591,219
ADVANCED MICRO DEVICES COMMON STOCK USD.01		1,032,936	55,417,970	167,552,549
ADVANSIX INC COMMON STOCK USD.01		1,154	25,192	26,450
ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001		83,096	371,631	267,569

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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
AECOM COMMON STOCK USD.01		154,867	8,825,513	13,649,977
AEHR TEST SYSTEMS COMMON STOCK USD.01		23,810	370,621	265,958
AEROVATE THERAPEUTICS INC COMMON STOCK USD.0001		342	5,585	568
AEROVIRONMENT INC COMMON STOCK USD.0001		1,209	89,409	220,231
AERSALE CORP COMMON STOCK USD.0001		1,421	21,146	9,833
AES CORP COMMON STOCK USD.01		655,299	10,600,251	11,513,603
AEVA TECHNOLOGIES INC COMMON STOCK USD.0001		843	30,853	2,124
AFC GAMMA INC REIT USD.01		958	18,819	11,688
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		16,884	2,123,833	2,637,787
AFFIRM HOLDINGS INC COMMON STOCK USD.00001		163,036	6,232,343	4,925,318
AFLAC INC COMMON STOCK USD.1		385,685	17,117,939	34,445,527
AGCO CORP COMMON STOCK USD.01		63,507	5,218,949	6,216,065
AGENUS INC COMMON STOCK USD.01		3,477	79,765	58,240
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		145,774	9,954,015	18,896,684
AGILON HEALTH INC COMMON STOCK USD.01		153,923	3,608,894	1,006,656
AGILYSYS INC COMMON STOCK USD.3		16,283	1,143,028	1,695,712
AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001		15,221	668,486	656,330
AGNC INVESTMENT CORP REIT USD.01		356,522	5,447,150	3,401,220
AGREE REALTY CORP REIT USD.0001		56,482	3,614,375	3,498,495
AIR LEASE CORP COMMON STOCK USD.01		98,361	3,554,035	4,675,098
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		162,042	31,665,277	41,814,938
AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01		86,117	1,465,616	1,194,443
AIRBNB INC CLASS A COMMON STOCK USD.0001		268,916	31,219,643	40,775,733
AIRSCULPT TECHNOLOGIES INC COMMON STOCK USD.001		263	2,080	1,052
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		79,738	5,594,632	7,182,799
AKERO THERAPEUTICS INC COMMON STOCK USD.0001		30,966	769,360	726,462
AKOUSTIS TECHNOLOGIES INC COMMON STOCK USD.001		2,783	17,030	367
AKOYA BIOSCIENCES INC COMMON STOCK USD.00001		467	4,648	1,093
ALAMO GROUP INC COMMON STOCK USD.1		444	50,878	76,812
ALARM.COM HOLDINGS INC COMMON STOCK		21,752	1,265,917	1,382,122
ALASKA AIR GROUP INC COMMON STOCK USD.01		94,301	5,484,350	3,809,760
ALBANY INTL CORP CL A COMMON STOCK USD.001		1,372	96,031	115,865
ALBEMARLE CORP COMMON STOCK USD.01		59,019	7,099,956	5,637,495
ALBERTSONS COS INC CLASS A COMMON STOCK USD.01		276,938	5,736,285	5,469,526
ALCOA CORP COMMON STOCK USD.01		90,235	3,507,369	3,589,548
ALDEYRA THERAPEUTICS INC COMMON STOCK USD.001		1,981	14,101	6,557
ALECTOR INC COMMON STOCK USD.0001		3,282	60,101	14,900
ALERUS FINANCIAL CORP COMMON STOCK USD1.0		810	17,260	15,884
ALEXANDER + BALDWIN INC REIT		26,392	447,904	447,608
ALEXANDER S INC REIT USD1.0		90	27,350	20,237
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		86,588	12,299,818	10,128,198
ALICO INC COMMON STOCK USD1.0		455	12,674	11,789
ALIGHT INC CLASS A COMMON STOCK USD.0001		685,143	5,801,285	5,056,355
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		50,087	11,261,762	12,092,504
ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001		154,011	1,521,263	1,204,366
ALKAMI TECHNOLOGY INC COMMON STOCK USD.001		105,923	1,662,699	3,016,687
ALKERMES PLC COMMON STOCK USD.01		173,813	4,599,876	4,188,893
ALLAKOS INC COMMON STOCK USD.001		3,274	13,685	3,274
ALLBIRDS INC CL A COMMON STOCK USD.0001		5,283	21,466	2,642
ALLEGIANT TRAVEL CO COMMON STOCK USD.001		688	73,695	34,558
ALLEGION PLC COMMON STOCK USD.01		45,042	3,645,544	5,321,712
ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01		77,159	2,115,726	2,178,970
ALLETE INC COMMON STOCK		25,627	1,430,463	1,597,843
ALLIANT ENERGY CORP COMMON STOCK USD.01		127,707	5,681,543	6,500,286
ALLIENT INC COMMON STOCK		9,317	241,348	235,441
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01		114,050	4,630,256	8,656,395
ALLOGENE THERAPEUTICS INC COMMON STOCK USD.001		3,754	66,065	8,747
ALLOVIR INC COMMON STOCK		2,195	33,167	1,588
ALLSTATE CORP COMMON STOCK USD.01		234,152	25,502,876	37,384,708
ALLY FINANCIAL INC COMMON STOCK USD.01		174,699	4,427,401	6,930,309
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01		80,534	8,432,373	19,569,762
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK		99,407	2,979,148	3,714,840
ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01		2,567	396,915	720,121

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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
ALPHABET INC CL A COMMON STOCK USD.001		3,613,001	225,400,690	658,108,132
ALPHABET INC CL C COMMON STOCK USD.001		2,951,736	170,312,215	541,407,417
ALPHATEC HOLDINGS INC COMMON STOCK USD.0001		4,261	44,884	44,527
ALPINE INCOME PROPERTY TRUST REIT USD.01		711	11,625	11,063
ALTA EQUIPMENT GROUP INC COMMON STOCK USD.0001		993	11,881	7,984
ALTAIR ENGINEERING INC A COMMON STOCK		23,035	1,502,163	2,259,273
ALTI GLOBAL INC COMMON STOCK USD.0001		1,546	11,577	8,055
ALTIMMUNE INC COMMON STOCK USD.0001		2,965	18,018	19,717
ALTRIA GROUP INC COMMON STOCK USD.333		891,732	53,290,334	40,618,393
ALTUS POWER INC COMMON STOCK USD.0001		3,723	23,090	14,594
ALX ONCOLOGY HOLDINGS INC COMMON STOCK USD.001		17,454	151,395	105,248
AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01		42,476	633,259	1,163,842
AMAZON.COM INC COMMON STOCK USD.01		5,756,287	454,019,608	1,112,402,463
AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01		1,924	36,209	24,666
AMBARELLA INC COMMON STOCK USD.00045		1,659	114,445	89,503
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01		106,126	2,686,977	528,507
AMC NETWORKS INC A COMMON STOCK		1,569	43,617	15,157
AMCOR PLC COMMON STOCK USD.01		728,264	7,355,555	7,122,422
AMDOCS LTD COMMON STOCK GBP.0001		78,777	4,978,337	6,217,081
AMEDISYS INC COMMON STOCK USD.001		15,377	2,954,783	1,411,609
AMER SPORTS INC COMMON STOCK		165,096	2,320,016	2,075,257
AMERANT BANCORP INC COMMON STOCK USD.1		1,076	27,563	24,425
AMEREN CORPORATION COMMON STOCK USD.01		165,944	11,018,823	11,800,278
AMERESCO INC CL A COMMON STOCK USD.0001		1,409	41,441	40,593
AMERICA S CAR MART INC COMMON STOCK USD.01		259	20,833	15,594
AMERICAN AIRLINES GROUP INC COMMON STOCK		504,043	12,923,703	5,710,807
AMERICAN ASSETS TRUST INC REIT USD.01		41,556	915,822	930,023
AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01		58,087	475,244	406,028
AMERICAN COASTAL INSURANCE C COMMON STOCK USD.0001		569	2,616	6,003
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01		8,110	134,342	161,876
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		262,900	19,350,034	23,066,846
AMERICAN EXPRESS CO COMMON STOCK USD.2		328,805	31,506,269	76,134,798
AMERICAN FINANCIAL GROUP INC COMMON STOCK		44,585	3,690,934	5,484,847
AMERICAN HEALTHCARE REIT INC REIT USD.01		152,040	1,970,442	2,221,304
AMERICAN HOMES 4 RENT A REIT USD.01		221,607	6,562,848	8,234,916
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		534,784	28,182,055	39,702,364
AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01		3,000	49,390	52,740
AMERICAN REALTY INVESTORS IN COMMON STOCK USD.01		45	819	639
AMERICAN SOFTWARE INC CL A COMMON STOCK USD.1		1,596	20,516	14,571
AMERICAN STATES WATER CO COMMON STOCK		1,634	96,923	118,579
AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01		83,605	964,921	1,955,521
AMERICAN TOWER CORP REIT USD.01		262,466	42,989,976	51,018,141
AMERICAN VANGUARD CORP COMMON STOCK USD.1		1,023	16,835	8,798
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		97,212	9,432,295	12,555,902
AMERICAN WELL CORP CLASS A COMMON STOCK USD.01		10,722	120,464	3,483
AMERICAN WOODMARK CORP COMMON STOCK		10,106	803,440	794,332
AMERICOLD REALTY TRUST INC REIT USD.01		143,883	4,735,358	3,674,772
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		61,994	9,742,143	26,483,217
AMERIS BANCORP COMMON STOCK USD1.0		89,323	3,322,767	4,497,413
AMERISAFE INC COMMON STOCK USD.01		831	34,495	36,473
AMES NATIONAL CORP COMMON STOCK USD2.0		227	4,122	4,651
AMETEK INC COMMON STOCK USD.01		155,640	14,610,578	25,946,744
AMGEN INC COMMON STOCK USD.0001		281,978	49,612,857	88,104,026
AMICUS THERAPEUTICS INC COMMON STOCK USD.01		256,715	3,392,034	2,546,613
AMKOR TECHNOLOGY INC COMMON STOCK USD.001		61,030	1,225,001	2,442,421
AMMO INC COMMON STOCK		4,169	30,177	7,004
AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01		44,226	2,616,733	2,265,698
AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01		86,819	506,979	551,301
AMPHASTAR PHARMACEUTICALS INC COMMON STOCK USD.0001		1,643	36,939	65,720
AMPHENOL CORP CL A COMMON STOCK USD.001		582,080	12,643,292	39,214,730
AMPLIFY ENERGY CORP COMMON STOCK		123,135	821,025	834,855
AMPLITUDE INC CLASS A COMMON STOCK USD.00001		186,496	2,111,867	1,659,814
AMYLYX PHARMACEUTICALS INC COMMON STOCK USD.0001		2,190	59,795	4,161

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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
ANALOG DEVICES INC COMMON STOCK USD.167		300,920	25,688,469	68,687,999
ANAPTSBIO INC COMMON STOCK USD.001		957	39,923	23,982
ANAVEX LIFE SCIENCES CORP COMMON STOCK USD.001		3,459	35,994	14,597
ANDERSONS INC/THE COMMON STOCK		60,226	2,075,785	2,987,210
ANGEL OAK MORTGAGE REIT INC REIT USD.01		315	4,463	4,127
ANGI INC COMMON STOCK		956,261	2,411,514	1,836,021
ANGIODYNAMICS INC COMMON STOCK USD.01		1,858	30,497	11,241
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001		4,039	255,982	257,204
ANIIKA THERAPEUTICS INC COMMON STOCK USD.01		685	17,751	17,351
ANNALY CAPITAL MANAGEMENT IN REIT USD.01		289,858	10,447,876	5,524,693
ANNEXON INC COMMON STOCK		5,468	29,425	26,793
ANSYS INC COMMON STOCK USD.01		43,557	6,799,872	14,003,576
ANTERIX INC COMMON STOCK USD.0001		658	28,177	26,050
ANTERO MIDSTREAM CORP COMMON STOCK		166,434	1,681,480	2,453,237
ANTERO RESOURCES CORP COMMON STOCK USD.01		141,439	4,541,336	4,615,155
ANYWHERE REAL ESTATE INC COMMON STOCK USD.01		4,701	114,672	15,560
AON PLC CLASS A COMMON STOCK		106,522	16,757,631	31,272,729
APA CORP COMMON STOCK USD.625		220,422	9,623,180	6,489,224
APARTMENT INVT + MGMT CO A REIT USD.01		6,429	135,890	53,296
APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001		68,471	5,164,609	2,626,548
API GROUP CORP COMMON STOCK USD.0001		58,554	1,724,922	2,203,387
APOGEE ENTERPRISES INC COMMON STOCK USD.333		6,789	312,563	426,587
APOGEE THERAPEUTICS INC COMMON STOCK USD.00001		16,501	463,800	649,314
APOLLO COMMERCIAL REAL ESTAT REIT USD.01		6,156	91,261	60,267
APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001		280,844	15,349,334	33,159,251
APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001		1,826	72,567	74,063
APPFOLIO INC A COMMON STOCK USD.0001		8,201	1,416,783	2,005,719
APPIAN CORP A COMMON STOCK USD.0001		1,762	86,186	54,375
APPLE HOSPITALITY REIT INC REIT NPV		181,283	2,860,685	2,635,855
APPLE INC COMMON STOCK USD.00001		8,642,103	527,732,868	1,820,199,734
APPLIED DIGITAL CORP COMMON STOCK USD.001		396,244	2,333,670	2,357,652
APPLIED INDUSTRIAL TECH INC COMMON STOCK		16,836	1,293,737	3,266,184
APPLIED MATERIALS INC COMMON STOCK USD.01		441,895	21,796,198	104,282,801
APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001		65,595	846,044	543,783
APPOLOVIN CORP CLASS A COMMON STOCK USD.00003		100,517	3,980,675	8,365,025
APTARGROUP INC COMMON STOCK USD.01		33,434	3,075,316	4,707,842
APTIV PLC COMMON STOCK USD.01		341,052	29,419,940	24,016,882
ARAMARK COMMON STOCK USD.01		385,978	9,700,929	13,130,972
ARBOR REALTY TRUST INC REIT USD.01		7,671	101,365	110,079
ARbutus BIOPHARMA CORP COMMON STOCK		5,329	16,498	16,467
ARCADIUM LITHIUM PLC COMMON STOCK USD1.0		341,746	2,403,561	1,148,267
ARCBEST CORP COMMON STOCK USD.01		5,813	413,657	622,456
ARCELLX INC COMMON STOCK USD.001		1,738	40,212	95,920
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		184,616	6,387,051	18,625,908
ARCHER AVIATION INC A COMMON STOCK USD.0001		7,189	28,089	25,305
ARCHER DANIELS MIDLAND CO COMMON STOCK		290,928	15,190,509	17,586,598
ARCHROCK INC COMMON STOCK USD.01		6,077	55,719	122,877
ARCOSA INC COMMON STOCK USD.01		22,568	1,411,766	1,882,397
ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001		1,132	50,424	27,564
ARCUS BIOSCIENCES INC COMMON STOCK USD.0001		12,906	276,259	196,558
ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001		3,642	52,435	33,871
ARDAGH GROUP SA COMMON STOCK EUR.01		10,878	189,504	92,463
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01		90,490	731,992	307,666
ARDELYX INC COMMON STOCK USD.000001		9,749	36,840	72,240
ARDMORE SHIPPING CORP COMMON STOCK USD.01		56,445	729,502	1,271,706
ARES COMMERCIAL REAL ESTATE REIT USD.01		2,684	36,369	17,849
ARES MANAGEMENT CORP A COMMON STOCK		91,175	5,389,336	12,151,804
ARGAN INC COMMON STOCK USD.15		13,267	609,219	970,614
ARHAUS INC COMMON STOCK USD.001		49,013	495,424	830,280
ARIS WATER SOLUTIONS INC A COMMON STOCK USD.0000001		29,277	395,086	458,771
ARISTA NETWORKS INC COMMON STOCK USD.0001		138,438	9,910,676	48,519,750
ARKO CORP COMMON STOCK USD.0001		4,089	38,731	25,638
ARLO TECHNOLOGIES INC COMMON STOCK USD.001		578,483	3,916,958	7,543,418

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ARMADA HOFFLER PROPERTIES IN REIT USD.01	2,785	33,850	30,886
ARMOUR RESIDENTIAL REIT INC REIT USD.0001	2,034	76,794	39,419
ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	60,914	4,921,871	6,897,901
ARRAY TECHNOLOGIES INC COMMON STOCK USD.001	6,602	132,617	67,737
ARRIVENT BIOPHARMA INC COMMON STOCK USD.0001	258	5,030	4,786
ARROW ELECTRONICS INC COMMON STOCK USD1.0	116,051	10,166,438	14,014,319
ARROW FINANCIAL CORP COMMON STOCK USD1.0	770	18,805	20,059
ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001	5,112	146,060	132,861
ARS PHARMACEUTICALS INC COMMON STOCK USD.0001	649	3,967	5,523
ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	355	14,409	12,482
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	106,984	9,816,070	27,742,021
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	9,379	384,640	387,071
ARTIVION INC COMMON STOCK USD.01	1,604	26,804	41,143
ARVINAS INC COMMON STOCK USD.001	36,499	1,169,311	971,603
ASANA INC CL A COMMON STOCK USD.00001	3,439	181,522	48,112
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	17,834	1,403,199	4,063,834
ASGN INC COMMON STOCK USD.01	41,998	3,370,291	3,702,964
ASHLAND INC COMMON STOCK	38,102	3,007,249	3,600,258
ASPEN AEROGELS INC COMMON STOCK USD.00001	117,618	1,625,883	2,805,189
ASPEN TECHNOLOGY INC COMMON STOCK	13,584	2,456,851	2,698,190
ASSERTIO HOLDINGS INC COMMON STOCK	3,541	19,435	4,391
ASSETMARK FINANCIAL HOLDINGS COMMON STOCK USD.001	998	26,156	34,481
ASSOCIATED BANC CORP COMMON STOCK USD.01	63,480	1,320,899	1,342,602
ASSURANT INC COMMON STOCK USD.01	26,226	2,557,975	4,360,073
ASSURED GUARANTY LTD COMMON STOCK USD.01	28,191	1,097,584	2,174,936
AST SPACEMOBILE INC COMMON STOCK USD.0001	5,321	33,290	61,777
ASTEC INDUSTRIES INC COMMON STOCK USD.2	47,333	1,781,389	1,403,897
ASTRIA THERAPEUTICS INC COMMON STOCK USD.001	2,072	22,542	18,855
ASTRONICS CORP COMMON STOCK USD.01	1,040	18,108	20,831
ASURE SOFTWARE INC COMMON STOCK USD.01	842	9,536	7,073
AT&T INC COMMON STOCK USD1.0	4,232,310	101,786,490	80,879,444
ATARIA BIOTHERAPEUTICS INC COMMON STOCK USD.0001	157	74,307	1,335
ATEA PHARMACEUTICALS INC COMMON STOCK USD.001	3,559	66,746	11,780
ATI INC COMMON STOCK USD.1	44,442	2,411,269	2,464,309
ATKORE INC COMMON STOCK USD.01	1,639	86,889	221,150
ATLANTA BRAVES HOLDINGS IN A COMMON STOCK USD.01	550	10,626	22,732
ATLANTA BRAVES HOLDINGS IN C COMMON STOCK USD.01	1,977	53,321	77,973
ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33	74,574	2,611,492	2,449,756
ATLANTICUS HOLDINGS CORP COMMON STOCK	131	4,654	3,692
ATLAS ENERGY SOLUTIONS INC COMMON STOCK	21,008	440,458	418,689
ATLASSIAN CORP CL A COMMON STOCK USD.00001	195,217	30,755,326	34,529,983
ATMOS ENERGY CORP COMMON STOCK	75,666	7,055,171	8,826,439
ATMUS FILTRATION TECHNOLOGIE COMMON STOCK	106,630	2,314,272	3,068,811
ATN INTERNATIONAL INC COMMON STOCK USD.01	424	20,662	9,667
ATOMERA INC COMMON STOCK USD.001	1,001	18,815	3,814
ATRICURE INC COMMON STOCK USD.001	86,513	2,273,525	1,969,901
ATRION CORPORATION COMMON STOCK USD.1	61	32,643	27,598
AURA BIOSCIENCES INC COMMON STOCK USD.00001	1,551	19,619	11,726
AURINIA PHARMACEUTICALS INC COMMON STOCK	5,888	64,840	33,620
AURORA INNOVATION INC COMMON STOCK USD.0001	14,604	36,107	40,453
AUTODESK INC COMMON STOCK USD.01	139,961	22,403,705	34,633,349
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	206,510	26,725,151	49,291,872
AUTONATION INC COMMON STOCK USD.01	24,917	1,925,488	3,971,271
AUTOZONE INC COMMON STOCK USD.01	11,595	11,758,162	34,368,740
AVALONBAY COMMUNITIES INC REIT USD.01	70,680	12,786,811	14,622,985
AVANGRID INC COMMON STOCK USD.01	37,131	1,691,745	1,319,264
AVANOS MEDICAL INC COMMON STOCK USD.01	46,931	1,411,307	934,866
AVANTOR INC COMMON STOCK USD.01	687,864	15,545,013	14,582,717
AVEANNA HEALTHCARE HOLDINGS COMMON STOCK USD.01	2,275	22,465	6,279
AVEPOINT INC COMMON STOCK USD.0001	6,829	38,858	71,158
AVERY DENNISON CORP COMMON STOCK USD1.0	47,717	5,165,139	10,433,322
AVIAT NETWORKS INC COMMON STOCK USD.01	451	15,428	12,939
AVID BIOSERVICES INC COMMON STOCK USD.001	2,707	30,961	19,328

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
AVIDITY BIOSCIENCES INC COMMON STOCK		29,782	909,156	1,216,595
AVIXCHANGE HOLDINGS INC COMMON STOCK USD.001		6,474	58,327	78,076
AVIENT CORP COMMON STOCK USD.01		31,226	1,013,845	1,363,015
AVIS BUDGET GROUP INC COMMON STOCK USD.01		9,968	1,581,278	1,041,855
AVISTA CORP COMMON STOCK		176,310	6,896,925	6,102,089
AVITA MEDICAL INC COMMON STOCK		1,101	17,488	8,720
AVNET INC COMMON STOCK USD1.0		96,406	4,215,756	4,963,945
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0		323,226	9,213,019	11,044,632
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001		8,781	688,126	1,248,570
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		46,131	2,615,801	3,259,155
AXOGEN INC COMMON STOCK USD.01		159,821	1,955,874	1,157,104
AXON ENTERPRISE INC COMMON STOCK USD.00001		80,598	10,483,956	23,715,156
AXONICS INC COMMON STOCK USD.0001		2,152	106,551	144,679
AXOS FINANCIAL INC COMMON STOCK USD.01		73,142	1,588,831	4,180,065
AXSOME THERAPEUTICS INC COMMON STOCK USD.0001		40,986	2,829,617	3,299,373
AZEK CO INC/THE COMMON STOCK		126,522	4,070,498	5,330,372
AZENTA INC COMMON STOCK USD.01		29,023	2,610,942	1,527,190
AZZ INC COMMON STOCK USD1.0		12,769	1,027,983	986,405
B. RILEY FINANCIAL INC COMMON STOCK USD.0001		853	28,257	15,047
B+G FOODS INC COMMON STOCK USD.01		3,546	92,101	28,652
BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01		3,074	23,724	4,457
BADGER METER INC COMMON STOCK USD1.0		1,283	76,199	239,087
BAKER HUGHES CO COMMON STOCK USD.0001		572,019	16,671,149	20,117,908
BAKKT HOLDINGS INC COMMON STOCK USD.0001		90	5,335	1,703
BALCHEM CORP COMMON STOCK USD.0667		1,390	128,592	213,991
BALL CORP COMMON STOCK		165,075	8,008,754	9,907,802
BALLY S CORP COMMON STOCK USD.01		1,536	55,803	18,386
BANC OF CALIFORNIA INC COMMON STOCK USD.01		205,389	2,528,996	2,624,871
BANCFIRST CORP COMMON STOCK USD1.0		1,010	62,759	88,577
BANCO LATINOAMERICANO COME E COMMON STOCK		36,194	818,507	1,073,876
BANCORP INC/THE COMMON STOCK USD1.0		2,309	35,390	87,188
BANDWIDTH INC CLASS A COMMON STOCK USD.001		1,162	97,711	19,615
BANK FIRST CORP COMMON STOCK USD1.0		416	30,079	34,357
BANK OF AMERICA CORP COMMON STOCK USD.01		3,977,953	101,541,037	158,203,191
BANK OF HAWAII CORP COMMON STOCK USD.01		1,736	75,501	99,317
BANK OF MARIN BANCORP/CA COMMON STOCK		761	26,147	12,321
BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0		119,965	3,844,059	4,213,171
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		447,898	20,890,842	26,824,611
BANK OZK COMMON STOCK		107,261	3,973,482	4,397,701
BANK7 CORP COMMON STOCK USD.01		110	2,416	3,443
BANKUNITED INC COMMON STOCK USD.01		39,634	1,417,456	1,160,087
BANKWELL FINANCIAL GROUP INC COMMON STOCK NPV		176	5,329	4,465
BANNER CORPORATION COMMON STOCK USD.01		71,931	3,581,397	3,570,655
BAR HARBOR BANKSHARES COMMON STOCK USD2.0		691	19,775	18,574
BARK INC COMMON STOCK USD.0001		4,773	8,376	8,639
BARNES GROUP INC COMMON STOCK USD.01		102,913	3,395,231	4,261,627
BARRETT BUSINESS SVCS INC COMMON STOCK USD.01		12,916	311,466	423,257
BATH + BODY WORKS INC COMMON STOCK USD.5		127,817	4,942,305	4,991,254
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		362,453	21,880,352	12,124,053
BAYCOM CORP COMMON STOCK		9,098	184,723	185,144
BCB BANCORP INC COMMON STOCK		457	7,517	4,858
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		21,008	1,258,187	1,901,224
BEAM THERAPEUTICS INC COMMON STOCK USD.01		11,232	350,140	263,166
BEAUTY HEALTH CO/THE COMMON STOCK USD.0001		3,501	66,165	6,722
BEAZER HOMES USA INC COMMON STOCK USD.001		1,245	23,669	34,213
BECTON DICKINSON AND CO COMMON STOCK USD1.0		145,658	30,486,907	34,041,731
BEL FUSE INC CL B COMMON STOCK USD.1		6,121	301,228	399,334
BELDEN INC COMMON STOCK USD.01		42,838	2,155,833	4,018,204
BELLRING BRANDS INC COMMON STOCK USD.01		46,394	2,523,851	2,650,953
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		4,916	170,805	193,985
BENSON HILL INC COMMON STOCK USD.0001		9,712	30,534	1,480
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01		98,533	5,253,757	4,863,589
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		1,038,826	207,265,187	422,594,417

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		1,922	53,771	43,822
BERRY CORP COMMON STOCK USD.001		593,552	5,253,355	3,834,346
BERRY GLOBAL GROUP INC COMMON STOCK USD.01		96,344	4,486,924	5,669,844
BEST BUY CO INC COMMON STOCK USD.1		148,007	8,565,697	12,475,510
BEYOND AIR INC COMMON STOCK		757	3,511	407
BEYOND INC COMMON STOCK USD.0001		1,868	61,825	24,433
BEYOND MEAT INC COMMON STOCK		2,528	144,584	16,963
BGC GROUP INC A COMMON STOCK USD.01		132,955	607,076	1,103,527
BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01		942	21,423	2,788
BIG LOTS INC COMMON STOCK USD.01		1,301	45,317	2,251
BIGBEAR.AI HOLDINGS INC COMMON STOCK USD.0001		1,229	2,765	1,856
BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001		2,993	115,356	24,124
BIGLARI HOLDINGS INC B COMMON STOCK		1,956	236,037	378,251
BILL HOLDINGS INC COMMON STOCK USD.00001		51,822	7,131,243	2,726,874
BIO RAD LABORATORIES A COMMON STOCK USD.0001		10,651	2,985,269	2,908,895
BIO TECHNE CORP COMMON STOCK USD.01		77,161	3,405,579	5,528,586
BIOATLA INC COMMON STOCK USD.0001		1,297	4,550	1,777
BIOCRYST PHARMACEUTICALS INC COMMON STOCK USD.01		327,907	2,481,779	2,026,465
BIOGEN INC COMMON STOCK USD.0005		109,078	27,203,992	25,286,462
BIOHAVEN LTD COMMON STOCK		29,145	1,104,714	1,011,623
BIOLIFE SOLUTIONS INC COMMON STOCK USD.001		1,525	33,013	32,681
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001		129,421	11,003,881	10,655,231
BIOMEA FUSION INC COMMON STOCK USD.0001		924	28,346	4,158
BIOTE CORP A COMMON STOCK USD.0001		349	2,292	2,607
BIOXCEL THERAPEUTICS INC COMMON STOCK USD.001		922	27,140	1,180
BIRKENSTOCK HOLDING PLC COMMON STOCK NPV		10,552	513,755	574,134
BIT DIGITAL INC COMMON STOCK USD.01		4,079	17,381	12,971
BJ'S RESTAURANTS INC COMMON STOCK		943	37,628	32,722
BJ'S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01		66,267	4,360,624	5,820,893
BLACK HILLS CORP COMMON STOCK USD1.0		20,378	1,109,822	1,108,156
BLACKBAUD INC COMMON STOCK USD.001		45,002	3,202,130	3,427,802
BLACKLINE INC COMMON STOCK USD.01		2,448	161,261	118,606
BLACKROCK INC COMMON STOCK USD.01		74,219	34,227,671	58,434,103
BLACKSKY TECHNOLOGY INC COMMON STOCK USD.0001		2,826	5,477	3,024
BLACKSTONE INC COMMON STOCK USD.00001		377,367	38,404,267	46,718,035
BLACKSTONE MORTGAGE TRU CL A REIT USD.01		7,485	228,208	130,389
BLADE AIR MOBILITY INC COMMON STOCK USD.0001		3,195	17,502	11,119
BLINK CHARGING CO COMMON STOCK USD.001		2,442	68,921	6,691
BLOCK INC COMMON STOCK USD.0000001		414,598	34,386,554	26,737,425
BLOOM ENERGY CORP A COMMON STOCK USD.0001		32,602	571,973	399,048
BLOOMIN' BRANDS INC COMMON STOCK USD.01		3,809	81,107	73,247
BLUE BIRD CORP COMMON STOCK USD.0001		1,387	33,811	74,690
BLUE FOUNDRY BANCORP COMMON STOCK USD.01		847	11,607	7,682
BLUE OWL CAPITAL INC COMMON STOCK USD.0001		221,714	2,448,628	3,935,424
BLUE RIDGE BANKSHARES INC COMMON STOCK USD5.0		892	15,268	2,328
BLUEBIRD BIO INC COMMON STOCK USD.01		6,585	128,849	6,481
BLUELINX HOLDINGS INC COMMON STOCK USD.01		8,965	639,866	834,552
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001		41,065	2,660,159	4,425,986
BOEING CO/THE COMMON STOCK USD5.0		289,298	63,332,566	52,655,129
BOISE CASCADE CO COMMON STOCK USD.01		27,346	1,736,462	3,260,190
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		13,369	1,067,947	1,225,135
BOOKING HOLDINGS INC COMMON STOCK USD.008		22,194	43,046,882	87,921,531
BOOT BARN HOLDINGS INC COMMON STOCK USD.0001		17,947	1,294,387	2,313,907
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01		64,752	3,010,938	9,965,333
BORGWARNER INC COMMON STOCK USD.01		153,922	5,348,947	4,962,445
BORR DRILLING LTD COMMON STOCK USD.05		10,438	55,728	67,325
BOSTON BEER COMPANY INC A COMMON STOCK USD.01		5,049	2,790,755	1,540,197
BOSTON OMAHA CORP CL A COMMON STOCK		1,140	22,376	15,344
BOSTON PROPERTIES INC REIT USD.01		98,481	10,344,123	6,062,490
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		882,523	28,514,924	67,963,096
BOWLERO CORP CLASS A COMMON STOCK USD.0001		852	9,173	12,345
BOWMAN CONSULTING GROUP LTD COMMON STOCK USD.01		508	15,591	16,149
BOX INC CLASS A COMMON STOCK USD.0001		6,137	133,947	162,262

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
BOYD GAMING CORP COMMON STOCK USD.01		84,085	5,078,232	4,633,084
BRAEMAR HOTELS + RESORTS INC REIT USD.01		2,797	14,649	7,132
BRANDYWINE REALTY TRUST REIT USD.01		7,406	104,291	33,179
BRAZE INC A COMMON STOCK USD.0001		2,306	97,747	89,565
BRC INC A COMMON STOCK USD.0001		2,098	17,659	12,861
BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01		32,193	1,221,132	1,434,520
BRIDGEPIO PHARMA INC COMMON STOCK		31,968	1,058,330	809,749
BRIDGEWATER BANCSHARES INC COMMON STOCK USD.001		864	11,315	10,031
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001		28,902	2,915,387	3,181,532
BRIGHTCOVE COMMON STOCK USD.001		2,329	21,696	5,520
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		30,749	1,444,035	1,332,662
BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001		25,483	555,443	564,958
BRIGHTSPIRE CAPITAL INC REIT USD.01		97,466	714,746	555,556
BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0		2,385	19,671	27,094
BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01		238,561	3,066,663	3,172,861
BRINK S CO/THE COMMON STOCK USD1.0		44,126	3,235,493	4,518,502
BRINKER INTERNATIONAL INC COMMON STOCK USD.1		52,785	1,732,329	3,821,106
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		1,742,079	97,262,072	72,348,541
BRISTOW GROUP INC COMMON STOCK USD.01		1,047	33,280	35,106
BRIXMOR PROPERTY GROUP INC REIT USD.01		194,315	3,899,075	4,486,733
BROADCOM INC COMMON STOCK		260,036	110,716,610	417,495,599
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01		57,983	5,541,953	11,422,651
BROADSTONE NET LEASE INC REIT USD.00025		8,425	177,166	133,705
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01		9,312	100,339	63,601
BROOKFIELD BUSINESS CL A COMMON STOCK		1,126	27,390	22,993
BROOKFIELD INFRASTRUCTURE A COMMON STOCK		5,238	200,865	176,311
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01		69,674	2,789,206	1,977,348
BROOKLINE BANCORP INC COMMON STOCK USD.01		3,710	46,549	30,979
BROWN + BROWN INC COMMON STOCK USD.1		118,552	3,586,223	10,599,734
BROWN FORMAN CORP CLASS A COMMON STOCK USD.15		26,817	1,299,572	1,183,434
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		91,318	4,508,347	3,944,024
BRP GROUP INC A COMMON STOCK USD.01		67,790	1,267,402	2,404,511
BRT APARTMENTS CORP REIT USD3.0		404	7,937	7,058
BRUKER CORP COMMON STOCK USD.01		50,766	1,793,659	3,239,378
BRUNSWICK CORP COMMON STOCK USD.75		34,630	2,022,805	2,520,025
BUCKLE INC/THE COMMON STOCK USD.01		1,334	41,786	49,278
BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01		25,753	667,350	650,778
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		92,555	7,620,147	12,810,538
BUMBLE INC A COMMON STOCK USD.01		4,543	134,081	47,747
BUNGE GLOBAL SA COMMON STOCK USD.01		95,813	7,551,055	10,229,954
BURKE + HERBERT FINANCIAL SE COMMON STOCK		526	32,412	26,815
BURLINGTON STORES INC COMMON STOCK USD.0001		41,087	5,947,340	9,860,880
BUSINESS FIRST BANCSHARES COMMON STOCK USD1.0		970	23,664	21,107
BUTTERFLY NETWORK INC COMMON STOCK USD.0001		5,966	53,234	5,016
BWX TECHNOLOGIES INC COMMON STOCK USD.01		45,940	2,323,821	4,364,300
BYLINE BANCORP INC COMMON STOCK USD.01		1,072	25,127	25,449
BYRNA TECHNOLOGIES INC COMMON STOCK USD.001		327,163	3,414,429	3,265,087
C + F FINANCIAL CORP COMMON STOCK USD1.0		225	12,449	10,845
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		57,289	4,540,290	5,048,307
C3.AI INC A COMMON STOCK USD.001		3,614	112,694	104,661
C4 THERAPEUTICS INC COMMON STOCK		189,226	666,384	874,224
CABALETTA BIO INC COMMON STOCK USD.00001		1,471	19,485	11,003
CABLE ONE INC COMMON STOCK USD.01		2,974	3,141,950	1,052,796
CABOT CORP COMMON STOCK USD1.0		61,579	3,937,299	5,658,494
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		15,219	3,119,365	6,546,148
CACTUS INC A COMMON STOCK USD.01		26,349	1,337,607	1,389,646
CADENCE BANK COMMON STOCK USD2.5		7,858	205,109	222,224
CADENCE DESIGN SYS INC COMMON STOCK USD.01		217,667	27,224,597	66,987,019
CADIZ INC COMMON STOCK USD.01		1,091	3,959	3,371
CADRE HOLDINGS INC COMMON STOCK USD.01		974	20,623	32,687
CAESARS ENTERTAINMENT INC COMMON STOCK		163,307	12,214,950	6,489,820
CAL MAINE FOODS INC COMMON STOCK USD.01		1,894	68,563	115,742
CALAVO GROWERS INC COMMON STOCK USD.001		859	42,634	19,499

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CALEDONIA MINING CORP PLC COMMON STOCK	8,067	94,264	78,411
CALERES INC COMMON STOCK USD.01	1,492	29,864	50,131
CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	49,525	2,433,672	2,635,721
CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	8,328	391,013	403,825
CALIX INC COMMON STOCK	2,564	75,872	90,843
CAMBIDIUM NETWORKS CORP COMMON STOCK USD.0001	572	18,561	1,596
CAMBRIDGE BANCORP COMMON STOCK USD1.0	323	26,771	22,287
CAMDEN NATIONAL CORP COMMON STOCK	566	21,283	18,678
CAMDEN PROPERTY TRUST REIT USD.01	81,109	8,381,177	8,849,803
CAMPBELL SOUP CO COMMON STOCK USD.0375	120,043	5,568,257	5,424,743
CAMPING WORLD HOLDINGS INC A COMMON STOCK USD.01	1,762	56,407	31,469
CANNAE HOLDINGS INC COMMON STOCK USD.0001	2,965	59,646	53,785
CANTALOUPE INC COMMON STOCK	2,932	29,487	19,351
CAPITAL BANCORP INC/MD COMMON STOCK USD.01	13,732	205,700	281,506
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	18,747	593,758	533,165
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	297,827	30,281,216	41,234,148
CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	5,243	60,980	28,784
CAPRI HOLDINGS LTD COMMON STOCK	71,503	3,511,652	2,365,319
CARA THERAPEUTICS INC COMMON STOCK USD.001	2,196	31,294	567
CARDINAL HEALTH INC COMMON STOCK	225,462	17,435,970	22,167,424
CARDLYTICS INC COMMON STOCK	1,667	98,534	13,686
CAREDX INC COMMON STOCK USD.001	2,153	74,985	33,436
CAREMAX INC COMMON STOCK USD.0001	58	8,355	162
CARETRUST REIT INC REIT USD.01	5,294	100,527	132,879
CARGO THERAPEUTICS INC COMMON STOCK USD.001	945	29,067	15,517
CARGURUS INC COMMON STOCK USD.001	239,026	4,106,324	6,262,481
CARIBOU BIOSCIENCES INC COMMON STOCK USD.0001	4,167	36,984	6,834
CARISMA THERAPEUTICS INC COMMON STOCK USD.001	1,804	15,059	2,742
CARLISLE COS INC COMMON STOCK USD1.0	24,352	3,191,434	9,867,674
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	107,839	3,535,894	4,329,736
CARMAX INC COMMON STOCK USD.5	79,936	5,236,453	5,862,506
CARNIVAL CORP COMMON STOCK USD.01	1,277,410	29,011,315	23,913,115
CARPARTS.COM INC COMMON STOCK USD.001	2,214	17,738	2,214
CARPENTER TECHNOLOGY COMMON STOCK USD5.0	36,480	1,754,401	3,997,478
CARRIAGE SERVICES INC COMMON STOCK USD.01	523	15,486	14,037
CARRIER GLOBAL CORP COMMON STOCK USD.01	525,578	15,664,843	33,153,460
CARS.COM INC COMMON STOCK USD.01	2,931	62,553	57,741
CARTER BANKSHARES INC COMMON STOCK USD1.0	1,199	21,045	18,129
CARTER S INC COMMON STOCK USD.01	24,028	2,127,484	1,489,015
CARTESIAN THERAPEUTICS INC COMMON STOCK USD.0001	110	3,920	2,971
CARVANA CO COMMON STOCK USD.001	4,538	286,968	584,131
CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	18,491	1,511,507	1,834,677
CASEY S GENERAL STORES INC COMMON STOCK	18,696	2,670,086	7,133,646
CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	591	21,037	23,681
CASSAVA SCIENCES INC COMMON STOCK USD.001	1,724	70,213	21,291
CASTLE BIOSCIENCES INC COMMON STOCK USD.001	1,157	53,104	25,188
CATALENT INC COMMON STOCK USD.01	89,801	4,930,947	5,049,510
CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001	5,181	34,223	80,254
CATERPILLAR INC COMMON STOCK USD1.0	299,709	42,026,536	99,833,068
CATHAY GENERAL BANCORP COMMON STOCK USD.01	3,115	93,107	117,498
CATO CORP CLASS A COMMON STOCK USD.033	520	8,852	2,881
CAVA GROUP INC COMMON STOCK USD.0001	52,793	2,570,302	4,896,551
CAVCO INDUSTRIES INC COMMON STOCK USD.01	4,223	1,455,202	1,461,876
CBIZ INC COMMON STOCK USD.01	2,093	48,616	155,091
CBL + ASSOCIATES PROPERTIES REIT USD.01	1,124	28,197	26,279
CBOE GLOBAL MARKETS INC COMMON STOCK	62,206	6,543,598	10,578,752
CBRE GROUP INC A COMMON STOCK USD.01	165,316	7,322,273	14,731,309
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	286,415	3,057,086	3,182,071
CDW CORP/DE COMMON STOCK USD.01	67,130	5,582,677	15,026,379
CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	17,953	444,217	517,944
CELANESE CORP COMMON STOCK USD.0001	59,707	5,546,674	8,053,877
CELICITY INC COMMON STOCK USD.001	1,103	12,964	18,067
CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	47,581	1,594,445	1,760,973

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
CELSIUS HOLDINGS INC COMMON STOCK USD.001		69,956	3,400,282	3,993,788
CENCORA INC COMMON STOCK USD.01		83,906	8,781,849	18,904,022
CENTENE CORP COMMON STOCK USD.001		475,776	30,162,633	31,543,949
CENTERPOINT ENERGY INC COMMON STOCK USD.01		318,475	8,464,783	9,866,356
CENTERSPACE REIT		35,916	2,654,116	2,428,999
CENTRAL GARDEN + PET CO COMMON STOCK USD.01		503	19,688	19,366
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01		9,682	294,667	319,796
CENTRAL PACIFIC FINANCIAL CO COMMON STOCK		50,564	982,678	1,071,957
CENTRUS ENERGY CORP CLASS A COMMON STOCK USD.1		591	19,143	25,265
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01		2,240	29,902	37,520
CENTURY CASINOS INC COMMON STOCK USD.01		151,860	1,208,615	420,652
CENTURY COMMUNITIES INC COMMON STOCK USD.001		18,713	1,215,661	1,528,104
CENTURY THERAPEUTICS INC COMMON STOCK USD.0001		1,170	20,831	2,984
CERENCE INC COMMON STOCK USD.01		1,716	60,292	4,856
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001		3,114	78,407	127,331
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01		84,852	5,141,098	4,208,659
CERTARA INC COMMON STOCK USD.01		144,651	3,280,056	2,003,416
CERUS CORP COMMON STOCK USD.001		6,752	33,743	11,884
CEVA INC COMMON STOCK USD.001		65,746	2,006,085	1,268,240
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		95,285	3,983,574	7,062,524
CG ONCOLOGY INC COMMON STOCK		22,412	468,974	707,547
CHAMPIONX CORP COMMON STOCK USD.01		8,632	142,468	286,669
CHARGEPOINT HOLDINGS INC COMMON STOCK		153,185	3,596,129	231,309
CHARLES RIVER LABORATORIES COMMON STOCK USD.01		25,366	3,615,618	5,240,108
CHART INDUSTRIES INC COMMON STOCK USD.01		18,798	2,677,722	2,713,303
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		64,061	20,558,178	19,151,677
CHATHAM LODGING TRUST REIT USD.01		95,907	1,169,125	817,128
CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01		2,133	58,870	83,806
CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01		1,522	40,913	59,525
CHEGG INC COMMON STOCK USD.001		106,595	913,969	336,840
CHEMED CORP COMMON STOCK USD1.0		7,550	2,575,510	4,096,479
CHEMOURS CO/THE COMMON STOCK USD.01		98,899	3,232,086	2,232,150
CHEMUNG FINANCIAL CORP COMMON STOCK USD.01		3,593	158,918	172,464
CHENIERE ENERGY INC COMMON STOCK USD.003		135,038	9,215,491	23,608,694
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		66,626	5,594,819	5,475,991
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867		27,025	2,475,848	2,870,055
CHEVRON CORP COMMON STOCK USD.75		941,485	109,421,638	147,267,084
CHEWY INC CLASS A COMMON STOCK USD.01		40,595	754,566	1,105,808
CHICAGO ATLANTIC REAL ESTATE REIT USD.01		894	13,687	13,732
CHILDREN S PLACE INC/THE COMMON STOCK USD.1		549	28,399	4,469
CHIMERA INVESTMENT CORP REIT USD.01		3,323	131,213	42,534
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		904,867	15,966,863	56,689,918
CHOICE HOTELS INTL INC COMMON STOCK USD.01		14,335	960,910	1,705,865
CHOICEONE FINANCIAL SVCS INC COMMON STOCK		453	12,598	12,978
CHORD ENERGY CORP COMMON STOCK		17,068	2,571,534	2,861,962
CHUBB LTD COMMON STOCK		227,147	32,603,969	57,940,657
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		172,953	12,039,476	17,931,767
CHURCHILL DOWNS INC COMMON STOCK		35,411	3,522,698	4,943,376
CHUY S HOLDINGS INC COMMON STOCK USD.01		770	23,153	19,958
CIENA CORP COMMON STOCK USD.01		79,337	3,515,436	3,822,457
CIMPRESS PLC COMMON STOCK EUR.01		29,205	1,882,802	2,558,650
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		76,140	6,017,316	8,992,134
CINEMARK HOLDINGS INC COMMON STOCK USD.001		4,795	82,850	103,668
CINTAS CORP COMMON STOCK		70,729	22,200,326	49,528,690
CIPHER MINING INC COMMON STOCK USD1.0		1,204	1,900	4,997
CIRRUS LOGIC INC COMMON STOCK USD.001		42,702	3,280,123	5,451,337
CISCO SYSTEMS INC COMMON STOCK USD.001		2,106,548	79,864,881	100,082,095
CITIGROUP INC COMMON STOCK USD.01		1,119,270	65,822,902	71,028,874
CITIUS PHARMACEUTICALS INC COMMON STOCK		3,476	4,512	2,029
CITIZENS + NORTHERN CORP COMMON STOCK USD1.0		728	15,112	13,024
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		446,257	15,620,657	16,078,640
CITIZENS FINANCIAL SERVICES COMMON STOCK USD1.0		181	15,059	8,125
CITY HOLDING CO COMMON STOCK USD2.5		663	37,394	70,444

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CITY OFFICE REIT INC REIT USD.01	127,340	830,498	634,153
CIVISTA BANCSHARES INC COMMON STOCK	616	12,940	9,542
CIVITAS RESOURCES INC COMMON STOCK	19,479	1,410,431	1,344,051
CLARIVATE PLC COMMON STOCK USD.01	207,981	5,031,191	1,183,412
CLAROS MORTGAGE TRUST INC COMMON STOCK USD.01	4,037	72,999	32,377
CLARUS CORP COMMON STOCK USD.0001	287,548	2,449,560	1,935,198
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	7,550	41,715	20,159
CLEAN HARBORS INC COMMON STOCK USD.01	55,027	4,255,032	12,444,356
CLEANSPARK INC COMMON STOCK	8,496	84,093	135,511
CLEAR CHANNEL OUTDOOR HOLDIN COMMON STOCK	14,876	41,548	20,975
CLEAR SECURE INC CLASS A COMMON STOCK USD.00001	230,193	4,321,665	4,306,911
CLEARFIELD INC COMMON STOCK USD.01	596	17,937	22,982
CLEARPOINT NEURO INC COMMON STOCK USD.01	551	3,619	2,970
CLEARWATER ANALYTICS HDS A COMMON STOCK USD.001	129,589	2,409,621	2,399,988
CLEARWATER PAPER CORP COMMON STOCK USD.0001	22,836	789,352	1,106,861
CLEARWAY ENERGY INC A COMMON STOCK USD.01	19,296	521,986	437,247
CLEARWAY ENERGY INC C COMMON STOCK	36,988	1,044,554	913,234
CLEVELAND CLIFFS INC COMMON STOCK USD.125	269,992	5,536,247	4,155,177
CLIMB GLOBAL SOLUTIONS INC COMMON STOCK USD.01	255	13,630	16,017
CLOROX COMPANY COMMON STOCK USD1.0	78,165	10,679,904	10,667,178
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	273,052	21,323,034	22,616,897
CME GROUP INC COMMON STOCK USD.01	213,101	34,258,706	41,895,657
CMS ENERGY CORP COMMON STOCK USD.01	407,768	22,963,287	24,274,429
CNA FINANCIAL CORP COMMON STOCK USD2.5	13,659	597,628	629,270
CNB FINANCIAL CORP/PA COMMON STOCK	35,329	765,543	721,065
CNH INDUSTRIAL NV COMMON STOCK EUR.01	2,029,323	24,299,452	20,557,042
CNO FINANCIAL GROUP INC COMMON STOCK USD.01	72,199	1,399,074	2,001,356
CNX RESOURCES CORP COMMON STOCK USD.01	103,846	1,196,695	2,523,458
COASTAL FINANCIAL CORP/WA COMMON STOCK	524	18,100	24,177
COCA COLA CO/THE COMMON STOCK USD.25	2,230,366	105,144,635	141,962,796
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	210	67,612	227,850
CODEXIS INC COMMON STOCK USD.0001	3,416	46,520	10,590
CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	619	12,189	14,881
COEUR MINING INC COMMON STOCK USD.01	15,270	118,811	85,817
COGENT BIOSCIENCES INC COMMON STOCK USD.001	3,308	36,566	27,886
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	39,127	2,530,819	2,208,328
COGNEX CORP COMMON STOCK USD.002	87,674	3,546,967	4,099,636
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	598,774	37,952,043	40,716,632
COHEN + STEERS INC COMMON STOCK USD.01	1,127	59,346	81,775
COHERENT CORP COMMON STOCK	125,917	7,177,016	9,123,946
COHERUS BIOSCIENCES INC COMMON STOCK USD.0001	286,943	3,726,520	496,411
COHU INC COMMON STOCK USD1.0	28,760	833,939	951,956
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	89,062	6,605,410	19,792,248
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	476,166	34,674,942	46,207,149
COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001	1,440	26,235	46,368
COLONY BANKCORP COMMON STOCK USD1.0	16,893	208,771	206,939
COLUMBIA BANKING SYSTEM INC COMMON STOCK	214,524	5,466,154	4,266,882
COLUMBIA FINANCIAL INC COMMON STOCK USD.01	1,360	24,592	20,359
COLUMBIA SPORTSWEAR CO COMMON STOCK	16,047	1,473,934	1,268,997
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	16,727	655,350	577,751
COMCAST CORP CLASS A COMMON STOCK USD.01	3,259,417	121,058,853	127,638,770
COMERICA INC COMMON STOCK USD5.0	66,472	4,576,856	3,392,731
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	23,335	2,845,921	7,096,640
COMMERCIAL BANCSHARES INC COMMON STOCK USD5.0	60,479	2,797,858	3,373,519
COMMERCIAL METALS CO COMMON STOCK USD.01	88,126	3,996,177	4,846,049
COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	86,987	840,579	426,236
COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	9,232	141,508	11,355
COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	25,506	1,203,402	1,204,138
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	6,134	76,576	20,610
COMMUNITY HEALTHCARE TRUST I REIT USD.01	72,380	2,282,819	1,692,968
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	16,516	690,046	721,089
COMMUNITY WEST BANCSHARES COMMON STOCK	890	14,137	16,465
COMMVAULT SYSTEMS INC COMMON STOCK USD.01	5,043	321,443	613,078

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
COMPASS DIVERSIFIED HOLDINGS COMMON STOCK		2,759	60,586	60,395
COMPASS INC CLASS A COMMON STOCK USD.00001		12,280	48,859	44,208
COMPASS MINERALS INTERNATIONAL COMMON STOCK USD.01		1,499	87,593	15,485
COMPASS THERAPEUTICS INC COMMON STOCK USD.0001		4,510	14,243	4,510
COMPOSECURE INC COMMON STOCK USD.0001		43,664	309,723	296,915
COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001		790	27,403	7,900
COMPX INTERNATIONAL INC COMMON STOCK USD.01		53	1,077	1,308
COMSTOCK RESOURCES INC COMMON STOCK USD.5		4,268	31,344	44,302
COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1		1,104	21,661	3,345
CONAGRA BRANDS INC COMMON STOCK USD5.0		292,511	10,311,880	8,313,163
CONCENTRIX CORP COMMON STOCK		22,215	1,410,230	1,405,765
CONCRETE PUMPING HOLDINGS INC COMMON STOCK USD.0001		1,609	9,692	9,670
CONDENT INC COMMON STOCK USD.01		7,018	64,066	22,879
CONFLUENT INC CLASS A COMMON STOCK USD.00001		93,468	2,616,477	2,760,110
CONMED CORP COMMON STOCK USD.01		14,175	1,093,953	982,611
CONNECTONE BANCORP INC COMMON STOCK		42,316	879,554	799,349
CONOCOPHILLIPS COMMON STOCK USD.01		772,819	52,955,629	88,395,037
CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01		197,458	7,735,754	3,392,328
CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01		3,939	46,460	17,332
CONSOLIDATED EDISON INC COMMON STOCK USD.1		172,669	13,571,894	15,440,062
CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6		741	17,419	19,666
CONSTELLATION BRANDS INC A COMMON STOCK USD.01		80,392	15,458,123	20,683,254
CONSTELLATION ENERGY COMMON STOCK		160,538	6,114,632	32,150,945
CONSTELLUM SE COMMON STOCK EUR.02		92,297	1,459,065	1,739,798
CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001		24,866	1,261,330	1,372,852
CONSUMER PORTFOLIO SERVICES COMMON STOCK		272	2,790	2,666
CONTANGO ORE INC COMMON STOCK USD.001		197	4,197	3,560
CONTEXTLOGIC INC A COMMON STOCK USD.0001		1,191	65,360	6,801
CONTRA CHINOOK THERAPEUTICS COMMON STOCK		2,807	1,095	1,095
CONTRA ICOSAVAX INC COMMON STOCK		1,134	352	352
CONTRA INHIBRX INC COMMON STOCK		45,915	29,845	29,845
COOPER COS INC/THE COMMON STOCK USD.1		97,825	5,876,014	8,540,123
COOPER STANDARD HOLDING COMMON STOCK USD.001		981	14,785	12,204
COPART INC COMMON STOCK		465,563	7,740,281	25,214,892
COPT DEFENSE PROPERTIES REIT USD.01		4,958	135,940	124,099
CORECT THERAPEUTICS INC COMMON STOCK USD.001		3,655	57,097	118,751
CORE + MAIN INC CLASS A COMMON STOCK USD.01		98,322	3,239,871	4,811,879
CORE LABORATORIES INC COMMON STOCK		2,066	47,415	41,919
CORE MOLDING TECHNOLOGIES INC COMMON STOCK USD.01		458	11,374	7,301
CORECARD CORP COMMON STOCK USD.01		200	5,004	2,918
CORECIVIC INC COMMON STOCK USD.01		50,520	557,977	655,750
CORMEDIX INC COMMON STOCK USD.001		2,947	15,210	12,761
CORNING INC COMMON STOCK USD.5		393,761	11,301,927	15,297,615
CORPAY INC COMMON STOCK USD.001		55,441	11,165,081	14,770,037
CORSAIR GAMING INC COMMON STOCK		1,604	46,946	17,708
CORTEVA INC COMMON STOCK USD.01		404,323	15,110,405	21,809,183
CORVEL CORP COMMON STOCK USD.0001		384	37,921	97,640
COSTAMARE INC COMMON STOCK USD.0001		1,925	17,589	31,628
COSTAR GROUP INC COMMON STOCK USD.01		201,079	7,725,147	14,907,997
COSTCO WHOLESALE CORP COMMON STOCK USD.005		272,512	83,109,579	231,632,475
COTERRA ENERGY INC COMMON STOCK USD.1		370,126	8,803,677	9,871,260
COTY INC CL A COMMON STOCK USD.01		196,095	2,439,878	1,964,872
COUCHBASE INC COMMON STOCK USD.00001		79,798	1,436,200	1,457,111
COUPANG INC COMMON STOCK USD.0001		940,547	20,429,524	19,704,460
COURSERA INC COMMON STOCK USD.00001		5,901	134,897	42,251
COUSINS PROPERTIES INC REIT USD1.0		148,700	4,459,469	3,442,405
COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01		377	8,858	18,582
CPI CARD GROUP INC COMMON STOCK USD.001		124	2,968	3,379
CRA INTERNATIONAL INC COMMON STOCK		307	15,117	52,872
CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01		969	105,128	40,853
CRANE CO COMMON STOCK		24,667	1,218,865	3,576,222
CRANE NXT CO COMMON STOCK USD1.0		57,210	2,593,897	3,513,838
CRAWFORD + COMPANY CL A COMMON STOCK USD1.0		373	3,176	3,223

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
CREDIT ACCEPTANCE CORP COMMON STOCK USD.01	3,164	1,012,955	1,628,448
CREDO TECHNOLOGY GROUP HOLDI COMMON STOCK USD.00005	44,243	633,291	1,413,121
CRESCENT ENERGY INC A COMMON STOCK USD.0001	193,393	2,395,926	2,291,707
CRICUT INC CLASS A COMMON STOCK USD.001	9,321	81,045	55,833
CRINETICS PHARMACEUTICALS IN COMMON STOCK USD.001	69,887	2,221,974	3,130,239
CROCS INC COMMON STOCK USD.001	40,324	4,195,258	5,884,885
CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	17,819	485,127	246,615
CROSSFIRST BANKSHARES INC COMMON STOCK USD.01	76,409	912,846	1,071,254
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	148,708	26,965,335	56,983,419
CROWN CASTLE INC REIT USD.01	218,024	24,972,069	21,300,945
CROWN HOLDINGS INC COMMON STOCK USD5.0	58,681	3,308,610	4,365,280
CRYOPORT INC COMMON STOCK USD.001	1,824	49,352	12,604
CS DISCO INC COMMON STOCK USD.005	190,596	1,353,468	1,135,952
CSG SYSTEMS INTL INC COMMON STOCK USD.01	1,325	60,119	54,550
CSW INDUSTRIALS INC COMMON STOCK USD.01	699	59,858	185,452
CSX CORP COMMON STOCK USD1.0	1,222,157	25,454,084	40,881,152
CTO REALTY GROWTH INC REIT USD.01	1,039	17,453	18,141
CTS CORP COMMON STOCK	13,068	421,188	661,633
CUBESMART REIT USD.01	114,480	3,809,833	5,171,062
CUE BIOPHARMA INC COMMON STOCK USD.001	859	2,958	1,065
CULLEN/FROST BANKERS INC COMMON STOCK USD.01	29,043	2,826,863	2,951,640
CULLINAN ONCOLOGY INC COMMON STOCK USD.0001	1,202	35,566	20,963
CUMMINS INC COMMON STOCK USD2.5	103,698	18,666,873	28,717,087
CURTIS WRIGHT CORP COMMON STOCK USD1.0	18,776	2,209,611	5,087,920
CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01	215,957	2,331,181	2,245,953
CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001	2,646	22,340	11,510
CUSTOMERS BANCORP INC COMMON STOCK USD1.0	99,595	4,348,004	4,778,568
CUTERA INC COMMON STOCK USD.001	773	20,046	1,167
CVB FINANCIAL CORP COMMON STOCK	55,068	1,020,319	949,372
CVR ENERGY INC COMMON STOCK USD.01	2,626	78,825	70,298
CVRX INC COMMON STOCK USD.01	781	13,207	9,364
CVS HEALTH CORP COMMON STOCK USD.01	900,864	69,230,774	53,205,028
CYTEK BIOSCIENCES INC COMMON STOCK USD.001	146,961	1,287,498	820,042
CYTOKINETICS INC COMMON STOCK USD.001	58,425	2,143,782	3,165,467
DAILY JOURNAL CORP COMMON STOCK USD.01	70	17,558	27,614
DAKOTA GOLD CORP COMMON STOCK USD.001	2,287	7,756	5,832
DAKTRONICS INC COMMON STOCK	81,261	763,979	1,133,591
DANA INC COMMON STOCK USD.01	5,708	96,503	69,181
DANAHER CORP COMMON STOCK USD.01	370,462	46,804,429	92,559,931
DANIMER SCIENTIFIC INC COMMON STOCK USD.0001	3,588	58,471	2,164
DANIMER SCIENTIFIC INC WARRANTS	1,620	0	0
DARDEN RESTAURANTS INC COMMON STOCK	89,523	10,186,120	13,546,620
DARLING INGREDIENTS INC COMMON STOCK USD.01	82,449	5,215,353	3,030,001
DATADOG INC CLASS A COMMON STOCK USD.00001	251,363	25,349,108	32,599,267
DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	1,639	55,172	65,249
DAVITA INC COMMON STOCK USD.001	106,852	8,759,170	14,806,482
DAY ONE BIOPHARMACEUTICALS I COMMON STOCK USD.0001	2,693	41,129	37,110
DECKERS OUTDOOR CORP COMMON STOCK USD.01	13,806	5,325,736	13,363,518
DEERE + CO COMMON STOCK USD1.0	158,480	27,458,626	59,212,882
DEFINITIVE HEALTHCARE CORP COMMON STOCK USD.001	193,380	1,700,725	1,055,855
DELEK US HOLDINGS INC COMMON STOCK USD.01	75,198	1,799,907	1,861,902
DELL TECHNOLOGIES C COMMON STOCK	18,598	1,247,034	2,564,850
DELTA AIR LINES INC COMMON STOCK USD.0001	382,878	16,131,543	18,163,732
DELUXE CORP COMMON STOCK USD1.0	1,807	59,285	40,585
DENALI THERAPEUTICS INC COMMON STOCK USD.01	35,358	999,444	821,013
DENNY S CORP COMMON STOCK USD.01	2,206	22,646	15,663
DENTSPLY SIRONA INC COMMON STOCK USD.01	115,751	5,612,180	2,883,357
DESIGN THERAPEUTICS INC COMMON STOCK USD.0001	1,808	30,391	6,057
DESIGNER BRANDS INC CLASS A COMMON STOCK	2,220	41,286	15,163
DESKTOP METAL INC A COMMON STOCK USD.0001	1,307	93,555	5,398
DESTINATION XL GROUP INC COMMON STOCK USD.01	46,786	193,575	170,301
DEVON ENERGY CORP COMMON STOCK USD.1	497,155	19,910,449	23,565,147
DEXCOM INC COMMON STOCK USD.001	393,380	27,132,802	44,601,424

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
DHI GROUP INC COMMON STOCK USD.01	1,080	5,452	2,257
DHT HOLDINGS INC COMMON STOCK USD.01	71,852	637,899	831,328
DIAMOND HILL INVESTMENT GRP COMMON STOCK	132	18,610	18,579
DIAMOND OFFSHORE DRILLING IN COMMON STOCK USD.0001	4,488	31,111	69,519
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	131,245	12,886,510	26,273,937
DIAMONDROCK HOSPITALITY CO REIT USD.01	20,143	186,175	170,208
DICK S SPORTING GOODS INC COMMON STOCK USD.01	52,515	4,533,486	11,282,848
DIGI INTERNATIONAL INC COMMON STOCK USD.01	1,523	25,408	34,922
DIGIMARC CORP COMMON STOCK USD.001	659	17,802	20,436
DIGITAL REALTY TRUST INC REIT USD.01	173,989	20,554,591	26,455,027
DIGITAL TURBINE INC COMMON STOCK USD.0001	291,682	6,112,985	484,192
DIGITALBRIDGE GROUP INC COMMON STOCK USD.01	7,017	194,324	96,133
DIGALOCEAN HOLDINGS INC COMMON STOCK USD.000025	37,942	1,446,958	1,318,485
DILLARDS INC CL A COMMON STOCK	160	22,818	70,462
DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01	1,439	38,313	29,356
DINE BRANDS GLOBAL INC COMMON STOCK USD.01	13,446	1,022,171	486,745
DIODES INC COMMON STOCK USD.667	16,487	776,225	1,185,910
DISC MEDICINE INC COMMON STOCK USD.0001	11,842	458,221	533,719
DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	141,152	9,149,273	18,464,093
DISTRIBUTION SOLUTIONS GROUP COMMON STOCK USD1.0	509	11,553	15,270
DIVERSIFIED HEALTHCARE TRUST REIT USD.01	13,073	155,649	39,873
DMC GLOBAL INC COMMON STOCK USD.05	842	28,507	12,142
DOCGO INC COMMON STOCK USD.0001	3,155	22,668	9,749
DOCUSIGN INC COMMON STOCK USD.0001	125,453	10,176,173	6,711,736
DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	28,805	1,757,621	2,282,220
DOLE PLC COMMON STOCK USD.01	47,642	564,939	583,138
DOLLAR GENERAL CORP COMMON STOCK USD.875	109,858	11,657,664	14,526,523
DOLLAR TREE INC COMMON STOCK USD.01	102,443	8,905,349	10,937,839
DOMINION ENERGY INC COMMON STOCK	462,818	33,745,567	22,678,082
DOMINO S PIZZA INC COMMON STOCK USD.01	18,885	4,692,884	9,750,892
DOMO INC CLASS B COMMON STOCK USD.001	1,504	56,738	11,611
DONALDSON CO INC COMMON STOCK USD5.0	59,171	2,770,872	4,234,277
DONEGAL GROUP INC CL A COMMON STOCK USD.01	541	7,723	6,968
DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	135,665	3,881,740	8,088,347
DOORDASH INC A COMMON STOCK USD.00001	212,204	25,781,909	23,083,551
DORIAN LPG LTD COMMON STOCK USD.01	14,239	572,635	597,468
DORMAN PRODUCTS INC COMMON STOCK USD.01	25,280	1,999,935	2,312,614
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	93,209	3,157,265	1,814,779
DOUGLAS DYNAMICS INC COMMON STOCK USD.01	987	37,226	23,096
DOUGLAS ELLIMAN INC COMMON STOCK	3,793	22,181	4,400
DOUGLAS EMMETT INC REIT USD.01	5,897	114,681	78,489
DOVER CORP COMMON STOCK USD1.0	73,969	6,570,389	13,347,706
DOW INC COMMON STOCK USD.01	494,166	26,509,924	26,215,506
DOXIMITY INC CLASS A COMMON STOCK USD.001	191,369	6,325,248	5,352,591
DR HORTON INC COMMON STOCK USD.01	278,187	24,514,035	39,204,894
DRAFTKINGS INC CL A COMMON STOCK USD.0001	276,463	9,434,276	10,552,593
DRAGONFLY ENERGY HOLDINGS CO COMMON STOCK USD.0001	725	331	613
DREAM FINDERS HOMES INC A COMMON STOCK USD.01	1,196	20,204	30,881
DRIL QUIP INC COMMON STOCK USD.01	1,499	46,143	27,881
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	36,299	998,096	462,086
DROPBOX INC CLASS A COMMON STOCK USD.00001	317,187	7,303,983	7,127,192
DTE ENERGY COMPANY COMMON STOCK	136,707	13,572,988	15,175,844
DTE MIDSTREAM LLC W/I COMMON STOCK	47,463	1,635,511	3,371,297
DUCKHORN PORTFOLIO INC/THE COMMON STOCK USD.01	1,958	36,373	13,902
DUCOMMUN INC COMMON STOCK USD.01	619	28,258	35,939
DUKE ENERGY CORP COMMON STOCK USD.001	384,892	33,014,240	38,577,725
DULUTH HOLDINGS INC CL B COMMON STOCK	462	9,009	1,705
DUN + BRADSTREET HOLDINGS IN COMMON STOCK	177,992	3,311,802	1,648,206
DUOLINGO COMMON STOCK USD.0001	14,404	2,473,631	3,005,683
DUPONT DE NEMOURS INC COMMON STOCK USD.01	277,369	21,057,142	22,325,431
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	5,180	217,610	214,452
DXC TECHNOLOGY CO COMMON STOCK USD.01	100,149	5,161,842	1,911,844
DXP ENTERPRISES INC COMMON STOCK USD.01	721	26,979	33,051

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
DYCOM INDUSTRIES INC COMMON STOCK USD.3333333		1,259	82,579	212,469
DYNATRACE INC COMMON STOCK USD.001		127,893	4,524,118	5,721,933
DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001		35,058	468,272	393,701
DYNE THERAPEUTICS INC COMMON STOCK		3,142	67,925	110,881
DYNEX CAPITAL INC REIT USD.01		162,334	1,775,998	1,938,268
DZS INC COMMON STOCK USD.001		1,097	17,451	1,283
E2OPEN PARENT HOLDINGS INC COMMON STOCK USD.0001		8,076	85,082	36,261
EAGLE BANCORP INC COMMON STOCK USD.01		1,301	50,078	24,589
EAGLE MATERIALS INC COMMON STOCK USD.01		28,838	2,702,057	6,271,111
EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001		568	31,759	3,181
EAST WEST BANCORP INC COMMON STOCK USD.001		82,551	4,515,204	6,045,210
EASTERLY GOVERNMENT PROPERTI REIT USD.01		4,533	87,124	56,073
EASTERN BANKSHARES INC COMMON STOCK USD.01		90,128	1,644,308	1,259,989
EASTGROUP PROPERTIES INC REIT		28,305	4,621,917	4,814,681
EASTMAN CHEMICAL CO COMMON STOCK USD.01		114,922	8,413,999	11,258,908
EASTMAN KODAK CO COMMON STOCK USD.01		2,591	17,054	13,940
EATON CORP PLC COMMON STOCK USD.01		292,623	39,155,763	91,751,942
EBAY INC COMMON STOCK USD.001		319,342	10,906,745	17,155,052
ECHOSTAR CORP A COMMON STOCK USD.001		5,455	198,976	97,154
ECOLAB INC COMMON STOCK USD1.0		123,992	17,124,264	29,510,096
ECOVYST INC COMMON STOCK		830,826	8,113,179	7,452,509
EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		2,242	99,042	90,106
EDGEWISE THERAPEUTICS INC COMMON STOCK USD.0001		7,426	87,390	133,742
EDISON INTERNATIONAL COMMON STOCK		190,152	13,063,540	13,654,815
EDITAS MEDICINE INC COMMON STOCK USD.0001		28,754	336,539	134,281
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		428,918	24,015,226	39,619,156
EGAIN CORP COMMON STOCK USD.001		1,259	13,696	7,944
EHEALTH INC COMMON STOCK USD.001		1,278	34,689	5,789
EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		1,151	16,392	13,018
ELAH HOLDINGS COMMON STOCK		1,951	2,841,614	71,309
ELANCO ANIMAL HEALTH INC COMMON STOCK		264,190	6,568,567	3,812,262
ELASTIC NV COMMON STOCK EUR.01		42,527	3,497,713	4,844,251
ELECTRONIC ARTS INC COMMON STOCK USD.01		182,594	19,004,827	25,440,822
ELEMENT SOLUTIONS INC COMMON STOCK USD.01		144,949	2,276,405	3,931,017
ELEVANCE HEALTH INC COMMON STOCK USD.01		164,527	40,341,410	89,150,600
ELF BEAUTY INC COMMON STOCK USD.01		65,545	8,482,569	13,811,642
ELI LILLY + CO COMMON STOCK		499,755	84,360,840	452,468,182
ELLINGTON FINANCIAL INC REIT		3,168	48,640	38,269
ELME COMMUNITIES REIT USD.01		3,846	106,274	61,267
EMBECTA CORP COMMON STOCK USD.01		12,141	277,747	151,763
EMCOR GROUP INC COMMON STOCK USD.01		36,541	7,895,027	13,340,388
EMERALD HOLDING INC COMMON STOCK USD.01		455	1,808	2,589
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001		55,253	360,284	376,825
EMERSON ELECTRIC CO COMMON STOCK USD.5		307,519	20,360,845	33,876,293
EMPIRE PETROLEUM CORP COMMON STOCK USD.001		1,102	12,205	5,686
EMPIRE STATE REALTY TRUST A REIT USD.01		36,921	381,779	346,319
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01		1,021	31,858	43,525
ENACT HOLDINGS INC COMMON STOCK USD.01		39,197	862,781	1,201,780
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01		1,555	52,472	20,168
ENCOMPASS HEALTH CORP COMMON STOCK USD.01		75,981	4,158,373	6,518,410
ENCORE CAPITAL GROUP INC COMMON STOCK USD.01		57,543	2,807,292	2,401,269
ENCORE ENERGY CORP COMMON STOCK		7,654	19,037	30,157
ENCORE WIRE CORP COMMON STOCK USD.01		5,711	424,265	1,655,219
ENERGIZER HOLDINGS INC COMMON STOCK		30,378	1,151,935	897,366
ENERGY FUELS INC COMMON STOCK		8,051	39,222	48,789
ENERGY RECOVERY INC COMMON STOCK USD.001		2,407	39,900	31,989
ENERGY VAULT HOLDINGS INC COMMON STOCK USD.0001		6,203	29,944	5,890
ENERPAC TOOL GROUP CORP COMMON STOCK USD.2		2,443	52,603	93,274
ENERSYS COMMON STOCK USD.01		24,594	2,366,680	2,545,971
ENFUSION INC CLASS A COMMON STOCK USD.001		1,684	23,404	14,348
ENHABIT INC COMMON STOCK USD.01		2,038	24,389	18,179
ENLIVEN THERAPEUTICS INC COMMON STOCK USD.01		1,016	21,422	23,744
ENNIS INC COMMON STOCK USD2.5		1,131	18,758	24,758

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001		19,986	436,044	1,244,129
ENOVIS CORP COMMON STOCK USD.001		46,052	2,613,580	2,081,550
ENOVIX CORP COMMON STOCK USD.0001		6,025	66,631	93,147
ENPHASE ENERGY INC COMMON STOCK USD.00001		101,862	9,752,249	10,156,660
ENPRO INC COMMON STOCK USD.01		8,567	922,516	1,247,098
ENSIGN GROUP INC/THE COMMON STOCK USD.001		28,713	2,751,355	3,551,511
ENSTAR GROUP LTD COMMON STOCK USD1.0		26,503	5,128,810	8,101,967
ENTEGRIS INC COMMON STOCK USD.01		121,193	7,894,721	16,409,532
ENTERGY CORP COMMON STOCK USD.01		226,193	21,570,151	24,202,651
ENTERPRISE BANCORP INC COMMON STOCK USD.01		13,876	439,194	345,235
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01		62,784	2,733,758	2,568,493
ENTRADA THERAPEUTICS INC COMMON STOCK USD.0001		1,081	15,891	15,404
ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001		2,547	12,757	5,170
ENVELA CORP COMMON STOCK USD.01		150	1,048	674
ENVESTNET INC COMMON STOCK		2,274	115,352	142,330
ENVIRI CORP COMMON STOCK USD1.25		3,978	61,576	34,330
ENVISTA HOLDINGS CORP COMMON STOCK USD.01		86,223	1,859,385	1,433,888
EOG RESOURCES INC COMMON STOCK USD.01		450,576	44,737,677	56,714,001
EOS ENERGY ENTERPRISES INC COMMON STOCK USD.0001		6,173	19,741	7,840
EPAM SYSTEMS INC COMMON STOCK USD.001		41,476	6,963,506	7,802,050
EPLUS INC COMMON STOCK USD.01		14,571	852,275	1,073,591
EPR PROPERTIES REIT USD.01		35,784	2,305,516	1,502,212
EQT CORP COMMON STOCK		182,608	5,064,887	6,752,844
EQUIFAX INC COMMON STOCK USD1.25		60,800	8,413,855	14,741,568
EQUINIX INC REIT USD.001		62,351	33,013,962	47,174,767
EQUITABLE HOLDINGS INC COMMON STOCK USD.01		166,137	3,840,466	6,788,358
EQUITRANS MIDSTREAM CORP COMMON STOCK		61,880	640,579	803,202
EQUITY BANCSHARES INC CL A COMMON STOCK USD.01		5,841	170,426	205,603
EQUITY COMMONWEALTH REIT USD.01		69,257	1,444,811	1,343,586
EQUITY LIFESTYLE PROPERTIES REIT USD.01		184,091	10,478,169	11,989,847
EQUITY RESIDENTIAL REIT USD.01		185,966	12,132,777	12,894,882
ERASCA INC COMMON STOCK USD.0001		2,701	31,948	6,374
ESAB CORP COMMON STOCK USD.001		27,619	1,351,058	2,608,062
ESC EMPIRE RESORTS INC COMMON STOCK		1,390	0	0
ESC GCI LIBERTY INC SR COMMON STOCK		60,199	0	0
ESC WAR IND		598	574	885
ESCALADE INC COMMON STOCK		686	11,223	9,460
ESCO TECHNOLOGIES INC COMMON STOCK USD.01		1,123	71,024	117,960
ESQUIRE FINANCIAL HOLDINGS I COMMON STOCK USD.01		285	11,154	13,566
ESS TECH INC COMMON STOCK USD.0001		5,029	18,044	4,113
ESSA BANCORP INC COMMON STOCK USD.01		227	3,587	3,993
ESSENT GROUP LTD COMMON STOCK USD.015		40,345	1,759,291	2,266,986
ESSENTIAL PROPERTIES REALTY REIT USD.01		6,838	143,845	189,481
ESSENTIAL UTILITIES INC COMMON STOCK USD.5		123,894	4,584,159	4,624,963
ESSEX PROPERTY TRUST INC REIT USD.0001		32,189	7,771,779	8,761,846
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		200,523	31,298,677	21,335,647
ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01		887	19,200	24,738
ETSY INC COMMON STOCK USD.001		87,305	6,715,997	5,149,249
EURONET WORLDWIDE INC COMMON STOCK USD.02		114,049	11,221,961	11,804,072
EUROPEAN WAX CENTER INC A COMMON STOCK USD.00001		99,623	1,630,991	989,256
EVANS BANCORP INC COMMON STOCK USD.5		145	3,700	4,076
EVE HOLDING INC COMMON STOCK USD.0001		337	3,267	1,365
EVENTBRITE INC CLASS A COMMON STOCK USD.00001		427,812	3,654,166	2,070,610
EVERBRIDGE INC COMMON STOCK USD.001		1,783	78,519	62,387
EVERCOMMERCE INC COMMON STOCK USD.00001		8,415	82,620	92,397
EVERCORE INC A COMMON STOCK USD.01		19,774	1,883,730	4,121,495
EVEREST GROUP LTD COMMON STOCK USD.01		40,029	9,008,552	15,251,850
EVERGY INC COMMON STOCK		111,655	6,158,028	5,914,365
EVERI HOLDINGS INC COMMON STOCK USD.001		342,707	4,595,132	2,878,739
EVERQUOTE INC CLASS A COMMON STOCK USD.001		1,003	28,786	20,923
EVERSOURCE ENERGY COMMON STOCK USD5.0		174,460	11,318,149	9,893,627
EVERTEC INC COMMON STOCK USD.01		2,960	97,160	98,420
EVGO INC COMMON STOCK USD.0001		4,593	30,747	11,253

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
EVI INDUSTRIES INC COMMON STOCK USD.025	150	3,415	2,838
EVOLENTE HEALTH INC A COMMON STOCK USD.01	166,999	4,954,434	3,193,021
EVOLUS INC COMMON STOCK USD.00001	111,631	952,491	1,211,196
EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	2,352	18,171	12,395
EVOLV TECHNOLOGIES HOLDINGS COMMON STOCK USD.0001	5,558	20,087	14,173
EW SCRIPPS CO/THE A COMMON STOCK USD.01	2,410	29,725	7,567
EXACT SCIENCES CORP COMMON STOCK USD.01	239,721	13,627,430	10,128,212
EXCELERATE ENERGY INC A COMMON STOCK USD.001	14,341	252,094	264,448
EXELIXIS INC COMMON STOCK USD.001	313,846	6,239,514	7,052,120
EXELON CORP COMMON STOCK	777,105	25,469,503	26,895,604
EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	7,057	99,442	221,308
EXP WORLD HOLDINGS INC COMMON STOCK USD.00001	2,938	56,512	33,155
EXPEDIA GROUP INC COMMON STOCK USD.001	96,936	12,493,626	12,212,967
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	157,330	14,899,074	19,633,211
EXPENSIFY INC A COMMON STOCK USD.0001	2,366	16,153	3,525
EXPONENT INC COMMON STOCK USD.001	2,217	117,964	210,881
EXPRO GROUP HOLDINGS NV COMMON STOCK EUR.01	58,010	1,595,384	1,329,589
EXTRA SPACE STORAGE INC REIT USD.01	104,389	9,776,355	16,223,094
EXTREME NETWORKS INC COMMON STOCK USD.001	5,553	48,915	74,688
EXXON MOBIL CORP COMMON STOCK	2,830,734	232,708,163	325,874,098
EYENOVIA INC COMMON STOCK USD.0001	729	1,734	433
EYEPOINT PHARMACEUTICALS INC COMMON STOCK USD.01	1,629	24,376	14,172
F+G ANNUITIES + LIFE INC COMMON STOCK	4,218	170,293	160,495
F5 INC COMMON STOCK	104,712	15,938,814	18,034,548
FABRINET COMMON STOCK USD.01	36,813	5,321,726	9,011,454
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	19,181	4,338,645	7,831,027
FAIR ISAAC CORP COMMON STOCK USD.01	15,840	6,774,986	23,580,374
FARMERS + MERCHANTS BANCO/OH COMMON STOCK	607	19,774	14,095
FARMERS NATL BANC CORP COMMON STOCK	1,641	24,285	20,496
FARMLAND PARTNERS INC REIT USD.01	2,196	23,276	25,320
FARO TECHNOLOGIES INC COMMON STOCK USD.001	924	32,888	14,784
FASTENAL CO COMMON STOCK USD.01	284,505	8,306,942	17,878,294
FASTLY INC CLASS A COMMON STOCK USD.00002	5,423	200,248	39,968
FATE THERAPEUTICS INC COMMON STOCK USD.001	36,320	264,903	119,130
FB FINANCIAL CORP COMMON STOCK USD1.0	81,675	2,853,516	3,187,775
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	14,053	1,171,085	2,541,063
FEDERAL REALTY INVS TRUST REIT USD.01	40,703	5,068,813	4,109,782
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	7,843	241,569	656,224
FEDEX CORP COMMON STOCK USD.1	147,594	30,286,293	44,254,585
FENNEMEIR PHARMACEUTICALS INC COMMON STOCK	426	3,866	2,603
FERGUSON PLC COMMON STOCK GBP.1	114,678	17,863,424	22,207,395
FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNIT	27,934	0	0
FIBROGEN INC COMMON STOCK USD.01	4,022	105,214	3,589
FIDELIS INSURANCE HOLDINGS L COMMON STOCK USD.01	55,463	716,160	904,602
FIDELITY D+D BANCORP INC COMMON STOCK	272	13,408	11,914
FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	129,051	4,041,808	6,377,700
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	511,672	42,842,936	38,559,602
FIFTH THIRD BANCORP COMMON STOCK	600,990	16,883,709	21,930,125
FIGS INC CLASS A COMMON STOCK USD.0001	5,599	80,585	29,843
FINANCE OF AMERICA COS INC A COMMON STOCK USD.0001	2,163	8,620	1,066
FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	31,068	660,564	600,234
FIRST ADVANTAGE CORP COMMON STOCK USD.001	2,467	46,613	39,645
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	49,946	2,124,608	2,694,587
FIRST BANCORP INC/ME COMMON STOCK USD.01	438	11,670	10,884
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	51,820	717,385	947,788
FIRST BANCORP/NC COMMON STOCK	62,677	1,919,047	2,000,650
FIRST BANCSHARES INC/MS COMMON STOCK USD1.0	1,262	38,011	32,787
FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	745	10,268	9,491
FIRST BUSEY CORP COMMON STOCK USD.001	21,956	526,548	531,555
FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	7,819	260,675	289,225
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	5,961	4,413,360	10,035,999
FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	4,413	49,540	60,944
FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0	738	19,452	27,188

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FIRST COMMUNITY CORP COMMON STOCK USD1.0		174	3,154	3,002
FIRST FINANCIAL BANCORP COMMON STOCK		4,099	79,999	91,080
FIRST FINANCIAL CORP/INDIANA COMMON STOCK		25,370	1,088,011	935,646
FIRST FINL BANKSHARES INC COMMON STOCK USD.01		33,377	856,631	985,623
FIRST FOUNDATION INC COMMON STOCK USD.001		2,244	44,034	14,698
FIRST HAWAIIAN INC COMMON STOCK USD.01		346,033	7,539,921	7,183,645
FIRST HORIZON CORP COMMON STOCK USD.625		556,912	7,941,028	8,782,502
FIRST INDUSTRIAL REALTY TR REIT USD.01		65,893	2,768,858	3,130,576
FIRST INTERSTATE BANCSYS A COMMON STOCK		81,647	2,872,448	2,267,337
FIRST MERCHANTS CORP COMMON STOCK		36,245	1,211,719	1,206,596
FIRST MID BANCSHARES INC COMMON STOCK USD4.0		884	33,728	29,066
FIRST OF LONG ISLAND CORP COMMON STOCK USD.1		1,027	16,563	10,291
FIRST SOLAR INC COMMON STOCK USD.001		70,801	5,547,444	15,962,793
FIRST WATCH RESTAURANT GROUP COMMON STOCK USD.01		25,145	549,479	441,546
FIRST WESTERN FINANCIAL INC COMMON STOCK		283	7,692	4,811
FIRSTCASH HOLDINGS INC COMMON STOCK USD.01		45,941	3,705,445	4,818,292
FIRSTENERGY CORP COMMON STOCK USD.1		271,811	10,033,458	10,402,207
FISCALNOTE HOLDINGS INC COMMON STOCK USD.0001		1,222	3,957	1,784
FISERV INC COMMON STOCK USD.01		327,730	26,071,396	48,844,879
FIVE BELOW COMMON STOCK USD.01		28,502	3,459,962	3,105,863
FIVE STAR BANCORP COMMON STOCK		456	12,947	10,784
FIVE9 INC COMMON STOCK USD.001		39,295	4,201,792	1,732,910
FLEX LNG LTD COMMON STOCK USD.1		1,298	36,283	35,098
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001		85,018	4,305,245	8,451,639
FLOWERS FOODS INC COMMON STOCK USD.01		92,941	1,761,054	2,063,290
FLOWSERVE CORP COMMON STOCK USD1.25		179,464	7,662,220	8,632,218
FLUENCE ENERGY INC COMMON STOCK USD.00001		2,705	53,913	46,905
FLUOR CORP COMMON STOCK USD.01		263,139	7,857,074	11,459,703
FLUSHING FINANCIAL CORP COMMON STOCK USD.01		1,089	18,545	14,320
FLYWIRE CORP VOTING COMMON STOCK USD.0001		4,820	151,589	79,000
FMC CORP COMMON STOCK USD.1		84,925	5,313,207	4,887,434
FNB CORP COMMON STOCK USD.01		173,145	2,158,274	2,368,624
FOGHORN THERAPEUTICS INC COMMON STOCK USD.0001		1,324	18,756	7,613
FOOT LOCKER INC COMMON STOCK USD.01		43,775	1,557,954	1,090,873
FORD MOTOR CO COMMON STOCK USD.01		2,447,442	28,263,101	30,690,923
FORESTAR GROUP INC COMMON STOCK USD1.0		34,316	601,352	1,097,769
FORGE GLOBAL HOLDINGS INC COMMON STOCK USD.0001		6,195	14,660	9,045
FORMFACTOR INC COMMON STOCK USD.001		100,887	4,006,175	6,106,690
FORRESTER RESEARCH INC COMMON STOCK USD.01		182,343	5,633,635	3,114,418
FORTINET INC COMMON STOCK USD.001		484,314	15,319,816	29,189,605
FORTIVE CORP COMMON STOCK USD.01		175,332	9,771,748	12,992,101
FORTREA HOLDINGS INC COMMON STOCK USD.001		59,621	1,486,904	1,391,554
FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01		67,736	3,265,708	4,398,776
FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01		558	12,918	9,408
FORWARD AIR CORP COMMON STOCK USD.01		1,139	76,708	21,687
FOSSIL GROUP INC COMMON STOCK USD.01		2,843	61,121	4,094
FOUR CORNERS PROPERTY TRUST REIT USD.0001		3,930	93,805	96,953
FOX CORP CLASS A COMMON STOCK USD.01		391,657	14,710,736	13,461,251
FOX CORP CLASS B COMMON STOCK USD.01		73,506	2,827,975	2,353,662
FOX FACTORY HOLDING CORP COMMON STOCK USD.001		1,864	143,295	89,826
FRANKLIN BSP REALTY TRUST IN REIT USD.01		3,520	51,690	44,352
FRANKLIN COVEY CO COMMON STOCK USD.05		56,907	1,913,225	2,162,466
FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1		1,995	110,982	192,158
FRANKLIN RESOURCES INC COMMON STOCK USD.1		313,593	8,674,521	7,008,804
FREEPORT MCMORAN INC COMMON STOCK USD.1		784,614	14,736,428	38,132,240
FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		26,328	690,638	575,267
FRESHPET INC COMMON STOCK USD.001		43,018	4,638,235	5,566,099
FRESHWORKS INC CL A COMMON STOCK USD.00001		7,063	114,964	89,629
FRONTPDOOR INC COMMON STOCK USD.01		3,584	86,014	121,103
FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25		120,063	2,917,862	3,143,249
FRONTIER GROUP HOLDINGS INC COMMON STOCK USD.001		167,928	2,648,798	827,885
FRP HOLDINGS INC COMMON STOCK USD.1		601	14,740	17,141
FS BANCORP INC COMMON STOCK USD.01		444	13,431	16,184

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FTAI AVIATION LTD COMMON STOCK USD1.0		184,868	4,991,195	19,083,924
FTAI INFRASTRUCTURE INC COMMON STOCK		130,294	569,772	1,124,437
FTC SOLAR INC COMMON STOCK USD.0001		1,856	10,695	655
FTI CONSULTING INC COMMON STOCK USD.01		16,556	2,054,800	3,568,315
FUBOTV INC COMMON STOCK		12,755	140,689	15,816
FUELCELL ENERGY INC COMMON STOCK USD.0001		18,995	93,451	12,134
FULGENT GENETICS INC COMMON STOCK USD.0001		861	50,863	16,893
FULL HOUSE RESORTS INC COMMON STOCK USD.0001		1,634	15,014	8,170
FULTON FINANCIAL CORP COMMON STOCK USD2.5		7,067	100,124	119,998
FUNKO INC CLASS A COMMON STOCK USD.0001		1,791	34,936	17,480
FUTUREFUEL CORP COMMON STOCK USD.0001		1,547	16,032	7,936
FVCBANKCORP INC COMMON STOCK USD.01		533	7,678	5,820
G III APPAREL GROUP LTD COMMON STOCK USD.01		34,206	1,096,378	925,956
GAMBLING.COM GROUP LTD COMMON STOCK		340	3,075	2,795
GAMESTOP CORP CLASS A COMMON STOCK USD.001		130,616	6,189,108	3,224,909
GAMING AND LEISURE PROPERTIES REIT		137,216	5,137,438	6,203,535
GANNETT CO INC COMMON STOCK USD.01		7,586	69,504	34,971
GAP INC/THE COMMON STOCK USD.05		104,872	2,636,269	2,505,392
GARMIN LTD COMMON STOCK CHF.1		76,100	5,459,982	12,398,212
GARTNER INC COMMON STOCK USD.0005		40,596	6,360,004	18,230,040
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01		234,951	3,363,672	3,714,575
GATX CORP COMMON STOCK USD.625		18,696	1,341,841	2,474,603
GCM GROSVENOR INC CLASS A COMMON STOCK USD.0001		1,884	18,359	18,388
GE HEALTHCARE TECHNOLOGY COMMON STOCK		228,517	10,647,351	17,806,045
GE VEROVA INC COMMON STOCK USD.01		135,164	4,808,730	23,181,978
GEN DIGITAL INC COMMON STOCK USD.01		335,050	7,836,917	8,369,549
GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01		1,701	23,260	36,248
GENCOR INDUSTRIES INC COMMON STOCK USD.1		315	4,617	6,092
GENELUX CORP COMMON STOCK		887	20,347	1,730
GENERAC HOLDINGS INC COMMON STOCK USD.01		29,382	3,957,846	3,884,888
GENERAL DYNAMICS CORP COMMON STOCK USD1.0		122,190	21,352,503	35,452,207
GENERAL ELECTRIC CO COMMON STOCK USD.01		558,825	21,397,908	88,836,410
GENERAL MILLS INC COMMON STOCK USD.1		288,241	15,982,762	18,234,126
GENERAL MOTORS CO COMMON STOCK USD.01		777,334	27,808,892	36,114,938
GENERATION BIO CO COMMON STOCK USD.0001		2,317	52,440	6,534
GENESCO INC COMMON STOCK USD1.0		919	30,365	23,765
GENIE ENERGY LTD B COMMON STOCK		1,069	14,218	15,629
GENPACT LTD COMMON STOCK USD.01		94,501	2,951,705	3,041,987
GENTEX CORP COMMON STOCK USD.06		123,962	2,615,386	4,178,759
GENTHERM INC COMMON STOCK		1,446	65,550	71,317
GENUINE PARTS CO COMMON STOCK USD1.0		69,742	7,080,713	9,646,713
GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001		136,096	912,074	822,020
GEO GROUP INC/THE COMMON STOCK USD.01		5,265	75,311	75,605
GERMAN AMERICAN BANCORP COMMON STOCK		1,233	33,507	43,587
GERON CORP COMMON STOCK USD.001		320,423	1,001,654	1,358,594
GETTY REALTY CORP REIT USD.01		1,973	53,599	52,600
GEVO INC COMMON STOCK		11,726	69,565	6,534
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01		15,154	997,697	1,038,807
GILEAD SCIENCES INC COMMON STOCK USD.001		1,074,353	74,562,209	73,711,359
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001		854,672	1,969,740	285,717
GITLAB INC CL A COMMON STOCK USD.0000025		50,130	2,421,540	2,492,464
GLACIER BANCORP INC COMMON STOCK USD.01		32,585	1,133,663	1,216,072
GLADSTONE COMMERCIAL CORP REIT USD.001		1,918	34,995	27,370
GLADSTONE LAND CORP REIT USD.001		1,332	31,205	18,235
GLATTFELTER CORP COMMON STOCK USD.01		2,330	28,550	3,239
GLAUkos CORP COMMON STOCK USD.001		2,140	119,546	253,269
GLOBAL BUSINESS TRAVEL GROUP COMMON STOCK USD.00005		2,314	15,305	15,272
GLOBAL INDEMNITY GROUP LLC A COMMON STOCK NPV		113,628	2,266,285	3,532,195
GLOBAL INDUSTRIAL CO COMMON STOCK USD.01		699	21,973	21,921
GLOBAL MEDICAL REIT INC REIT		2,818	37,463	25,587
GLOBAL NET LEASE INC REIT USD.01		8,948	137,157	65,768
GLOBAL PAYMENTS INC COMMON STOCK		129,639	12,294,869	12,536,091
GLOBAL WATER RESOURCES INC COMMON STOCK USD.01		580	9,769	7,018

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
GLOBALFOUNDRIES INC COMMON STOCK USD.02		39,481	2,239,655	1,996,159
GLOBALSTAR INC COMMON STOCK USD.0001		33,311	54,291	37,308
GLOBANT SA COMMON STOCK USD1.2		70,150	12,543,491	12,504,939
GLOBE LIFE INC COMMON STOCK USD1.0		81,644	6,384,335	6,717,668
GLOBUS MEDICAL INC A COMMON STOCK USD.001		70,350	3,482,355	4,818,272
GMS INC COMMON STOCK USD.01		66,910	2,848,714	5,393,615
GODADDY INC CLASS A COMMON STOCK USD.001		77,480	5,112,697	10,824,731
GOGO INC COMMON STOCK USD.0001		3,074	44,031	29,572
GOHEALTH INC CLASS A COMMON STOCK		106	1,640	1,030
GOLAR LNG LTD COMMON STOCK USD1.0		4,397	105,826	137,846
GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01		72,771	2,628,389	2,263,906
GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05		5,387	59,954	74,341
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		179,249	41,489,973	81,077,908
GOODYEAR TIRE + RUBBER CO COMMON STOCK		230,987	4,134,410	2,621,702
GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01		975	62,034	56,004
GOPRO INC CLASS A COMMON STOCK USD.0001		4,812	94,038	6,833
GORMAN RUPP CO COMMON STOCK		1,136	39,397	41,703
GRACO INC COMMON STOCK USD1.0		92,839	4,091,905	7,360,276
GRAFTECH INTERNATIONAL LTD COMMON STOCK USD.01		8,310	93,640	8,061
GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0		157	88,902	109,829
GRAIL INC COMMON STOCK		28,928	990,887	444,623
GRAND CANYON EDUCATION INC COMMON STOCK USD.01		14,852	1,589,044	2,077,943
GRANITE CONSTRUCTION INC COMMON STOCK USD.01		43,232	2,233,020	2,679,087
GRANITE POINT MORTGAGE TRUST REIT USD.01		2,283	34,189	6,781
GRANITE RIDGE RESOURCES INC COMMON STOCK		62,507	378,717	395,669
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01		164,681	2,363,746	4,316,289
GRAY TELEVISION INC COMMON STOCK		3,622	54,679	18,834
GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001		2,667	23,064	23,416
GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01		403	20,953	22,411
GREEN BRICK PARTNERS INC COMMON STOCK USD.01		1,139	18,673	65,196
GREEN DOT CORP CLASS A COMMON STOCK USD.001		81,451	1,384,647	769,712
GREEN PLAINS INC COMMON STOCK USD.001		2,509	52,848	39,793
GREENBRIER COMPANIES INC COMMON STOCK		52,954	1,916,296	2,623,871
GREENE COUNTY BANCORP INC COMMON STOCK USD.1		453	14,446	15,271
GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01		1,521	16,507	19,925
GREIF INC CL A COMMON STOCK		26,259	1,658,567	1,509,105
GREIF INC CL B COMMON STOCK		232	12,542	14,498
GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001		67,592	758,690	710,392
GRIFFON CORP COMMON STOCK USD.25		28,040	1,394,420	1,790,634
GRINDR INC COMMON STOCK USD.0001		2,343	13,650	28,678
GRITSTONE BIO INC COMMON STOCK USD.0001		4,548	11,986	2,810
GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001		48,252	1,703,538	1,067,334
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01		4,572	700,309	1,359,164
GROWGENERATION CORP COMMON STOCK USD.001		2,813	45,244	6,048
GUARANTY BANCSHARES INC COMMON STOCK USD1.0		399	11,438	12,584
GUARDANT HEALTH INC COMMON STOCK USD.00001		4,902	242,675	141,570
GUESS? INC COMMON STOCK USD.01		1,274	29,323	25,990
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001		56,322	4,301,087	7,766,241
GULFPORT ENERGY CORP COMMON STOCK USD.0001		18,385	2,209,807	2,776,135
GXO LOGISTICS INC COMMON STOCK USD.01		79,120	2,792,339	3,995,560
H.B. FULLER CO. COMMON STOCK USD1.0		10,218	704,279	786,377
H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01		1,400	35,618	61,838
H+R BLOCK INC COMMON STOCK		69,980	1,739,578	3,795,015
HACKETT GROUP INC/THE COMMON STOCK USD.001		12,019	268,697	261,053
HAEMONETICS CORP/MASS COMMON STOCK USD.01		45,063	3,307,112	3,728,062
HAIN CELESTIAL GROUP INC COMMON STOCK USD.01		3,943	86,006	27,246
HALLIBURTON CO COMMON STOCK USD2.5		849,528	29,255,769	28,697,056
HALOZYME THERAPEUTICS INC COMMON STOCK USD.001		5,726	140,556	299,813
HAMILTON BEACH BRAND A COMMON STOCK USD.01		7,300	133,569	125,487
HAMILTON INSURANCE GROU CL B COMMON STOCK USD.01		45,082	643,393	750,615
HAMILTON LANE INC CLASS A COMMON STOCK		1,587	109,146	196,121
HANCOCK WHITNEY CORP COMMON STOCK USD3.33		28,284	1,260,417	1,352,824
HANESBRANDS INC COMMON STOCK USD.01		15,389	84,201	75,868

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	28,249	497,049	472,323
HANNON ARMSTRONG SUSTAINABLE REIT USD.01	51,738	1,653,071	1,531,445
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	41,219	4,556,838	5,170,511
HARBORONE BANCORP INC COMMON STOCK USD.01	2,048	22,573	22,794
HARLEY DAVIDSON INC COMMON STOCK USD.01	124,677	6,041,586	4,181,667
HARMONIC INC COMMON STOCK USD.001	4,938	47,274	58,120
HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	1,523	54,529	45,949
HARROW INC COMMON STOCK USD.001	1,253	22,418	26,175
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	187,646	9,616,084	18,865,929
HARVARD BIOSCIENCE INC COMMON STOCK USD.01	2,739	13,060	7,806
HASBRO INC COMMON STOCK USD.5	65,080	5,740,235	3,807,180
HASHICORP INC CL A COMMON STOCK USD.000015	51,689	1,358,284	1,741,402
HAVERTY FURNITURE COMMON STOCK USD1.0	576	16,625	14,567
HAWAIIAN ELECTRIC INDS COMMON STOCK	56,559	1,989,115	510,162
HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	2,556	38,678	31,771
HAWKINS INC COMMON STOCK USD.01	927	33,322	84,357
HAYNES INTERNATIONAL INC COMMON STOCK USD.001	543	21,867	31,874
HAYWARD HOLDINGS INC COMMON STOCK USD.001	60,099	995,132	739,218
HBT FINANCIAL INC/DE COMMON STOCK USD.01	4,217	65,799	86,111
HCA HEALTHCARE INC COMMON STOCK USD.01	119,604	15,429,414	38,426,373
HCI GROUP INC COMMON STOCK	37,119	1,986,307	3,421,258
HEALTH CATALYST INC COMMON STOCK USD.001	33,274	434,793	212,621
HEALTHCARE REALTY TRUST INC REIT USD.01	188,368	5,265,078	3,104,305
HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	3,566	73,996	37,728
HEALTHEQUITY INC COMMON STOCK USD.0001	60,647	3,888,584	5,227,771
HEALTHPEAK PROPERTIES INC REIT USD1.0	356,159	9,700,142	6,980,716
HEALTHSTREAM INC COMMON STOCK	35,178	779,281	981,466
HEARTLAND EXPRESS INC COMMON STOCK USD.01	99,244	1,577,580	1,223,679
HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	1,839	79,158	81,744
HECLA MINING CO COMMON STOCK USD.25	27,138	128,944	131,619
HEICO CORP CLASS A COMMON STOCK USD.01	59,081	5,184,431	10,488,059
HEICO CORP COMMON STOCK USD.01	23,072	1,866,002	5,159,130
HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	2,103	67,009	66,413
HELEN OF TROY LTD COMMON STOCK USD.1	14,734	1,632,205	1,366,431
HELIOS TECHNOLOGIES INC COMMON STOCK USD.001	1,440	72,092	68,760
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	6,346	35,300	75,771
HELMERICH + PAYNE COMMON STOCK USD.1	53,110	2,189,453	1,919,395
HENRY SCHEIN INC COMMON STOCK USD.01	66,530	4,195,845	4,264,573
HERBALIFE LTD COMMON STOCK USD.002	44,115	976,792	458,355
HERC HOLDINGS INC COMMON STOCK USD.01	1,237	121,431	164,880
HERITAGE COMMERCE CORP COMMON STOCK	2,589	32,704	22,524
HERITAGE FINANCIAL CORP COMMON STOCK	1,422	32,918	25,639
HERON THERAPEUTICS INC COMMON STOCK USD.01	4,966	86,922	17,381
HERSHEY CO/THE COMMON STOCK USD1.0	81,539	11,203,719	14,989,314
HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	74,854	1,365,187	264,235
HESS CORP COMMON STOCK USD1.0	214,933	15,415,581	31,706,916
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	938,932	12,929,523	19,877,190
HEXCEL CORP COMMON STOCK USD.01	60,928	3,298,185	3,804,954
HF FOODS GROUP INC COMMON STOCK	2,243	18,996	6,729
HF SINCLAIR CORP COMMON STOCK	120,911	4,915,302	6,449,393
HIBBETT INC COMMON STOCK USD.01	568	16,607	49,535
HIGHPeak ENERGY INC COMMON STOCK USD.0001	545	9,889	7,663
HIGHWOODS PROPERTIES INC REIT USD.01	48,780	2,217,757	1,281,451
HILLENBRAND INC COMMON STOCK	3,049	113,924	122,021
HILLEVAX INC COMMON STOCK USD.0001	1,147	19,361	16,586
HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001	218,294	1,804,076	1,931,902
HILLTOP HOLDINGS INC COMMON STOCK USD.01	2,155	48,203	67,408
HILTON GRAND VACATIONS INC COMMON STOCK USD.01	3,535	124,088	142,920
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD1.0	169,384	14,508,845	36,959,589
HIMALAYA SHIPPING LTD COMMON STOCK USD1.0	2,151	13,088	19,703
HIMS + HER'S HEALTH INC COMMON STOCK USD.0001	5,371	25,923	108,440
HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	71	16,466	12,700
HIPPO HOLDINGS INC COMMON STOCK USD.0001	647	14,742	11,122

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
HIREQUEST INC COMMON STOCK USD.001		158	4,120	1,951
HNI CORP COMMON STOCK USD1.0		11,839	489,638	532,992
HOLLEY INC COMMON STOCK USD.0001		2,607	25,217	9,333
HOLOGIC INC COMMON STOCK USD.01		134,426	5,894,501	9,981,131
HOME BANCORP INC COMMON STOCK USD.01		7,373	265,123	294,994
HOME BANCSHARES INC COMMON STOCK USD.01		84,503	1,739,406	2,024,692
HOME DEPOT INC COMMON STOCK USD.05		602,528	121,963,529	207,414,239
HOMESTREET INC COMMON STOCK		894	22,429	10,192
HOMETRUST BANCSHARES INC COMMON STOCK		13,056	314,049	392,072
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		397,101	53,622,460	84,796,948
HOOKER FURNISHINGS CORP COMMON STOCK		25,528	609,077	369,645
HOPE BANCORP INC COMMON STOCK USD.001		5,062	59,395	54,366
HORACE MANN EDUCATORS COMMON STOCK USD.001		57,639	2,221,321	1,880,184
HORIZON BANCORP INC/IN COMMON STOCK		1,993	32,972	24,653
HORMEL FOODS CORP COMMON STOCK USD.01465		143,009	5,621,545	4,360,344
HOST HOTELS + RESORTS INC REIT USD.01		497,793	8,743,084	8,950,318
HOULIHAN LOKEY INC COMMON STOCK USD.001		25,881	2,384,254	3,490,312
HOVNANIAN ENTERPRISES A COMMON STOCK USD.01		250	24,583	35,480
HOWARD HUGHES HOLDINGS INC COMMON STOCK		18,790	2,025,065	1,217,968
HOWMET AEROSPACE INC COMMON STOCK		279,901	7,540,130	21,728,715
HP INC COMMON STOCK USD.01		526,661	10,249,507	18,443,668
HUB GROUP INC CL A COMMON STOCK USD.01		2,813	73,007	121,100
HUBBELL INC COMMON STOCK USD.01		26,591	3,430,603	9,718,479
HUBSPOT INC COMMON STOCK USD.001		30,006	9,510,124	17,697,239
HUDSON GLOBAL INC COMMON STOCK USD.001		52,500	4,932,726	872,025
HUDSON PACIFIC PROPERTIES IN REIT USD.01		6,015	84,912	28,932
HUDSON TECHNOLOGIES INC COMMON STOCK USD.01		2,091	18,359	18,380
HUMACYTE INC COMMON STOCK USD.0001		3,693	11,845	17,726
HUMANA INC COMMON STOCK USD.1666666		70,453	20,203,639	26,324,763
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		87,746	10,258,454	14,039,360
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		723,649	9,158,031	9,537,694
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		23,962	4,643,607	5,902,559
HUNTSMAN CORP COMMON STOCK USD.01		136,306	3,144,917	3,103,688
HURON CONSULTING GROUP INC COMMON STOCK USD.01		841	35,791	82,839
HYATT HOTELS CORP CL A COMMON STOCK USD.01		21,767	1,611,710	3,306,843
HYLIION HOLDINGS CORP COMMON STOCK USD.0001		6,604	59,705	10,698
HYSTER YALE MATERIALS COMMON STOCK USD.01		492	23,420	34,307
I 80 GOLD CORP COMMON STOCK		8,608	18,485	9,297
I3 VERTICALS INC CLASS A COMMON STOCK USD.0001		58,729	1,612,340	1,296,736
IAC INC COMMON STOCK USD.0001		38,239	1,635,507	1,791,497
IBEX LTD COMMON STOCK USD.0001		398	8,391	6,440
IBOTTA INC CL A COMMON STOCK USD.00001		12,108	1,180,558	910,037
ICF INTERNATIONAL INC COMMON STOCK USD.001		7,086	786,746	1,051,988
ICHOR HOLDINGS LTD COMMON STOCK USD.0001		73,265	2,856,380	2,824,366
ICON PLC COMMON STOCK EUR.06		74,196	15,915,098	23,258,220
ICU MEDICAL INC COMMON STOCK USD.1		10,589	2,637,405	1,257,444
IDACORP INC COMMON STOCK		33,308	3,307,722	3,102,640
IDEAYA BIOSCIENCES INC COMMON STOCK		2,813	55,387	98,764
IDEX CORP COMMON STOCK USD.01		38,078	4,703,499	7,661,294
IDEXX LABORATORIES INC COMMON STOCK USD.1		70,721	22,158,677	34,455,271
IDT CORP CLASS B COMMON STOCK USD.01		668	17,710	23,995
IES HOLDINGS INC COMMON STOCK USD.01		421	12,047	58,658
IGM BIOSCIENCES INC COMMON STOCK USD.01		534	21,141	3,669
IHEARTMEDIA INC CLASS A COMMON STOCK		4,291	68,585	4,677
IKENA ONCOLOGY INC COMMON STOCK USD.001		766	4,897	1,264
ILLINOIS TOOL WORKS COMMON STOCK USD.01		149,470	20,421,582	35,418,411
ILLUMINA INC COMMON STOCK USD.01		173,574	33,890,387	18,117,654
IMAX CORP COMMON STOCK		111,420	1,811,661	1,868,513
IMMERSION CORPORATION COMMON STOCK USD.001		20,967	142,849	197,299
IMMUNEERING CORP CLASS A COMMON STOCK USD.001		680	6,797	870
IMMUNITYBIO INC COMMON STOCK USD.0001		6,059	50,038	38,293
IMMUNOVANT INC COMMON STOCK USD.0001		2,441	55,435	64,442
IMPINJ INC COMMON STOCK USD.001		1,065	66,815	166,960

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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
INARI MEDICAL INC COMMON STOCK USD.001		2,390	185,816	115,079
INCYTE CORP COMMON STOCK USD.001		274,072	19,639,583	16,614,245
INDEPENDENCE REALTY TRUST IN REIT USD.01		224,413	3,475,045	4,205,500
INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0		38,173	663,186	1,030,671
INDEPENDENT BANK CORP/MA COMMON STOCK USD.01		1,970	120,763	99,918
INDEPENDENT BANK GROUP INC COMMON STOCK USD.01		48,592	1,741,737	2,211,908
INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001		171,702	1,471,325	1,059,401
INFINERA CORP COMMON STOCK USD.001		238,771	1,273,933	1,454,115
INFORMATICA INC CLASS A COMMON STOCK USD.01		19,089	617,859	589,468
INFORMATION SERVICES GROUP COMMON STOCK USD.0001		2,060	10,681	6,056
INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001		500	4,944	3,415
INGERSOLL RAND INC COMMON STOCK USD.01		249,418	8,735,255	22,657,131
INGEVITY CORP COMMON STOCK USD.01		72,476	5,570,145	3,167,926
INGLES MARKETS INC CLASS A COMMON STOCK USD.05		626	33,870	42,950
INGREDION INC COMMON STOCK USD.01		45,295	4,975,554	5,195,337
INHIBRX BIOSCIENCES INC COMMON STOCK		11,437	158,378	162,062
INMODE LTD COMMON STOCK ILS.01		87,169	2,662,938	1,589,963
INNODATA INC COMMON STOCK USD.01		1,337	13,693	19,828
INNOSPEC INC COMMON STOCK USD.01		1,106	69,850	136,691
INNOVAGE HOLDING CORP COMMON STOCK USD.001		939	14,515	4,657
INNOVATE CORP COMMON STOCK USD.001		1,891	3,027	1,143
INNOVATIVE INDUSTRIAL PROPER REIT USD.001		35,976	3,709,199	3,929,299
INNOVIVA INC COMMON STOCK USD.01		2,667	42,755	43,739
INOGEN INC COMMON STOCK USD.001		1,172	76,980	9,528
INOZYME PHARMA INC COMMON STOCK USD.0001		4,589	23,754	20,467
INSIGHT ENTERPRISES INC COMMON STOCK USD.01		10,709	701,158	2,124,237
INSMED INC COMMON STOCK USD.01		97,886	3,149,237	6,558,362
INSPERITY INC COMMON STOCK USD.01		5,885	558,340	536,771
INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001		24,587	6,774,629	3,290,478
INSPIRED ENTERTAINMENT INC COMMON STOCK USD.0001		928	9,790	8,491
INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01		4,565	507,691	938,929
INSTEEL INDUSTRIES INC COMMON STOCK		931	21,714	28,824
INSTRUCTURE HOLDINGS INC COMMON STOCK USD.01		818	19,038	19,149
INSULET CORP COMMON STOCK USD.001		37,428	5,404,976	7,552,970
INTAPP INC COMMON STOCK USD.001		52,077	1,917,568	1,909,664
INTEGER HOLDINGS CORP COMMON STOCK USD.001		10,508	1,115,858	1,216,721
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01		33,608	2,054,071	979,337
INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001		2,661	42,313	25,865
INTEL CORP COMMON STOCK USD.001		2,603,958	100,866,439	80,644,579
INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001		32,989	1,360,873	738,294
INTER PARFUMS INC COMMON STOCK USD.001		9,221	1,036,644	1,069,913
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01		55,539	3,244,024	6,809,081
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		320,653	24,977,926	43,894,189
INTERDIGITAL INC COMMON STOCK USD.01		1,198	61,679	139,639
INTERFACE INC COMMON STOCK USD.1		16,980	259,527	249,266
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0		2,361	78,011	135,073
INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		102,606	2,270,874	2,099,319
INTERNATIONAL MONEY EXPRESS COMMON STOCK		158,875	3,072,581	3,310,955
INTERNATIONAL PAPER CO COMMON STOCK USD1.0		172,498	7,306,616	7,443,289
INTERNATIONAL SEAWAYS INC COMMON STOCK		19,236	973,657	1,137,425
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		195,760	4,791,127	5,694,658
INTEST CORP COMMON STOCK USD.01		550	13,308	5,434
INTEVAC INC COMMON STOCK		592	2,165	2,285
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		463,016	63,500,819	80,078,617
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		126,501	15,507,456	12,044,160
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001		45,402	2,900,283	3,109,583
INTREPID POTASH INC COMMON STOCK USD.001		597	22,327	13,988
INTUIT INC COMMON STOCK USD.01		166,451	43,989,327	109,393,262
INTUITIVE SURGICAL INC COMMON STOCK USD.001		218,382	36,513,548	97,147,233
INVENTRUST PROPERTIES CORP REIT		3,004	78,710	74,379
INVESCO LTD COMMON STOCK USD.2		1,044,087	17,796,651	15,619,542
INVESCO MORTGAGE CAPITAL REIT USD.01		1,860	124,043	17,428
INVESTORS TITLE CO COMMON STOCK		55	9,155	9,907

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
INVITATION HOMES INC REIT USD.01	306,019	8,497,609	10,983,022
IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	93,999	3,881,566	4,479,992
IONQ INC COMMON STOCK USD.0001	7,092	46,992	49,857
IOVANCE BIOTHERAPEUTICS INC COMMON STOCK USD.000041666	386,691	4,871,375	3,101,262
IPG PHOTONICS CORP COMMON STOCK USD.0001	14,155	1,701,824	1,194,540
IQVIA HOLDINGS INC COMMON STOCK USD.01	90,768	11,222,239	19,191,986
IRADIMED CORP COMMON STOCK USD.0001	413	15,268	18,147
IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001	15,366	1,618,714	1,653,996
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	68,537	4,126,343	1,824,455
IROBOT CORP COMMON STOCK USD.01	1,190	61,733	10,841
IRON MOUNTAIN INC REIT USD.01	146,195	5,284,505	13,101,996
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	6,001	71,420	39,127
ISHARES RUSSELL 2000 GROWTH ET ISHARES RUSSELL 2000 GROWTH	6,554	1,619,853	1,720,622
INSPIRE TECHNOLOGY INC COMMON STOCK	470	4,658	3,760
ITEOS THERAPEUTICS INC COMMON STOCK USD.001	3,509	63,437	52,074
ITERIS INC COMMON STOCK USD.1	1,026	4,338	4,443
ITRON INC COMMON STOCK	18,075	1,517,622	1,788,702
ITT INC COMMON STOCK USD1.0	40,605	1,934,659	5,245,354
IVANHOE ELECTRIC INC / US COMMON STOCK USD.0001	2,935	35,181	27,530
J + J SNACK FOODS CORP COMMON STOCK	669	76,527	108,626
J. JILL INC COMMON STOCK USD.01	17,018	472,984	595,119
JABIL INC COMMON STOCK USD.001	88,994	3,875,408	9,681,657
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	36,391	4,444,609	6,041,634
JACK IN THE BOX INC COMMON STOCK USD.01	889	58,853	45,286
JACKSON FINANCIAL INC A COMMON STOCK USD.01	14,850	573,682	1,102,761
JACOBS SOLUTIONS INC COMMON STOCK	116,280	12,086,952	16,245,479
JAKKS PACIFIC INC COMMON STOCK USD.001	473	11,417	8,471
JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	1,508	51,015	11,657
JAMF HOLDING CORP COMMON STOCK	73,424	1,386,417	1,211,496
JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	70,846	2,734,212	2,388,219
JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001	3,506	31,845	44,281
JANUX THERAPEUTICS INC COMMON STOCK USD.001	868	18,722	36,361
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	54,881	8,342,616	5,857,449
JBG SMITH PROPERTIES REIT USD.01	4,255	87,485	64,804
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	90,972	2,001,954	4,526,767
JELD WEN HOLDING INC COMMON STOCK USD.01	46,181	758,708	622,058
JETBLUE AIRWAYS CORP COMMON STOCK USD.01	62,124	523,524	378,335
JM SMUCKER CO/THE COMMON STOCK	52,171	6,297,769	5,688,726
JOBY AVIATION INC COMMON STOCK USD.0001	237,484	987,661	1,211,168
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	380	25,777	36,925
JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	21,024	1,998,169	1,996,649
JOHN MARSHALL BANCORP INC COMMON STOCK	466	11,081	8,127
JOHNSON + JOHNSON COMMON STOCK USD1.0	1,323,160	176,490,857	193,393,066
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	402,587	18,256,629	26,759,958
JOHNSON OUTDOORS INC A COMMON STOCK USD.05	205	14,133	7,171
JOINT CORP/THE COMMON STOCK USD.001	688	31,152	9,673
JONES LANG LASALLE INC COMMON STOCK USD.01	52,548	8,219,508	10,787,053
JPMORGAN CHASE + CO COMMON STOCK USD1.0	1,637,436	165,159,009	331,187,805
JUNIPER NETWORKS INC COMMON STOCK USD.00001	169,935	4,682,971	6,195,830
KADANT INC COMMON STOCK USD.01	3,809	719,331	1,119,008
KAISER ALUMINUM CORP COMMON STOCK USD.01	698	60,734	61,354
KALTURA INC COMMON STOCK USD.0001	1,654	3,288	1,985
KALVISTA PHARMACEUTICALS INC COMMON STOCK USD.001	1,395	20,923	16,433
KARAT PACKAGING INC COMMON STOCK USD.001	189	4,245	5,591
KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	4,733	65,554	4,106
KB HOME COMMON STOCK USD1.0	24,193	1,373,756	1,697,865
KBR INC COMMON STOCK USD.001	96,717	4,738,979	6,203,428
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	2,396	28,976	14,735
KELLANOVA COMMON STOCK USD.25	141,042	9,169,849	8,135,303
KELLY SERVICES INC A COMMON STOCK USD1.0	6,843	134,240	146,509
KEMPER CORP COMMON STOCK USD.1	50,826	3,457,958	3,015,507
KENNAMETAL INC COMMON STOCK USD1.25	3,563	112,577	83,873
KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	5,237	102,233	50,904

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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
KENVUE INC COMMON STOCK		1,194,597	21,695,692	21,717,773
KEROS THERAPEUTICS INC COMMON STOCK USD.0001		1,146	66,505	52,372
KEURIG DR PEPPER INC COMMON STOCK USD.01		689,744	24,479,928	23,037,450
KEYCORP COMMON STOCK USD1.0		1,066,841	14,103,900	15,159,811
KEYSIGHT TECHNOLOGIES INC COMMON STOCK		110,051	8,967,738	15,049,474
KEZAR LIFE SCIENCES INC COMMON STOCK USD.001		3,422	25,771	2,053
KFORCE INC COMMON STOCK USD.01		854	31,234	53,059
KILROY REALTY CORP REIT USD.01		75,676	4,604,747	2,358,821
KIMBALL ELECTRONICS INC COMMON STOCK		1,205	14,147	26,486
KIMBERLY CLARK CORP COMMON STOCK USD1.25		305,320	37,324,248	42,195,224
KIMCO REALTY CORP REIT USD.01		357,307	7,385,331	6,953,194
KINDER MORGAN INC COMMON STOCK USD.01		976,156	18,612,932	19,396,220
KINETIK HOLDINGS INC COMMON STOCK USD.0001		11,399	377,841	472,375
KINGSWAY FINANCIAL SERVICES COMMON STOCK		254	2,131	2,093
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		11,043	3,885,359	4,254,647
KIRBY CORP COMMON STOCK USD.1		87,419	5,668,675	10,466,677
KITE REALTY GROUP TRUST REIT USD.01		22,862	453,544	511,652
KKR + CO INC COMMON STOCK USD.01		423,597	20,130,714	44,579,348
KKR REAL ESTATE FINANCE TRUST REIT USD.01		2,500	46,732	22,625
KLA CORP COMMON STOCK USD.001		67,513	9,018,172	55,665,144
KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01		248	2,236	1,228
KNIFE RIVER CORP COMMON STOCK USD.01		48,146	2,595,339	3,376,960
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01		100,811	4,224,935	5,032,485
KNOWLES CORP COMMON STOCK USD.01		87,997	1,499,672	1,518,828
KODIAK GAS SERVICES INC COMMON STOCK USD.01		29,526	810,506	804,879
KODIAK SCIENCES INC COMMON STOCK USD.0001		1,503	98,111	3,532
KOHL'S CORP COMMON STOCK USD.01		83,194	4,387,851	1,912,630
KONTOOR BRANDS INC COMMON STOCK		2,447	83,484	161,869
KOPPERS HOLDINGS INC COMMON STOCK USD.01		5,450	233,565	201,596
KORN FERRY COMMON STOCK USD.01		32,507	1,666,433	2,182,520
KORU MEDICAL SYSTEMS INC COMMON STOCK USD.01		873	3,185	2,313
KOSMOS ENERGY LTD COMMON STOCK USD.01		940,633	4,666,099	5,211,107
KRAFT HEINZ CO/THE COMMON STOCK USD.01		495,364	26,383,307	15,960,628
KRATOS DEFENSE + SECURITY COMMON STOCK USD.0001		175,914	2,793,064	3,520,039
KRISPY KREME INC COMMON STOCK USD.01		44,323	529,986	476,915
KROGER CO COMMON STOCK USD1.0		594,256	21,824,920	29,671,202
KRONOS WORLDWIDE INC COMMON STOCK USD.01		1,245	24,472	15,625
KRYSTAL BIOTECH INC COMMON STOCK USD.00001		23,258	1,239,553	4,271,099
KULICKE + SOFFA INDUSTRIES COMMON STOCK		2,452	142,005	120,614
KURA ONCOLOGY INC COMMON STOCK USD.0001		2,988	47,735	61,523
KURA SUSHI USA INC CLASS A COMMON STOCK USD.001		285	18,196	17,981
KVH INDUSTRIES INC COMMON STOCK USD.01		464	4,203	2,158
KYMERA THERAPEUTICS INC COMMON STOCK		20,744	640,117	619,208
KYNDRYL HOLDINGS INC COMMON STOCK USD.01		155,057	3,784,163	4,079,550
KYVERNA THERAPEUTICS INC COMMON STOCK USD.00001		19,373	449,510	145,298
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		94,429	13,533,068	21,206,865
LA Z BOY INC COMMON STOCK USD1.0		14,860	510,864	553,981
LABCORP HOLDINGS INC COMMON STOCK USD.1		66,701	11,010,652	13,574,321
LADDER CAPITAL CORP REIT USD.001		87,854	895,804	991,872
LAKELAND FINANCIAL CORP COMMON STOCK		1,085	51,668	66,749
LAM RESEARCH CORP COMMON STOCK USD.001		109,080	40,076,887	116,153,838
LAMAR ADVERTISING CO A REIT USD.001		53,094	4,307,826	6,346,326
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0		71,948	4,073,542	6,049,388
LANCASTER COLONY CORP COMMON STOCK		3,556	627,298	671,977
LANDS END INC COMMON STOCK USD.01		24,069	195,783	327,098
LANDSEA HOMES CORP COMMON STOCK USD.0001		1,212	13,272	11,138
LANDSTAR SYSTEM INC COMMON STOCK USD.01		17,783	1,834,215	3,280,608
LANTHEUS HOLDINGS INC COMMON STOCK USD.01		115,345	4,098,194	9,261,050
LANZATECH GLOBAL INC COMMON STOCK USD.0001		1,524	11,035	2,819
LARIMAR THERAPEUTICS INC COMMON STOCK USD.01		698	2,732	5,061
LAS VEGAS SANDS CORP COMMON STOCK USD.001		401,583	19,845,540	17,770,048
LATHAM GROUP INC COMMON STOCK USD.0001		2,527	43,760	7,657
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01		68,219	3,459,843	3,956,020

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
LAUREATE EDUCATION INC COMMON STOCK USD.001		11,597	136,538	173,259
LAZARD INC COMMON STOCK USD.01		52,629	1,988,679	2,009,375
LAZYDAYS HOLDINGS INC COMMON STOCK USD.0001		235	2,493	597
LCI INDUSTRIES COMMON STOCK USD.01		22,528	1,993,982	2,328,945
LCNB CORPORATION COMMON STOCK		258	3,873	3,589
LEAR CORP COMMON STOCK USD.01		95,588	11,421,698	10,917,105
LEGACY HOUSING CORP COMMON STOCK USD.001		597	12,394	13,695
LEGALZOOMCOM INC COMMON STOCK		478,388	5,547,735	4,013,675
LEGGETT + PLATT INC COMMON STOCK USD.01		276,271	8,405,389	3,166,066
LEIDOS HOLDINGS INC COMMON STOCK USD.0001		112,431	8,050,996	16,401,434
LEMAITRE VASCULAR INC COMMON STOCK USD.01		932	32,339	76,685
LEMONADE INC COMMON STOCK USD.00001		2,140	80,926	35,310
LENDINGCLUB CORP COMMON STOCK USD.01		4,463	100,589	37,757
LENDINGTREE INC COMMON STOCK USD.01		1,504	72,729	62,551
LENNAR CORP B SHS COMMON STOCK USD.1		7,385	305,000	1,029,691
LENNAR CORP A COMMON STOCK USD.1		204,237	14,345,465	30,608,999
LENNOX INTERNATIONAL INC COMMON STOCK USD.01		15,931	2,929,875	8,522,766
LENZ THERAPEUTICS INC COMMON STOCK USD.00001		112	2,092	1,936
LEONARDO DRS INC COMMON STOCK		12,063	248,992	307,727
LESLIE S INC COMMON STOCK USD.001		8,014	114,831	33,579
LEXEO THERAPEUTICS INC COMMON STOCK USD.0001		277	4,299	4,443
LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001		3,646	24,881	6,125
LGI HOMES INC COMMON STOCK USD.01		909	71,634	81,346
LIBERTY BROADBAND A COMMON STOCK USD.01		7,587	664,981	414,250
LIBERTY BROADBAND C COMMON STOCK USD.01		55,901	4,711,566	3,064,493
LIBERTY ENERGY INC COMMON STOCK		212,345	2,609,672	4,435,887
LIBERTY GLOBAL LTD A COMMON STOCK USD.01		6,716	118,248	117,060
LIBERTY GLOBAL LTD C COMMON STOCK USD.01		6,965	125,788	124,325
LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01		1,336	17,403	12,839
LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01		6,291	82,954	60,519
LIBERTY MEDIA CORP CL A NEW TRACKING STK		77,533	2,533,334	1,717,356
LIBERTY MEDIA CORP LIB NEW A TRACKING STK		10,730	368,484	689,188
LIBERTY MEDIA CORP LIB NEW C TRACKING STK		98,307	3,886,443	7,062,375
LIBERTY MEDIA CORP LIBER NEW TRACKING STK		89,417	2,695,581	1,981,481
LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		19,122	814,744	717,266
LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		31,730	989,054	1,214,307
LIEBERMAN ENTERPRISES INC CTF ELEGIBILITY		44,000	0	0
LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01		83,233	1,253,753	1,567,277
LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01		4,691	49,457	23,033
LIGAND PHARMACEUTICALS COMMON STOCK USD.001		38,555	2,569,202	3,248,644
LIGHT + WONDER INC COMMON STOCK USD.001		4,014	194,382	420,988
LIGHTWAVE LOGIC INC COMMON STOCK USD.001		4,604	30,542	13,766
LIMBACH HOLDINGS INC COMMON STOCK USD.0001		486	14,059	27,668
LIMONEIRA CO COMMON STOCK USD.01		933	14,807	19,416
LINCOLN EDUCATIONAL SERVICES COMMON STOCK		1,488	11,425	17,648
LINCOLN ELECTRIC HOLDINGS COMMON STOCK		28,232	2,535,909	5,325,684
LINCOLN NATIONAL CORP COMMON STOCK		107,024	5,745,376	3,328,446
LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001		1,604	20,998	15,479
LINDE PLC COMMON STOCK		330,127	97,355,327	144,863,029
LINDSAY CORP COMMON STOCK USD1.0		483	50,589	59,351
LINEAGE CELL THERAPEUTICS IN COMMON STOCK		3,602	4,928	3,592
LIONS GATE ENTERTAINMENT A COMMON STOCK		2,977	47,155	28,043
LIONS GATE ENTERTAINMENT B COMMON STOCK		5,009	78,542	42,927
LIQUIDIA CORP COMMON STOCK USD.001		2,139	10,601	25,668
LIQUIDITY SERVICES INC COMMON STOCK USD.001		952	17,055	19,021
LITHIA MOTORS INC COMMON STOCK		49,533	14,886,444	12,504,606
LITTELFUSE INC COMMON STOCK USD.01		15,155	3,291,019	3,873,466
LIVANOVA PLC COMMON STOCK GBP1.0		2,365	170,519	129,649
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01		83,838	4,676,025	7,858,974
LIVE OAK BANCSHARES INC COMMON STOCK NPV		1,419	49,119	49,750
LIVEPERSON INC COMMON STOCK USD.001		3,407	68,630	1,978
LIVERAMP HOLDINGS INC COMMON STOCK USD.1		28,766	1,041,990	890,020
LIVEWIRE GROUP INC COMMON STOCK		488	4,957	3,738

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
LKQ CORP COMMON STOCK USD.01	146,251	4,901,462	6,082,579
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	159,755	54,973,653	74,621,561
LOEWS CORP COMMON STOCK USD.01	91,987	4,272,558	6,875,108
LONGBOARD PHARMACEUTICALS INC COMMON STOCK USD.0001	1,017	16,798	27,490
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	62,103	3,541,757	5,112,940
LOVESAC CO/THE COMMON STOCK USD.00001	38,194	967,404	862,421
LOWE'S COS INC COMMON STOCK USD.5	349,341	34,310,414	77,015,717
LPL FINANCIAL HOLDINGS INC COMMON STOCK	37,530	2,629,943	10,482,129
LSB INDUSTRIES INC COMMON STOCK USD.1	2,646	35,598	21,644
LSI INDUSTRIES INC COMMON STOCK	52,973	771,194	766,519
LTC PROPERTIES INC REIT USD.01	1,795	59,971	61,928
LUCID GROUP INC COMMON STOCK USD.0001	414,766	6,481,323	1,082,539
LULULEMON ATHLETICA INC COMMON STOCK USD.005	59,892	9,285,615	17,889,740
LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	44,491	692,157	48,940
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	31,476	2,495,123	1,602,758
LUMINAR TECHNOLOGIES INC COMMON STOCK USD.0001	11,876	84,943	17,695
LUNA INNOVATIONS INC COMMON STOCK USD.001	1,615	13,224	5,168
LUXFER HOLDINGS PLC COMMON STOCK USD.5	65,978	681,397	764,685
LXP INDUSTRIAL TRUST REIT USD.0001	13,271	156,239	121,032
LYELL IMMUNOPHARMA INC COMMON STOCK USD.0001	6,907	45,446	10,015
LYFT INC A COMMON STOCK USD.00001	188,913	7,832,686	2,663,673
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	171,966	15,090,028	16,450,268
M + T BANK CORP COMMON STOCK USD.5	121,469	17,883,308	18,385,548
M/I HOMES INC COMMON STOCK USD.01	23,069	2,079,108	2,817,648
MACATAWA BANK CORP COMMON STOCK	7,657	80,823	111,792
MACERICH CO/THE REIT USD.01	9,452	178,999	145,939
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	39,764	3,656,243	4,432,493
MACROGENICS INC COMMON STOCK USD.01	7,688	81,906	32,674
MACY'S INC COMMON STOCK USD.01	198,161	5,992,995	3,804,691
MADISON SQUARE GARDEN ENTERTAINMENT COMMON STOCK USD.01	1,796	53,624	61,477
MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	9,373	1,380,320	1,763,342
MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001	650	86,275	182,104
MAGNITE INC COMMON STOCK USD.00001	5,868	79,179	77,986
MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	8,553	148,162	216,733
MAIDEN HOLDINGS LTD COMMON STOCK USD.01	6,256	12,297	12,887
MAINSTREET BANCSHARES INC COMMON STOCK USD4.0	177	3,749	3,138
MALIBU BOATS INC A COMMON STOCK USD.01	900	36,491	31,536
MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01	830	3,846	2,722
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	77,954	8,610,998	19,229,693
MANITOWOC COMPANY INC COMMON STOCK USD.01	1,730	31,820	19,947
MANKIND CORP COMMON STOCK USD.01	11,268	31,417	58,819
MANPOWERGROUP INC COMMON STOCK USD.01	99,102	8,439,684	6,917,320
MAPLEBEAR INC COMMON STOCK USD.0001	17,665	480,391	567,753
MARATHON DIGITAL HOLDINGS INC COMMON STOCK USD.001	10,086	190,132	200,207
MARATHON OIL CORP COMMON STOCK USD1.0	359,414	6,660,609	10,304,399
MARATHON PETROLEUM CORP COMMON STOCK USD.01	264,503	19,854,539	45,885,980
MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	50,500	1,890,522	361,580
MARCUS + MILICHAP INC COMMON STOCK USD.0001	1,007	38,216	31,741
MARCUS CORPORATION COMMON STOCK USD1.0	28,277	379,298	321,509
MARINE PRODUCTS CORP COMMON STOCK USD.1	192	2,520	1,939
MARINEMAX INC COMMON STOCK USD.001	46,728	792,536	1,512,585
MARINUS PHARMACEUTICALS INC COMMON STOCK USD.001	2,071	20,491	2,423
MARKEL GROUP INC COMMON STOCK	6,612	6,741,097	10,418,264
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	18,179	3,848,237	3,645,435
MARKETWISE INC COMMON STOCK USD.0001	951	2,411	1,103
MARQETA INC A COMMON STOCK USD.0001	21,428	197,943	117,425
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	119,745	11,981,171	28,950,749
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	89,876	9,650,147	7,847,972
MARSH + MCLENNAN COS COMMON STOCK USD1.0	348,182	39,635,349	73,368,911
MARTEN TRANSPORT LTD COMMON STOCK USD.01	18,013	309,961	332,340
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	37,117	9,385,884	20,109,991
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	461,079	15,030,415	32,229,422
MASCO CORP COMMON STOCK USD1.0	172,800	5,733,278	11,520,576

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
MASIMO CORP COMMON STOCK USD.001		21,603	2,568,309	2,720,682
MASTEC INC COMMON STOCK USD.1		106,624	10,059,924	11,407,702
MASTERBRAND INC COMMON STOCK		142,055	2,100,329	2,085,367
MASTERCARD INC A COMMON STOCK USD.0001		579,538	126,716,173	255,668,984
MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01		696	16,735	13,140
MATADOR RESOURCES CO COMMON STOCK USD.01		5,235	166,636	312,006
MATCH GROUP INC COMMON STOCK USD.001		138,296	9,481,177	4,201,432
MATERION CORP COMMON STOCK		899	50,845	97,209
MATIV HOLDINGS INC COMMON STOCK USD.1		2,353	66,638	39,907
MATSON INC COMMON STOCK		29,873	2,061,634	3,912,467
MATTEL INC COMMON STOCK USD1.0		284,913	5,636,621	4,632,685
MATTERPORT INC COMMON STOCK USD.0001		10,609	42,820	47,422
MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0		1,306	39,493	32,715
MAUI LAND + PINEAPPLE CO COMMON STOCK		210	3,046	4,631
MAXCYTE INC COMMON STOCK NPV		183,601	1,093,147	719,716
MAXEON SOLAR TECHNOLOGIE COMMON STOCK		1,092	23,724	931
MAXIMUS INC COMMON STOCK		39,889	2,090,516	3,418,487
MAXLINEAR INC COMMON STOCK		60,395	1,223,712	1,216,355
MAYVILLE ENGINEERING CO INC COMMON STOCK		291	3,861	4,848
MBIA INC COMMON STOCK USD1.0		2,304	25,569	12,649
MCCORMICK + CO NON VTG SHRS COMMON STOCK		125,723	8,762,279	8,918,790
MCDONALD S CORP COMMON STOCK USD.01		393,923	67,140,343	100,387,337
MCGRATH RENTCORP COMMON STOCK		1,074	53,536	114,435
MCKESSON CORP COMMON STOCK USD.01		71,630	11,314,514	41,834,785
MDU RESOURCES GROUP INC COMMON STOCK USD1.0		137,636	2,794,797	3,454,664
MEDIAALPHA INC CLASS A COMMON STOCK USD.01		1,090	35,100	14,355
MEDICAL PROPERTIES TRUST INC REIT USD.001		323,548	5,268,568	1,394,492
MEDIFAST INC COMMON STOCK USD.001		471	54,626	10,277
MEDPACE HOLDINGS INC COMMON STOCK USD.01		32,216	5,379,759	13,268,160
MEDTRONIC PLC COMMON STOCK USD.1		1,106,297	93,818,202	87,076,637
MEIRAGTX HOLDINGS PLC COMMON STOCK USD.00001		1,436	24,486	6,046
MERCANTILE BANK CORP COMMON STOCK		823	25,422	33,389
MERCHANTS BANCORP/IN COMMON STOCK		763	18,151	30,932
MERCK + CO. INC. COMMON STOCK USD.5		1,648,094	118,731,884	204,034,037
MERCURY GENERAL CORP COMMON STOCK		19,744	934,549	1,049,196
MERCURY SYSTEMS INC COMMON STOCK USD.01		27,902	2,148,228	753,075
MERIDIANLINK INC COMMON STOCK USD.001		1,145	23,854	24,457
MERIT MEDICAL SYSTEMS INC COMMON STOCK		88,105	5,655,250	7,572,625
MERITAGE HOMES CORP COMMON STOCK USD.01		17,942	1,496,420	2,903,913
MERSANA THERAPEUTICS INC COMMON STOCK USD.0001		4,400	49,133	8,844
MESA LABORATORIES INC COMMON STOCK		213	48,925	18,482
META PLATFORMS INC CLASS A COMMON STOCK USD.000006		1,362,416	224,875,831	686,957,396
METHODE ELECTRONICS INC COMMON STOCK USD.5		1,503	43,541	15,556
METLIFE INC COMMON STOCK USD.01		427,000	20,332,915	29,971,130
METROCITY BANKSHARES INC COMMON STOCK		792	14,664	20,909
METROPOLITAN BANK HOLDING CO COMMON STOCK		13,762	552,062	579,243
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		18,193	16,504,752	25,426,355
MFA FINANCIAL INC REIT USD.01		4,420	78,768	47,029
MGE ENERGY INC COMMON STOCK USD1.0		10,298	702,038	769,467
MGIC INVESTMENT CORP COMMON STOCK USD1.0		302,852	3,919,655	6,526,461
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		340,054	12,540,709	15,112,000
MGP INGREDIENTS INC COMMON STOCK		732	51,860	54,461
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		290,988	13,044,678	26,625,402
MICRON TECHNOLOGY INC COMMON STOCK USD.1		699,041	33,154,406	91,944,863
MICROSOFT CORP COMMON STOCK USD.00000625		4,603,286	585,450,956	2,057,438,678
MICROSTRATEGY INC CL A COMMON STOCK USD.001		1,894	2,037,766	2,608,947
MICROVAST HOLDINGS INC COMMON STOCK USD.0001		9,967	22,571	4,546
MICROVISION INC COMMON STOCK USD.001		8,506	103,322	9,016
MID AMERICA APARTMENT COMM REIT USD.01		57,547	6,453,504	8,206,778
MID PENN BANCORP INC COMMON STOCK USD1.0		21,878	603,210	480,222
MIDDLEBY CORP COMMON STOCK USD.01		26,088	3,112,251	3,198,650
MIDDLEFIELD BANC CORP COMMON STOCK		459	12,347	11,039
MIDDLESEX WATER CO COMMON STOCK		763	32,929	39,874

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
MIDLAND STATES BANCORP INC COMMON STOCK USD.01	773	21,008	17,508
MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	20,905	465,216	470,153
MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	24,441	527,814	1,344,744
MILLERKNOLL INC COMMON STOCK USD.2	23,674	910,700	627,124
MIMEDX GROUP INC COMMON STOCK USD.001	5,869	40,739	40,672
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	28,520	1,875,030	2,371,723
MINERALYS THERAPEUTICS INC COMMON STOCK USD.0001	7,216	89,745	84,427
MIRION TECHNOLOGIES INC COMMON STOCK USD.0001	414,747	3,256,071	4,454,383
MIRUM PHARMACEUTICALS INC COMMON STOCK	1,092	24,226	37,335
MISSION PRODUCE INC COMMON STOCK USD.001	2,150	38,485	21,242
MISTER CAR WASH INC COMMON STOCK USD.01	42,053	760,476	299,417
MISTRAS GROUP INC COMMON STOCK USD.01	542	3,863	4,493
MITEK SYSTEMS INC COMMON STOCK USD.001	2,004	19,868	22,405
MKS INSTRUMENTS INC COMMON STOCK	47,482	4,922,642	6,200,200
MODERNA INC COMMON STOCK USD.0001	226,941	21,169,379	26,949,244
MODINE MANUFACTURING CO COMMON STOCK USD.625	15,385	1,296,101	1,541,423
MODIVCARE INC COMMON STOCK USD.001	542	30,805	14,222
MOELIS + CO CLASS A COMMON STOCK USD.01	2,871	124,473	163,245
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	26,824	4,609,202	3,046,938
MOLINA HEALTHCARE INC COMMON STOCK USD.001	30,603	4,704,520	9,098,272
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	136,032	9,052,040	6,914,507
MONARCH CASINO + RESORT INC COMMON STOCK USD.01	567	24,028	38,630
MONDEE HOLDINGS INC COMMON STOCK USD.001	2,190	17,611	5,256
MONDELEZ INTERNATIONAL INC A COMMON STOCK	933,336	46,585,837	61,077,508
MONGODB INC COMMON STOCK USD.001	36,876	9,230,003	9,217,525
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	36,328	14,219,236	29,849,991
MONRO INC COMMON STOCK USD.01	1,316	60,895	31,400
MONSTER BEVERAGE CORP COMMON STOCK	614,638	23,336,092	30,701,168
MONTAUK RENEWABLES INC COMMON STOCK USD.01	3,268	34,505	18,628
MONTE ROSA THERAPEUTICS INC COMMON STOCK USD.0001	1,192	22,596	4,458
MONTROSE ENVIRONMENTAL GROUP COMMON STOCK	45,433	1,525,898	2,024,494
MOODY S CORP COMMON STOCK USD.01	79,214	12,535,253	33,343,549
MOOG INC CLASS A COMMON STOCK USD1.0	8,664	810,869	1,449,487
MORGAN STANLEY COMMON STOCK USD.01	625,249	30,331,922	60,767,950
MORNINGSTAR INC COMMON STOCK	17,578	3,214,877	5,200,451
MORPHIC HOLDING INC COMMON STOCK USD.0001	22,025	718,694	750,392
MOSAIC CO/THE COMMON STOCK USD.01	235,377	7,212,347	6,802,395
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	112,793	19,241,407	43,543,738
MOVADO GROUP INC COMMON STOCK USD.01	756	19,134	18,794
MP MATERIALS CORP COMMON STOCK USD.0001	57,989	1,899,422	738,200
MR COOPER GROUP INC COMMON STOCK USD.01	39,265	2,402,138	3,189,496
MRC GLOBAL INC COMMON STOCK USD.01	57,158	774,621	737,910
MSA SAFETY INC COMMON STOCK	18,785	2,088,567	3,525,757
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	22,478	1,764,100	1,782,730
MSCI INC COMMON STOCK USD.01	47,455	11,955,809	22,861,446
MUELLER INDUSTRIES INC COMMON STOCK USD.01	43,991	1,035,206	2,504,848
MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	6,823	75,202	122,268
MULTIPLAN CORP COMMON STOCK	18,872	114,420	7,330
MURAL ONCOLOGY PLC COMMON STOCK USD.01	581	10,779	1,824
MURPHY OIL CORP COMMON STOCK USD1.0	82,173	2,863,567	3,388,815
MURPHY USA INC COMMON STOCK	9,878	2,803,893	4,637,326
MVB FINANCIAL CORP COMMON STOCK USD1.0	532	19,116	9,916
MYERS INDUSTRIES INC COMMON STOCK	1,492	19,970	19,963
MYR GROUP INC/DELAWARE COMMON STOCK USD.01	723	39,718	98,118
MYRIAD GENETICS INC COMMON STOCK USD.01	38,209	961,937	934,592
N ABLE INC COMMON STOCK USD.001	3,374	35,412	51,386
N B T BANCORP INC COMMON STOCK USD.01	25,481	928,297	983,567
NABORS INDUSTRIES LTD COMMON STOCK USD.001	403	91,610	28,677
NANO X IMAGING LTD COMMON STOCK ILS.01	2,395	27,760	17,579
NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	1,493	25,060	77,561
NASDAQ INC COMMON STOCK USD.01	425,475	18,927,256	25,639,124
NATERA INC COMMON STOCK	101,789	8,128,079	11,022,731
NATHAN S FAMOUS INC COMMON STOCK USD.01	74	5,659	5,016

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
NATIONAL BANK HOLD CL A COMMON STOCK		60,978	2,200,081	2,381,191
NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25		177	5,628	5,006
NATIONAL BEVERAGE CORP COMMON STOCK USD.01		1,019	33,981	52,214
NATIONAL CINEMEDIA INC COMMON STOCK USD.01		522,600	2,142,159	2,294,214
NATIONAL FUEL GAS CO COMMON STOCK USD1.0		46,180	2,487,781	2,502,494
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01		525	36,266	56,910
NATIONAL PRESTO INDS INC COMMON STOCK USD1.0		199	18,205	14,951
NATIONAL RESEARCH CORP COMMON STOCK USD.001		628	24,799	14,413
NATIONAL STORAGE AFFILIATES REIT USD.01		56,596	2,629,650	2,332,887
NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01		62,890	1,262,275	823,230
NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01		101	22,985	50,191
NATL HEALTH INVESTORS INC REIT USD.01		1,843	104,478	124,826
NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001		572	15,167	12,126
NATURES SUNSHINE PRODS INC COMMON STOCK		32,724	454,248	493,151
NAUTILUS BIOTECHNOLOGY INC COMMON STOCK USD.0001		1,264	3,911	2,958
NAVIENT CORP COMMON STOCK USD.01		4,030	45,237	58,677
NAVITAS SEMICONDUCTOR CORP COMMON STOCK USD.0001		263,702	1,298,096	1,036,349
NCINO INC COMMON STOCK USD.0005		38,093	2,279,917	1,198,025
NCR ATLEOS CORP COMMON STOCK USD.01		51,012	1,145,097	1,378,344
NCR VOYIX CORP COMMON STOCK USD.01		102,025	1,813,845	1,260,009
NCS MULTISTAGE HOLDINGS INC COMMON STOCK USD.01		5,433	1,227,318	91,166
NELNET INC CL A COMMON STOCK USD.01		596	30,771	60,113
NEOGEN CORP COMMON STOCK USD.16		9,508	194,473	148,610
NEOGENOMICS INC COMMON STOCK USD.001		99,039	1,134,007	1,373,671
NERDWALLET INC CL A COMMON STOCK USD.0001		1,217	12,336	17,768
NERDY INC COMMON STOCK USD.0001		3,253	11,365	5,433
NET LEASE OFFICE PROPERTY REIT USD.001		7,805	98,545	192,159
NETAPP INC COMMON STOCK USD.001		208,369	13,423,662	26,837,927
NETFLIX INC COMMON STOCK USD.001		281,294	75,019,281	189,839,695
NETGEAR INC COMMON STOCK USD.001		1,138	28,181	17,411
NETSCOUT SYSTEMS INC COMMON STOCK USD.001		2,996	79,665	54,797
NETSTREIT CORP REIT USD.01		3,187	60,800	51,311
NEUMORA THERAPEUTICS INC COMMON STOCK USD.0001		884	13,160	8,690
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001		157,636	14,973,873	21,701,748
NEVRO CORP COMMON STOCK USD.001		105,942	2,868,121	892,032
NEW FORTRESS ENERGY INC COMMON STOCK		35,688	1,340,446	784,422
NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		18,356	739,441	784,535
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		376,638	4,164,459	1,212,774
NEW YORK MORTGAGE TRUST INC REIT USD.02		3,933	66,855	22,969
NEW YORK TIMES CO A COMMON STOCK USD.1		81,390	2,705,203	4,167,982
NEWELL BRANDS INC COMMON STOCK USD1.0		196,816	6,429,095	1,261,591
NEWMARK GROUP INC CLASS A COMMON STOCK USD.01		109,847	1,159,934	1,123,735
NEWMARKET CORP COMMON STOCK		5,068	2,157,173	2,612,909
NEWMONT CORP COMMON STOCK USD1.6		575,826	22,244,480	24,109,835
NEWPARK RESOURCES INC COMMON STOCK USD.01		518,607	3,497,128	4,309,624
NEWS CORP CLASS A COMMON STOCK USD.01		187,175	2,579,671	5,160,415
NEWS CORP CLASS B COMMON STOCK		56,673	795,181	1,608,946
NEWTEKONE INC COMMON STOCK USD.02		1,072	16,802	13,475
NEXPOINT DIVERSIFIED REAL ES REIT USD.001		1,402	14,769	7,753
NEXPOINT REAL ESTATE FINANCE REIT USD.01		211	3,952	2,895
NEXPOINT RESIDENTIAL REIT USD.01		1,001	45,866	39,550
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01		29,228	3,858,017	4,852,140
NEXTDECADE CORP COMMON STOCK USD.0001		223,262	1,332,170	1,772,700
NEXTDOOR HOLDINGS INC COMMON STOCK USD.0001		6,581	19,660	18,295
NEXTERA ENERGY INC COMMON STOCK USD.01		1,176,057	53,375,459	83,276,596
NEXTNAV INC COMMON STOCK USD.0001		2,218	6,931	17,988
NEXTRACKER INC CL A COMMON STOCK USD.0001		43,813	1,879,030	2,053,953
NI HOLDINGS INC COMMON STOCK USD.01		395	6,498	6,044
NICOLET BANKSHARES INC COMMON STOCK USD.01		565	40,952	46,918
NIKE INC CL B COMMON STOCK		843,460	68,274,258	63,571,580
NIKOLA CORP COMMON STOCK USD.0001		1,006	195,154	8,239
NISOURCE INC COMMON STOCK USD.01		203,360	5,167,664	5,858,802
NKARTA INC COMMON STOCK		1,856	33,312	10,969

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
NL INDUSTRIES COMMON STOCK USD.125	234	1,599	1,411
NLIGHT INC COMMON STOCK	2,089	41,108	22,833
NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	48,036	906,503	1,635,145
NNN REIT INC REIT USD.01	90,363	4,082,366	3,849,464
NOBLE CORP PLC COMMON STOCK	28,031	1,196,852	1,251,584
NOODLES + CO COMMON STOCK USD.01	2,026	26,421	3,201
NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	10,074	56,241	40,095
NORDSON CORP COMMON STOCK	28,238	3,624,276	6,549,522
NORDSTROM INC COMMON STOCK	51,981	2,477,148	1,103,037
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	113,425	16,196,309	24,351,213
NORTHEAST BANK COMMON STOCK USD1.0	279	10,676	16,980
NORTHEAST COMMUNITY BANCORP COMMON STOCK	14,631	239,430	260,724
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	105,504	3,008,965	3,921,584
NORTHERN TRUST CORP COMMON STOCK USD1.666666	101,438	8,725,295	8,518,763
NORTHFIELD BANCORP INC COMMON STOCK USD.01	1,580	20,641	14,978
NORTHRIM BANCORP INC COMMON STOCK USD1.0	2,026	109,784	116,779
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	86,864	26,625,141	37,868,361
NORTHWEST BANCSHARES INC COMMON STOCK USD.01	5,477	74,451	63,259
NORTHWEST NATURAL HOLDING CO COMMON STOCK	1,578	73,299	56,982
NORTHWEST PIPE CO COMMON STOCK USD.01	523	15,625	17,766
NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01	2,817	155,427	141,075
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	214,380	6,677,446	4,028,200
NORWOOD FINANCIAL CORP COMMON STOCK USD.1	422	12,886	10,710
NOV INC COMMON STOCK USD.01	670,411	13,402,376	12,744,513
NOVAGOLD RESOURCES INC COMMON STOCK	10,557	63,731	36,527
NOVANTA INC COMMON STOCK	9,855	1,219,711	1,607,449
NOVAVAX INC COMMON STOCK USD.01	38,616	365,662	488,879
NOVCURE LTD COMMON STOCK	49,434	3,121,466	846,804
NOW INC COMMON STOCK USD.01	52,632	686,237	722,637
NRG ENERGY INC COMMON STOCK USD.01	179,089	5,646,304	13,943,870
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	2,675,185	23,309,073	34,483,135
NU SKIN ENTERPRISES INC A COMMON STOCK USD.001	2,184	94,834	23,019
NUCOR CORP COMMON STOCK USD.4	196,213	19,485,030	31,017,351
NURIX THERAPEUTICS INC COMMON STOCK	28,505	623,367	594,899
NUSCALE POWER CORP COMMON STOCK USD.00001	2,308	24,635	26,981
NUTANIX INC A COMMON STOCK USD.000025	133,968	5,146,608	7,616,081
NUVALENT INC A COMMON STOCK USD.0001	17,392	664,085	1,319,357
NUVATION BIO INC COMMON STOCK USD.0001	7,639	55,396	22,306
NUVECTIS PHARMA INC COMMON STOCK USD.00001	184	2,632	1,165
NV5 GLOBAL INC COMMON STOCK USD.01	601	44,465	55,875
NVE CORP COMMON STOCK USD.01	213	19,698	15,909
NVENT ELECTRIC PLC COMMON STOCK USD.01	82,703	1,851,673	6,335,877
NVIDIA CORP COMMON STOCK USD.001	14,894,216	142,639,756	1,840,031,445
NVR INC COMMON STOCK USD.01	1,441	3,472,665	10,935,115
NXP SEMICONDUCTORS NV COMMON STOCK	33,473	3,997,594	9,007,250
O I GLASS INC COMMON STOCK	63,174	1,034,516	703,127
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	39,870	18,335,287	42,105,112
OAK VALLEY BANCORP COMMON STOCK	483	12,172	12,061
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	342,964	19,896,116	21,617,021
OCEAN BIOMEDICAL INC COMMON STOCK USD.0001	239	1,675	292
OCEANEERING INTL INC COMMON STOCK USD.25	4,425	64,699	104,696
OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	57,579	1,154,050	914,930
OCULAR THERAPEUTIX INC COMMON STOCK USD.0001	5,501	51,242	37,627
OCWEN FINANCIAL CORP COMMON STOCK USD.01	385	12,375	9,232
ODP CORP/THE COMMON STOCK USD.01	115,092	4,483,356	4,519,663
OFFICE PROPERTIES INCOME TRU REIT USD.01	30,210	1,036,811	61,628
OFG BANCORP COMMON STOCK USD1.0	35,853	730,820	1,342,695
OGE ENERGY CORP COMMON STOCK USD.01	354,954	12,383,050	12,671,858
OIL DRI CORP OF AMERICA COMMON STOCK USD.1	264	14,877	16,920
OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	2,837	34,276	12,596
OKTA INC COMMON STOCK	147,880	13,411,162	13,843,047
OLAPLEX HOLDINGS INC COMMON STOCK USD.001	70,364	1,467,580	108,361
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	122,040	10,644,647	21,552,264

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
OLD NATIONAL BANCORP COMMON STOCK	141,129	2,313,316	2,426,008
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	125,696	2,587,695	3,884,006
OLD SECOND BANCORP INC COMMON STOCK USD1.0	1,866	23,589	27,635
OLEMA PHARMACEUTICALS INC COMMON STOCK USD.0001	1,542	13,898	16,684
OLIN CORP COMMON STOCK USD1.0	162,003	7,177,284	7,638,441
OLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	43,309	3,295,103	4,251,645
OLO INC CLASS A COMMON STOCK USD.001	4,174	40,229	18,449
OLYMPIC STEEL INC COMMON STOCK	14,830	764,002	664,829
OMEGA FLEX INC COMMON STOCK USD.01	143	13,157	7,333
OMEGA HEALTHCARE INVESTORS REIT USD.1	153,629	4,862,595	5,261,793
OMEGA THERAPEUTICS INC COMMON STOCK USD.001	702	4,934	1,453
OMEROS CORP COMMON STOCK USD.01	2,868	15,426	11,644
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	326,087	1,544,281	1,222,826
OMNICELL INC COMMON STOCK USD.001	37,059	1,903,240	1,003,187
OMNICOM GROUP COMMON STOCK USD.15	98,055	7,437,270	8,795,534
ON SEMICONDUCTOR COMMON STOCK USD.01	238,221	6,191,863	16,330,050
ON24 INC COMMON STOCK USD.0001	1,433	35,944	8,612
ONE GAS INC COMMON STOCK	23,488	1,851,051	1,499,709
ONE GROUP HOSPITALITY INC/TH COMMON STOCK USD.0001	1,435	17,641	6,099
ONE LIBERTY PROPERTIES INC REIT USD1.0	817	18,226	19,183
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	161,703	7,507,179	7,840,978
ONEOK INC COMMON STOCK USD.01	290,343	17,357,631	23,677,472
ONESPAN INC COMMON STOCK USD.001	1,976	26,544	25,332
ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001	3,521	43,238	54,118
ONEWATER MARINE INC CL A COMMON STOCK USD.01	500	18,754	13,785
ONTO INNOVATION INC COMMON STOCK	29,970	2,640,078	6,580,213
OOMA INC COMMON STOCK	27,131	244,140	269,411
OPEN LENDING CORP COMMON STOCK	4,355	142,511	24,301
OPENDOOR TECHNOLOGIES INC COMMON STOCK USD.0001	25,133	185,796	46,245
OPENLANE INC COMMON STOCK USD.01	4,727	61,197	78,421
OPKO HEALTH INC COMMON STOCK USD.01	20,086	94,045	25,108
OPPF INC COMMON STOCK USD.0001	318	1,032	1,078
OPTIMIZERX CORP COMMON STOCK USD.001	815	23,736	8,150
OPTINOSE INC COMMON STOCK USD.001	80,744	1,302,464	83,974
OPTION CARE HEALTH INC COMMON STOCK USD.0001	136,654	3,783,983	3,785,316
ORACLE CORP COMMON STOCK USD.01	880,007	44,348,428	124,256,988
ORANGE COUNTY BANCORP INC COMMON STOCK USD.5	331	12,809	17,503
ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	136,799	834,637	582,764
ORCHESTRA BIOMED HOLDINGS IN COMMON STOCK USD.0001	407	3,062	3,317
ORCHID ISLAND CAPITAL INC REIT USD.01	2,810	43,791	23,435
ORGANOGENESIS HOLDINGS INC COMMON STOCK	3,004	37,190	8,411
ORGANON + CO COMMON STOCK USD.01	256,952	6,318,169	5,318,906
ORIC PHARMACEUTICALS INC COMMON STOCK USD.0001	139,867	891,056	988,860
ORIGIN BANCORP INC COMMON STOCK	29,480	1,028,857	935,106
ORIGIN MATERIALS INC COMMON STOCK USD.0001	4,417	21,825	3,981
ORION OFFICE REIT INC REIT USD.01	166,725	1,041,662	598,543
ORION SA COMMON STOCK	2,520	49,481	55,289
ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	5,560	382,929	398,652
ORRSTOWN FINL SERVICES INC COMMON STOCK	5,631	134,191	154,064
ORTHOFIX MEDICAL INC COMMON STOCK USD.1	1,376	42,584	18,246
ORTHOPEDIATRICS CORP COMMON STOCK USD.00025	742	26,079	21,340
OSCAR HEALTH INC CLASS A COMMON STOCK USD.00001	7,308	47,015	115,613
OSHKOSH CORP COMMON STOCK USD.01	146,545	13,059,031	15,856,169
OSI SYSTEMS INC COMMON STOCK	15,906	1,761,686	2,187,393
OTIS WORLDWIDE CORP COMMON STOCK USD.01	352,828	25,059,312	33,963,223
OTTER TAIL CORP COMMON STOCK USD5.0	1,806	81,421	158,188
OUTBRAIN INC COMMON STOCK USD.001	2,921	17,068	14,547
OUTFRONT MEDIA INC REIT USD.01	159,190	2,351,554	2,276,417
OUTLOOK THERAPEUTICS INC COMMON STOCK USD.01	428	15,293	3,159
OUTSET MEDICAL INC COMMON STOCK USD.001	2,126	95,067	8,185
OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	3,492	14,119	29,612

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
OVID THERAPEUTICS INC COMMON STOCK USD.001		3,820	13,412	2,938
OVINTIV INC COMMON STOCK		185,100	8,501,013	8,675,637
OWENS + MINOR INC COMMON STOCK USD2.0		43,439	854,001	586,427
OWENS CORNING COMMON STOCK USD.001		57,221	4,229,059	9,940,432
OXFORD INDUSTRIES INC COMMON STOCK USD1.0		661	43,998	66,199
P G + E CORP COMMON STOCK		1,460,720	25,939,433	25,504,171
P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01		221	5,912	3,839
P10 INC A COMMON STOCK USD.001		1,737	19,443	14,730
P3 HEALTH PARTNERS INC COMMON STOCK USD.0001		1,196	5,024	539
PACCAR INC COMMON STOCK USD1.0		255,923	11,055,014	26,344,714
PACIFIC BIOSCIENCES OF CALIF COMMON STOCK USD.0001		11,269	96,239	15,439
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01		55,054	1,539,816	1,264,590
PACIRA BIOSCIENCES INC COMMON STOCK USD.001		147,924	5,937,459	4,232,106
PACKAGING CORP OF AMERICA COMMON STOCK USD.01		49,312	5,176,268	9,002,399
PACTIV EVERGREEN INC COMMON STOCK		2,085	30,728	23,602
PAGERDUTY INC COMMON STOCK USD.000005		216,342	4,919,534	4,960,722
PAGSEGURO DIGITAL LTD CL A COMMON STOCK USD.000025		8,669	87,276	101,341
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001		1,012,221	22,786,817	25,639,558
PALO ALTO NETWORKS INC COMMON STOCK USD.0001		180,155	17,214,495	61,074,347
PALOMAR HOLDINGS INC COMMON STOCK USD.0001		1,067	68,173	86,587
PANGAEA LOGISTICS SOLUTIONS COMMON STOCK USD.0001		2,114	14,124	16,553
PAPA JOHN S INTL INC COMMON STOCK USD.01		1,423	98,992	66,853
PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01		39,515	1,251,836	997,754
PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02		1,251	54,890	58,910
PARAGON 28 INC COMMON STOCK USD.01		1,836	30,234	12,558
PARAMOUNT GLOBAL CLASS A COMMON STOCK USD.001		4,065	253,235	74,715
PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001		326,351	16,412,676	3,390,787
PARAMOUNT GROUP INC REIT USD.01		214,593	1,057,152	993,566
PARK AEROSPACE CORP COMMON STOCK USD.1		689	11,436	9,426
PARK HOTELS + RESORTS INC REIT USD.01		264,710	4,810,246	3,965,356
PARK NATIONAL CORP COMMON STOCK		642	66,346	91,382
PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0		594	11,868	15,379
PARKE BANCORP INC COMMON STOCK USD.1		340	7,140	5,916
PARKER HANNIFIN CORP COMMON STOCK USD.5		107,822	30,695,304	54,537,446
PARSONS CORP COMMON STOCK USD1.0		4,371	278,865	357,592
PATHWARD FINANCIAL INC COMMON STOCK USD.01		1,209	36,303	68,393
PATRIA INVESTMENTS LTD A COMMON STOCK USD.0001		2,375	35,648	28,643
PATRICK INDUSTRIES INC COMMON STOCK		11,782	849,561	1,278,936
PATTERSON COS INC COMMON STOCK USD.01		3,722	90,580	89,775
PATTERSON UTI ENERGY INC COMMON STOCK USD.01		107,520	1,207,338	1,113,907
PAYCHEX INC COMMON STOCK USD.01		160,787	11,314,467	19,062,907
PAYCOM SOFTWARE INC COMMON STOCK USD.01		26,476	4,347,600	3,787,127
PAYCOR HCM INC COMMON STOCK USD.001		27,895	821,121	354,267
PAYLOCITY HOLDING CORP COMMON STOCK USD.001		33,747	4,770,323	4,449,542
PAYONEER GLOBAL INC COMMON STOCK USD.01		11,324	49,575	62,735
PAYPAL HOLDINGS INC COMMON STOCK		569,632	39,547,848	33,055,745
PAYSAFE LTD COMMON STOCK USD.0001		1,360	70,279	24,045
PAYSIGN INC COMMON STOCK		849	2,386	3,659
PBF ENERGY INC CLASS A COMMON STOCK USD.001		47,882	1,808,036	2,203,530
PC CONNECTION INC COMMON STOCK USD.01		16,709	822,210	1,072,718
PCB BANCORP COMMON STOCK		368	6,675	5,991
PDF SOLUTIONS INC COMMON STOCK USD.00015		1,350	22,027	49,113
PDS BIOTECHNOLOGY CORP COMMON STOCK USD.00033		686	3,380	2,010
PEAKSTONE REALTY TRUST REIT		1,462	46,194	15,497
PEAPACK GLADSTONE FINL CORP COMMON STOCK		738	22,415	16,716
PEBBLEBROOK HOTEL TRUST REIT USD.01		148,242	2,851,364	2,038,328
PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01		190,970	2,652,656	1,441,824
PEGASYSTEMS INC COMMON STOCK USD.01		21,081	1,438,173	1,276,033
PELOTON INTERACTIVE INC A COMMON STOCK USD.000025		174,648	14,319,756	590,310
PENN ENTERTAINMENT INC COMMON STOCK USD.01		164,254	7,107,679	3,179,136
PENNANT GROUP INC/THE COMMON STOCK USD.001		95,574	1,656,647	2,216,361
PENNS WOODS BANCORP INC COMMON STOCK USD5.55		513	12,659	10,542
PENNYSMAC FINANCIAL SERVICES COMMON STOCK USD.0001		11,586	968,422	1,096,036

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
PENNYMAC MORTGAGE INVESTMENT REIT USD.01		62,122	1,065,621	854,178
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		49,252	4,842,413	7,339,533
PENTAIR PLC COMMON STOCK USD.01		90,479	3,821,668	6,937,025
PENUMBRA INC COMMON STOCK USD.001		17,900	2,636,075	3,221,463
PEOPLES BANCORP INC COMMON STOCK		1,489	40,222	44,670
PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0		306	14,456	13,935
PEPGEN INC COMMON STOCK USD.0001		538	7,376	8,586
PEPSICO INC COMMON STOCK USD.017		827,099	104,099,310	136,413,438
PERDOCEO EDUCATION CORP COMMON STOCK USD.01		56,089	613,390	1,201,426
PERELLA WEINBERG PARTNERS COMMON STOCK USD.0001		162,151	1,677,066	2,634,954
PERFICIENT INC COMMON STOCK USD.001		1,500	69,273	112,185
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01		80,990	3,953,148	5,354,249
PERFORMANT FINANCIAL CORP COMMON STOCK USD.01		4,748	12,355	13,769
PERIMETER SOLUTIONS SA COMMON STOCK USD1.0		7,233	68,610	56,634
PERMIAN RESOURCES CORP COMMON STOCK USD.0001		122,826	1,491,445	1,983,640
PERPETUA RESOURCES CORP COMMON STOCK		3,116	10,725	16,203
PERRIGO CO PLC COMMON STOCK EUR.001		71,618	5,028,071	1,839,150
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001		1,401	30,328	5,296
PETIQ INC COMMON STOCK USD.001		1,429	35,195	31,524
PETMED EXPRESS INC COMMON STOCK USD.001		617	13,175	2,499
PFIZER INC COMMON STOCK USD.05		3,288,326	118,404,357	92,007,361
PHATHOM PHARMACEUTICALS INC COMMON STOCK USD.0001		1,287	26,873	13,256
PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001		63,005	979,263	1,056,594
PHILIP MORRIS INTERNATIONAL COMMON STOCK		774,856	73,785,501	78,516,158
PHILLIPS 66 COMMON STOCK		310,490	25,861,788	43,831,873
PHILLIPS EDISON + COMPANY IN REIT USD.01		56,263	1,892,800	1,840,363
PHINIA INC COMMON STOCK USD.01		114,589	3,457,534	4,510,223
PHOTRONICS INC COMMON STOCK USD.01		43,149	692,340	1,064,486
PHREESIA INC COMMON STOCK USD.01		70,452	1,615,091	1,493,582
PIEDMONT LITHIUM INC COMMON STOCK USD.0001		762	32,056	7,605
PIEDMONT OFFICE REALTY TRU A REIT USD.01		21,137	209,754	153,243
PILGRIM S PRIDE CORP COMMON STOCK USD.01		18,032	410,920	694,052
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		88,803	5,697,541	7,107,792
PINNACLE WEST CAPITAL COMMON STOCK		147,844	11,023,164	11,292,325
PINTEREST INC CLASS A COMMON STOCK USD.00001		330,640	11,905,459	14,571,305
PIONEER BANCORP INC/NY COMMON STOCK USD.01		316	3,458	3,163
PIPER SANDLER COS COMMON STOCK USD.01		10,085	1,537,285	2,321,264
PITNEY BOWES INC COMMON STOCK USD1.0		7,466	90,858	37,927
PJT PARTNERS INC A COMMON STOCK		7,786	428,423	840,187
PLANET FITNESS INC CL A COMMON STOCK		41,395	2,944,689	3,046,258
PLANET LABS PBC COMMON STOCK USD.0001		8,573	38,388	15,946
PLAYAGS INC COMMON STOCK USD.01		513,243	4,899,070	5,902,295
PLAYSTUDIOS INC COMMON STOCK USD.0001		3,913	20,901	8,100
PLAYTIKA HOLDING CORP COMMON STOCK USD.01		83,411	777,175	656,445
PLEXUS CORP COMMON STOCK USD.01		19,407	1,498,163	2,002,414
PLIANT THERAPEUTICS INC COMMON STOCK		2,470	51,206	26,553
PLUG POWER INC COMMON STOCK USD.01		281,469	8,352,876	655,823
PLUMAS BANCORP COMMON STOCK		349	12,493	12,557
PLYMOUTH INDUSTRIAL REIT INC REIT USD.01		1,843	35,418	39,403
PMV PHARMACEUTICALS INC COMMON STOCK		527,747	1,356,330	854,950
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		198,807	23,885,863	30,910,512
PNM RESOURCES INC COMMON STOCK		98,034	3,611,523	3,623,337
POLARIS INC COMMON STOCK USD.01		27,179	2,322,291	2,128,387
PONCE FINANCIAL GROUP INC COMMON STOCK USD.01		1,298	12,069	11,864
POOL CORP COMMON STOCK USD.001		26,842	4,417,447	8,249,352
POPULAR INC COMMON STOCK USD.01		124,307	5,818,518	10,992,468
PORTILLO S INC CL A COMMON STOCK USD.01		1,703	43,993	16,553
PORTLAND GENERAL ELECTRIC CO COMMON STOCK		71,521	3,190,037	3,092,568
POSEIDA THERAPEUTICS INC COMMON STOCK		4,558	13,232	13,309
POST HOLDINGS INC COMMON STOCK USD.01		24,804	1,497,322	2,583,585
POSTAL REALTY TRUST INC A REIT USD.01		496	8,356	6,612
POTBELLY CORP COMMON STOCK USD.01		1,687	13,286	13,547
POTLATCHDELTIC CORP REIT USD1.0		42,561	1,804,418	1,676,478

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
POWELL INDUSTRIES INC COMMON STOCK USD.01	4,978	275,184	713,845
POWER INTEGRATIONS INC COMMON STOCK USD.001	21,934	1,242,268	1,539,547
POWERSCHOOL HOLDINGS INC A COMMON STOCK USD.0001	40,951	827,203	916,893
PPG INDUSTRIES INC COMMON STOCK USD1.66666	179,177	19,909,548	22,556,593
PPL CORP COMMON STOCK USD.01	369,585	11,494,882	10,219,025
PRA GROUP INC COMMON STOCK USD.01	75,488	2,411,769	1,484,094
PREGEN INC COMMON STOCK	5,775	68,416	9,125
PREFERRED BANK/LOS ANGELES COMMON STOCK	572	26,777	43,180
PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	5,499	469,596	684,845
PRELUDE THERAPEUTICS INC COMMON STOCK USD.0001	466	1,891	1,775
PREMIER FINANCIAL CORP COMMON STOCK USD.01	30,115	582,537	616,153
PREMIER INC CLASS A COMMON STOCK USD.01	98,468	3,335,450	1,838,398
PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01	101,044	3,695,721	6,956,879
PRICESMART INC COMMON STOCK USD.0001	10,910	876,100	885,892
PRIME MEDICINE INC COMMON STOCK USD.00001	1,749	25,807	8,990
PRIMEENERGY RESOURCES CORP COMMON STOCK USD.1	67	6,412	7,125
PRIMERICA INC COMMON STOCK	17,327	2,085,836	4,099,222
PRIMIS FINANCIAL CORP COMMON STOCK USD.01	53,437	616,122	560,020
PRIMO WATER CORP COMMON STOCK	76,858	1,253,901	1,680,116
PRIMORIS SERVICES CORP COMMON STOCK USD.0001	6,572	217,018	327,877
PRINCETON BANCORP INC COMMON STOCK	134	3,657	4,435
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	157,567	9,817,401	12,361,131
PRIORITY TECHNOLOGY HOLDINGS COMMON STOCK USD.001	570	2,961	3,010
PRIVIA HEALTH GROUP INC COMMON STOCK USD.01	4,885	128,159	84,901
PROASSURANCE CORP COMMON STOCK USD.01	2,285	58,282	27,923
PROCEPT BIOROBOTICS CORP COMMON STOCK USD.00001	15,176	496,373	927,102
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	58,074	3,976,928	3,850,887
PROCTER + GAMBLE CO/THE COMMON STOCK	1,255,938	125,359,699	207,129,295
PROFRAC HOLDING CORP A COMMON STOCK USD.01	75,425	647,169	558,899
PROG HOLDINGS INC COMMON STOCK USD.5	31,055	613,980	1,076,987
PROGRESS SOFTWARE CORP COMMON STOCK USD.01	1,927	59,806	104,559
PROGRESSIVE CORP COMMON STOCK USD1.0	450,993	41,507,972	93,675,756
PROGNY INC COMMON STOCK USD.0001	3,392	133,097	97,045
PROKIDNEY CORP COMMON STOCK USD.0001	2,374	23,878	5,840
PROLOGIS INC REIT USD.01	568,871	43,150,475	63,889,902
PROPETRO HOLDING CORP COMMON STOCK	80,574	754,499	698,577
PROS HOLDINGS INC COMMON STOCK USD.001	1,865	58,447	53,432
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	42,260	2,753,734	2,583,776
PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001	2,658	62,659	92,100
PROTALIX BIOTHERAPEUTICS INC COMMON STOCK USD.0001	1,913	3,724	2,238
PROTHENA CORP PLC COMMON STOCK USD.01	16,438	1,001,399	339,280
PROTO LABS INC COMMON STOCK USD.001	1,130	88,226	34,906
PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	8,788	139,046	126,108
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	181,240	16,632,645	21,239,516
PTC INC COMMON STOCK USD.01	56,766	4,276,666	10,312,679
PTC THERAPEUTICS INC COMMON STOCK USD.001	17,517	409,795	535,670
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	254,939	12,895,047	18,789,004
PUBLIC STORAGE REIT USD.1	105,136	25,272,219	30,242,370
PUBMATIC INC CLASS A COMMON STOCK USD.0001	1,704	30,140	34,608
PULMONX CORP COMMON STOCK	1,559	59,085	9,884
PULSE BIOSCIENCES INC COMMON STOCK USD.001	467	3,223	5,226
PULSE BIOSCIENCES INC RIGHTS	522	0	67
PULTEGROUP INC COMMON STOCK USD.01	141,940	3,905,351	15,627,594
PURE CYCLE CORP COMMON STOCK USD.0033	96,684	1,241,816	923,332
PURE STORAGE INC CLASS A COMMON STOCK USD.0001	170,240	4,476,555	10,931,110
PURECYCLE TECHNOLOGIES INC COMMON STOCK USD.0001	4,846	53,199	28,688
PURPLE INNOVATION INC COMMON STOCK	2,717	51,615	2,826
PVH CORP COMMON STOCK USD1.0	66,320	6,545,123	7,021,298
Q2 HOLDINGS INC COMMON STOCK USD.0001	55,930	2,777,135	3,374,257
QCR HOLDINGS INC COMMON STOCK USD1.0	680	30,796	40,800
QORVO INC COMMON STOCK USD.0001	59,399	4,726,877	6,892,660
QUAD GRAPHICS INC COMMON STOCK USD.025	188,362	1,942,100	1,026,573
QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	604	83,688	102,499

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
QUALCOMM INC COMMON STOCK USD.0001		751,429	64,789,939	149,669,628
QUALYS INC COMMON STOCK USD.001		7,064	662,979	1,007,326
QUANEX BUILDING PRODUCTS COMMON STOCK USD.01		13,900	494,839	384,335
QUANTA SERVICES INC COMMON STOCK USD.00001		79,883	5,148,784	20,297,471
QUANTERIX CORP COMMON STOCK USD.001		1,668	57,385	22,034
QUANTUM SI INC COMMON STOCK USD.0001		5,500	15,319	5,775
QUANTUMSCAPE CORP COMMON STOCK USD.0001		160,750	3,625,750	790,890
QUEST DIAGNOSTICS INC COMMON STOCK USD.01		74,748	7,667,394	10,231,506
QUIDELORTHO CORP COMMON STOCK USD.001		94,005	10,613,376	3,122,846
QUINSTREET INC COMMON STOCK USD.001		2,196	26,874	36,432
QUIPT HOME MEDICAL CORP COMMON STOCK		2,457	12,194	7,912
R1 RCM INC COMMON STOCK USD.01		85,031	1,473,589	1,067,989
RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01		2,935	42,694	8,746
RADIAN GROUP INC COMMON STOCK USD.001		75,176	1,133,301	2,337,974
RADIANT LOGISTICS INC COMMON STOCK USD.001		24,297	154,426	138,250
RADNET INC COMMON STOCK USD.0001		90,578	2,827,668	5,336,856
RALLYBIO CORP COMMON STOCK USD.001		1,633	18,782	2,188
RALPH LAUREN CORP COMMON STOCK USD.01		20,218	2,166,137	3,539,363
RAMACO RESOURCES INC A COMMON STOCK		1,215	13,616	15,127
RAMACO RESOURCES INC B COMMON STOCK		384	4,614	4,170
RAMBUS INC COMMON STOCK USD.001		117,976	4,548,440	6,932,270
RANGE RESOURCES CORP COMMON STOCK USD.01		138,912	3,401,915	4,657,719
RANGER ENERGY SERVICES INC COMMON STOCK		55,824	604,368	587,268
RANPAK HOLDINGS CORP COMMON STOCK USD.0001		396,764	2,884,818	2,551,193
RAPID7 INC COMMON STOCK USD.01		2,615	153,735	113,046
RAPT THERAPEUTICS INC COMMON STOCK		4,119	53,539	12,563
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		102,188	6,477,784	12,631,459
RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01		47,819	221,121	260,135
RAYONIER INC REIT		76,745	2,301,848	2,232,512
RB GLOBAL INC COMMON STOCK		195,404	10,225,151	14,921,049
RBB BANCORP COMMON STOCK		3,411	77,559	64,161
RBC BEARINGS INC COMMON STOCK USD.01		13,932	2,855,123	3,758,575
RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01		335	13,979	14,593
RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001		897	28,852	7,266
READY CAPITAL CORP REIT USD.0001		6,835	113,970	55,910
REALTY INCOME CORP REIT USD1.0		420,539	25,897,545	22,212,870
RECURSION PHARMACEUTICALS A COMMON STOCK USD.00001		6,045	98,109	45,338
RED RIVER BANCSHARES INC COMMON STOCK		4,038	199,692	193,784
RED ROBIN GOURMET BURGERS COMMON STOCK USD.001		440	5,375	3,331
RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01		2,118	63,366	116,342
RED VIOLET INC COMMON STOCK USD.001		419	9,118	10,643
REDFIN CORP COMMON STOCK		4,559	104,429	27,400
REDWIRE CORP COMMON STOCK USD.0001		191	775	1,369
REDWOOD TRUST INC REIT USD.01		336,931	2,743,745	2,186,682
REGAL REXNORD CORP COMMON STOCK USD.01		32,483	3,420,827	4,392,351
REGENCY CENTERS CORP REIT USD.01		90,138	5,910,042	5,606,584
REGENERON PHARMACEUTICALS COMMON STOCK USD.0001		63,571	30,211,791	66,815,028
REGENXBIO INC COMMON STOCK USD.0001		2,174	58,388	25,436
REGIONAL MANAGEMENT CORP COMMON STOCK USD.1		18,940	598,524	544,336
REGIONS FINANCIAL CORP COMMON STOCK USD.01		574,851	8,189,139	11,520,014
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		42,891	5,319,521	8,804,236
RELAY THERAPEUTICS INC COMMON STOCK		88,079	1,070,035	574,275
RELIANCE STEEL + ALUMINUM COMMON STOCK		32,594	2,975,792	9,308,846
REMITLY GLOBAL INC COMMON STOCK USD.0001		69,334	1,522,523	840,328
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		30,099	4,651,572	6,727,427
RENASANT CORP COMMON STOCK USD5.0		69,900	2,176,453	2,134,746
RENEO PHARMACEUTICALS INC COMMON STOCK USD.0001		367	2,619	554
RENT THE RUNWAY INC A COMMON STOCK USD.001		76	7,674	1,335
REPAY HOLDINGS CORP COMMON STOCK USD.0001		4,019	88,626	42,441
REPLIGEN CORP COMMON STOCK USD.01		40,487	5,845,733	5,103,791
REPLIMUNE GROUP INC COMMON STOCK USD.001		16,194	152,103	145,746
REPOSITRAK INC COMMON STOCK USD.01		13,048	204,470	199,504
REPUBLIC BANCORP INC CLASS A COMMON STOCK		1,056	44,824	56,612

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
REPUBLIC SERVICES INC COMMON STOCK USD.01		103,053	7,584,616	20,027,320
RESERVOIR MEDIA INC COMMON STOCK USD.0001		488	3,127	3,855
RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001		43,576	888,662	852,347
RESMED INC COMMON STOCK USD.004		128,849	19,399,993	24,664,276
RESOURCES CONNECTION INC COMMON STOCK USD.01		1,620	29,539	17,885
RETAIL OPPORTUNITY INVESTMENT REIT USD.0001		5,392	87,580	67,023
REV GROUP INC COMMON STOCK USD.001		48,393	911,265	1,204,502
REVANCE THERAPEUTICS INC COMMON STOCK USD.001		106,393	1,319,166	273,430
REVOLUTION MEDICINES INC COMMON STOCK		84,959	2,743,430	3,297,259
REVOLVE GROUP INC COMMON STOCK USD.001		1,661	96,633	26,427
REVVITY INC COMMON STOCK USD1.0		62,528	5,768,568	6,556,686
REX AMERICAN RESOURCES CORP COMMON STOCK USD.01		722	18,131	32,916
REXFORD INDUSTRIAL REALTY IN REIT USD.01		104,716	5,385,588	4,669,286
REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001		31,296	878,524	875,662
RGC RESOURCES INC COMMON STOCK USD5.0		201	4,195	4,110
RH COMMON STOCK USD.0001		8,164	4,841,255	1,995,608
RHYTHM PHARMACEUTICALS INC COMMON STOCK		2,299	42,242	94,397
RIBBON COMMUNICATIONS INC COMMON STOCK USD.001		3,900	36,587	12,831
RICHARDSON ELEC LTD COMMON STOCK USD.05		293	4,907	3,484
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001		825	35,060	6,782
RILEY EXPLORATION PERMIAN IN COMMON STOCK USD.001		526	17,644	14,891
RIMINI STREET INC COMMON STOCK		2,478	14,519	7,607
RING ENERGY INC COMMON STOCK		6,995	17,920	11,822
RINGCENTRAL INC CLASS A COMMON STOCK USD.0001		42,697	3,935,252	1,204,055
RIOT PLATFORMS INC COMMON STOCK		8,535	151,997	78,010
RITHM CAPITAL CORP REIT USD.01		235,065	3,699,670	2,564,559
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001		537,626	19,013,702	7,214,941
RLI CORP COMMON STOCK USD1.0		21,966	2,819,052	3,090,397
RLJ LODGING TRUST REIT		255,400	3,511,654	2,459,502
RMR GROUP INC/THE A COMMON STOCK		77,793	2,396,957	1,758,122
ROBERT HALF INC COMMON STOCK USD.001		61,276	3,482,376	3,920,438
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001		315,497	2,644,542	7,164,937
ROBLOX CORP CLASS A COMMON STOCK USD.0001		358,047	14,932,065	13,322,929
ROCKET COS INC CLASS A COMMON STOCK USD.00001		60,506	1,049,030	828,932
ROCKET LAB USA INC COMMON STOCK USD.0001		12,526	56,225	60,125
ROCKET PHARMACEUTICALS INC COMMON STOCK USD.01		39,973	929,310	860,619
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		57,586	9,312,410	15,852,274
ROCKY BRANDS INC COMMON STOCK		349	10,574	12,899
ROGERS CORP COMMON STOCK USD1.0		6,219	801,907	750,074
ROIVANT SCIENCES LTD COMMON STOCK		188,623	1,928,643	1,993,745
ROKU INC COMMON STOCK USD.0001		68,414	7,753,432	4,100,051
ROLLINS INC COMMON STOCK USD1.0		127,619	3,211,185	6,226,531
ROOT INC/OH CLASS A COMMON STOCK USD.0001		4,485	215,764	231,471
ROPER TECHNOLOGIES INC COMMON STOCK USD.01		52,764	13,894,370	29,740,956
ROSS STORES INC COMMON STOCK USD.01		233,112	22,407,750	33,875,836
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		141,838	12,335,546	22,613,232
ROYAL GOLD INC COMMON STOCK USD.01		33,095	2,672,824	4,142,170
ROYALTY PHARMA PLC CL A COMMON STOCK		213,269	9,227,668	5,623,904
RPC INC COMMON STOCK USD.1		82,137	643,545	513,356
RPM INTERNATIONAL INC COMMON STOCK USD.01		62,791	3,724,630	6,761,335
RTX CORP COMMON STOCK USD1.0		768,288	55,248,927	77,128,432
RUSH ENTERPRISES INC CL B COMMON STOCK USD.01		478	13,757	18,757
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		125,367	3,862,775	5,249,116
RUSH STREET INTERACTIVE INC COMMON STOCK USD.0001		2,968	32,380	28,463
RXO INC COMMON STOCK		132,403	2,408,047	3,462,338
RXSIGHT INC COMMON STOCK USD.001		1,367	23,458	82,252
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001		46,852	1,811,059	2,713,199
RYDER SYSTEM INC COMMON STOCK USD.5		56,271	3,580,306	6,970,851
RYERSON HOLDING CORP COMMON STOCK USD.01		7,894	197,536	153,933
RYMAN HOSPITALITY PROPERTIES REIT USD.01		15,098	1,143,101	1,507,686
S + T BANCORP INC COMMON STOCK USD2.5		1,706	51,314	56,963
S+P GLOBAL INC COMMON STOCK USD1.0		196,920	46,173,870	87,826,320
SABRA HEALTH CARE REIT INC REIT USD.01		10,114	175,494	155,756

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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SABRE CORP COMMON STOCK USD.01	14,420	163,784	38,501
SAFE BULKERS INC COMMON STOCK USD.001	4,217	17,263	24,543
SAFEHOLD INC REIT USD.001	113,926	2,409,535	2,197,633
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	623	42,324	46,744
SAGE THERAPEUTICS INC COMMON STOCK USD.0001	29,590	596,136	321,347
SAGIMET BIOSCIENCES INC A COMMON STOCK USD.0001	565	3,562	1,932
SAIA INC COMMON STOCK USD.001	14,302	4,429,538	6,783,296
SALESFORCE INC COMMON STOCK USD.001	566,359	84,853,480	145,610,899
SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	189,069	2,717,412	2,028,710
SAMSARA INC CL A COMMON STOCK USD.0001	210,497	5,649,650	7,093,749
SANA BIOTECHNOLOGY INC COMMON STOCK USD.0001	42,180	347,832	230,303
SANARA MEDTECH INC COMMON STOCK USD.001	83	3,363	2,342
SANDRIDGE ENERGY INC COMMON STOCK USD.001	1,846	28,382	23,869
SANDY SPRING BANCORP INC COMMON STOCK USD1.0	1,956	65,588	47,648
SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	7,541	68,247	2,702
SANMINA CORP COMMON STOCK USD.01	41,581	2,523,652	2,754,741
SAPIENS INTERNATIONAL CORP COMMON STOCK EUR.01	1,283	36,581	43,532
SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	68,676	7,526,614	10,850,808
SAUL CENTERS INC REIT USD.01	510	23,000	18,753
SAVARA INC COMMON STOCK USD.001	4,805	14,445	19,364
SAVERS VALUE VILLAGE INC COMMON STOCK USD.000001	1,118	22,078	13,684
SBA COMMUNICATIONS CORP REIT USD.01	83,565	16,810,851	16,403,810
SCANSOURCE INC COMMON STOCK	59,762	2,012,147	2,648,054
SCHLUMBERGER LTD COMMON STOCK USD.01	711,314	42,359,056	33,559,795
SCHNEIDER NATIONAL INC CL B COMMON STOCK	31,972	738,566	772,444
SCHNITZER STEEL IND INC A COMMON STOCK USD1.0	4,355	148,575	66,501
SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001	38,458	681,543	320,355
SCHOLASTIC CORP COMMON STOCK USD.01	12,219	417,690	433,408
SCHRODINGER INC COMMON STOCK USD.01	2,374	108,314	45,913
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	808,339	39,337,536	59,566,501
SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	29,593	2,328,365	3,478,657
SCILEX HOLDING CO COMMON STOCK USD.0001	5,049	52,914	9,745
SCORPIO TANKERS INC COMMON STOCK USD.01	32,848	1,778,146	2,670,214
SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	23,836	1,975,347	1,550,770
SCPHEMACEUTICALS INC COMMON STOCK	1,534	15,766	6,673
SEABOARD CORP COMMON STOCK USD1.0	111	446,397	350,842
SEACOAST BANKING CORP/FL COMMON STOCK USD.1	3,477	86,242	82,196
SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	1,395	15,753	18,819
SEADRILL LIMITED COMMON STOCK USD.01	18,035	803,382	928,803
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	54,094	3,397,903	5,586,287
SEALED AIR CORP COMMON STOCK USD.1	71,203	2,952,985	2,477,152
SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	1,659	65,872	90,100
SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	397	3,133	3,172
SEER INC COMMON STOCK USD.00001	2,338	66,329	3,928
SEI INVESTMENTS COMPANY COMMON STOCK USD.01	49,827	2,478,486	3,223,309
SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	6,030	133,022	211,412
SELECT WATER SOLUTIONS INC COMMON STOCK USD.01	114,677	848,574	1,227,044
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	26,602	1,625,849	2,496,066
SELECTQUOTE INC COMMON STOCK USD.01	6,693	135,140	18,473
SEMLER SCIENTIFIC INC COMMON STOCK USD.001	124	3,183	4,266
SEMPRA COMMON STOCK	314,562	18,472,313	23,925,586
SEMRUSH HOLDINGS INC A COMMON STOCK USD.00001	1,718	14,977	23,004
SEMTECH CORP COMMON STOCK USD.01	43,794	1,162,437	1,308,565
SENECA FOODS CORP CL A COMMON STOCK USD.25	175	6,719	10,045
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	77,401	3,328,155	2,894,023
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	1,843	98,396	136,732
SENTINELONE INC CLASS A COMMON STOCK USD.0001	125,159	3,035,613	2,634,597
SERES THERAPEUTICS INC COMMON STOCK USD.001	4,482	66,629	3,244
SERITAGE GROWTH PROP A COMMON STOCK USD.01	281,500	5,714,829	1,314,605
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	71,485	2,683,527	5,084,728
SERVICE PROPERTIES TRUST REIT USD.01	60,518	1,482,287	311,063
SERVICENOW INC COMMON STOCK USD.001	173,968	55,361,302	136,855,407
SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	2,214	106,993	139,903

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
SES AI CORP COMMON STOCK USD.0001		6,237	14,348	7,796
SFL CORP LTD COMMON STOCK USD.01		5,106	60,915	70,871
SHAKE SHACK INC CLASS A COMMON STOCK USD.01		1,642	90,193	147,780
SHARECARE INC COMMON STOCK USD.0001		12,676	20,836	17,113
SHENANDOAH TELECOMMUNICATION COMMON STOCK		2,076	44,426	33,901
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		118,741	15,919,303	35,435,877
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK		30,868	2,376,007	2,264,168
SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001		7,652	174,504	47,748
SHOE CARNIVAL INC COMMON STOCK USD.01		729	14,375	26,893
SHORE BANCSHARES INC COMMON STOCK USD.01		48,089	575,099	550,619
SHUTTERSTOCK INC COMMON STOCK USD.01		48,611	2,582,378	1,881,246
SHYFT GROUP INC/THE COMMON STOCK USD.01		1,486	29,579	17,624
SI BONE INC COMMON STOCK USD.0001		1,790	34,741	23,145
SIERRA BANCORP COMMON STOCK		15,468	327,672	346,174
SIGA TECHNOLOGIES INC COMMON STOCK USD.0001		12,489	81,821	94,792
SIGHT SCIENCES INC COMMON STOCK USD.001		1,029	19,092	6,863
SIGNET JEWELERS LTD COMMON STOCK USD.18		6,450	402,336	577,791
SILGAN HOLDINGS INC COMMON STOCK USD.01		41,788	1,258,619	1,768,886
SILICON LABORATORIES INC COMMON STOCK USD.0001		1,408	129,462	155,767
SILK ROAD MEDICAL INC COMMON STOCK USD.001		183,962	4,088,250	4,974,332
SILVERBOW RESOURCES INC COMMON STOCK		1,029	31,370	38,927
SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01		394	6,941	6,142
SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01		101,492	2,173,053	1,784,229
SIMON PROPERTY GROUP INC REIT USD.0001		199,169	31,226,058	30,233,854
SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001		22,907	730,873	827,630
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01		1,869	135,709	314,983
SIMULATIONS PLUS INC COMMON STOCK USD.001		731	26,704	35,541
SINCLAIR INC COMMON STOCK USD.01		1,575	34,193	20,995
SIRIUS XM HOLDINGS INC COMMON STOCK USD.001		358,912	1,881,407	1,015,721
SIRIUSPOINT LTD COMMON STOCK USD.1		72,035	575,928	878,827
SITE CENTERS CORP REIT USD.1		317,111	4,273,991	4,598,110
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01		22,802	3,719,329	2,768,391
SITIME CORP COMMON STOCK USD.0001		7,406	680,799	921,158
SITIO ROALTIES CORP A COMMON STOCK USD.0001		4,138	87,810	97,698
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK		86,764	1,926,597	2,875,359
SJW GROUP COMMON STOCK USD.001		1,424	84,791	77,209
SKECHERS USA INC CL A COMMON STOCK USD.001		113,175	3,992,785	7,822,656
SKILLSOFT CORP COMMON STOCK USD.0001		226	17,538	3,126
SKYLINE CHAMPION CORP COMMON STOCK USD.028		2,341	91,544	158,603
SKYWARD SPECIALTY INSURANCE COMMON STOCK USD.01		93,832	3,003,940	3,394,842
SKYWATER TECHNOLOGY INC COMMON STOCK USD.01		792	18,160	6,059
SKYWEST INC COMMON STOCK		1,903	61,027	156,179
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		134,967	12,835,044	14,384,783
SKYX PLATFORMS CORP COMMON STOCK NPV		1,562	3,431	1,484
SL GREEN REALTY CORP REIT USD.01		2,830	142,528	160,291
SLEEP NUMBER CORP COMMON STOCK USD.01		25,307	2,304,992	242,188
SLM CORP COMMON STOCK USD.2		361,450	4,569,815	7,514,546
SM ENERGY CO COMMON STOCK USD.01		112,763	4,449,346	4,874,744
SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01		178,265	4,195,717	4,076,921
SMARTFINANCIAL INC COMMON STOCK USD1.0		19,301	409,356	456,855
SMARTRENT INC COMMON STOCK USD.0001		7,809	35,917	18,664
SMARTSHEET INC CLASS A COMMON STOCK		177,063	7,480,331	7,804,937
SMITH (A.O.) CORP COMMON STOCK USD1.0		61,784	3,029,785	5,052,696
SMITH + WESSON BRANDS INC COMMON STOCK USD.001		3,822	51,659	54,807
SMITH DOUGLAS HOMES CORP COMMON STOCK USD.0001		22,657	595,213	529,721
SNAP INC A COMMON STOCK USD.00001		122,473	1,404,892	2,034,277
SNAP ON INC COMMON STOCK USD1.0		32,247	5,301,518	8,429,043
SNOWFLAKE INC CLASS A COMMON STOCK		253,193	56,373,099	34,203,842
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001		489,904	3,157,185	3,238,265
SOLARIS OILFIELD INFRAST A COMMON STOCK USD.01		1,331	13,794	11,420
SOLARWINDS CORP COMMON STOCK USD.001		82,216	1,106,337	990,703
SOLID POWER INC COMMON STOCK USD.0001		7,209	41,319	11,895
SOLO BRANDS INC CLASS A COMMON STOCK USD.001		1,469	12,214	3,349

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
SOLVENTUM CORP COMMON STOCK		66,886	7,315,843	3,536,932
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01		64,402	2,718,767	3,507,977
SONOCO PRODUCTS CO COMMON STOCK		47,696	2,512,962	2,419,141
SONOS INC COMMON STOCK USD.001		5,467	123,592	80,693
SOTERA HEALTH CO COMMON STOCK USD.01		63,855	1,387,513	757,959
SOUNDHOUND AI INC A COMMON STOCK USD.0001		6,040	22,155	23,858
SOUNDTHINKING INC COMMON STOCK		471	15,949	5,737
SOUTH PLAINS FINANCIAL INC COMMON STOCK USD1.0		19,174	498,397	517,698
SOUTHERN CO/THE COMMON STOCK USD5.0		683,453	38,294,134	53,015,449
SOUTHERN COPPER CORP COMMON STOCK USD.01		55,977	2,177,951	6,030,962
SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01		373	13,981	10,907
SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01		440	19,926	19,804
SOUTHERN STATES BANCSHARES COMMON STOCK USD5.0		8,903	239,766	241,627
SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25		1,262	34,099	34,844
SOUTHSTATE CORP COMMON STOCK USD2.5		22,828	1,639,725	1,744,516
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		295,353	13,387,531	8,450,049
SOUTHWEST GAS HOLDINGS INC COMMON STOCK		35,937	2,363,484	2,529,246
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01		545,426	3,867,226	3,670,717
SPARTANNASH CO COMMON STOCK		1,523	33,535	28,571
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		24,143	1,989,691	2,074,608
SPHERE ENTERTAINMENT CO COMMON STOCK USD.01		1,160	29,262	40,670
SPIRE INC COMMON STOCK USD1.0		2,253	139,950	136,825
SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		54,403	3,147,096	1,788,227
SPIRIT AIRLINES INC COMMON STOCK USD.0001		4,786	123,589	17,517
SPOK HOLDINGS INC COMMON STOCK USD.0001		1,054	13,791	15,610
SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01		1,988	18,434	4,791
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625		136,595	29,190,033	42,862,145
SPRINGWORKS THERAPEUTICS INC COMMON STOCK USD.0001		35,888	900,479	1,351,901
SPRINKLR INC A COMMON STOCK USD.00003		4,794	65,557	46,118
SPROUT SOCIAL INC CLASS A COMMON STOCK USD.0001		28,131	1,201,282	1,003,714
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001		21,185	502,367	1,772,337
SPS COMMERCE INC COMMON STOCK USD.001		11,979	2,017,572	2,253,969
SPX TECHNOLOGIES INC COMMON STOCK USD.01		41,134	2,614,938	5,846,787
SQUARESPACE INC CLASS A COMMON STOCK USD.0001		58,143	1,508,099	2,536,779
SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		107,753	5,294,185	6,752,881
SSR MINING INC COMMON STOCK		211,789	2,445,600	955,168
ST JOE CO/THE COMMON STOCK		1,503	47,998	82,214
STAAR SURGICAL CO COMMON STOCK USD.01		2,126	87,613	101,219
STAG INDUSTRIAL INC REIT USD.01		140,980	4,808,132	5,083,739
STAGWELL INC COMMON STOCK USD.00001		1,399,288	6,948,222	9,543,144
STANDARD MOTOR PRODS COMMON STOCK USD2.0		14,685	469,407	407,215
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5		7,669	961,550	1,235,859
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		142,790	17,055,104	11,407,493
STAR HOLDINGS COMMON STOCK		577	10,136	6,959
STARBUCKS CORP COMMON STOCK USD.001		554,966	34,061,108	43,204,103
STARWOOD PROPERTY TRUST INC REIT USD.01		147,304	3,301,001	2,789,938
STATE STREET CORP COMMON STOCK USD1.0		259,880	18,369,204	19,231,120
STEEL DYNAMICS INC COMMON STOCK USD.005		118,860	4,284,723	15,392,370
STEELCASE INC CL A COMMON STOCK		79,579	919,443	1,031,344
STELLAR BANCORP INC COMMON STOCK USD.01		2,034	55,504	46,701
STEM INC COMMON STOCK USD.0001		6,059	108,979	6,725
STEPAN CO COMMON STOCK USD1.0		940	73,536	78,922
STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001		52,344	1,563,464	2,402,066
STERICYCLE INC COMMON STOCK USD.01		44,794	2,687,721	2,603,875
STERIS PLC COMMON STOCK USD75.0		49,008	6,756,943	10,759,216
STERLING BANCORP INC/MI COMMON STOCK		613	3,507	3,206
STERLING CHECK CORP COMMON STOCK USD.01		1,373	24,951	20,320
STERLING INFRASTRUCTURE INC COMMON STOCK USD.01		1,366	36,833	161,652
STEVEN MADDEN LTD COMMON STOCK USD.0001		3,309	80,871	139,971
STEWART INFORMATION SERVICES COMMON STOCK USD1.0		1,191	46,148	73,937
STIFEL FINANCIAL CORP COMMON STOCK USD.15		174,872	9,787,873	14,715,479
STITCH FIX INC CLASS A COMMON STOCK USD.00002		3,830	77,697	15,895
STOCK YARDS BANCORP INC COMMON STOCK		17,360	864,402	862,271

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
STOKE THERAPEUTICS INC COMMON STOCK		1,086	23,655	14,672
STONECO LTD A COMMON STOCK USD.000079365		13,020	263,085	156,110
STONERIDGE INC COMMON STOCK		294,715	5,472,378	4,703,651
STONEX GROUP INC COMMON STOCK USD.01		7,527	435,143	566,858
STRATEGIC EDUCATION INC COMMON STOCK USD.01		992	85,913	109,775
STRATUS PROPERTIES INC COMMON STOCK USD.01		173	4,750	4,363
STRIDE INC COMMON STOCK USD.0001		130,405	3,180,881	9,193,553
STRYKER CORP COMMON STOCK USD.1		263,672	54,467,751	89,714,398
STURM RUGER + CO INC COMMON STOCK USD1.0		736	36,968	30,654
SUMMIT HOTEL PROPERTIES INC REIT		94,467	627,287	565,857
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01		68,263	1,430,507	2,499,108
SUMMIT THERAPEUTICS INC COMMON STOCK		6,690	18,115	52,182
SUN COMMUNITIES INC REIT USD.01		62,034	7,477,250	7,465,172
SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01		1,903	52,319	23,902
SUNCOKE ENERGY INC COMMON STOCK USD.01		15,594	149,380	152,821
SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001		4,523	95,197	25,238
SUNOPTA INC COMMON STOCK		3,915	30,500	21,141
SUNPOWER CORP COMMON STOCK USD.001		3,768	42,311	11,153
SUNRUN INC COMMON STOCK USD.0001		111,228	5,457,158	1,319,164
SUNSTONE HOTEL INVESTORS INC REIT USD.01		133,014	1,315,748	1,391,326
SUPER GROUP SGHC LTD COMMON STOCK		6,015	22,954	19,428
SUPER MICRO COMPUTER INC COMMON STOCK USD.001		9,479	4,067,539	7,766,619
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001		119,625	3,326,647	3,199,969
SURGERY PARTNERS INC COMMON STOCK USD.01		3,416	115,534	81,267
SURMODICS INC COMMON STOCK USD.05		663	22,645	27,873
SUTRO BIOPHARMA INC COMMON STOCK USD.001		2,667	29,157	7,814
SWEETGREEN INC CLASS A COMMON STOCK USD.001		125,788	1,695,145	3,791,250
SWK HOLDINGS CORP COMMON STOCK USD.001		4,665	82,866	79,258
SYLVAMO CORP COMMON STOCK USD1.0		30,367	1,348,981	2,083,176
SYMBOTIC INC COMMON STOCK USD.0001		94,807	3,927,196	3,333,414
SYNAPTICS INC COMMON STOCK USD.001		6,930	719,970	611,226
SYNCHRONY FINANCIAL COMMON STOCK USD.001		241,155	7,825,603	11,380,104
SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001		13,721	281,212	281,692
SYNOPSYS INC COMMON STOCK USD.01		87,510	13,274,231	52,073,701
SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		118,613	3,819,187	4,767,056
SYSCO CORP COMMON STOCK USD1.0		250,410	15,571,917	17,876,770
SYSTEM1 INC COMMON STOCK USD.0001		726	3,527	1,104
T MOBILE US INC COMMON STOCK USD.0001		268,765	23,984,619	47,351,018
T ROWE PRICE GROUP INC COMMON STOCK USD.2		110,070	9,725,368	12,692,172
TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001		16,932	232,146	202,168
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		81,657	8,984,920	12,696,847
TALOS ENERGY INC COMMON STOCK		163,717	2,718,478	1,989,162
TANDEM DIABETES CARE INC COMMON STOCK		96,402	4,279,974	3,884,037
TANGER INC REIT USD.01		4,533	78,312	122,890
TANGO THERAPEUTICS INC COMMON STOCK USD.0001		1,993	9,337	17,100
TAPESTRY INC COMMON STOCK USD.01		125,571	4,830,939	5,373,183
TARGA RESOURCES CORP COMMON STOCK USD.001		122,819	6,432,248	15,816,631
TARGET CORP COMMON STOCK USD.0833		240,648	21,591,884	35,625,530
TARGET HOSPITALITY CORP COMMON STOCK USD.0001		1,613	15,831	14,049
TARSUS PHARMACEUTICALS INC COMMON STOCK USD.0001		1,386	28,694	37,671
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001		65,361	1,563,965	3,623,614
TD SYNNEX CORP COMMON STOCK USD.001		31,824	2,276,540	3,672,490
TE CONNECTIVITY LTD COMMON STOCK CHF.57		124,962	16,489,940	18,798,034
TECHNIPFMC PLC COMMON STOCK USD1.0		220,143	3,314,867	5,756,739
TECHTARGET COMMON STOCK USD.001		65,880	2,834,517	2,053,480
TEEKAY CORP COMMON STOCK USD.001		114,279	782,916	1,025,083
TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01		20,665	783,900	1,421,959
TEGNA INC COMMON STOCK USD1.0		108,287	1,777,992	1,509,521
TEJON RANCH CO COMMON STOCK USD.5		1,137	23,084	19,397
TELA BIO INC COMMON STOCK USD.001		432	4,509	2,030
TELADOC HEALTH INC COMMON STOCK USD.001		203,416	15,926,769	1,989,408
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		23,430	5,986,050	9,090,371
TELEFLEX INC COMMON STOCK USD1.0		23,584	5,163,241	4,960,423

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01		22,991	444,533	476,603
TELLURIAN INC COMMON STOCK USD.01		25,543	86,679	17,691
TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01		81,838	970,391	3,874,211
TEMPUS AI INC COMMON STOCK USD.0001		23,340	863,580	816,900
TENABLE HOLDINGS INC COMMON STOCK USD.01		23,975	1,007,833	1,044,831
TENAYA THERAPEUTICS INC COMMON STOCK USD.0001		1,718	19,863	5,326
TENET HEALTHCARE CORP COMMON STOCK USD.05		59,075	3,554,343	7,858,747
TENNANT CO COMMON STOCK USD.375		10,313	883,457	1,015,212
TERADATA CORP COMMON STOCK USD.01		208,762	7,889,816	7,214,815
TERADYNE INC COMMON STOCK USD.125		77,234	3,418,294	11,453,030
TERAWULF INC COMMON STOCK		228,138	1,024,728	1,015,214
TEREX CORP COMMON STOCK USD.01		2,902	95,470	159,146
TERNS PHARMACEUTICALS INC COMMON STOCK USD.0001		1,891	20,703	12,878
TERRAN ORBITAL CORP COMMON STOCK		2,438	7,606	1,999
TERRENO REALTY CORP REIT USD.01		29,227	1,753,065	1,729,654
TESLA INC COMMON STOCK USD.001		1,615,511	161,702,217	319,677,317
TETRA TECH INC COMMON STOCK USD.01		27,806	3,752,407	5,685,771
TETRA TECHNOLOGIES INC COMMON STOCK USD.01		5,515	21,315	19,082
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01		29,181	1,493,579	1,784,126
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		528,208	50,951,092	102,752,302
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01		9,134	4,748,191	6,706,822
TEXAS ROADHOUSE INC COMMON STOCK USD.001		47,922	5,771,488	8,228,687
TEXTRON INC COMMON STOCK USD.125		246,968	15,817,911	21,204,672
TFS FINANCIAL CORP COMMON STOCK USD.01		32,652	557,237	412,068
TG THERAPEUTICS INC COMMON STOCK USD.001		73,042	1,155,900	1,299,417
THE CIGNA GROUP COMMON STOCK USD.01		168,948	31,713,107	55,849,140
ATHERAVANCE BIOPHARMA INC COMMON STOCK USD.00001		2,076	34,598	17,604
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		241,389	69,825,772	133,488,117
THERMON GROUP HOLDINGS INC COMMON STOCK USD.001		1,407	27,908	43,279
THIRD COAST BANCSHARES INC COMMON STOCK USD1.0		18,989	359,185	403,896
THIRD HARMONIC BIO INC COMMON STOCK USD.0001		1,191	12,027	15,483
THOR INDUSTRIES INC COMMON STOCK USD.1		36,283	3,023,866	3,390,646
THOUGHTWORKS HOLDING INC COMMON STOCK USD.001		3,906	46,629	11,093
THREDUP INC CLASS A COMMON STOCK USD.0001		4,624	13,684	7,861
THRYV HOLDINGS INC COMMON STOCK		80,926	1,865,031	1,442,101
TIDEWATER INC COMMON STOCK		9,189	391,100	874,885
TILE SHOP HLDGS INC COMMON STOCK USD.0001		59,436	404,122	411,891
TILLY S INC CLASS A SHRS COMMON STOCK USD.001		1,101	13,714	6,639
TIMBERLAND BANCORP INC COMMON STOCK USD.01		482	12,256	13,057
TIMKEN CO COMMON STOCK		76,338	4,138,595	6,116,964
TIMKENSTEEL CORP COMMON STOCK		3,019	43,916	61,195
TIPTREE INC COMMON STOCK USD.001		4,100	56,265	67,609
TITAN INTERNATIONAL INC COMMON STOCK		2,079	19,400	15,405
TITAN MACHINERY INC COMMON STOCK USD.00001		130,647	3,555,716	2,077,287
TJX COMPANIES INC COMMON STOCK USD1.0		603,308	28,363,940	66,424,211
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001		102,096	6,477,613	11,025,347
TOAST INC CLASS A COMMON STOCK USD.000001		293,768	5,480,103	7,570,401
TOLL BROTHERS INC COMMON STOCK USD.01		144,629	9,478,361	16,658,368
TOMPKINS FINANCIAL CORP COMMON STOCK USD.1		597	42,399	29,193
TOPBUILD CORP COMMON STOCK		16,902	3,279,153	6,511,834
TOPCO EQUITY 4(A)(2) SHARES		349	0	0
TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01		65,536	1,364,939	1,002,701
TORO CO COMMON STOCK USD1.0		51,793	3,138,097	4,843,163
TORRID HOLDINGS INC COMMON STOCK USD.01		341	3,368	2,554
TOWNE BANK COMMON STOCK USD1.667		3,048	72,814	83,119
TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01		274	3,069	3,003
TPG INC COMMON STOCK		39,316	1,125,394	1,629,648
TPG RE FINANCE TRUST INC REIT USD.001		41,021	418,797	354,421
TPI COMPOSITES INC COMMON STOCK USD.01		1,915	38,910	7,641
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		54,358	4,908,898	14,676,660
TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001		487,761	17,182,815	47,639,617
TRADEWEB MARKETS INC CLASS A COMMON STOCK USD.01		62,341	4,267,597	6,608,146
TRAEGER INC COMMON STOCK		1,578	25,949	3,787

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		165,834	15,792,326	54,547,778
TRANSCAT INC COMMON STOCK USD.5		9,781	948,475	1,170,590
TRANSCONTINENTAL REALTY INV REIT USD.01		58	2,318	1,608
TRANSDIGM GROUP INC COMMON STOCK USD.01		29,627	13,349,935	37,851,751
TRANSMEDICS GROUP INC COMMON STOCK		40,643	3,010,841	6,121,649
TRANSUNION COMMON STOCK USD.01		97,234	6,051,321	7,210,873
TRAVEL LEISURE CO COMMON STOCK USD.01		76,524	3,157,443	3,442,050
TRAVELERS COS INC/THE COMMON STOCK NPV		167,768	23,139,822	34,113,945
TRAVERE THERAPEUTICS INC COMMON STOCK USD.0001		13,564	147,469	111,496
TREACE MEDICAL CONCEPTS INC COMMON STOCK USD.001		1,918	41,871	12,755
TREDEGAR CORP COMMON STOCK		1,431	19,222	6,854
TREEHOUSE FOODS INC COMMON STOCK USD.01		2,251	104,327	82,477
TREVI THERAPEUTICS INC COMMON STOCK		1,186	3,259	3,534
TREX COMPANY INC COMMON STOCK USD.01		54,789	3,623,434	4,060,961
TRI POINTE HOMES INC COMMON STOCK USD.01		31,506	1,092,536	1,173,599
TRICO BANCSHARES COMMON STOCK		32,380	1,106,516	1,281,277
TRIMAS CORP COMMON STOCK USD.01		1,860	56,497	47,542
TRIMBLE INC COMMON STOCK USD.001		124,918	4,870,660	6,985,415
TRINET GROUP INC COMMON STOCK USD.000025		1,409	76,343	140,900
TRINITY INDUSTRIES INC COMMON STOCK USD.01		3,556	79,451	106,396
TRINSEO PLC COMMON STOCK		1,400	61,433	3,234
TRIPADVISOR INC COMMON STOCK USD.001		55,414	2,606,066	986,923
TRIUMPH FINANCIAL INC COMMON STOCK USD.01		17,419	590,033	1,424,003
TRIUMPH GROUP INC COMMON STOCK USD.001		3,229	68,305	49,759
TRONOX HOLDINGS PLC COMMON STOCK USD.01		46,200	684,413	724,878
TRUEBLUE INC COMMON STOCK		1,287	30,563	13,256
TRUECAR INC COMMON STOCK USD.0001		3,252	24,445	10,179
TRUIST FINANCIAL CORP COMMON STOCK USD5.0		1,067,340	43,676,779	41,466,159
TRUPANION INC COMMON STOCK USD.00001		1,721	91,639	50,597
TRUSTCO BANK CORP NY COMMON STOCK USD1.0		782	29,432	22,498
TRUSTMARK CORP COMMON STOCK		2,671	61,973	80,237
TTEC HOLDINGS INC COMMON STOCK USD.01		787	30,226	4,628
TTM TECHNOLOGIES COMMON STOCK USD.001		85,280	1,300,412	1,656,990
TUCOWS INC CLASS A COMMON STOCK		353	21,621	6,820
TURNING POINT BRANDS INC COMMON STOCK USD.01		732	23,290	23,490
TURNSTONE BIOLOGICS CORP COMMON STOCK USD.001		418	1,573	1,095
TURTLE BEACH CORP COMMON STOCK		24,881	297,620	356,794
TUTOR PERINI CORP COMMON STOCK USD1.0		17,906	342,039	389,993
TWILIO INC A COMMON STOCK USD.001		84,163	11,837,972	4,781,300
TWIST BIOSCIENCE CORP COMMON STOCK USD.00001		2,500	143,524	123,200
TWO HARBORS INVESTMENT CORP REIT CNY1.0		4,740	142,432	62,615
TYLER TECHNOLOGIES INC COMMON STOCK USD.01		20,818	4,624,382	10,466,874
TYRA BIOSCIENCES INC COMMON STOCK USD.0001		794	11,799	12,696
TYSON FOODS INC CL A COMMON STOCK USD.1		152,854	9,920,818	8,734,078
U HAUL HOLDING CO COMMON STOCK USD.25		5,421	218,221	334,638
U HAUL HOLDING CO NON VOTING COMMON STOCK		127,867	6,601,760	7,674,577
U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01		693	52,498	64,047
UBER TECHNOLOGIES INC COMMON STOCK USD.00001		1,422,976	51,715,784	103,421,896
UBIQUITI INC COMMON STOCK USD.001		2,776	230,258	404,352
UDEMY INC COMMON STOCK USD.00001		4,103	50,575	35,409
UDR INC REIT USD.01		166,357	6,781,176	6,845,591
UFP INDUSTRIES INC COMMON STOCK		31,676	3,098,051	3,547,712
UFP TECHNOLOGIES INC COMMON STOCK USD.01		309	16,472	81,536
UGI CORP COMMON STOCK		139,554	6,349,353	3,195,787
UIPATH INC CLASS A COMMON STOCK USD.00001		196,764	4,345,844	2,494,968
UL SOLUTIONS INC CLASS A COMMON STOCK USD.001		44,301	1,289,593	1,869,059
ULTA BEAUTY INC COMMON STOCK		26,052	7,699,198	10,052,685
ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001		28,805	1,205,209	1,411,445
ULTRAGENYX PHARMACEUTICAL INC COMMON STOCK USD.001		146,067	7,354,227	6,003,354
UMB FINANCIAL CORP COMMON STOCK USD1.0		27,333	2,207,957	2,280,119
UMH PROPERTIES INC REIT USD.1		2,547	44,682	40,727
UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		107,374	2,190,743	716,185
UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		102,876	1,727,646	671,780

Public Markets Asset Listing
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Domestic Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
UNIFIRST CORP/MA COMMON STOCK USD.1	662	87,412	113,553
UNION PACIFIC CORP COMMON STOCK USD2.5	325,583	42,892,159	73,666,410
UNISYS CORP COMMON STOCK USD.01	99,512	644,905	410,985
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	204,834	11,755,060	9,967,222
UNITED BANKSHARES INC COMMON STOCK USD2.5	5,676	169,567	184,129
UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	82,978	2,005,317	2,112,620
UNITED FIRE GROUP INC COMMON STOCK USD.001	13,607	297,538	292,414
UNITED HOMES GROUP INC COMMON STOCK USD.0001	152	1,749	865
UNITED NATURAL FOODS INC COMMON STOCK USD.01	2,589	66,393	33,916
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	418,337	54,436,822	57,249,418
UNITED RENTALS INC COMMON STOCK USD.01	38,424	6,253,342	24,849,954
UNITED STATES LIME + MINERAL COMMON STOCK USD.1	104	13,138	37,875
UNITED STATES STEEL CORP COMMON STOCK USD1.0	113,350	2,643,549	4,284,630
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	54,837	10,456,974	17,468,326
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	583,571	151,545,582	297,189,367
UNITI GROUP INC REIT USD.0001	66,849	887,813	195,199
UNITIL CORP COMMON STOCK	9,795	457,261	507,283
UNITY BANCORP INC COMMON STOCK	5,278	143,527	156,070
UNITY SOFTWARE INC COMMON STOCK USD.000005	148,687	11,377,092	2,417,651
UNIVERSAL CORP/VA COMMON STOCK	1,049	54,686	50,551
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	27,130	3,068,501	5,704,083
UNIVERSAL HEALTH RLTY INCOME REIT USD.01	575	26,818	22,506
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	37,293	4,596,012	6,896,594
UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	3,751	58,915	70,369
UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	17,474	390,471	709,270
UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	1,953	19,751	30,721
UNIVEST FINANCIAL CORP COMMON STOCK USD5.0	35,401	771,958	808,205
UNUM GROUP COMMON STOCK USD.1	151,963	5,584,480	7,766,829
UPBOUND GROUP INC COMMON STOCK USD.01	33,275	1,036,446	1,021,543
UPSTART HOLDINGS INC COMMON STOCK USD.0001	3,188	266,136	75,205
UPWORK INC COMMON STOCK USD.0001	5,385	122,668	57,889
URANIUM ENERGY CORP COMMON STOCK USD.001	77,824	482,159	467,722
URBAN EDGE PROPERTIES REIT USD.01	5,129	86,960	94,733
URBAN ONE INC COMMON STOCK USD.001	283	1,624	563
URBAN OUTFITTERS INC COMMON STOCK USD.0001	89,369	2,806,865	3,668,597
UROGEN PHARMA LTD COMMON STOCK USD.01	1,352	16,319	22,687
US BANCORP COMMON STOCK USD.01	1,107,215	50,749,520	43,956,436
US FOODS HOLDING CORP COMMON STOCK USD.01	132,643	4,340,037	7,027,426
US SILICA HOLDINGS INC COMMON STOCK USD.01	3,291	65,276	50,846
USANA HEALTH SCIENCES INC COMMON STOCK USD.001	513	37,140	23,208
USCB FINANCIAL HOLDINGS INC COMMON STOCK	269	3,148	3,451
UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	137	10,799	9,153
UTZ BRANDS INC COMMON STOCK USD.0001	33,445	570,991	556,525
UWM HOLDINGS CORP COMMON STOCK USD.0001	51,515	360,768	356,999
V2X INC COMMON STOCK USD.01	63,812	3,006,298	3,060,424
VAALCO ENERGY INC COMMON STOCK USD.1	169,871	765,451	1,065,091
VAIL RESORTS INC COMMON STOCK USD.01	30,101	5,585,644	5,422,093
VALARIS LTD COMMON STOCK USD.01	2,642	118,824	196,829
VALERO ENERGY CORP COMMON STOCK USD.01	188,645	13,432,847	29,571,990
VALHI INC COMMON STOCK USD.01	6,298	166,872	112,293
VALLEY NATIONAL BANCORP COMMON STOCK	294,358	2,487,966	2,054,619
VALMONT INDUSTRIES COMMON STOCK USD1.0	10,703	1,647,137	2,937,438
VALUE LINE INC COMMON STOCK USD.1	28	1,488	1,206
VALVOLINE INC COMMON STOCK USD.01	78,615	2,004,595	3,396,168
VANDA PHARMACEUTICALS INC COMMON STOCK USD.001	72,133	446,114	407,551
VAREX IMAGING CORP COMMON STOCK USD.01	1,581	30,296	23,288
VARONIS SYSTEMS INC COMMON STOCK USD.001	93,057	3,830,580	4,463,944
VAXCYTE INC COMMON STOCK USD.001	35,217	1,184,873	2,659,236
VECTOR GROUP LTD COMMON STOCK USD.1	6,325	58,906	66,855
VEECO INSTRUMENTS INC COMMON STOCK USD.01	2,247	48,857	104,957
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	133,379	22,299,582	24,409,691
VELO3D INC COMMON STOCK USD.0001	62	9,253	206
VELOCITY FINANCIAL INC COMMON STOCK	720	12,032	12,910

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
VENTAS INC REIT USD.25		294,705	16,951,230	15,106,578
VENTYX BIOSCIENCES INC COMMON STOCK USD.0001		2,053	48,239	4,742
VERA BRADLEY INC COMMON STOCK		3,722	26,337	23,300
VERA THERAPEUTICS INC COMMON STOCK USD.001		1,709	41,780	61,832
VERACYTE INC COMMON STOCK USD.001		200,388	4,856,226	4,342,408
VERALTO CORP COMMON STOCK USD.01		110,840	4,712,751	10,581,895
VERICEL CORP COMMON STOCK		2,078	40,027	95,339
VERINT SYSTEMS INC COMMON STOCK USD.001		49,735	1,523,668	1,601,467
VERIS RESIDENTIAL INC REIT USD.01		3,622	84,494	54,330
VERISIGN INC COMMON STOCK USD.001		55,566	7,334,246	9,879,635
VERISK ANALYTICS INC COMMON STOCK USD.001		70,879	7,605,874	19,105,434
VERITEX HOLDINGS INC COMMON STOCK USD.01		2,298	64,661	48,465
VERITONE INC COMMON STOCK USD.001		1,277	20,285	2,886
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		2,581,887	130,354,629	106,477,020
VERRA MOBILITY CORP COMMON STOCK USD.0001		121,346	1,404,913	3,300,611
VERRICA PHARMACEUTICALS INC COMMON STOCK USD.0001		590	3,502	4,301
VERTEX ENERGY INC COMMON STOCK USD.001		3,325	36,335	3,141
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		151,781	23,810,745	71,142,790
VERTIV HOLDINGS CO A COMMON STOCK USD.0001		348,453	6,437,032	30,165,576
VERVE THERAPEUTICS INC COMMON STOCK USD.001		48,123	591,535	234,840
VESTIS CORP COMMON STOCK USD.01		64,287	1,273,326	786,230
VF CORP COMMON STOCK		253,551	11,706,476	3,422,939
VIAD CORP COMMON STOCK USD1.5		808	26,083	27,472
VIANT TECHNOLOGY INC A COMMON STOCK USD.001		680	24,617	6,712
VIASAT INC COMMON STOCK USD.0001		63,168	3,371,372	802,234
VIATRIS INC COMMON STOCK		652,769	9,519,495	6,938,934
VIAVI SOLUTIONS INC COMMON STOCK USD.001		9,794	272,566	67,285
VICARIOUS SURGICAL INC A COMMON STOCK USD.0001		79	4,209	464
VICI PROPERTIES INC REIT USD.01		804,712	20,887,161	23,046,952
VICOR CORP COMMON STOCK USD.01		968	58,746	32,099
VICTORIA S SECRET + CO COMMON STOCK USD.01		118,899	3,182,891	2,100,945
VICTORY CAPITAL HOLDING A COMMON STOCK USD.01		20,643	586,910	985,290
VIEMED HEALTHCARE INC COMMON STOCK		1,655	15,052	10,840
VIGIL NEUROSCIENCE INC COMMON STOCK USD.0001		456	4,381	1,824
VIKING THERAPEUTICS INC COMMON STOCK USD.00001		34,774	2,850,321	1,843,370
VILLAGE SUPER MARKET CLASS A COMMON STOCK		15,735	356,970	415,561
VIMEO INC COMMON STOCK USD.01		35,099	168,992	130,919
VIPER ENERGY INC COMMON STOCK NPV		113,177	3,235,491	4,247,533
VIR BIOTECHNOLOGY INC COMMON STOCK		46,791	839,582	416,440
VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001		834	163,482	7,031
VIRGINIA NATIONAL BANKSHARES COMMON STOCK USD2.5		137	4,248	4,494
VIRIDIAN THERAPEUTICS INC COMMON STOCK USD.01		2,346	37,566	30,521
VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001		38,312	917,653	860,104
VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01		3,203	739,482	723,398
VISA INC CLASS A SHARES COMMON STOCK USD.0001		1,062,399	145,352,575	278,847,866
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1		41,624	624,710	928,215
VISHAY PRECISION GROUP COMMON STOCK		510	14,843	15,524
VISTA OUTDOOR INC COMMON STOCK USD.01		2,491	68,281	93,786
VISTEON CORP COMMON STOCK		20,519	2,675,791	2,189,377
VISTRA CORP COMMON STOCK USD.01		237,434	5,624,127	20,414,575
VITA COCO CO INC/THE COMMON STOCK USD.01		1,671	25,808	46,537
VITAL ENERGY INC COMMON STOCK USD.01		45,590	2,326,911	2,043,344
VITAL FARMS INC COMMON STOCK USD.0001		1,348	29,214	63,046
VITESSE ENERGY INC COMMON STOCK		1,452	22,869	34,412
VIVID SEATS INC CLASS A COMMON STOCK USD.0001		376,161	2,569,656	2,162,926
VIZIO HOLDING CORP A COMMON STOCK USD.0001		3,675	30,303	39,690
VONTIER CORP COMMON STOCK USD.0001		80,718	2,089,938	3,083,428
VOR BIOPHARMA INC COMMON STOCK USD.0001		1,079	4,659	1,079
VORNADO REALTY TRUST REIT USD.04		89,834	5,866,463	2,361,736
VOXX INTERNATIONAL CORP COMMON STOCK USD.01		368	4,105	1,163
VOYA FINANCIAL INC COMMON STOCK USD.01		70,791	2,892,192	5,036,780
VOYAGER THERAPEUTICS INC COMMON STOCK USD.001		1,622	18,537	12,830
VSE CORP COMMON STOCK USD.05		657	24,841	58,000

Public Markets Asset Listing
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Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
VULCAN MATERIALS CO COMMON STOCK USD1.0		65,929	7,701,633	16,395,224
VUZIX CORP COMMON STOCK		2,935	37,596	3,962
W+T OFFSHORE INC COMMON STOCK USD.00001		5,984	47,671	12,806
WABASH NATIONAL CORP COMMON STOCK USD.01		109,977	1,303,530	2,401,898
WABTEC CORP COMMON STOCK USD.01		96,427	7,961,233	15,240,287
WAFF INC COMMON STOCK USD1.0		13,799	424,559	394,375
WALDENCAST ACQUISITION COR A COMMON STOCK USD.0001		1,530	13,495	5,493
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		385,547	27,499,991	4,663,191
WALKER + DUNLOP INC COMMON STOCK		11,633	807,592	1,142,361
WALMART INC COMMON STOCK USD.1		2,208,788	69,382,588	149,557,035
WALT DISNEY CO/THE COMMON STOCK USD.01		943,193	98,152,771	93,649,633
WARBY PARKER INC CLASS A COMMON STOCK USD.0001		3,728	51,132	59,872
WARNER BROS DISCOVERY INC COMMON STOCK		1,235,365	34,129,861	9,191,116
WARNER MUSIC GROUP CORP CL A COMMON STOCK		24,595	784,239	753,837
WARRIOR MET COAL INC COMMON STOCK USD.01		40,244	1,650,535	2,526,116
WASHINGTON TRUST BANCORP COMMON STOCK USD.0625		656	25,828	17,981
WASTE MANAGEMENT INC COMMON STOCK USD.01		302,953	38,364,171	64,631,993
WATERS CORP COMMON STOCK USD.01		29,076	5,250,791	8,435,529
WATERSTONE FINANCIAL INC COMMON STOCK USD.01		766	14,071	9,797
WATSCO INC COMMON STOCK USD.5		23,814	5,785,664	11,031,597
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1		1,188	118,781	217,844
WAVE LIFE SCIENCES LTD COMMON STOCK		3,842	15,384	19,172
WAYFAIR INC CLASS A COMMON STOCK USD.001		58,652	6,041,837	3,092,720
WAYSTAR HOLDING CORP COMMON STOCK USD.01		60,252	1,292,021	1,295,418
WD 40 CO COMMON STOCK USD.001		598	83,419	131,345
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001		24,130	2,122,530	2,954,719
WEAVE COMMUNICATIONS INC COMMON STOCK USD.00001		1,966	13,340	17,733
WEBSTER FINANCIAL CORP COMMON STOCK USD.01		86,096	4,250,537	3,752,925
WEBTOON ENTERTAINMENT INC COMMON STOCK		21,302	447,342	486,325
WEC ENERGY GROUP INC COMMON STOCK USD.01		166,050	11,702,850	13,028,283
WEIS MARKETS INC COMMON STOCK		732	40,706	45,948
WELLS FARGO + CO COMMON STOCK USD1.666		2,314,028	106,051,855	137,430,123
WELLTOWER INC REIT USD1.0		321,124	24,391,200	33,477,177
WENDY S CO/THE COMMON STOCK USD.1		84,053	1,264,871	1,425,539
WERNER ENTERPRISES INC COMMON STOCK USD.01		2,792	105,687	100,037
WESBANCO INC COMMON STOCK USD2.0833		2,519	87,155	70,305
WESCO INTERNATIONAL INC COMMON STOCK USD.01		81,953	12,328,029	12,991,190
WEST BANCORPORATION COMMON STOCK		527	12,504	9,433
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25		37,108	5,056,568	12,223,004
WESTAMERICA BANCORPORATION COMMON STOCK		1,182	56,373	57,362
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001		120,053	5,762,537	7,541,729
WESTERN DIGITAL CORP COMMON STOCK USD.01		191,619	11,221,376	14,518,972
WESTERN UNION CO COMMON STOCK USD.01		235,501	4,569,684	2,877,822
WESTLAKE CORP COMMON STOCK USD.01		17,114	1,158,774	2,478,449
WESTROCK CO COMMON STOCK		137,917	6,090,670	6,931,708
WESTROCK COFFEE CO COMMON STOCK		1,324	14,839	13,545
WEX INC COMMON STOCK USD.01		42,200	6,432,867	7,475,308
WEYCO GROUP INC COMMON STOCK USD1.0		153	4,226	4,639
WEYERHAEUSER CO REIT USD1.25		388,627	12,066,451	11,033,121
WHIRLPOOL CORP COMMON STOCK USD1.0		38,523	4,871,300	3,937,051
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0		1,200	1,161,093	2,180,940
WHITESTONE REIT REIT USD.001		2,060	24,531	27,419
WIDEOPENWEST INC COMMON STOCK USD.01		2,083	28,897	11,269
WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0		12,711	494,595	517,338
WILLDAN GROUP INC COMMON STOCK USD.01		47,021	1,659,128	1,356,556
WILLIAMS COS INC COMMON STOCK USD1.0		607,811	17,116,839	25,831,968
WILLIAMS SONOMA INC COMMON STOCK USD.01		37,372	2,214,175	10,552,732
WILLIS LEASE FINANCE CORP COMMON STOCK USD.01		82	3,301	5,683
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		74,525	12,611,130	19,535,984
WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001		150,484	5,429,561	5,664,218
WINGSTOP INC COMMON STOCK USD.01		30,709	4,843,980	12,979,466
WINMARK CORP COMMON STOCK		137	24,672	48,310
WINNEBAGO INDUSTRIES COMMON STOCK USD.5		28,799	1,117,427	1,560,906

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
WINTRUST FINANCIAL CORP COMMON STOCK		59,477	4,581,889	5,862,053
WISDOMTREE INC COMMON STOCK USD.01		223,379	1,427,514	2,213,686
WK KELLOGG CO COMMON STOCK USD.0001		35,144	571,430	578,470
WNS HOLDINGS LTD COMMON STOCK USD.16		163,871	8,008,621	8,603,228
WOLFSPEED INC COMMON STOCK USD.00125		58,854	3,609,174	1,339,517
WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0		3,399	68,513	45,954
WOODWARD INC COMMON STOCK USD.001455		29,888	3,277,847	5,211,869
WORKDAY INC CLASS A COMMON STOCK USD.001		151,683	26,135,406	33,910,251
WORKHORSE GROUP INC COMMON STOCK USD.001		387	66,626	608
WORKIVA INC COMMON STOCK USD.001		2,187	145,069	159,629
WORLD ACCEPTANCE CORP COMMON STOCK		1,412	178,081	174,495
WORLD KINECT CORP COMMON STOCK USD.01		2,697	67,846	69,583
WORTHINGTON ENTERPRISES INC COMMON STOCK		3,162	117,547	149,657
WORTHINGTON STEEL INC COMMON STOCK USD.0001		23,368	739,896	779,556
WP CAREY INC REIT USD.001		108,358	7,598,649	5,965,108
WR BERKLEY CORP COMMON STOCK USD.2		100,697	3,606,163	7,912,770
WSFS FINANCIAL CORP COMMON STOCK USD.01		2,688	89,618	126,336
WW GRAINGER INC COMMON STOCK USD.5		28,749	10,932,839	25,938,498
WW INTERNATIONAL INC COMMON STOCK		2,584	87,126	3,023
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01		82,289	4,873,742	6,089,386
WYNN RESORTS LTD COMMON STOCK USD.01		126,496	12,663,436	11,321,392
X4 PHARMACEUTICALS INC COMMON STOCK USD.001		7,059	13,892	4,094
XCEL ENERGY INC COMMON STOCK USD2.5		278,350	14,034,626	14,866,674
XENCOR INC COMMON STOCK USD.01		2,523	76,493	47,760
XENIA HOTELS + RESORTS INC REIT USD.01		87,702	1,452,560	1,256,770
XERIS BIOPHARMA HOLDINGS INC COMMON STOCK		8,376	13,834	18,846
XEROX HOLDINGS CORP COMMON STOCK USD1.0		107,907	2,702,887	1,253,879
XOMA CORP COMMON STOCK USD.0005		207	3,833	4,904
XOMETRY INC A COMMON STOCK USD.000001		1,466	61,598	16,947
XP INC CLASS A COMMON STOCK		182,950	4,592,177	3,218,091
XPEL INC COMMON STOCK		974	48,398	34,635
XPERI INC COMMON STOCK		2,060	117,575	16,913
XPO INC COMMON STOCK USD.001		130,849	4,728,619	13,889,621
XPOENTIAL FITNESS INC A COMMON STOCK USD.0001		1,027	22,228	16,021
XYLEM INC COMMON STOCK		124,300	9,219,528	16,858,809
Y MABS THERAPEUTICS INC COMMON STOCK USD.0001		1,878	44,835	22,686
YELP INC COMMON STOCK USD.000001		2,937	111,579	108,522
YETI HOLDINGS INC COMMON STOCK USD.01		79,840	5,255,719	3,045,896
YEXT INC COMMON STOCK USD.001		4,515	66,556	24,155
YORK WATER CO COMMON STOCK		651	19,346	24,146
YUM BRANDS INC COMMON STOCK		189,366	16,506,341	25,083,420
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01		25,664	4,151,456	7,928,380
ZENTALIS PHARMACEUTICALS INC COMMON STOCK USD.001		2,653	102,263	10,851
ZETA GLOBAL HOLDINGS CORP A COMMON STOCK USD.001		6,563	46,502	115,837
ZEVIA PBC A COMMON STOCK USD.001		693	3,076	468
ZEVRA THERAPEUTICS INC COMMON STOCK USD.0001		914	4,982	4,479
ZIFF DAVIS INC COMMON STOCK USD.01		85,941	4,982,657	4,731,052
ZILLOW GROUP INC A COMMON STOCK USD.0001		33,592	1,503,726	1,512,984
ZILLOW GROUP INC C COMMON STOCK USD.0001		149,200	6,597,335	6,921,388
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		105,893	12,361,417	11,492,567
ZIMVIE INC COMMON STOCK USD.01		1,186	19,132	21,645
ZIONS BANCORP NA COMMON STOCK USD.001		101,974	4,610,015	4,422,612
ZIPRECRUITER INC A COMMON STOCK USD.000001		152,205	2,759,552	1,383,543
ZOETIS INC COMMON STOCK USD.01		327,705	35,015,133	56,810,939
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001		133,935	29,968,935	7,927,613
ZOOMINFO TECHNOLOGIES INC COMMON STOCK		213,062	6,905,006	2,720,802
ZSCALER INC COMMON STOCK USD.001		50,886	6,060,698	9,779,780
ZUMIEZ INC COMMON STOCK		678	18,545	13,207
ZUORA INC CLASS A COMMON STOCK		6,148	81,586	61,050
ZURA BIO LTD COMMON STOCK USD.0001		485	4,228	1,698
ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01		77,593	1,920,823	2,281,234
ZYMEWORKS INC COMMON STOCK		3,300	29,074	28,083
ZYNEX INC COMMON STOCK USD.001		957	14,439	8,919

Public Markets Asset Listing
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International Equity		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
Total International Equity Securities		2,116,336,766	12,016,699,067	15,264,314,061
360 SECURITY TECHNOLOGY IN A COMMON STOCK CNY1.0		75,600	156,028	79,907
37 INTERACTIVE ENTERTAINMENT A COMMON STOCK CNY1.0		24,600	76,501	44,182
3I GROUP PLC COMMON STOCK GBP.738636		1,428,576	22,195,926	55,367,733
4IMPRINT GROUP PLC COMMON STOCK GBP.3845999		21,108	1,153,083	1,563,601
77 BANK LTD/THE COMMON STOCK		3,400	71,679	94,585
A.G. BARR PLC COMMON STOCK GBP.04167		14,861	116,536	112,715
AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01		115,000	684,209	452,199
ABACUS FUND SP CLASS W/1		11,910	13,096,343	11,293,447
ABB LTD REG COMMON STOCK CHF.12		975,266	26,920,678	54,179,033
ABC MART INC COMMON STOCK		64,800	1,061,334	1,138,008
ABITARE IN SPA COMMON STOCK NPV		5,670	26,216	24,247
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0		355,985	7,040,007	5,856,441
ABSA GROUP LTD COMMON STOCK ZAR2.0		130,021	1,671,383	1,128,249
ABU DHABI COMMERCIAL BANK COMMON STOCK AED1.0		5,170,685	11,024,282	11,290,197
ABU DHABI ISLAMIC BANK COMMON STOCK AED1.0		217,922	363,074	687,051
ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08		428,575	510,852	395,554
ACADEMEDIA AB COMMON STOCK SEK1.0		28,808	156,622	140,637
ACCELINK TECHNOLOGIES CO A COMMON STOCK CNY1.0		8,100	31,105	41,659
ACCIONA SA COMMON STOCK EUR1.0		10,362	1,975,344	1,224,934
ACCOR SA COMMON STOCK EUR3.0		84,774	3,174,070	3,479,807
ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0		75,000	464,885	1,283,079
ACER INC COMMON STOCK TWD10.0		440,458	270,285	636,082
ACERINOX SA COMMON STOCK EUR.25		38,413	335,231	398,929
ACHILLES CORP COMMON STOCK		1,100	11,863	11,174
ACM RESEARCH SHANGHAI I A COMMON STOCK CNY1.0		3,090	49,684	35,939
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5		90,924	2,835,045	3,925,199
ACWA POWER CO COMMON STOCK SAR10.0		10,294	1,110,735	971,888
ADECCO GROUP AG REG COMMON STOCK CHF.1		73,639	3,810,105	2,443,707
ADENTRA INC COMMON STOCK		2,765	71,820	75,311
ADES HOLDING CO COMMON STOCK SAR1.0		27,051	137,593	145,076
ADF GROUP INC COMMON STOCK		13,185	167,835	153,786
ADIDAS AG COMMON STOCK		170,429	31,903,415	40,732,592
ADMIRAL GROUP PLC COMMON STOCK GBP.001		142,380	3,445,767	4,706,542
ADP COMMON STOCK EUR3.0		14,922	1,837,364	1,816,766
ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A		143,632	740,975	818,015
ADVANCED INFO SERVICE NVDR NVDR THB1.0		33,000	212,708	187,942
ADVANCED MICRO FABRICATION A COMMON STOCK CNY1.0		6,242	142,863	121,351
ADVANCED PETROCHEMICALS CO COMMON STOCK SAR10.0		10,174	111,686	104,544
ADVANTECH CO LTD COMMON STOCK TWD10.0		307,803	3,290,454	3,510,538
ADVANTEST CORP COMMON STOCK		335,000	3,217,821	13,380,424
ADYEN NV COMMON STOCK EUR.01		24,418	34,193,922	29,132,448
AECC AERO ENGINE CONTROL A COMMON STOCK CNY1.0		15,500	28,498	42,814
AECC AVIATION POWER CO A COMMON STOCK CNY1.0		27,700	238,350	139,338
AECON GROUP INC COMMON STOCK		14,739	181,203	182,898
AEDAS HOMES SA COMMON STOCK EUR1.0		736	16,793	16,683
AEGON LTD COMMON STOCK EUR.12		589,458	4,470,102	3,643,945
AENA SME SA COMMON STOCK		32,663	4,371,919	6,581,238
AEON CO LTD COMMON STOCK		284,800	4,499,256	6,088,693
AEON DELIGHT CO LTD COMMON STOCK		1,700	40,418	42,114
AERCAP HOLDINGS NV COMMON STOCK EUR.01		89,500	5,091,722	8,341,400
AGC INC COMMON STOCK		85,700	3,183,158	2,773,556
AGEAS COMMON STOCK		69,315	4,724,608	3,170,628
AGF MANAGEMENT LTD CLASS B COMMON STOCK		30,900	208,358	190,817
AGNICO EAGLE MINES LTD COMMON STOCK		241,723	10,718,007	15,806,902
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0		678,700	347,959	407,255
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0		4,574,000	1,962,436	1,956,754
AI HOLDINGS CORP COMMON STOCK		7,100	114,473	104,871
AIA GROUP LTD COMMON STOCK		8,257,621	60,079,617	56,056,294
AIB GROUP PLC COMMON STOCK EUR.625		744,232	2,804,933	3,937,107
AICHI STEEL CORP COMMON STOCK		2,800	74,226	61,532
AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0		88,934	157,493	126,313
AIMA TECHNOLOGY GROUP CO L A COMMON STOCK CNY1.0		9,700	51,468	36,485

Public Markets Asset Listing
As of June 30, 2024

Issuer Name	Shares	Book Value	Market Value
AIPHONE CO LTD COMMON STOCK	1,600	33,764	30,735
AIR CANADA COMMON STOCK	127,206	3,040,029	1,664,039
AIR CHINA LTD A COMMON STOCK CNY1.0	85,700	98,353	87,044
AIR LIQUIDE SA COMMON STOCK EUR5.5	313,847	30,687,802	54,249,056
AIR WATER INC COMMON STOCK	81,700	1,233,125	1,104,926
AIRBUS SE COMMON STOCK EUR1.0	370,979	33,635,820	50,995,781
AIRPORTS OF THAILAND PC NVDR NVDR THB1.0	44,906	90,128	70,668
AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	581,883	830,756	915,696
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	129,986	4,445,911	3,958,700
AISIN CORP COMMON STOCK	65,200	2,103,940	2,125,100
AIT CORP COMMON STOCK	12,300	136,447	141,611
AJINOMOTO CO INC COMMON STOCK	245,500	5,245,556	8,609,135
AJIS CO LTD COMMON STOCK	1,400	21,145	21,671
AKATSUKI INC COMMON STOCK	700	34,185	11,536
AKBANK T.A.S. COMMON STOCK TRY1.0	6,918,701	10,095,099	13,517,251
AKER BP ASA COMMON STOCK NOK1.0	136,145	4,533,322	3,480,504
AKER SOLUTIONS ASA COMMON STOCK NOK1.08	111,191	453,532	461,577
AKESO INC COMMON STOCK USD.000001	89,000	453,900	430,329
AKITA BANK LTD/THE COMMON STOCK	7,300	98,662	121,031
AKZO NOBEL N.V. COMMON STOCK EUR.5	73,800	5,315,521	4,491,025
AL RAJHI BANK COMMON STOCK SAR10.0	612,377	12,591,130	13,303,317
ALCHIP TECHNOLOGIES LTD COMMON STOCK TWD10.0	11,000	1,095,508	832,421
ALCON INC COMMON STOCK CHF.04	216,416	10,245,296	19,319,933
ALDAR PROPERTIES PJSC COMMON STOCK AED1.0	571,839	424,109	974,602
ALFA LAVAL AB COMMON STOCK SEK2.84	148,371	2,920,524	6,502,142
ALFA S.A.B. A COMMON STOCK	483,000	341,055	282,370
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	6,994,912	96,158,315	63,163,319
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	193,377	24,420,007	13,923,144
ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01	811,800	663,337	325,452
ALIMENTATION COUCHE TARD INC COMMON STOCK	509,626	13,665,557	28,592,091
ALINMA BANK COMMON STOCK SAR10.0	714,596	5,243,696	5,923,855
ALLEGRO.EU SA COMMON STOCK PLN.01	920,030	7,905,858	8,628,035
ALLIANZ SE REG COMMON STOCK	200,436	33,912,293	55,745,110
ALMARAI CO COMMON STOCK SAR10.0	19,966	292,181	301,757
ALPHA SERVICES AND HOLDINGS COMMON STOCK EUR.29	295,068	408,657	481,791
ALPHAPOLIS CO LTD COMMON STOCK	1,600	25,186	20,231
ALS LTD COMMON STOCK	100,838	590,354	943,499
ALSTOM COMMON STOCK EUR7.0	149,615	4,795,519	2,517,494
ALTAGAS LTD COMMON STOCK	127,386	2,918,094	2,877,554
ALTEN SA COMMON STOCK EUR1.05	6,025	584,621	661,873
ALTEGEN INC COMMON STOCK KRW500.0	5,877	789,405	1,197,602
ALUMINUM CORP OF CHINA LTD A COMMON STOCK CNY1.0	80,500	46,901	84,532
ALUMINUM CORP OF CHINA LTD H COMMON STOCK CNY1.0	618,000	306,344	421,900
AMADEUS FIRE AG COMMON STOCK	338	54,064	38,471
AMADEUS IT GROUP SA COMMON STOCK EUR.01	364,892	21,320,575	24,301,287
AMBEA AB COMMON STOCK SEK.024968	36,782	189,699	272,300
AMBEV SA ADR ADR	2,224,138	5,248,966	4,559,483
AMBEV SA COMMON STOCK	10,891,290	30,989,606	22,372,984
AMERICA MOVIL SAB DE C SER B COMMON STOCK	2,762,055	2,267,555	2,351,874
AMERICA MOVIL SAB DE CV ADR	179,358	2,594,899	3,049,086
AMERICANA RESTAURANTS INTERN COMMON STOCK AED.073	4,863,892	4,542,511	4,155,171
AMERIGO RESOURCES LTD COMMON STOCK	61,000	62,178	69,098
AMIYAKI TEI CO LTD COMMON STOCK	600	24,668	21,858
AMLOGIC SHANGHAI INC A COMMON STOCK CNY1.0	4,380	70,282	35,758
AMMAN MINERAL INTERNASIONAL COMMON STOCK IDR125.0	1,010,700	480,176	678,944
AMMB HOLDINGS BHD COMMON STOCK	223,100	242,028	202,883
AMOREPACIFIC CORP COMMON STOCK KRW500.0	4,236	823,281	514,844
AMPLIFON S.P.A. RIGHTS	92,262	0	2
AMPLIFON SPA COMMON STOCK EUR.02	92,262	3,180,728	3,286,832
AMPOL LTD COMMON STOCK	257,860	5,750,449	5,569,330
AMUNDI SA COMMON STOCK EUR2.5	26,025	2,020,162	1,680,511
ANA HOLDINGS INC COMMON STOCK	68,000	1,930,159	1,255,290
ANDRITZ AG COMMON STOCK	26,136	1,440,486	1,620,452

Public Markets Asset Listing
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Issuer Name	Shares	Book Value	Market Value
ANEKA TAMBANG TBK COMMON STOCK IDR100.0	1,354,200	257,554	103,374
ANEST IWATA CORP COMMON STOCK	3,400	25,391	34,748
ANGEL YEAST CO LTD A COMMON STOCK CNY1.0	4,900	49,912	18,835
ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1	9,781	493,164	322,312
ANGLO AMERICAN PLC COMMON STOCK USD.54945	978,818	28,075,080	30,943,032
ANGLOGOLD ASHANTI PLC COMMON STOCK	131,657	1,839,142	3,311,588
ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	389,176	27,687,898	22,573,428
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	27,200	204,448	88,308
ANHUI CONCH CEMENT CO LTD H COMMON STOCK CNY1.0	216,000	870,219	514,589
ANHUI GUJING DISTILLERY CO A COMMON STOCK CNY1.0	3,484	55,953	101,206
ANHUI GUJING DISTILLERY CO B COMMON STOCK CNY1.0	17,200	210,362	255,949
ANHUI JIANGHUAI AUTO GROUP A COMMON STOCK CNY1.0	20,000	35,221	43,600
ANHUI KOUZI DISTILLERY CO A COMMON STOCK CNY1.0	6,600	50,799	35,598
ANHUI YINGJIA DISTILLERY C A COMMON STOCK CNY1.0	5,300	56,590	41,942
ANJOY FOODS GROUP CO LTD A COMMON STOCK CNY1.0	3,700	105,850	37,840
ANKER INNOVATIONS TECHNOLO A COMMON STOCK CNY1.0	6,370	56,413	62,428
ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	283,200	2,360,602	2,720,496
ANTOFAGASTA PLC COMMON STOCK GBP.05	849,904	18,210,420	22,669,063
ANZ GROUP HOLDINGS LTD COMMON STOCK	1,536,191	26,742,469	28,972,696
AOKI HOLDINGS INC COMMON STOCK	18,600	122,263	154,595
AOYAMA TRADING CO LTD COMMON STOCK	17,000	145,897	157,889
AP MOLLER MAERSK A/S A COMMON STOCK DKK1000.0	1,326	2,140,010	2,252,496
AP MOLLER MAERSK A/S B COMMON STOCK DKK1000.0	2,854	4,001,550	4,965,030
APA GROUP STAPLED SECURITY	561,108	3,457,272	2,994,141
APG SGA SA COMMON STOCK CHF2.6	48	10,003	10,496
ARAB NATIONAL BANK COMMON STOCK SAR10.0	71,876	407,324	388,156
ARABIAN INTERNET + COMMUNICA COMMON STOCK	1,917	154,689	149,411
ARAYA INDUSTRIAL CO LTD COMMON STOCK	1,700	32,930	56,963
ARC RESOURCES LTD COMMON STOCK	296,095	4,389,718	5,282,040
ARCA CONTINENTAL SAB DE CV COMMON STOCK	76,694	481,590	752,491
ARCADIS NV COMMON STOCK EUR.02	16,762	1,044,144	1,062,611
ARCELOMITAL COMMON STOCK	298,321	7,415,140	6,832,538
ARGENX SE COMMON STOCK	26,037	7,500,946	11,402,051
ARISTOCRAT LEISURE LTD COMMON STOCK	604,038	13,072,348	20,073,524
ARKEMA COMMON STOCK EUR10.0	46,836	4,426,334	4,073,446
ARM HOLDINGS PLC ADR ADR USD.001	18,700	2,115,284	3,059,694
ASAHI GROUP HOLDINGS LTD COMMON STOCK	359,400	12,509,781	12,679,317
ASAHI KASEI CORP COMMON STOCK	548,500	4,429,968	3,513,796
ASAHI NET INC COMMON STOCK	3,700	26,572	15,365
ASAHI YUKIZAI CORP COMMON STOCK	3,100	48,133	100,982
ASCENDIS PHARMA A/S ADR ADR DKK1.0	27,352	3,006,460	3,730,266
ASE TECHNOLOGY HOLDING ADR ADR	575,775	4,302,469	6,575,351
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	478,378	1,155,741	2,484,678
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.0	201,944	285,354	360,972
ASHTEAD GROUP PLC COMMON STOCK GBP.1	395,269	18,779,839	26,392,006
ASIA CEMENT CORP COMMON STOCK TWD10.0	315,400	356,887	426,315
ASIA VITAL COMPONENTS COMMON STOCK TWD10.0	48,000	1,139,926	1,131,884
ASICS CORP COMMON STOCK	282,400	3,909,072	4,320,443
ASM INTERNATIONAL NV COMMON STOCK EUR.04	23,731	8,221,251	18,103,715
ASML HOLDING NV COMMON STOCK EUR.09	273,743	80,004,236	282,881,037
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	17,195	13,269,965	17,585,842
ASMPT LTD COMMON STOCK HKD.1	127,200	1,391,360	1,774,224
ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607	58,222	946,478	743,909
ASR NEDERLAND NV COMMON STOCK EUR.16	68,717	3,011,164	3,278,049
ASSA ABLOY AB B COMMON STOCK SEK1.0	1,128,702	23,092,226	31,931,325
ASSET WORLD CORP PCL NVDR NVDR	1,080,400	163,085	102,454
ASSICURAZIONI GENERALI COMMON STOCK	445,942	8,054,603	11,131,189
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568	149,111	3,738,923	4,663,271
ASTELLAS PHARMA INC COMMON STOCK	792,800	9,279,207	7,836,330
ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0	14,549,300	7,688,059	3,962,741
ASTRAZENECA PLC COMMON STOCK USD.25	775,812	65,918,826	121,175,727
ASUSTEK COMPUTER INC COMMON STOCK TWD10.0	103,000	907,916	1,581,123
ASX LTD COMMON STOCK	84,772	3,008,463	3,396,899

Public Markets Asset Listing
As of June 30, 2024

Issuer Name	Shares	Book Value	Market Value
ASYMCEM LABORATORIES TIAN A COMMON STOCK CNY1.0	3,500	124,417	31,695
ATACADAO SA COMMON STOCK	313,571	1,409,201	509,215
ATCO LTD CLASS I COMMON STOCK	37,000	1,093,772	1,053,744
ATHABASCA OIL CORP COMMON STOCK	395,600	1,304,110	1,497,576
ATKINSREALIS GROUP INC COMMON STOCK	88,311	2,367,738	3,821,959
ATLAS COPCO AB A SHS COMMON STOCK SEK.16	1,602,132	22,030,811	30,135,851
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	683,837	7,425,753	11,051,605
ATRAE INC COMMON STOCK	6,300	34,619	31,723
AUCKLAND INTL AIRPORT LTD COMMON STOCK	576,714	2,050,223	2,681,340
AUO CORP COMMON STOCK TWD10.0	977,600	526,289	536,390
AURIZON HOLDINGS LTD COMMON STOCK	783,294	2,657,217	1,909,399
AUTO TRADER GROUP PLC COMMON STOCK GBP.01	627,155	3,899,564	6,351,804
AUTOBIO DIAGNOSTICS CO LTD A COMMON STOCK CNY1.0	6,300	50,927	39,945
AUTOHOME INC ADR ADR USD.01	9,917	546,024	272,222
AVARY HOLDING SHENZHEN CO A COMMON STOCK CNY1.0	19,800	93,518	108,346
AVI LTD COMMON STOCK ZAR.05	700,450	2,950,018	3,628,454
AVIC INDUSTRY FINANCE HOLD A COMMON STOCK CNY1.0	84,700	46,282	25,878
AVICHINA INDUSTRY + TECH H COMMON STOCK CNY1.0	373,000	167,111	167,691
AVICOPTER PLC A COMMON STOCK CNY1.0	8,600	47,337	48,657
AVIVA PLC COMMON STOCK GBP.3289474	1,172,625	9,397,650	7,064,711
AVOLTA AG COMMON STOCK CHF5.0	42,089	1,895,742	1,634,661
AWA BANK LTD/THE COMMON STOCK	13,800	215,640	242,439
AXA SA COMMON STOCK EUR2.29	950,323	22,026,368	31,135,824
AXELL CORP COMMON STOCK	2,400	31,070	22,066
AXIATA GROUP BERHAD COMMON STOCK	379,426	421,786	209,921
AYALA CORPORATION COMMON STOCK PHP50.0	37,985	556,586	377,199
AYALA LAND INC COMMON STOCK PHP1.0	959,000	701,640	466,336
AZRIELI GROUP LTD COMMON STOCK ILS.1	17,385	804,247	1,019,878
B+S GROUP SARL COMMON STOCK EUR.06	7,499	38,793	40,185
B3 SA BRASIL BOLSA BALCAO COMMON STOCK	3,516,295	8,754,920	6,482,525
BACHEM HOLDING AG COMMON STOCK CHF.01	13,843	1,805,730	1,270,148
BAE SYSTEMS PLC COMMON STOCK GBP.025	2,052,065	13,872,851	34,240,988
BAHIA AM EQUITY FUND LLC	6,463	6,253,840	6,463,250
BAIC BLUEPARK NEW ENERGY A COMMON STOCK CNY1.0	71,400	49,951	79,398
BAIDU INC SPON ADR ADR USD.00005	221,973	32,493,482	19,196,225
BAIDU INC CLASS A COMMON STOCK USD.000000625	1,707,462	26,271,009	18,643,996
BALFOUR BEATTY PLC COMMON STOCK GBP.5	5,601	26,924	25,857
BALOISE HOLDING AG REG COMMON STOCK CHF.1	20,025	2,459,133	3,525,434
BANCA SISTEMA SPA COMMON STOCK NPV	7,257	12,075	11,138
BANCA TRANSILVANIA SA COMMON STOCK RON10.0	513,187	1,731,155	3,536,172
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	2,877,685	22,503,973	28,843,067
BANCO BPM SPA COMMON STOCK NPV	563,098	3,188,021	3,629,452
BANCO BRADESCO ADR ADR	2,619,002	11,181,096	5,866,564
BANCO BRADESCO S.A. COMMON STOCK	210,179	1,250,071	423,427
BANCO BRADESCO SA PREF PREFERENCE	800,259	4,439,067	1,783,652
BANCO BTG PACTUAL SA UNIT UNIT	169,548	656,158	943,519
BANCO DE CHILE COMMON STOCK	6,692,613	776,850	744,541
BANCO DE CREDITO E INVERSION COMMON STOCK	10,435	354,900	292,734
BANCO DE SABADELL SA COMMON STOCK EUR.125	2,378,574	5,011,036	4,589,903
BANCO DEL BAJIO SA COMMON STOCK	116,000	385,465	352,146
BANCO DO BRASIL S.A. COMMON STOCK	2,574,300	11,781,452	12,379,183
BANCO SANTANDER BRASIL ADS ADR	256,964	2,134,980	1,269,402
BANCO SANTANDER CHILE COMMON STOCK	9,824,492	607,928	460,039
BANCO SANTANDER SA COMMON STOCK EUR.5	7,696,358	42,520,460	35,720,456
BANCOLOMBIA S.A. SPONS ADR ADR	153,095	5,620,720	4,998,552
BANCOLOMBIA SA COMMON STOCK COP500.0	35,866	398,474	305,508
BANCOLOMBIA SA PREF PREFERENCE	67,672	714,284	556,510
BANDAI NAMCO HOLDINGS INC COMMON STOCK	599,200	10,110,283	11,696,432
BANGKOK BANK PCL FOREIGN REG FOREIGN SH. THB10.0 A	2,712,656	11,436,043	9,646,478
BANGKOK BANK PUBLIC CO NVDR NVDR THB10.0	1,723,844	7,096,663	6,130,163
BANGKOK DUSIT MED SERVI NVDR NVDR THB.1	959,208	762,705	699,198
BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	682,900	455,218	497,788
BANGKOK EXPRESSWAY AND M FOR FOREIGN SH. THB1.0 A	649,075	170,528	135,307

Public Markets Asset Listing
As of June 30, 2024

Issuer Name	Shares	Book Value	Market Value	Retirement Assets
BANGKOK EXPRESSWAY NVDR NVDR THB1.0	350,963	91,765	73,162	
BANK AL JAZIRA COMMON STOCK SAR10.0	40,111	169,556	176,413	
BANK ALBILAD COMMON STOCK SAR10.0	45,567	411,041	395,960	
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR12.5	29,037,700	11,242,976	17,599,949	
BANK HAPOALIM BM COMMON STOCK ILS1.0	556,584	3,498,077	4,921,377	
BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	667,180	3,666,306	5,437,042	
BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR125.0	16,517,600	4,162,866	6,203,557	
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR3750.0	16,890,800	5,072,938	4,806,786	
BANK OF BEIJING CO LTD A COMMON STOCK CNY1.0	244,000	185,020	196,112	
BANK OF CHANGSHA CO LTD A COMMON STOCK CNY1.0	45,000	51,501	50,660	
BANK OF CHENGDU CO LTD A COMMON STOCK CNY1.0	37,100	81,085	77,559	
BANK OF CHINA LTD A COMMON STOCK CNY1.0	224,400	109,011	142,681	
BANK OF CHINA LTD H COMMON STOCK CNY1.0	12,358,000	5,430,631	6,094,001	
BANK OF COMMUNICATIONS CO A COMMON STOCK CNY1.0	374,900	275,305	385,423	
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0	1,344,000	1,038,622	1,055,245	
BANK OF EAST ASIA LTD COMMON STOCK	74,400	107,165	94,532	
BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0	59,500	141,717	106,863	
BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0	1,450,057	10,961,727	15,180,442	
BANK OF IWATE LTD/THE COMMON STOCK	11,900	210,024	212,019	
BANK OF JIANGSU CO LTD A COMMON STOCK CNY1.0	168,460	167,767	172,261	
BANK OF MONTREAL COMMON STOCK	315,873	22,133,384	26,507,616	
BANK OF NANJING CO LTD A COMMON STOCK CNY1.0	100,400	134,541	143,566	
BANK OF NINGBO CO LTD A COMMON STOCK CNY1.0	785,450	2,352,203	2,384,656	
BANK OF NOVA SCOTIA COMMON STOCK	664,230	33,586,470	30,376,637	
BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0	175,893	197,116	175,747	
BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0	53,700	58,103	55,429	
BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.0	294,137	507,526	597,719	
BANK OF THE RYUKYUS LTD COMMON STOCK	6,500	52,025	52,005	
BANK PEKAO SA COMMON STOCK PLN1.0	26,532	861,530	1,108,786	
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	98,330,507	28,857,746	27,622,616	
BANKINTER SA COMMON STOCK EUR.3	164,538	1,031,648	1,344,797	
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0	13,197	1,236,420	1,400,327	
BANQUE SAUDI FRANSI COMMON STOCK SAR10.0	47,155	443,389	446,210	
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	223,400	240,009	204,459	
BARCLAYS PLC COMMON STOCK GBP.25	12,440,662	32,632,936	32,852,103	
BARITO PACIFIC TBK PT COMMON STOCK IDR100.0	4,215,114	324,415	254,837	
BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	582,157	3,915,306	3,474,940	
BARRICK GOLD CORP COMMON STOCK	920,776	15,788,010	15,384,700	
BARRY CALLEBAUT AG REG COMMON STOCK CHF.02	1,548	2,586,756	2,522,003	
BARWA REAL ESTATE CO COMMON STOCK QAR1.0	268,530	266,294	202,448	
BASF SE COMMON STOCK NPV	386,545	25,633,935	18,719,232	
BAWAG GROUP AG COMMON STOCK	148,624	9,001,782	9,413,912	
BAYER AG REG COMMON STOCK	430,411	32,853,124	12,168,915	
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	164,440	13,179,325	15,575,972	
BAYERISCHE MOTOREN WERKE PRF PREFERENCE	25,814	1,806,445	2,281,075	
BAYTEX ENERGY CORP COMMON STOCK	446,734	1,390,296	1,554,634	
BB SEGURIDADE PARTICIPACOES COMMON STOCK	418,372	2,266,278	2,480,352	
BCE INC COMMON STOCK	43,727	1,857,308	1,415,971	
BDO UNIBANK INC COMMON STOCK PHP10.0	349,352	692,186	764,165	
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	33,774	3,912,719	5,652,209	
BECHTLE AG COMMON STOCK	34,300	2,398,469	1,615,280	
BEFESA SA COMMON STOCK	17,582	858,766	585,280	
BEIERSDORF AG COMMON STOCK	43,793	3,672,590	6,408,997	
BEIGENE LTD ADR ADR USD.0001	32,380	6,642,255	4,619,655	
BEIGENE LTD COMMON STOCK USD.0001	102,000	1,949,725	1,126,162	
BEIJER REF AB COMMON STOCK SEK.97	164,343	2,395,695	2,537,259	
BEIJING ENLIGHT MEDIA CO L A COMMON STOCK CNY1.0	13,700	20,190	15,857	
BEIJING ENTERPRISES HLDS COMMON STOCK	101,500	454,043	340,613	
BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	724,000	318,752	222,558	
BEIJING KINGSOFT OFFICE SO A COMMON STOCK CNY1.0	4,265	156,194	133,537	
BEIJING NEW BUILDING MATER A COMMON STOCK CNY1.0	16,000	51,885	65,312	
BEIJING ORIENTAL YUHONG A COMMON STOCK CNY1.0	2,993,700	7,721,194	5,084,228	
BEIJING ROBOROCK TECHNOLOG A COMMON STOCK CNY1.0	1,516	45,916	81,913	

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BEIJING SHANGHAI HIGH SPE A COMMON STOCK CNY1.0	424,200	327,023	313,507
BEIJING TIANTAN BIOLOGICAL A COMMON STOCK CNY1.0	15,720	51,321	52,789
BEIJING TONGRENTANG CO A COMMON STOCK CNY1.0	14,100	96,246	74,148
BEIJING WANTAI BIOLOGICAL A COMMON STOCK CNY1.0	9,093	138,814	82,445
BEIJING YANJING BREWERY CO A COMMON STOCK CNY1.0	33,300	47,255	40,468
BEIQI FOTON MOTOR CO LTD A COMMON STOCK CNY1.0	108,700	53,514	33,660
BELIMO HOLDING AG REG COMMON STOCK CHF.05	10,545	4,906,054	5,287,755
BERKELEY GROUP HOLDINGS/THE COMMON STOCK GBP.05414	46,667	2,101,882	2,706,541
BEST WORLD INTERNATIONAL LTD COMMON STOCK	62,213	100,157	114,304
BETHEL AUTOMOTIVE SAFETY S A COMMON STOCK CNY1.0	5,740	47,920	30,730
BETSSON AB B COMMON STOCK SEK.67	41,343	259,143	483,692
BFF BANK SPA COMMON STOCK NPV	28,364	312,294	269,640
BHP GROUP LTD COMMON STOCK	2,696,742	60,509,527	76,872,612
BID CORP LTD COMMON STOCK	49,405	947,626	1,149,546
BIDVEST GROUP LTD COMMON STOCK ZAR.05	50,555	639,936	787,506
BILIBILI INC CLASS Z COMMON STOCK USD.0001	25,500	1,209,943	414,472
BILIBILI INC SPONSORED ADR ADR USD.0001	6,994	199,187	107,987
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0	66,041	482,061	1,097,880
BIOMERIEUX COMMON STOCK	17,667	1,429,062	1,680,447
BIONTECH SE ADR ADR	41,310	4,816,031	3,319,672
BIPROGY INC COMMON STOCK	65,000	1,199,473	1,801,380
BIRD CONSTRUCTION INC COMMON STOCK	10,926	167,987	214,152
BKW AG COMMON STOCK CHF2.5	24,881	3,878,282	3,967,780
BLOOMAGE BIOTECHNOLOGY COR A COMMON STOCK CNY1.0	2,693	59,319	20,966
BLUESCOPE STEEL LTD COMMON STOCK	634,852	6,551,970	8,662,033
BML INC COMMON STOCK	5,400	160,852	96,580
BNP PARIBAS COMMON STOCK EUR2.0	730,598	41,749,481	46,613,107
BOC AVIATION LTD COMMON STOCK	34,100	244,136	244,588
BOC HONG KONG HOLDINGS LTD COMMON STOCK	1,618,000	5,166,402	4,984,105
BOC INTERNATIONAL CHINA CO A COMMON STOCK CNY1.0	33,900	66,561	42,363
BOE TECHNOLOGY GROUP CO LT A COMMON STOCK CNY1.0	366,300	203,797	206,187
BOLIDEN AB COMMON STOCK SEK2.11	119,828	2,699,890	3,836,913
BOLLORE SE COMMON STOCK EUR.16	308,186	1,482,135	1,810,036
BOMBARDIER INC B COMMON STOCK	2,108	138,124	135,152
BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001	674,000	286,511	420,419
BOUBYAN BANK K.S.C COMMON STOCK KWD.1	207,312	336,220	382,522
BOUYGUES SA COMMON STOCK EUR1.0	82,102	2,932,053	2,637,146
BP PLC COMMON STOCK USD.25	9,486,722	58,998,800	56,986,745
BPER BANCA SPA COMMON STOCK	480,047	2,290,901	2,428,910
BRAMBLES LTD COMMON STOCK	698,801	5,179,152	6,781,068
BREDDON GROUP PLC COMMON STOCK GBP.01	168,009	1,013,922	821,911
BRENNETAG SE COMMON STOCK	97,124	5,743,880	6,553,676
BRF SA ADR ADR	396,749	4,367,173	1,614,768
BRF SA COMMON STOCK	83,000	293,649	338,757
BRIDGESTONE CORP COMMON STOCK	596,100	21,513,714	23,427,479
BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01	4,646,000	3,601,185	4,885,578
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	869,641	39,138,493	26,713,299
BROOKFIELD ASSET MGMT A COMMON STOCK	227,178	5,251,006	8,646,494
BROOKFIELD CORP COMMON STOCK	675,146	14,874,867	28,074,548
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01	71,116	3,233,868	2,014,438
BROTHER INDUSTRIES LTD COMMON STOCK	240,500	4,183,385	4,232,597
BRP INC/CA SUB VOTING COMMON STOCK	15,600	1,207,041	999,262
BT GROUP PLC COMMON STOCK GBP.05	7,386,091	19,591,975	13,104,134
BUDIMEX COMMON STOCK PLN5.0	1,788	196,525	310,005
BUMITAMA AGRI LTD COMMON STOCK	269,100	126,258	139,986
BUMRUMGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A	67,700	375,048	455,669
BUMRUMGRAD HOSPITAL PCL NVDR NVDR THB1.0	21,200	117,138	142,691
BUNKA SHUTTER CO LTD COMMON STOCK	3,400	22,524	37,221
BUNZL PLC COMMON STOCK GBP.3214286	325,938	9,355,366	12,401,743
BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.0	77,681	4,707,800	5,321,467
BURBERRY GROUP PLC COMMON STOCK GBP.0005	161,977	2,713,643	1,797,340
BUREAU VERITAS SA COMMON STOCK EUR.12	137,549	2,928,366	3,812,235
BUSINESS BRAIN SHOWA OTA INC COMMON STOCK	5,000	75,917	69,906

Public Markets Asset Listing
As of June 30, 2024

Issuer Name	Shares	Book Value	Market Value
BUSINESS ENGINEERING CORP COMMON STOCK	1,700	35,372	39,948
BUZZI SPA COMMON STOCK NPV	9,723	300,531	391,607
BW LPG LTD COMMON STOCK USD.01	296,456	3,960,182	5,521,223
BY HEALTH CO LTD A COMMON STOCK CNY1.0	10,300	26,909	19,208
BYD CO LTD A COMMON STOCK CNY1.0	16,800	255,714	578,609
BYD CO LTD H COMMON STOCK CNY1.0	597,000	14,577,038	17,740,093
BYD ELECTRONIC INTL CO LTD COMMON STOCK	118,500	246,471	591,938
C+D INTERNATIONAL INVESTMENT COMMON STOCK HKD.1	110,137	261,176	204,830
CAE INC COMMON STOCK	461,324	8,451,206	8,566,699
CAFE DE CORAL HOLDINGS LTD COMMON STOCK HKD.1	22,000	26,343	22,655
CAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	46,540	60,645	42,338
CAIXA SEGURIDADE PARTICIPACO COMMON STOCK	69,800	199,401	179,827
CAIXABANK SA COMMON STOCK EUR1.0	3,998,542	16,165,970	21,182,926
CAMBIRON TECHNOLOGIES A COMMON STOCK CNY1.0	3,646	125,953	99,690
CAMECO CORP COMMON STOCK	206,589	3,593,761	10,162,243
CAMTEK LTD COMMON STOCK ILS.01	27,624	1,679,237	3,459,630
CAN APARTMENT PROP REAL ESTA REIT	34,800	1,414,243	1,130,456
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	452,137	18,223,574	21,494,144
CANADIAN NAT'L RAILWAY CO COMMON STOCK	383,147	27,265,703	45,265,863
CANADIAN NATURAL RESOURCES COMMON STOCK	1,138,134	19,200,600	40,531,494
CANADIAN PACIFIC KANSAS CITY COMMON STOCK	511,104	23,014,630	40,242,880
CANADIAN TIRE CORP CLASS A COMMON STOCK	23,132	1,821,106	2,294,689
CANADIAN UTILITIES LTD A COMMON STOCK	58,109	1,555,799	1,254,884
CANFOR PULP PRODUCTS INC COMMON STOCK	3,129	11,714	2,424
CANON INC COMMON STOCK	435,700	12,661,533	11,793,098
CANON MARKETING JAPAN INC COMMON STOCK	96,600	1,790,230	2,686,736
CAPCOM CO LTD COMMON STOCK	994,600	12,644,806	18,753,088
CAPGEMINI SE COMMON STOCK EUR8.0	124,847	15,494,878	24,847,557
CAPITA PLC COMMON STOCK GBP.020667	807,244	1,021,105	137,759
CAPITALAND ASCENDAS REIT REIT	1,604,337	2,901,244	3,030,513
CAPITALAND INTEGRATED COMMERCIAL REIT	2,354,584	3,331,968	3,440,012
CAPITALAND INVESTMENT LTD/SI COMMON STOCK	1,113,890	2,457,643	2,186,274
CAPITEC BANK HOLDINGS LTD COMMON STOCK ZAR.01	126,315	10,636,029	18,186,316
CAR GROUP LTD COMMON STOCK	154,272	2,841,841	3,631,828
CAREER DESIGN CENTER CO LTD COMMON STOCK	1,700	25,074	19,509
CARGOTEC OYJ B SHARE COMMON STOCK	8,964	455,276	720,057
CARL ZEISS MEDITEC AG BR COMMON STOCK	16,813	1,659,692	1,182,970
CARLIT HOLDINGS CO LTD COMMON STOCK	12,400	65,333	111,543
CARLSBERG AS B COMMON STOCK DKK20.0	101,793	11,624,204	12,224,172
CARREFOUR SA COMMON STOCK EUR2.5	245,293	6,028,530	3,470,186
CASCADES INC COMMON STOCK	78,749	659,152	519,680
CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.0	425,000	2,953,711	3,039,317
CATHAY BIOTECH INC A COMMON STOCK CNY1.0	6,935	52,898	43,322
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,419,066	2,144,506	2,580,796
CCL INDUSTRIES INC CL B COMMON STOCK	74,405	3,000,060	3,911,788
CCR SA COMMON STOCK	124,197	565,879	260,269
CD PROJEKT SA COMMON STOCK PLN1.0	8,841	340,111	305,583
CELOCOMDIGI BHD COMMON STOCK	504,300	554,366	393,391
CELESTICA INC COMMON STOCK	64,522	1,008,545	3,693,977
CELLNEX TELECOM SA COMMON STOCK EUR.25	271,639	10,865,814	8,841,595
CELLTRION INC COMMON STOCK KRW1000.0	22,661	2,654,868	2,869,460
CELLTRION PHARM INC COMMON STOCK KRW500.0	2,690	170,743	173,536
CEMEX SAB CPO UNIT	2,173,381	1,464,575	1,390,641
CEMEX SAB SPONS ADR PART CER ADR	172,098	1,310,558	1,099,706
CENCOSUD SA COMMON STOCK	172,904	504,278	325,137
CENOVUS ENERGY INC COMMON STOCK	969,033	16,610,015	19,042,860
CENTERRA GOLD INC COMMON STOCK	147,679	943,931	992,909
CENTRAIS ELETRICAS BRAS PR B PREFERENCE	50,100	429,671	361,694
CENTRAIS ELETRICAS BRASILIER COMMON STOCK	162,737	1,411,030	1,050,351
CENTRAL JAPAN RAILWAY CO COMMON STOCK	335,700	9,209,380	7,247,831
CENTRAL PATTANA PCL NVDR NVDR THB.5 A	84,908	166,951	127,833
CENTRAL PATTANA PUB CO FOREI FOREIGN SH. THB.5 A	207,300	372,942	312,101
CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A	1,219,429	1,333,124	1,021,798

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International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CENTRAL RETAIL CORP PCL NVDR NVDR THB1.0 A	189,748	202,549	158,996
CENTRICA PLC COMMON STOCK GBP.061728	7,223,928	10,528,422	12,318,749
CES ENERGY SOLUTIONS CORP COMMON STOCK	68,030	262,093	382,819
CEWE STIFTUNG + CO KGAA COMMON STOCK	780	77,716	88,278
CEZ AS COMMON STOCK CZK100.0	23,975	583,273	902,828
CGI INC COMMON STOCK	90,199	3,726,660	9,001,113
CGN POWER CO LTD H COMMON STOCK CNY1.0	2,006,200	568,854	883,947
CGN PWR CO LTD COMMON STOCK CNY1.0	74,800	31,802	47,663
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.0	638,072	3,123,646	3,019,098
CHANDRA ASRI PACIFIC TBK PT COMMON STOCK IDR50.0	1,169,100	660,686	658,623
CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.0	659,921	337,382	375,308
CHANGCHUN HIGH + NEW TECH A COMMON STOCK CNY1.0	3,400	111,965	42,942
CHANGJIANG SECURITIES CO L A COMMON STOCK CNY1.0	64,000	66,919	42,543
CHANGZHOU XINGYU AUTOMOTIV A COMMON STOCK CNY1.0	2,700	32,697	41,633
CHAOZHOU THREE CIRCLE GROU A COMMON STOCK CNY1.0	20,800	107,517	83,560
CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A	419,118	370,800	261,538
CHAROEN POKPHAND FOODS NVDR NVDR THB1.0	80,401	55,052	50,172
CHAROEN POKPHAND INDONESI PT COMMON STOCK IDR10.0	1,170,400	427,931	362,735
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	192,026	23,397,684	31,684,290
CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.0	289,000	496,807	440,518
CHIBA BANK LTD/THE COMMON STOCK	230,000	1,315,867	2,047,495
CHIBA KOGYO BANK LTD/THE COMMON STOCK	25,900	112,452	163,586
CHIFENG JILONG GOLD MINING A COMMON STOCK CNY1.0	21,600	48,661	48,574
CHINA AIRLINES LTD COMMON STOCK TWD10.0	407,000	378,894	297,332
CHINA BAOAN GROUP A COMMON STOCK CNY1.0	12,500	30,472	14,795
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0	1,577,000	978,988	1,011,959
CHINA COM RICH RENE ENE INVEST	674,000	92,690	92,128
CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0	401,600	280,573	216,556
CHINA CONSTRUCTION BANK A COMMON STOCK CNY1.0	58,300	61,770	59,375
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	31,085,336	24,256,666	22,973,383
CHINA CSSC HOLDINGS LTD A COMMON STOCK CNY1.0	40,900	125,491	229,153
CHINA DEVELOPMENT FINANCIAL COMMON STOCK TWD10.0	2,297,460	844,575	1,069,360
CHINA EASTERN AIRLINES CO A COMMON STOCK CNY1.0	87,600	57,780	48,345
CHINA ENERGY ENGINEERING C A COMMON STOCK CNY1.0	282,600	113,381	82,454
CHINA EVERBRIGHT BANK CO A COMMON STOCK CNY1.0	365,100	191,380	159,284
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	749,000	344,688	233,121
CHINA FEIHE LTD COMMON STOCK USD.000000025	547,000	1,117,647	252,923
CHINA FILM CO LTD A COMMON STOCK CNY1.0	24,800	50,517	36,725
CHINA GALAXY SECURITIES CO A COMMON STOCK CNY1.0	29,600	47,354	44,241
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0	625,800	489,614	327,833
CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	417,200	951,692	374,055
CHINA GREAT WALL SECURITIE A COMMON STOCK CNY1.0	34,500	51,811	31,812
CHINA GREATWALL TECHNOLOGY A COMMON STOCK CNY1.0	27,700	59,322	33,357
CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01	430,500	453,222	651,755
CHINA INTERNATIONAL CAPITA H COMMON STOCK CNY1.0	227,200	497,294	252,884
CHINA INTERNATIONAL CAPTAL A COMMON STOCK CNY1.0	21,400	139,566	87,207
CHINA JUSHI CO LTD A COMMON STOCK CNY1.0	41,100	102,099	62,504
CHINA LIFE INSURANCE CO A COMMON STOCK CNY1.0	21,200	104,523	90,594
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	1,157,000	2,901,303	1,636,048
CHINA LITERATURE LTD COMMON STOCK USD.0001	61,200	436,522	197,144
CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0	513,000	541,110	461,262
CHINA MENGENIU DAIRY CO COMMON STOCK HKD.1	1,962,000	5,441,449	3,518,201
CHINA MERCHANTS BANK A COMMON STOCK CNY1.0	183,800	930,386	864,861
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	7,011,658	38,563,787	31,836,882
CHINA MERCHANTS ENERGY A COMMON STOCK CNY1.0	327,200	359,276	380,515
CHINA MERCHANTS EXPRESSWAY A COMMON STOCK CNY1.0	42,200	64,416	68,881
CHINA MERCHANTS PORT HOLDING COMMON STOCK	261,702	639,409	389,499
CHINA MERCHANTS SECURITIES A COMMON STOCK CNY1.0	66,790	134,366	127,862
CHINA MERCHANTS SHEKOU IND A COMMON STOCK CNY1.0	67,568	177,448	81,739
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	314,500	237,889	164,044
CHINA MINSHENG BANKING COR H COMMON STOCK CNY1.0	1,105,379	804,239	382,269
CHINA NATIONAL BUILDING MA H COMMON STOCK CNY1.0	654,000	550,296	234,547
CHINA NATIONAL CHEMICAL A COMMON STOCK CNY1.0	55,100	48,758	62,486

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Issuer Name	Shares	Book Value	Market Value
CHINA NATIONAL MEDICINES A COMMON STOCK CNY1.0	8,800	49,258	37,290
CHINA NATIONAL NUCLEAR POW A COMMON STOCK CNY1.0	182,700	208,418	268,039
CHINA NATIONAL SOFTWARE A COMMON STOCK CNY1.0	7,800	54,317	32,119
CHINA NORTHERN RARE EARTH A COMMON STOCK CNY1.0	35,500	63,623	84,035
CHINA OILFIELD SERVICES H COMMON STOCK CNY1.0	550,000	558,806	528,345
CHINA OVERSEAS LAND + INVEST COMMON STOCK	10,944,500	23,051,568	18,980,522
CHINA PACIFIC INSURANCE GR A COMMON STOCK CNY1.0	461,400	1,599,950	1,194,382
CHINA POWER INTERNATIONAL COMMON STOCK	826,500	296,572	428,737
CHINA RAILWAY GROUP LTD A COMMON STOCK CNY1.0	120,900	101,568	108,486
CHINA RAILWAY GROUP LTD H COMMON STOCK CNY1.0	799,000	582,690	441,080
CHINA RAILWAY SIGNAL + COM A COMMON STOCK CNY1.0	44,487	34,106	36,736
CHINA RARE EARTH RESOURCES A COMMON STOCK CNY1.0	6,000	30,856	20,933
CHINA RESOURCES BEER HOLDING COMMON STOCK	838,066	3,788,341	2,817,741
CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	147,400	501,187	516,355
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	488,888	1,539,944	1,662,522
CHINA RESOURCES MICROELECT A COMMON STOCK CNY1.0	11,200	100,276	57,711
CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001	104,200	577,960	345,002
CHINA RESOURCES PHARMACEUTIC COMMON STOCK	295,000	238,307	218,773
CHINA RESOURCES POWER HOLDIN COMMON STOCK	302,856	585,862	929,042
CHINA RESOURCES SANJIU MED A COMMON STOCK CNY1.0	15,210	69,752	89,133
CHINA RUYI HOLDINGS LTD COMMON STOCK HKD.02	916,000	568,310	246,382
CHINA SOUTHERN AIRLINES CO A COMMON STOCK CNY1.0	62,100	52,123	50,339
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	397,080	329,111	290,184
CHINA STATE CONSTRUCTION INT COMMON STOCK HKD.025	354,499	444,315	484,023
CHINA STEEL CORP COMMON STOCK TWD10.0	1,745,380	1,551,400	1,242,799
CHINA TAIPING INSURANCE HOLD COMMON STOCK	209,335	475,396	213,963
CHINA THREE GORGES RENEWAB A COMMON STOCK CNY1.0	291,500	320,307	174,915
CHINA TOURISM GROUP DUTY F A COMMON STOCK CNY1.0	17,600	226,503	151,365
CHINA TOURISM GROUP DUTY F H COMMON STOCK CNY1.0	17,500	352,542	107,254
CHINA TOWER CORP LTD H COMMON STOCK CNY1.0	6,780,000	1,143,976	877,091
CHINA UNITED NETWORK A COMMON STOCK CNY1.0	262,200	160,510	169,602
CHINA VANKE CO LTD A COMMON STOCK CNY1.0	83,200	331,013	79,352
CHINA VANKE CO LTD H COMMON STOCK CNY1.0	359,900	873,192	214,352
CHINA XD ELECTRIC CO LTD A COMMON STOCK CNY1.0	72,500	48,072	80,222
CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0	226,600	697,217	901,903
CHINA ZHENHUA GROUP SCIENC A COMMON STOCK CNY1.0	4,000	73,542	22,862
CHINA ZHESHANG BANK CO LTD A COMMON STOCK CNY1.0	264,680	129,658	100,538
CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	424	2,786,287	4,949,655
CHOCOLADEFABRIKEN LINDT REG COMMON STOCK CHF100.0	47	2,986,455	5,429,112
CHONGQING BREWERY CO A COMMON STOCK CNY1.0	4,400	32,172	36,757
CHONGQING CHANGAN AUTOMOB A COMMON STOCK CNY1.0	67,886	42,007	125,475
CHONGQING RURAL COMMERCIAL A COMMON STOCK CNY1.0	82,000	51,483	56,653
CHONGQING ZHIFEI BIOLOGICA A COMMON STOCK CNY1.0	22,800	137,578	87,955
CHOW TAI FOOK JEWELLERY GROU COMMON STOCK HKD1.0	302,600	529,132	327,506
CHUBU ELECTRIC POWER CO INC COMMON STOCK	277,600	4,332,416	3,280,602
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	291,781	4,155,537	10,368,147
CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0	575,000	2,013,987	2,224,389
CIA CERVEcerias UNI SPON ADR ADR	73,113	1,734,971	832,026
CIA DE DISTRIBUCION INTEGRAL COMMON STOCK EUR.2	4,132	95,612	117,000
CIA DE MINAS BUENAVENTUR ADR ADR	205,160	2,446,450	3,477,462
CIA ENERGETICA MINAS GER PRF PREFERENCE	6,924,054	10,494,192	12,328,654
CIA SANEAMENTO BASICO DE SP COMMON STOCK	48,283	525,748	651,689
CIA SIDERURGICA NACIONAL SA COMMON STOCK	87,836	372,695	204,154
CIA SUD AMERICANA DE VAPORES COMMON STOCK	1,385,508	191,088	87,717
CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	316,909	26,445,899	49,461,927
CIMB GROUP HOLDINGS BHD COMMON STOCK	993,518	1,285,793	1,432,098
CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01	5,892,000	5,929,583	5,939,242
CISARUA MOUNTAIN DAIRY PT TB COMMON STOCK	9,907,800	2,923,590	3,025,282
CITI PACIFIC SPECIAL STEE A COMMON STOCK CNY1.0	29,300	61,071	54,720
CITIC LTD COMMON STOCK	935,000	1,363,773	850,283
CITIC SECURITIES CO A COMMON STOCK CNY1.0	105,330	325,679	264,265
CITIC SECURITIES CO LTD H COMMON STOCK CNY1.0	276,550	636,059	407,348
CJ CHEILJEDANG CORP COMMON STOCK KRW5000.0	1,218	366,754	341,111

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Issuer Name	Shares	Book Value	Market Value
CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	842,862	5,129,906	3,157,737
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	1,351,561	11,921,938	6,474,419
CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	276,000	1,715,561	1,558,983
CLARIANT AG REG COMMON STOCK CHF2.6	93,603	2,307,904	1,472,898
CLICKS GROUP LTD COMMON STOCK ZAR.01	37,966	609,696	715,990
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	64,462	774,232	345,176
CLP HOLDINGS LTD COMMON STOCK	1,306,122	11,170,938	10,556,177
CMC MARKETS PLC COMMON STOCK GBP.25	32,337	125,081	133,668
CMOC GROUP LTD A COMMON STOCK CNY.2	131,600	98,175	153,949
CMOC GROUP LTD H COMMON STOCK CNY.2	582,000	297,399	532,249
CNGR ADVANCED MATERIAL CO A COMMON STOCK CNY1.0	3,780	57,658	16,122
CNOOC ENERGY TECHNOLOGY + A COMMON STOCK CNY1.0	399,000	226,757	226,241
CNPC CAPITAL CO LTD A COMMON STOCK CNY1.0	67,400	62,019	51,204
CO FOR COOPERATIVE INSURANCE COMMON STOCK SAR10.0	5,870	221,986	226,251
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	107,492	4,979,213	7,852,555
COCA COLA FEMSA SAB DE CV UNIT	76,761	564,117	660,584
COCA COLA FEMSA SAB SP ADR ADR	83,404	5,762,035	7,159,399
COCA COLA HBC AG DI COMMON STOCK CHF6.7	187,881	4,827,751	6,407,757
COCA COLA ICECEK AS COMMON STOCK TRY1.0	10,949	227,021	275,867
COCLEAR LTD COMMON STOCK	53,839	7,128,086	11,942,912
COGECO INC COMMON STOCK	2,400	87,812	84,540
COLES GROUP LTD COMMON STOCK	581,344	5,273,848	6,611,909
COLOPL INC COMMON STOCK	21,300	94,076	86,598
COLOPLAST B COMMON STOCK DKK1.0	163,070	16,308,837	19,606,272
COLRUYT GROUP N.V COMMON STOCK	5,984	267,339	285,907
COMMERCIAL BANK PSQC COMMON STOCK QAR1.0	407,568	558,738	480,104
COMMERCIAL INTERNATIONAL BAN COMMON STOCK EGP10.0	350,726	555,887	565,192
COMMERZBANK AG COMMON STOCK	563,027	8,185,089	8,559,576
COMMONWEALTH BANK OF AUSTRAL COMMON STOCK	724,931	38,618,086	61,670,421
COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	287,283	14,217,062	22,359,385
COMPAL ELECTRONICS COMMON STOCK TWD10.0	627,000	413,955	670,650
COMPANHIA PARANAENSE PREF B PREFERENCE	143,300	275,068	239,932
COMPASS GROUP PLC COMMON STOCK GBP.1105	891,214	13,300,081	24,334,196
COMPUTER MODELLING GROUP LTD COMMON STOCK	23,459	173,814	226,129
COMPUTERSHARE LTD COMMON STOCK	232,874	2,376,704	4,096,526
CONCORDIA FINANCIAL GROUP LT COMMON STOCK	460,400	2,231,041	2,708,134
CONSTELLATION SOFTWARE INC COMMON STOCK	11,791	9,641,985	33,966,973
CONSTELLATION SOFTWARE INC CONSTELLATION SOFTWARE IN 28	10,491	0	1
CONSTI OYJ COMMON STOCK NPV	339	5,200	3,561
CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0	472,040	16,613,551	11,695,675
CONTINENTAL AG COMMON STOCK	124,724	13,846,427	7,071,302
CONVATEC GROUP PLC COMMON STOCK GBP.1	1,419,302	3,935,664	4,212,638
COPRO HOLDINGS CO LTD COMMON STOCK	3,400	25,951	35,086
COSAN SA COMMON STOCK	1,887,500	4,305,659	4,601,131
COSCO SHIPPING DEVELOPMEN A COMMON STOCK CNY1.0	106,400	55,388	37,780
COSCO SHIPPING ENERGY TRAN A COMMON STOCK CNY1.0	46,700	68,925	100,328
COSCO SHIPPING ENERGY TRAN H COMMON STOCK CNY1.0	318,000	327,675	413,008
COSCO SHIPPING HOLDINGS CO A COMMON STOCK CNY1.0	101,090	114,389	215,507
COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0	510,700	402,290	893,532
COSCO SHIPPING PORTS LTD COMMON STOCK HKD.1	8,553	4,844	5,905
COSEL CO LTD COMMON STOCK	14,600	111,745	113,543
COSMOAM+T CO LTD COMMON STOCK KRW1000.0	3,578	472,589	374,826
COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	1,869,858	1,467,558	116,157
COVEO SOLUTIONS INC SUB VTG COMMON STOCK	21,296	143,887	121,238
COVESTRO AG COMMON STOCK	83,334	5,777,968	4,894,366
COVIVIO REIT EUR3.0	23,961	1,845,666	1,139,688
COWAY CO LTD COMMON STOCK KRW500.0	8,028	528,192	374,426
CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A	1,456,481	2,566,098	2,182,886
CP ALL PCL NVDR NVDR THB1.0	136,300	274,905	204,278
CP AXTRA PCL NVDR NVDR THB.5	279,179	324,640	207,306
CPFL ENERGIA SA COMMON STOCK	33,300	232,496	196,223
CREDICORP LTD COMMON STOCK USD5.0	175,412	25,470,203	28,299,218
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	460,318	5,755,735	6,285,229

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Issuer Name	Shares	Book Value	Market Value
CREDITO EMILIANO SPA COMMON STOCK EUR1.0	24,989	205,002	249,072
CRESUD S.A. SPONS ADR ADR USD1.0	157,093	2,680,723	1,291,304
CREW ENERGY INC COMMON STOCK	72,607	340,054	227,635
CRH PLC COMMON STOCK EUR.32	239,152	10,332,969	17,864,338
CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	191,293	12,891,789	9,546,792
CRRC CORP LTD H COMMON STOCK CNY1.0	775,000	343,358	500,295
CRRC CORP LTD A COMMON STOCK CNY1.0	150,480	142,721	155,532
CSC FINANCIAL CO LTD A COMMON STOCK CNY1.0	42,400	145,009	112,272
CSL LTD COMMON STOCK	336,619	43,690,908	66,366,465
CSPC INNOVATION PHARMACEUT A COMMON STOCK CNY1.0	12,480	61,728	43,334
CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	1,339,440	1,030,834	1,067,105
CSSC SCIENCE + TECHNOLOGY A COMMON STOCK CNY1.0	19,800	51,092	36,842
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	3,978,416	3,087,070	4,641,680
CTP NV COMMON STOCK EUR.16	5,894	103,287	100,565
CTS EVENTIM AG + CO KGAA COMMON STOCK	28,919	2,490,940	2,414,429
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	27,649	4,374,392	7,559,790
D AMICO INTERNATIONAL SHIPPI COMMON STOCK	3,106	15,554	24,567
D IETEREN GROUP COMMON STOCK	9,294	1,450,229	1,973,244
D MARKET ELECTRONIC SERV ADR ADR TRY.2	9,600	115,200	21,216
DA MING INTERNATIONAL HOLD COMMON STOCK HKD.1	68,000	32,863	8,710
DAI ICHI CUTTER KOGYO KK COMMON STOCK	3,500	31,171	34,813
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	831,200	14,458,254	22,208,738
DAI NIPPON PRINTING CO LTD COMMON STOCK	88,500	1,885,221	2,977,508
DAIEI KANKYO CO LTD COMMON STOCK	29,300	377,707	497,258
DAIFUKU CO LTD COMMON STOCK	131,900	2,384,986	2,468,103
DAIHATSU DIESEL MFG CO LTD COMMON STOCK	7,300	30,020	75,015
DAIICHI JITSUGYO CO LTD COMMON STOCK	2,700	35,904	40,804
DAIICHI SANKYO CO LTD COMMON STOCK	1,085,700	18,194,960	37,283,394
DAIKIN INDUSTRIES LTD COMMON STOCK	174,600	19,267,987	24,280,753
DAIMLER TRUCK HOLDING AG COMMON STOCK	431,001	12,787,992	17,169,772
DAINICHISEIKA COLOR + CHEM COMMON STOCK	2,200	28,710	46,774
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	25,800	2,686,376	2,660,034
DAITRON CO LTD COMMON STOCK	1,300	23,913	23,445
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	335,100	7,897,042	8,493,116
DAIWA SECURITIES GROUP INC COMMON STOCK	579,600	3,656,095	4,421,044
DALLAH HEALTHCARE CO COMMON STOCK SAR10.0	2,731	120,277	115,745
DANAKALI LTD COMMON STOCK	86,077	0	23,569
DANIELI + CO COMMON STOCK EUR1.0	4,149	120,463	158,302
DANONE COMMON STOCK EUR.25	319,630	19,580,385	19,553,531
DANSKE BANK A/S COMMON STOCK DKK10.0	535,020	13,070,664	15,954,794
DAQIN RAILWAY CO LTD A COMMON STOCK CNY1.0	188,800	197,687	186,044
DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0	42,263	141,289	132,931
DASHENLIN PHARMACEUTICAL G A COMMON STOCK CNY1.0	11,428	56,813	22,491
DASSAULT AVIATION SA COMMON STOCK EUR.8	23,512	3,490,318	4,273,750
DASSAULT SYSTEMES SE COMMON STOCK EUR.1	482,855	14,968,337	18,267,753
DATANG INTL POWER GEN CO A COMMON STOCK CNY1.0	128,200	53,594	53,108
DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01	490,980	4,790,851	4,643,260
DB INSURANCE CO LTD COMMON STOCK KRW500.0	155,632	8,459,910	12,945,778
DBS GROUP HOLDINGS LTD COMMON STOCK	1,797,106	29,281,662	47,458,715
DCC PLC COMMON STOCK EUR.25	72,338	5,302,665	5,065,910
DELIVERY HERO SE COMMON STOCK	83,904	4,759,509	1,991,820
DELTA ELECTRONICS INC COMMON STOCK TWD10.0	1,614,984	12,263,825	19,290,301
DELTA ELECTRONICS THAI NVDR NVDR THB.1	448,826	367,923	1,018,183
DEMANTE A/S COMMON STOCK DKK.2	108,597	2,269,037	4,703,966
DENISON MINES CORP COMMON STOCK	1,202,674	1,662,080	2,393,321
DENSO CORP COMMON STOCK	1,784,200	21,590,626	27,706,898
DENTSU GROUP INC COMMON STOCK	91,700	3,346,366	2,310,457
DENYO CO LTD COMMON STOCK	2,500	30,044	45,381
DESCARTES SYSTEMS GRP/THE COMMON STOCK	36,800	2,554,312	3,564,760
DETERRA ROYALTIES LTD COMMON STOCK	209,734	664,041	558,883
DEUTSCHE BANK AG REGISTERED COMMON STOCK	1,017,259	19,486,041	16,253,415
DEUTSCHE BOERSE AG COMMON STOCK	123,136	15,185,648	25,219,671
DEUTSCHE LUFTHANSA REG COMMON STOCK	250,721	2,721,141	1,534,336

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Issuer Name	Shares	Book Value	Market Value
DEUTSCHE TELEKOM AG REG COMMON STOCK	1,969,029	34,998,623	49,550,027
DEXUS/AU REIT	459,601	3,107,339	1,989,001
DHL GROUP COMMON STOCK	482,859	15,716,464	19,556,490
DIAGEO PLC COMMON STOCK GBP.2893518	1,431,148	44,615,893	45,037,878
DIASORIN SPA COMMON STOCK EUR1.0	10,280	2,122,664	1,025,297
DIGITAL ARTS INC COMMON STOCK	2,300	93,041	64,485
DINO POLSKA SA COMMON STOCK PLN.1	6,963	257,944	703,566
DIRECT LINE INSURANCE GROUP COMMON STOCK GBP.1090909	925,915	2,943,375	2,350,261
DISCO CORP COMMON STOCK	42,300	3,258,159	16,051,175
DISCOVERY LTD COMMON STOCK ZAR.001	73,984	699,904	545,723
DKSH HOLDING AG COMMON STOCK CHF.1	16,246	1,136,982	1,097,410
DLOCAL LTD COMMON STOCK USD.002	57,000	1,163,381	461,130
DNB BANK ASA COMMON STOCK NOK12.5	969,214	16,254,667	19,088,441
DOLLARAMA INC COMMON STOCK	142,568	4,099,078	13,014,338
DOMINO S PIZZA ENTERPRISES L COMMON STOCK	16,832	442,767	403,449
DONG E E JIAOCO LTD A COMMON STOCK CNY1.0	6,800	52,902	58,585
DONGFANG ELECTRIC CORP LTD A COMMON STOCK CNY1.0	25,300	33,864	64,242
DOOSAN BOBCAT INC COMMON STOCK KRW500.0	8,320	285,634	310,073
DOOSAN ENERBILITY CO LTD COMMON STOCK KRW5000.0	65,786	983,473	960,624
DORMAKABA HOLDING AG COMMON STOCK CHF.1	85	38,778	43,607
DOWA HOLDINGS CO LTD COMMON STOCK	17,900	683,082	635,280
DR ING HC F PORSCHE AG PREFERENCE	49,788	4,273,083	3,709,609
DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0	46,903	3,634,316	3,608,115
DRI HEALTHCARE TRUST UNIT	16,908	143,586	194,615
DS SMITH PLC COMMON STOCK GBP.1	239,225	1,126,681	1,273,122
DSM FIRMENICH AG COMMON STOCK EUR.01	80,779	6,618,402	9,142,313
DSV A/S COMMON STOCK DKK1.0	74,145	4,815,531	11,369,710
DTS CORP COMMON STOCK	5,100	24,803	133,635
DUBAI ISLAMIC BANK COMMON STOCK AED1.0	419,953	635,512	656,284
DUERR AG COMMON STOCK	43,750	1,639,650	928,404
DUKHAN BANK COMMON STOCK QAR1.0	246,045	261,802	255,235
DUNDEE PRECIOUS METALS INC COMMON STOCK	154,618	1,047,772	1,210,187
DUSKIN CO LTD COMMON STOCK	1,400	34,280	31,915
DWS GROUP GMBH + CO KGAA COMMON STOCK	37,821	1,554,229	1,343,319
E INK HOLDINGS INC COMMON STOCK TWD10.0	737,000	5,150,828	5,724,889
E.ON SE COMMON STOCK	977,773	12,687,001	12,842,366
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.0	2,030,365	1,027,261	1,786,814
EARN CHINA A SHARE EARNEST CHINA A SHARE	67,754	212,737,934	150,336,532
EAST JAPAN RAILWAY CO COMMON STOCK	394,300	9,622,508	6,531,222
EAST MONEY INFORMATION CO A COMMON STOCK CNY1.0	151,617	217,548	220,350
EASTERN CO SAE COMMON STOCK EGP1.0	243,005	218,061	91,981
EASTROC BEVERAGE GROUP CO A COMMON STOCK CNY1.0	2,600	70,400	77,202
EASYJET PLC COMMON STOCK GBP.2728571	262,720	1,971,611	1,520,041
ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0	25,727	287,371	419,512
ECOPRO BM CO LTD COMMON STOCK KRW500.0	7,204	696,230	957,742
ECOPRO CO LTD COMMON STOCK KRW500.0	14,850	2,816,596	972,020
ECOPRO MATERIALS CO LTD COMMON STOCK KRW500.0	2,001	290,288	132,140
ECOVACS ROBOTICS CO LTD A COMMON STOCK CNY1.0	3,300	84,925	21,428
EDENRED COMMON STOCK EUR2.0	204,009	7,967,540	8,616,868
EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.0	1,374,800	5,319,440	5,155,576
EDP RENOVAVEIS SA COMMON STOCK EUR5.0	134,201	3,125,985	1,876,981
EFG INTERNATIONAL AG COMMON STOCK CHF.5	2,640	30,130	38,839
EHIME BANK LTD/THE COMMON STOCK	9,600	73,515	78,419
EIFFAGE COMMON STOCK EUR4.0	31,795	2,745,482	2,922,384
EISAI CO LTD COMMON STOCK	110,200	5,683,564	4,515,967
EIZO CORP COMMON STOCK	700	27,073	21,171
ELBIT SYSTEMS LTD COMMON STOCK ILS1.0	11,691	1,413,834	2,043,877
ELDORADO GOLD CORP COMMON STOCK	10,400	154,745	153,604
ELECOM CO LTD COMMON STOCK	21,100	244,477	214,069
ELEMENT FLEET MANAGEMENT COR COMMON STOCK	167,300	2,356,892	3,043,152
ELIA GROUP SA/NV COMMON STOCK	12,722	1,526,751	1,192,364
ELIS SA COMMON STOCK EUR1.0	58,547	1,212,721	1,268,760
ELISA OYJ COMMON STOCK	61,507	1,820,960	2,824,020

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ELM CO COMMON STOCK SAR10.0	1,917	441,671	438,014
ELMERA GROUP ASA COMMON STOCK NOK.3	89,573	271,921	271,727
EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	971,804	1,686,917	2,169,560
EMEMORY TECHNOLOGY INC COMMON STOCK TWD10.0	9,000	661,273	712,976
EMERA INC COMMON STOCK	125,500	5,119,263	4,186,849
EMIRATES NBD PJSC COMMON STOCK AED1.0	280,589	775,778	1,260,473
EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	516,572	3,636,940	2,264,310
EMPIRE CO LTD A COMMON STOCK	126,905	2,637,638	3,243,226
EMPRESAS CMPC SA COMMON STOCK	148,146	388,079	277,796
EMPRESAS COPEC SA COMMON STOCK	94,101	974,817	722,761
EMPYREAN TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	3,600	49,660	38,175
EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01	3,056	1,278,969	2,504,723
EN JAPAN INC COMMON STOCK	4,400	144,550	71,583
ENBRIDGE INC COMMON STOCK	1,156,806	42,351,561	41,150,827
ENCHEM CO LTD COMMON STOCK KRW500.0	1,670	354,152	272,975
ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK	662,992	3,141,291	2,236,035
ENDEAVOUR MINING PLC COMMON STOCK USD.01	79,267	2,125,198	1,689,395
ENDESA SA COMMON STOCK EUR1.2	664,736	14,969,942	12,492,480
ENEL AMERICAS SA COMMON STOCK	2,825,324	474,206	262,201
ENEL CHILE SA ADR ADR	22,606	69,692	63,297
ENEL CHILE SA COMMON STOCK	3,163,759	496,588	177,976
ENEL SPA COMMON STOCK EUR1.0	3,522,489	18,677,999	24,516,339
ENEOS HOLDINGS INC COMMON STOCK	1,538,400	7,127,181	7,905,268
ENERGISA SA UNITS UNIT	33,577	292,568	275,776
ENERGY ABSOLUTE PCL FOREIGN FOREIGN SH. A	114,048	107,683	34,807
ENERGY ABSOLUTE PCL NVDR NVDR THB.1	81,040	223,437	24,733
ENEVA SA COMMON STOCK	56,500	124,417	129,185
ENGHOUSE SYSTEMS LTD COMMON STOCK	33,763	1,014,697	744,422
ENGIE BRASIL ENERGIA SA COMMON STOCK	27,500	189,500	219,279
ENGIE COMMON STOCK EUR1.0	800,194	11,613,163	11,436,207
ENI SPA COMMON STOCK	924,617	16,509,057	14,224,221
ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	119,600	908,222	985,765
ENN NATURAL GAS CO LTD A COMMON STOCK CNY1.0	30,900	84,485	88,455
ENQUEST PLC COMMON STOCK GBP.05	84,513	17,332	14,508
ENSIGN ENERGY SERVICES INC COMMON STOCK	14,773	31,920	24,615
ENTAIN PLC COMMON STOCK EUR.01	966,438	12,515,455	7,696,545
EOPTOLINK TECHNOLOGY INC L A COMMON STOCK CNY1.0	7,700	48,248	111,854
EPIROC AB A COMMON STOCK SEK.412413	285,897	3,476,149	5,709,733
EPIROC AB B COMMON STOCK SEK.412413	348,461	4,535,172	6,376,815
EQT AB COMMON STOCK SEK.1	161,630	3,660,679	4,780,128
EQUATORIAL ENERGIA SA ORD COMMON STOCK	148,810	597,559	822,220
EQUATORIAL ENERGIA SA COMMON STOCK	2,269	12,735	12,700
EQUINOR ASA COMMON STOCK NOK2.5	640,717	14,871,796	18,290,297
EQUINOR ASA SPOON ADR ADR	258,090	4,729,148	7,371,050
EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.0	216,892	335,644	352,296
ERI HOLDINGS CO LTD COMMON STOCK	3,900	55,039	59,206
ERICSSON (LM) TEL SP ADR ADR	671,900	3,199,330	4,145,623
ERICSSON LM B SHS COMMON STOCK SEK5.0	1,515,478	12,128,931	9,416,107
ERSTE GROUP BANK AG COMMON STOCK	378,349	12,071,327	17,939,131
ESSILORLUXOTTICA COMMON STOCK EUR.18	193,866	24,524,706	41,804,527
ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35	265,355	5,751,408	6,800,376
ESTABLISHMENT LABS HOLDINGS COMMON STOCK USD1.0	93,465	4,444,007	4,247,050
ETIHAD ETISALAT CO COMMON STOCK SAR10.0	30,132	404,153	428,897
EURAZEKO SE COMMON STOCK	19,959	1,326,378	1,590,426
EUROBANK ERGASIAS SERVICES A COMMON STOCK EUR.22	359,213	380,716	778,058
EUROFINS SCIENTIFIC COMMON STOCK EUR.1	157,871	9,616,767	7,876,182
EURONEXT NV COMMON STOCK EUR1.6	170,444	15,635,576	15,801,252
EVA AIRWAYS CORP COMMON STOCK TWD10.0	384,000	451,238	451,570
EVE ENERGY CO LTD A COMMON STOCK CNY1.0	19,333	131,483	106,216
EVERBRIGHT SECURITIE CO A COMMON STOCK CNY1.0	32,300	49,828	64,991
EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0	156,990	436,853	933,960
EVN AG COMMON STOCK	5,147	128,163	164,386
EVOLUTION AB COMMON STOCK SEK.003	80,422	6,369,216	8,383,778

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EVOLUTION MINING LTD COMMON STOCK	181,036	492,080	423,167
EVONIK INDUSTRIES AG COMMON STOCK	112,059	3,274,686	2,287,891
EXCHANGE INCOME CORP COMMON STOCK	3,116	102,564	102,975
EXOR NV COMMON STOCK EUR.01	51,719	3,170,700	5,415,498
EXPERIAN PLC COMMON STOCK USD.1	621,917	14,664,678	28,978,040
FABRICA COMMUNICATIONS CO L COMMON STOCK	2,100	49,883	25,196
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	16,674	8,391,118	18,964,626
FALABELLA SA COMMON STOCK	113,643	865,032	349,263
FANUC CORP COMMON STOCK	416,600	12,881,227	11,418,559
FAR EAST HORIZON LTD COMMON STOCK	310,000	267,437	201,706
FAR EASTERN NEW CENTURY CORP COMMON STOCK TWD10.0	433,938	410,606	471,505
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0	248,000	594,390	642,905
FAST RETAILING CO LTD COMMON STOCK	108,200	15,904,493	27,282,059
FASTIGHETS AB BALDER B SHRS COMMON STOCK SEK1.0	280,886	2,315,265	1,926,115
FAW JIEFANG GROUP CO LTD A COMMON STOCK CNY1.0	44,200	81,880	47,631
FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01	2,089	18,786	10,853
FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.0	79,469	357,359	379,689
FERGUSON PLC COMMON STOCK GBP.1	36,785	2,708,334	7,084,260
FERRARI NV COMMON STOCK EUR.01	97,000	14,606,365	39,577,495
FERREXPO PLC COMMON STOCK GBP.1	282,916	610,312	160,935
FERROVIAL SE COMMON STOCK EUR.01	225,259	4,368,690	8,753,941
FF GROUP COMMON STOCK EUR.3	5,064	100,410	26,051
FIBERGATE INC/JAPAN COMMON STOCK	6,100	57,363	42,130
FINECOBANK SPA COMMON STOCK EUR.33	265,936	3,042,888	3,967,437
FINNING INTERNATIONAL INC COMMON STOCK	46,064	420,889	1,350,259
FIRST ABU DHABI BANK PJSC COMMON STOCK AED1.0	643,757	2,703,217	2,183,831
FIRST CAPITAL SECURITIES C A COMMON STOCK CNY1.0	47,100	48,076	32,994
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,619,098	939,396	1,402,421
FIRST QUANTUM MINERALS LTD COMMON STOCK	326,055	4,528,337	4,281,952
FIRSTRAND LTD COMMON STOCK ZAR.01	754,414	2,825,574	3,177,132
FIRSTSERVICE CORP COMMON STOCK	19,632	2,714,553	2,987,088
FISHER + PAYKEL HEALTHCARE C COMMON STOCK	255,848	2,634,769	4,689,501
FLAT GLASS GROUP CO LTD A COMMON STOCK CNY.25	12,900	75,340	35,685
FLAT GLASS GROUP CO LTD H COMMON STOCK CNY.25	73,000	220,629	107,526
FLEX LTD COMMON STOCK	229,780	6,347,236	6,776,212
FLIGHT CENTRE TRAVEL GROUP L COMMON STOCK	508,053	6,792,194	6,847,139
FLUIDRA SA COMMON STOCK EUR1.0	95,179	1,874,992	1,988,139
FLUTTER ENTERTAINMENT PLC COMMON STOCK EUR.09	90,629	8,008,880	16,571,693
FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09	11,994	1,046,373	2,187,226
FOCUS MEDIA INFORMATION TE A COMMON STOCK CNY1.0	128,500	101,121	107,171
FOMENTO ECONOMICO MEX SP ADR ADR	41,705	4,634,881	4,489,543
FOMENTO ECONOMICO MEXICA UBD UNIT	288,100	2,359,640	3,094,253
FORD OTOMOTIV SANAYI AS COMMON STOCK TRY1.0	9,560	105,794	327,770
FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0	516,000	1,610,018	801,640
FORMOSA PETROCHEMICAL CORP COMMON STOCK TWD10.0	410,000	1,148,524	818,951
FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	574,000	1,793,252	1,017,370
FORTESCUE LTD COMMON STOCK	741,911	4,628,161	10,608,341
FORTIS INC COMMON STOCK	213,547	7,430,343	8,297,800
FORTUM OYJ COMMON STOCK EUR3.4	194,629	3,305,787	2,847,304
FORTUNA MINING CORP COMMON STOCK	27,600	142,551	134,939
FORTUNE ELECTRIC CO LTD COMMON STOCK TWD10.0	17,000	374,849	495,199
FORUM ENGINEERING INC COMMON STOCK	2,400	8,656	13,488
FOSHAN HAITIAN FLAVOURING A COMMON STOCK CNY1.0	43,282	303,568	205,329
FOSTER ELECTRIC CO LTD COMMON STOCK	8,400	56,076	94,099
FOSUN INTERNATIONAL LTD COMMON STOCK	337,000	450,150	181,290
FOUNDER SECURITIES CO LTD A COMMON STOCK CNY1.0	51,000	49,394	54,256
FOXCONN INDUSTRIAL INTERNE A COMMON STOCK CNY1.0	114,000	211,709	429,890
FRANCO NEVADA CORP COMMON STOCK	108,532	8,512,584	12,865,049
FRASERS PROPERTY LTD COMMON STOCK	36,800	24,894	21,451
FRESENIUS MEDICAL CARE AG COMMON STOCK	401,516	17,917,650	15,388,421
FRESENIUS SE + CO KGAA COMMON STOCK	185,070	9,182,296	5,529,966
FRONTIER DEVELOPMENTS PLC COMMON STOCK GBP.005	16,314	59,135	49,803
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,146,309	1,636,979	2,802,038

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Issuer Name	Shares	Book Value	Market Value	Retirement Assets
FUCHS SE PREF PREFERENCE	2,686	107,675	122,864	
FUJI CORP COMMON STOCK	1,800	25,459	24,841	
FUJI ELECTRIC CO LTD COMMON STOCK	55,100	1,414,584	3,134,870	
FUJI MEDIA HOLDINGS INC COMMON STOCK	67,600	801,742	771,353	
FUJI SEAL INTERNATIONAL INC COMMON STOCK	5,300	62,267	81,118	
FUJIFILM HOLDINGS CORP COMMON STOCK	801,600	13,032,963	18,746,856	
FUJIKURA KASEI CO LTD COMMON STOCK	22,800	77,870	78,239	
FUJIMORI KOGYO CO LTD COMMON STOCK	5,400	118,305	142,335	
FUJITSU LIMITED COMMON STOCK	972,800	8,001,163	15,221,544	
FUKUI COMPUTER HOLDINGS INC COMMON STOCK	5,567	106,067	87,385	
FUTABA INDUSTRIAL CO LTD COMMON STOCK	13,800	41,085	75,752	
FUTU HOLDINGS LTD ADR ADR USD.00001	24,400	2,763,075	1,600,762	
FUTURE PLC COMMON STOCK GBP.15	61,664	1,338,151	817,690	
FUYAO GLASS INDUSTRY GROUP A COMMON STOCK CNY1.0	16,401	60,775	108,120	
FUYAO GLASS INDUSTRY GROUP H COMMON STOCK CNY1.0	98,800	406,614	573,889	
GALAXY ENTERTAINMENT GROUP L COMMON STOCK	3,985,000	23,454,866	18,579,040	
GALAXYCORE INC A COMMON STOCK CNY1.0	18,657	53,745	31,095	
GALIANO GOLD INC COMMON STOCK	28,700	42,249	49,289	
GALP ENERGIA SGPS SA COMMON STOCK EUR1.0	248,322	3,791,640	5,248,265	
GAMMA COMMUNICATIONS PLC COMMON STOCK GBP.0025	5,567	84,113	99,225	
GAMUDA BHD COMMON STOCK	274,396	256,188	382,729	
GANFENG LITHIUM GROUP CO L A COMMON STOCK CNY1.0	14,560	71,892	57,410	
GANFENG LITHIUM GROUP CO L H COMMON STOCK CNY1.0	57,400	555,495	111,897	
GAZPROM PJSC COMMON STOCK RUB5.0	1,680,220	18,512	0	
GCL TECHNOLOGY HOLDINGS LTD COMMON STOCK HKD.1	3,336,000	973,332	495,653	
GD POWER DEVELOPMENT CO A COMMON STOCK CNY1.0	181,500	75,985	149,625	
GEA GROUP AG COMMON STOCK	103,071	3,653,194	4,297,143	
GEBERIT AG REG COMMON STOCK CHF.1	20,491	6,799,694	12,103,965	
GECINA SA REIT EUR7.5	20,167	2,564,679	1,857,723	
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	907,000	1,253,815	1,021,150	
GEM CO LTD A COMMON STOCK CNY1.0	68,300	101,117	59,877	
GENIUS SPORTS LTD COMMON STOCK USD.001	266,172	1,542,103	1,450,637	
GENMAB A/S COMMON STOCK DKK1.0	35,545	8,377,424	8,914,091	
GENSCRIPT BIOTECH CORP COMMON STOCK USD.001	175,000	516,307	186,490	
GENTING BHD COMMON STOCK	266,700	518,991	266,276	
GENTING MALAYSIA BHD COMMON STOCK	494,200	482,162	267,135	
GENTING SINGAPORE LTD COMMON STOCK USD.1	6,667,800	4,950,079	4,255,781	
GERDAU SA PREF PREFERENCE	196,223	753,506	649,313	
GERRESHEIMER AG COMMON STOCK	13,249	1,250,380	1,424,222	
GETINGE AB B SHS COMMON STOCK SEK.5	95,835	3,845,035	1,629,345	
GETLINK SE COMMON STOCK EUR.4	131,010	1,391,783	2,169,335	
GF SECURITIES CO LTD A COMMON STOCK CNY1.0	35,300	70,526	59,124	
GF SECURITIES CO LTD H COMMON STOCK CNY1.0	5,868,900	7,909,155	4,863,563	
GFL ENVIRONMENTAL INC SUB VT COMMON STOCK	94,000	2,822,258	3,660,116	
GIANT BIOGENE HOLDING CO LTD COMMON STOCK USD.00001	46,800	221,112	274,839	
GIGABYTE TECHNOLOGY CO LTD COMMON STOCK TWD10.0	76,000	812,359	715,688	
GIGADEVICE SEMICONDUCTO CL A COMMON STOCK CNY1.0	6,416	98,228	84,433	
GILDAN ACTIVEWEAR INC COMMON STOCK	116,147	2,735,337	4,404,478	
GINLONG TECHNOLOGIES CO LT A COMMON STOCK CNY1.0	3,450	90,609	19,771	
GIVAUDAN REG COMMON STOCK CHF10.0	4,724	11,218,249	22,395,103	
GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.0	87,622	1,401,324	1,570,160	
GLENCORE PLC COMMON STOCK USD.01	6,238,923	27,873,205	35,576,539	
GLOBAL E ONLINE LTD COMMON STOCK	80,752	2,885,585	2,928,875	
GLOBAL POWER SYNERGY NVDR NVDR THB10.0	78,501	190,526	85,031	
GLOBAL UNICHIP CORP COMMON STOCK TWD10.0	13,000	634,851	643,158	
GLOBALWAFERS CO LTD COMMON STOCK TWD10.0	463,000	7,932,364	7,692,523	
GLORY LTD COMMON STOCK	4,500	86,127	78,427	
GN STORE NORD A/S COMMON STOCK DKK4.0	54,827	1,380,855	1,529,407	
GOERTEK INC A COMMON STOCK CNY1.0	28,000	64,098	75,183	
GOLD FIELDS LTD COMMON STOCK ZAR.5	132,643	880,961	1,986,158	
GOLDWIND SCIENCE + TECHNOL A COMMON STOCK CNY1.0	31,492	67,583	29,125	
GONGNIU GROUP CO LTD A COMMON STOCK CNY1.0	6,090	61,260	64,638	
GOODMAN GROUP REIT	812,621	6,745,764	18,859,138	

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GOTION HIGH TECH CO LTD A COMMON STOCK CNY1.0	20,900	70,589	55,083
GOTO GOJEK TOKOPEDIA TBK PT COMMON STOCK IDR1.0	131,156,900	1,061,050	400,479
GPT GROUP REIT	832,472	2,961,988	2,223,866
GRAB HOLDINGS LTD CL A COMMON STOCK USD.000001	919,200	3,957,684	3,263,160
GREAT WALL MOTOR CO LTD A COMMON STOCK CNY1.0	18,800	114,539	65,461
GREAT WALL MOTOR CO LTD H COMMON STOCK CNY1.0	359,000	356,381	553,623
GREAT WEST LIFECO INC COMMON STOCK	122,600	2,969,038	3,575,815
GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	30,800	152,827	166,249
GRG BANKING EQUIPMENT CO A COMMON STOCK CNY1.0	26,900	29,919	38,724
GRIFOLS SA B PREFERENCE	55,702	917,790	340,879
GRIFOLS SA COMMON STOCK EUR.25	130,685	2,317,884	1,100,885
GROUPE BRUXELLES LAMBERT NV COMMON STOCK	38,077	3,143,508	2,719,923
GRUMA S.A.B. B COMMON STOCK	525,433	7,985,974	9,591,440
GRUPO AEROPORT DEL PACIFIC B COMMON STOCK	57,047	508,635	892,823
GRUPO AEROPORT DEL SURESTE B COMMON STOCK	26,821	433,321	807,908
GRUPO AEROPORTUARIO DEL CENT COMMON STOCK	42,700	387,828	362,327
GRUPO BIMBO SAB SERIES A COMMON STOCK	193,417	428,829	683,420
GRUPO CARSO SAB DE CV SER A1 COMMON STOCK	82,756	358,363	569,161
GRUPO EMPRESARIAL SAN JOSE COMMON STOCK EUR.03	6,277	29,010	28,793
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5	3,350,060	24,400,711	26,118,211
GRUPO FINANCIERO INBURSA O COMMON STOCK MXN.4137108	268,283	431,742	637,787
GRUPO MEXICO SAB DE CV SER B COMMON STOCK	877,381	4,086,887	4,721,942
GRUPO TELEVISA SA SPON ADR ADR	355,577	6,026,676	984,948
GS HOLDINGS COMMON STOCK KRW5000.0	6,206	273,091	211,450
GSK PLC COMMON STOCK GBP.3125	2,259,017	45,116,803	43,676,741
GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	14,400	65,108	93,245
GUANGDONG HEC TECHNOLOGY H A COMMON STOCK CNY1.0	36,800	47,604	35,655
GUANGDONG INVESTMENT LTD COMMON STOCK	500,000	661,987	292,671
GUANGZHOU AUTOMOBILE GROUP A COMMON STOCK CNY1.0	45,100	100,961	48,042
GUANGZHOU AUTOMOBILE GROUP H COMMON STOCK CNY1.0	546,400	491,829	193,158
GUANGZHOU BAIYUN INTERNATI A COMMON STOCK CNY1.0	24,000	47,914	31,313
GUANGZHOU BAIYUNSHAN PHAR A COMMON STOCK CNY1.0	16,400	98,250	66,200
GUANGZHOU HAIGE COMMUNICAT A COMMON STOCK CNY1.0	17,600	24,814	25,094
GUANGZHOU KINGMED DIAGNOST A COMMON STOCK CNY1.0	4,200	30,623	15,717
GUANGZHOU SHIYUAN ELECTRON A COMMON STOCK CNY1.0	4,100	58,781	16,663
GUANGZHOU TINCI MATERIALS A COMMON STOCK CNY1.0	19,140	102,964	46,256
GULF BANK COMMON STOCK KWD.1	285,186	266,192	264,965
GULF ENERGY DEVELOPM FOREIGN FOREIGN SH. THB1.0 A	279,120	168,007	308,042
GULF ENERGY DEVELOPMENT NVDR NVDR THB1.0	116,999	162,652	129,122
GULF MARINE SERVICES PLC COMMON STOCK GBP.02	76,193	16,681	16,374
GUNGOH ONLINE ENTERTAINMENT COMMON STOCK	3,800	54,012	64,054
GUNMA BANK LTD/THE COMMON STOCK	608,900	2,230,326	3,887,482
GUNZE LTD COMMON STOCK	800	25,827	28,646
GUOLIAN SECURITIES CO LTD A COMMON STOCK CNY1.0	8,100	19,820	10,746
GUOSEN SECURITIES CO LTD A COMMON STOCK CNY1.0	49,000	76,078	58,603
GUOTAI JUNAN SECURITIES CO A COMMON STOCK CNY1.0	68,400	167,421	127,555
GUOYUAN SECURITIES CO LTD A COMMON STOCK CNY1.0	52,390	58,817	43,694
H WORLD GROUP LTD ADR ADR	30,882	1,244,163	1,028,988
HACI OMER SABANCI HOLDING COMMON STOCK TRY1.0	156,255	201,981	459,945
HAFNIA LTD COMMON STOCK USD.01	143,315	903,955	1,207,359
HAIDILAO INTERNATIONAL HOLDI COMMON STOCK USD.000005	252,000	862,710	453,170
HAIER SMART HOME CO LTD A COMMON STOCK CNY1.0	43,100	102,538	168,342
HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0	4,642,600	13,713,653	15,520,130
HAINAN AIRLINES HOLDING CO A COMMON STOCK CNY1.0	318,600	74,739	44,725
HAINAN AIRPORT INFRASTRUCT A COMMON STOCK CNY1.0	102,700	63,027	44,381
HAITIAN INTERNATIONAL HLDS COMMON STOCK HKD.1	108,000	239,247	307,093
HAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	63,200	123,162	74,455
HAITONG SECURITIES CO LTD H COMMON STOCK CNY1.0	561,009	811,307	260,838
HAKUHODO DY HOLDINGS INC COMMON STOCK	98,400	1,068,738	718,762
HALEON PLC COMMON STOCK GBP.01	3,627,274	14,504,289	14,791,968
HALMA PLC COMMON STOCK GBP.1	322,425	8,140,518	11,029,041
HAMAKYOREX CO LTD COMMON STOCK	2,000	46,827	54,768
HAMAMATSU PHOTONICS KK COMMON STOCK	59,700	1,798,094	1,598,829

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Issuer Name	Shares	Book Value	Market Value	Retirement Assets
HAMMOND POWER SOLUTIONS INC COMMON STOCK	10,566	950,783	860,893	
HANA FINANCIAL GROUP COMMON STOCK KRW5000.0	43,268	1,441,382	1,908,004	
HANG SENG BANK LTD COMMON STOCK	335,000	5,776,803	4,307,964	
HANG ZHOU GREAT STAR INDUS A COMMON STOCK CNY1.0	8,500	25,738	28,895	
HANGZHOU FIRST APPLIED MAT A COMMON STOCK CNY1.0	26,891	157,370	54,403	
HANGZHOU OXYGEN PLANT GROU A COMMON STOCK CNY1.0	14,700	61,677	45,014	
HANGZHOU ROBAM APPLIANCES A COMMON STOCK CNY1.0	2,400	16,939	7,300	
HANGZHOU SILAN MICROELECTR A COMMON STOCK CNY1.0	11,300	23,288	27,231	
HANGZHOU TIGERMED CONSULTI A COMMON STOCK CNY1.0	1,300	9,487	8,695	
HANJIN KAL CORP COMMON STOCK KRW2500.0	3,566	168,580	167,355	
HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	404,496	10,074,194	13,282,397	
HANKYU HANSHIN HOLDINGS INC COMMON STOCK	100,300	2,962,407	2,664,940	
HANMI PHARM CO LTD COMMON STOCK KRW2500.0	1,083	289,289	212,823	
HANMI SEMICONDUCTOR CO LTD COMMON STOCK KRW100.0	6,533	309,624	817,752	
HANNOVER RUECK SE COMMON STOCK	35,863	4,684,618	9,097,846	
HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001	184,000	740,766	384,620	
HANWHA AEROSPACE CO LTD COMMON STOCK KRW5000.0	5,303	425,372	961,205	
HANWHA OCEAN CO LTD COMMON STOCK KRW5000.0	13,041	311,749	289,432	
HANWHA SOLUTIONS CORP COMMON STOCK KRW5000.0	15,355	405,359	307,881	
HAOHUA CHEMICAL SCIENCE A COMMON STOCK CNY1.0	9,200	49,652	36,592	
HAPVIDA PARTICIPACOES E INVE COMMON STOCK	722,406	1,469,344	498,126	
HARGREAVES LANSDOWN PLC COMMON STOCK GBP.004	155,536	2,443,047	2,225,659	
HARGREAVES SERVICES PLC COMMON STOCK GBP.1	1,043	6,315	7,041	
HARMONY GOLD MINING CO LTD COMMON STOCK ZAR.5	83,884	529,939	771,999	
HD HYUNDAI COMMON STOCK KRW1000.0	10,830	558,472	586,150	
HD HYUNDAI ELECTRIC CO LTD COMMON STOCK KRW5000.0	3,210	698,130	722,920	
HD HYUNDAI HEAVY INDUSTRIES COMMON STOCK KRW5000.0	3,279	312,608	370,897	
HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0	5,967	637,978	688,383	
HDFC BANK LTD ADR ADR	893,424	53,939,576	57,473,966	
HEBEI YANGYUAN ZIHUI BEVE A COMMON STOCK CNY1.0	13,000	48,747	38,055	
HEIDELBERG MATERIALS AG COMMON STOCK	133,322	9,686,471	13,834,408	
HEILONGJIANG AGRICULTURE A COMMON STOCK CNY1.0	23,800	53,704	40,911	
HEINEKEN HOLDING NV COMMON STOCK EUR1.6	56,785	4,229,824	4,482,291	
HEINEKEN NV COMMON STOCK EUR1.6	225,184	20,205,295	21,793,098	
HEIWA CORP COMMON STOCK	8,700	150,912	112,063	
HELIA GROUP LTD COMMON STOCK	156,045	282,826	403,311	
HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.83	29,083	413,530	418,921	
HELVETIA HOLDING AG REG COMMON STOCK CHF.02	15,849	2,241,903	2,142,948	
HENAN SHENHUA COAL + POWER A COMMON STOCK CNY1.0	27,440	57,960	76,398	
HENAN SHUANGHUI INVESTMENT A COMMON STOCK CNY1.0	43,105	178,757	141,013	
HENDERSON LAND DEVELOPMENT COMMON STOCK	754,663	2,735,004	2,025,026	
HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	380,000	1,880,159	1,158,388	
HENGDIAN GROUP DMEGC A COMMON STOCK CNY1.0	19,400	52,908	33,294	
HENGLI PETROCHEMICAL CO L A COMMON STOCK CNY1.0	71,359	145,961	137,001	
HENGTONG OPTIC ELECTRIC CO A COMMON STOCK CNY1.0	17,200	38,769	37,330	
HENGYI PETROCHEMICAL CO A COMMON STOCK CNY1.0	35,490	52,670	34,630	
HENKEL AG + CO KGAA COMMON STOCK	45,258	3,320,340	3,562,713	
HENKEL AG + CO KGAA VOR PREF PREFERENCE	103,777	8,958,076	9,255,982	
HENNES + MAURITZ AB B SHS COMMON STOCK	248,645	5,451,463	3,936,218	
HERMES INTERNATIONAL COMMON STOCK	15,974	12,589,049	36,637,104	
HEROUX DEVTEK INC COMMON STOCK	1,000	14,123	18,197	
HESTEELE CO LTD A COMMON STOCK CNY1.0	184,000	85,327	49,127	
HEXAGON AB B SHS COMMON STOCK EUR.22	1,842,557	17,382,026	20,817,543	
HIKARI TSUSHIN INC COMMON STOCK	8,200	984,847	1,527,496	
HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1	207,748	5,846,535	4,966,033	
HILL + SMITH PLC COMMON STOCK GBP.25	730	16,068	18,142	
HISAMITSU PHARMACEUTICAL CO COMMON STOCK	700	22,932	16,175	
HISCOX LTD COMMON STOCK GBP.065	127,394	1,609,313	1,851,945	
HISENSE HOME APPLIANCES GR H COMMON STOCK CNY1.0	61,000	277,155	200,797	
HISENSE VISUAL TECH CO LTD A COMMON STOCK CNY1.0	17,600	50,753	59,926	
HITACHI CONSTRUCTION MACHINE COMMON STOCK	48,000	981,059	1,285,490	
HITACHI LTD COMMON STOCK	3,602,500	29,820,738	80,645,297	
HITHINK ROYALFLUSH INFORMA A COMMON STOCK CNY1.0	4,000	51,365	57,087	

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HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	1,587,279	1,944,287	1,780,947
HLA GROUP CORP L A COMMON STOCK CNY1.0	50,500	53,712	64,219
HLB INC COMMON STOCK KRW500.0	17,594	606,876	747,729
HMM CO LTD COMMON STOCK KRW5000.0	34,284	1,381,599	488,917
HOCHIKI CORP COMMON STOCK	2,700	65,043	37,615
HOCHTIEF AG COMMON STOCK	11,796	1,164,163	1,342,620
HOIST FINANCE AB COMMON STOCK SEK.3333333	14,718	52,509	74,770
HOKKAIDO GAS CO LTD COMMON STOCK	2,100	38,237	44,974
HOKUHOKU FINANCIAL GROUP INC COMMON STOCK	5,300	58,152	68,087
HOLCIM LTD COMMON STOCK CHF2.0	361,954	22,844,655	32,070,752
HOLMEN AB B SHARES COMMON STOCK SEK25.0	32,973	1,668,263	1,298,968
HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A	504,601	179,775	127,190
HOME PRODUCT CENTER PCL NVDR NVDR THB1.0	339,278	164,687	85,519
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	7,725,236	27,831,085	50,959,435
HONDA MOTOR CO LTD COMMON STOCK	1,943,700	17,991,695	20,783,066
HONG KONG + CHINA GAS COMMON STOCK	4,857,590	5,604,109	3,695,735
HONG KONG EXCHANGES + CLEAR COMMON STOCK	521,639	13,348,992	16,716,715
HONG LEONG ASIA LTD COMMON STOCK	44,300	28,206	19,449
HONG LEONG BANK BERHAD COMMON STOCK	88,900	338,534	361,819
HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	483,400	3,218,414	1,561,382
HORIZON CONSTRUCTION DEVELOP COMMON STOCK USD.00002	57,407	13,889	11,029
HOSHINE SILICON INDUSTRY C A COMMON STOCK CNY1.0	9,000	145,383	57,857
HOSHIZAKI CORP COMMON STOCK	47,600	1,865,469	1,509,730
HOSIDEN CORP COMMON STOCK	6,500	84,643	86,958
HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0	41,900	517,243	803,348
HOUR GLASS LTD/THE COMMON STOCK	26,100	41,655	30,043
HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	52,626	597,913	584,418
HOYA CORP COMMON STOCK	267,800	17,043,871	31,140,116
HSBC HOLDINGS PLC COMMON STOCK USD.5	8,177,274	66,554,769	70,693,974
HUA HONG SEMICONDUCTOR LTD COMMON STOCK	95,000	302,092	268,303
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.0	1,310,777	680,579	1,066,674
HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0	73,500	47,513	70,202
HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	14,200	52,896	54,349
HUAFOND CHEMICAL CO LTD A COMMON STOCK CNY1.0	43,800	56,233	43,221
HUAGONG TECH CO LTD A COMMON STOCK CNY1.0	11,900	56,281	49,018
HUAIBEI MINING HOLDINGS CO A COMMON STOCK CNY1.0	31,500	72,384	72,572
HUALAN BIOLOGICAL ENGINEER A COMMON STOCK CNY1.0	16,230	60,886	35,270
HUANENG POWER INTL INC A COMMON STOCK CNY1.0	66,300	86,025	87,779
HUANENG POWER INTL INC H COMMON STOCK CNY1.0	708,000	447,518	525,056
HUATAI SECURITIES CO LTD A COMMON STOCK CNY1.0	37,200	99,611	63,433
HUATAI SECURITIES CO LTD H COMMON STOCK CNY1.0	255,200	485,521	282,088
HUAXIA BANK CO LTD A COMMON STOCK CNY1.0	126,900	118,851	111,775
HUAYU AUTOMOTIVE SYSTEMS A COMMON STOCK CNY1.0	30,900	97,459	69,658
HUBEI JUMPCAN PHARMACEUT A COMMON STOCK CNY1.0	11,200	51,063	48,878
HUDBAY MINERALS INC COMMON STOCK	9,904	94,071	89,605
HUISHAN DAIRY	987,900	324,652	53,144
HUIZHOU DESAY SV AUTOMOTIV A COMMON STOCK CNY1.0	5,200	96,353	62,327
HULIC CO LTD COMMON STOCK	168,200	1,429,629	1,489,500
HUMANWELL HEALTHCARE GROUP A COMMON STOCK CNY1.0	7,900	35,762	18,668
HUNAN VALIN STEEL CO LTD A COMMON STOCK CNY1.0	110,600	94,126	67,431
HUNDSUN TECHNOLOGIES INC A COMMON STOCK CNY1.0	16,461	59,251	40,008
HUNTING PLC COMMON STOCK GBP.25	178,877	692,466	934,999
HURXLEY CORP COMMON STOCK	7,400	37,792	36,848
HUSQVARNA AB B SHS COMMON STOCK SEK2.0	151,462	1,101,883	1,214,820
HWATSING TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	1,681	51,772	43,859
HYAKUJUSHI BANK LTD/THE COMMON STOCK	11,900	202,862	251,523
HYBE CO LTD COMMON STOCK KRW500.0	12,275	2,133,313	1,805,803
HYDRO ONE LTD COMMON STOCK	181,890	3,882,120	5,297,122
HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001	54,400	378,798	196,142
HYGON INFORMATION TECHNOLO A COMMON STOCK CNY1.0	20,732	212,111	200,642
HYPERA SA COMMON STOCK	55,001	445,158	284,192
HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.0	10,540	476,674	245,410
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.0	2,826	407,980	449,614

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Issuer Name	Shares	Book Value	Market Value
HYUNDAI MARINE + FIRE INS CO COMMON STOCK KRW500.0	85,788	2,166,466	2,150,153
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0	84,782	15,221,095	15,490,500
HYUNDAI MOTOR CO COMMON STOCK KRW5000.	35,285	6,699,626	7,561,987
HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	6,552	559,992	872,013
HYUNDAI MOTOR CO LTD PRF PREFERENCE	1,756	142,211	231,922
HYUNDAI STEEL CO COMMON STOCK KRW5000.0	11,103	600,913	234,320
I MOBILE CO LTD COMMON STOCK	35,900	109,479	109,579
I PEX INC COMMON STOCK	2,800	26,406	36,623
IA FINANCIAL CORP INC COMMON STOCK	92,011	4,396,664	5,776,786
IBERDROLA SA COMMON STOCK EUR.75	2,835,630	24,389,225	36,818,549
IBIDEN CO LTD COMMON STOCK	49,500	2,254,531	2,014,957
ICHIKOH INDUSTRIES LTD COMMON STOCK	17,100	53,378	57,829
ICICI BANK LTD SPON ADR ADR	1,988,259	30,013,212	57,281,742
ICL GROUP LTD COMMON STOCK ILS1.0	332,682	2,073,226	1,440,339
ICOM INC COMMON STOCK	1,300	24,675	24,730
IDEMITSU KOSAN CO LTD COMMON STOCK	621,005	3,635,799	4,020,743
IEIT SYSTEMS CO LTD A COMMON STOCK CNY1.0	11,479	45,133	57,458
IFLYTEK CO LTD A COMMON STOCK CNY1.0	20,500	102,539	121,177
IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	36,154	269,422	374,301
IGM FINANCIAL INC COMMON STOCK	34,277	955,745	946,134
IHH HEALTHCARE BHD COMMON STOCK	290,900	396,294	388,483
IHI CORP COMMON STOCK	15,500	408,163	462,996
ILL INC COMMON STOCK	3,900	72,712	59,981
IMCD NV COMMON STOCK EUR.16	24,759	5,197,048	3,431,036
IMEIK TECHNOLOGY DEVELOPMEN A COMMON STOCK CNY1.0	3,080	174,672	72,951
IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV	131,332	1,113,275	652,848
IMPERIAL BRANDS PLC COMMON STOCK GBP.1	355,475	12,059,902	9,094,960
IMPERIAL OIL LTD COMMON STOCK	97,002	3,569,944	6,612,597
INARI AMERTRON BHD COMMON STOCK	388,000	329,802	304,314
INCHCAPE PLC COMMON STOCK GBP.1	94,792	891,227	891,509
IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	501,600	382,537	393,490
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	9,970,000	6,336,549	5,925,250
INDAH KIAT PULP + PAPER TBK COMMON STOCK IDR1000.0	389,300	390,866	211,589
INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0	385,900	246,666	242,734
INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.0	752,600	417,733	279,209
INDORAMA VENTURES FOREIGN FOREIGN SH. THB1.0 A	224,200	283,430	119,133
INDORAMA VENTURES PCL NVDR NVDR THB1.0	8,049,300	6,733,841	4,277,167
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	1,106,324	29,947,755	54,969,204
INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	188,400	489,121	456,866
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.	41,393	431,584	421,598
INDUSTRIAL SECURITIES CO A COMMON STOCK CNY1.0	56,200	50,588	39,137
INDUSTRIAS PENOLES SAB DE CV COMMON STOCK	28,887	608,081	375,592
INDUSTRIES QATAR COMMON STOCK QAR1.0	228,010	891,227	801,573
INDSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	54,901	1,667,148	1,869,398
INDSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	67,881	1,438,296	2,292,142
INDUTRADE AB COMMON STOCK SEK1.0	118,712	2,663,904	3,044,530
INFICON HOLDING AG REG COMMON STOCK CHF5.0	441	462,795	670,383
INFINEON TECHNOLOGIES AG COMMON STOCK	788,239	18,103,139	28,980,711
INFORMA PLC COMMON STOCK GBP.001	759,348	6,685,799	8,214,751
INFOSYS LTD SP ADR ADR	1,452,963	23,769,702	27,054,171
INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV	147,236	1,541,666	1,538,552
INFRONEER HOLDINGS INC COMMON STOCK	63,000	558,092	510,901
ING GROEP NV COMMON STOCK EUR.01	2,375,732	31,589,370	40,642,315
INGENIC SEMICONDUCTOR CO A COMMON STOCK CNY1.0	3,500	74,665	26,705
INNER MONGOLIA BAOTOU STE A COMMON STOCK CNY1.0	407,900	99,311	78,593
INNER MONGOLIA JUNZHENG EN A COMMON STOCK CNY1.0	73,300	100,401	37,225
INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	66,200	308,273	235,425
INNER MONGOLIA YUAN XING A COMMON STOCK CNY1.0	49,400	55,932	46,979
INNOLUX CORP COMMON STOCK TWD10.0	1,212,707	576,259	536,422
INNOVENT BIOLOGICS INC COMMON STOCK USD.00001	373,500	1,777,841	1,760,484
INPEX CORP COMMON STOCK	763,300	8,924,413	11,231,699
INPOST SA COMMON STOCK EUR.01	87,444	1,567,416	1,542,601
INR MSCI EMG MKTS CTF	2,420,964	128,899,649	212,463,800

Public Markets Asset Listing
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Issuer Name	Shares	Book Value	Market Value
INSTONE REAL ESTATE GROUP SE COMMON STOCK	1,808	17,245	15,889
INSURANCE AUSTRALIA GROUP COMMON STOCK	1,061,380	4,331,537	5,061,137
INTACT FINANCIAL CORP COMMON STOCK	114,986	13,337,385	19,160,272
INTERCONEXION ELECTRICA SA COMMON STOCK	58,939	262,195	258,844
INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	151,824	9,848,078	15,979,312
INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1	160,238	585,762	257,247
INTERTEK GROUP PLC COMMON STOCK GBP.01	281,889	12,177,225	17,082,735
INTESA SANPAOLO COMMON STOCK NPV	7,322,835	18,928,263	27,241,282
INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.1	210,497	429,180	431,730
INTL CONTAINER TERM SVCS INC COMMON STOCK PHP1.0	153,540	355,833	916,383
INTOUCH HOLDINGS PCL NVDR NVDR THB1.0	133,362	332,529	259,837
INVENTEC CORP COMMON STOCK TWD10.0	397,000	359,883	682,848
INVESTMENT AB LATOUR B SHS COMMON STOCK	64,232	1,187,885	1,735,869
INVESTOR AB B SHS COMMON STOCK SEK6.25	749,613	8,336,100	20,541,415
IOI CORP BHD COMMON STOCK	377,400	412,453	296,000
IPH LTD COMMON STOCK	70,992	266,093	297,273
IPSEN COMMON STOCK EUR1.0	61,298	4,917,405	7,522,210
IQIYI INC ADR ADR USD.00007	107,869	1,947,390	395,879
IRIS ENERGY LTD COMMON STOCK	56,951	780,380	642,977
IRISH CONTINENTAL GROUP PLC UNIT EUR.65	106,178	237,991	625,880
IRSA SP ADR ADR	76,088	1,556,829	681,748
IRSA SA IRSAS INVERSIONES Y REP CW26	84,440	0	61,050
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	2,282,100	96,572,164	127,295,538
ISOFTSTONE INFORMATION TEC A COMMON STOCK CNY1.0	10,550	47,629	51,123
ISRACARD LTD COMMON STOCK	1	1	2
ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1	538,731	2,212,750	2,687,077
ISUZU MOTORS LTD COMMON STOCK	321,200	3,748,326	4,255,111
ITALGAS SPA COMMON STOCK NPV	163,493	913,476	806,379
ITAU UNIBANCO H SPON PRF ADR ADR	756,326	5,681,893	4,416,944
ITAU UNIBANCO HOLDING S PREF PREFERENCE	3,039,679	18,346,168	17,736,409
ITAUSA SA PREFERENCE	791,459	1,793,841	1,399,261
ITFOR INC COMMON STOCK	6,700	49,441	59,936
ITOCHU CORP COMMON STOCK	787,800	17,532,808	38,464,386
ITURAN LOCATION AND CONTROL COMMON STOCK ILS.333333	28,186	751,901	694,503
ITV PLC COMMON STOCK GBP.1	895,993	1,327,858	911,763
IVANHOE MINES LTD CL A COMMON STOCK	318,216	2,610,985	4,104,588
IVECO GROUP NV COMMON STOCK EUR.01	3,673	35,144	41,216
IWAICOSMO HOLDINGS INC COMMON STOCK	12,500	167,751	175,619
IWAKI CO LTD COMMON STOCK	7,000	64,517	124,326
JA SOLAR TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	33,712	147,061	51,964
JAC RECRUITMENT CO LTD COMMON STOCK	18,000	72,815	73,629
JACQUET METALS SA COMMON STOCK	1,415	33,732	22,202
JAMES HARDIE INDUSTRIES CDI CDI EUR.59	191,215	2,587,110	6,040,350
JAPAN AIRLINES CO LTD COMMON STOCK	59,100	1,640,434	932,645
JAPAN EXCHANGE GROUP INC COMMON STOCK	291,500	4,058,301	6,799,130
JAPAN LIFELINE CO LTD COMMON STOCK	12,100	84,307	85,225
JAPAN MEDICAL DYNAMIC MKT COMMON STOCK	7,600	39,357	32,316
JAPAN PETROLEUM EXPLORATION COMMON STOCK	8,100	270,246	327,303
JAPAN POST BANK CO LTD COMMON STOCK	717,000	7,062,850	6,772,855
JAPAN POST HOLDINGS CO LTD COMMON STOCK	1,176,100	11,743,285	11,661,566
JAPAN POST INSURANCE CO LTD COMMON STOCK	237,400	4,064,304	4,606,026
JAPAN REAL ESTATE INVESTMENT REIT	552	2,672,663	1,743,230
JAPAN TOBACCO INC COMMON STOCK	524,700	13,423,163	14,182,492
JARDINE CYCLE + CARRIAGE LTD COMMON STOCK	52,578	903,472	1,031,968
JARDINE MATHESON HLDGS LTD COMMON STOCK USD.25	179,640	8,714,402	6,355,663
JARIR MARKETING CO COMMON STOCK SAR1.0	46,960	165,111	158,720
JASON FURNITURE HANGZHOU C A COMMON STOCK CNY1.0	3,770	37,068	16,754
JBS SA COMMON STOCK	112,687	444,550	654,684
JCET GROUP CO LTD A COMMON STOCK CNY1.0	21,400	96,429	93,392
JCHX MINING MANAGEMENT CO A COMMON STOCK CNY1.0	4,800	37,705	33,380
JCU CORP COMMON STOCK	3,600	81,505	89,407
JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005	167,750	1,570,772	456,578
JD LOGISTICS INC COMMON STOCK USD.0000025	299,500	476,063	321,466

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Issuer Name	Shares	Book Value	Market Value
JD SPORTS FASHION PLC COMMON STOCK GBP.0025	1,128,783	2,335,928	1,705,138
JD.COM INC ADR ADR USD.00002	341,233	16,665,456	8,817,461
JD.COM INC CLASS A COMMON STOCK USD.00002	948,372	17,934,342	12,547,945
JDE PEET S NV COMMON STOCK	53,280	1,738,480	1,062,113
JERONIMO MARTINS COMMON STOCK EUR1.0	122,160	1,995,180	2,389,382
JFE HOLDINGS INC COMMON STOCK	247,900	4,352,754	3,568,398
JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.0	382,378	483,018	169,956
JIANGSU EASTERN SHENGHONG A COMMON STOCK CNY1.0	64,400	166,073	70,639
JIANGSU EXPRESS CO LTD H COMMON STOCK CNY1.0	244,000	296,615	260,333
JIANGSU HENGLI HYDRAULIC C A COMMON STOCK CNY1.0	11,552	51,772	74,056
JIANGSU HENGRIU PHARMACEUT A COMMON STOCK CNY1.0	573,032	4,667,510	3,033,121
JIANGSU KING S LUCK BREWER A COMMON STOCK CNY1.0	12,500	53,234	79,479
JIANGSU NHWA PHARMACEUTICA A COMMON STOCK CNY1.0	14,900	53,893	48,682
JIANGSU PACIFIC QUARTZ CO A COMMON STOCK CNY1.0	3,900	53,342	15,893
JIANGSU PHOENIX PUBLISH A COMMON STOCK CNY1.0	33,300	50,050	50,229
JIANGSU YANGHE BREWERY A COMMON STOCK CNY1.0	15,000	257,393	166,679
JIANGSU YANGNONG CHEMICAL A COMMON STOCK CNY1.0	5,590	79,326	43,429
JIANGSU YOKE TECHNOLOGY A COMMON STOCK CNY1.0	3,100	25,062	26,840
JIANGSU YUYUE MEDICAL EQU A COMMON STOCK CNY1.0	8,500	31,838	43,985
JIANGSU ZHONGTIAN TECHNOLO A COMMON STOCK CNY1.0	31,100	35,988	67,841
JIANGXI COPPER CO LTD A COMMON STOCK CNY1.0	21,300	65,056	69,417
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0	179,000	297,908	357,202
JINDUICHENG MOLYBDENUM CO A COMMON STOCK CNY1.0	32,900	50,240	47,136
JINHUI SHIPPING + TRANSPORTA COMMON STOCK USD.05	2,973	4,898	1,888
JINKO SOLAR CO LTD A COMMON STOCK CNY1.0	75,127	122,185	73,410
JK HOLDINGS CO LTD COMMON STOCK	3,200	25,013	20,390
JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	293,050	1,281,477	763,856
JOHNSON ELECTRIC HOLDINGS COMMON STOCK HKD.05	196,176	383,359	295,493
JOINCARE PHARMACEUTICAL GR A COMMON STOCK CNY1.0	26,100	50,764	40,123
JOINTOWN PHARMACEUTICAL A COMMON STOCK CNY1.0	82,611	58,136	55,483
JOLLIBEE FOODS CORP COMMON STOCK PHP1.0	63,230	267,139	243,819
JONJEE HIGH TECH INDUSTRIA A COMMON STOCK CNY1.0	7,600	50,098	23,733
JSC KASPI.KZ ADR ADR	67,577	8,521,123	8,718,109
JULIUS BAER GROUP LTD COMMON STOCK CHF.02	180,887	9,174,626	10,105,194
JUMBO SA COMMON STOCK EUR.88	16,169	251,481	465,807
JUNYEAO AIRLINES CO LTD A COMMON STOCK CNY1.0	24,000	52,424	36,300
JUNGFRAUBAHN HOLDING AG REG COMMON STOCK CHF1.5	391	68,479	84,327
JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	226,459	898,210	220,139
JUROKU FINANCIAL GROUP INC COMMON STOCK	9,600	244,891	284,372
KAJIMA CORP COMMON STOCK	183,700	2,222,800	3,176,436
KAKAO CORP COMMON STOCK KRW100.0	46,042	1,474,571	1,359,686
KAKAOBANK CORP COMMON STOCK KRW5000.0	23,312	1,051,729	343,795
KALBE FARMA TBK PT COMMON STOCK IDR10.	3,124,900	344,338	291,021
KAMEI CORP COMMON STOCK	243	2,688	3,580
KANGMEI PHARMACEUTICAL CO RIGHTS	4,556	0	0
KANSAI ELECTRIC POWER CO INC COMMON STOCK	477,200	6,646,455	8,015,631
KANZHUN LTD ADR ADR USD.0001	38,200	914,303	718,542
KAO CORP COMMON STOCK	202,400	8,791,080	8,208,738
KASIKORN BANK PCL FOREIGN FOREIGN SH. THB10.0 A	1,083,306	4,582,624	3,704,746
KAWASAKI KISEN KAISHA LTD COMMON STOCK	176,700	1,321,739	2,570,421
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.0	429,785	18,950,937	24,510,078
KBC GROUP NV COMMON STOCK	404,340	26,998,831	28,557,870
KDDI CORP COMMON STOCK	648,200	14,339,342	17,141,880
KE HOLDINGS INC ADR ADR USD.00002	181,173	4,308,668	2,563,598
KEISEI ELECTRIC RAILWAY CO COMMON STOCK	59,900	1,245,694	1,927,405
KEMAYAN CORP BHD COMMON STOCK	800	1,189	0
KEPPEL LTD COMMON STOCK	632,850	2,036,810	3,021,243
KERING COMMON STOCK EUR4.0	62,224	29,926,147	22,574,092
KERRY GROUP PLC A COMMON STOCK EUR.125	67,963	4,704,448	5,510,299
KERRY LOGISTICS NETWORK LTD COMMON STOCK HKD.5	214,000	411,563	206,122
KESKO OYJ B SHS COMMON STOCK	118,637	3,056,498	2,083,976
KEYENCE CORP COMMON STOCK	122,500	31,537,735	53,726,066
KEYERA CORP COMMON STOCK	115,792	3,208,536	3,206,313

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Issuer Name	Shares	Book Value	Market Value	Retirement Assets
KGHM POLSKA MIEDZ SA COMMON STOCK PLN10.0	19,415	609,735	726,122	
KIA CORP COMMON STOCK KRW5000.0	87,762	5,466,890	8,243,826	
KID ASA COMMON STOCK NOK1.2	6,149	76,689	85,817	
KIKKOMAN CORP COMMON STOCK	303,500	1,827,904	3,515,928	
KIMBERLY CLARK DE MEXICO A COMMON STOCK	235,813	415,432	408,164	
KINDEN CORP COMMON STOCK	27,400	548,991	545,581	
KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD.025	424,000	555,896	397,531	
KINGFISHER PLC COMMON STOCK GBP.157143	828,098	3,149,342	2,604,434	
KINGNET NETWORK CO LTD A COMMON STOCK CNY1.0	27,800	57,788	36,538	
KINGSOFT CORP LTD COMMON STOCK USD.0005	145,400	409,581	419,957	
KINGSPAN GROUP PLC COMMON STOCK EUR.13	248,093	18,924,141	21,138,556	
KINIKSA PHARMACEUTICALS INTE COMMON STOCK USD.000273	150,251	2,267,632	2,805,186	
KINROSS GOLD CORP COMMON STOCK	576,281	3,745,039	4,796,902	
KINTETSU GROUP HOLDINGS CO L COMMON STOCK	77,312	3,103,001	1,683,120	
KIRIN HOLDINGS CO LTD COMMON STOCK	547,600	8,965,588	7,056,912	
KLABIN SA UNIT UNIT	114,801	529,094	443,128	
KLABIN SA COMMON STOCK	1	0	0	
KLABIN SA PREF PREFERENCE	2	0	2	
KLAVENESS COMBINATION CARRIE COMMON STOCK NOK1.0	23,563	226,393	242,988	
KLEPIERRE REIT EUR1.4	94,258	3,241,710	2,523,506	
KNIGHT THERAPEUTICS INC COMMON STOCK	11,100	48,433	45,995	
KNORR BREMSE AG COMMON STOCK	54,280	4,907,932	4,147,850	
KOBE BUSSAN CO LTD COMMON STOCK	65,900	1,652,279	1,468,268	
KOC HOLDING AS COMMON STOCK TRY1.0	109,456	382,459	757,229	
KOITO MANUFACTURING CO LTD COMMON STOCK	85,600	1,559,404	1,180,818	
KOKUSAI ELECTRIC CORP COMMON STOCK	163,900	4,543,628	4,778,634	
KOMATSU LTD COMMON STOCK	458,800	10,094,326	13,322,484	
KOMERCNI BANKA AS COMMON STOCK CZK100.0	12,317	434,185	412,433	
KOMERI CO LTD COMMON STOCK	3,100	80,934	67,354	
KOMORI CORP COMMON STOCK	14,000	126,983	118,190	
KONAMI GROUP CORP COMMON STOCK	48,300	1,935,194	3,477,024	
KONE OYJ B COMMON STOCK	215,068	8,954,373	10,623,710	
KONGSBERG GRUPPEN ASA COMMON STOCK NOK1.25	48,269	2,003,010	3,944,027	
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	554,307	11,923,100	16,390,634	
KONINKLIJKE KPN NV COMMON STOCK EUR.04	3,840,403	13,166,649	14,735,114	
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	351,691	9,051,938	8,891,661	
KONISHI CO LTD COMMON STOCK	2,800	24,783	22,646	
KONOIKE TRANSPORT CO LTD COMMON STOCK	2,800	27,659	41,741	
KOREA AEROSPACE INDUSTRIES COMMON STOCK KRW5000.0	10,848	453,652	417,685	
KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	36,509	1,100,406	519,056	
KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.0	5,208	244,120	264,846	
KOREA ZINC CO LTD COMMON STOCK KRW5000.0	10,550	4,748,296	3,947,149	
KOREAN AIR LINES CO LTD COMMON STOCK KRW5000.0	24,241	509,855	409,447	
KRAFTON INC COMMON STOCK KRW100.0	4,233	1,467,386	865,666	
KRONES AG COMMON STOCK	1,997	151,284	250,841	
KRS CORP COMMON STOCK	3,300	24,855	34,588	
KRUNG THAI BANK PUB CO FOREI FOREIGN SH. THB5.15 A	486,700	267,333	226,788	
KRUNGTHAI CARD PCL NVDR NVDR THB1.0	119,975	163,433	133,224	
KT CORP COMMON STOCK KRW5000.0	6,262	149,209	170,141	
KT+G CORP COMMON STOCK KRW5000.0	15,798	1,290,303	1,012,266	
KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053	346,500	4,107,507	2,048,182	
KUALA LUMPUR KEPONG BHD COMMON STOCK	71,170	418,289	311,383	
KUANG CHI TECHNOLOGIES CO A COMMON STOCK CNY1.0	15,300	42,704	36,534	
KUBOTA CORP COMMON STOCK	506,300	6,682,914	7,081,779	
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	21,118	3,035,041	6,072,659	
KUM YANG CO LTD COMMON STOCK KRW5000.0	5,529	522,846	345,437	
KUMBA IRON ORE LTD COMMON STOCK ZAR.0001	10,060	283,497	242,206	
KUMHO PETROCHEMICAL CO LTD COMMON STOCK KRW5000.0	2,269	208,189	241,488	
KUNLUN ENERGY CO LTD COMMON STOCK HKD.01	638,000	469,537	661,911	
KUNLUN TECH CO LTD A COMMON STOCK CNY1.0	10,900	85,183	48,364	
KURIYAMA HOLDINGS CORP COMMON STOCK	3,100	24,851	23,954	
KUWAIT FINANCE HOUSE COMMON STOCK KWD.0001	1,494,522	3,254,206	3,459,203	
KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	75,603	12,664,898	15,268,142	

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Issuer Name	Shares	Book Value	Market Value	Retirement Assets
KYOCERA CORP COMMON STOCK	559,200	6,860,576	6,436,397	
KYODO PRINTING CO LTD COMMON STOCK	1,800	36,742	43,473	
KYOKUTO SECURITIES COMMON STOCK	7,500	58,092	68,538	
KYOWA KIRIN CO LTD COMMON STOCK	118,286	1,726,796	2,020,333	
L OCCITANE INTERNATIONAL SA COMMON STOCK EUR.03	55,772	105,501	237,164	
L OREAL COMMON STOCK EUR.2	169,468	45,190,967	74,476,320	
L+F CO LTD COMMON STOCK KRW500.0	3,722	706,987	365,846	
LA FRANCAISE DES JEUX SAEM COMMON STOCK	45,574	1,584,481	1,553,238	
LAKSHMI CAP INVESTMENTS LTD	34,353	44,746,404	63,897,509	
LAND SECURITIES GROUP PLC REIT GBP.1066667	306,984	3,689,576	2,404,021	
LARGAN PRECISION CO LTD COMMON STOCK TWD10.0	15,000	1,532,686	1,269,208	
LASERTEC CORP COMMON STOCK	46,200	5,236,648	10,365,274	
LA SONDE INDS INC CLASS A COMMON STOCK	1,200	119,263	135,413	
LATAM AIRLINES GROUP SA COMMON STOCK	26,325,884	257,935	358,105	
LB GROUP CO LTD A COMMON STOCK CNY1.0	28,600	125,541	73,094	
LEG IMMOBILIEN SE COMMON STOCK	31,928	3,818,410	2,609,529	
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	2,597,877	6,667,723	7,454,623	
LEGEND BIOTECH CORP ADR ADR	10,700	545,261	473,903	
LEGRAND SA COMMON STOCK EUR4.0	224,731	16,463,840	22,312,859	
LENOVO GROUP LTD COMMON STOCK	1,210,000	964,813	1,707,893	
LENS TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	36,900	64,868	92,681	
LEON S FURNITURE LTD COMMON STOCK	1,912	31,790	31,984	
LEONARDO SPA COMMON STOCK EUR4.4	922,824	12,612,095	21,442,324	
LEPU MEDICAL TECHNOLOGY A COMMON STOCK CNY1.0	12,900	54,138	26,347	
LG CHEM LTD COMMON STOCK KRW5000.0	24,733	6,645,069	6,207,956	
LG CHEM LTD PREFERENCE PREFERENCE	15,310	2,986,389	2,680,501	
LG CORP COMMON STOCK KRW5000.0	13,994	848,287	819,409	
LG DISPLAY CO LTD COMMON STOCK KRW5000.0	40,799	754,760	339,967	
LG ELECTRONICS INC COMMON STOCK KRW5000.0	15,248	951,464	1,228,480	
LG ENERGY SOLUTION COMMON STOCK KRW500.0	6,947	2,809,079	1,647,799	
LG H+H COMMON STOCK KRW5000.0	1,354	1,110,327	339,853	
LG INNOTEK CO LTD COMMON STOCK KRW5000.0	2,055	265,461	406,073	
LG UPLUS CORP COMMON STOCK KRW5000.0	215,718	2,650,849	1,538,940	
LI AUTO INC ADR ADR USD.0001	9,454	235,844	169,038	
LI AUTO INC CLASS A COMMON STOCK USD.0001	242,800	3,483,716	2,186,239	
LI CYCLE HOLDINGS CORP COMMON STOCK USD.0001	544	31,315	3,552	
LI NING CO LTD COMMON STOCK HKD.1	914,500	6,684,568	1,979,539	
LIAONING PORT CO LTD A COMMON STOCK CNY1.0	317,900	82,294	53,814	
LIECHTENSTEIN LANDES BANK COMMON STOCK CHF5.0	1,294	92,168	102,529	
LIFCO AB B SHS COMMON STOCK SEK.2	101,522	2,653,836	2,789,645	
LIFULL CO LTD COMMON STOCK	35,200	51,997	34,574	
LINGYI ITECH GUANGDONG CO A COMMON STOCK CNY1.0	56,200	83,418	55,070	
LINK REIT REIT	1,120,003	6,785,589	4,353,830	
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.0	300,385	524,808	981,484	
LIVZON PHARMACEUTICAL GROU A COMMON STOCK CNY1.0	10,800	62,702	55,308	
LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	43,332,724	36,145,227	29,984,860	
LOBLAW COMPANIES LTD COMMON STOCK	110,587	6,094,946	12,825,781	
LOCALIZA RENT A CAR COMMON STOCK	987,245	10,791,798	7,465,058	
LOCALIZA RENT A CAR SA RIGHT	9,974	0	16,161	
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	157,333	11,692,813	15,218,545	
LOJAS RENNER S.A. COMMON STOCK	138,637	926,503	311,496	
LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605	286,644	21,296,338	34,060,573	
LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	301,634	680,815	414,160	
LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	74,020	237,747	142,823	
LONSEAL CORP COMMON STOCK	700	16,907	7,215	
ILONZA GROUP AG REG COMMON STOCK CHF1.0	62,416	23,912,223	34,062,771	
LOTTE CHEMICAL CORP COMMON STOCK KRW5000.0	2,616	646,821	217,984	
LOTTE CORP COMMON STOCK KRW200.0	21,462	1,282,711	392,911	
LOTTERY CORP LTD/THE COMMON STOCK	967,005	2,643,375	3,274,279	
LOTUS BAKERIES COMMON STOCK	175	1,388,192	1,806,168	
LPP SA COMMON STOCK PLN2.0	164	370,292	697,195	
LUK FOOK HOLDINGS INTL LTD COMMON STOCK HKD.1	52,000	131,106	110,695	
LUKOIL PJSC COMMON STOCK RUB.025	204,650	10,285	0	

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Issuer Name	Shares	Book Value	Market Value
LUMINE GROUP INC COMMON STOCK	5,787	60,251	156,184
LUNDBERGS AB B SHS COMMON STOCK	32,971	1,219,655	1,631,395
LUNDIN MINING CORP COMMON STOCK	284,720	1,984,859	3,168,989
LUXSHARE PRECISION INDUSTRY A COMMON STOCK CNY1.0	68,050	208,649	368,157
LUZHOU LAOJIAO CO LTD A COMMON STOCK CNY1.0	13,800	186,702	272,522
LVMH MOET HENNESSY LOUIS VUITTON COMMON STOCK EUR.3	151,240	51,564,932	115,668,525
LY CORP COMMON STOCK	1,151,200	4,232,341	2,783,176
M+G PLC COMMON STOCK GBP.05	973,419	2,187,690	2,510,217
M1 KLINIKEN AG COMMON STOCK	3,648	51,887	71,939
M3 INC COMMON STOCK	188,800	2,987,275	1,799,856
MABANEE CO KPSC COMMON STOCK KWD.1	94,554	182,757	256,151
MACQUARIE GROUP LTD COMMON STOCK	202,078	16,255,735	27,624,515
MAGNA INTERNATIONAL INC COMMON STOCK	226,696	10,571,364	9,499,579
MAHINDRA + MAHINDRA SPOON GDR GDR	514,084	7,382,868	17,581,673
MAINSTREET EQUITY CORP COMMON STOCK	400	40,988	48,444
MAKEMYTRIP LTD COMMON STOCK	43,781	1,388,443	3,681,982
MAKINO MILLING MACHINE CO COMMON STOCK	11,300	359,104	474,170
MAKITA CORP COMMON STOCK	105,600	2,779,571	2,870,093
MALAYAN BANKING BHD COMMON STOCK	818,299	1,731,357	1,727,665
MALAYSIA AIRPORTS HLDGS BHD COMMON STOCK	124,213	222,573	260,670
MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	409,275	1,209,168	1,253,056
MAN WAH HOLDINGS LTD COMMON STOCK HKD.4	8,322,400	5,332,318	5,713,562
MANGO EXCELLENT MEDIA CO LTD A COMMON STOCK CNY1.0	15,250	56,504	43,865
MANILA ELECTRIC COMPANY COMMON STOCK PHP10.0	44,710	287,113	279,204
MANITOU BF COMMON STOCK EUR1.0	434	11,772	9,675
MANULIFE FINANCIAL CORP COMMON STOCK	911,643	16,419,908	24,270,950
MARCO POLO MARINE LTD COMMON STOCK	45,223	1,447	1,869
MAREX GROUP PLC COMMON STOCK	23,887	455,436	477,740
MARTINREA INTERNATIONAL INC COMMON STOCK	31,200	296,227	262,214
MARUBENI CORP COMMON STOCK	620,600	4,001,191	11,479,518
MARUI GROUP CO LTD COMMON STOCK	17,100	286,440	241,203
MARUZEN CO LTD COMMON STOCK	2,700	39,901	51,278
MARUZEN SHOWA UNYU CO LTD COMMON STOCK	1,500	32,327	51,100
MASRAF AL RAYAN COMMON STOCK QAR1.0	772,078	986,753	494,715
MATCHING SERVICE JAPAN CO LTD COMMON STOCK	4,800	39,848	31,809
MATSUKIYOCOKOKARA + CO COMMON STOCK	150,300	2,318,558	2,158,355
MAXELL LTD COMMON STOCK	19,100	208,344	211,826
MAXIS BHD COMMON STOCK	372,400	515,553	278,659
MAXSCEND MICROELECTRONICS A COMMON STOCK CNY1.0	4,064	87,832	43,481
MAZDA MOTOR CORP COMMON STOCK	619,200	7,082,440	5,989,526
MBANK SA COMMON STOCK PLN4.0	1,931	210,267	305,978
MBB SE COMMON STOCK	82	8,965	9,105
MCDONALD'S HOLDINGS CO JAPAN COMMON STOCK	37,500	1,300,637	1,477,993
MDA SPACE LTD COMMON STOCK	11,823	131,415	118,027
MEDIATEK INC COMMON STOCK TWD10.0	849,910	8,218,158	36,677,527
MEDIBANK PRIVATE LTD COMMON STOCK	1,180,403	2,323,066	2,940,479
MEDIOBANCA SPA COMMON STOCK NPV	220,605	2,081,288	3,236,775
MEDIPAL HOLDINGS CORP COMMON STOCK	31,100	614,326	473,286
MEG ENERGY CORP COMMON STOCK	190,700	3,154,688	4,079,211
MEGA FINANCIAL HOLDING CO LTD COMMON STOCK TWD10.0	1,720,319	1,500,712	2,142,345
MEGACHIPS CORP COMMON STOCK	15,300	370,807	388,064
MEGMILK SNOW BRAND CO LTD COMMON STOCK	27,600	585,279	446,274
MEIHUA HOLDINGS GROUP CO A COMMON STOCK CNY1.0	42,400	53,629	58,470
MEIJI ELECTRIC INDUSTRIES CO COMMON STOCK	2,500	24,407	28,752
MEIJI HOLDINGS CO LTD COMMON STOCK	101,100	2,831,553	2,180,256
MEITEC GROUP HOLDINGS INC COMMON STOCK	33,000	560,152	668,370
MEITUAN CLASS B COMMON STOCK USD.00001	2,232,350	47,528,923	31,766,540
MELROSE INDUSTRIES PLC COMMON STOCK GBP.07619048	581,002	3,783,249	4,064,415
MENSCH UND MASCHINE SOFTWARE COMMON STOCK	7	515	414
MERCADOLIBRE INC COMMON STOCK USD.001	16,449	12,040,044	27,032,287
MERCEDES BENZ GROUP AG COMMON STOCK NPV	347,504	19,200,295	24,048,294
MERCK KGAA COMMON STOCK	98,448	12,487,424	16,327,934
MERCURY NZ LTD COMMON STOCK	305,376	957,681	1,221,621

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Issuer Name	Shares	Book Value	Market Value
MERDEKA COPPER GOLD TBK PT COMMON STOCK IDR20.0	1,463,892	243,527	212,767
MERIDIAN ENERGY LTD COMMON STOCK	561,092	1,214,612	2,150,560
MERITZ FINANCIAL GROUP INC COMMON STOCK KRW500.0	14,414	423,256	828,295
MESAIEED PETROCHEMICAL HOLDI COMMON STOCK QAR1.0	681,203	460,378	307,954
METALLURGICAL CORP OF CHIN A COMMON STOCK CNY1.0	151,700	78,491	64,722
METRO INC/CN COMMON STOCK	99,666	2,653,349	5,520,288
METROPOLITAN BANK + TRUST COMMON STOCK PHP20.0	251,657	350,417	290,048
METSO CORP COMMON STOCK	269,266	2,892,166	2,852,384
MGI TECH CO LTD A COMMON STOCK CNY1.0	3,087	30,711	20,142
MGM CHINA HOLDINGS LTD COMMON STOCK HKD1.0	130,400	224,668	203,098
MICHELIN (CGDE) COMMON STOCK EUR.5	936,249	27,480,712	36,233,688
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0	101,000	295,397	554,167
MICRONICS JAPAN CO LTD COMMON STOCK	10,800	279,610	449,161
MIDEA GROUP CO LTD A COMMON STOCK CNY1.0	32,500	283,234	288,499
MINEBEA MITSUMI INC COMMON STOCK	156,400	2,206,377	3,203,643
MINERAL RESOURCES LTD COMMON STOCK	75,682	2,637,684	2,725,345
MINISO GROUP HOLDING LTD ADR ADR USD.00001	14,530	265,168	277,087
MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A	246,413	253,384	201,441
MINOR INTERNATIONAL PCL NVDR NVDR THB1.0	208,750	195,670	170,652
MINTH GROUP LTD COMMON STOCK HKD.1	3,630,000	8,737,021	5,644,414
MIRAE ASSET SECURITIES CO LT COMMON STOCK KRW5000.0	26,233	163,568	139,503
MIRVAC GROUP REIT	1,728,726	2,674,140	2,158,971
MISC BHD COMMON STOCK	186,600	310,023	337,007
MITIE GROUP PLC COMMON STOCK GBP.025	21,126	27,285	31,032
MITO SECURITIES CO LTD COMMON STOCK	37,600	85,742	135,338
MITSUBISHI CHEMICAL GROUP CO COMMON STOCK	592,700	3,779,826	3,290,690
MITSUBISHI CORP COMMON STOCK	1,509,600	12,650,601	29,542,589
MITSUBISHI ELECTRIC CORP COMMON STOCK	1,288,800	16,094,598	20,570,645
MITSUBISHI ESTATE CO LTD COMMON STOCK	493,400	8,610,152	7,729,504
MITSUBISHI HC CAPITAL INC COMMON STOCK	349,000	1,826,150	2,304,103
MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	2,401,900	9,585,152	25,727,177
MITSUBISHI KAKOKI KAISHA LTD COMMON STOCK	1,700	28,141	45,338
MITSUBISHI LOGISTICS CORP COMMON STOCK	25,100	652,069	823,872
MITSUBISHI RESEARCH INSTITUT COMMON STOCK	2,900	105,013	89,600
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	6,965,200	43,336,579	74,865,292
MITSUI + CO LTD COMMON STOCK	1,114,400	10,979,145	25,293,264
MITSUI CHEMICALS INC COMMON STOCK	78,400	1,619,790	2,163,969
MITSUI FUDOSAN CO LTD COMMON STOCK	1,591,400	12,249,437	14,527,980
MITSUI OSK LINES LTD COMMON STOCK	150,800	4,029,211	4,516,688
MITSUI SOKO HOLDINGS CO LTD COMMON STOCK	1,000	25,579	29,684
MIXI INC COMMON STOCK	74,800	2,360,444	1,408,952
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	66,206	1,082,826	2,242,484
MIZUHO FINANCIAL GROUP INC COMMON STOCK	1,044,780	21,645,734	21,810,091
MIZUNO CORP COMMON STOCK	4,200	122,190	206,789
MMC NORILSK NICKEL PJSC ADR ADR	9	0	0
MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0	912,100	4,591	0
MMG LTD COMMON STOCK	436,000	213,165	166,416
MMG LTD RIGHT	174,400	0	7,707
MOBILE TELECOMMUNICATIONS CO COMMON STOCK KWD.1	296,501	570,109	430,132
MOBILE TELECOMMUNICATIONS CO COMMON STOCK SAR10.0	35,169	110,025	109,868
MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0	811,896	6,434,348	6,341,179
MONCLER SPA COMMON STOCK NPV	447,081	26,018,389	27,340,828
MONDAY.COM LTD COMMON STOCK	16,053	3,065,532	3,864,920
MONDI PLC COMMON STOCK EUR.2	190,130	4,424,826	3,649,612
MONETA MONEY BANK AS COMMON STOCK CZK20.0	43,355	139,773	189,607
MONOTARO CO LTD COMMON STOCK	102,400	1,355,614	1,203,770
MONTAGE TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	8,608	86,488	67,717
MOONLAKE IMMUNOTHERAPEUTICS COMMON STOCK USD.00001	6,439	388,334	283,123
MORESCO CORP COMMON STOCK	2,300	24,993	19,117
MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05	4,325	100,278	138,594
MORIROKU HOLDINGS CO LTD COMMON STOCK	2,300	31,038	40,950
MOTOR OIL (HELLAS) SA COMMON STOCK EUR.75	18,462	489,933	463,799
MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0	7,827	249,638	252,861

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Issuer Name	Shares	Book Value	Market Value
MOWI ASA COMMON STOCK NOK7.5	200,506	3,754,622	3,346,318
MR DIY GROUP M BHD COMMON STOCK	378,150	190,169	155,508
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	649,200	6,541,493	14,428,012
MSCI SAUDI ARABIA INDEX NL CTF MUTUAL FUND	1,512,692	15,871,330	20,456,132
MTN GROUP LTD COMMON STOCK ZAR.0001	256,560	2,701,001	1,193,440
MTR CORP COMMON STOCK	684,950	2,907,266	2,162,566
MTU AERO ENGINES AG COMMON STOCK	46,430	9,786,135	11,883,016
MUENCHENER RUECKVER AG REG COMMON STOCK	59,103	11,936,564	29,581,493
MULLEN GROUP LTD COMMON STOCK	21,040	229,431	202,043
MULTIPLY GROUP COMMON STOCK	583,461	742,998	325,645
MURATA MANUFACTURING CO LTD COMMON STOCK	1,032,900	17,136,189	21,330,932
MUSASHINO BANK LTD/THE COMMON STOCK	4,100	75,185	83,473
MUYUAN FOODS CO LTD A COMMON STOCK CNY1.0	48,174	240,415	289,069
MYTILINEOS S.A. COMMON STOCK EUR.97	14,819	292,995	553,656
NAHDI MEDICAL CO COMMON STOCK	3,114	111,927	109,400
NAIGAI TRANS LINE LTD COMMON STOCK	6,500	101,437	115,405
NAN YA PLASTICS CORP COMMON STOCK TWD10.0	714,000	1,774,499	1,085,036
NANJING IRON + STEEL CO A COMMON STOCK CNY1.0	82,500	58,572	56,544
NANJING SECURITIES CO LTD A COMMON STOCK CNY1.0	42,000	50,161	44,393
NANYA TECHNOLOGY CORP COMMON STOCK TWD10.0	185,000	378,296	397,469
NARI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	1,087,169	3,479,316	3,734,593
NASPERS LTD N SHS COMMON STOCK ZAR.02	38,691	6,526,137	7,558,560
NATIONAL AUSTRALIA BANK LTD COMMON STOCK	1,343,782	26,573,360	32,514,430
NATIONAL BANK OF CANADA COMMON STOCK	261,485	11,364,339	20,735,731
NATIONAL BANK OF GREECE COMMON STOCK EUR1.0	103,823	506,449	866,144
NATIONAL BANK OF KUWAIT COMMON STOCK KWD.1	1,182,548	2,894,964	3,323,085
NATIONAL GRID PLC COMMON STOCK GBP.1243129	2,080,867	22,909,559	23,216,112
NATIONAL SILICON INDUSTRY A COMMON STOCK CNY1.0	18,418	57,456	35,006
NATURA +CO HOLDING SA COMMON STOCK	4,088,950	12,730,345	11,439,887
NATWEST GROUP PLC COMMON STOCK GBP1.0769	5,032,796	22,251,183	19,836,575
NAURA TECHNOLOGY GROUP CO A COMMON STOCK CNY1.0	5,300	90,263	233,334
NAVER CORP COMMON STOCK KRW100.0	62,944	9,480,086	7,631,931
NAVIGATOR CO SA/THE COMMON STOCK NPV	19,484	77,978	81,147
NCSOFT CORP COMMON STOCK KRW500.0	1,971	652,215	257,597
NEC CORP COMMON STOCK	197,099	8,103,425	16,228,871
NEDBANK GROUP LTD COMMON STOCK ZAR1.0	69,850	1,165,820	980,845
NEMETSCHKE SE COMMON STOCK	49,158	3,848,898	4,839,127
NEOENERGIA SA COMMON STOCK	1,413,900	4,347,544	4,727,043
NEOJAPAN INC COMMON STOCK	7,500	52,500	78,515
NEPI ROCKCASTLE N.V. COMMON STOCK	75,393	630,974	542,408
NESTE OYJ COMMON STOCK	185,350	3,731,462	3,302,539
NESTLE (MALAYSIA) BERHAD COMMON STOCK	10,800	354,615	278,156
NESTLE SA REG COMMON STOCK CHF.1	1,499,269	120,898,624	153,030,217
NET ONE SYSTEMS CO LTD COMMON STOCK	24,000	496,101	439,836
NETEASE INC COMMON STOCK USD.0001	486,200	7,642,666	9,285,091
NETMARBLE CORP COMMON STOCK KRW100.0	3,448	332,934	134,513
NETUREN CO LTD COMMON STOCK	3,900	20,044	26,863
NEURONES COMMON STOCK EUR.4	588	20,508	25,428
NEW CHINA LIFE INSURANCE C A COMMON STOCK CNY1.0	7,800	48,419	32,237
NEW CHINA LIFE INSURANCE C H COMMON STOCK CNY1.0	154,223	639,880	294,326
NEW HOPE LIUHE CO LTD A COMMON STOCK CNY1.0	39,500	95,111	49,687
NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001	223,830	1,082,706	1,711,537
NEWAMSTERDAM PHARMA CO NV COMMON STOCK	35,178	676,016	675,769
NEWMONT CORP CDI CDI	14,958	568,088	634,046
NEXI SPA COMMON STOCK	251,170	3,610,822	1,532,777
NEXON CO LTD COMMON STOCK	147,100	1,832,966	2,720,518
NEXT PLC COMMON STOCK GBP.1	83,654	5,415,855	9,555,297
NH FOODS LTD COMMON STOCK	31,400	1,136,225	938,916
NH INVESTMENT + SECURITIES C COMMON STOCK KRW5000.0	20,446	195,854	188,492
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.03906	663,956	4,380,342	2,817,528
NICE CORP COMMON STOCK	1,000	18,359	12,483
NICE LTD COMMON STOCK ILS1.0	61,424	9,146,575	10,045,478
NICHIHA CORP COMMON STOCK	4,700	117,303	100,071

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Issuer Name	Shares	Book Value	Market Value
NIDEC CORP COMMON STOCK	252,800	10,724,118	11,291,608
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0	602,000	6,621,123	7,237,027
NIHON M+A CENTER HOLDINGS IN COMMON STOCK	305,600	5,208,773	1,579,484
NIHON PARKERIZING CO LTD COMMON STOCK	4,200	30,892	34,125
NIHON TOKUSHU TORYO CO LTD COMMON STOCK	4,000	27,016	30,859
NIHON TRIM CO LTD COMMON STOCK	2,500	44,775	53,696
NIKKON HOLDINGS CO LTD COMMON STOCK	11,100	190,703	251,106
NINESTAR CORP A COMMON STOCK CNY1.0	15,000	80,943	54,541
NINGBO DEYE TECHNOLOGY CO A COMMON STOCK CNY1.0	4,284	52,021	43,830
NINGBO JOYSON ELECTRONIC A COMMON STOCK CNY1.0	18,300	38,390	37,325
NINGBO ORIENT WIRES + CABL A COMMON STOCK CNY1.0	9,100	79,290	61,130
NINGBO SANXING MEDICAL CO A COMMON STOCK CNY1.0	14,000	52,658	67,437
NINGBO SHANSHAN CO LTD A COMMON STOCK CNY1.0	23,700	108,320	26,485
NINGBO TUOPU GROUP CO LTD A COMMON STOCK CNY1.0	10,800	36,160	79,684
NINGXIA BAOFENG ENERGY GRO A COMMON STOCK CNY1.0	63,600	150,239	151,690
NINTENDO CO LTD COMMON STOCK	494,800	14,335,258	26,317,971
NIO INC ADR ADR USD.00025	204,400	3,329,986	850,304
NIPPON BUILDING FUND INC REIT	671	3,441,093	2,348,458
NIPPON CARBIDE INDUSTRIES CO COMMON STOCK	2,400	28,010	29,631
NIPPON EXPRESS HOLDINGS INC COMMON STOCK	32,300	1,789,254	1,488,900
NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	404,900	2,421,461	2,637,916
NIPPON PROLOGIS REIT INC REIT	975	2,090,224	1,521,354
NIPPON SANSO HOLDINGS CORP COMMON STOCK	301,300	5,987,247	8,913,880
NIPPON SHINYAKU CO LTD COMMON STOCK	34,200	1,411,672	692,037
NIPPON STEEL CORP COMMON STOCK	374,000	8,376,902	7,907,336
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	20,704,600	17,723,913	19,538,470
NIPPON TELEVISION HOLDINGS COMMON STOCK	76,400	1,103,738	1,103,540
NIPPON YUSEN KK COMMON STOCK	201,200	2,177,623	5,856,138
NISSAN CHEMICAL CORP COMMON STOCK	54,500	2,116,912	1,726,884
NISSAN MOTOR CO LTD COMMON STOCK	1,721,100	10,666,642	5,840,784
NISSHINBO HOLDINGS INC COMMON STOCK	85,700	672,292	572,452
NISSIN CORP COMMON STOCK	7,400	113,494	219,663
NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	86,400	1,588,018	2,192,495
NITERRA CO LTD COMMON STOCK	224,000	5,159,259	6,503,046
NITORI HOLDINGS CO LTD COMMON STOCK NPV	43,500	4,255,933	4,594,461
NITTA CORP COMMON STOCK	6,900	152,019	175,867
NITTO DENKO CORP COMMON STOCK	63,900	3,550,068	5,048,918
NITTO KOGYO CORP COMMON STOCK	11,500	192,745	250,218
NN GROUP NV COMMON STOCK EUR.12	198,533	8,157,083	9,245,197
NODA CORP COMMON STOCK	3,300	28,770	22,197
NOKIA OYJ COMMON STOCK	2,062,472	13,012,637	7,865,905
NOKIA OYJ COMMON STOCK NPV	253,189	1,889,478	965,347
NOMURA HOLDINGS INC COMMON STOCK	1,666,800	9,762,660	9,553,584
NOMURA REAL ESTATE HOLDINGS COMMON STOCK	140,100	3,516,170	3,510,774
NOMURA REAL ESTATE MASTER FU REIT	1,777	2,557,046	1,576,389
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	163,500	2,354,455	4,595,198
NONGFU SPRING CO LTD H COMMON STOCK CNY.1	312,800	1,844,783	1,484,392
NORDEA BANK ABP COMMON STOCK EUR1.0	1,366,419	12,440,492	16,270,361
NORITAKE CO LTD COMMON STOCK	1,400	40,774	34,682
NORITZ CORP COMMON STOCK	2,200	37,732	24,030
NORSK HYDRO ASA COMMON STOCK NOK1.098	1,628,068	7,817,946	10,168,258
NORTEL NETWORKS CORP	9,400	0	0
NORTH WEST CO INC/THE COMMON STOCK	29,751	851,006	900,999
NORTHAM PLATINUM HOLDINGS LT COMMON STOCK	50,260	722,676	350,389
NORTHERN STAR RESOURCES LTD COMMON STOCK	600,916	5,261,314	5,217,184
NORTHLAND POWER INC COMMON STOCK	109,516	3,560,132	1,882,425
NOVARTIS AG REG COMMON STOCK CHF.49	947,303	60,798,607	101,382,294
NOVARTIS AG SPONSORED ADR ADR	60,342	5,211,099	6,424,009
NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.0	88,000	535,293	1,643,820
NOVATEK PJSC COMMON STOCK RUB.1	133,830	689	0
NOVO NORDISK A/S B COMMON STOCK DKK.1	2,176,077	84,197,252	314,486,941
NOVOLIPETSK STEEL PJSC COMMON STOCK RUB1.0	246,300	1,252	0
NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	162,121	6,609,604	9,927,820

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NS SOLUTIONS CORP COMMON STOCK	44,000	626,793	744,822
NTT DATA GROUP CORP COMMON STOCK	274,100	2,922,858	4,024,768
NUTRIEN LTD COMMON STOCK	297,435	17,276,265	15,139,656
NUVISTA ENERGY LTD COMMON STOCK	63,699	333,529	661,965
OBAYASHI CORP COMMON STOCK	445,100	3,361,885	5,290,509
OBIC BUSINESS CONSULTANTS COMMON STOCK	700	22,597	29,273
OBIC CO LTD COMMON STOCK	28,000	2,338,609	3,610,096
OCEANAGOLD CORP COMMON STOCK	72,700	149,827	166,827
OCI NV COMMON STOCK EUR.02	44,183	1,574,687	1,079,178
ODDITY TECH LTD CL A COMMON STOCK USD.001	28,257	1,064,898	1,109,370
ODONTOPREV S.A. COMMON STOCK	1,666,296	5,022,649	3,407,920
OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0	330,273	275,794	268,635
OFILM GROUP CO LTD A COMMON STOCK CNY1.0	32,100	45,672	34,503
OGAKI KYORITSU BANK LTD/THE COMMON STOCK	21,300	295,517	302,962
OIE SANGYO CO LTD COMMON STOCK	1,800	24,637	24,875
OITA BANK LTD/THE COMMON STOCK	2,500	43,622	55,328
OJI HOLDINGS CORP COMMON STOCK	80,700	427,324	318,466
OKABE CO LTD COMMON STOCK	12,100	62,755	58,371
OKAMURA CORP COMMON STOCK	26,000	265,134	364,478
OKURA INDUSTRIAL CO LTD COMMON STOCK	1,600	33,349	28,179
OLAV THON EIENDOMSSELSKAP AS COMMON STOCK NOK1.0	85	1,570	1,788
OLD MUTUAL LTD COMMON STOCK	727,258	1,080,290	493,468
OLLAMANI SAB UNIT	88,894	166,676	202,674
OLYMPUS CORP COMMON STOCK	697,800	8,791,425	11,250,431
OMRON CORP COMMON STOCK	297,000	13,640,751	10,208,336
OMV AG COMMON STOCK	75,765	3,408,062	3,301,640
ON HOLDING AG CLASS A COMMON STOCK CHF.1	84,700	1,870,926	3,286,360
ONEX CORPORATION COMMON STOCK	49,282	2,557,751	3,350,175
ONO PHARMACEUTICAL CO LTD COMMON STOCK	165,700	2,959,987	2,262,589
OOREDOO QPSC COMMON STOCK QAR1.0	109,393	308,351	306,457
OPAP SA COMMON STOCK EUR.3	28,787	333,755	451,680
OPEN TEXT CORP COMMON STOCK	116,502	3,263,516	3,497,572
OPERADORA DE SITES MEX A 1 COMMON STOCK	175,700	183,029	158,448
OPPEIN HOME GROUP INC A COMMON STOCK CNY1.0	3,380	54,565	24,915
OPTORUN CO LTD COMMON STOCK	12,300	176,911	154,457
ORACLE CORP JAPAN COMMON STOCK	38,700	2,577,869	2,670,459
ORANGE COMMON STOCK EUR4.0	814,121	13,783,296	8,161,688
ORBIA ADVANCE CORP SAB DE CV COMMON STOCK	2,032,782	4,647,577	2,838,146
ORICA LTD COMMON STOCK	398,701	4,756,376	4,758,290
ORIENT OVERSEAS INTL LTD COMMON STOCK USD.1	22,000	680,222	357,020
ORIENT SECURITIES CO LTD A COMMON STOCK CNY1.0	71,680	100,007	74,974
ORIENTAL LAND CO LTD COMMON STOCK	475,200	7,758,290	13,240,373
ORIENTAL PEARL GROUP CO LT A COMMON STOCK CNY1.0	46,700	51,216	39,077
ORIGIN ENERGY LTD COMMON STOCK	754,755	4,439,141	5,474,126
ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0	3,684	290,869	246,760
ORION OYJ CLASS B COMMON STOCK EUR.65	46,817	1,502,936	2,000,021
ORIX CORP COMMON STOCK	768,800	11,536,982	16,976,113
ORKLA ASA COMMON STOCK NOK1.25	312,606	2,467,940	2,546,943
ORLEN SA COMMON STOCK PLN1.25	103,182	1,792,981	1,737,389
ORSTED A/S COMMON STOCK DKK10.0	82,068	4,783,714	4,371,016
OSAKA GAS CO LTD COMMON STOCK	178,900	3,390,038	3,940,338
OSAKI ELECTRIC CO LTD COMMON STOCK	5,700	30,079	24,946
OTP BANK PLC COMMON STOCK HUF100.0	289,586	11,052,841	14,401,256
OTSUKA CORP COMMON STOCK	162,600	2,595,154	3,124,435
OTSUKA HOLDINGS CO LTD COMMON STOCK	182,900	6,775,319	7,697,582
OUTSURANCE GROUP LTD COMMON STOCK ZAR.0001	124,833	244,192	317,347
OVERSEA CHINESE BANKING CORP COMMON STOCK	1,809,174	13,621,344	19,263,148
PACIFIC BASIN SHIPPING LTD COMMON STOCK USD.01	42,259,581	10,835,037	13,315,389
PAGEGROUP PLC COMMON STOCK GBP.01	343,469	1,933,382	1,846,997
PAL GROUP HOLDINGS CO LTD COMMON STOCK	4,400	35,365	49,591
PAN AMERICAN SILVER CORP COMMON STOCK	171,473	4,072,560	3,407,279
PAN PACIFIC INTERNATIONAL HO COMMON STOCK	166,900	1,598,605	3,905,331
PANASONIC HOLDINGS CORP COMMON STOCK	1,019,400	10,794,150	8,346,076

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PANDORA A/S COMMON STOCK DKK.01	83,298	7,906,472	12,581,731
PANGANG GROUP VANADIUM TIT A COMMON STOCK CNY1.0	114,400	61,972	39,361
PARAMOUNT RESOURCES LTD A COMMON STOCK	20,041	434,583	455,201
PARKLAND CORP COMMON STOCK	64,777	2,233,575	1,815,470
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01	17,992	18,247,852	23,105,684
PASON SYSTEMS INC COMMON STOCK	162,293	1,766,997	2,185,888
PCA CORP COMMON STOCK	2,600	24,241	38,258
PDD HOLDINGS INC ADR USD.00002	172,469	19,023,941	22,929,754
PEARSON PLC COMMON STOCK GBP.25	270,693	3,179,479	3,390,348
PEGASUS HAVA TASIMACILIGI AS COMMON STOCK TRY1.0	29,464	162,263	204,824
PEGATRON CORP COMMON STOCK TWD10.0	300,000	598,054	966,355
PEMBINA PIPELINE CORP COMMON STOCK	287,126	9,661,360	10,651,161
PENTA OCEAN CONSTRUCTION CO COMMON STOCK	33,000	192,039	135,808
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0	1,928,622	746,782	662,027
PEOPLE.CN CO LTD A COMMON STOCK CNY1.0	10,000	56,668	27,512
PEPKOR HOLDINGS LTD COMMON STOCK	291,517	406,763	299,020
PERENTI LTD COMMON STOCK	44,455	43,362	29,689
PERNOD RICARD SA COMMON STOCK EUR1.55	180,530	28,185,780	24,514,311
PERSIMMON PLC COMMON STOCK GBP.1	138,744	3,121,146	2,371,222
PERSOL HOLDINGS CO LTD COMMON STOCK	8,100	15,856	11,214
PETROBRAS PETROLEO BRAS COMMON STOCK	564,000	3,509,957	4,100,194
PETROBRAS PETROLEO BRAS PR PREFERENCE	1,956,053	11,877,828	13,399,674
PETROCHINA CO LTD A COMMON STOCK CNY1.0	97,100	69,509	137,912
PETROCHINA CO LTD H COMMON STOCK CNY1.0	2,382,000	1,190,712	2,410,252
PETROLEO BRASIL SP PREF ADR ADR	31,088	433,916	424,040
PETROLEO BRASILEIRO SPON ADR ADR	713,130	8,966,683	10,333,254
PETRONAS CHEMICALS GROUP BHD COMMON STOCK	408,400	726,237	546,265
PETRONAS DAGANGAN BHD COMMON STOCK	160,400	757,774	592,978
PETRONAS GAS BHD COMMON STOCK	104,300	399,927	393,985
PETS AT HOME GROUP PLC COMMON STOCK GBP.01	308,037	1,178,913	1,150,256
PGE SA COMMON STOCK PLN10.25	113,750	347,683	203,106
PHARMAESSENTIA CORP COMMON STOCK TWD10.0	35,000	565,672	604,164
PHARMARON BEIJING CO LTD A COMMON STOCK CNY1.0	11,700	152,638	29,918
PHOENIX GROUP HOLDINGS PLC COMMON STOCK GBP.1	326,271	2,977,699	2,150,869
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	178,967
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0	1,058,770	1,060,506	1,315,428
PICKLES HOLDINGS CO LTD COMMON STOCK	2,200	30,775	16,412
PILBARA MINERALS LTD COMMON STOCK	1,454,314	4,383,730	2,981,780
PING AN BANK CO LTD A COMMON STOCK CNY1.0	183,300	362,806	256,053
PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0	326,772	2,702,182	1,860,060
PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	5,027,500	33,681,177	22,795,489
PIOTECH INC A COMMON STOCK CNY1.0	2,535	57,868	41,904
PIOVAN SPA COMMON STOCK	2,727	34,756	34,926
PIRAEUS FINANCIAL HOLDINGS S COMMON STOCK EUR.93	135,610	497,575	495,028
PKO BANK POLSKI SA COMMON STOCK PLN1.0	127,966	1,162,022	2,002,866
PLAYTECH PLC COMMON STOCK	114,982	756,971	675,871
PLDT INC COMMON STOCK PHP5.0	10,930	408,874	267,986
PLUS500 LTD COMMON STOCK ILS.01	39,734	475,716	1,138,160
POLAR CAPITAL HOLDINGS PLC COMMON STOCK GBP.025	931	6,811	6,614
POLLARD BANKNOTE LTD COMMON STOCK	1,200	32,960	24,555
POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0	107,700	233,238	129,844
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	331,186
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	66,526	3,621,809	3,009,542
POSCO DX CO LTD COMMON STOCK KRW500.0	7,844	348,518	218,538
POSCO FUTURE M CO LTD COMMON STOCK KRW5000.0	4,612	454,094	866,111
POSCO HOLDINGS INC COMMON STOCK KRW5000.0	10,694	2,675,521	2,820,139
POSCO INTERNATIONAL CORP COMMON STOCK KRW5000.0	7,575	171,012	359,902
POSTAL SAVINGS BANK OF CHI A COMMON STOCK CNY1.0	217,300	161,813	151,624

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POSTAL SAVINGS BANK OF CHI H COMMON STOCK CNY1.0	5,550,000	3,406,164	3,255,757
POSTE ITALIANE SPA COMMON STOCK EUR1.0	197,753	1,489,223	2,521,049
POU CHEN COMMON STOCK TWD10.0	272,000	332,936	293,451
POWER + WATER UTILITY CO FOR COMMON STOCK SAR10.0	5,990	98,950	96,917
POWER ASSETS HOLDINGS LTD COMMON STOCK	605,500	4,276,481	3,276,683
POWER CONSTRUCTION CORP OF A COMMON STOCK CNY1.0	136,300	137,412	104,860
POWER CORP OF CANADA COMMON STOCK	248,047	6,158,707	6,892,058
POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	643,881	7,756,694	8,255,028
PPB GROUP BERHAD COMMON STOCK	97,700	335,122	296,155
PR TIMES CORP COMMON STOCK	3,900	53,007	46,259
PRAIRIESKY ROYALTY LTD COMMON STOCK	107,260	1,367,933	2,038,046
PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.0	85,000	738,705	716,598
PRESS METAL ALUMINIUM HOLDIN COMMON STOCK	524,800	460,680	640,773
PRIO SA COMMON STOCK	132,100	673,220	1,040,732
PRO MEDICUS LTD COMMON STOCK	64,392	3,691,936	6,160,782
PROLOGIS PROPERTY MEXICO SA REIT	106,169	445,385	346,281
PROMET BERHAD MYR1.00	246,000	254,600	0
PROMOTORA Y OPERADORA DE INF COMMON STOCK	27,125	253,578	251,083
PROSUS NV COMMON STOCK EUR.05	613,943	21,885,840	21,884,871
PROYA COSMETICS CO LTD A COMMON STOCK CNY1.0	482,608	7,403,720	7,371,909
PRUDENTIAL PLC COMMON STOCK GBP.05	1,660,700	21,898,428	15,080,995
PRYSMIAN SPA COMMON STOCK EUR.1	276,538	8,176,985	17,136,676
PTT EXPLOR + PROD PCL NVDR NVDR THB1.0	47,645	207,031	197,344
PTT EXPLORATION + PROD FOR FOREIGN SH. THB1.0 A	215,835	795,152	893,982
PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A	285,797	591,675	237,531
PTT OIL + RETAIL BUSINE NVDR NVDR THB10.0	396,529	391,765	172,885
PTT PCL NVDR NVDR THB1.0	704,742	728,886	624,133
PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	5,173,235	5,105,745	4,581,515
PUBLIC BANK BERHAD COMMON STOCK	2,158,900	2,274,816	1,839,699
PUBLIC POWER CORP COMMON STOCK EUR2.48	30,891	320,036	372,128
PUBLICIS GROUPE COMMON STOCK EUR.4	255,451	17,041,673	27,208,230
PUMA SE COMMON STOCK	67,109	3,714,946	3,083,386
QANTAS AIRWAYS LTD COMMON STOCK	779,207	3,196,960	3,044,302
QATAR ELECTRICITY + WATER CO COMMON STOCK QAR1.0	52,989	276,157	227,761
QATAR FUEL QSC COMMON STOCK QAR1.0	209,908	996,877	858,426
QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0	599,784	593,016	771,269
QATAR INTERNATIONAL ISLAMIC COMMON STOCK QAR10.0	128,922	371,125	354,084
QATAR ISLAMIC BANK COMMON STOCK QAR1.0	239,556	1,110,533	1,223,769
QATAR NATIONAL BANK COMMON STOCK QAR1.0	676,312	3,375,623	2,713,792
QBE INSURANCE GROUP LTD COMMON STOCK	846,694	7,973,699	9,833,431
QIAGEN N.V. COMMON STOCK EUR.01	255,399	8,856,470	10,525,520
QIFU TECHNOLOGY INC ADR USD.00001	18,300	439,936	361,059
QINGHAI SALT LAKE INDUSTRY A COMMON STOCK CNY1.0	52,000	195,618	124,882
QL RESOURCES BHD COMMON STOCK	144,750	159,263	200,057
QUALITAS CONTROLADORA SAB CV COMMON STOCK NPV	680,335	4,902,797	6,918,131
QUANTA COMPUTER INC COMMON STOCK TWD10.0	1,190,000	7,866,383	11,444,600
QUEBECOR INC CL B COMMON STOCK	69,200	1,625,300	1,460,010
QUIMICA Y MINERA CHIL SP ADR ADR USD1.0	108,371	4,741,898	4,416,118
RADWARE LTD COMMON STOCK ILS.05	109,967	2,661,925	2,005,798
RAIA DROGASIL SA COMMON STOCK	1,303,564	5,927,813	6,026,794
RAIFFEISEN BANK INTERNATIONA COMMON STOCK	302,401	4,616,535	5,256,876
RAKUTEN GROUP INC COMMON STOCK	657,300	4,613,715	3,391,106
RAMELIUS RESOURCES LTD COMMON STOCK	95,866	103,693	122,926
RAMSAY HEALTH CARE LTD COMMON STOCK	77,962	3,141,739	2,471,096
RANDSTAD NV COMMON STOCK EUR.1	75,965	3,632,096	3,446,319
RANGE INTELLIGENT COMPUTI A COMMON STOCK CNY1.0	14,000	52,566	46,146
RASA CORPORATION COMMON STOCK	7,500	78,109	84,577
RATHBONES GROUP PLC COMMON STOCK GBP.05	32,327	799,581	686,524
RATIONAL AG COMMON STOCK	3,637	2,841,920	3,030,661
RB GLOBAL INC COMMON STOCK	80,000	3,932,258	6,100,194
RCKV ROCK CREEK SHILLA FUND SP	6,161	6,497,115	7,142,047
REA GROUP LTD COMMON STOCK	24,947	1,388,794	3,276,524
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.0	73,000	424,395	1,228,612

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RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	498,054	34,722,886	26,959,035
RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125	44,496	1,748,018	2,322,435
RECRUIT HOLDINGS CO LTD COMMON STOCK	1,155,300	34,762,131	61,815,660
REDE D OR SAO LUIZ SA COMMON STOCK	82,200	719,112	402,531
REDEIA CORP SA COMMON STOCK EUR.5	176,051	3,062,641	3,079,302
REECE LTD COMMON STOCK	97,806	1,529,276	1,644,098
REGAL PARTNERS LTD COMMON STOCK	16,556	39,847	35,493
REINET INVESTMENTS SCA COMMON STOCK	18,976	336,448	477,518
REITMANS (CANADA) LTD A COMMON STOCK	16,837	52,898	29,408
RELIANCE INDS SPONS GDR 144A GDR	1,116,399	42,313,182	83,283,365
RELX PLC COMMON STOCK GBP.00144397	1,474,698	28,866,974	67,864,926
REM GRO LTD COMMON STOCK	78,826	1,161,319	587,482
REMY COINTREAU COMMON STOCK EUR1.6	10,027	1,161,872	837,148
RENAULT SA COMMON STOCK EUR3.81	83,390	5,221,234	4,275,617
RENESAS ELECTRONICS CORP COMMON STOCK	1,415,900	18,285,288	26,485,410
RENTOKIL INITIAL PLC COMMON STOCK GBP.01	1,095,938	5,739,382	6,389,348
REPSOL SA COMMON STOCK EUR1.0	532,270	8,629,256	8,405,737
RESONA HOLDINGS INC COMMON STOCK	1,487,600	8,068,067	9,844,276
RESTAURANT BRANDS INTERN COMMON STOCK	142,382	7,545,024	10,030,785
REXEL SA COMMON STOCK EUR5.0	136,712	3,371,709	3,539,951
RHB BANK BHD COMMON STOCK	259,172	341,108	302,711
RHEINMETALL AG COMMON STOCK	19,045	3,967,790	9,709,745
RICHELIEU HARDWARE LTD COMMON STOCK	54,124	1,681,690	1,629,238
RICHTER GEDEON NYRT COMMON STOCK HUF100.0	17,036	373,699	442,906
RICOH CO LTD COMMON STOCK	710,000	6,481,785	6,071,149
RIGHTMOVE PLC COMMON STOCK GBP.001	471,622	1,950,084	3,201,471
RIKEN TECHNOS CORP COMMON STOCK	5,100	24,748	33,702
RIKEN VITAMIN CO LTD COMMON STOCK	9,400	123,738	161,751
RIO PIEDRAS FUND SP CLASS S SERIES 1	33,109	33,162,974	27,169,324
RIO TINTO LTD COMMON STOCK	186,298	10,031,589	14,805,877
RIO TINTO PLC COMMON STOCK GBP.1	676,026	34,303,548	44,445,879
RIO TINTO PLC SPON ADR ADR	99,870	7,295,574	6,584,429
RIOCAN REAL ESTATE INVST TR REIT	60,910	1,266,216	748,271
RISING EUROPE FUND SP AVARON	7,142	7,142,174	9,860,888
RISO KAGAKU CORP COMMON STOCK	2,200	36,452	46,432
RIVERSTONE HOLDINGS LTD COMMON STOCK	76,200	78,068	54,539
RIYAD BANK COMMON STOCK SAR10.0	117,400	811,319	815,191
ROBINSONS RETAIL HOLDINGS IN COMMON STOCK PHP1.0	1,915,590	2,950,151	1,145,582
ROCHE HOLDING AG BR COMMON STOCK CHF1.0	14,023	4,796,937	4,272,755
ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK	456,489	117,613,971	126,746,056
ROCK CREEK FU DAO FUND SPC	5,562	9,166,605	22,082,002
ROCK CREEK JOSEON FUND SP	26,615	28,352,440	30,268,216
ROCK CREEK PERANAKAN FUND SP	17,854	28,610,813	40,137,506
ROCK CREEK RONG SHENG FUND SP	11,750	20,183,159	19,624,783
ROCK CREEK XING LONG FUND	20,656	22,191,437	19,845,367
ROCKCHIP ELECTRONICS CO L A COMMON STOCK CNY1.0	4,300	52,219	35,016
ROCKWOOL A/S B SHS COMMON STOCK DKK10.0	13,247	3,741,785	5,380,130
ROGERS COMMUNICATIONS INC B COMMON STOCK	166,296	6,438,642	6,149,434
ROHM CO LTD COMMON STOCK	156,900	2,502,992	2,097,072
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	4,706,473	10,811,158	27,177,087
RONGSHENG PETROCHEMICAL CO A COMMON STOCK CNY1.0	93,900	140,212	124,837
ROTORK PLC COMMON STOCK GBP.005	279,244	1,049,064	1,188,878
ROYAL BANK OF CANADA COMMON STOCK	724,363	49,892,198	77,102,694
RS TECHNOLOGIES CO LTD COMMON STOCK	3,400	74,134	73,977
RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0	222,254	174,518	298,700
RUMO SA COMMON STOCK	185,678	673,466	692,643
RWE AG COMMON STOCK	276,439	9,069,808	9,465,943
RYANAIR HOLDINGS PLC SP ADR ADR	26,874	2,538,023	3,129,209
RYOHIN KEIKAKU CO LTD COMMON STOCK	11,500	172,907	191,166
S F HOLDING CO LTD A COMMON STOCK CNY1.0	46,500	296,559	228,403
S OIL CORP COMMON STOCK KRW2500.0	11,359	820,304	548,764
SAAB AB B COMMON STOCK	140,331	1,941,312	3,379,011
SABIC AGRI NUTRIENTS CO COMMON STOCK SAR10.0	18,629	556,165	560,121

Public Markets Asset Listing
As of June 30, 2024

Issuer Name	Shares	Book Value	Market Value
SAF HOLLAND SE COMMON STOCK EUR.01	3,432	62,515	68,048
SAFRAN SA COMMON STOCK EUR.2	239,896	24,350,993	50,753,248
SAGAX AB B COMMON STOCK SEK1.75	96,046	3,201,888	2,459,602
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	1,141,215	11,515,855	15,702,802
SAHARA INTERNATIONAL PETROCH COMMON STOCK SAR10.0	28,697	241,762	223,359
SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0	73,200	262,050	139,629
SAILUN GROUP CO LTD A COMMON STOCK CNY1.0	30,400	62,515	58,574
SAINSBURY (J) PLC COMMON STOCK GBP.285714	737,050	2,914,002	2,375,846
SAINT CARE HOLDING CORP COMMON STOCK	4,800	25,932	26,080
SAKAI CHEMICAL INDUSTRY CO COMMON STOCK	2,100	28,262	39,491
SAKATA INX CORP COMMON STOCK	5,500	41,931	61,681
SAL SAUDI LOGISTICS SERVICES COMMON STOCK SAR10.0	1,261	87,625	101,442
SALMAR ASA COMMON STOCK NOK.25	30,985	2,015,653	1,635,461
SAMPO OYJ A SHS COMMON STOCK	329,010	10,875,456	14,139,927
SAMSONITE INTERNATIONAL SA COMMON STOCK USD.01	312,600	828,450	932,907
SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	11,637	6,076,166	6,146,094
SAMSUNG C+T CORP COMMON STOCK KRW100.0	39,301	4,392,137	4,054,299
SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.0	8,360	683,080	959,593
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	3,414,478	146,791,135	202,164,880
SAMSUNG ELECTRONICS PREF PREFERENCE	122,078	4,103,648	5,640,509
SAMSUNG ENGINEERING CO LTD COMMON STOCK KRW5000.0	23,697	397,334	415,752
SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.0	4,523	1,023,807	1,278,203
SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0	98,415	685,191	668,493
SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.0	83,109	5,942,043	5,343,368
SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.0	19,447	4,304,921	5,001,263
SAMSUNG SDS CO LTD COMMON STOCK KRW500.0	6,147	1,001,653	663,153
SAN AI OBBLI CO LTD COMMON STOCK	41,100	429,296	527,100
SAN JU SAN FINANCIAL GROUP I COMMON STOCK	8,000	101,688	106,677
SANAN OPTOELECTRONICS CO L A COMMON STOCK CNY1.0	38,300	104,328	61,777
SANDOZ GROUP AG COMMON STOCK	179,385	3,030,995	6,495,869
SANDS CHINA LTD COMMON STOCK USD.01	1,054,800	3,819,655	2,199,470
SANDSTORM GOLD LTD COMMON STOCK	20,400	109,638	110,919
SANDVIK AB COMMON STOCK SEK1.2	666,710	10,009,302	13,371,721
SANGFOR TECHNOLOGIES INC A COMMON STOCK CNY1.0	3,800	62,829	26,426
SANKYO CO LTD COMMON STOCK	71,000	656,014	770,645
SANLAM LTD COMMON STOCK ZAR.01	266,863	1,398,587	1,182,615
SANOFI ADR ADR	101,213	4,788,139	4,910,855
SANOFI COMMON STOCK EUR2.0	726,323	62,054,512	70,012,626
SANSHA ELECTRIC MANUF CO LTD COMMON STOCK	6,200	59,132	42,204
SANTANDER BANK POLSKA SA COMMON STOCK PLN10.0	4,984	441,429	670,972
SANTOS LTD COMMON STOCK	1,790,613	9,859,665	9,160,296
SANWA HOLDINGS CORP COMMON STOCK	16,500	199,618	301,720
SANY HEAVY INDUSTRY CO LTD A COMMON STOCK CNY1.0	72,400	133,491	164,408
SAP SE COMMON STOCK	512,803	47,307,117	104,159,597
SAPUTO INC COMMON STOCK	110,254	2,604,850	2,475,246
SARTORIUS AG VORZUG PREFERENCE	11,191	2,359,106	2,626,677
SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2	81,012	19,226,216	13,310,219
SASA POLYESTER SANAYI COMMON STOCK TRY1.0	187,024	512,835	250,328
SASOL LTD COMMON STOCK	1,597,712	25,226,458	12,083,463
SATELLITE CHEMICAL CO LTD A COMMON STOCK CNY1.0	35,141	99,130	86,957
SAUDI ARABIAN MINING CO COMMON STOCK SAR10.0	103,194	1,317,046	1,184,162
SAUDI ARABIAN OIL CO COMMON STOCK	735,037	5,771,006	5,427,158
SAUDI ARAMCO BASE OIL CO COMMON STOCK SAR10.0	4,043	151,872	141,606
SAUDI AWWAL BANK COMMON STOCK SAR10.0	80,411	848,287	828,416
SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.0	71,877	1,528,843	1,408,188
SAUDI ELECTRICITY CO COMMON STOCK SAR10.0	66,552	311,967	291,994
SAUDI IND INVESTMENT GROUP COMMON STOCK SAR10.0	29,538	174,369	165,815
SAUDI INVESTMENT BANK/THE COMMON STOCK SAR10.0	48,916	169,484	167,417
SAUDI KAYAN PETROCHEMICAL CO COMMON STOCK SAR10.0	58,699	135,864	126,892
SAUDI RESEARCH + MEDIA GROUP COMMON STOCK SAR10.0	1,620	97,961	89,386
SAUDI TADAWUL GROUP HOLDING COMMON STOCK SAR10.0	3,834	257,303	254,673
SAUDI TELECOM CO COMMON STOCK SAR10.0	159,727	1,576,365	1,596,589
SAVOLA COMMON STOCK SAR10.0	20,897	258,366	260,405

Public Markets Asset Listing
As of June 30, 2024

Issuer Name	Shares	Book Value	Market Value
SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	3,764,952	47,194	0
SBI HOLDINGS INC COMMON STOCK	118,786	2,446,649	3,003,249
SCB X PCL FOREIGN FOREIGN SH. THB10.0 A	3,199,710	11,369,611	8,980,724
SCB X PCL NVDR NVDR THB10.0	42,900	150,121	120,409
SCENTRE GROUP REIT	2,276,016	6,203,434	4,742,517
SCG PACKAGING PCL FOREIGN FOREIGN SH. THB1.0 A	140,200	249,405	128,939
SCG PACKAGING PCL NVDR NVDR THB1.0	21,049	39,403	19,358
SCHAEFFLER AG PREF PREFERENCE	52,623	430,178	303,143
SCHIBSTED ASA CL A COMMON STOCK NOK.5	36,899	948,046	1,092,328
SCHINDLER HOLDING AG REG COMMON STOCK CHF.1	10,141	1,561,137	2,527,915
SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1	34,831	6,978,431	8,752,326
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	318,726	31,605,172	76,619,701
SCHRODERS PLC COMMON STOCK GBP.2	370,030	1,982,089	1,701,692
SCOUT24 SE COMMON STOCK	32,444	2,428,917	2,475,757
SCREEN HOLDINGS CO LTD COMMON STOCK	71,600	6,377,454	6,454,059
SCSK CORP COMMON STOCK	85,300	1,372,798	1,703,773
SDIC CAPITAL CO LTD A COMMON STOCK CNY1.0	47,600	49,335	37,013
SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0	74,800	140,595	187,771
SEA LTD ADR ADR	326,182	38,661,668	23,295,918
SEB SA COMMON STOCK EUR1.0	13,332	1,679,188	1,365,988
SECOM CO LTD COMMON STOCK	101,900	6,624,791	6,016,066
SECURE ENERGY SERVICES INC COMMON STOCK	159,600	1,253,211	1,412,472
SECURITAS AB B SHS COMMON STOCK SEK1.0	213,670	1,958,482	2,122,536
SEEK LTD COMMON STOCK	153,468	1,990,883	2,189,264
SEGA SAMMY HOLDINGS INC COMMON STOCK	70,800	1,058,668	1,051,261
SEGRO PLC REIT GBP.1	550,271	4,355,912	6,247,855
SEIKAGAKU CORP COMMON STOCK	4,200	62,457	22,950
SEIKO EPSON CORP COMMON STOCK	124,400	2,061,473	1,932,585
SEIKOH GIKEN CO LTD COMMON STOCK	2,300	25,044	39,534
SEKISUI CHEMICAL CO LTD COMMON STOCK	165,200	2,017,729	2,286,057
SEKISUI HOUSE LTD COMMON STOCK	264,800	3,795,711	5,865,239
SEKISUI KASEI CO LTD COMMON STOCK	5,900	24,819	17,202
SEMBA CORP COMMON STOCK	2,039	21,175	15,756
SEMCORP INDUSTRIES LTD COMMON STOCK	384,200	1,522,449	1,363,588
SENDAS DISTRIBUIDORA SA ADR	114,035	1,752,487	1,060,526
SENDAS DISTRIBUIDORA SA COMMON STOCK	196,200	654,471	365,240
SENKO GROUP HOLDINGS CO LTD COMMON STOCK	59,900	447,382	419,665
SERCO GROUP PLC COMMON STOCK GBP.02	709,679	1,877,271	1,612,097
SERES GROUP CO L A COMMON STOCK CNY1.0	13,500	49,143	169,297
SERIA CO LTD COMMON STOCK	9,200	160,994	166,888
SEVEN + I HOLDINGS CO LTD COMMON STOCK	1,125,550	14,538,505	13,714,273
SEVEN GROUP HOLDINGS LTD COMMON STOCK	86,772	2,198,697	2,183,582
SEVERFIELD PLC COMMON STOCK GBP.025	1,211	800	1,160
SEVERN TRENT PLC COMMON STOCK GBP.9789	115,493	3,010,896	3,474,672
SEVERSTAL GDR REG S GDR	26,993	3	0
SG HOLDINGS CO LTD COMMON STOCK	136,700	1,888,490	1,259,839
SG MICRO CORP A COMMON STOCK CNY1.0	4,095	42,658	46,653
SGS SA REG COMMON STOCK CHF.04	64,845	5,190,142	5,772,980
SHANDONG GOLD MINING CO LT A COMMON STOCK CNY1.0	35,392	87,691	133,364
SHANDONG GOLD MINING CO LT H COMMON STOCK CNY1.0	118,750	232,968	236,362
SHANDONG HIMILE MECHANICAL A COMMON STOCK CNY1.0	12,000	50,045	63,038
SHANDONG HUALU HENGSHENG A COMMON STOCK CNY1.0	21,310	70,325	78,130
SHANDONG LINGLONG TYRE CO A COMMON STOCK CNY1.0	13,200	32,001	33,372
SHANDONG NANSHAN ALUMINUM A COMMON STOCK CNY1.0	91,400	57,482	47,926
SHANDONG SUN PAPER INDSTR A COMMON STOCK CNY1.0	38,400	75,833	73,724
SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY1.1	408,000	360,485	194,400
SHANGHAI AIKO SOLAR ENERGY A COMMON STOCK CNY1.0	13,020	48,614	16,217
SHANGHAI BAOSIGHT SOFTWARE A COMMON STOCK CNY1.0	21,796	74,801	95,781
SHANGHAI BAOSIGHT SOFTWARE B COMMON STOCK CNY1.0	114,192	288,953	184,877
SHANGHAI BOCHU ELECTRONIC A COMMON STOCK CNY1.0	1,692	43,946	42,975
SHANGHAI CONSTRUCTION GROU A COMMON STOCK CNY1.0	141,300	70,859	41,810
SHANGHAI ELECTRIC GRP CO L A COMMON STOCK CNY1.0	113,900	64,813	58,000
SHANGHAI ELECTRIC POWER CO A COMMON STOCK CNY1.0	36,000	52,025	49,000

Public Markets Asset Listing
As of June 30, 2024

International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
SHANGHAI FOSUN PHARMACEUTICAL A COMMON STOCK CNY1.0	12,700	56,715	38,698
SHANGHAI FOSUN PHARMACEUTICAL H COMMON STOCK CNY1.0	1,690,500	5,207,230	2,862,465
SHANGHAI INTERNATIONAL AIR A COMMON STOCK CNY1.0	14,900	130,450	66,133
SHANGHAI INTERNATIONAL POR A COMMON STOCK CNY1.0	100,500	84,324	79,946
SHANGHAI JINJIANG INTERNAT A COMMON STOCK CNY1.0	8,300	33,206	26,250
SHANGHAI LINGANG HOLDINGS A COMMON STOCK CNY1.0	24,400	51,997	30,592
SHANGHAI M+G STATIONERY IN A COMMON STOCK CNY1.0	13,200	121,275	56,825
SHANGHAI MOONS ELECTRIC C A COMMON STOCK CNY1.0	1,600	14,397	8,859
SHANGHAI PHARMACEUTICALS A COMMON STOCK CNY1.0	13,100	50,650	34,454
SHANGHAI PHARMACEUTICALS H COMMON STOCK CNY1.0	160,300	354,929	241,043
SHANGHAI PUDONG DEVEL BANK A COMMON STOCK CNY1.0	252,903	412,607	286,454
SHANGHAI PUTAILAI NEW ENER A COMMON STOCK CNY1.0	19,836	94,249	38,574
SHANGHAI RAAS BLOOD PRODUC A COMMON STOCK CNY1.0	65,500	72,559	70,494
SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0	107,000	88,256	98,959
SHANGHAI UNITED IMAGING HE A COMMON STOCK CNY1.0	7,512	150,243	113,413
SHANGHAI YUYUAN TOURIST MA A COMMON STOCK CNY1.0	31,200	34,306	22,114
SHANGHAI ZHANGJIANG HIGH A COMMON STOCK CNY1.0	15,500	49,479	39,422
SHANXI COKING COAL ENERGY A COMMON STOCK CNY1.0	276,650	410,086	392,546
SHANXI MEIJIN ENERGY CO LT A COMMON STOCK CNY1.0	55,600	60,233	36,424
SHANXI XINGHUACUN FEN WINE A COMMON STOCK CNY1.0	11,380	141,884	330,278
SHARKNINJA INC COMMON STOCK USD.2	50,004	2,701,606	3,757,801
SHEDÉ SPIRITS CO LTD A COMMON STOCK CNY1.0	3,100	68,438	24,178
SHELL PLC COMMON STOCK EUR.07	3,860,888	107,289,269	138,452,084
SHENERGY COMPANY LIMITED A COMMON STOCK CNY1.0	50,000	50,346	60,762
SHENGYI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	22,300	68,670	64,635
SHENNAN CIRCUITS CO LTD A COMMON STOCK CNY1.0	4,600	48,001	66,961
SHENWAN HONGYUAN GROUP CO A COMMON STOCK CNY1.0	213,800	144,796	126,820
SHENZHEN CAPCHEM TECHNOLOG A COMMON STOCK CNY1.0	10,800	77,008	42,451
SHENZHEN ENERGY GROUP CO LA A COMMON STOCK CNY1.0	20,318	16,265	20,413
SHENZHEN GOODIX TECHNOLOGY A COMMON STOCK CNY1.0	4,800	48,992	45,417
SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0	1,203,594	10,342,690	8,497,653
SHENZHEN KANGTAI BIOLOGICA A COMMON STOCK CNY1.0	9,120	60,738	19,593
SHENZHEN KEDALI INDUSTRY C A COMMON STOCK CNY1.0	1,900	52,579	19,973
SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	157,700	6,216,582	6,313,817
SHENZHEN NEW INDUSTRIES BI A COMMON STOCK CNY1.0	9,100	58,415	84,462
SHENZHEN SALUBRIS PHARM A COMMON STOCK CNY1.0	7,100	29,286	26,021
SHENZHEN TRANSSION HOLDING A COMMON STOCK CNY1.0	10,441	167,822	109,985
SHENZHEN YUTO PACKAGING TE A COMMON STOCK CNY1.0	11,100	50,764	39,093
SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1	504,400	4,546,374	4,939,081
SHIBUYA CORPORATION COMMON STOCK	2,000	31,344	44,386
SHIJIAZHUANG YILING PHARMA A COMMON STOCK CNY1.0	16,940	46,346	35,740
SHIKOKU BANK LTD/THE COMMON STOCK	9,300	63,081	70,476
SHIMADZU CORP COMMON STOCK	102,900	1,798,824	2,574,739
SHIMAMURA CO LTD COMMON STOCK	17,400	862,538	791,145
SHIMANO INC COMMON STOCK	57,000	8,068,427	8,803,711
SHIMIZU BANK LTD/THE COMMON STOCK	2,900	31,423	29,674
SHIN ETSU CHEMICAL CO LTD COMMON STOCK	1,097,750	20,233,282	42,569,716
SHIN KONG FINANCIAL HOLDING COMMON STOCK TWD10.0	1,859,912	538,627	564,140
SHINAGAWA REFRACTORIES CO COMMON STOCK	3,500	35,286	43,190
SHINDENGEN ELECTRIC MFG COMMON STOCK	2,000	47,177	36,815
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.0	670,259	23,649,611	23,445,674
SHINMAYWA INDUSTRIES LTD COMMON STOCK	37,900	343,842	334,329
SHINNIHONSEIYAKU CO LTD COMMON STOCK	4,200	46,309	44,961
SHIONOGI + CO LTD COMMON STOCK	110,200	4,183,852	4,300,170
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK	53,400	896,864	788,419
SHISEIDO CO LTD COMMON STOCK	173,500	6,144,236	4,948,514
SHIZUOKA FINANCIAL GROUP INC COMMON STOCK	201,700	1,745,375	1,935,999
SHOFU INC COMMON STOCK	4,800	75,867	139,649
SHOPIFY INC CLASS A COMMON STOCK	984,632	42,840,094	65,048,567
SHOPRITE HOLDINGS LTD COMMON STOCK ZAR1.134	77,511	1,073,388	1,205,665
SIAM CEMENT PCL NVDR NVDR THB1.0	45,518	596,138	279,080
SIAM CEMENT PUB CO FOR REG FOREIGN SH. THB1.0 A	65,100	940,642	399,142
SIBANYE STILLWATER LTD COMMON STOCK	419,237	1,054,999	452,758

Issuer Name	Shares	Book Value	Market Value	Retirement Assets
SICHUAN CHANGHONG ELECTRIC A COMMON STOCK CNY1.0	55,600	44,859	34,358	
SICHUAN CHUANTOU ENERGY CO A COMMON STOCK CNY1.0	51,900	79,396	133,928	
SICHUAN HEBANG BIOTECHNOL A COMMON STOCK CNY1.0	92,800	49,391	21,073	
SICHUAN KELUN PHARMACEUTIC A COMMON STOCK CNY1.0	19,100	74,991	79,727	
SICHUAN ROAD+BRIDGE GROUP A COMMON STOCK CNY1.0	106,380	121,721	115,515	
SICHUAN SWELLFUN CO LTD A COMMON STOCK CNY1.0	4,600	37,330	23,823	
SIEMENS AG REG COMMON STOCK NPV	371,721	45,679,671	69,208,686	
SIEMENS ENERGY AG COMMON STOCK	262,106	6,332,952	6,828,976	
SIEMENS HEALTHINEERS AG COMMON STOCK	122,489	5,555,883	7,062,737	
SIEYUAN ELECTRIC CO LTD A COMMON STOCK CNY1.0	6,500	55,988	59,847	
SIG GROUP AG COMMON STOCK CHF.01	218,444	4,794,086	3,998,891	
SIKA AG REG COMMON STOCK CHF.01	91,240	14,184,882	26,114,988	
SILERGY CORP COMMON STOCK TWD2.5	48,000	794,516	683,569	
SILICON MOTION TECHNOL ADR ADR USD.01	12,462	1,033,435	1,009,297	
SIME DARBY BERHAD COMMON STOCK	388,819	225,308	215,942	
SIME DARBY PLANTATION BHD COMMON STOCK	273,309	362,650	244,486	
SIMPLEX HOLDINGS INC COMMON STOCK	229,600	4,073,756	4,046,475	
SINFONIA TECHNOLOGY CO LTD COMMON STOCK	8,900	107,170	188,114	
SINGAPORE AIRLINES LTD COMMON STOCK	1,229,875	5,258,367	6,261,677	
SINGAPORE EXCHANGE LTD COMMON STOCK	468,000	2,439,838	3,273,669	
SINGAPORE TECH ENGINEERING COMMON STOCK	679,900	1,782,412	2,172,269	
SINGAPORE TELECOMMUNICATIONS COMMON STOCK	3,596,190	8,131,770	7,297,194	
SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	1,535,000	686,250	524,944	
SINO LAND CO COMMON STOCK	1,662,665	2,380,518	1,714,329	
SINOLINK SECURITIES CO LTD A COMMON STOCK CNY1.0	39,400	48,728	40,940	
SINOMA INTERNATIONAL ENGIN A COMMON STOCK CNY1.0	27,900	51,543	46,308	
SINOMA SCIENCE+TECHNOLOGY A COMMON STOCK CNY1.0	20,800	75,736	36,928	
SINOMINE RESOURCE GROUP CO A COMMON STOCK CNY1.0	7,644	58,790	28,194	
SINOPAC FINANCIAL HOLDINGS COMMON STOCK TWD10.0	1,534,557	592,249	1,201,478	
SINOPHARM GROUP CO H COMMON STOCK CNY1.0	212,000	839,209	563,440	
SINOTRUK HONG KONG LTD COMMON STOCK	104,500	195,731	271,710	
SITC INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	1,995,000	6,881,216	5,417,168	
SITIOS LATINOAMERICA SAB DE COMMON STOCK	96,181	77,907	22,460	
SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0	4,381	547,038	246,660	
SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0	3,345	683,686	127,822	
SK ELECTRONICS LTD COMMON STOCK	1,600	30,595	32,277	
SK HYNIX INC COMMON STOCK KRW5000.0	760,819	62,064,920	130,718,266	
SK IE TECHNOLOGY CO LTD COMMON STOCK KRW1000.0	3,795	442,450	121,583	
SK INC COMMON STOCK KRW200.0	5,321	1,019,429	611,925	
SK INNOVATION CO LTD COMMON STOCK KRW5000.0	10,272	1,421,407	866,385	
SK SQUARE CO LTD COMMON STOCK KRW500.0	384,477	19,017,866	27,931,493	
SK TELECOM CO LTD SPON ADR ADR	117,340	4,630,910	2,455,926	
SK TELECOM COMMON STOCK KRW100.0	227,342	7,779,149	8,505,712	
SKANDINAViska ENSKILDA BAN A COMMON STOCK SEK10.0	1,042,983	10,864,927	15,413,008	
SKANSKA AB B SHS COMMON STOCK	147,783	2,381,737	2,662,556	
SKC CO LTD COMMON STOCK KRW5000.0	2,484	294,852	304,252	
SKF AB B SHARES COMMON STOCK SEK2.5	150,618	2,375,496	3,026,526	
SKY NETWORK TELEVISION LTD COMMON STOCK	28,083	40,942	40,214	
SM INVESTMENTS CORP COMMON STOCK PHP10.0	36,074	528,037	511,175	
SM PRIME HOLDINGS INC COMMON STOCK PHP1.0	1,502,375	982,209	725,438	
SMC CORP COMMON STOCK	25,100	7,413,342	11,911,812	
SMITH + NEPHEW PLC COMMON STOCK USD.2	379,817	4,989,239	4,708,120	
SMITHS GROUP PLC COMMON STOCK GBP.375	155,403	2,452,978	3,349,385	
SMK CORP COMMON STOCK	1,400	25,172	22,698	
SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01	274,000	1,621,402	332,349	
SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001	113,087	4,464,951	5,046,248	
SNAM SPA COMMON STOCK	868,764	3,609,120	3,846,367	
SOC QUIMICA Y MINERA CHILE B PREFERENCE	20,619	1,078,031	830,658	
SOCIETE BIC SA COMMON STOCK EUR3.82	211	12,510	12,438	
SOCIETE GENERALE SA COMMON STOCK EUR1.25	318,242	12,040,556	7,476,386	
SODA NIKKA CO LTD COMMON STOCK	5,300	25,967	37,165	
SODEXO SA COMMON STOCK EUR4.0	37,923	2,294,380	3,414,095	
SODICK CO LTD COMMON STOCK	13,300	111,431	60,026	

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SOFINA COMMON STOCK	6,686	1,809,202	1,527,732
SOFTBANK CORP COMMON STOCK	1,235,900	15,115,953	15,093,408
SOFTBANK GROUP CORP COMMON STOCK	445,700	13,657,196	28,787,909
SOFTCHOICE CORP COMMON STOCK	1,900	24,719	24,299
SOFTCREATE HOLDINGS CORP COMMON STOCK	2,000	24,164	24,630
SOHU.COM LTD ADR ADR	105,445	3,875,104	1,467,794
SOMPO HOLDINGS INC COMMON STOCK	399,700	4,487,078	8,535,183
SONGCHENG PERFORMANCE DEVE A COMMON STOCK CNY1.0	25,320	56,054	27,982
SONIC HEALTHCARE LTD COMMON STOCK	199,540	3,223,667	3,504,812
SONOVA HOLDING AG REG COMMON STOCK CHF.05	22,277	3,047,375	6,881,922
SONY GROUP CORP COMMON STOCK	806,400	45,338,646	68,378,068
SOOCHEW SECURITIES CO LTD A COMMON STOCK CNY1.0	43,810	59,489	35,574
SOUTH32 LTD COMMON STOCK	1,984,319	3,920,309	4,847,896
SPAREBANKEN MORE CAP CERT COMMON STOCK NOK100.0	3,290	23,215	26,110
SPARK NEW ZEALAND LTD COMMON STOCK	785,024	1,920,967	1,989,954
SPIE SA COMMON STOCK EUR.47	9,873	346,398	357,439
SPIN MASTER CORP SUB VTVG SHR COMMON STOCK	74,337	1,745,430	1,531,450
SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	32,006	3,732,100	3,430,903
SPRING AIRLINES CO LTD A COMMON STOCK CNY1.0	7,300	59,046	56,593
SPRIX INC COMMON STOCK	1,100	7,895	5,813
SSE PLC COMMON STOCK GBP.5	796,087	15,921,896	18,008,332
SSP GROUP PLC COMMON STOCK GBP.01085	751,880	2,429,141	1,407,618
STABILUS SE COMMON STOCK EUR.01	11,756	608,875	538,629
STANDARD BANK GROUP LTD COMMON STOCK ZAR.1	203,621	2,510,905	2,350,785
STANDARD CHARTERED PLC COMMON STOCK USD.5	2,309,287	23,296,038	20,901,246
STANTEC INC COMMON STOCK	49,600	3,343,299	4,151,488
STARPOWER SEMICONDUCTOR LT A COMMON STOCK CNY1.0	2,380	101,130	28,205
STATE BANK OF INDI GDR REG S GDR	66,582	4,853,014	6,724,782
STEADFAST GROUP LTD COMMON STOCK	288,973	1,084,264	1,192,682
STELLA JONES INC COMMON STOCK	27,768	1,429,030	1,811,561
STELLANTIS NV COMMON STOCK EUR.01	1,441,988	20,820,144	28,546,871
STEP ENERGY SERVICES LTD COMMON STOCK	8,680	29,210	25,881
STMICROELECTRONICS NV COMMON STOCK EUR1.04	293,237	6,730,366	11,585,818
STOCKLAND REIT NPV	1,039,638	3,184,882	2,895,324
STORA ENSO OYJ R SHS COMMON STOCK EUR1.7	254,940	3,090,113	3,485,075
STRAUMANN HOLDING AG REG COMMON STOCK CHF.01	48,802	3,932,636	6,044,583
STRUCTURE THERAPEUTICS INC ADR USD.0001	53,308	2,155,037	2,093,405
SUBARU CORP COMMON STOCK	1,061,200	21,216,050	22,495,909
SUMBER ALFARIA TRIJAYA TBK P COMMON STOCK IDR10.0	2,899,200	372,378	486,889
SUMCO CORP COMMON STOCK	546,100	9,636,211	7,860,839
SUMITOMO BAKELITE CO LTD COMMON STOCK	24,900	501,858	727,837
SUMITOMO CORP COMMON STOCK	454,500	5,625,518	11,349,786
SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK	310,400	4,059,822	4,828,895
SUMITOMO METAL MINING CO LTD COMMON STOCK	163,400	4,742,682	4,955,024
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	660,500	26,626,813	44,037,439
SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	446,200	8,571,974	10,179,995
SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	123,600	3,229,365	3,627,475
SUMITOMO RIKO COMPANY LTD COMMON STOCK	5,500	27,913	50,740
SUMITOMO RUBBER INDUSTRIES COMMON STOCK	8,700	97,738	86,670
SUMITOMO SEIKA CHEMICALS CO COMMON STOCK	3,200	103,796	105,831
SUN HUNG KAI PROPERTIES COMMON STOCK	629,157	8,299,249	5,443,497
SUN LIFE FINANCIAL INC COMMON STOCK	254,620	8,847,898	12,482,121
SUNCOR ENERGY INC COMMON STOCK	557,496	17,030,248	21,247,061
SUNCORP GROUP LTD COMMON STOCK	551,876	5,080,703	6,416,811
SUNGROW POWER SUPPLY CO LT A COMMON STOCK CNY1.0	18,480	132,268	157,763
SUNNY OPTICAL TECH COMMON STOCK HKD.1	108,500	1,060,937	670,534
SUNRESIN NEW MATERIALS CO A COMMON STOCK CNY1.0	5,550	48,168	31,897
SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	236,400	8,377,544	8,387,012
SUNWODA ELECTRONIC CO LTD A COMMON STOCK CNY1.0	16,200	37,583	33,822
SUPCON TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	6,556	57,070	34,016
SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0	4,703,160	23,602	0
SUZANO SA COMMON STOCK	113,766	1,031,871	1,167,676
SUZHOU DONGSHAN PRECISION A COMMON STOCK CNY1.0	16,900	48,046	48,146

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SUZHOU MAXWELL TECHNOLOGIE A COMMON STOCK CNY1.0	2,560	75,148	42,096
SUZHOU TFC OPTICAL COMMUNI A COMMON STOCK CNY1.0	5,880	48,707	71,553
SUZUKI MOTOR CORP COMMON STOCK	1,049,100	9,513,271	12,071,889
SUZUMO MACHINERY CO LTD COMMON STOCK	200	1,615	1,824
SVENSKA CELLULOSA AB SCA B COMMON STOCK NPV	260,238	3,396,892	3,846,977
SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55	815,224	7,873,042	7,771,040
SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	12,467	3,550,275	2,553,474
SWATCH GROUP AG/THE REG COMMON STOCK CHF.45	21,553	1,305,023	880,253
SWEDBANK AB A SHARES COMMON STOCK NPV	371,202	7,047,441	7,644,724
SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55	85,638	1,724,802	2,293,341
SWIRE PACIFIC LTD CL A COMMON STOCK	317,500	2,644,068	2,805,992
SWIRE PROPERTIES LTD COMMON STOCK	479,219	1,574,950	763,568
SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1	12,932	4,215,037	9,506,876
SWISS PRIME SITE REG COMMON STOCK CHF2.0	33,283	2,837,965	3,155,700
SWISS RE AG COMMON STOCK CHF.1	130,630	10,526,701	16,208,819
SWISSCOM AG REG COMMON STOCK CHF1.0	11,324	5,014,438	6,370,223
SWISSQUOTE GROUP HOLDING REG COMMON STOCK CHF.2	13	1,899	4,103
SYENSQO SA COMMON STOCK	32,470	2,778,404	2,908,214
SYMRISE AG COMMON STOCK	78,727	6,662,841	9,644,143
SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.0	195,050	268,926	439,504
SYSMEX CORP COMMON STOCK	218,700	3,926,782	3,522,639
SYSTEM SUPPORT INC COMMON STOCK	2,300	24,908	27,109
T M G HOLDING COMMON STOCK EGP10.0	144,502	165,488	171,158
T+D HOLDINGS INC COMMON STOCK	211,800	2,963,179	3,697,876
TACHIKAWA CORP COMMON STOCK	2,500	24,939	21,059
TAIHEIYO CEMENT CORP COMMON STOCK	75,300	1,755,761	1,890,224
TAISEI CORP COMMON STOCK	100,926	3,182,568	3,733,748
TAISHIN FINANCIAL HOLDING COMMON STOCK TWD10.0	1,627,609	630,773	945,716
TAIWAN BUSINESS BANK COMMON STOCK TWD10.0	829,152	343,355	465,162
TAIWAN CEMENT COMMON STOCK TWD10.0	935,040	986,853	985,724
TAIWAN COOPERATIVE FINANCIAL COMMON STOCK TWD10.0	1,533,193	795,152	1,228,766
TAIWAN HIGH SPEED RAIL CORP COMMON STOCK TWD10.0	274,000	272,943	256,758
TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0	254,000	884,997	837,754
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	12,078,652	138,487,633	359,662,094
TAIWAN SEMICONDUCTOR SP ADR ADR	133,531	14,293,738	23,209,023
TAKARA + CO LTD COMMON STOCK	5,600	94,781	110,357
TAKASAGO INTERNATIONAL CORP COMMON STOCK	1,100	28,249	26,908
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	685,290	25,760,557	17,773,405
TAL EDUCATION GROUP ADR ADR	66,049	1,083,703	704,743
TALANX AG COMMON STOCK	62,528	4,062,676	4,995,925
TATNEFT PJSC COMMON STOCK RUB1.0	230,886	1,944	0
TAYLOR WIMPEY PLC COMMON STOCK GBP.01	1,521,886	3,366,485	2,734,703
TBEA CO LTD A COMMON STOCK CNY1.0	53,820	39,151	102,736
TBS HOLDINGS INC COMMON STOCK	38,600	599,518	972,799
TC ENERGY CORP COMMON STOCK	449,322	18,884,761	17,029,151
TCL TECHNOLOGY GROUP CORP A COMMON STOCK CNY1.0	126,280	56,555	75,079
TCL ZHONGHUAN RENEWABLE EN A COMMON STOCK CNY1.0	42,000	86,996	50,000
TDK CORP COMMON STOCK	170,300	4,137,350	10,443,923
TEAM INTERNET GROUP PLC COMMON STOCK GBP.001	11,087	26,954	25,199
TEAMVIEWER SE COMMON STOCK	35,769	545,502	401,564
TECHMATRIX CORPORATION COMMON STOCK	3,600	38,623	44,804
TECHNIP ENERGIES NV COMMON STOCK EUR.01	110,668	2,299,866	2,483,662
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	1,720,000	17,416,697	19,651,100
TECK RESOURCES LTD CLS B COMMON STOCK	218,424	5,737,314	10,465,069
TEIKOKU ELECTRIC MFG CO LTD COMMON STOCK	4,500	80,648	70,524
TELE2 AB B SHS COMMON STOCK SEK1.25	244,935	2,653,857	2,467,807
TELECOM ITALIA SPA COMMON STOCK	4,365,408	3,709,310	1,045,673
TELEFONICA BRASIL ADR ADR	231,936	2,910,248	1,904,195
TELEFONICA BRASIL S.A. COMMON STOCK	251,900	2,334,697	2,056,215
TELEFONICA SA COMMON STOCK EUR1.0	1,992,384	18,378,253	8,455,940
TELEKOM MALAYSIA BHD COMMON STOCK	182,427	224,672	261,411
TELENOR ASA COMMON STOCK NOK6.0	272,426	4,019,856	3,113,806
TELEPERFORMANCE COMMON STOCK EUR2.5	29,056	5,326,224	3,062,385

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TELIA CO AB COMMON STOCK SEK3.2	1,020,594	5,076,883	2,739,843
TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0	29,880,700	7,861,037	5,711,548
TELSTRA GROUP LTD COMMON STOCK	1,742,275	5,667,584	4,212,154
TELUS CORP COM (NON CANADIAN)	32,930	391,281	498,396
TELUS CORP COMMON STOCK	183,898	3,377,101	2,783,299
TEMAIRAZU INC COMMON STOCK	1,800	66,206	36,871
TEMENOS AG REG COMMON STOCK CHF5.0	27,993	3,914,013	1,931,411
TENAGA NASIONAL BHD COMMON STOCK	402,900	1,079,922	1,176,886
TENARIS SA COMMON STOCK USD1.0	205,212	3,064,709	3,156,082
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	3,181,500	113,067,739	151,752,261
TENCENT MUSIC ENTERTAINM ADR ADR USD.000083	111,778	1,303,539	1,570,481
TENG LONG FUND SP CLASS B SERIES 1	25,751	26,888,735	23,783,647
TERNA RETE ELETTRICA NAZIONA COMMON STOCK EUR.22	616,420	3,004,100	4,768,560
TERUMO CORP COMMON STOCK	839,700	10,199,351	13,848,838
TESCO PLC COMMON STOCK GBP.0633333	3,083,835	13,051,543	11,928,719
TESSENDERLO GROUP COMMON STOCK	14	606	355
TEVA PHARMACEUTICAL IND LTD COMMON STOCK ILS.1	281,797	5,869,733	4,636,276
TEVA PHARMACEUTICAL SP ADR ADR	422,034	10,585,874	6,858,053
TFI INTERNATIONAL INC COMMON STOCK	48,499	4,308,765	7,040,402
THAI OIL PCL NVDR NVDR THB10.0	298,524	487,246	431,140
THALES SA COMMON STOCK EUR3.0	41,443	3,572,792	6,640,275
THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0	234,798	2,239,849	2,296,910
THE SHANGHAI COMMERCIAL + SA COMMON STOCK TWD10.0	563,414	897,865	799,754
THOMSON REUTERS CORP COMMON STOCK	76,027	4,311,481	12,812,940
THUNDER SOFTWARE TECHNOLOG A COMMON STOCK CNY1.0	3,100	25,050	19,451
TIAN DI SCIENCE + TECHNOLOG A COMMON STOCK CNY1.0	37,300	36,477	35,370
TIANFENG SECURITIES CO LTD A COMMON STOCK CNY1.0	108,700	48,655	32,613
TIANQI LITHIUM CORP A COMMON STOCK CNY1.0	13,700	211,274	56,395
TIANSHAN ALUMINUM GROUP CO A COMMON STOCK CNY1.0	38,700	51,187	43,195
TIM SA ADR ADR	133,599	2,093,684	1,913,138
TIM SA COMMON STOCK	114,937	356,607	328,601
TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005	2,050,000	2,491,417	2,470,797
TIS INC COMMON STOCK	118,600	2,544,289	2,298,861
TISCO FINANCIAL FOREIGN FOREIGN SH. THB10.0 A	1,388,800	4,155,603	3,614,154
TMBTHANACHART BANK PCL FOREIGN SH. THB.95 A	3,616,200	177,853	168,505
TMX GROUP LTD COMMON STOCK	432,428	9,259,721	12,034,098
TOFAS TURK OTOMOBIL FABRIKA COMMON STOCK TRY1.0	19,282	197,148	199,975
TOHO CO LTD COMMON STOCK	47,610	1,214,928	1,392,251
TOKIO MARINE HOLDINGS INC COMMON STOCK	1,222,600	19,916,024	45,640,389
TOKYO ELECTRIC POWER COMPANY COMMON STOCK	667,100	6,985,634	3,592,205
TOKYO ELECTRON LTD COMMON STOCK	259,800	19,282,567	56,365,908
TOKYO GAS CO LTD COMMON STOCK	174,600	3,829,171	3,750,112
TOKYO SEIMITSU CO LTD COMMON STOCK	2,100	98,442	160,509
TOKYO TEKKO CO LTD COMMON STOCK	5,600	140,102	176,849
TOKYU CORP COMMON STOCK	226,000	2,858,693	2,489,569
TONGCHENG TRAVEL HOLDINGS LT COMMON STOCK USD.0005	187,600	373,449	373,403
TONGFU MICROELECTRONIC CO A COMMON STOCK CNY1.0	7,700	25,244	23,727
TONGKUN GROUP CO LTD A COMMON STOCK CNY1.0	4,800	14,585	10,543
TONGLING NONFERROUS METALS A COMMON STOCK CNY1.0	132,400	71,423	65,780
TONGWEI CO LTD A COMMON STOCK CNY1.0	44,400	121,467	116,774
TOPCON CORP COMMON STOCK	11,700	137,483	130,667
TOPPAN HOLDINGS INC COMMON STOCK	110,000	2,009,753	3,031,394
TOPSPORTS INTERNATIONAL HOLD COMMON STOCK HKD.000001	289,000	334,120	153,617
TOPY INDUSTRIES LTD COMMON STOCK	13,100	198,785	202,697
TORAY INDUSTRIES INC COMMON STOCK	599,900	4,101,338	2,839,885
TOREX GOLD RESOURCES INC COMMON STOCK	75,540	1,097,564	1,170,350
TORM PLC A COMMON STOCK USD.01	61,470	2,341,385	2,402,897
TOROMONT INDUSTRIES LTD COMMON STOCK	35,700	2,510,104	3,160,259
TORONTO DOMINION BANK COMMON STOCK	829,166	40,052,909	45,568,227
TOSHIBA TEC CORP COMMON STOCK	3,300	114,620	70,571
TOTAL ENERGY SERVICES INC COMMON STOCK	11,300	73,265	79,773
TOTALENERGIES SE COMMON STOCK EUR2.5	1,338,564	69,783,244	89,419,030
TOTO LTD COMMON STOCK	70,700	2,107,533	1,669,269

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Issuer Name	Shares	Book Value	Market Value
TOTVS SA COMMON STOCK	73,807	391,623	404,351
TOURMALINE OIL CORP COMMON STOCK	146,200	5,397,124	6,629,671
TOWA BANK LTD/THE COMMON STOCK	27,300	121,190	120,496
TOYO KANETSU K K COMMON STOCK	900	25,781	21,960
TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	62,800	812,262	985,764
TOYO SUISAN KAISHA LTD COMMON STOCK	24,900	897,135	1,475,951
TOYOTA INDUSTRIES CORP COMMON STOCK	83,600	4,699,028	7,049,820
TOYOTA MOTOR CORP COMMON STOCK	4,592,800	60,442,398	93,934,552
TOYOTA TSUSHO CORP COMMON STOCK	279,300	2,439,279	5,438,068
TPR CO LTD COMMON STOCK	8,800	86,959	139,774
TRANCOM CO LTD COMMON STOCK	700	35,178	28,503
TRANSURBAN GROUP STAPLED SECURITY	1,354,717	10,619,534	11,218,874
TRATON SE COMMON STOCK	4,721	87,925	154,575
TRAVELSKY TECHNOLOGY LTD H COMMON STOCK CNY1.0	1,924,000	4,366,473	2,257,325
TREASURY WINE ESTATES LTD COMMON STOCK	456,528	3,394,439	3,792,860
TRELLEBORG AB B SHS COMMON STOCK SEK25.0	94,131	3,660,982	3,665,618
TREND MICRO INC COMMON STOCK	121,100	5,055,711	4,916,723
TRINA SOLAR CO LTD A COMMON STOCK CNY1.0	18,710	204,487	43,569
TRIP.COM GROUP LTD ADR ADR USD.01	273,867	11,081,475	12,871,749
TRIP.COM GROUP LTD COMMON STOCK USD.00125	81,725	3,016,794	3,921,175
TRIPLE FLAG PRECIOUS MET COMMON STOCK	5,100	78,770	79,089
TRUE CORP PCL/NEW FOREIGN FOREIGN SH. THB4.0 A	872,592	319,153	208,057
TRUE CORP PCL/NEW NVDR NVDR THB4.0	499,005	111,746	118,981
TRUSCO NAKAYAMA CORP COMMON STOCK	5,100	84,461	78,057
TRUST FIBRA UNO REIT	414,360	667,558	511,676
TRUSTPILOT GROUP PLC COMMON STOCK GBP.0001	156,694	355,135	425,865
TRYG A/S COMMON STOCK DKK5.0	424,832	9,584,260	9,292,551
TSI HOLDINGS CO LTD COMMON STOCK	4,600	13,392	27,624
TSINGTAO BREWERY CO LTD A COMMON STOCK CNY1.0	4,600	32,570	46,069
TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0	598,000	3,221,198	3,990,547
TSUBAKIMOTO CHAIN CO COMMON STOCK	1,900	49,807	73,586
TSUGAMI CORP COMMON STOCK	16,400	159,324	158,433
TSUKADA GLOBAL HOLDINGS INC COMMON STOCK	8,700	24,663	26,285
TSUKUBA BANK LTD COMMON STOCK	39,500	71,572	79,069
TSUMURA + CO COMMON STOCK	39,200	1,003,799	1,000,348
TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0	172,024	588,890	868,424
TURK HAVA YOLLARI AO COMMON STOCK TRY1.0	79,504	239,416	748,757
TURK SISE VE CAM FABRIKALARI COMMON STOCK TRY1.0	202,051	200,955	309,392
TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	136,837	1,115,222	1,037,224
TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0	375,466	1,182,920	1,152,161
TURKIYE IS BANKASI C COMMON STOCK TRY1.0	1,301,052	245,487	629,026
TYK CORP COMMON STOCK	7,500	17,816	20,748
UBS GROUP AG REG COMMON STOCK CHF.1	1,600,535	27,916,205	47,111,229
UCB SA COMMON STOCK	55,390	4,045,257	8,233,823
ULS GROUP INC COMMON STOCK	400	11,266	12,458
ULTRAPAR PARTICIPACOES SA COMMON STOCK	168,810	1,053,827	656,464
ULVAC INC COMMON STOCK	2,000	142,061	130,673
UMICORE COMMON STOCK	91,758	2,552,215	1,379,734
UNI PRESIDENT CHINA HOLDINGS COMMON STOCK HKD.01	2,867,000	1,971,817	2,618,248
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0	723,635	1,435,691	1,813,465
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	50,917	8,460,014	4,012,010
UNICHARM CORP COMMON STOCK	175,300	3,941,549	5,630,829
UNICREDIT SPA COMMON STOCK NPV	1,202,043	26,294,117	44,581,281
UNIGROUP GUOXIN MICROELECT A COMMON STOCK CNY1.0	7,579	60,585	54,865
UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0	16,506,600	3,430,007	3,044,271
UNILEVER PLC COMMON STOCK GBP.00031111	1,191,450	49,889,121	65,444,180
UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.0	1,217,000	6,476,023	6,752,462
UNION TOOL CO COMMON STOCK	1,600	36,917	62,962
UNIPOL GRUPPO SPA COMMON STOCK	88,427	727,641	879,481
UNIPRES CORP COMMON STOCK	8,300	48,119	69,089
UNISPLENDOUR CORP LTD A COMMON STOCK CNY1.0	30,660	92,368	94,309
UNITED INTEGRATED SERVICES COMMON STOCK TWD10.0	746,000	5,416,994	8,416,257
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0	6,136,000	7,717,301	10,535,123

Public Markets Asset Listing
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Issuer Name	Shares	Book Value	Market Value
UNITED OVERSEAS BANK LTD COMMON STOCK	900,473	16,161,196	20,816,690
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	293,774	3,102,391	3,648,979
UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0	359,777	9,943,793	10,711,723
UNIVERSAL ROBINA CORP COMMON STOCK PHP1.0	120,800	337,858	229,196
UNIVERSAL SCIENTIFIC INDUS A COMMON STOCK CNY1.0	25,100	49,563	55,443
UPM KYMMENE OYJ COMMON STOCK	232,447	5,218,121	8,126,463
USS CO LTD COMMON STOCK	267,100	2,254,223	2,247,419
VAISALA OYJ A SHS COMMON STOCK	712	42,378	30,676
VALE SA COMMON STOCK	1,942,639	26,153,247	21,761,110
VALE SA SP ADR ADR	291,184	4,084,594	3,252,525
VALUECOMMERCE CO LTD COMMON STOCK	2,600	32,521	19,056
VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.0	134,000	284,811	534,901
VANQUIS BANKING GROUP PLC COMMON STOCK GBP.2072727	85,394	599,931	54,081
VAT GROUP AG COMMON STOCK CHF.1	11,805	5,399,347	6,692,040
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	432,639	11,348,412	12,945,975
VERBUND AG COMMON STOCK	29,171	1,338,138	2,302,596
VERONA PHARMA PLC ADR ADR	150,333	2,394,860	2,173,815
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	592,205	8,463,954	13,723,816
VIBRA ENERGIA SA COMMON STOCK	149,938	800,238	564,179
VICINITY CENTRES REIT	1,695,243	2,811,583	2,094,511
VICTORIA GOLD CORP COMMON STOCK	37,922	209,037	29,376
VICTORIAN PLUMBING PLC COMMON STOCK GBP.1	23,950	25,612	28,095
VINCI SA COMMON STOCK EUR2.5	260,222	20,566,969	27,437,499
VIPSHOP HOLDINGS LTD ADR ADR USD.0001	54,285	568,720	706,791
VIRBAC SA COMMON STOCK EUR1.25	18	6,386	6,299
VISCOFAN SA COMMON STOCK	304	20,979	20,037
VISCOFAN SA COMMON STOCK EUR.7	11,569	243,069	762,544
VITALHUB CORP COMMON STOCK	4,200	18,907	22,775
VIVA ENERGY GROUP LTD COMMON STOCK	1,781,641	4,131,899	3,748,088
VIVENDI COMMON STOCK EUR5.5	315,211	7,329,537	3,295,845
VODACOM GROUP LTD COMMON STOCK	97,795	1,016,022	522,234
VODAFONE GROUP PLC COMMON STOCK USD.2095238	10,063,976	29,526,921	8,874,774
VOESTALPINE AG COMMON STOCK	47,542	1,518,324	1,285,039
VOLKSWAGEN AG COMMON STOCK	12,557	2,006,404	1,508,639
VOLKSWAGEN AG PREF PREFERENCE	90,157	11,207,612	10,184,360
VOLTTRONIC POWER TECHNOLOGY COMMON STOCK TWD10.0	10,000	561,607	593,376
VOLVO AB A SHS COMMON STOCK SEK1.26	87,729	2,231,107	2,289,692
VOLVO AB B SHS COMMON STOCK SEK1.26	1,196,028	21,040,121	30,617,287
VOLVO CAR AB B COMMON STOCK SEK.02	322,420	2,276,775	998,144
VONOVIA SE COMMON STOCK	456,199	19,554,248	12,981,131
VTB BANK PJSC COMMON STOCK RUB.01	432,006,000	10,844	5
VTECH HOLDINGS LTD COMMON STOCK USD.05	16,600	126,017	124,169
WACOM CO LTD COMMON STOCK	13,300	55,917	62,424
WALMART DE MEXICO SAB DE CV COMMON STOCK	4,944,173	17,289,925	16,834,334
WALSIN LIHWA CORP COMMON STOCK TWD10.0	402,158	620,028	440,072
WALVAX BIOTECHNOLOGY CO A COMMON STOCK CNY1.0	13,000	53,931	20,360
WAN HAI LINES LTD COMMON STOCK TWD10.0	108,100	466,111	295,229
WANDA FILM HOLDING CO LTD A COMMON STOCK CNY1.0	26,900	46,316	44,759
WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0	28,200	216,393	313,823
WANT WANT CHINA HOLDINGS LTD COMMON STOCK USD.02	829,000	656,819	501,176
WAREHOUSES DE PAUW SCA REIT	78,356	2,722,333	2,124,645
WARTSILA OYJ ABP COMMON STOCK	388,897	4,789,515	7,502,410
WASTE CONNECTIONS INC COMMON STOCK	46,338	7,711,395	8,125,832
WEG SA COMMON STOCK	2,836,705	18,874,676	21,546,793
WEIBO CORP CLASS A COMMON STOCK USD.00025	34,000	1,202,190	265,210
WEIBO CORP SPON ADR ADR USD.00025	29,338	1,646,543	225,316
WEICHAI POWER CO LTD A COMMON STOCK CNY1.0	52,500	151,430	117,340
WEICHAI POWER CO LTD H COMMON STOCK CNY1.0	7,911,400	10,526,159	15,139,011
WEIHAI GUANGWEI COMPOSITES A COMMON STOCK CNY1.0	11,840	66,524	40,460
WEIR GROUP PLC/THE COMMON STOCK GBP.125	22,786	590,011	571,467
WENS FOODSTUFFS GROUP CO L A COMMON STOCK CNY1.0	58,340	266,004	159,137
WESDOME GOLD MINES LTD COMMON STOCK	17,200	137,986	138,520
WESFARMERS LTD COMMON STOCK	491,465	11,853,763	21,393,702

Issuer Name	Shares	Book Value	Market Value	Retirement Assets
WEST FRASER TIMBER CO LTD COMMON STOCK	24,700	2,052,264	1,896,612	
WEST JAPAN RAILWAY CO COMMON STOCK	190,800	4,911,849	3,552,443	
WESTERN MINING CO A COMMON STOCK CNY1.0	34,900	62,993	86,217	
WESTERN SECURITIES CO LTD A COMMON STOCK CNY1.0	38,100	49,104	32,458	
WESTERN SUPERCONDUCTING TE A COMMON STOCK CNY1.0	5,686	55,917	29,987	
WESTON (GEORGE) LTD COMMON STOCK	74,566	8,490,090	10,723,750	
WESTPAC BANKING CORP COMMON STOCK	1,504,249	29,609,259	27,355,608	
WH GROUP LTD COMMON STOCK USD.0001	24,041,983	14,758,095	15,828,034	
WH SMITH PLC COMMON STOCK GBP.22	51,246	720,728	733,310	
WHARF HOLDINGS LTD COMMON STOCK	461,000	1,199,740	1,296,072	
WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	713,900	3,248,672	1,892,785	
WHEATON PRECIOUS METALS CORP COMMON STOCK	211,408	5,434,906	11,082,176	
WHITBREAD PLC COMMON STOCK GBP.767974	187,534	7,252,209	7,052,583	
WIENERBERGER AG COMMON STOCK	87,913	2,150,753	2,917,076	
WILL SEMICONDUCTOR CO LTD A COMMON STOCK CNY1.0	9,585	119,114	131,084	
WILMAR INTERNATIONAL LTD COMMON STOCK	6,125,800	15,950,566	14,012,160	
WINBOND ELECTRONICS CORP COMMON STOCK TWD10.0	452,487	377,996	358,458	
WINGTECH TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	9,500	129,932	36,935	
WINPAK LTD COMMON STOCK	27,520	828,342	897,992	
WINTIME ENERGY GROUP CO L A COMMON STOCK CNY1.0	227,300	47,887	36,913	
WISE PLC A COMMON STOCK GBP.01	262,515	1,898,219	2,261,524	
WISETECH GLOBAL LTD COMMON STOCK	72,405	1,753,700	4,850,075	
WISTRON CORP COMMON STOCK TWD10.0	391,000	880,753	1,277,561	
WIWYNN CORP COMMON STOCK TWD10.0	91,000	5,898,497	7,419,355	
WIX.COM LTD COMMON STOCK ILS.01	41,534	3,809,581	6,606,813	
WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	174,975	4,758,709	4,945,715	
WOLTERS KLUWER COMMON STOCK EUR.12	192,780	12,936,033	31,983,546	
WONIK IPS CO LTD COMMON STOCK KRW500.0	243,119	6,087,549	6,146,416	
WOODSIDE ENERGY GROUP LTD COMMON STOCK	822,334	18,568,781	15,492,815	
WOOLWORTHS GROUP LTD COMMON STOCK	535,191	11,152,681	12,077,471	
WOOLWORTHS HOLDINGS LTD COMMON STOCK	139,453	637,338	471,819	
WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0	92,191	913,457	983,862	
WOWOW INC COMMON STOCK	3,700	34,781	25,739	
WPG HOLDINGS LTD COMMON STOCK TWD10.0	229,880	312,707	636,322	
WPP PLC COMMON STOCK GBP.1	549,097	7,737,173	5,028,156	
WSP GLOBAL INC COMMON STOCK	61,746	4,871,362	9,612,855	
WUCHAN ZHONGDA GROUP CO L A COMMON STOCK CNY1.0	60,200	50,711	35,957	
WUHAN GUIDE INFRARED CO LT A COMMON STOCK CNY1.0	40,843	26,281	33,108	
WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	422,036	7,668,288	7,436,983	
WUS PRINTED CIRCUIT KUNSHA A COMMON STOCK CNY1.0	21,230	57,810	106,646	
WUTAI FUND SP CLASS V SERIES 1	7,919	6,781,917	5,370,857	
WUXI APPTEC CO LTD A COMMON STOCK CNY1.0	22,464	159,669	121,161	
WUXI APPTEC CO LTD H COMMON STOCK CNY1.0	54,300	852,856	203,084	
WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001	568,000	3,348,163	839,552	
XCMG CONSTRUCTION MACHIN A COMMON STOCK CNY1.0	106,400	77,530	104,701	
XEBIO HOLDINGS CO LTD COMMON STOCK	4,600	31,101	34,058	
XERO LTD COMMON STOCK	78,127	7,104,755	7,116,960	
XIAMEN C + D INC A COMMON STOCK CNY1.0	43,200	49,577	53,093	
XIAMEN FARATRONIC CO LTD A COMMON STOCK CNY1.0	1,600	64,976	16,775	
XIAMEN TUNGSTEN CO LTD A COMMON STOCK CNY1.0	22,200	64,557	52,704	
XIAOMI CORP CLASS B COMMON STOCK USD.0000025	2,284,000	4,144,880	4,821,108	
XINJIANG DAQO NEW ENERGY C A COMMON STOCK CNY1.0	15,514	81,223	43,535	
XINYI SOLAR HOLDINGS LTD COMMON STOCK HKD.1	6,204,524	9,076,836	3,123,163	
XPENG INC CLASS A SHARES COMMON STOCK USD.00001	180,300	2,583,461	682,412	
YADEA GROUP HOLDINGS LTD COMMON STOCK USD.00001	184,000	328,268	232,610	
YAGEO CORPORATION COMMON STOCK TWD10.0	49,894	807,489	1,122,717	
YAKULT HONSHA CO LTD COMMON STOCK	112,400	2,763,514	2,009,938	
YAMABIKO CORP COMMON STOCK	3,700	30,841	52,489	
YAMAGATA BANK LTD/THE COMMON STOCK	5,300	40,417	39,999	
YAMAHA MOTOR CO LTD COMMON STOCK	388,982	2,324,655	3,600,610	
YAMAICHI ELECTRONICS CO LTD COMMON STOCK	4,200	94,135	86,945	
YAMANASHI CHUO BANK LTD/THE COMMON STOCK	5,500	68,402	71,870	
YAMATO HOLDINGS CO LTD COMMON STOCK	120,700	2,166,728	1,326,980	

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Issuer Name	Shares	Book Value	Market Value
YANBU NATIONAL PETROCHEMICAL COMMON STOCK SAR10.0	22,012	221,253	215,039
YANG MING MARINE TRANSPORT COMMON STOCK TWD10.0	271,000	1,035,649	623,171
YANGZIJIANG SHIPBUILDING COMMON STOCK	2,631,800	3,098,146	4,777,147
YANTAI JEREH OILFIELD A COMMON STOCK CNY1.0	68,200	311,826	329,265
YAPI VE KREDI BANKASI COMMON STOCK TRY1.0	507,706	324,462	523,448
YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	71,918	2,402,433	2,077,669
YASKAWA ELECTRIC CORP COMMON STOCK	159,200	3,939,371	5,717,384
YEALINK NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	14,630	90,734	74,035
YIFENG PHARMACY CHAIN CO L A COMMON STOCK CNY1.0	11,312	41,479	38,220
YIHAI KERRY ARAWANA HOLDIN A COMMON STOCK CNY1.0	15,700	176,763	59,096
YINTAI GOLD CO LTD A COMMON STOCK CNY1.0	31,080	51,948	69,679
YOKOGAWA ELECTRIC CORP COMMON STOCK	99,200	1,391,521	2,398,906
YONGXING SPECIAL MATERIALS A COMMON STOCK CNY1.0	4,810	83,555	23,686
YONYOU NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	29,908	83,762	41,161
YOROZU CORP COMMON STOCK	8,800	49,384	62,693
YOSSIX HOLDINGS CO LTD COMMON STOCK	2,300	36,229	42,537
YOUNGOR FASHION CO LTD COMMON STOCK CNY1.0	59,000	62,308	57,814
YTL CORP BHD COMMON STOCK	503,900	285,480	368,512
YTL POWER INTERNATIONAL BHD COMMON STOCK	379,500	317,510	387,746
YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0	26,800	75,305	57,723
YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,540,441	764,132	1,521,851
YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25	3,243,500	5,475,786	6,273,132
YUHAN CORP COMMON STOCK KRW1000.0	8,236	233,424	484,048
YUM CHINA HOLDINGS INC COMMON STOCK USD.01	259,965	10,777,111	8,028,593
YUNDA HOLDING CO LTD A COMMON STOCK CNY1.0	33,014	106,663	35,167
YUNNAN ALUMINIUM CO LTD A COMMON STOCK CNY1.0	32,200	68,877	59,870
YUNNAN BAIYAO GROUP CO LTD A COMMON STOCK CNY1.0	18,980	158,211	133,611
YUNNAN BOTANEE BIO TECHNOL A COMMON STOCK CNY1.0	2,800	79,738	18,620
YUNNAN CHIHONG ZINC + GERM A COMMON STOCK CNY1.0	72,600	52,359	53,356
YUNNAN ENERGY NEW MATERIAL A COMMON STOCK CNY1.0	8,200	112,810	35,718
YUNNAN TIN CO LTD A COMMON STOCK CNY1.0	9,800	32,532	20,892
YUNNAN YUNTIANHUA CO A COMMON STOCK CNY1.0	17,500	51,823	46,772
YUSHIN PRECISION EQUIPMENT COMMON STOCK	2,800	19,371	13,124
YUSHIRO CHEMICAL INDUSTRY CO COMMON STOCK	2,417	34,045	27,527
YUTONG BUS CO LTD A COMMON STOCK CNY1.0	29,200	50,008	103,682
ZALANDO SE COMMON STOCK	97,267	5,540,521	2,281,944
ZAMBEZI FUND SP CLASS U SERIES 1	5,206	6,498,678	7,478,627
ZANGGE MINING CO LTD A COMMON STOCK CNY1.0	22,600	95,353	74,866
ZEHNDER GROUP AG RG COMMON STOCK CHF.05	603	55,838	35,431
ZENSHO HOLDINGS CO LTD COMMON STOCK	42,300	1,974,284	1,617,214
ZHANGZHOU PIENTZEHUANG PHA A COMMON STOCK CNY1.0	5,100	106,828	145,411
ZHAOJIN MINING INDUSTRY H COMMON STOCK CNY1.0	225,500	228,962	378,365
ZHEJIANG CENTURY HUATONG A COMMON STOCK CNY1.0	76,440	120,258	36,084
ZHEJIANG CHINA COMMODITIES A COMMON STOCK CNY1.0	34,500	28,067	35,231
ZHEJIANG CHINT ELECTRICS A COMMON STOCK CNY1.0	25,000	78,896	65,579
ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0	36,600	93,416	77,874
ZHEJIANG DINGLI MACHINERY A COMMON STOCK CNY1.0	4,220	28,580	35,091
ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1.0	380,520	297,764	256,851
ZHEJIANG HUAHAI PHARMACEUT A COMMON STOCK CNY1.0	14,320	32,522	33,602
ZHEJIANG HUAYOU COBALT CO A COMMON STOCK CNY1.0	16,847	125,059	51,310
ZHEJIANG JINGSHENG MECHANI A COMMON STOCK CNY1.0	13,300	74,702	52,588
ZHEJIANG JUHUA CO A COMMON STOCK CNY1.0	32,100	61,894	106,602
ZHEJIANG LEAPMOTOR TECHNOLOG COMMON STOCK CNY1.0	74,700	384,021	256,418
ZHEJIANG LONGSHENG GROUP C A COMMON STOCK CNY1.0	6,861,300	9,721,218	8,111,500
ZHEJIANG NHU CO LTD A COMMON STOCK CNY1.0	27,504	59,707	72,677
ZHEJIANG SANHUA INTELLIGEN A COMMON STOCK CNY1.0	15,100	55,073	39,651
ZHEJIANG SUPOR CO LTD A COMMON STOCK CNY1.0	5,600	57,843	38,612
ZHEJIANG WANFENG AUTO A COMMON STOCK CNY1.0	19,600	40,565	35,715
ZHEJIANG WEIMING ENVIRONME A COMMON STOCK CNY1.0	14,950	59,445	42,344
ZHEJIANG WEIXING NEW BUILD A COMMON STOCK CNY1.0	11,300	19,439	23,981
ZHEJIANG ZHENENG ELECTRIC A COMMON STOCK CNY1.0	80,000	58,453	78,282
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.0	96,000	295,267	383,213
ZHESHANG SECURITIES CO LTD A COMMON STOCK CNY1.0	29,300	49,932	43,228

Public Markets Asset Listing
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International Equity	Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
ZHONG HUA FUND SP	1,600	1,600,000	1,428,409
ZHONGJI INNOLIGHT CO LTD A COMMON STOCK CNY1.0	9,940	34,813	188,621
ZHONGJIN GOLD CORP A COMMON STOCK CNY1.0	42,400	65,872	86,363
ZHONGSHENG GROUP HOLDINGS COMMON STOCK HKD.0001	5,279,500	10,005,952	7,722,403
ZHONGTAI SECURITIES CO LTD A COMMON STOCK CNY1.0	45,000	70,532	35,115
ZHOUG HUA FUND SP CITCO	13,000	13,000,000	11,605,820
ZHUZHOU CRRC TIMES ELECTRI A COMMON STOCK CNY1.0	6,009	50,783	40,837
ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0	74,800	371,226	295,084
ZIGEXN CO LTD COMMON STOCK	13,900	69,433	51,674
ZIJIN MINING GROUP CO LTD A COMMON STOCK CNY.1	169,300	235,718	409,384
ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1	838,000	395,783	1,768,865
ZOOLION HEAVY INDUSTRY S A COMMON STOCK CNY1.0	82,200	64,915	86,883
ZOZO INC COMMON STOCK	196,100	4,199,441	4,910,424
ZTE CORP A COMMON STOCK CNY1.0	27,700	131,810	106,629
ZTE CORP H COMMON STOCK CNY1.0	131,000	243,111	289,940
ZTO EXPRESS CAYMAN INC ADR ADR USD.0001	489,587	10,174,256	10,158,930
ZUKEN INC COMMON STOCK	11,600	175,153	304,675
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	63,386	19,126,391	33,795,051

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
Total Fixed Income and Short Term Securities		326,202,902,997	22,501,068,896	21,138,923,353
1011778 BC / NEW RED FIN SECURED 144A 01/28 4.375%		883,000	885,869	832,823
1011778 BC / NEW RED FIN SECURED 144A 10/30 4%		1,618,000	1,562,254	1,424,326
1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875%		903,000	902,969	845,745
1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5%		228,000	225,074	207,001
1011778 BC / NEW RED FIN SR SECURED 144A 06/29 6.125		2,545,000	2,545,000	2,554,225
180 MEDICAL INC COMPANY GUAR 144A 10/29 3.875%		95,000	95,000	85,979
1988 CLO LTD. MUZ88 2024 5A A1 144A		2,025,000	2,025,000	2,025,000
280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A		1,675,000	1,676,580	1,622,407
522 FUNDING CLO LTD MORGN 2017 1A AR 144A		9,900,000	9,900,000	9,924,453
522 FUNDING CLO LTD MORGN 2019 4A CR 144A		625,000	625,000	625,531
522 FUNDING CLO LTD MORGN 2019 4A DR 144A		1,000,000	1,000,000	1,005,113
522 FUNDING CLO LTD MORGN 2020 6A A1R 144A		1,710,000	1,710,000	1,714,153
A+D MORTGAGE TRUST ADMT 2023 NQM5 A1 144A		205,920	205,912	208,602
A2A SPA SUBORDINATED REGS 12/99 VAR		100,000	108,218	106,237
AAR ESCROW ISSUER LLC COMPANY GUAR 144A 03/29 6.75		50,000	50,000	50,969
AB BSL CLO 4 LTD ABBSL 2023 4A A 144A		870,000	870,779	876,959
ABB FINANCE BV COMPANY GUAR REGS 01/34 3.375		130,000	141,897	137,693
ABBOTT LABORATORIES SR UNSECURED 11/36 4.75%		110,000	109,514	106,789
ABBVIE INC SR UNSECURED 03/25 3.8%		13,660,000	13,534,495	13,491,492
ABBVIE INC SR UNSECURED 03/29 4.8		5,236,000	5,239,062	5,215,761
ABBVIE INC SR UNSECURED 03/31 4.95		4,465,000	4,463,228	4,453,386
ABBVIE INC SR UNSECURED 03/34 5.05		1,920,000	1,928,646	1,914,384
ABBVIE INC SR UNSECURED 03/35 4.55%		290,000	345,676	275,082
ABBVIE INC SR UNSECURED 03/54 5.4		550,000	549,447	543,850
ABBVIE INC SR UNSECURED 03/64 5.5		1,885,000	1,882,979	1,860,840
ABBVIE INC SR UNSECURED 05/25 3.6%		13,384,000	13,226,856	13,167,504
ABBVIE INC SR UNSECURED 05/26 3.2%		2,260,000	2,259,966	2,182,256
ABBVIE INC SR UNSECURED 05/35 4.5%		1,891,000	1,965,502	1,783,703
ABBVIE INC SR UNSECURED 05/46 4.45%		825,000	883,044	716,098
ABBVIE INC SR UNSECURED 11/24 2.6%		18,587,000	18,387,828	18,382,131
ABBVIE INC SR UNSECURED 11/26 2.95%		6,170,000	6,110,453	5,881,531
ABBVIE INC SR UNSECURED 11/29 3.2%		2,050,000	1,973,069	1,881,085
ABBVIE INC SR UNSECURED 11/39 4.05%		1,084,000	935,763	941,560
ABBVIE INC SR UNSECURED 11/48 4.875%		60,000	67,226	55,121
ABBVIE INC SR UNSECURED 11/49 4.25%		1,110,000	1,213,981	925,024
ABC SUPPLY CO INC SR SECURED 144A 01/28 4%		446,000	434,694	416,383
ABC SUPPLY CO INC SR UNSECURED 144A 11/29 3.875%		1,932,000	1,876,271	1,728,147
ABERTIS FINANCE BV COMPANY GUAR REGS 12/99 VARIABLE		100,000	115,067	104,228
ABG INTERMEDIATE HOLDNGS 2 LLC 2021 TERM LOAN B1 due 12/21/28		491,250	489,411	491,250
ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75%		590,000	589,792	581,782
ABPCI DIRECT LENDING FUND CLO ABPCI 2020 10A A1A 144A		1,206,646	1,209,615	1,205,427
ABU DHABI CRUDE OIL SR SECURED 144A 11/47 4.6%		1,775,000	1,782,457	1,589,601
ABU DHABI GOVT INT L SR UNSECURED 144A 04/54 5.5		510,000	501,506	517,967
ABU DHABI GOVT INT L SR UNSECURED REGS 09/49 3.125%		1,111,000	957,153	774,923
ACADEMY LTD SR SECURED 144A 11/27 6%		1,250,000	1,275,786	1,230,707
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 04/29 5%		1,038,000	1,028,585	986,401
ACCELERATED HEALTH SYSTEMS LLC 2022 TERM LOAN B due 02/15/29		393,000	378,964	325,042
ACCESS CIG, LLC 2023 TERM LOAN due 08/18/28		1,588,169	1,580,736	1,595,618
ACCO BRANDS CORP COMPANY GUAR 144A 03/29 4.25%		145,000	124,709	129,699
ACPRODUCTS HOLDINGS INC SR UNSECURED 144A 05/29 6.375%		1,826,000	1,825,987	1,196,018
ACRISURE LLC / FIN INC SR SECURED 144A 02/29 4.25%		1,000,000	938,497	908,391
ACRISURE LLC / FIN INC SR SECURED 144A 11/30 7.5		225,000	226,122	225,156
ACRISURE LLC 2021 FIRST LIEN TERM LOAN B due 02/15/27		1,710,307	1,687,445	1,709,246
ACRISURE LLC 2024 TERM LOAN B6 due 11/06/30		146,319	146,319	146,045
ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5%		1,140,000	1,061,482	1,012,431
ACUSHNET CO COMPANY GUAR 144A 10/28 7.375%		81,000	81,000	83,938
ACWA POWER MGMT INVST SR SECURED 144A 12/39 5.95		478,200	465,010	460,267
ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125%		1,700,000	1,473,002	1,487,086
ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125%		500,000	510,637	477,389
ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625%		583,000	485,337	505,173
ADIENT GLOBAL HOLDINGS COMPANY GUAR 144A 04/31 8.25%		2,210,000	2,211,681	2,306,400
ADIENT GLOBAL HOLDINGS SR SECURED 144A 04/28 7%		630,000	630,000	644,840

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ADOBE INC SR UNSECURED 04/29 4.8		2,940,000	2,935,751	2,943,136
ADOBE INC SR UNSECURED 04/34 4.95		6,155,000	6,134,010	6,127,541
ADT SEC CORP SR SECURED 144A 07/32 4.875%		171,000	168,991	157,030
ADT SEC CORP SR SECURED 144A 08/29 4.125%		531,000	527,406	489,701
ADTALEM GLOBAL EDUCATION INC 2024 TERM LOAN B due 08/11/28		350,195	350,138	351,799
ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B due 08/12/28		308,166	306,295	309,577
ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5%		503,000	500,940	483,836
ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375%		1,161,000	1,167,922	1,165,197
ADVANTAGE SALES + MARKET SR SECURED 144A 11/28 6.5%		690,000	682,801	624,328
ADVANTAGE SALES + MARKETING 2021 TERM LOAN due 10/28/27		491,834	442,864	478,003
ADVENTIST HEALTH SYS/W SR UNSECURED 12/34 5.757		725,000	725,000	724,399
AECOM COMPANY GUAR 03/27 5.125%		524,000	553,957	514,922
AEP TEXAS INC SR UNSECURED 01/50 3.45%		1,623,000	1,620,745	1,076,916
AEP TEXAS INC SR UNSECURED 05/34 5.7		429,000	431,525	426,002
AEP TEXAS INC SR UNSECURED 05/51 3.45%		278,000	238,395	182,456
AEP TEXAS INC SR UNSECURED 05/52 5.25		236,000	216,329	210,772
AEP TEXAS INC SR UNSECURED 06/33 5.4%		709,000	710,606	690,232
AEP TRANSMISSION CO LLC SR UNSECURED 03/53 5.4		221,000	220,339	211,236
AEP TRANSMISSION CO LLC SR UNSECURED 04/34 5.15		2,507,000	2,497,360	2,450,111
AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65		181,000	130,173	130,209
AEP TRANSMISSION CO LLC SR UNSECURED 06/49 3.8		136,000	105,206	100,407
AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5		360,000	308,236	298,531
AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75%		200,000	123,858	119,776
AEP TRANSMISSION CO LLC SR UNSECURED 09/49 3.15%		588,000	515,052	386,477
AERCAP GLOBAL AVIATION T COMPANY GUAR 144A 06/45 VARIABLE		1,544,000	1,535,733	1,540,438
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5%		200,000	199,419	197,493
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/27 6.1%		755,000	752,334	766,074
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3%		2,870,000	2,817,964	2,465,951
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 04/26 4.45%		700,000	710,350	687,090
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 06/28 5.75%		548,000	543,698	553,715
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/25 6.5%		615,000	613,478	619,703
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/25 4.45%		150,000	150,646	147,904
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45%		2,975,000	2,974,660	2,775,180
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3%		1,665,000	1,664,809	1,513,103
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4%		150,000	153,551	125,818
AEROPUERTO INTL TOCUMEN SR SECURED 144A 08/61 5.125%		564,000	576,422	413,926
AEROPUERTOS DOMINICANOS SR SECURED 144A 03/29 6.75%		331,000	339,245	339,275
AES ANDES SA JR SUBORDINA 144A 06/55 VAR		215,000	215,000	215,000
AES ANDES SA SR UNSECURED 144A 03/29 6.3		200,000	199,823	201,306
AES PANAMA GENERATION HL SR SECURED REGS 05/30 4.375%		193,026	169,209	167,852
AETHON UN/AETHIN UN FIN SR UNSECURED 144A 02/26 8.25%		200,000	200,000	202,186
AETNA INC SR UNSECURED 08/47 3.875%		402,000	317,436	291,883
AETNA INC SR UNSECURED 11/42 4.125%		357,000	275,428	280,556
AFFIRM INC AFFRM 2023 B 1A 144A		4,000,000	4,015,543	4,047,656
AFFIRM INC AFFRM 2024 A A 144A		4,400,000	4,399,486	4,385,764
AG ISSUER LLC SR SECURED 144A 03/28 6.25%		100,000	91,769	97,813
AG TTMT ESCROW ISSUER SR SECURED 144A 09/27 8.625%		569,000	573,600	589,926
AGCO CORP COMPANY GUAR 03/34 5.8		580,000	578,467	577,738
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3%		87,000	72,343	72,539
AGILITI HEALTH, INC. 2023 TERM LOAN due 05/01/30		83,124	82,513	82,708
AGL CLO 3 LTD. AGL 2020 3A D 144A		500,000	500,291	501,591
AGL CLO 7 LTD AGL 2020 7A BR 144A		1,050,000	1,050,000	1,053,561
AGL CLO LTD. AGL 2024 31A B 144A		785,000	785,000	785,000
AGPS BONDCO PLC COMPANY GUAR REGS 11/26 5.5%		300,000	361,158	104,817
AGREE LP COMPANY GUAR 10/30 2.9%		350,000	349,838	301,674
AHEAD DB HOLDINGS LLC 2024 INCREMENTAL TERM LOAN B due 02/01/31		530,000	524,991	530,996
AHLSTROM HLDG 3 OY SR SECURED REGS 02/28 3.625%		100,000	98,248	101,306
AHLSTROM HLDG 3 OY SR SECURED REGS 02/28 4.875		200,000	185,194	187,314
AHP HEALTH PARTN SR UNSECURED 144A 07/29 5.75%		884,000	765,896	839,178
AI AQUA MERGER SUB INC 2021 1ST LIEN TERM LOAN B due 07/31/28		1,595,939	1,590,252	1,597,838
AIB GROUP PLC JR SUBORDINA REGS 12/99 VARIABLE		221,000	228,306	236,768
AIMCO AIMCO 2017 AA DR 144A		250,000	250,000	250,091
AIMCO AIMCO 2019 10A BRR 144A		1,500,000	1,500,000	1,500,000

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
AIMCO AIMCO 2020 11A AR 144A		250,000	250,000	250,127
AIMCO AIMCO 2021 16A AR 144A		250,000	250,000	250,000
AIR CANADA 2017 1B PTT PASS THRU CE 144A 07/27 3.7%		2,308	2,264	2,205
AIR CANADA 2020 2A PTT PASS THRU CE 144A 10/30 5.25%		400,823	410,882	395,357
AIR CANADA 2021 TERM LOAN B due 08/11/28		1	9	1
AIR CANADA 2024 TERM LOAN B due 03/21/31		972,938	970,598	973,239
AIR CANADA SR SECURED 144A 08/26 3.875%		3,471,000	3,335,805	3,301,587
AIR LEASE CORP JR SUBORDINA 12/99 VARIABLE		1,350,000	1,350,000	1,220,351
AIR LEASE CORP SR UNSECURED 01/26 2.875%		725,000	728,037	695,581
AIR LEASE CORP SR UNSECURED 02/25 2.3%		825,000	823,953	807,362
AIR LEASE CORP SR UNSECURED 02/28 5.3%		330,000	327,245	329,286
AIR LEASE CORP SR UNSECURED 07/25 3.375%		5,760,000	5,735,602	5,628,359
AIRCastle LTD JR SUBORDINA 144A 12/99 VARIABLE		450,000	365,139	433,864
AIRCastle LTD SR UNSECURED 144A 01/28 2.85%		250,000	232,664	226,195
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A1 144A		1,340,322	1,262,622	1,248,146
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A3 144A		1,600,000	1,607,862	1,425,486
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A1 144A		410,746	397,543	386,949
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A3 144A		1,550,000	1,351,515	1,447,974
AJAX MORTGAGE LOAN TRUST AJAXM 2021 A A2 144A		1,644,000	1,359,581	1,338,492
AJAX MORTGAGE LOAN TRUST AJAXM 2021 E A1 144A%		1,704,117	1,534,870	1,449,294
AKER BP ASA COMPANY GUAR 144A 07/31 3.1%		600,000	599,172	510,442
AKER BP ASA SR UNSECURED 144A 01/30 3.75%		200,000	200,030	183,165
AKER BP ASA SR UNSECURED 144A 07/26 2%		689,000	688,507	641,026
ALABAMA POWER CO SR UNSECURED 03/52 3		319,000	208,059	206,606
ALABAMA POWER CO SR UNSECURED 07/51 3.125		109,000	74,622	72,145
ALABAMA POWER CO SR UNSECURED 10/49 3.45%		624,000	567,344	444,898
ALABAMA POWER CO SR UNSECURED 12/47 3.7%		92,000	72,383	68,366
ALASKA AIRLINES 2020 TR PASS THRU CE 144A 02/29 4.8%		507,949	507,949	498,087
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/27 4.625%		1,480,000	1,503,124	1,429,559
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 5.875%		654,000	644,091	646,406
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 6.5%		221,000	221,884	222,048
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/30 4.875%		345,000	350,156	326,025
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/26 3.25		7,000	6,721	6,724
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5%		1,464,000	1,353,285	1,316,929
ALBION FINANCING 1SARL / SR SECURED 144A 10/26 6.125%		300,000	300,000	296,138
ALBION FINANCING 3 SARL USD TERM LOAN due 08/17/26		487,500	484,183	488,109
ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 03/31 7.125		1,031,000	1,032,673	1,059,596
ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125%		200,000	203,826	199,144
ALFA DESARROLLO SPA SR SECURED 144A 09/51 4.55%		1,444,729	1,105,497	1,085,044
ALGONQUIN PWR + UTILITY SR UNSECURED 06/26 VAR		73,000	72,562	72,646
ALI GROUP NORTH AMER CORP 2021 TERM LOAN B due 07/30/29		441,334	438,484	442,830
ALLEGION US HOLDING CO COMPANY GUAR 05/34 5.6		780,000	777,420	780,386
ALLEGRO CLO LTD ALLEG 2018 2A A 144A		2,669,242	2,660,703	2,671,821
ALLEGRO CLO LTD ALLEG 2020 1A B 144A		900,000	900,588	903,190
ALLEN MEDIA, LLC 2021 TERM LOAN B due 02/10/27		829,183	828,203	613,595
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/28 4.25%		300,000	299,741	288,238
ALLIANT HOLD / CO ISSUER SR SECURED 144A 01/31 7%		3,262,000	3,278,894	3,295,351
ALLIANT HOLD / CO ISSUER SR SECURED 144A 04/28 6.75%		889,000	889,029	890,411
ALLIANT HOLD / CO ISSUER SR SECURED 144A 10/27 4.25%		1,149,000	1,136,524	1,075,847
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 10/27 6.75%		1,787,000	1,786,357	1,762,624
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 11/29 5.875%		265,000	265,437	247,973
ALLIANT HOLDINGS INTERMEDIATE 2023 TERM LOAN B5 due 11/05/27		1	1	1
ALLIANT HOLDINGS INTERMEDIATE 2023 TERM LOAN B6 due 11/06/30		197,700	197,700	198,123
ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN due 05/12/28		1,274,745	1,270,553	1,269,289
ALLIED UNIVERSAL HOLDCO SR SECURED 144A 02/31 7.875		1,895,000	1,893,760	1,899,931
ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625%		22,000	22,013	21,933
ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6%		400,000	400,342	350,154
ALLIED UNIVERSAL SR UNSECURED 144A 07/27 9.75%		735,000	735,532	730,513
ALLISON TRANSMISSION INC COMPANY GUAR 144A 01/31 3.75%		402,000	401,452	352,446
ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75%		1,585,000	1,527,633	1,530,967
ALLWYN ENTERTAINMENT FIN SR SECURED REGS 04/30 7.25%		150,000	162,598	169,805
ALLY AUTO RECEIVABLES TRUST ALLYA 2024 1 A2		4,328,000	4,327,661	4,320,849
ALLY FINANCIAL INC COMPANY GUAR 11/31 8%		3,000,000	3,880,946	3,310,763

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ALLY FINANCIAL INC JR SUBORDINA 12/99 VARIABLE		1,120,000	915,507	946,366
ALLY FINANCIAL INC SR UNSECURED 11/27 7.1%		125,000	129,966	130,240
ALLY FINANCIAL INC SUBORDINATED 02/33 6.7		103,000	103,988	102,400
ALLY FINANCIAL INC SUBORDINATED 11/25 5.75%		56,000	55,722	55,647
ALPHABET INC SR UNSECURED 08/40 1.9%		250,000	187,808	162,824
ALTA EQUIPMENT GROUP SECURED 144A 06/29 9		305,000	296,238	282,951
ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B4 due 08/17/28		249,361	249,361	249,777
ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B5 due 05/31/30		570,688	570,688	573,187
ALTICE FINANCING SA 2022 USD TERM LOAN due 10/31/27		493,750	492,403	423,800
ALTICE FINANCING SA SR SECURED 144A 01/28 5%		200,000	201,357	152,086
ALTICE FRANCE HOLDING SA COMPANY GUAR 144A 02/28 6%		500,000	500,528	162,500
ALTICE FRANCE SA 2023 USD TERM LOAN B14 due 08/15/28		462,975	462,975	338,745
ALTICE FRANCE SA SR SECURED 144A 01/28 5.5%		200,000	182,406	136,977
ALTICE FRANCE SA SR SECURED 144A 01/29 5.125%		2,865,000	2,907,458	1,869,401
ALTICE FRANCE SA SR SECURED 144A 02/27 8.125%		763,000	734,366	572,201
ALTICE FRANCE SA SR SECURED 144A 10/29 5.5%		870,000	696,487	573,406
ALTICE FRANCE SA SR SECURED REGS 02/27 11.5		159,000	169,352	139,351
ALTRIA GROUP INC COMPANY GUAR 02/29 4.8%		940,000	909,992	924,508
ALTRIA GROUP INC COMPANY GUAR 02/32 2.45%		1,299,000	1,193,773	1,050,345
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4%		490,000	470,239	353,409
ALTRIA GROUP INC COMPANY GUAR 02/49 5.95%		940,000	1,156,551	921,660
ALTRIA GROUP INC COMPANY GUAR 02/51 3.7		1,142,000	776,221	771,865
ALTRIA GROUP INC COMPANY GUAR 02/59 6.2		35,000	35,657	34,715
ALTRIA GROUP INC COMPANY GUAR 05/25 2.35%		130,000	129,990	126,403
ALTRIA GROUP INC COMPANY GUAR 08/42 4.25%		246,000	192,994	195,736
ALTRIA GROUP INC COMPANY GUAR 09/46 3.875%		426,000	342,716	306,823
ALTRIA GROUP INC COMPANY GUAR 11/28 6.2%		603,000	628,976	625,285
ALTRIA GROUP INC COMPANY GUAR 11/33 6.875%		460,000	501,352	497,068
AMAZON.COM INC SR UNSECURED 04/27 3.3%		140,000	139,834	134,252
AMAZON.COM INC SR UNSECURED 04/29 3.45%		300,000	299,541	284,588
AMAZON.COM INC SR UNSECURED 04/32 3.6%		980,000	978,551	900,031
AMAZON.COM INC SR UNSECURED 06/27 1.2%		490,000	490,006	442,337
AMAZON.COM INC SR UNSECURED 06/30 1.5%		540,000	539,634	449,771
AMAZON.COM INC SR UNSECURED 06/50 2.5%		1,320,000	1,233,890	807,212
AMAZON.COM INC SR UNSECURED 08/24 2.8%		1,563,000	1,557,164	1,556,740
AMAZON.COM INC SR UNSECURED 08/27 3.15%		490,000	489,700	465,272
AMAZON.COM INC SR UNSECURED 08/37 3.875%		410,000	409,259	362,055
AMAZON.COM INC SR UNSECURED 08/57 4.25%		110,000	151,620	92,039
AMAZON.COM INC SR UNSECURED 12/44 4.95%		510,000	504,995	493,036
AMC NETWORKS INC COMPANY GUAR 02/29 4.25%		3,924,000	3,516,322	2,647,204
AMC NETWORKS INC SR SECURED 144A 01/29 10.25		420,000	420,908	413,784
AMCOR FLEXIBLES NORTH AM COMPANY GUAR 05/31 2.69%		80,000	71,620	67,223
AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN due 02/15/29		785,008	782,400	787,622
AMER AIRLINE 16 3 B PTT PASS THRU CE 04/27 3.75%		138,290	135,851	133,752
AMER AIRLINE 17 2 AA PTT PASS THRU CE 04/31 3.35%		101,290	101,351	93,252
AMER AIRLINE 21 1A EETC PASS THRU CE 01/36 2.875%		1,011,522	971,639	866,572
AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7%		202,050	202,200	192,971
AMER AIRLN 15 1 A PTT PASS THRU CE 11/28 3.375%		27,496	26,939	25,959
AMER AIRLN 15 2 AA PTT PASS THRU CE 03/29 3.6%		912,885	889,096	865,522
AMER SPORTS COMPANY SR SECURED 144A 02/31 6.75		1,050,000	1,050,000	1,047,205
AMEREN CORP SR UNSECURED 01/31 3.5%		250,000	249,621	225,383
AMEREN ILLINOIS CO 1ST MORTGAGE 03/49 4.5%		18,000	15,391	15,350
AMEREN ILLINOIS CO 1ST MORTGAGE 06/51 2.9%		174,000	122,260	108,526
AMERICAN AIRLINES GROUP COMPANY GUAR 144A 03/25 3.75%		908,000	881,062	893,561
AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25%		797,000	797,999	797,519
AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5%		1,100,000	1,119,353	1,142,864
AMERICAN AIRLINES, INC. 2021 TERM LOAN due 04/20/28		980,000	996,472	1,011,135
AMERICAN AIRLINES, INC. 2023 1ST LIEN TERM LOAN due 06/04/29		200,000	200,704	199,500
AMERICAN AIRLINES, INC. 2023 TERM LOAN B due 02/15/28		1,244,056	1,225,514	1,239,913
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5%		4,037,213	4,056,227	4,001,326
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75%		1,790,000	1,776,322	1,741,435
AMERICAN ASSETS TRUST LP COMPANY GUAR 02/31 3.375%		200,000	198,518	163,864
AMERICAN AXLE + MANUFACTUR INC 2024 TERM LOAN B due 12/12/29		480,000	480,000	481,349

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
AMERICAN AXLE + MFG INC COMPANY GUAR 03/26 6.25%		110,000	110,000	109,682
AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5%		960,000	961,572	958,642
AMERICAN AXLE + MFG INC COMPANY GUAR 07/28 6.875%		202,000	205,418	201,606
AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5%		1,599,000	1,516,008	1,466,401
AMERICAN ELECTRIC POWER JR SUBORDINA 08/25 5.699%		2,640,000	2,673,866	2,642,088
AMERICAN ELECTRIC POWER SR UNSECURED 11/32 5.95%		557,000	553,684	569,892
AMERICAN EXPRESS CO SR UNSECURED 03/25 2.25		15,500,000	15,181,337	15,162,820
AMERICAN EXPRESS CO SR UNSECURED 04/30 VAR		2,095,000	2,098,370	2,119,136
AMERICAN EXPRESS CO SR UNSECURED 05/27 3.3%		240,000	244,709	228,338
AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5%		336,000	335,398	336,000
AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95		11,000,000	10,862,802	10,819,267
AMERICAN EXPRESS CO SR UNSECURED 10/26 VARIABLE		535,000	535,000	540,254
AMERICAN EXPRESS CO SR UNSECURED 10/31 VARIABLE		2,395,000	2,428,466	2,553,236
AMERICAN EXPRESS CO SUBORDINATED 04/35 VAR		3,895,000	3,903,349	3,957,199
AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625%		975,000	976,218	967,161
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 1 A		540,000	539,962	537,599
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 4 1A11		1,022,758	660,425	558,393
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 5 A1		354,549	257,058	87,471
AMERICAN HOME MORTGAGE ASSETS AHMA 2007 2 A1		629,108	377,783	543,810
AMERICAN HOME MORTGAGE INVESTM AHM 2004 1 1A		4,499	4,487	4,464
AMERICAN HOME MORTGAGE INVESTM AHM 2006 1 1A2		91,149	34,139	78,393
AMERICAN HOME MORTGAGE INVESTM AHM 2007 1 GA1C		1,141,550	684,158	649,143
AMERICAN HOMES 4 RENT SR UNSECURED 04/32 3.625%		1,400,000	1,371,865	1,224,003
AMERICAN HOMES 4 RENT SR UNSECURED 07/34 5.5		2,495,000	2,481,418	2,451,438
AMERICAN HONDA FINANCE SR UNSECURED 04/25 4.6		5,045,000	5,009,910	5,010,873
AMERICAN HONDA FINANCE SR UNSECURED 05/25 5		5,888,000	5,863,384	5,866,093
AMERICAN INTL GROUP SR UNSECURED 06/30 3.4%		525,000	524,966	477,369
AMERICAN INTL GROUP SR UNSECURED 06/50 4.375		214,000	182,268	177,275
AMERICAN MONEY MANAGEMENT CORP AMMC 2014 15A AR3 144A		1,264,780	1,264,780	1,266,361
AMERICAN MONEY MANAGEMENT CORP AMMC 2018 22A A 144A		127,297	127,488	127,530
AMERICAN MONEY MANAGEMENT CORP AMMC 2018 22A B 144A		250,000	249,916	250,281
AMERICAN MONEY MANAGEMENT CORP AMMC 2024 30A D 144A		1,850,000	1,850,000	1,880,969
AMERICAN MUNI PWR OHIO INC OH AMEPW 02/28 FIXED 7.334%		1,165,000	1,282,273	1,214,285
AMERICAN MUNI PWR OHIO INC OH AMEPW 02/41 FIXED 7.834%		5,630,000	7,655,534	6,800,038
AMERICAN TIRE DIST HOLDING INC 2021 TERM LOAN B due 10/20/28		191,713	190,226	138,213
AMERICAN TOWER CORP SR UNSECURED 01/30 2.9		102,000	89,767	89,919
AMERICAN TOWER CORP SR UNSECURED 02/27 0.4%		470,000	504,083	462,523
AMERICAN TOWER CORP SR UNSECURED 02/29 5.2		1,424,000	1,423,805	1,419,083
AMERICAN TOWER CORP SR UNSECURED 03/27 3.65%		175,000	174,521	167,593
AMERICAN TOWER CORP SR UNSECURED 03/28 5.5%		1,219,000	1,228,450	1,226,195
AMERICAN TOWER CORP SR UNSECURED 04/31 2.7%		152,000	129,535	128,551
AMERICAN TOWER CORP SR UNSECURED 05/29 0.875%		326,000	302,215	303,694
AMERICAN TOWER CORP SR UNSECURED 06/30 2.1%		1,568,000	1,543,379	1,313,769
AMERICAN TOWER CORP SR UNSECURED 07/28 5.25%		152,000	152,383	151,678
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8%		2,750,000	2,921,278	2,556,091
AMERICAN TOWER CORP SR UNSECURED 10/30 1.875%		425,000	347,982	346,010
AMERICAN TOWER TRUST I ASSET BACKED 144A 03/28 5.49%		2,229,000	2,229,000	2,237,837
AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65%		28,000	26,126	23,292
AMERICAN WATER CAPITAL C SR UNSECURED 06/31 2.3%		425,000	361,184	351,571
AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75%		535,000	533,000	509,561
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75%		190,000	203,030	179,271
AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875%		870,000	916,307	843,014
AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28 9.375		915,000	940,999	939,205
AMERIPRIZE FINANCIAL INC SR UNSECURED 04/25 3		3,927,000	3,853,008	3,850,451
AMGEN INC SR UNSECURED 01/32 2%		34,000	29,608	27,380
AMGEN INC SR UNSECURED 01/52 3		910,000	577,461	596,002
AMGEN INC SR UNSECURED 02/30 2.45%		470,000	413,294	409,905
AMGEN INC SR UNSECURED 02/62 4.4%		569,000	477,633	451,847
AMGEN INC SR UNSECURED 03/28 5.15%		2,801,000	2,809,723	2,800,589
AMGEN INC SR UNSECURED 03/30 5.25%		2,327,000	2,326,447	2,344,070
AMGEN INC SR UNSECURED 03/33 4.2%		2,375,000	2,184,451	2,200,296
AMGEN INC SR UNSECURED 03/33 5.25%		4,982,000	4,967,953	4,967,481
AMGEN INC SR UNSECURED 03/53 5.65		96,000	96,408	94,545

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
AMGEN INC SR UNSECURED 03/63 5.75%		8,448,000	8,350,476	8,272,555
AMGEN INC SR UNSECURED 06/51 4.663%		102,000	105,128	87,146
AMGEN INC SR UNSECURED 08/28 1.65%		1,835,000	1,760,783	1,605,358
AMGEN INC SR UNSECURED 08/29 4.05%		1,000,000	998,989	956,477
AMGEN INC SR UNSECURED 09/53 2.77		245,000	148,119	146,664
AMGEN INC SR UNSECURED REGS 09/29 4%		218,000	259,158	263,305
AMN HEALTHCARE INC COMPANY GUAR 144A 10/27 4.625%		500,000	501,455	476,291
AMNEAL PHARMACEUTICALS LLC 2023 TERM LOAN B due 05/04/28		507,456	507,456	509,780
AMS OSRAM AG SR UNSECURED 144A 03/29 12.25		315,000	323,180	326,162
AMS OSRAM AG SR UNSECURED REGS 03/29 10.5%		157,000	169,312	176,047
AMSR TRUST AMSR 2020 SFR2 E2 144A		1,800,000	1,710,908	1,758,038
AMSR TRUST AMSR 2020 SFR3 E2 144A		918,000	851,604	874,930
AMSR TRUST AMSR 2021 SFR2 E1 144A		1,283,000	1,113,872	1,181,067
AMSTED INDUSTRIES COMPANY GUAR 144A 07/27 5.625%		1,550,000	1,520,750	1,524,334
AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B due 02/19/28		1,022,261	1,020,850	1,020,911
AMWINS GROUP INC SR SECURED 144A 02/29 6.375		1,081,000	1,080,850	1,083,948
AMWINS GROUP INC SR UNSECURED 144A 06/29 4.875%		900,000	885,777	837,239
AMYNTA AGENCY BORROWER GROUP 2023 1ST LIEN TERM LOAN B due 02/28/28		1,363,350	1,363,350	1,365,300
AMYNTA AGENCY BORROWER INC 2024 TERM LOAN B due 02/28/28		1,363,350	1,363,350	1,365,300
ANCHOR PACKAGING INC 2024 TERM LOAN due 07/18/29		165,449	165,810	165,332
ANCHORAGE CAPITAL CLO LTD ANHC 2015 7A BR3 144A		250,000	250,000	250,000
ANGEL OAK MORTGAGE TRUST AOMT 2018 3 M1 144A		998,512	998,386	993,417
ANGEL OAK MORTGAGE TRUST AOMT 2021 3 A1 144A		1,363,717	1,363,633	1,136,249
ANGEL OAK MORTGAGE TRUST AOMT 2021 6 A1 144A		549,802	440,879	441,505
ANGEL OAK MORTGAGE TRUST AOMT 2022 2 A1 144A		921,846	918,647	847,378
ANGEL OAK MORTGAGE TRUST AOMT 2023 6 A1 144A		398,291	396,848	399,783
ANGEL OAK MORTGAGE TRUST AOMT 2023 7 A1 144A		948,863	909,957	919,370
ANGEL OAK MORTGAGE TRUST AOMT 2024 1 A1 144A		984,970	962,643	965,639
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75%		790,000	788,621	775,396
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/54 6		200,000	197,242	197,813
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625%		1,570,000	1,570,350	1,562,217
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4%		320,000	319,952	306,571
ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 03/32 4.125		280,000	305,387	300,222
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 10/30 3.75%		200,000	168,702	174,521
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 11/28 3.375%		230,000	229,687	206,673
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7%		2,218,000	2,176,815	2,114,585
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9%		1,500,000	1,427,691	1,382,939
ANHEUSER BUSCH INBEV SA/ COMPANY GUAR REGS 03/44 3.95		170,000	183,732	178,952
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75%		200,000	204,825	198,866
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 5.45%		255,000	264,471	258,505
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 8.2%		75,000	96,988	95,407
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55%		120,000	142,590	120,897
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5%		1,600,000	1,574,133	1,486,430
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35%		500,000	499,753	440,679
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 01/28 5.75%		450,000	456,658	442,386
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 02/32 6.625		2,053,000	2,053,628	2,071,473
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/27 5.75		3,000	2,997	2,976
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 06/29 5.375		276,000	265,193	267,543
ANTERO RESOURCES CORP COMPANY GUAR 144A 02/29 7.625%		2,093,000	2,150,700	2,152,309
ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375%		420,000	390,189	406,456
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15		4,165,000	4,157,979	4,153,384
AON NORTH AMERICA INC COMPANY GUAR 03/31 5.3		1,865,000	1,858,610	1,859,580
AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45		6,515,000	6,511,948	6,486,385
AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75		610,000	607,172	596,614
AP CORE HOLDINGS II LLC HIGH YIELD TERM LOAN B2 due 09/01/27		1,200,000	1,190,456	1,041,504
AP MOLLER MAERSK A/S SR UNSECURED REGS 03/26 1.75%		783,000	821,350	813,630
AP MOLLER MAERSK A/S SR UNSECURED REGS 03/32 3.75		721,000	787,612	773,173
APACHE CORP SR UNSECURED 01/30 4.25%		966,000	898,807	901,151
APACHE CORP SR UNSECURED 01/44 4.25%		280,000	277,828	207,028
APACHE CORP SR UNSECURED 04/43 4.75%		367,000	264,140	293,602
APACHE CORP SR UNSECURED 07/49 5.35%		220,000	245,418	184,183
APACHE CORP SR UNSECURED 09/40 5.1%		970,000	888,390	827,750
APACHE CORP SR UNSECURED 12/29 7.75%		130,000	154,433	141,376

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
APEX CREDIT CLO LLC APEXC 2020 1A A1RR 144A		1,350,000	1,350,000	1,349,526
API GROUP DE INC 2024 TERM LOAN B due 01/03/29		333,490	334,298	333,103
API GROUP DE INC COMPANY GUAR 144A 07/29 4.125%		355,000	354,702	323,050
API GROUP DE INC COMPANY GUAR 144A 10/29 4.75%		1,756,000	1,635,755	1,638,406
APIDOS CLO LTD APID 2013 12A AR 144A		213,208	212,396	213,663
APIDOS CLO LTD APID 2013 12A ARR 144A		1,670,000	1,670,000	1,670,000
APIDOS CLO LTD APID 2013 15A A1RR 144A		956,074	946,630	956,457
APIDOS CLO LTD APID 2015 20A A2RR 144A		250,000	249,662	250,149
APIDOS CLO LTD APID 2015 22A A2R 144A		250,000	250,084	250,555
APIDOS CLO LTD APID 2015 22A BR 144A		250,000	250,000	250,461
APIDOS CLO LTD APID 2015 22A CR 144A		250,000	250,085	251,057
APIDOS CLO LTD APID 2015 23A B1R 144A		250,000	249,765	250,255
APIDOS CLO LTD APID 2016 25A A2R2 144A		1,300,000	1,300,000	1,305,383
APIDOS CLO LTD APID 2019 31A A1R 144A		250,000	244,364	250,696
APIDOS CLO LTD APID 2021 35A A 144A		680,000	680,000	681,001
APIDOS CLO LTD APID 2021 37A A 144A		750,000	742,362	752,440
APIDOS CLO LTD APID 2024 48A A1 144A		2,000,000	2,000,000	2,000,000
APPLEBEES/IHOP FUNDING LLC DIN 2023 1A A2 144A		1,730,000	1,730,000	1,785,525
APPLIED MATERIALS INC SR UNSECURED 06/30 1.75%		850,000	790,101	715,810
APTIV PLC / APTIV CORP COMPANY GUAR 03/32 3.25%		1,265,000	1,094,678	1,096,788
APX GROUP INC COMPANY GUAR 144A 07/29 5.75%		675,000	675,000	647,615
APX GROUP, INC. 2021 TERM LOAN B due 07/10/28		199,489	200,169	199,702
AQUA FINANCE TRUST AQFIT 2020 AA C 144A		540,000	562,270	494,456
AQUA FINANCE TRUST AQFIT 2021 A A 144A		778,296	778,204	685,835
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/27 7.5%		320,000	327,407	307,216
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/32 7.0529%		430,000	348,524	343,383
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/47 8.5%		2,008,000	1,838,474	1,488,731
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/28 6.588%		470,000	461,109	424,175
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/61 7.5%		1,400,000	1,400,000	937,720
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003%		700,000	664,611	634,025
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 04/31 6.375		580,000	504,034	493,417
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/32 7.625%		2,330,000	2,065,130	1,899,136
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/50 8.875%		530,000	509,284	402,747
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 09/27 5.8%		1,220,000	1,048,715	1,098,000
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 09/51 8.75		635,000	508,705	477,838
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/47 8.5%		1,084,000	1,004,918	799,580
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/28 6.588%		220,000	226,915	198,550
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875%		1,302,000	1,100,086	1,010,404
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/48 7.903%		1,390,000	1,041,229	974,643
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/29 7.6003%		475,000	447,713	430,255
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/49 8.7002%		797,000	797,469	598,910
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/25 4.75%		300,000	356,850	315,095
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/30 5.625		161,000	138,350	138,166
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/31 6.375%		1,906,000	2,301,073	1,621,471
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625%		930,000	769,214	758,034
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/50 8.875%		675,000	621,743	513,118
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 09/51 8.75%		200,000	121,044	150,241
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 11/59 8.15		220,000	165,284	156,706
ARAMARK SERVICES INC 2024 TERM LOAN B7 due 04/06/28		200,000	200,935	200,084
ARAMARK SERVICES INC COMPANY GUAR 144A 02/28 5%		247,000	249,140	238,879
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 A5 144A		790,000	846,348	693,316
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 D 144A		570,000	502,941	400,176
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 XA 144A		6,860,266	481,583	287,792
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 A5 144A		900,000	925,002	756,256
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 XA 144A		9,663,303	525,602	340,027
ARBOUR CLO ARBR 11A B1R 144A		250,000	271,750	267,938
ARCH CAPITAL GROUP LTD SR UNSECURED 06/50 3.635%		875,000	953,994	630,146
ARCHER DANIELS MIDLAND C SR UNSECURED 03/30 3.25%		375,000	373,211	341,604
ARCHES BUYER INC 2021 TERM LOAN B due 12/06/27		198,969	194,962	190,077
ARCHES BUYER INC SR SECURED 144A 06/28 4.25%		3,213,000	2,920,514	2,868,822
ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04/28 6.25		6,000	5,981	5,942
ARD FINANCE SA SR SECURED 144A 06/27 6.5%		300,000	304,924	74,280
ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6%		40,000	39,329	39,305

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ARDAGH METAL PACKAGING SR SECURED REGS 09/28 2%		200,000	189,223	186,461
ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4%		826,000	804,188	699,007
ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/27 5.25%		1,405,000	1,258,392	871,552
ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26 4.125%		950,000	915,014	824,568
ARDAGH PKG FIN/HLDGS USA SR SECURED REGS 08/26 2.125%		100,000	98,718	88,955
ARDONAGH FINCO LTD SR SECURED REGS 02/31 6.875		143,000	154,247	149,174
ARES CAPITAL CORP SR UNSECURED 01/26 3.875		52,000	50,310	50,208
ARES CAPITAL CORP SR UNSECURED 03/29 5.875		1,100,000	1,092,263	1,084,160
ARES CAPITAL CORP SR UNSECURED 07/26 2.15		7,000	6,474	6,469
ARES CLO LTD ARES 2018 50A BR 144A		1,410,000	1,410,672	1,409,845
ARES CLO LTD ARES 2022 65A B 144A		2,000,000	2,002,704	2,005,254
ARES CLO LTD ARES 2023 ALF4A A1 144A		1,970,000	1,972,323	1,984,015
ARES COMMERCIAL MORTGAGE TRUST ARES1 2024 IND A		240,000	239,400	239,474
ARES FINANCE CO II LLC COMPANY GUAR 144A 06/30 3.25%		1,200,000	1,198,257	1,069,553
ARETEC GROUP INC SR SECURED 144A 08/30 10%		417,000	419,310	453,524
ARI FLEET LEASE TRUST ARIFL 2024 A A2 144A		619,000	618,962	616,739
ARI FLEET LEASE TRUST ARIFL 2024 B A2 144A		350,000	349,965	350,056
ARINI EUROPEAN CLO ARINI 2X D REGS		100,000	108,880	107,175
ARKO CORP COMPANY GUAR 144A 11/29 5.125%		1,370,000	1,296,158	1,192,623
ARMOR HOLDCO INC COMPANY GUAR 144A 11/29 8.5%		800,000	800,000	762,227
AROUNDOWN SA SR UNSECURED REGS 07/26 0.0000%		100,000	91,530	96,592
ARROYO MORTGAGE TRUST ARRW 2022 2 A1 144A		508,371	502,389	500,510
ARSENAL AIC PARENT LLC 2024 TERM LOAN B due 08/18/30		982,587	982,587	987,255
ARSENAL AIC PARENT LLC SR SECURED 144A 10/30 8%		835,000	835,000	876,246
ARSENAL AIC PARENT LLC UNSECURED 144A 10/31 11.5		150,000	159,650	167,853
ARTERA SERVICES LLC SR SECURED 144A 02/31 8.5		1,085,000	1,085,382	1,117,005
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 03/28 4.5		4,000	3,841	3,790
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 02/32 5%		1,778,000	1,629,913	1,610,882
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 11/29 4.625%		92,000	91,859	85,033
ASCEND PERFORMNCE MTRL OPS LLC 2021 TERM LOAN B due 08/27/26		984,733	964,670	982,734
ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 11/26 7%		895,000	878,906	895,613
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 06/29 5.875%		1,314,000	1,290,363	1,284,130
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 12/28 8.25%		980,000	985,072	1,004,007
ASG FINANCE DESIGNATED COMPANY GUAR 144A 05/29 9.75		200,000	200,000	199,520
ASGN INCORPORATED COMPANY GUAR 144A 05/28 4.625%		170,000	172,545	160,322
ASHFORD HOSPITALITY TRUST AHT1 2018 KEYS A 144A		174,150	174,282	172,908
ASHLAND INC SR UNSECURED 144A 09/31 3.375%		695,000	577,584	584,827
ASHTEAD CAPITAL INC COMPANY GUAR 144A 04/34 5.8		1,009,000	1,005,254	1,001,329
ASHTEAD CAPITAL INC COMPANY GUAR 144A 08/26 1.5%		275,000	274,692	250,668
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 01/28 6.625%		550,000	559,378	549,000
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 04/30 4.625%		1,120,000	1,063,735	1,001,011
ASIAN DEVELOPMENT BANK SR UNSECURED 01/34 4.125		1,940,000	1,931,231	1,885,923
ASIAN INFRASTRUCTURE INV SR UNSECURED 03/34 4.25		1,630,000	1,615,684	1,591,284
ASIAN INFRASTRUCTURE INV SR UNSECURED REGS 03/29 7		55,900,000	660,460	662,275
ASSET BACKED FUNDING CERTIFICA ABFC 2005 WF1 M6		1,372,697	1,371,962	1,357,797
ASSURANT INC SUBORDINATED 03/48 VARIABLE		250,000	268,580	250,994
ASSURED GUARANTY US HLDG COMPANY GUAR 09/28 6.125%		925,000	920,807	952,387
ASSUREDPARTNERS INC 2024 INCREMENTAL TERM LOAN B5 due 02/14/31		2,081,869	2,076,696	2,086,053
ASSUREDPARTNERS INC SR UNSECURED 144A 02/32 7.5		1,517,000	1,517,000	1,522,722
ASTM SPA SR UNSECURED REGS 01/30 1.5%		986,000	883,770	926,675
ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 10		1,795,000	1,802,985	1,768,631
ASTRAZENECA FINANCE LLC COMPANY GUAR 03/28 4.875%		530,000	536,706	529,245
ASURION LLC 2020 TERM LOAN B8 due 12/23/26		482,500	479,794	478,075
ASURION LLC 2021 SECOND LIEN TERM LOAN B4 due 01/20/29		155,000	139,187	142,552
ASURION LLC 2021 TERM LOAN B9 due 07/31/27		3,080,122	3,037,241	3,024,310
AT+T INC JR SUBORDINA 12/99 VARIABLE		1,300,000	1,416,415	1,365,034
AT+T INC SR UNSECURED 02/28 1.65%		200,000	199,876	177,607
AT+T INC SR UNSECURED 02/32 2.25%		630,000	518,351	511,056
AT+T INC SR UNSECURED 03/27 4.25%		150,000	148,774	146,498
AT+T INC SR UNSECURED 03/47 5.45		330,000	324,528	318,624
AT+T INC SR UNSECURED 04/31 3.95%		251,000	269,039	272,765
AT+T INC SR UNSECURED 05/46 4.75		108,000	93,507	93,406
AT+T INC SR UNSECURED 06/27 2.3%		2,898,000	2,923,534	2,680,799

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
AT+T INC SR UNSECURED 06/31 2.75%		2,050,000	2,047,813	1,755,402
AT+T INC SR UNSECURED 06/41 3.5%		575,000	573,472	439,301
AT+T INC SR UNSECURED 06/45 4.35%		396,000	373,032	328,385
AT+T INC SR UNSECURED 06/51 3.65%		1,013,000	834,375	715,516
AT+T INC SR UNSECURED 08/37 4.9%		550,000	565,894	514,821
AT+T INC SR UNSECURED 08/41 5.55%		40,000	51,704	38,965
AT+T INC SR UNSECURED 09/40 5.35%		40,000	50,035	38,340
AT+T INC SR UNSECURED 09/53 3.5%		2,587,000	1,680,268	1,756,153
AT+T INC SR UNSECURED 09/55 3.55%		2,174,000	1,729,336	1,465,690
AT+T INC SR UNSECURED 09/59 3.65%		8,359,000	7,436,212	5,605,728
AT+T INC SR UNSECURED 11/46 5.15%		175,000	210,462	162,495
AT+T INC SR UNSECURED 12/26 2.9%		572,000	678,821	685,531
AT+T INC SR UNSECURED 12/33 2.55%		3,311,000	3,002,366	2,632,732
AT+T INC SR UNSECURED 12/57 3.8%		3,108,000	2,413,736	2,171,360
ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5%		770,000	770,000	708,938
ATHENAHEALTH GROUP, INC. 2022 DELAYED DRAW TERM LOAN due 02/15/29		18,478	18,467	18,397
ATHENAHEALTH INC 2022 TERM LOAN B due 02/15/29		3,827,231	3,800,518	3,810,506
ATI INC SR UNSECURED 08/30 7.25%		185,000	185,000	190,968
ATI INC SR UNSECURED 10/29 4.875%		120,000	113,543	112,173
ATI INC SR UNSECURED 10/31 5.125%		795,000	766,163	734,843
ATI INC SR UNSECURED 12/27 5.875%		25,000	23,781	24,667
ATLANTICA SUSTAIN INFRA COMPANY GUAR 144A 06/28 4.125%		100,000	100,000	97,860
ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625%		3,535,000	3,409,294	3,221,920
ATLAS LUXCO 4 / ALL UNI SR SECURED REGS 06/28 3.625%		140,000	131,784	136,456
ATLAS LUXCO 4 / ALL UNI SR SECURED REGS 06/28 4.875		200,000	226,175	227,222
ATLAS SENIOR LOAN FUND LTD ATCLO 2023 21A B 144A		3,200,000	3,200,000	3,213,279
ATLAS STATIC SENIOR LOAN FUND ATSTC 2022 1A BR 144A		2,000,000	2,000,000	2,004,483
ATMOS ENERGY CORP SR UNSECURED 06/41 5.5		40,000	40,991	39,806
ATOM MORTGAGE SECURITIES ATOMM 1A D 144A		1	1	1
ATRIUM CDO CORP ATRM 13A B 144A		2,500,000	2,497,278	2,500,631
ATS CORP COMPANY GUAR 144A 12/28 4.125%		135,000	129,931	123,024
AURIUM CLO ACLO 8X D REGS		100,000	104,197	106,497
AUST + NZ BANKING GROUP SR UNSECURED REGS 05/27 VAR		400,000	432,051	428,542
AUTONATION INC COMPANY GUAR 10/25 4.5%		730,000	725,676	718,574
AVALONBAY COMMUNITIES SR UNSECURED 01/28 3.2%		850,000	811,389	798,898
AVALONBAY COMMUNITIES SR UNSECURED 01/32 2.05%		1,200,000	1,104,714	981,884
AVANGRID INC SR UNSECURED 04/25 3.2%		600,000	599,870	587,466
AVANTOR FUNDING INC COMPANY GUAR 144A 07/28 4.625%		457,000	460,402	434,881
AVANTOR FUNDING INC COMPANY GUAR 144A 11/29 3.875%		1,470,000	1,469,743	1,336,763
AVANTOR FUNDING INC COMPANY GUAR REGS 07/28 3.875%		400,000	479,339	417,404
AVENUE OF AMERICAS AOA 2021 1177 E 144A		700,000	699,252	562,380
AVIATION CAPITAL GROUP SR UNSECURED 144A 01/26 1.95%		600,000	598,137	564,587
AVIATION CAPITAL GROUP SR UNSECURED 144A 09/26 1.95		8,000	7,333	7,373
AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5%		1,500,000	1,503,304	1,496,061
AVIENT CORP SR UNSECURED 144A 05/25 5.75		4,000	4,000	3,989
AVIENT CORP SR UNSECURED 144A 08/30 7.125%		158,000	154,206	161,017
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31 8%		769,000	756,921	761,547
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 03/29 5.375		3,000	2,794	2,746
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 07/27 5.75%		202,000	202,073	195,849
AVIS BUDGET RENTAL CAR FUNDING AESOP 2022 5A C 144A		1,260,000	1,259,962	1,254,062
AVIS BUDGET RENTAL CAR FUNDING AESOP 2023 5A A 144A		960,000	959,881	966,571
AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A B 144A		1,351,000	1,350,871	1,351,464
AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 3A A 144A		430,000	429,811	426,073
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25%		2,027,000	2,017,906	1,968,802
AVOLON TLB BORROWER 1 US LLC 2023 TERM LOAN B6 due 06/22/28		128,683	128,823	128,804
AVSC HLDG CORP SECOND LIEN due 09/01/25		34,010	32,541	33,351
AVSC HOLDING CORP 2020 TERM LOAN B1 due 03/03/25		2,056,544	2,028,664	2,037,397
AXA SA JR SUBORDINA REGS 12/99 VAR		100,000	109,180	109,476
AXALTA COAT/DUTCH HLD BV COMPANY GUAR 144A 06/27 4.75%		673,000	677,226	654,375
AXALTA COATING SYSTEMS COMPANY GUAR 144A 02/29 3.375%		296,000	296,000	264,826
AXALTA COATING SYSTEMS D COMPANY GUAR 144A 02/31 7.25%		1,257,000	1,259,837	1,305,324
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2022 2A A2 144A		334,081	334,043	332,305
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2024 1A A1 144A		77,237	77,237	77,237

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
AZELIS FINANCE NV COMPANY GUAR REGS 03/28	5.75%	100,000	111,077	109,988
AZZURRA AEROPORTI SPA SR SECURED REGS 05/27	2.625%	200,000	199,853	202,611
B+G FOODS INC COMPANY GUAR 09/27	5.25%	938,000	946,423	869,007
B+G FOODS INC SR SECURED 144A 09/28	8%	2,045,000	2,046,290	2,078,181
BABSON CLO LTD BABSН 2022 4A A 144A		1,775,000	1,783,291	1,780,809
BACARDI LTD COMPANY GUAR 144A 05/28	4.7	6,938,000	6,721,635	6,745,841
BACARDI LTD COMPANY GUAR 144A 05/48	5.3%	3,155,000	3,238,810	2,854,296
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/25	3.85%	798,000	818,616	778,170
BAE SYSTEMS PLC SR UNSECURED 144A 02/31	1.9%	5,000,000	3,989,347	4,061,631
BAE SYSTEMS PLC SR UNSECURED 144A 03/34	5.3	1,215,000	1,209,874	1,203,827
BAE SYSTEMS PLC SR UNSECURED 144A 03/54	5.5	725,000	707,078	708,864
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2018 2A B 144A		250,000	250,103	250,351
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2020 1A A1R 144A		3,600,000	3,600,000	3,602,992
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2023 3A A 144A		2,700,000	2,723,167	2,719,224
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2024 1A A1 144A		685,000	685,000	689,252
BAKER HUGHES LLC/CO OBL SR UNSECURED 12/27	3.337%	735,000	731,202	694,813
BALBOA BAY LOAN FUNDING LTD BOBA 2024 1A A1 144A		2,000,000	2,000,000	2,006,200
BALDER FINLAND OYJ COMPANY GUAR REGS 01/29	1%	110,000	91,049	96,920
BALL CORP COMPANY GUAR 03/28	6.875%	39,000	39,103	40,028
BALL CORP COMPANY GUAR 06/29	6%	701,000	701,052	704,766
BALL CORP COMPANY GUAR 08/30	2.875%	1,733,000	1,648,973	1,472,230
BALLYROCK LTD 07/37 1		250,000	250,000	250,000
BALLYROCK LTD BALLY 2019 1A CR 144A		1,000,000	1,000,000	1,001,022
BALLYROCK LTD BALLY 2019 2A A1RR 144A		740,000	740,000	740,697
BALLYROCK LTD BALLY 2020 14A A1AR		1,500,000	1,500,000	1,500,000
BALLYROCK LTD BALLY 2020 14A B 144A		250,000	251,537	250,456
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/53	5.4	458,000	449,668	436,900
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/47	3.75%	343,000	330,003	256,898
BANC OF AMERICA MERRILL LYNCH BAMLL 2013 WBRK A 144A		519,000	476,818	486,972
BANC OF AMERICA MERRILL LYNCH BAMLL 2019 BPR AMP 144A		775,000	802,408	743,946
BANCA MONTE DEI PASCHI S REGS 03/26 VARIABLE		100,000	110,335	108,251
BANCA MONTE DEI PASCHI S REGS 09/24	3.625%	400,000	489,181	427,414
BANCA MONTE DEI PASCHI S SUBORDINATED REGS 01/28 VAR		100,000	115,252	112,985
BANCA MONTE DEI PASCHI S SUBORDINATED REGS 07/29	10.5%	300,000	421,268	384,624
BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VARIABLE		200,000	204,999	213,278
BANCO BPM SPA REGS 06/28 VARIABLE		150,000	160,554	168,681
BANCO BPM SPA SUBORDINATED REGS 01/32 VARIABLE		200,000	194,882	205,798
BANCO DE CREDITO DEL PER SUBORDINATED 144A 07/30 VARIABLE		285,000	266,295	274,205
BANCO DE CREDITO DEL PER SUBORDINATED 144A 09/31 VARIABLE		260,000	259,840	241,807
BANCO DE SABADELL SA REGS 01/30 VAR		200,000	218,005	216,254
BANCO DE SABADELL SA REGS 09/29 VARIABLE		100,000	106,624	112,957
BANCO DE SABADELL SA SUBORDINATED REGS 08/33 VARIABLE		200,000	203,053	222,594
BANCO INTERNAC DEL PERU SR UNSECURED 144A 10/26	3.25%	447,000	451,286	423,527
BANCO INTERNAC DEL PERU SUBORDINATED 144A 07/30 VARIABLE		300,000	280,344	290,923
BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VARIABLE		400,000	400,000	375,379
BANCO SANTANDER SA 03/25	3.496	4,000,000	3,942,475	3,940,788
BANCO SANTANDER SA 04/27	4.25%	400,000	398,036	387,011
BANCO SANTANDER SA 05/25	2.746%	33,200,000	32,385,207	32,337,876
BANCO SANTANDER SA 06/24 VAR		5,600,000	5,600,000	5,600,000
BANCO SANTANDER SA REGS 01/30 VAR		400,000	435,817	425,541
BANCO SANTANDER SA REGS 04/26	1.5%	1,100,000	1,208,218	1,302,946
BANCO SANTANDER SA SUBORDINATED 08/33	6.921%	7,000,000	7,075,194	7,307,856
BANCO SANTANDER SA SUBORDINATED 12/30	2.749%	400,000	400,000	332,834
BANCO VOTORANTIM SR UNSECURED REGS 09/24	4.5%	200,000	199,087	198,783
BANFF MERGER SUB INC 2023 USD TERM LOAN due 12/02/28		2,319,034	2,318,421	2,321,098
BANGKOK BANK PCL/HK JR SUBORDINA REGS 12/99 VARIABLE		200,000	190,516	194,733
BANGKOK BANK PCL/HK SR UNSECURED 144A 09/28	5.3%	254,000	253,110	253,739
BANGKOK BANK PCL/HK SR UNSECURED 144A 09/33	5.5%	454,000	455,785	451,472
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/34 VARIABLE		550,000	565,675	486,592
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/36 VARIABLE		315,000	315,000	262,004
BANGKOK BANK PCL/HK SUBORDINATED REGS 09/34 VARIABLE		200,000	203,066	176,942
BANGL LLC TERM LOAN B due 02/01/29		620,000	623,300	623,875
BANIJAY ENTERTAINMENT SAS USD TERM LOAN due 03/01/28		482,625	480,716	482,746

Public Markets Asset Listing
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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%		2,116,000	2,125,744	2,164,035
BANIJAY ENTERTAINMENT SR SECURED REGS 05/29 7%		200,000	215,868	223,460
BANK BAHRAIN + KUWAIT SR UNSECURED REGS 07/24 5.5%		318,000	318,097	317,689
BANK BANK 2018 BN14 A2		156,327	165,252	155,882
BANK BANK 2018 BN14 C		1,020,000	1,085,724	853,510
BANK BANK 2019 BN21 A5		3,300,000	3,388,324	2,892,259
BANK BANK 2019 BN22 A4		2,110,000	1,799,777	1,873,526
BANK BANK 2019 BN23 B		450,000	497,295	384,323
BANK BANK 2020 BN25 B		700,000	719,582	580,867
BANK BANK 2021 BN36 A5		2,080,000	1,739,885	1,726,108
BANK BANK 2022 BNK39 A4		409,000	370,216	347,635
BANK BANK 2023 BNK45 C		896,000	858,455	885,264
BANK BANK 2023 BNK46 XA		11,390,802	470,585	447,136
BANK BANK 2024 BNK47 A5		5,225,000	5,381,490	5,373,991
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 05/33 5.375%		460,000	449,075	455,331
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 10/28 6.25%		900,000	898,490	931,082
BANK GOSPODARSTWA KRAJOW GOVT GUARANT REGS 05/33 5.375%		228,000	227,806	225,686
BANK LEUMI LE ISRAEL SR UNSECURED 144A REGS 07/27 5%		276,000	274,826	267,048
BANK OF AMERICA AUTO TRUST BAAT 2023 2A A2 144A		1,552,647	1,552,550	1,553,745
BANK OF AMERICA CORP JR SUBORDINA 12/49 VARIABLE		480,000	475,981	478,601
BANK OF AMERICA CORP JR SUBORDINA 12/99 VARIABLE		1,335,000	1,281,779	1,262,554
BANK OF AMERICA CORP SR UNSECURED 01/26 VAR		85,000	83,610	83,824
BANK OF AMERICA CORP SR UNSECURED 01/35 VAR		6,104,000	6,087,621	6,097,826
BANK OF AMERICA CORP SR UNSECURED 01/44 5%		1,430,000	1,455,926	1,345,280
BANK OF AMERICA CORP SR UNSECURED 02/30 VARIABLE		2,663,000	2,724,037	2,521,924
BANK OF AMERICA CORP SR UNSECURED 02/31 VARIABLE		1,405,000	1,336,838	1,214,411
BANK OF AMERICA CORP SR UNSECURED 02/33 VARIABLE		4,452,000	4,082,505	3,767,616
BANK OF AMERICA CORP SR UNSECURED 03/29 VARIABLE		1,423,000	1,365,301	1,360,591
BANK OF AMERICA CORP SR UNSECURED 03/32 VARIABLE		1,250,000	1,060,566	1,057,690
BANK OF AMERICA CORP SR UNSECURED 03/51 VARIABLE		1,902,000	1,835,310	1,519,024
BANK OF AMERICA CORP SR UNSECURED 04/26 3.5%		1,250,000	1,249,569	1,211,516
BANK OF AMERICA CORP SR UNSECURED 04/26 VARIABLE		52,000	50,925	51,069
BANK OF AMERICA CORP SR UNSECURED 04/28 VARIABLE		950,000	977,824	914,934
BANK OF AMERICA CORP SR UNSECURED 04/29 VARIABLE		9,059,000	8,987,824	9,044,647
BANK OF AMERICA CORP SR UNSECURED 04/31 VARIABLE		1,940,000	1,999,476	1,677,354
BANK OF AMERICA CORP SR UNSECURED 04/32 VARIABLE		3,990,000	3,622,530	3,372,034
BANK OF AMERICA CORP SR UNSECURED 04/33 VARIABLE		4,150,000	4,099,169	3,913,707
BANK OF AMERICA CORP SR UNSECURED 06/41 VAR		380,000	268,830	265,501
BANK OF AMERICA CORP SR UNSECURED 07/28 VARIABLE		2,820,000	2,810,273	2,776,039
BANK OF AMERICA CORP SR UNSECURED 07/31 VARIABLE		1,300,000	1,304,397	1,070,797
BANK OF AMERICA CORP SR UNSECURED 07/32 VARIABLE		1,285,000	1,285,000	1,051,935
BANK OF AMERICA CORP SR UNSECURED 07/33 VARIABLE		3,625,000	3,487,955	3,543,152
BANK OF AMERICA CORP SR UNSECURED 09/29 VARIABLE		64,000	65,543	65,340
BANK OF AMERICA CORP SR UNSECURED 10/32 VARIABLE		20,310,000	18,792,856	16,834,018
BANK OF AMERICA CORP SR UNSECURED 11/28 VARIABLE		1,550,000	1,550,000	1,596,234
BANK OF AMERICA CORP SR UNSECURED 12/28 VARIABLE		3,157,000	3,254,440	2,968,602
BANK OF AMERICA CORP SR UNSECURED REGS 05/27 VARIABLE		200,000	198,386	207,330
BANK OF AMERICA CORP SR UNSECURED REGS 05/30 VARIABLE		380,000	365,489	365,846
BANK OF AMERICA CORP SR UNSECURED REGS 05/32 VARIABLE		547,000	470,299	491,357
BANK OF AMERICA CORP SR UNSECURED REGS 09/26 VARIABLE		1,400,000	1,517,997	1,511,164
BANK OF AMERICA CORP SR UNSECURED REGS 10/31 VARIABLE		609,000	535,255	538,605
BANK OF AMERICA CORP SUBORDINATED 01/25 4%		35,129,000	34,834,304	34,794,659
BANK OF AMERICA CORP SUBORDINATED 01/37 6.11%		175,000	199,177	181,827
BANK OF AMERICA CORP SUBORDINATED 03/26 4.45%		190,000	192,433	186,843
BANK OF AMERICA CORP SUBORDINATED 03/37 VARIABLE		5,300,000	5,019,069	4,644,749
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2%		1,650,000	1,651,546	1,645,837
BANK OF AMERICA CORP SUBORDINATED 09/36 VARIABLE		252,000	189,911	200,861
BANK OF AMERICA CORP SUBORDINATED 10/26 4.25%		1,490,000	1,491,904	1,453,017
BANK OF AMERICA CORP SUBORDINATED 11/27 4.183%		3,150,000	3,318,385	3,040,973
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A1 A1		2,379,000	2,378,571	2,363,099
BANK OF IRELAND GROUP JR SUBORDINA REGS VARIABLE		200,000	213,047	217,833
BANK OF MONTREAL SR UNSECURED 01/25 1.5%		10,000,000	9,795,381	9,785,196
BANK OF MONTREAL SR UNSECURED 05/25 1.85%		890,000	889,883	863,303

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BANK OF MONTREAL SR UNSECURED 06/25 3.7%		2,500,000	2,464,466	2,457,117
BANK OF MONTREAL SR UNSECURED 09/24 4.25%		2,500,000	2,493,279	2,490,859
BANK OF MONTREAL SR UNSECURED 12/24 5.2		1,500,000	1,498,745	1,497,533
BANK OF MONTREAL SUBORDINATED 12/32 VARIABLE		190,000	181,313	178,517
BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45%		21,100,000	20,662,189	20,644,357
BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3%		480,000	479,793	461,223
BANK OF NOVA SCOTIA SR UNSECURED 06/25 5.45		5,000,000	5,009,292	4,989,945
BANK OF NY MELLON CORP JR SUBORDINA 12/99 VARIABLE		535,000	543,059	525,565
BANK OF NY MELLON CORP SR UNSECURED 01/31 1.65%		34,000	29,592	27,560
BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6		30,000,000	29,077,874	29,079,654
BANK OF NY MELLON CORP SR UNSECURED 07/30 VARIABLE		155,000	155,000	151,474
BANK OF NY MELLON CORP SR UNSECURED 09/24 3.25		12,000,000	11,952,190	11,941,899
BANK OF NY MELLON CORP SR UNSECURED 10/29 VARIABLE		800,000	800,000	836,164
BANK OF NY MELLON CORP SR UNSECURED 10/33 VARIABLE		2,300,000	2,300,000	2,381,192
BANK5 BANK5 2023 5YR1 A3		2,500,000	2,543,300	2,559,378
BANK5 BANK5 2023 5YR3 A3		770,000	808,095	804,955
BANK5 BANK5 2024 5YR5 A3		2,090,996	2,121,370	2,112,759
BANK5 BANK5 2024 5YR6 C		950,000	948,326	966,106
BANKINTER SA SUBORDINATED REGS 06/34 VAR		100,000	108,049	107,366
BANQUE FED CRED MUTUEL REGS 02/33 3.75%		700,000	756,542	748,905
BANQUE FED CRED MUTUEL REGS 03/27 VAR		200,000	216,445	215,165
BANQUE FED CRED MUTUEL REGS 06/33 4.125		400,000	450,946	439,784
BANQUE FED CRED MUTUEL REGS 09/30 4.125%		400,000	427,096	440,173
BANQUE FED CRED MUTUEL SUBORDINATED REGS 01/34 4.375		200,000	217,433	209,551
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2015 VFM A2 144A		1,670,000	1,699,107	1,462,092
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 CHRS D 144A		800,000	791,620	668,231
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 TALL A 144A		1,000,000	955,470	945,019
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 TALL C 144A		1,000,000	921,280	885,036
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 BID A 144A		390,000	393,426	389,676
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 B		1,662,000	1,637,841	1,289,044
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 XA		9,286,671	1,010,683	603,365
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A5		2,120,000	1,730,972	1,812,143
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C17 A5		1,955,000	1,717,888	1,845,163
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C19 A2B		505,000	509,890	503,934
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C22 A4		565,000	570,563	611,836
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C22 A5		1,318,969	1,459,177	1,457,485
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C25 B		721,000	720,971	721,636
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C27 A3		2,154,000	2,218,561	2,214,217
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 C24 A5		1,150,000	1,184,152	1,158,822
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 C26 A5		770,000	793,006	801,512
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 C26 C		1,075,000	1,040,857	1,048,343
BARCLAYS MORTGAGE LOAN TRUST BARC 2024 NQM1 A1 144A		1,103,742	1,101,097	1,097,885
BARCLAYS PLC JR SUBORDINA 12/99 8%		1,000,000	1,000,000	1,015,340
BARCLAYS PLC JR SUBORDINA 12/99 VARIABLE		200,000	207,268	195,998
BARCLAYS PLC JR SUBORDINA VARIABLE		1,200,000	1,628,949	1,503,646
BARCLAYS PLC SR UNSECURED 03/28 VAR		775,000	775,000	776,182
BARCLAYS PLC SR UNSECURED 03/30 VAR		343,000	344,873	343,919
BARCLAYS PLC SR UNSECURED 05/26 VARIABLE		1,725,000	1,725,000	1,681,848
BARCLAYS PLC SR UNSECURED 05/27 VARIABLE		1,825,000	1,825,000	1,827,676
BARCLAYS PLC SR UNSECURED 05/29 VARIABLE		580,000	580,104	567,703
BARCLAYS PLC SR UNSECURED 05/34 VARIABLE		625,000	625,000	640,394
BARCLAYS PLC SR UNSECURED 08/28 VARIABLE		2,100,000	2,100,000	2,096,056
BARCLAYS PLC SR UNSECURED 09/29 VARIABLE		1,225,000	1,225,000	1,268,117
BARCLAYS PLC SR UNSECURED 11/26 VARIABLE		1,975,000	1,975,000	2,009,442
BARCLAYS PLC SR UNSECURED 11/33 VARIABLE		945,000	988,691	1,039,248
BARCLAYS PLC SR UNSECURED REGS 01/26 VARIABLE		2,620,000	2,747,275	2,768,158
BARCLAYS PLC SR UNSECURED REGS 01/27 VARIABLE		414,000	441,259	437,781
BARCLAYS PLC SR UNSECURED REGS 05/28 VAR		300,000	324,010	321,924
BARCLAYS PLC SR UNSECURED REGS 08/30 VARIABLE		1,000,000	1,072,374	1,115,149
BARCLAYS PLC SR UNSECURED REGS 11/29 VARIABLE		630,000	765,796	838,855
BARCLAYS PLC SUBORDINATED 05/28 4.836%		2,725,000	2,725,000	2,631,153
BARCLAYS PLC SUBORDINATED 06/30 VARIABLE		1,960,000	1,844,434	1,873,856
BARCLAYS PLC SUBORDINATED 06/34 VARIABLE		2,150,000	2,245,211	2,281,029

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BARRICK NA FINANCE LLC COMPANY GUAR 05/41	5.7%	420,000	445,561	415,073
BARRICK NA FINANCE LLC COMPANY GUAR 05/43	5.75%	440,000	509,357	436,612
BARROW HANLEY CLO LTD BARNH 2023 2A B	144A	3,250,000	3,250,000	3,349,095
BASSWOOD PARK CLO LTD BARK 2021 1A A	144A	2,000,000	2,000,000	2,001,200
BAT CAPITAL CORP COMPANY GUAR 03/28	2.259%	2,283,000	2,172,907	2,045,497
BAT CAPITAL CORP COMPANY GUAR 03/31	2.726%	850,000	850,000	716,812
BAT CAPITAL CORP COMPANY GUAR 03/32	4.742%	4,925,000	4,813,104	4,673,352
BAT CAPITAL CORP COMPANY GUAR 03/52	5.65%	906,000	867,125	808,886
BAT CAPITAL CORP COMPANY GUAR 04/50	5.282%	166,000	141,849	139,958
BAT CAPITAL CORP COMPANY GUAR 08/27	3.557%	585,000	585,168	555,669
BAT CAPITAL CORP COMPANY GUAR 08/30	6.343%	700,000	700,000	729,769
BAT CAPITAL CORP COMPANY GUAR 08/33	6.421%	1,950,000	1,931,930	2,038,773
BAT CAPITAL CORP COMPANY GUAR 08/37	4.39	1,550,000	1,183,952	1,307,922
BAT CAPITAL CORP COMPANY GUAR 08/47	4.54%	3,956,000	3,184,754	3,046,056
BAT CAPITAL CORP COMPANY GUAR 08/53	7.081%	1,058,000	1,140,032	1,125,032
BAT CAPITAL CORP COMPANY GUAR 09/29	3.462	542,000	492,403	493,768
BAT CAPITAL CORP COMPANY GUAR 09/49	4.758%	554,000	490,756	435,881
BAT INTL FINANCE PLC COMPANY GUAR 03/28	4.448	1,198,000	1,168,422	1,159,808
BATH + BODY WORKS INC COMPANY GUAR 06/29	7.5%	2,000	2,074	2,060
BATH + BODY WORKS INC COMPANY GUAR 07/36	6.75%	375,000	441,647	373,342
BATH + BODY WORKS INC COMPANY GUAR 11/35	6.875%	573,000	571,645	577,885
BATH + BODY WORKS INC COMPANY GUAR 144A 10/30	6.625%	616,000	615,887	617,923
BAUSCH + LOMB CORPORATION 2023 INCREMENTAL TERM LOAN due 09/29/28		466,475	462,491	465,020
BAUSCH + LOMB ESCROW COR SR SECURED 144A 10/28	8.375%	664,000	664,000	679,770
BAUSCH HEALTH COS INC SR SECURED 144A 02/27	6.125%	1,255,000	1,234,906	1,044,788
BAUSCH HEALTH COS INC SR SECURED 144A 06/28	4.875%	2,030,000	2,029,720	1,519,171
BAXTER INTERNATIONAL INC SR UNSECURED 02/27	1.915%	3,147,000	3,052,549	2,884,571
BAYER AG JR SUBORDINA REGS 03/82	VARIABLE	100,000	102,360	103,084
BAYER AG JR SUBORDINA REGS 09/83	VARIABLE	200,000	213,134	218,855
BAYER AG SR UNSECURED REGS 08/26	4%	2,406,000	2,597,554	2,600,344
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25	4.25%	4,492,000	4,486,142	4,394,426
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28	4.375%	1,775,000	1,636,386	1,685,627
BAYER US FINANCE LLC COMPANY GUAR 144A 11/33	6.5	750,000	757,816	767,252
BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30	8.5%	322,000	319,519	336,748
BAYTEX ENERGY CORP SR UNSECURED 144A 03/32	7.375	616,000	611,602	625,978
BAYVIEW OPPORTUNITY MASTER FUN BVCLN 2024 EDU1 C	144A	2,231,468	2,231,468	2,231,468
BB UBS TRUST BBUBS 2012 SHOW A	144A	2,304,000	2,419,560	2,249,772
BBCCRE TRUST BBCCR 2015 GTP D	144A	1,990,000	1,887,777	1,710,372
BBVA BANCOMER SA TEXAS SUBORDINATED 144A 06/38	VARIABLE	240,000	240,887	247,362
BCPE EMPIRE HOLDINGS INC SR UNSECURED 144A 05/27	7.625%	225,000	224,297	218,026
BCPE ULYSSES INTERMEDIAT SR UNSECURED 144A 04/27	7.75%	325,000	323,985	316,793
BCRED CLO LLC BCRED 2023 1A A	144A	800,000	800,000	806,244
BEACON CONTAINER FINANCE II LL BEACN 2021 1A A	144A	1,816,467	1,815,753	1,611,019
BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 05/29	4.125%	25,000	25,000	22,774
BEACON ROOFING SUPPLY IN SR SECURED 144A 08/30	6.5%	292,000	291,880	294,630
BEACON ROOFING SUPPLY IN SR SECURED 144A 11/26	4.5%	2,146,000	2,095,328	2,085,757
BEAR MOUNTAIN PARK CLO, LTD BRMTN 2022 1A BR	144A	615,000	615,000	615,000
BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1		1,302	1,290	1,172
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 21A1		31,750	29,012	29,356
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 12 13A1		1,564	1,334	1,148
BEAR STEARNS ALT A TRUST BALTA 2004 3 A1		448,884	448,944	449,183
BEAR STEARNS ALT A TRUST BALTA 2005 3 2A1		59,784	59,938	53,705
BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1		474,962	440,991	432,986
BEAR STEARNS ASSET BACKED SECU BSABS 2003 ABF1 A		4,775	6,189	4,676
BEAR STEARNS MORTGAGE FUNDING BSMF 2006 AR4 A1		530,092	359,713	494,808
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR2 A1		666,816	423,460	606,951
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR3 1A1		750,196	516,801	662,826
BEAZER HOMES USA COMPANY GUAR 10/27	5.875%	50,000	44,573	49,243
BEAZER HOMES USA COMPANY GUAR 10/29	7.25%	950,000	990,965	951,327
BEAZER HOMES USA SR UNSECURED 144A 03/31	7.5	280,000	280,493	279,416
BECTON DICKINSON + CO SR UNSECURED 02/28	4.693%	651,000	649,745	641,696
BECTON DICKINSON + CO SR UNSECURED 02/29	4.874	3,108,000	3,106,991	3,083,909
BECTON DICKINSON + CO SR UNSECURED 05/30	2.823%	350,000	350,000	309,479

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BECTON DICKINSON + CO SR UNSECURED 06/27 3.7%		1,885,000	1,931,822	1,813,557
BECTON DICKINSON + CO SR UNSECURED 12/24 3.734%		81,000	78,273	80,290
BECTON DICKINSON + CO SR UNSECURED 12/44 4.685%		111,000	110,013	97,795
BELDEN INC COMPANY GUAR REGS 03/28 3.875%		101,000	101,777	104,802
BELFOR HOLDINGS INC 2023 USD TERM LOAN B due 11/01/30		1,334,899	1,321,942	1,341,574
BELLIS ACQUISITION CO PL SR SECURED REGS 05/30 8.125		142,000	177,294	179,278
BELLRING BRANDS INC COMPANY GUAR 144A 03/30 7%		1,485,000	1,491,648	1,521,810
BELRON FINANCE US LLC 2023 TERM LOAN due 04/18/29		1	1,783	1
BENCHMARK MORTGAGE TRUST BMARK 2018 B3 A2		44,793	46,727	44,219
BENCHMARK MORTGAGE TRUST BMARK 2019 B10 3CCA 144A		600,000	532,012	429,552
BENCHMARK MORTGAGE TRUST BMARK 2019 B12 AS		1,593,000	1,670,918	1,410,953
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A5		1,400,000	1,439,207	1,220,890
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 B		155,000	159,364	127,098
BENCHMARK MORTGAGE TRUST BMARK 2020 B16 C		368,000	297,639	289,693
BENCHMARK MORTGAGE TRUST BMARK 2020 B17 C		510,000	390,441	363,279
BENCHMARK MORTGAGE TRUST BMARK 2020 IG1 AS		460,000	475,266	342,513
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 C		962,000	961,871	697,577
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5		2,900,000	2,440,906	2,552,434
BENCHMARK MORTGAGE TRUST BMARK 2022 B35 A5		235,000	241,389	217,069
BENCHMARK MORTGAGE TRUST BMARK 2023 B40 A5		1,525,159	1,623,721	1,607,087
BENCHMARK MORTGAGE TRUST BMARK 2023 B40 C		616,000	641,988	648,113
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3		1,590,000	1,636,836	1,640,843
BENCHMARK MORTGAGE TRUST BMARK 2024 V6 AS		1,000,000	1,028,405	1,027,803
BENCHMARK MORTGAGE TRUST BMARK 2024 V7 B		2,153,000	2,215,278	2,232,526
BENEFIT STREET PARTNERS CLO LT BSP 2017 12A A1R 144A		166,325	166,526	166,393
BENEFIT STREET PARTNERS CLO LT BSP 2017 12A B 144A		375,000	375,079	376,084
BENIN INTL GOV BOND SR UNSECURED 144A 02/38 7.96		363,000	351,392	337,507
BENTELER INTERNATIONAL A SR SECURED 144A 05/28 10.5%		155,000	157,338	166,443
BERKSHIRE HATHAWAY ENERG SR UNSECURED 07/30 3.7%		1,615,000	1,614,917	1,501,720
BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25%		560,000	554,859	478,095
BERRY GLOBAL INC SECURED 144A 07/27 5.625%		135,000	133,286	132,816
BERRY GLOBAL INC SR SECURED 01/26 1.57%		575,000	574,941	540,217
BERRY GLOBAL INC SR SECURED 04/28 5.5		3,239,000	3,256,286	3,232,161
BERRY GLOBAL INC SR SECURED 144A 01/34 5.65		800,000	797,794	781,367
BERTRAND FRANCHISE SR SECURED REGS 07/30 VAR		107,000	115,999	115,182
BETTCHER INDUSTRIES INC 2021 2ND LIEN TERM LOAN due 12/14/29		92,600	91,879	83,340
BETTCHER INDUSTRIES INC TERM LOAN due 12/14/28		616,869	610,238	613,014
BFLD TRUST BFLD 2021 FPM A 144A		574,000	574,000	574,000
BFLD TRUST BFLD 2021 FPM C 144A		420,000	420,000	418,955
BFLD TRUST BFLD 2024 WRHS A 144A		1,220,000	1,216,942	1,216,950
BHMS MORTGAGE TRUST BHMS 2018 ATLS B 144A		780,000	773,807	775,091
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5%		110,000	109,987	102,635
BIG RIVER STEEL/BRS FIN SR SECURED 144A 01/29 6.625%		994,000	1,012,824	996,213
BINOM SECURITIZATION TRUST BINOM 2022 INV1 A1 144A		1,058,461	1,012,593	1,002,171
BINOM SECURITIZATION TRUST BINOM 2022 RPL1 A1 144A		879,303	878,018	795,251
BIRCH GROVE CLO LTD. BGCLO 2021 2A A1 144A		660,000	660,108	660,655
BIRCH GROVE CLO LTD. BGCLO 2022 4A A1R 144A		780,000	780,000	780,000
BIRCH GROVE CLO LTD. BGCLO 2023 6A A1 144A		1,070,000	1,070,000	1,074,352
BIRCH GROVE CLO LTD. BGCLO 2023 7A A1 144A		1,010,000	1,010,601	1,017,303
BIRCH GROVE CLO LTD. BGCLO 2024 8A A1 144A		830,000	830,000	835,812
BLACKHAWK NETWORK HOLDINGS INC 2024 TERM LOAN due 03/12/29		366,173	359,272	366,861
BLACKSTONE MORTGAGE TRUST, INC 2021 TERM LOAN B2 due 04/23/26		1,739,814	1,715,099	1,705,017
BLACKSTONE MORTGAGE TRUST, INC 2022 TERM LOAN B4 due 05/09/29		288,889	282,412	274,806
BLACKSTONE PRIVATE CRE SR UNSECURED 09/25 7.05		66,000	66,666	66,636
BLACKSTONE SECURED LEND SR UNSECURED 11/27 5.875		558,000	554,098	553,945
BLOCK COMMUNICATIONS INC COMPANY GUAR 144A 03/28 4.875%		4,321,000	4,129,219	3,865,533
BLOCK INC SR UNSECURED 06/26 2.75%		1,335,000	1,269,272	1,261,037
BLOCK INC SR UNSECURED 06/31 3.5		3,000	2,617	2,588
BLOCK INC SR UNSECURED 144A 05/32 6.5		2,344,000	2,347,468	2,375,386
BLOOMIN BRANDS INC/OSI COMPANY GUAR 144A 04/29 5.125%		865,000	794,392	778,825
BLP COMMERCIAL MORTGAGE TRUST BLP 2024 IND2 A 144A		1,725,000	1,720,755	1,712,063
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625%		220,000	220,017	219,912
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/29 7		2,317,000	2,325,274	2,359,610

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25		1,602,000	1,608,788	1,647,094
BLUELINX HOLDING SR SECURED 144A 11/29 6%		995,000	954,363	925,309
BLUEMOUNTAIN CLO LTD BLUEM 2016 2A BR2 144A		250,000	250,000	250,114
BLUEMOUNTAIN CLO LTD BLUEM 2016 2A C1R2 144A		500,000	500,000	501,745
BLUEMOUNTAIN CLO LTD BLUEM 2018 3A BR 144A		1,010,000	1,010,000	1,011,752
BLUEMOUNTAIN CLO LTD BLUEM 2019 26A AR 144A		7,000,000	7,000,000	7,020,499
BMO MORTGAGE TRUST BMO 2023 5C2 A3		2,250,000	2,374,075	2,394,781
BMO MORTGAGE TRUST BMO 2023 C7 A5		766,000	799,962	810,271
BMO MORTGAGE TRUST BMO 2024 5C3 AS		1,175,000	1,209,981	1,199,745
BMO MORTGAGE TRUST BMO 2024 5C3 B		436,000	448,983	442,946
BMO MORTGAGE TRUST BMO 2024 C8 A5		3,725,000	3,836,137	3,800,408
BMO MORTGAGE TRUST BMO 2024 C8 C		748,000	747,991	738,190
BMW US CAPITAL LLC COMPANY GUAR 144A 04/31 2.55%		800,000	702,245	684,253
BMW VEHICLE LEASE TRUST BMWLT 2024 1 A1		674,145	674,145	674,187
BNP PARIBAS 144A 01/25 3.375%		5,495,000	5,459,995	5,423,009
BNP PARIBAS 144A 01/27 VARIABLE		1,175,000	1,175,000	1,096,811
BNP PARIBAS 144A 01/29 VARIABLE		1,770,000	1,771,948	1,754,703
BNP PARIBAS 144A 01/30 VARIABLE		290,000	290,212	286,060
BNP PARIBAS 144A 01/31 VARIABLE		1,300,000	1,300,000	1,138,808
BNP PARIBAS 144A 06/26 VARIABLE		1,950,000	1,954,338	1,885,019
BNP PARIBAS 144A 06/29 VARIABLE		540,000	540,000	539,500
BNP PARIBAS 144A 08/28 4.4%		520,000	518,701	499,330
BNP PARIBAS COMPANY GUAR 10/24 4.25%		1,575,000	1,574,961	1,566,620
BNP PARIBAS JR SUBORDINA 144A 12/49 VARIABLE		550,000	567,598	548,628
BNP PARIBAS JR SUBORDINA 144A 12/99 VARIABLE		735,000	738,163	656,055
BNP PARIBAS JR SUBORDINA REGS 12/49 VARIABLE		3,750,000	3,759,287	3,740,644
BNP PARIBAS REGS 01/26 3.375%		941,000	1,067,108	1,153,956
BNP PARIBAS SR UNSECURED 144A 12/34 VARIABLE		1,200,000	1,204,081	1,229,139
BNP PARIBAS SUBORDINATED 144A 03/27 4.625%		1,720,000	1,701,795	1,674,289
BNP PARIBAS SUBORDINATED 144A 03/33 VARIABLE		250,000	240,159	235,952
BNP PARIBAS SUBORDINATED 144A 05/26 4.375%		3,600,000	3,586,208	3,502,608
BNP PARIBAS SUBORDINATED 144A 08/35 VARIABLE		4,450,000	3,541,365	3,637,210
BNP PARIBAS SUBORDINATED 144A 09/25 4.375%		6,375,000	6,363,971	6,259,999
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A		500,000	499,359	499,531
BOEING CO SR UNSECURED 02/26 2.196%		871,000	838,787	818,631
BOEING CO SR UNSECURED 02/27 2.7%		150,000	149,851	138,284
BOEING CO SR UNSECURED 02/31 3.625%		1,800,000	1,795,192	1,575,406
BOEING CO SR UNSECURED 02/35 3.25%		75,000	72,070	57,272
BOEING CO SR UNSECURED 02/50 3.75%		400,000	385,120	261,745
BOEING CO SR UNSECURED 03/27 2.8%		200,000	197,542	184,171
BOEING CO SR UNSECURED 03/29 3.2%		200,000	198,739	177,444
BOEING CO SR UNSECURED 03/38 3.55%		130,000	118,028	94,079
BOEING CO SR UNSECURED 03/48 3.625%		25,000	23,208	16,100
BOEING CO SR UNSECURED 03/59 3.825		108,000	70,639	68,163
BOEING CO SR UNSECURED 05/25 4.875%		2,632,000	2,623,028	2,604,051
BOEING CO SR UNSECURED 05/26 3.1%		150,000	149,958	142,326
BOEING CO SR UNSECURED 05/27 5.04%		8,849,000	9,010,625	8,654,027
BOEING CO SR UNSECURED 05/30 5.15%		2,370,000	2,294,281	2,275,878
BOEING CO SR UNSECURED 05/40 5.705%		2,380,000	2,770,294	2,194,276
BOEING CO SR UNSECURED 05/50 5.805%		700,000	683,176	630,840
BOEING CO SR UNSECURED 06/46 3.375%		45,000	40,545	28,694
BOEING CO SR UNSECURED 08/59 3.95%		3,406,000	2,563,766	2,170,075
BOEING CO SR UNSECURED 11/48 3.85%		25,000	23,604	16,539
BOEING CO SR UNSECURED 144A 05/54 6.858		5,619,000	5,646,782	5,766,060
BOEING CO SR UNSECURED 144A 05/64 7.008		209,000	209,000	213,989
BOELS TOPHOLDING BV SR SECURED REGS 02/29 6.25%		100,000	107,050	111,443
BOELS TOPHOLDING BV SR SECURED REGS 05/30 5.75		100,000	106,555	108,568
BOMBARDIER INC SR UNSECURED 144A 02/28 6%		215,000	213,427	212,527
BOMBARDIER INC SR UNSECURED 144A 02/29 7.5%		1,780,000	1,781,490	1,844,497
BOMBARDIER INC SR UNSECURED 144A 04/27 7.875%		1,656,000	1,552,204	1,660,215
BOMBARDIER INC SR UNSECURED 144A 06/26 7.125%		32,000	32,013	32,462
BOMBARDIER INC SR UNSECURED 144A 06/32 7		2,362,000	2,364,707	2,394,811
BOMBARDIER INC SR UNSECURED 144A 07/31 7.25		1,709,000	1,707,742	1,754,664

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BOMBARDIER INC SR UNSECURED 144A 11/30 8.75%		769,000	776,596	831,122
BOMBARDIER RECREATIONAL PROD 2024 TERM LOAN B4 due 01/22/31		200,000	200,500	199,844
BONOS DE TESORERIA SR UNSECURED 08/32 6.15%		4,293,000	1,137,773	1,079,094
BONOS DE TESORERIA SR UNSECURED 08/34 5.4%		2,264,000	656,229	519,340
BONOS DE TESORERIA SR UNSECURED 08/40 5.35%		15,165,000	3,361,240	3,189,123
BONOS DE TESORERIA SR UNSECURED 144A REGS 08/33 7%		4,963,000	1,393,799	1,330,484
BONOS DE TESORERIA SR UNSECURED 144A REGS 08/39 7		5,763,000	1,517,383	1,516,226
BONOS TESORERIA PESOS BONDS 144A REGS 10/40 6.2		1,330,000,000	1,476,959	1,441,587
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 04/33 3%		193,000	209,995	204,754
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/32 2%		6,296,000	6,564,137	6,412,878
BOOKING HOLDINGS INC SR UNSECURED 03/44 4		180,000	192,765	188,294
BOOZ ALLEN HAMILTON INC COMPANY GUAR 144A 07/29 4%		775,000	775,000	725,675
BORR IHC LTD / BORR FIN SR SECURED 144A 11/28 10%		1,276,524	1,276,222	1,333,968
BORR IHC LTD / BORR FIN SR SECURED 144A 11/30 10.375%		453,714	445,276	474,569
BOSTON PROPERTIES LP SR UNSECURED 01/25 3.2%		1,910,000	1,909,614	1,881,518
BOSTON PROPERTIES LP SR UNSECURED 01/31 3.25		1,325,000	1,115,986	1,119,919
BOSTON PROPERTIES LP SR UNSECURED 03/30 2.9%		4,300,000	4,260,778	3,648,142
BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4		1,425,000	1,269,988	1,266,514
BOSTON PROPERTIES LP SR UNSECURED 12/28 4.5%		2,100,000	1,986,509	1,980,972
BOSTON SCIENTIFIC CORP SR UNSECURED 06/30 2.65%		2,900,000	2,991,933	2,545,622
BOXER PARENT CO INC SR SECURED 144A 10/25 7.125%		2,442,000	2,412,221	2,443,846
BOXER PARENT CO INC SR SECURED REGS 10/25 6.5%		200,000	244,524	214,412
BOYD GAMING CORP COMPANY GUAR 12/27 4.75%		652,000	617,920	627,531
BOYD GAMING CORP COMPANY GUAR 144A 06/31 4.75%		865,000	864,838	783,954
BOYNE USA INC SR UNSECURED 144A 05/29 4.75%		1,235,000	1,200,188	1,152,378
BP CAP MARKETS AMERICA COMPANY GUAR 02/33 4.812%		1,253,000	1,221,108	1,214,723
BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3%		1,490,000	1,431,647	969,708
BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633%		310,000	310,000	288,857
BP CAP MARKETS AMERICA COMPANY GUAR 11/27 5.017		2,660,000	2,660,163	2,657,048
BP CAP MARKETS AMERICA COMPANY GUAR 11/28 4.234%		675,000	675,000	653,907
BP CAP MARKETS AMERICA COMPANY GUAR 11/34 5.227		3,206,000	3,168,543	3,182,010
BP CAPITAL MARKETS BV COMPANY GUAR REGS 05/35 4.323%		520,000	569,686	576,170
BP CAPITAL MARKETS PLC COMPANY GUAR 11/28 3.723%		880,000	825,083	836,351
BP CAPITAL MARKETS PLC COMPANY GUAR REGS 12/99 VARIABLE		100,000	100,870	104,679
BPCE SA 144A 01/32 VARIABLE		1,425,000	1,243,911	1,150,109
BPCE SA 144A 05/35 VAR		8,005,000	8,007,289	7,973,127
BPCE SA REGS 01/36 3.875		400,000	431,995	426,063
BPCE SA REGS 03/26 VAR		300,000	323,517	321,554
BPCE SA SUBORDINATED 144A 03/25 4.5		208,000	205,593	205,216
BPCE SA SUBORDINATED 144A 07/24 5.15%		350,000	350,127	349,676
BPCE SA SUBORDINATED 144A 10/32 VARIABLE		1,350,000	1,350,000	1,098,502
BPR TRUST BPR 2022 OANA A 144A		1,555,000	1,553,039	1,555,000
BRAEMAR HOTELS + RESORTS TRUST BHR 2018 PRME D 144A		1,700,000	1,700,000	1,667,838
BRAND INDUSTRIAL SERVICE SR SECURED 144A 08/30 10.375%		1,391,000	1,394,184	1,503,245
BRAND INDUSTRIAL SERVICES INC 2024 TERM LOAN B due 08/01/30		1,681,297	1,681,297	1,685,971
BRANDYWINE OPER PARTNERS COMPANY GUAR 03/28 7.8%		330,000	332,952	342,337
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875		1,060,000	1,054,940	1,104,129
BRASKEM IDESA SAPI SR SECURED 144A 02/32 6.99%		245,000	244,908	185,826
BRASKEM NETHERLANDS COMPANY GUAR 144A 01/31 8.5%		460,000	454,538	469,890
BRASKEM NETHERLANDS COMPANY GUAR 144A 01/81 VARIABLE		200,000	198,241	200,192
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM6 A1 144A		724,397	724,361	728,623
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM3 A1 144A		473,055	473,041	471,815
BRAZOS DELAWARE II, LLC 2023 TERM LOAN B due 02/11/30		0	-4,053	0
BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7%		4,000	3,934	3,104
BRIGHTLINE EAST LLC SR SECURED 144A 01/30 11		570,000	570,000	519,763
BRINK S CO/THE COMPANY GUAR 144A 06/29 6.5		430,000	430,000	434,508
BRINK S CO/THE COMPANY GUAR 144A 06/32 6.75		2,534,000	2,534,000	2,552,599
BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/30 8.25%		2,250,000	2,251,294	2,362,426
BRINKER INTERNATIONAL IN COMPANY GUAR 144A 10/24 5%		370,000	370,000	368,660
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1		1,277,000	1,281,192	1,281,895
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2		2,048,000	2,047,542	2,043,823
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55		180,000	179,300	177,459
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65		2,885,000	2,824,799	2,818,235

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/32 2.95%		525,000	523,491	454,287
BRISTOL MYERS SQUIBB CO SR UNSECURED 06/39 4.125%		900,000	1,096,957	780,983
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9%		1,929,000	1,926,439	1,925,170
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4%		127,000	126,436	118,343
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/53 6.25%		725,000	722,967	778,685
BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A		1,500,000	1,490,460	1,501,127
BRITISH AIR 19 1 A PTT PASS THRU CE 144A 12/30 3.35%		226,711	200,753	211,768
BRITISH AIR 19 1 AA PTT PASS THRU CE 144A 06/34 3.3%		242,492	229,713	218,015
BRITISH COLUMBIA PROV OF SR UNSECURED 06/34 4.75		2,950,000	2,943,302	2,934,340
BRITISH TELECOMMUNICATIO COMPANY GUAR 144A 11/81 VARIABLE		200,000	199,501	188,731
BRITISH TELECOMMUNICATIO COMPANY GUAR REGS 01/33 4.25%		290,000	314,187	319,745
BRITISH TELECOMMUNICATIO COMPANY GUAR REGS 12/83 VARIABLE		100,000	125,539	134,340
BRIXMOR OPERATING PART SR UNSECURED 05/29 4.125%		900,000	957,703	849,473
BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3.875%		263,000	275,872	254,466
BROADCOM INC COMPANY GUAR 04/29 4.75%		590,000	582,255	581,913
BROADCOM INC COMPANY GUAR 11/25 3.15%		1,150,000	1,147,673	1,114,265
BROADCOM INC COMPANY GUAR 11/30 4.15%		1,159,000	1,090,770	1,094,614
BROADCOM INC COMPANY GUAR 11/32 4.3%		1,300,000	1,447,933	1,215,071
BROADCOM INC COMPANY GUAR 144A 02/31 2.45%		679,000	585,370	571,793
BROADCOM INC COMPANY GUAR 144A 02/33 2.6%		1,370,000	1,048,713	1,110,256
BROADCOM INC COMPANY GUAR 144A 02/41 3.5%		1,300,000	1,296,090	996,518
BROADCOM INC SR UNSECURED 144A 04/29 4%		1,000,000	999,651	952,737
BROADCOM INC SR UNSECURED 144A 04/32 4.15%		1,628,000	1,625,104	1,502,044
BROADCOM INC SR UNSECURED 144A 04/33 3.419%		494,000	477,381	425,901
BROADCOM INC SR UNSECURED 144A 04/34 3.469%		1,044,000	965,219	890,004
BROADCOM INC SR UNSECURED 144A 05/37 4.926%		489,000	498,574	459,911
BROADCOM INC SR UNSECURED 144A 11/35 3.137%		7,855,000	6,981,315	6,290,187
BROADCOM INC SR UNSECURED 144A 11/36 3.187%		5,472,000	4,589,583	4,330,351
BROADSTONE NET LEASE LLC COMPANY GUAR 09/31 2.6%		400,000	399,451	317,874
BROCK HOLDINGS III INC 2024 TERM LOAN B due 05/02/30		1,597,014	1,565,863	1,604,999
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02/30 4.875%		602,000	612,329	538,475
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09/27 6.25%		505,000	511,255	497,014
BROOKFIELD RETAIL HLDGS VII SU TERM LOAN B due 08/27/25		1,211,082	1,204,804	1,201,430
BROWN GROUP HOLDING, LLC TERM LOAN B due 06/07/28		533,813	533,409	533,082
BRYANT PARK FUNDING LTD BRYPK 2023 21A A1 144A		285,000	288,967	287,856
BUCKEYE PARTNERS LP SR UNSECURED 10/44 5.6%		265,000	248,471	208,828
BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95		3,000	2,860	2,848
BUCKEYE PARTNERS LP SR UNSECURED 144A 03/25 4.125%		329,000	329,633	324,550
BUCKEYE PARTNERS LP SR UNSECURED 144A 03/28 4.5%		135,000	130,810	126,820
BUCKEYE PARTNERS LP SR UNSECURED 144A 07/29 6.875		750,000	750,000	752,801
BUCKHORN PARK CLO, LTD. BKPRK 2019 1A AR 144A		500,000	496,227	500,001
BUFFALO ENERGY MX HLDGS SR SECURED 144A 02/39 7.875		250,000	249,989	259,834
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25%		800,000	800,000	707,142
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/32 6.375%		203,000	202,648	203,293
BULLDOG PURCHASER INC 2024 TERM LOAN B due 06/13/31		48,876	48,632	49,060
BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/28 6.25%		200,000	200,000	193,328
BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05%		85,000	87,293	80,434
BURLINGTN NORTH SANTA FE SR UNSECURED 03/55 5.5		199,000	198,582	199,362
BURLINGTN NORTH SANTA FE SR UNSECURED 04/54 5.2		210,000	198,944	201,168
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75%		575,000	782,860	590,189
BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875%		265,000	199,557	167,346
BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4		4,056,000	4,042,890	4,041,249
BURLINGTN NORTH SANTA FE SR UNSECURED 09/51 3.3		223,000	158,160	155,125
BURLINGTN NORTH SANTA FE SR UNSECURED 12/48 4.15%		255,000	267,627	207,902
BUSINESS JET SECURITIES, LLC BJETS 2024 1A A 144A		2,192,580	2,192,546	2,212,478
BWAY MORTGAGE TRUST BWAY 2013 1515 XA 144A		20,568,814	330,421	22,132
BWAY MORTGAGE TRUST BWAY 2013 1515 XB 144A		25,410,000	328,876	23,270
BWX TECHNOLOGIES INC COMPANY GUAR 144A 06/28 4.125%		200,000	202,056	186,675
BX TRUST 2019 OC11 BX 2019 OC11 A 144A		184,000	191,343	163,610
BX TRUST BX 2019 IMC A 144A		1,257,515	1,257,515	1,243,381
BX TRUST BX 2020 VIV C 144A		240,000	248,263	208,671
BX TRUST BX 2020 VIV A 144A		125,000	128,216	108,267
BX TRUST BX 2020 VIVA D 144A		990,000	999,898	848,382

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
BX TRUST BX 2021 ARIA C 144A		500,000	497,928	491,250
BX TRUST BX 2021 ARIA D 144A		500,000	497,925	490,631
BX TRUST BX 2021 BXMF A 144A		442,995	435,182	437,185
BX TRUST BX 2021 LBA AJV 144A		1,120,000	1,066,340	1,105,650
BX TRUST BX 2021 LBA AV 144A		1,265,296	1,210,435	1,250,270
BX TRUST BX 2021 MFM1 D 144A		597,684	581,716	588,358
BX TRUST BX 2021 VIEW A 144A		2,950,000	2,931,529	2,866,324
BX TRUST BX 2021 VIEW D 144A		505,000	505,000	476,896
BX TRUST BX 2021 VIV5 A 144A		1,012,000	1,041,960	866,346
BX TRUST BX 2021 VOLT D 144A		3,500,035	3,484,695	3,446,628
BX TRUST BX 2021 VOLT F 144A		700,000	689,966	688,010
BX TRUST BX 2021 XL2 D 144A		478,658	476,466	468,431
BX TRUST BX 2023 DELC A 144A		584,000	582,612	585,460
BX TRUST BX 2023 VLT3 A 144A		2,325,000	2,319,794	2,307,585
BX TRUST BX 2023 XL3 A 144A		1,665,000	1,660,937	1,666,037
BX TRUST BX 2024 BIO A 144A		4,531,000	4,519,867	4,514,000
BX TRUST BX 2024 BIO C 144A		1,200,000	1,198,156	1,194,761
BX TRUST BX 2024 BRVE A 144A		2,350,000	2,344,710	2,344,136
BX TRUST BX 2024 BRVE B 144A		1,525,000	1,521,566	1,521,188
BX TRUST BX 2024 KING A 144A		540,000	538,660	540,331
BX TRUST BX 2024 MF B 144A		330,000	329,192	326,700
BX TRUST BX 2024 PALM A 144A		400,000	398,996	398,131
BX TRUST BX 2024 PAT A 144A		660,000	658,354	659,175
BX TRUST BX 2024 PAT B 144A		1,170,000	1,167,098	1,168,538
BX TRUST BX 2024 VLT4 A 144A		1,920,000	1,915,232	1,913,292
BX TRUST BX 2024 VLT4 E 144A		1,555,000	1,551,138	1,548,008
BX TRUST BX 2024 XL4 A 144A		3,766,476	3,757,250	3,753,528
BX TRUST BX 2024 XLS A 144A		2,210,455	2,205,003	2,198,021
BX TRUST BX 2024 XLS D 144A		2,305,394	2,299,704	2,291,015
BXMT LTD BXMT 2020 FL2 B 144A		1,500,000	1,420,220	1,350,022
BXP TRUST BXP 2017 GM D 144A		1,365,000	1,128,481	1,216,071
CABLE ONE INC COMPANY GUAR 144A 11/30 4%		200,000	206,078	149,270
CABLEVISION LIGHTPATH SR SECURED 144A 09/27 3.875%		3,067,000	2,980,518	2,711,695
CABLEVISION LIGHTPATH SR UNSECURED 144A 09/28 5.625%		1,816,000	1,664,674	1,464,279
CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7%		900,000	902,066	919,513
CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5		1,988,000	1,988,078	1,997,749
CAESARS ENTERTAIN INC SR UNSECURED 144A 07/27 8.125%		107,000	107,702	109,176
CAESARS ENTERTAIN INC SR UNSECURED 144A 10/29 4.625%		601,000	600,919	550,979
CAESARS ENTERTAINMENT CORP TERM LOAN B due 02/06/30		2,108,700	2,092,442	2,106,718
CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1 due 02/06/31		5,765,000	5,751,168	5,759,581
CAIRN CLO BV CRNL 2023 16X D REGS		100,000	108,355	108,517
CAIXABANK SA JR SUBORDINA REGS 12/99 VARIABLE		200,000	204,151	209,870
CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06/29 8.25		480,000	480,000	490,006
CALIFORNIA ST CAS 04/34 FIXED 7.5%		165,000	210,478	190,442
CALIFORNIA ST CAS 04/39 FIXED 7.55%		950,000	1,156,193	1,129,279
CALIFORNIA ST CAS 10/39 FIXED 7.3%		3,250,000	3,939,783	3,718,130
CALIFORNIA ST CAS 11/40 FIXED 7.6%		1,595,000	2,350,916	1,910,899
CALIFORNIA ST PUBLIC WKS BRD L CASFAC 03/35 FIXED 7.804%		3,000,000	3,087,482	3,405,021
CALPINE CORP SR SECURED 144A 02/28 4.5%		2,832,000	2,837,796	2,690,647
CALPINE CORP SR SECURED 144A 03/31 3.75%		302,000	289,924	266,901
CALPINE CORP SR SECURED 144A 06/26 5.25%		95,000	93,902	93,948
CALPINE CORP SR UNSECURED 144A 02/29 4.625%		1,149,000	1,134,418	1,066,038
CALPINE CORP SR UNSECURED 144A 02/31 5%		2,708,000	2,485,399	2,527,368
CALPINE CORP SR UNSECURED 144A 03/28 5.125%		634,000	643,255	609,749
CAMELOT RETURN MERGER SU SR SECURED 144A 08/28 8.75%		1,322,000	1,271,942	1,296,084
CAMELOT U S ACQUISITION LLC 2024 TERM LOAN B due 01/31/31		199,500	200,456	199,749
CAMERON LNG LLC SR SECURED 144A 01/35 3.302%		1,786,000	1,698,673	1,470,636
CAMERON LNG LLC SR SECURED 144A 01/38 3.402%		861,000	779,190	696,129
CAMERON LNG LLC SR SECURED 144A 07/31 2.902%		150,000	150,000	129,122
CAMPBELL SOUP CO SR UNSECURED 03/34 5.4		1,128,000	1,123,959	1,120,595
CAMPBELL SOUP CO SR UNSECURED 03/48 4.8		4,090,000	3,585,974	3,571,610
CANADIAN IMPERIAL BANK SR UNSECURED 04/25 5.144		15,000,000	14,976,200	14,952,970
CANADIAN IMPERIAL BANK SR UNSECURED 08/25 3.945		5,000,000	4,933,837	4,914,903

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CANADIAN IMPERIAL BANK SR UNSECURED 10/24 1		3,546,000	3,498,918	3,499,026
CANADIAN PACIFIC RAILWAY COMPANY GUAR 03/30 2.05%		475,000	474,442	405,164
CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/50 3.5		1,300,000	1,021,529	935,973
CANTOR COMMERCIAL REAL ESTATE CF 2019 CF3 B		180,000	184,792	150,714
CANTOR FITZGERALD LP SR UNSECURED 144A 12/28 7.2%		800,000	798,594	822,777
CANYON CAPITAL CLO LTD CANYC 2016 1A CR 144A		250,000	250,034	250,253
CANYON CAPITAL CLO LTD CANYC 2020 3A B 144A		500,000	500,659	501,488
CAPITAL ONE FINANCIAL CO JR SUBORDINA 12/99 VARIABLE		1,072,000	994,637	986,515
CAPITAL ONE FINANCIAL CO SR UNSECURED 02/35 VAR		2,220,000	2,232,641	2,232,896
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/26 VARIABLE		2,725,000	2,660,709	2,666,651
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VARIABLE		1,475,000	1,475,000	1,454,091
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VARIABLE		1,075,000	1,075,000	1,037,400
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/34 VARIABLE		2,550,000	2,579,563	2,616,199
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/24 3.3%		730,000	729,235	723,967
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VARIABLE		2,915,000	3,032,967	3,209,038
CAPITAL ONE FINANCIAL CO SUBORDINATED 10/25 4.2%		2,800,000	2,799,423	2,742,109
CAPSTONE BORROWER INC SR SECURED 144A 06/30 8%		1,635,000	1,647,852	1,688,463
CARDENAS MARKETS INC 2022 TERM LOAN due 08/01/29		1,231,443	1,205,667	1,230,421
CARGILL INC SR UNSECURED 144A 04/33 4.75%		650,000	648,289	632,654
CARGO AIRCRAFT MANAGEMENT COMPANY GUAR 144A 02/28 4.75%		1,014,000	1,021,090	940,526
CARLYLE C17 CLO CGMS C17A A2R 144A		5,150,000	5,150,000	5,157,762
CARLYLE GLOBAL MARKET STRATEGI CGMS 2013 3A A2R 144A		8,500,000	8,470,891	8,505,013
CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 1A BR2 144A		320,000	321,137	320,386
CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A3 144A		3,000,000	3,001,422	3,006,473
CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 3A A1AR 144A		152,748	151,916	152,973
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 4A A2 144A		250,000	245,665	251,079
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 4A B 144A		1,000,000	1,000,220	1,002,038
CARLYLE GLOBAL MARKET STRATEGI CGMS 2021 8A B 144A		250,000	250,670	250,631
CARMAX AUTO OWNER TRUST CARMX 2024 1 A2A		4,200,000	4,199,848	4,191,197
CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625%		1,406,000	1,384,818	1,419,898
CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75%		553,000	551,055	546,321
CARNIVAL CORP COMPANY GUAR 144A 05/29 6%		1,085,000	874,221	1,071,784
CARNIVAL CORP SR SECURED 144A 08/28 4%		2,817,000	2,740,547	2,645,495
CARNIVAL CORP SR SECURED 144A 08/29 7%		680,000	680,000	704,880
CARNIVAL CORPORATION 2023 TERM LOAN B due 08/08/27		496,936	496,381	498,491
CARNIVAL CORPORATION 2024 TERM LOAN B1 due 10/18/28		684,098	686,148	684,953
CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375%		499,000	493,434	540,209
CARPENTER TECHNOLOGY SR UNSECURED 03/30 7.625%		145,000	146,495	149,281
CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25%		2,384,000	2,058,884	2,129,997
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493%		300,000	300,000	280,875
CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722%		10,007,000	8,704,311	8,840,655
CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7%		30,000	29,970	25,790
CARRIER GLOBAL CORP SR UNSECURED 03/34 5.9		6,222,000	6,461,537	6,493,707
CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577%		10,000	10,159	7,274
CARRIER GLOBAL CORP SR UNSECURED 05/28 4.125		815,000	904,093	889,156
CARROLL COUNTY ENERGY LLC 2024 TERM LOAN B due 06/24/31		115,714	114,557	115,425
CARVAL CLO LTD CARVL 2019 1A DR 144A		500,000	500,633	501,709
CARVAL CLO LTD CARVL 2021 2A D 144A		250,000	250,000	250,827
CARVANA AUTO RECEIVABLES 08/27 5.96		900,000	900,280	900,016
CARVANA AUTO RECEIVABLES TRUST CRVNA 2023 N1 A 144A		362,096	362,792	362,819
CARVANA AUTO RECEIVABLES TRUST CRVNA 2023 P1 A3 144A		500,000	501,443	501,157
CARVANA AUTO RECEIVABLES TRUST CRVNA 2024 P2 A2		500,000	500,039	500,148
CASCADES INC/USA INC COMPANY GUAR 144A 01/28 5.375%		1,775,000	1,775,440	1,708,688
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 05/26 5.75%		200,000	199,759	199,155
CAST CREW LLC 2021 INCREMENTAL TERM LOAN due 12/29/28		147,727	147,742	147,714
CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B due 10/22/26		1,628,319	1,625,069	1,629,752
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 02/29 3.125%		115,000	115,000	110,064
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 07/27 5%		812,000	812,158	796,212
CATALENT PHARMA SOLUTION COMPANY GUAR REGS 03/28 2.375%		100,000	121,835	102,645
CATERPILLAR FINL SERVICE SR UNSECURED 05/25 1.45		8,445,000	8,166,649	8,164,533
CATHEDRAL LAKE LTD CATLK 2021 7RA BR 144A		2,250,000	2,250,000	2,250,000
CBAM CLO MANAGEMENT LLC CBAM 2017 1A C 144A		650,000	650,325	650,963
CCG RECEIVABLES TRUST CCG 2023 1 A2 144A		8,611,310	8,636,407	8,600,972

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CCI BUYER INC TERM LOAN due 12/17/27		1,227,150	1,216,223	1,227,530
CCM MERGER INC SR UNSECURED 144A 05/26 6.375%		550,000	550,684	544,420
CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5%		8,405,000	8,252,192	6,769,567
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25%		4,818,000	4,400,738	3,657,140
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5%		1,591,000	1,530,111	1,487,412
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25%		2,226,000	2,048,860	1,817,397
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75%		500,000	487,100	409,485
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/30 4.75%		3,999,000	4,036,159	3,463,640
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/31 7.375		9,000	8,837	8,874
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125%		350,000	330,059	336,051
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/29 5.375		14,000	12,787	12,737
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5%		7,700,000	6,697,854	6,060,853
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5%		2,940,000	2,875,625	2,488,935
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 09/29 6.375%		4,401,000	4,392,356	4,183,280
CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 XA		9,503,988	535,607	171,430
CD+R FIREFLY BIDCO LTD SR SECURED REGS 04/29 8.625		100,000	126,135	128,022
CD+R HYDRA BUYER INC 2024 TERM LOAN B due 03/25/31		1,347,060	1,340,555	1,349,161
CD+R SMOKEY BUYER INC SR SECURED 144A 07/25 6.75%		821,000	815,755	815,790
CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25%		1,100,000	1,048,492	993,708
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67%		518,000	499,636	483,890
CEDACRI MERGECO SPA SR SECURED REGS 05/28 VARIABLE		100,000	103,279	107,309
CEDAR FAIR LP COMPANY GUAR 07/29 5.25%		845,000	771,179	809,482
CEDAR FAIR/CAN/MAGNUM/MI COMPANY GUAR 04/27 5.375%		847,000	848,571	839,439
CEDAR FAIR/CAN/MAGNUM/MI COMPANY GUAR 10/28 6.5%		613,000	592,407	613,742
CEDAR FUNDING LTD CEDF 2013 1A BRR 144A		800,000	751,938	798,174
CEDAR FUNDING LTD CEDF 2019 10A AR 144A		1,000,000	1,000,000	1,002,026
CEDAR FUNDING LTD CEDF 2021 14A B 144A		500,000	487,629	499,543
CEDR TRUST CEDR 2022 SNAI A 144A		690,000	679,484	648,677
CELANESE US HOLDINGS LLC COMPANY GUAR 11/28 6.35		2,000,000	2,049,068	2,054,961
CELLNEX FINANCE CO SA COMPANY GUAR REGS 02/33 2%		100,000	88,107	90,850
CELLNEX TELECOM SA SR UNSECURED REGS 06/29 1.875%		100,000	95,499	97,555
CELLNEX TELECOM SA SR UNSECURED REGS 08/30 2.125%		100,000	101,223	106,857
CELLNEX TELECOM SA SR UNSECURED REGS 11/31 0.75% CONVERTIBLE		100,000	90,910	87,706
CELULOSA ARAUCO CONSTITU SR UNSECURED 144A 01/30 4.2%		220,000	199,815	203,813
CEMEX SAB DE CV SUBORDINATED REGS 12/99 VARIABLE		570,000	587,178	608,070
CENCORA INC SR UNSECURED 12/27 3.45%		600,000	572,518	567,921
CENGAGE LEARNING, INC 2024 TERM LOAN B due 03/22/31		200,000	198,075	200,376
CENT CLO LP CECLO 2024 33A A1 144A		2,380,000	2,380,000	2,380,000
CENT TRUST 2023 CITY CENT 2023 CITY A 144A		1,702,742	1,705,784	1,711,256
CENT TRUST 2023 CITY CENT 2023 CITY B 144A		830,000	830,000	834,150
CENTENE CORP SR UNSECURED 02/30 3.375%		1,047,000	949,720	929,331
CENTENE CORP SR UNSECURED 03/31 2.5%		1,646,000	1,368,157	1,350,841
CENTENE CORP SR UNSECURED 08/31 2.625%		4,068,000	3,758,079	3,340,714
CENTENE CORP SR UNSECURED 10/30 3%		6,383,000	5,600,970	5,457,905
CENTENE CORP SR UNSECURED 12/27 4.25%		625,000	611,003	596,742
CENTENE CORP SR UNSECURED 12/29 4.625%		670,000	659,341	633,703
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/52 3.6%		191,000	172,700	138,288
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 04/51 3.35%		80,000	57,382	55,443
CENTERPOINT ENER HOUSTON GENL REF MOR 03/34 5.15		70,000	70,025	69,453
CENTERPOINT ENER HOUSTON GENL REF MOR 04/33 4.95%		1,201,000	1,147,764	1,169,203
CENTERPOINT ENER HOUSTON GENL REF MOR 10/28 5.2%		690,000	689,348	695,760
CENTERPOINT ENERGY RES SR UNSECURED 03/28 5.25%		396,000	400,849	397,413
CENTERPOINT ENERGY RES SR UNSECURED 04/28 4		80,000	77,033	76,578
CENTERPOINT ENERGY RES SR UNSECURED 07/34 5.4		103,000	102,833	101,989
CENTRAL CHN REAL ESTATE SR SECURED 11/25 7.9%		3,300,000	129,927	82,500
CENTRAL CHN REAL ESTATE SR SECURED REGS 05/24 7.75%		1,910,000	1,910,000	42,975
CENTRAL CHN REAL ESTATE SR SECURED REGS 07/24 7.25%		4,400,000	1,587,741	102,652
CENTRAL CHN REAL ESTATE SR SECURED REGS 08/23 7.65%		1,200,000	1,200,000	30,000
CENTRAL GARDEN + PET CO COMPANY GUAR 144A 04/31 4.125%		25,000	25,000	22,032
CENTRAL PARENT INC 2024 TERM LOAN B due 07/06/29		1,748,675	1,748,675	1,722,235
CENTRICA PLC SUBORDINATED REGS 05/55 VAR		100,000	127,730	127,674
CENTURY COMMUNITIES COMPANY GUAR 06/27 6.75%		250,000	252,585	251,356
CENTURY COMMUNITIES COMPANY GUAR 144A 08/29 3.875%		50,000	50,000	44,576

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CF INDUSTRIES INC COMPANY GUAR 03/44 5.375%		410,000	516,903	376,228
CF INDUSTRIES INC COMPANY GUAR 06/43 4.95%		1,285,000	1,553,820	1,120,871
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/29 3.75%		189,000	188,497	172,462
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/31 4%		674,000	658,762	601,140
CHARLES RIVER LABORATORI COMPANY GUAR 144A 05/28 4.25%		26,000	26,338	24,544
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VARIABLE		1,428,000	1,395,932	1,411,971
CHARLES SCHWAB CORP SR UNSECURED 05/29 VARIABLE		1,025,000	1,025,000	1,038,438
CHARLES SCHWAB CORP SR UNSECURED 05/34 VARIABLE		525,000	525,000	535,247
CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875%		1,120,000	1,119,310	1,132,872
CHARLES SCHWAB CORP SR UNSECURED 08/34 VARIABLE		2,770,000	2,852,190	2,884,507
CHARLES SCHWAB CORP SR UNSECURED 11/29 VARIABLE		2,150,000	2,150,000	2,236,081
CHARLOTTE BUYER, INC. 1ST LIEN TERM LOAN due 02/11/28		814,688	787,859	816,170
CHART INDUSTRIES INC COMPANY GUAR 144A 01/31 9.5%		1,594,000	1,617,741	1,727,040
CHART INDUSTRIES INC SR SECURED 144A 01/30 7.5%		2,002,000	2,004,412	2,068,799
CHART INDUSTRIES, INC. 2023 TERM LOAN due 03/15/30		547,176	538,313	548,544
CHARTER COMM OPT LLC/CAP SR SECURED 01/29 2.25%		450,000	390,631	384,607
CHARTER COMM OPT LLC/CAP SR SECURED 02/28 3.75%		910,000	882,774	845,767
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05%		2,145,000	2,127,037	2,062,831
CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5%		170,000	166,840	113,098
CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8%		810,000	671,348	594,206
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4%		1,155,000	1,151,509	1,018,182
CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375%		960,000	1,020,419	835,889
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75%		269,000	270,341	224,897
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7%		90,000	55,832	54,728
CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25%		2,762,000	2,383,977	2,166,850
CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85%		775,000	458,979	452,537
CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5		300,000	302,291	232,469
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375%		1,250,000	1,498,665	998,633
CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55		230,000	231,324	230,076
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9%		100,000	97,328	62,709
CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95%		4,780,000	3,257,633	2,831,877
CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908%		643,000	649,457	636,754
CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125%		5,550,000	4,692,935	4,260,188
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384%		16,000	20,621	15,600
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484%		13,355,000	14,379,641	12,198,195
CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834%		130,000	145,052	122,911
CHARTER COMM OPT LLC/CAP SR SECURED 11/26 6.15%		873,000	872,551	881,437
CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4%		4,795,000	3,388,483	3,127,656
CHARTER COMMUNIC OPERATING LLC 2023 TERM LOAN B4 due 12/07/30		457,622	458,725	452,017
CHARTER NEX US, INC. 2024 TERM LOAN B due 12/01/27		977,953	973,458	979,009
CHASE AUTO CREDIT LINKED NOTES CACLN 2021 3 B 144A		658,652	658,652	643,415
CHASE ISSUANCE TRUST CHAIT 2022 A1 A		2,275,000	2,216,582	2,237,872
CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 5A1		29,397	29,253	27,794
CHASE MORTGAGE FINANCE CORPORA CHASE 2019 ATR2 A11 144A		59,932	59,560	57,610
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 2 A6A 144A		1,221,920	1,211,392	1,216,081
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 3 A5 144A		375,000	378,002	375,248
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 3 A5A 144A		600,000	589,656	585,556
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 3 A7 144A		200,000	201,255	199,999
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 4 A6 144A		2,097,791	2,074,290	2,086,770
CHEMOURS CO COMPANY GUAR 05/26 4%		100,000	102,112	103,603
CHEMOURS CO COMPANY GUAR 05/27 5.375		524,000	505,157	497,391
CHEMOURS CO COMPANY GUAR 144A 11/28 5.75		5,000	4,780	4,616
CHEMOURS CO COMPANY GUAR 144A 11/29 4.625		1,170,000	1,022,220	1,007,371
CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125%		4,763,000	4,786,520	4,755,042
CHENIERE ENERGY INC SR SECURED 10/28 4.625%		595,000	603,878	577,449
CHENIERE ENERGY INC SR UNSECURED 144A 04/34 5.65		1,606,000	1,602,542	1,607,269
CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25%		1,547,000	1,547,246	1,320,403
CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4%		3,126,000	2,941,782	2,842,788
CHENIERE ENERGY PARTNERS COMPANY GUAR 06/33 5.95		1,342,000	1,344,620	1,360,713
CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5%		618,000	586,144	588,733
CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 08/34 5.75		305,000	306,139	306,215
CHEPLAPHARM ARZNEIMITTEL SR SECURED 144A 01/28 5.5		1,167,000	1,121,732	1,079,582
CHEPLAPHARM ARZNEIMITTEL SR SECURED REGS 01/28 4.375%		200,000	247,291	203,219

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Issuer Name		Par Value	Book Value	Market Value
CHEPLAPHARM ARZNEIMITTEL SR SECURED REGS 05/30 7.5		100,000	114,895	112,093
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/26 5.5%		175,000	175,000	173,322
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/29 5.875%		627,000	618,960	620,698
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 04/29 6.75%		268,000	267,571	268,515
CHESAPEAKE FUNDING II LLC CFII 2023 2A A1 144A		759,850	759,783	764,298
CHESAPEAKE FUNDING II LLC CFII 2024 1A A1 144A		1,520,229	1,520,227	1,519,569
CHEVRON USA INC COMPANY GUAR 08/50 2.343%		660,000	562,138	382,114
CHEVY CHASE MORTGAGE FUNDING C CCMFC 2005 CA A2 144A		244,051	243,906	243,409
CHILE ELECTRICITY LUX GOVT GUARANT 144A 01/33 6.01%		1,075,000	1,075,015	1,087,900
CHINA GOVERNMENT BOND BONDS 02/32 2.75%		11,730,000	1,761,754	1,676,979
CHINA GOVERNMENT BOND BONDS 03/30 2.8%		16,700,000	2,336,950	2,385,927
CHINA GOVERNMENT BOND BONDS 04/51 3.72%		3,970,000	657,367	674,365
CHINA GOVERNMENT BOND BONDS 05/25 2.24		4,670,000	647,416	646,522
CHINA GOVERNMENT BOND BONDS 11/30 3.27%		12,440,000	2,003,947	1,838,111
CHINA SCE GRP HLDS LTD SR SECURED REGS 04/24 7.375%		1,050,000	1,050,000	44,625
CHNGE MORTGAGE TRUST CHNGE 2023 1 M1 144A		750,000	733,329	750,379
CHOBANI LLC/FINANCE CORP SR UNSECURED 144A 07/29 7.625		582,000	582,000	599,405
CHOICE HOTELS INTL INC SR UNSECURED 08/34 5.85		799,000	790,443	787,501
CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375%		745,000	755,910	744,803
CHORUS LTD COMPANY GUAR 09/29 3.625%		924,000	995,403	982,539
CHROMALLOY CORPORATION 2024 TERM LOAN B due 03/27/31		674,330	667,807	675,173
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875%		1,725,000	1,443,318	1,319,113
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/29 6		2,000	1,839	1,765
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875%		3,755,000	3,803,159	3,908,154
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75%		1,558,000	1,519,437	1,224,947
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625%		1,654,000	1,565,393	1,540,216
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 05/30 5.25%		2,111,000	1,878,040	1,740,503
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 12/27 8%		116,000	106,845	115,025
CHUBB INA HOLDINGS LLC COMPANY GUAR 03/25 3.15		5,440,000	5,352,469	5,354,357
CHURCHILL DOWNS INC COMPANY GUAR 144A 01/28 4.75%		1,178,000	1,185,200	1,125,159
CHURCHILL DOWNS INC COMPANY GUAR 144A 04/27 5.5		2,000	1,987	1,968
CHURCHILL DOWNS INC COMPANY GUAR 144A 05/31 6.75		1,553,000	1,548,639	1,561,408
CHURCHILL DOWNS INC SR UNSECURED 144A 04/30 5.75%		1,531,000	1,523,755	1,487,114
CI FINANCIAL CORP SR UNSECURED 144A 05/29 7.5		800,000	791,959	792,535
CIDRON AIDA FINCO SARL SR SECURED REGS 04/28 6.25%		100,000	112,741	116,992
CIENA CORP COMPANY GUAR 144A 01/30 4%		690,000	690,000	623,667
CIFC EUROPEAN FUNDING CIFCE 1X DR REGS		100,000	104,240	107,524
CIFC FUNDING LTD CIFC 2013 1A CR 144A		250,000	250,541	251,209
CIFC FUNDING LTD CIFC 2013 3RA B 144A		250,000	249,343	250,438
CIFC FUNDING LTD CIFC 2013 4A BRR 144A		350,000	350,091	350,477
CIFC FUNDING LTD CIFC 2014 2RA B1 144A		750,000	750,246	752,327
CIFC FUNDING LTD CIFC 2014 3A A1R2 144A		299,116	296,326	299,714
CIFC FUNDING LTD CIFC 2014 3A BR2 144A		250,000	250,267	251,014
CIFC FUNDING LTD CIFC 2014 5A A1R2 144A		236,169	236,169	236,169
CIFC FUNDING LTD CIFC 2017 1A CRR 144A		250,000	250,000	252,971
CIFC FUNDING LTD CIFC 2017 2A AR 144A		181,720	180,868	181,716
CIFC FUNDING LTD CIFC 2019 6A D2R 144A		1,000,000	1,000,000	1,005,576
CIFC FUNDING LTD CIFC 2020 3A A1R 144A		310,000	307,892	310,844
CIFC FUNDING LTD CIFC 2021 3A C 144A		250,000	249,292	250,580
CIFC FUNDING LTD CIFC 2021 4A A 144A		1,000,000	990,461	1,001,001
CIGNA GROUP/THE COMPANY GUAR 05/27 7.875%		2,733,000	3,071,729	2,919,901
CIGNA GROUP/THE COMPANY GUAR 08/38 4.8		860,000	803,057	790,207
CIGNA GROUP/THE COMPANY GUAR 10/28 4.375%		980,000	982,283	951,650
CIGNA GROUP/THE COMPANY GUAR 12/48 4.9%		1,205,000	1,313,271	1,059,089
CIGNA GROUP/THE SR UNSECURED 02/54 5.6		3,090,000	3,062,035	2,966,698
CIGNA GROUP/THE SR UNSECURED 03/30 2.4%		2,465,000	2,179,225	2,132,707
CIGNA GROUP/THE SR UNSECURED 03/50 3.4%		50,000	40,691	34,095
CIGNA GROUP/THE SR UNSECURED 05/31 5.125		550,000	545,729	546,065
CIM TRUST CIM 2018 R3 A1 144A		478,614	476,250	472,692
CIM TRUST CIM 2019 INV3 A11 144A		179,182	178,823	169,716
CIM TRUST CIM 2020 R2 M2 144A		1,900,000	1,527,082	1,472,410
CIM TRUST CIM 2022 I1 A1 144A		1,164,553	1,105,598	1,118,041
CIM TRUST CIM 2023 R4 A1 144A		426,487	420,719	418,416

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CIMPRESS PLC COMPANY GUAR 06/26 7%		400,000	400,000	399,680
CIMPRESS PUBLIC LTD COMPANY 2024 TERM LOAN B due 05/17/28		492,421	492,421	492,421
CINEMARK USA INC COMPANY GUAR 144A 03/26 5.875%		445,000	434,435	440,155
CINEMARK USA INC COMPANY GUAR 144A 07/28 5.25%		400,000	368,846	382,368
CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7%		320,000	319,742	308,019
CIRSA FINANCE INTER SR SECURED REGS 07/28 7.875%		100,000	108,740	113,338
CIRSA FINANCE INTER SR SECURED REGS 07/28 VARIABLE		100,000	106,885	108,247
CISCO SYSTEMS INC SR UNSECURED 02/29 4.85		4,085,000	4,081,990	4,084,279
CISCO SYSTEMS INC SR UNSECURED 02/31 4.95		4,083,000	4,073,658	4,079,560
CISCO SYSTEMS INC SR UNSECURED 02/34 5.05		3,525,000	3,518,973	3,522,369
CISCO SYSTEMS INC SR UNSECURED 02/54 5.3		1,085,000	1,081,885	1,062,665
CIT EDUCATION LOAN TRUST CITEL 2007 1 B 144A		611,466	573,005	563,453
CITADEL SECURITIES LP 2024 TERM LOAN B due 07/29/30		1,264,461	1,261,752	1,267,622
CITGO PETROLEUM CORP SR SECURED 144A 01/29 8.375%		520,000	534,746	535,971
CITGO PETROLEUM CORP SR SECURED 144A 06/25 7%		500,000	498,461	499,864
CITGO PETROLEUM CORP SR SECURED 144A 06/26 6.375%		1,065,000	1,069,472	1,059,172
CITIBANK CREDIT CARD ISSUANCE CCCIT 2023 A1 A1		1,875,000	1,874,796	1,873,148
CITIBANK NA SR UNSECURED 04/34 5.57		2,025,000	2,031,136	2,057,210
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR		407,875	10,630,110	11,938,501
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013 375P A 144A		1,676,908	1,705,216	1,627,053
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC23 XA		7,189,895	178,185	382
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 XA		28,091,762	3,330,967	97,672
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 P1 C		1,050,000	1,008,830	991,716
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C2 A4		1,050,000	992,563	992,322
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C3 A3		836,232	778,928	788,264
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A2		408,674	422,039	405,161
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 GC41 A5		788,000	728,478	701,067
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K D 144A		350,000	341,312	292,468
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K X 144A		6,400,000	388,825	266,876
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2022 GC48 A5		1,000,015	951,731	956,933
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 PRM3 C 144A		682,000	668,420	675,322
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT C 144A		820,000	812,567	805,643
CITIGROUP INC JR SUBORDINA 12/99 VAR		800,000	800,000	798,210
CITIGROUP INC JR SUBORDINA 12/99 VARIABLE		2,871,000	2,881,155	2,779,578
CITIGROUP INC SR UNSECURED 01/28 VARIABLE		1,810,000	1,790,679	1,747,164
CITIGROUP INC SR UNSECURED 01/33 VARIABLE		4,875,000	4,730,775	4,140,868
CITIGROUP INC SR UNSECURED 02/28 VARIABLE		198,000	187,266	186,860
CITIGROUP INC SR UNSECURED 02/30 VAR		800,000	798,409	795,340
CITIGROUP INC SR UNSECURED 03/31 VARIABLE		630,000	630,000	600,434
CITIGROUP INC SR UNSECURED 03/33 VARIABLE		2,570,000	2,572,994	2,289,943
CITIGROUP INC SR UNSECURED 04/26 VARIABLE		448,000	448,673	438,911
CITIGROUP INC SR UNSECURED 04/29 VARIABLE		1,380,000	1,380,000	1,322,963
CITIGROUP INC SR UNSECURED 05/26 3.4%		1,650,000	1,639,592	1,593,567
CITIGROUP INC SR UNSECURED 05/32 VARIABLE		1,120,000	1,112,546	933,360
CITIGROUP INC SR UNSECURED 05/33 VARIABLE		717,000	689,488	688,507
CITIGROUP INC SR UNSECURED 06/31 VAR		2,212,000	2,216,970	1,898,612
CITIGROUP INC SR UNSECURED 06/35 VAR		2,013,000	2,016,015	1,997,228
CITIGROUP INC SR UNSECURED 07/28 VARIABLE		4,725,000	4,718,569	4,504,011
CITIGROUP INC SR UNSECURED 07/45 4.65%		1,392,000	1,394,191	1,215,331
CITIGROUP INC SR UNSECURED 07/48 4.65%		610,000	610,729	532,146
CITIGROUP INC SR UNSECURED 09/26 VAR		1,383,000	1,383,000	1,382,232
CITIGROUP INC SR UNSECURED 10/26 3.2		913,000	871,017	870,706
CITIGROUP INC SR UNSECURED 11/30 VARIABLE		1,325,000	1,325,000	1,180,130
CITIGROUP INC SUBORDINATED 05/34 VARIABLE		1,725,000	1,755,987	1,754,308
CITIGROUP INC SUBORDINATED 05/44 5.3%		335,000	346,809	312,058
CITIGROUP INC SUBORDINATED 05/46 4.75%		130,000	130,529	111,519
CITIGROUP INC SUBORDINATED 06/25 4.4%		740,000	739,752	729,892
CITIGROUP INC SUBORDINATED 06/32 6.625%		190,000	207,859	202,795
CITIGROUP INC SUBORDINATED 09/25 5.5%		520,000	522,120	519,427
CITIGROUP INC SUBORDINATED 09/27 4.45%		2,195,000	2,314,324	2,139,541
CITIGROUP INC SUBORDINATED 09/43 6.675%		540,000	612,394	588,666
CITIGROUP INC SUBORDINATED 11/26 4.3%		330,000	331,076	321,898
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 HYB1 A2		0	129	0

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1		1,678	1,606	1,647
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2		1,475	1,418	1,415
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 OPX1 A1A		371,223	349,118	163,413
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2018 RP1 M3 144A		1,800,000	1,440,554	1,493,821
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2021 INV1 A3A 144A		4,035,940	4,103,521	3,192,206
CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 2 A2A 144A		15,015,000	15,014,047	15,008,589
CITIZENS FINANCIAL GROUP JR SUBORDINA 12/99 VARIABLE		500,000	500,000	491,274
CITY OF HOPE/THE SR SECURED 11/43 5.623%		220,000	277,152	215,120
CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.375%		273,000	273,402	286,057
CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.75%		190,000	190,990	203,481
CIVITAS RESOURCES INC COMPANY GUAR 144A 10/26 5		350,000	341,242	340,702
CIVITAS RESOURCES INC COMPANY GUAR 144A 11/30 8.625%		2,885,000	2,922,024	3,093,355
CK HUTCHISON INTL 23 COMPANY GUAR 144A 04/33 4.875%		380,000	378,388	366,636
CLARIOS GLOBAL LP 2024 TERM LOAN B due 05/06/30		778,050	776,757	779,023
CLARIOS GLOBAL LP SR SECURED 144A 05/25 6.75%		25,000	25,000	24,992
CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 05/27 8.5%		220,000	220,000	221,241
CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/26 6.25%		50,000	50,000	49,950
CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/28 6.75%		2,118,000	2,116,249	2,143,528
CLARIOS GLOBAL LP/US FIN SR SECURED REGS 05/26 4.375%		200,000	243,168	213,253
CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875%		659,000	621,444	611,593
CLARIV SCI HLD CORP SR SECURED 144A 07/28 3.875%		1,649,000	1,605,850	1,531,553
CLEAN HARBORS INC COMPANY GUAR 144A 02/31 6.375%		59,000	59,024	59,154
CLEAN HARBORS INC COMPANY GUAR 144A 07/27 4.875		3,000	2,947	2,904
CLEAR CHANNEL OUTDOOR HLDNGS I TERM LOAN B due 08/21/26		102,749	99,210	102,749
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 04/30 7.875		1,836,000	1,836,285	1,848,018
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125%		973,000	934,368	929,200
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 09/28 9%		1,057,000	1,062,413	1,106,632
CLEAR CREEK CLO LTD CLRCK 2015 1A AR 144A		93,235	92,923	93,281
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 01/32 3.75%		429,000	389,702	364,740
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 02/31 3.75%		780,000	688,172	680,585
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 03/28 4.75%		476,000	435,041	454,830
CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875		3,000	3,008	2,979
CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7		3,220,000	3,220,000	3,183,546
CLEVELAND CLIFFS INC COMPANY GUAR 144A 04/30 6.75%		580,000	570,362	573,843
CLI FUNDING LLC CLIF 2022 1A B 144A		1,524,435	1,248,946	1,313,829
CLOUD SOFTWARE GROUP INC 2024 TERM LOAN due 03/21/31		1,721,940	1,709,494	1,725,436
CLOUD SOFTWARE GROUP, INC. 2022 USD TERM LOAN A due 09/29/28		249,293	244,612	249,450
CLOUD SOFTWARE GROUP, INC. 2022 USD TERM LOAN B due 03/30/29		2,750,566	2,584,703	2,746,440
CLOUD SOFTWARE GRP INC SECURED 144A 09/29 9%		2,168,000	2,002,894	2,103,438
CLOUD SOFTWARE GRP INC SR SECURED 144A 03/29 6.5%		4,186,000	3,716,336	4,019,877
CLOUD SOFTWARE GRP INC SR SECURED 144A 06/32 8.25		1,577,000	1,579,651	1,607,351
CLOUDERA, INC. 2021 TERM LOAN due 10/08/28		427,757	425,440	427,757
CLOVER CLO CLVR 2019 2A BR 144A		250,000	236,944	250,448
CLOVER CLO CLVR 2020 1A AR 144A		2,000,000	1,981,288	2,003,066
CLSEC HOLDINGS 22T LLC CLAF 2021 1 A 144A		1,978,808	1,978,808	1,763,987
CLYDESDALE ACQUISITION COMPANY GUAR 144A 04/30 8.75		1,371,000	1,342,845	1,341,736
CLYDESDALE ACQUISITION SR SECURED 144A 04/29 6.625%		1,125,000	1,124,708	1,105,688
CMG MEDIA CORPORATION COMPANY GUAR 144A 12/27 8.875%		600,000	606,167	342,203
CNH INDUSTRIAL CAP LLC COMPANY GUAR 01/29 5.5		99,000	100,296	100,051
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/28 4.55%		55,000	53,756	53,781
CNT HOLDINGS I CORP 2020 TERM LOAN due 11/08/27		547,250	544,716	548,164
CNT PRNT/CDK GLO II/FIN SR SECURED 144A 06/29 8%		972,000	973,354	986,915
CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25%		651,000	649,664	647,783
CNX MIDSTREAM PART LP COMPANY GUAR 144A 04/30 4.75%		544,000	534,600	490,233
CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6%		453,000	449,799	443,298
CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.375		6,000	6,062	6,135
CNX RESOURCES CORP COMPANY GUAR 144A 03/32 7.25		145,000	145,000	147,809
COCA COLA CO/THE SR UNSECURED 06/40 2.5%		20,000	20,308	14,039
COCA COLA CONSOLIDATED SR UNSECURED 06/34 5.45		695,000	694,262	701,264
CODELCO INC SR UNSECURED 144A 01/36 6.44		2,147,000	2,205,953	2,216,396
CODELCO INC SR UNSECURED 144A 01/50 3.7%		330,000	358,319	226,329
CODELCO INC SR UNSECURED 144A 07/42 4.25%		220,000	252,640	173,056
CODELCO INC SR UNSECURED REGS 01/50 3.7%		200,000	148,487	137,169

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CODELCO INC SR UNSECURED REGS 01/51 3.15%		200,000	186,324	125,243
CODELCO INC SR UNSECURED REGS 02/49 4.375%		594,000	534,844	459,284
CODELCO INC SR UNSECURED REGS 08/47 4.5%		200,000	204,178	158,664
CODELCO INC SR UNSECURED REGS 10/43 5.625%		587,000	699,853	545,453
CODELCO INC SR UNSECURED REGS 11/44 4.875%		200,000	249,950	168,291
COEUR MINING INC COMPANY GUAR 144A 02/29 5.125%		400,000	397,151	374,873
COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27 7		1,300,000	1,280,823	1,286,414
COGENT COMMUNICATIONS GR COMPANY GUAR 144A 06/27 7%		3,320,000	3,314,143	3,288,696
COHERENT CORP COMPANY GUAR 144A 12/29 5%		800,000	800,000	757,100
COLD STORAGE TRUST COLD 2020 ICES A 144A		2,595,095	2,558,777	2,585,363
COLD STORAGE TRUST COLD 2020 ICES D 144A		491,495	482,337	489,652
COLLEGE AVE STUDENT LOANS CASL 2021 A A1 144A		51,065	51,065	50,394
COLLEGE AVE STUDENT LOANS CASL 2021 B A2 144A		120,722	120,719	103,112
COLLEGE AVE STUDENT LOANS CASL 2021 C A2 144A		272,986	272,837	235,439
COLLEGE AVE STUDENT LOANS CASL 2023 A A2 144A		421,460	421,379	415,181
COLT FUNDING LLC COLT 2021 2 A1 144A		1,163,983	1,048,843	940,686
COLT FUNDING LLC COLT 2022 3 A1 144A		415,029	414,988	391,129
COLT FUNDING LLC COLT 2022 7 A1 144A		1,414,214	1,377,469	1,390,584
COLT FUNDING LLC COLT 2023 1 A1 144A		1,177,774	1,160,757	1,173,820
COLT FUNDING LLC COLT 2023 4 A1 144A		197,346	197,341	199,961
COLT FUNDING LLC COLT 2024 2 A1 144A		674,699	676,173	674,886
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036%		2,770,000	2,774,635	2,830,711
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544%		160,000	161,471	168,590
COMCAST CORP COMPANY GUAR 01/29 4.55%		1,500,000	1,497,421	1,476,295
COMCAST CORP COMPANY GUAR 01/31 1.95		306,000	253,279	252,721
COMCAST CORP COMPANY GUAR 01/51 2.8%		1,548,000	1,386,591	956,295
COMCAST CORP COMPANY GUAR 02/27 3.3%		2,333,000	2,281,258	2,236,293
COMCAST CORP COMPANY GUAR 02/50 3.45%		330,000	339,931	232,832
COMCAST CORP COMPANY GUAR 03/48 4%		70,000	78,207	54,925
COMCAST CORP COMPANY GUAR 04/27 3.3%		1,390,000	1,398,942	1,329,126
COMCAST CORP COMPANY GUAR 04/30 3.4%		270,000	269,706	248,210
COMCAST CORP COMPANY GUAR 04/40 3.75%		320,000	332,915	260,310
COMCAST CORP COMPANY GUAR 05/64 5.5		60,000	59,472	57,729
COMCAST CORP COMPANY GUAR 06/34 5.3		1,714,000	1,708,363	1,718,275
COMCAST CORP COMPANY GUAR 06/35 5.65%		120,000	122,228	123,301
COMCAST CORP COMPANY GUAR 06/54 5.65		7,000	7,106	6,988
COMCAST CORP COMPANY GUAR 07/46 3.4%		100,000	107,053	72,324
COMCAST CORP COMPANY GUAR 08/47 4%		90,000	89,408	70,727
COMCAST CORP COMPANY GUAR 08/62 2.65		295,000	172,120	160,474
COMCAST CORP COMPANY GUAR 09/26 0.00000%		260,000	307,505	258,486
COMCAST CORP COMPANY GUAR 10/28 4.15%		1,920,000	1,922,253	1,858,723
COMCAST CORP COMPANY GUAR 10/30 4.25%		70,000	69,890	67,127
COMCAST CORP COMPANY GUAR 10/48 4.7%		316,000	363,475	279,399
COMCAST CORP COMPANY GUAR 11/35 6.5%		75,000	84,653	81,856
COMCAST CORP COMPANY GUAR 11/39 3.25%		50,000	50,743	38,478
COMCAST CORP COMPANY GUAR 11/47 3.969%		126,000	107,583	98,276
COMCAST CORP COMPANY GUAR 11/51 2.887%		872,000	841,646	544,035
COMCAST CORP COMPANY GUAR 11/52 4.049%		1,580,000	1,474,228	1,223,635
COMCAST CORP COMPANY GUAR 11/56 2.937%		900,000	619,305	542,894
COMCAST CORP COMPANY GUAR 11/63 2.987		599,000	351,883	351,538
COMISION FEDERAL DE ELEC COMPANY GUAR REGS 07/33 3.875%		640,000	507,339	511,709
COMM MORTGAGE TRUST COMM 2014 CR17 C		357,000	382,641	323,506
COMM MORTGAGE TRUST COMM 2014 CR21 AM		465,000	443,563	447,737
COMM MORTGAGE TRUST COMM 2014 UBS5 B		470,000	505,953	452,947
COMM MORTGAGE TRUST COMM 2014 UBS6 XA		28,360,912	1,874,202	7,249
COMM MORTGAGE TRUST COMM 2015 CR22 XA		10,492,148	256,876	21,448
COMM MORTGAGE TRUST COMM 2015 CR25 A3		338,540	315,820	331,684
COMM MORTGAGE TRUST COMM 2015 CR25 C		500,000	533,044	481,419
COMM MORTGAGE TRUST COMM 2015 CR27 A4		1,010,000	1,069,652	981,852
COMM MORTGAGE TRUST COMM 2015 CR27 C		500,000	546,934	456,538
COMM MORTGAGE TRUST COMM 2015 DC1 A5		715,000	731,759	704,209
COMM MORTGAGE TRUST COMM 2015 LC21 XA		32,761,631	556,771	114,449
COMM MORTGAGE TRUST COMM 2017 COR2 C		850,000	738,066	730,722

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
COMM MORTGAGE TRUST COMM 2018 COR3 B		600,000	493,335	515,279
COMM MORTGAGE TRUST COMM 2020 CBM D 144A		3,500,000	3,558,833	3,369,422
COMM MORTGAGE TRUST COMM 2024 WCL1 A 144A		1,010,000	1,007,481	1,005,156
COMMERZBANK AG JR SUBORDINA REGS 03/99 VARIABLE		200,000	240,556	212,341
COMMERZBANK AG JR SUBORDINA REGS 12/99 VAR		200,000	214,020	216,629
COMMERZBANK AG JR SUBORDINA REGS 12/99 VARIABLE		800,000	805,391	794,057
COMMERZBANK AG REGS 01/31 VAR		100,000	109,293	109,235
COMMERZBANK AG REGS 03/27 VAR		200,000	216,461	215,150
COMMERZBANK AG SUBORDINATED REGS 02/33 VARIABLE		200,000	251,242	267,914
COMMONSPIRIT HEALTH SECURED 11/42 4.35%		200,000	182,738	169,034
COMMONSPIRIT HEALTH SR SECURED 10/49 3.817%		315,000	269,926	238,795
COMMONSPIRIT HEALTH SR SECURED 11/52 6.461%		1,800,000	1,800,000	1,988,800
COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25%		1,166,000	1,046,859	553,317
COMMSCOPE INC COMPANY GUAR 144A 07/28 7.125%		220,000	208,783	90,356
COMMSCOPE INC SR SECURED 144A 03/26 6%		1,525,000	1,406,852	1,338,264
COMMSCOPE INC SR SECURED 144A 09/29 4.75%		3,025,000	2,408,515	2,094,238
COMMSCOPE INC TERM LOAN B due 04/06/26		224,820	202,272	201,695
COMMSCOPE TECH LLC COMPANY GUAR 144A 06/25 6%		508,000	497,075	413,888
COMPASS DATACENTERS ISSUER II, CMPDC 2024 1A A2 144A		1,027,000	1,005,347	1,022,691
COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04/29 5.25%		1,816,000	1,773,871	1,722,424
COMPASS GROUP DIVERSIFIE SR UNSECURED 144A 01/32 5%		570,000	570,715	515,803
COMPASS MINERALS INTERNA COMPANY GUAR 144A 12/27 6.75%		50,000	50,800	47,782
COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875%		2,068,000	1,978,092	1,924,315
COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75		695,000	648,238	668,189
COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75%		1,471,000	1,379,171	1,425,574
CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35%		290,000	289,593	266,245
CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95%		200,000	198,783	156,049
CON EDISON CO OF NY INC SR UNSECURED 05/54 5.7		274,000	280,844	273,349
CONCENTRA ESCROW ISSUER SR UNSECURED 144A 07/32 6.875		1,669,000	1,671,186	1,690,964
CONCENTRA HEALTH SERVICES INC TERM LOAN B due 06/26/31		850,000	851,825	852,125
CONNECTICUT ST CTS 03/32 FIXED 5.85%		540,000	605,727	570,566
CONOCO FUNDING CO SR UNSECURED 10/31 7.25%		33,000	34,212	37,027
CONOCOPHILLIPS COMPANY GUAR 10/32 5.9%		10,000	9,942	10,561
CONSENSUS CLOUD SOLUTION COMPANY GUAR 144A 10/28 6.5%		400,000	400,000	373,455
CONSERVICE MIDCO LLC 2024 TERM LOAN due 05/13/27		447,750	448,408	447,750
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 5%		125,000	125,000	103,391
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 6.5%		695,000	668,791	593,951
CONSOLIDATED COMMUNICATION INC 2021 TL B due 10/02/27		507,002	508,206	482,428
CONSOLIDATED ENERGY FINANCE SA 2024 TERM LOAN B due 11/15/30		324,188	314,976	314,948
CONSTELLATION BRANDS INC COMPANY GUAR 02/28 3.6%		625,000	614,369	592,671
CONSTELLATION BRANDS INC COMPANY GUAR 11/25 4.4%		2,000,000	2,006,627	1,972,231
CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35%		310,000	309,893	302,335
CONSTELLATION BRANDS INC SR UNSECURED 05/32 4.75%		756,000	740,989	726,623
CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9%		3,839,000	3,846,407	3,706,356
CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25%		895,000	739,347	734,623
CONSTELLATION SOFTWARE SR UNSECURED 144A 02/34 5.461		639,000	640,213	639,078
CONSTELLUM SE COMPANY GUAR 144A 04/29 3.75%		812,000	728,856	736,181
CONSTELLUM SE COMPANY GUAR 144A 06/28 5.625%		1,075,000	1,077,719	1,052,124
CONSUMERS ENERGY CO 1ST MORTGAGE 02/50 3.75%		40,000	38,358	30,441
CONSUMERS ENERGY CO 1ST MORTGAGE 03/28 4.65%		555,000	547,290	550,212
CONSUMERS ENERGY CO 1ST MORTGAGE 05/29 4.6		451,000	449,985	443,716
CONSUMERS ENERGY CO 1ST MORTGAGE 08/50 3.1		406,000	287,902	279,349
CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375%		390,000	414,624	374,946
CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9%		981,000	1,054,605	801,875
CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75%		640,000	739,365	629,296
CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268%		210,000	210,000	194,971
CONVERGEONE HOLDINGS INC 2019 TERM LOAN due 01/04/26		1,074,615	1,070,654	179,998
COOLSYS INC 2021 TERM LOAN due 08/11/28		0	0	0
COOPERATIEVE RABOBANK UA 144A 04/28 VARIABLE		400,000	400,000	381,791
COOPERATIEVE RABOBANK UA 144A 06/26 VARIABLE		250,000	250,000	239,467
COOPERATIEVE RABOBANK UA 144A 07/24 2.625		30,000,000	29,953,531	29,947,142
COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375%		1,270,000	1,269,214	1,250,019
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VARIABLE		1,200,000	1,410,830	1,253,907

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
COOPERATIEVE RABOBANK UA REGS 04/29 VAR		1,100,000	1,214,829	1,203,323
COREBRIDGE FINANCIAL INC SR UNSECURED 04/32 3.9%		500,000	499,420	447,548
COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35%		300,000	299,939	246,667
CORELOGIC INC TERM LOAN due 06/02/28		778,000	776,828	765,217
COREWELL HEALTH OBLI GRP SR UNSECURED 07/49 3.487%		365,000	309,067	272,830
CORNERSTONE BUILDING BRNDS INC 2024 TERM LOAN B due 05/02/31		33,621	33,455	33,341
CORNERSTONE BUILDNG BRANDS INC 2021 TERM LOAN B due 04/12/28		1,130,177	1,130,469	1,100,860
CORP ANDINA DE FOMENTO SR UNSECURED 01/29 5		1,780,000	1,775,059	1,774,982
CORP FINANCIERA DE DESAR SR UNSECURED 144A 07/25 4.75%		200,000	205,105	197,052
CORP FINANCIERA DE DESAR SR UNSECURED REGS 07/25 4.75%		271,000	269,575	267,005
CORPORATION SERVICE COMPANY TERM LOAN B due 11/02/29		177,092	177,714	177,313
COSAN LUXEMBOURG SA COMPANY GUAR 144A 06/31 7.25		200,000	205,103	202,401
COSTA RICA GOVERNMENT SR UNSECURED 144A 02/31 6.125%		465,000	457,475	466,744
COSTA RICA GOVERNMENT SR UNSECURED 144A 03/45 7.158%		350,000	343,946	362,688
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/25 4.375%		255,000	252,605	251,282
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/34 6.55%		515,000	513,751	529,630
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/43 5.625%		200,000	175,124	179,606
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7%		200,000	193,838	204,767
COSTA RICA GOVERNMENT SR UNSECURED REGS 02/31 6.125%		400,000	396,583	401,500
COSTA RICA GOVERNMENT SR UNSECURED REGS 03/45 7.158		1,642,000	1,723,547	1,701,523
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/34 6.55%		400,000	399,365	411,363
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/43 5.625%		900,000	726,723	808,227
COSTA RICA GOVERNMENT UNSECURED 144A 11/54 7.3%		1,698,000	1,698,267	1,780,257
COSTAR GROUP INC COMPANY GUAR 144A 07/30 2.8%		800,000	799,602	676,493
COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6%		450,000	449,892	378,244
COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375%		790,000	790,993	717,581
COTERRA ENERGY INC SR UNSECURED 03/29 4.375%		820,000	889,302	784,158
COTERRA ENERGY INC SR UNSECURED 05/27 3.9%		1,330,000	1,396,404	1,279,364
COTIVITI CORPORATION 2024 TERM LOAN due 05/01/31		4,533,638	4,511,450	4,505,302
COTY INC SR SECURED 144A 04/26 5%		5,000	4,939	4,934
COTY INC SR SECURED REGS 04/26 3.875%		800,000	974,841	852,410
COTY/HFC PRESTIGE/INT US SR SECURED 144A 07/30 6.625%		1,080,000	1,058,040	1,095,982
COUGAR JV SUBSIDIARY LLC SR UNSECURED 144A 05/32 8		1,815,000	1,818,215	1,876,841
COUNCIL OF EUROPE SR UNSECURED 01/29 4.125		1,965,000	1,961,853	1,936,032
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 41 1X		1,351,813	4,699	150,301
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 76 2A2		219,992	140,865	114,284
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 81 X1		1,072,665	33,529	2,387
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA1 2X		1,375,404	43,286	4,951
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA17 1XP		3,392,966	150,096	30,463
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA3 2A1		645,208	1,253,507	565,860
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA6 1A3		223,430	66,346	189,838
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA3 1A1		721,302	480,394	626,499
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA9 A1		778,940	494,184	604,244
COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A2		2,103,805	1,937,759	1,861,912
COUNTRYWIDE HOME LOANS CWHL 2004 29 2A1		172	105	150
COUNTRYWIDE HOME LOANS CWHL 2005 2 2A3		5,124	4,543	4,621
COUNTRYWIDE HOME LOANS CWHL 2005 7 2A1		136	78	115
COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A		2,234	1,976	2,098
COVANTA HOLDING CORP COMPANY GUAR 144A 12/29 4.875%		385,000	350,791	351,400
COVANTA HOLDING CORPORATION 2024 TERM LOAN B due 11/30/28		993,281	988,501	992,863
COVANTA HOLDING CORPORATION 2024 TERM LOAN C due 11/30/28		54,278	54,016	54,255
COX COMMUNICATIONS INC COMPANY GUAR 144A 10/30 1.8%		1,825,000	1,469,184	1,467,592
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85%		2,064,000	2,068,556	2,039,095
COX COMMUNICATIONS INC SR UNSECURED 144A 08/24 3.15%		114,000	109,273	113,567
COX COMMUNICATIONS INC SR UNSECURED 144A 08/27 3.5%		5,642,000	5,541,446	5,333,301
CPS AUTO TRUST CPS 2024 C A 144A		1,600,000	1,599,928	1,599,913
CPT MORTGAGE TRUST CPTS 2019 CPT C 144A		1,000,000	795,454	788,184
CPUK FINANCE LTD SECURED REGS 08/27 4.5%		100,000	108,884	117,852
CQP HOLDCO LP 2023 4TH AMENDMENT TERM LOAN due 12/31/30		578,550	578,497	578,342
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 06/31 5.5%		1,002,000	983,344	949,822
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 12/33 7.5%		1,295,000	1,295,000	1,343,301
CRB SECURITIZATION TRUST CRB 2023 1 A 144A		675,701	675,645	677,860
CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25%		800,000	800,000	845,528

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2021 3A A 144A		12,566	12,565	12,540
CREDIT AGRICOLE LONDON 144A 06/26 VARIABLE		1,175,000	1,175,000	1,131,099
CREDIT AGRICOLE LONDON 144A 10/24 3.25%		1,725,000	1,724,741	1,713,924
CREDIT AGRICOLE SA 144A 10/29 VAR		505,000	520,482	518,647
CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 28 1A1		37,684	39,706	20,980
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A1 144A		2,679,334	2,278,183	2,388,029
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A		9,650,000	9,454,908	8,581,205
CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A		2,713,547	2,652,026	2,404,136
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A1 144A		388,554	388,520	363,276
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A2 144A		854,342	854,265	801,725
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A3 144A		854,342	854,253	801,903
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 RPL1 A1A 144A		484,489	462,457	466,874
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 RPL1 M3 144A		1,500,000	1,204,693	1,266,997
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET A 144A		1,143,679	1,170,934	1,081,765
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET D 144A		500,000	513,375	465,430
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 B33 B 144A		954,000	880,912	810,236
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM1 A2 144A		772,208	772,195	668,458
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A		1,038,718	1,038,698	873,672
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A		1,499,623	1,200,416	1,206,649
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A3 144A		452,827	452,815	368,738
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A1 144A		1,579,109	1,284,580	1,300,470
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A		402,802	402,788	341,467
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM8 A1 144A		716,019	678,985	620,689
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1A 144A		2,839,745	2,839,672	2,325,785
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A		2,117,233	1,930,814	1,821,574
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A		870,000	651,194	684,972
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A		1,508,368	1,258,201	1,323,590
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A		626,990	594,942	585,123
CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95%		9,189,000	9,281,091	9,285,514
CREDIT SUISSE NEW YORK SR UNSECURED 02/25 3.7%		4,820,000	4,759,072	4,757,661
CREDIT SUISSE NEW YORK SR UNSECURED 02/28 7.5%		3,373,000	3,471,143	3,609,017
CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95%		1,025,000	1,024,829	1,004,562
CREDIT SUISSE NEW YORK SR UNSECURED 07/27 5%		640,000	629,916	634,731
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/33 7.375		205,000	205,000	205,442
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25%		1,930,000	2,041,267	2,039,109
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.625		535,000	537,377	545,267
CRH AMERICA FINANCE INC COMPANY GUAR 05/34 5.4		2,870,000	2,861,511	2,843,846
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2		2,955,000	2,954,205	2,953,184
CRISIS PREVENTION INSTITUT INC TERM LOAN due 04/09/31		575,000	572,215	575,477
CROCS INC COMPANY GUAR 144A 03/29 4.25%		1,145,000	1,029,442	1,043,641
CROCS INC COMPANY GUAR 144A 08/31 4.125		85,000	74,201	74,008
CROSBY US ACQUISITION CORP 2024 TERM LOAN B due 08/16/29		1,019,875	1,015,095	1,024,760
CROSS MORTGAGE TRUST CROSS 2024 H2 A1 144A		469,335	469,327	468,450
CROWN AMER/CAP CORP V COMPANY GUAR 09/26 4.25%		202,000	208,066	194,637
CROWN AMER/CAP CORP VI COMPANY GUAR 02/26 4.75		6,000	5,897	5,897
CROWN CASTLE INC SR UNSECURED 01/31 2.25%		3,000	2,490	2,467
CROWN CASTLE INC SR UNSECURED 03/27 2.9%		954,000	910,791	895,382
CROWN CASTLE INC SR UNSECURED 03/27 4		203,000	196,373	196,072
CROWN CASTLE INC SR UNSECURED 04/31 2.1		1,398,000	1,125,415	1,132,138
CROWN CASTLE INC SR UNSECURED 06/26 3.7%		30,000	31,253	28,991
CROWN CASTLE INC SR UNSECURED 07/26 1.05%		1,339,000	1,298,128	1,225,596
CROWN CASTLE INC SR UNSECURED 07/31 2.5		80,000	66,723	66,101
CROWN CASTLE INC SR UNSECURED 09/27 3.65		220,000	209,152	209,067
CROWN CASTLE INC SR UNSECURED 11/29 3.1%		1,912,000	1,997,359	1,706,915
CROWN CASTLE TOWERS LLC ASSET BACKED 144A 07/48 4.241%		1,018,000	1,110,253	968,189
CROWN EURO HOLDINGS SA COMPANY GUAR REGS 05/28 5%		104,000	113,937	114,249
CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 05/29 5%		291,000	290,977	288,644
CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 10/25 5.625%		1,210,000	1,203,370	1,207,132
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 C2 XA		30,892,126	701,950	69,585
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 D		500,000	513,017	456,452
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C15 B		420,000	464,292	378,680

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C16 XA		8,035,910	651,106	469,974
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 C		450,000	478,992	380,463
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 D 144A		600,000	563,685	441,835
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2020 C19 A3		365,000	376,502	307,811
CSC HOLDINGS LLC COMPANY GUAR 144A 01/29 11.75		355,000	355,000	302,763
CSC HOLDINGS LLC COMPANY GUAR 144A 02/28 5.375%		1,224,000	1,067,836	929,959
CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5%		3,530,000	3,607,474	2,576,484
CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375%		1,604,000	1,162,462	1,001,040
CSC HOLDINGS LLC COMPANY GUAR 144A 05/28 11.25%		1,434,000	1,433,123	1,248,850
CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5%		420,000	379,563	270,993
CSC HOLDINGS LLC SR UNSECURED 144A 12/30 4.625%		1,210,000	1,052,240	440,685
CSC HOLDINGS, LLC 2019 TERM LOAN B5 due 04/15/27		389,822	389,301	323,065
CSL FINANCE PLC COMPANY GUAR 144A 04/27 3.85%		225,000	224,869	217,126
CSN ISLANDS XI CORP COMPANY GUAR REGS 01/28 6.75%		1,600,000	1,453,446	1,520,775
CSX CORP SR UNSECURED 03/28 3.8%		1,500,000	1,452,199	1,442,723
CSX CORP SR UNSECURED 11/32 4.1%		1,745,000	1,643,517	1,629,778
CSX CORP SR UNSECURED 11/52 4.5%		63,000	55,267	53,865
CT TECH INTERM HLGDS INC 2021 TERM LOAN B due 12/16/25		514,367	499,867	514,208
CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875%		100,000	100,000	91,895
CUBESMART LP COMPANY GUAR 02/31 2%		700,000	694,605	565,943
CUBESMART LP COMPANY GUAR 02/32 2.5%		160,000	159,039	130,805
CUMMINS INC SR UNSECURED 02/29 4.9		376,000	375,339	375,490
CUMMINS INC SR UNSECURED 02/34 5.15		492,000	490,595	492,526
CUMMINS INC SR UNSECURED 02/54 5.45		1,185,000	1,178,814	1,162,308
CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875%		595,000	591,452	625,967
CVC CORDATUS OPPORTUNITY LOAN COLFR 1X D REGS		100,000	108,020	107,827
CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5%		620,000	620,000	622,553
CVR ENERGY INC COMPANY GUAR 144A 02/28 5.75%		610,000	568,818	565,628
CVS HEALTH CORP SR UNSECURED 01/29 5%		663,000	663,802	656,199
CVS HEALTH CORP SR UNSECURED 02/30 5.125%		692,000	688,024	684,473
CVS HEALTH CORP SR UNSECURED 02/31 1.875%		110,000	99,604	88,262
CVS HEALTH CORP SR UNSECURED 03/28 4.3%		622,000	618,436	600,615
CVS HEALTH CORP SR UNSECURED 03/38 4.78%		4,165,000	4,013,549	3,718,581
CVS HEALTH CORP SR UNSECURED 03/48 5.05%		2,800,000	2,671,675	2,412,500
CVS HEALTH CORP SR UNSECURED 04/27 3.625%		390,000	389,706	374,100
CVS HEALTH CORP SR UNSECURED 04/30 3.75%		1,115,000	1,113,458	1,026,107
CVS HEALTH CORP SR UNSECURED 04/40 4.125%		635,000	625,882	512,988
CVS HEALTH CORP SR UNSECURED 04/50 4.25%		970,000	1,050,316	737,927
CVS HEALTH CORP SR UNSECURED 06/29 5.4		2,322,000	2,325,819	2,325,072
CVS HEALTH CORP SR UNSECURED 06/31 5.55		35,000	35,280	35,031
CVS HEALTH CORP SR UNSECURED 06/53 5.875%		2,620,000	2,544,504	2,510,638
CVS HEALTH CORP SR UNSECURED 06/54 6.05		1,615,000	1,606,377	1,583,836
CVS HEALTH CORP SR UNSECURED 07/45 5.125%		3,322,000	3,154,532	2,923,569
CVS HEALTH CORP SR UNSECURED 08/26 3%		2,340,000	2,362,067	2,229,800
CVS HEALTH CORP SR UNSECURED 08/30 1.75%		530,000	434,085	430,830
CVS HEALTH CORP SR UNSECURED 08/40 2.7%		1,000,000	991,856	664,412
CVS HEALTH CORP SR UNSECURED 09/31 2.125%		360,000	358,327	289,022
CYRUSONE DATA CENTERS ISSUER I CYRUS 2023 1A A2 144A		924,000	835,921	860,285
CYRUSONE DATA CENTERS ISSUER I CYRUS 2023 2A A2 144A		1,322,000	1,227,402	1,280,602
CZECH REPUBLIC BONDS 04/34 4.9%		30,340,000	1,464,861	1,369,719
CZECH REPUBLIC BONDS 06/32 1.75%		34,400,000	1,362,089	1,239,465
CZECH REPUBLIC BONDS 07/29 2.75%		23,080,000	938,390	930,542
CZECH REPUBLIC BONDS 09/30 5%		36,810,000	1,688,004	1,654,724
CZECH REPUBLIC BONDS 10/33 2%		50,010,000	1,981,308	1,790,780
CZECH REPUBLIC BONDS 11/29 0.05%		6,440,000	258,345	223,014
CZECH REPUBLIC BONDS 12/28 5.5%		18,030,000	841,984	816,781
CZECH REPUBLIC BONDS REGS 05/30 0.95%		45,530,000	1,855,582	1,636,690
CZECH REPUBLIC BONDS REGS 08/28 2.5%		19,350,000	858,734	779,420
CZECH REPUBLIC SR UNSECURED 02/25 1.25		66,440,000	2,870,494	2,788,787
DAE FUNDING LLC COMPANY GUAR 144A 03/28 3.375%		1,100,000	1,102,554	1,010,496
DAE FUNDING LLC COMPANY GUAR 144A 08/24 1.55%		400,000	399,218	398,370
DAE FUNDING LLC COMPANY GUAR REGS 03/28 3.375%		200,000	204,647	183,727
DAE SUKUK DIFC LTD SR UNSECURED 144A 02/26 3.75%		850,000	848,371	818,125

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
DAIMLER TRUCK FI CANADA COMPANY GUAR REGS 03/25 VAR		100,000	108,060	107,386
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/27 5		554,000	553,209	549,983
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 09/29 5.125		556,000	554,206	551,926
DANA FINANCING LUX SARL COMPANY GUAR 144A 04/25 5.75%		528,000	527,240	526,281
DANA FINANCING LUX SARL COMPANY GUAR REGS 07/31 8.5%		100,000	109,720	116,674
DANA INC SR UNSECURED 06/28 5.625%		436,000	441,815	423,000
DANA INC SR UNSECURED 09/30 4.25%		3,057,000	2,620,925	2,668,586
DANA INC SR UNSECURED 11/27 5.375%		693,000	633,096	677,359
DANSKE BANK A/S 144A 09/26 VARIABLE		320,000	320,000	322,239
DANSKE BANK A/S 144A 12/25 VARIABLE		440,000	440,069	434,172
DANSKE BANK A/S REGS 01/31 VARIABLE		1,173,000	1,284,318	1,284,122
DANSKE BANK A/S REGS 04/27 VAR		100,000	107,885	107,292
DANSKE BANK A/S REGS 08/25 VARIABLE		800,000	794,572	852,819
DARLING INGREDIENTS INC COMPANY GUAR 144A 04/27 5.25		5,000	4,962	4,893
DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6%		429,000	424,696	421,821
DAVITA INC COMPANY GUAR 144A 02/31 3.75%		680,000	661,797	580,012
DAVITA INC COMPANY GUAR 144A 06/30 4.625%		1,241,000	1,021,735	1,121,404
DCERT BUYER INC 2019 TERM LOAN B due 10/16/26		698,305	699,210	679,828
DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25%		1,925,000	1,772,875	1,648,940
DCP MIDSTREAM OPERATING COMPANY GUAR 07/27 5.625%		960,000	1,015,939	970,827
DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45%		580,000	602,290	610,406
DEALER TIRE FINANCIAL, LLC TERM LOAN B2 due 12/14/27		483,813	483,813	482,400
DEALER TIRE LLC/DT ISSR SR UNSECURED 144A 02/28 8%		350,000	357,303	337,740
DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2021 1 A3 144A		862,207	862,178	802,028
DEERE + COMPANY SR UNSECURED 04/30 3.1%		100,000	99,885	90,945
DEERE + COMPANY SR UNSECURED 04/50 3.75%		170,000	186,512	133,255
DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B due 04/09/27		844,251	830,809	843,196
DEL AMO FASHION CENTER TRUST DAFC 2017 AMO C 144A		600,000	507,437	531,587
DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29 8.625		1,097,000	1,100,045	1,128,878
DELL INT LLC / EMC CORP COMPANY GUAR 12/41 3.375		62,000	46,089	45,353
DELL INT LLC / EMC CORP COMPANY GUAR 12/51 3.45%		669,000	613,938	453,220
DELL INT LLC / EMC CORP SR UNSECURED 06/26 6.02%		1,014,000	1,049,695	1,024,609
DELL INT LLC / EMC CORP SR UNSECURED 07/25 5.85%		590,000	613,454	591,430
DELL INT LLC / EMC CORP SR UNSECURED 07/30 6.2%		175,000	199,546	183,714
DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1%		932,000	1,241,147	1,111,483
DELL INT LLC / EMC CORP SR UNSECURED 10/26 4.9%		545,000	537,212	539,667
DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3%		174,000	187,084	174,982
DELTA AIR LINES INC SR UNSECURED 01/26 7.375%		597,000	597,218	608,948
DELTA AIR LINES INC SR UNSECURED 04/28 4.375		2,000	1,932	1,927
DELTA AIR LINES INC SR UNSECURED 10/24 2.9%		230,000	229,337	227,508
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5%		500,000	502,505	493,944
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75%		1,400,000	1,411,845	1,363,471
DEUTSCHE ALT A SECURITIES INC DBALT 2005 1 1A3		800,442	794,545	771,398
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA3 A1		591,897	526,445	534,903
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA5 A1B		1,885,329	1,665,593	1,602,850
DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 04/36 0.625%		100,000	117,911	77,937
DEUTSCHE BANK AG JR SUBORDINA REGS 12/99 VAR		200,000	217,462	215,786
DEUTSCHE BANK AG REGS 02/26 2.625%		400,000	502,790	420,912
DEUTSCHE BANK AG REGS 11/25 VARIABLE		100,000	105,931	105,959
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4		361,782	341,894	343,386
DEUTSCHE BANK NY 01/29 VAR		505,000	519,291	521,151
DEUTSCHE BANK NY 05/25 4.162		2,000,000	1,976,103	1,975,677
DEUTSCHE BANK NY 05/29 5.414		474,000	474,000	473,292
DEUTSCHE BANK NY 09/31 VARIABLE		3,000,000	2,531,130	2,640,791
DEUTSCHE BANK NY 11/26 VARIABLE		700,000	700,000	664,302
DEUTSCHE BANK NY SUBORDINATED 01/32 VAR		238,000	196,214	200,664
DEUTSCHE LUFTHANSA AG SR UNSECURED REGS 07/24 2%		100,000	117,908	107,099
DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5%		137,000	130,252	131,817
DEVON ENERGY CORPORATION SR UNSECURED 06/45 5%		1,660,000	1,596,962	1,415,013
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6%		980,000	1,043,654	911,697
DEVON ENERGY CORPORATION SR UNSECURED 09/31 7.875		67,000	76,624	75,711
DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25%		253,000	255,859	252,200
DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85%		1,467,000	1,488,684	1,470,638

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
DEWOLF PARK CLO, LTD DWOLF 2017 1A AR 144A		294,479	290,674	294,553
DEWOLF PARK CLO, LTD DWOLF 2017 1A CR 144A		250,000	250,000	250,469
DEXKO GLOBAL INC. 2021 USD TERM LOAN B due 10/04/28		156,400	156,000	155,407
DH EUROPE FINANCE II COMPANY GUAR 11/29 2.6%		1,725,000	1,680,466	1,538,322
DIAGEO CAPITAL PLC COMPANY GUAR 10/24 2.125		5,753,000	5,695,743	5,689,369
DIAGEO CAPITAL PLC COMPANY GUAR 10/33 5.625%		3,000,000	2,986,205	3,114,137
DIAMETER CAPITAL CLO DCLO 2021 1A A1A 144A		660,000	660,111	660,621
DIAMETER CAPITAL CLO DCLO 2024 7A A1A 144A		800,000	800,000	800,000
DIAMOND II LTD SR SECURED 144A 07/26 7.95%		200,000	198,843	202,744
DIAMOND INFRASTRUCTURE FUNDING DNFRA 2021 1A B 144A		1,500,000	1,317,159	1,352,459
DIAMOND SPORTS GROUP LLC 2022 FIRST PRI TERM LOAN due 05/25/26		39,462	37,935	36,818
DIAMONDBACK ENERGY INC COMPANY GUAR 01/30 5.15		7,043,000	6,997,892	7,013,179
DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125%		3,786,000	3,408,393	3,327,713
DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25		2,643,000	2,768,535	2,720,012
DIAMONDBACK ENERGY INC COMPANY GUAR 04/27 5.2		2,760,000	2,756,105	2,760,582
DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75		1,660,000	1,636,872	1,609,273
DIAMONDBACK ENERGY INC COMPANY GUAR 04/64 5.9		2,703,000	2,678,363	2,609,165
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25%		2,429,000	2,381,446	2,321,136
DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5%		7,299,000	6,990,048	6,731,107
DILLARDS INC SR UNSECURED 05/27 7.75%		3,325,000	3,320,913	3,465,200
DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875%		2,800,000	2,778,717	2,633,642
DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875		16,000	16,130	15,659
DIRECTV FINANCING LLC TERM LOAN due 08/02/27		180,158	179,416	180,338
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/28 3.95%		350,000	331,808	327,096
DISH DBS CORP COMPANY GUAR 06/29 5.125%		395,000	394,617	156,424
DISH DBS CORP COMPANY GUAR 07/26 7.75%		850,000	882,987	527,651
DISH DBS CORP COMPANY GUAR 07/28 7.375%		265,000	269,886	112,699
DISH DBS CORP COMPANY GUAR 11/24 5.875%		570,000	563,116	541,251
DISH DBS CORP SR SECURED 144A 12/26 5.25%		260,000	260,000	205,086
DISH NETWORK CORP SR SECURED 144A 11/27 11.75%		600,000	614,396	588,300
DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375%		300,000	297,196	218,554
DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75%		119,000	119,000	118,855
DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75%		200,000	200,775	164,810
DK TRUST DK 2024 SPBX A 144A		2,180,000	2,180,000	2,166,368
DLLST LLC DLLST 2024 1A A1 144A		336,643	336,643	336,641
DOLLAR TREE INC SR UNSECURED 05/25 4%		1,500,000	1,499,795	1,478,127
DOM REP CB NOTES UNSECURED REGS 01/26 13%		15,430,000	287,946	266,298
DOMETIC GROUP AB SR UNSECURED REGS 09/28 2		100,000	97,614	96,790
DOMINICAN REPUBLIC INTERNATION 06/36 0		38,300,000	643,443	655,993
DOMINICAN REPUBLIC SR UNSECURED 144A 01/26 6.875%		1,875,000	1,954,687	1,893,750
DOMINICAN REPUBLIC SR UNSECURED 144A 01/27 5.95%		750,000	799,716	742,964
DOMINICAN REPUBLIC SR UNSECURED 144A 01/30 4.5%		3,130,000	2,957,483	2,840,539
DOMINICAN REPUBLIC SR UNSECURED 144A 01/41 5.3%		300,000	268,686	254,229
DOMINICAN REPUBLIC SR UNSECURED 144A 01/60 5.875%		1,085,000	986,719	919,735
DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5%		1,940,000	1,927,752	1,871,464
DOMINICAN REPUBLIC SR UNSECURED 144A 02/31 7.05%		520,000	523,950	534,300
DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 13.625		13,050,000	265,692	261,245
DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6%		205,000	196,266	198,275
DOMINICAN REPUBLIC SR UNSECURED 144A 04/44 7.45%		1,352,000	1,651,340	1,416,399
DOMINICAN REPUBLIC SR UNSECURED 144A 06/36 6.6		840,000	833,238	835,560
DOMINICAN REPUBLIC SR UNSECURED 144A 07/28 6%		1,035,000	1,114,029	1,024,222
DOMINICAN REPUBLIC SR UNSECURED 144A 09/32 4.875%		2,096,000	2,059,228	1,875,145
DOMINICAN REPUBLIC SR UNSECURED REGS 01/25 5.5%		309,000	313,110	308,234
DOMINICAN REPUBLIC SR UNSECURED REGS 01/26 6.875%		663,000	700,340	669,630
DOMINICAN REPUBLIC SR UNSECURED REGS 01/27 5.95%		221,000	234,517	218,927
DOMINICAN REPUBLIC SR UNSECURED REGS 01/30 4.5		2,000,000	2,069,454	1,815,041
DOMINICAN REPUBLIC SR UNSECURED REGS 01/41 5.3%		625,000	571,516	529,644
DOMINICAN REPUBLIC SR UNSECURED REGS 01/45 6.85%		2,877,000	3,303,253	2,832,596
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875%		1,956,000	1,792,736	1,658,067
DOMINICAN REPUBLIC SR UNSECURED REGS 02/29 5.5%		253,000	239,142	244,062
DOMINICAN REPUBLIC SR UNSECURED REGS 02/31 7.05		255,000	261,714	262,013
DOMINICAN REPUBLIC SR UNSECURED REGS 02/33 13.625%		11,850,000	262,201	237,223
DOMINICAN REPUBLIC SR UNSECURED REGS 02/48 6.5%		828,000	771,086	783,122

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
DOMINICAN REPUBLIC SR UNSECURED REGS 06/49 6.4%		300,000	302,403	280,893
DOMINICAN REPUBLIC SR UNSECURED REGS 07/28 6%		503,000	514,401	497,762
DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875%		2,175,000	2,085,603	1,945,821
DOMINICAN REPUBLIC SR UNSECURED REGS 09/35 11.25		14,050,000	256,400	249,850
DOMINION ENERGY INC JR SUBORDINA 02/55 VAR		180,000	180,000	183,753
DOMINION ENERGY INC JR SUBORDINA 10/54 VARIABLE		5,400,000	5,400,000	5,384,803
DOMINION ENERGY INC SR UNSECURED 04/30 3.375%		1,775,000	1,643,101	1,603,348
DOMINION ENERGY SOUTH 1ST MORTGAGE 10/53 6.25%		119,000	121,019	128,117
DOTDASH MEREDITH INC TERM LOAN B due 12/01/28		199,488	199,944	199,155
DP WORLD CRESCENT LTD SR UNSECURED REGS 01/30 3.7495%		410,000	401,882	378,571
DP WORLD CRESCENT LTD SR UNSECURED REGS 07/29 3.875%		477,000	464,037	446,338
DP WORLD CRESCENT LTD SR UNSECURED REGS 09/28 4.848%		1,700,000	1,840,190	1,666,112
DP WORLD CRESCENT LTD SR UNSECURED REGS 09/33 5.5%		943,000	891,558	944,928
DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625%		400,000	502,655	380,000
DP WORLD LTD UAE SR UNSECURED REGS 09/48 5.625%		1,903,000	1,807,135	1,807,850
DP WORLD SALAAM JR SUBORDINA REGS 12/99 VARIABLE		445,000	446,923	441,663
DRIVEN BRANDS FUNDING, LLC HONK 2020 1A A2 144A		760,375	670,734	710,740
DRIVEN HOLDINGS LLC TERM LOAN B due 12/17/28		468,750	468,379	466,603
DRYDEN SENIOR LOAN FUND DRSLF 2016 45A BR 144A		250,000	250,108	250,462
DRYDEN SENIOR LOAN FUND DRSLF 2017 50A B 144A		250,000	250,081	251,036
DRYDEN SENIOR LOAN FUND DRSLF 2017 54A BR 144A		1,700,000	1,700,000	1,699,189
DRYDEN SENIOR LOAN FUND DRSLF 2018 57A B 144A		3,500,000	3,500,000	3,498,243
DRYDEN SENIOR LOAN FUND DRSLF 2018 58A A1 144A		1,322,927	1,310,145	1,323,588
DRYDEN SENIOR LOAN FUND DRSLF 2018 61A A1R 144A		248,152	248,640	248,350
DRYDEN SENIOR LOAN FUND DRSLF 2019 75A AR2 144A		440,000	440,000	440,190
DRYDEN SENIOR LOAN FUND DRSLF 2019 76A A1R 144A		9,000,000	9,000,000	9,023,738
DSLA MORTGAGE LOAN TRUST DSLA 2004 AR3 2A2A		9,138	9,198	8,329
DSLA MORTGAGE LOAN TRUST DSLA 2005 AR1 2A1A		25,921	18,082	25,275
DSLA MORTGAGE LOAN TRUST DSLA 2007 AR1 2A1A		764,057	490,815	632,740
DT AUTO OWNER TRUST DTAOT 2023 2A A 144A		900,178	900,168	900,378
DT MIDSTREAM INC COMPANY GUAR 144A 06/29 4.125%		1,629,000	1,607,337	1,504,945
DT MIDSTREAM INC COMPANY GUAR 144A 06/31 4.375%		1,458,000	1,442,789	1,327,981
DTE ENERGY CO SR UNSECURED 06/25 1.05%		2,170,000	2,138,797	2,080,646
DTP COML MTG TR 2023 STE2 DTP 2023 STE2 A 144A		960,000	945,888	960,543
DUFRY ONE BV COMPANY GUAR REGS 04/31 4.75		100,000	108,575	106,371
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/33 4.95%		464,000	465,773	456,055
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/34 4.85		527,000	510,172	509,982
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4%		425,000	415,654	407,755
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95%		257,000	302,996	197,613
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/49 3.2%		683,000	480,348	458,141
DUKE ENERGY CAROLINAS 1ST REF MORT 03/46 3.875%		128,000	149,525	98,235
DUKE ENERGY CORP SR UNSECURED 04/31 3.75		230,000	247,992	243,121
DUKE ENERGY CORP SR UNSECURED 06/28 3.1%		478,000	500,416	499,848
DUKE ENERGY CORP SR UNSECURED 06/34 3.85%		694,000	711,502	719,674
DUKE ENERGY CORP SR UNSECURED 08/52 5%		1,406,000	1,302,951	1,221,438
DUKE ENERGY CORP SR UNSECURED 09/46 3.75%		1,920,000	2,073,481	1,397,440
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/30 1.75%		810,000	722,069	672,086
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/53 6.2		178,000	192,758	188,556
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/29 2.5%		2,596,000	2,363,221	2,289,758
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4%		71,000	59,586	58,951
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/51 3%		365,000	258,022	229,317
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 03/34 5.25		3,800,000	3,823,843	3,785,266
DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65%		1,239,000	1,211,464	1,169,376
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/33 5.25		1,059,000	1,072,105	1,055,833
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/34 5.1		1,570,000	1,558,042	1,557,044
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1		62,000	51,037	50,185
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375		60,000	51,060	49,848
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1%		301,000	265,822	246,218
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/45 4.2		93,000	75,417	75,037
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/51 2.9%		81,000	61,685	50,206
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15%		369,000	339,877	297,184
DUKE UNIVERSITY HEALTH SR UNSECURED 06/47 3.92%		445,000	479,405	359,583
DUN + BRADSTREET CORP COMPANY GUAR 144A 12/29 5%		1,705,000	1,640,635	1,583,654

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
DUN + BRADSTREET CORP TERM LOAN due 02/06/26		1	8	1
DUN + BRADSTREET CORPORATION THE 2023 TERM LOAN B due 02/06/26		475,224	475,224	475,224
DUN BRADSTREET CORPORATION THE 2024 TERM LOAN B due 01/18/29		1,741,751	1,741,226	1,741,751
DUPONT DE NEMOURS INC SR UNSECURED 11/25 4.493%		650,000	650,000	640,801
DXC TECHNOLOGY CO SR UNSECURED 09/28 2.375%		63,000	54,776	54,815
DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625		2,525,000	2,537,596	2,561,411
E W SCRIPPS COMPANY THE 2020 TERM LOAN B3 due 01/07/28		677,173	675,902	562,223
E.ON SE SR UNSECURED REGS 01/36 3.75		200,000	218,117	211,604
E.ON SE SR UNSECURED REGS 03/44 4.125		110,000	119,326	116,480
EAGLEVIEW TECHNOLOGY CORP TERM LOAN B 1 due 08/14/25		834,121	831,942	799,363
EAST JAPAN RAILWAY CO SR UNSECURED REGS 09/43 4.389%		600,000	629,605	666,406
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3%		3,350,000	3,234,046	3,214,759
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/30 2%		275,000	274,478	227,861
EASTMAN CHEMICAL CO SR UNSECURED 12/28 4.5%		272,000	262,351	264,339
EATON CAPITAL UNLIMITED COMPANY GUAR REGS 05/31 3.601		250,000	270,625	268,562
EATON CORP COMPANY GUAR 03/33 4.15%		1,850,000	1,830,791	1,732,431
EATON CORP COMPANY GUAR 11/42 4.15%		540,000	542,529	458,810
EATON VANCE CDO LTD EATON 2013 1A B3R 144A		250,000	250,473	250,642
EATON VANCE CDO LTD EATON 2014 1RA A2 144A		930,000	924,085	931,689
ECI MACOLA MAX HOLDING LLC 2024 TERM LOAN B due 05/31/30		1,141,609	1,141,609	1,147,796
ECL ENTERTAINMENT LLC 2024 TERM LOAN B due 08/31/30		144,944	144,588	145,306
ECMC GROUP STUDENT LOAN TRUST ECMC 2016 1A A 144A		12,561,323	12,706,314	12,704,869
ECMC GROUP STUDENT LOAN TRUST ECMC 2020 3A A1B 144A		698,719	707,859	680,091
ECO MATERIAL TECH INC SR SECURED 144A 01/27 7.875%		200,000	197,517	200,464
ECOLAB INC SR UNSECURED 02/32 2.125%		795,000	660,838	652,433
ECOLAB INC SR UNSECURED 08/55 2.75%		364,000	362,812	218,347
ECOPETROL SA SR UNSECURED 01/29 8.625%		185,000	184,999	194,725
ECOPETROL SA SR UNSECURED 01/33 8.875%		901,000	902,392	930,517
ECOPETROL SA SR UNSECURED 01/36 8.375		420,000	417,705	412,543
ECOPETROL SA SR UNSECURED 04/30 6.875%		148,000	157,919	142,148
ECOPETROL SA SR UNSECURED 05/45 5.875%		2,870,000	2,683,494	2,057,449
ECOPETROL SA SR UNSECURED 06/26 5.375%		23,000	24,045	22,533
ECOPETROL SA SR UNSECURED 11/31 4.625		650,000	541,621	531,993
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 04/29 4.125%		207,000	202,805	190,549
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 06/28 5.5%		1,595,000	1,601,830	1,556,233
EDISON INTERNATIONAL SR UNSECURED 06/27 5.75%		580,000	585,656	585,084
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25%		1,952,000	1,946,023	1,934,898
EDISON INTERNATIONAL SR UNSECURED 11/29 6.95%		1,079,000	1,154,715	1,147,176
EDP SERVICIOS FIN ESP SA SR UNSECURED REGS 04/32 4.375%		400,000	416,899	443,757
EDVESTINU PRIVATE EDUCATION LO EDVES 2021 A A 144A		144,012	143,873	128,895
EG GROUP LIMITED 2023 USD TRANCHE C TERM LOAN B due 02/07/28		445,750	430,159	439,251
EGYPT TASKEEK CO SR UNSECURED 144A 02/26 10.875		525,000	540,360	540,031
EIG PEARL HOLDINGS SARL SR SECURED 144A 08/36 3.545%		788,000	751,068	676,829
EIG PEARL HOLDINGS SARL SR SECURED 144A 11/46 4.387%		510,000	465,093	402,992
EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375%		280,000	282,345	323,871
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65%		2,751,000	2,824,023	2,788,603
ELASTIC NV SR UNSECURED 144A 07/29 4.125%		1,165,000	1,121,654	1,063,717
ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.25%		285,000	245,419	273,792
ELECTRICITE DE FRANCE SA JR SUBORDINA 144A 12/99 VARIABLE		200,000	210,030	217,520
ELECTRICITE DE FRANCE SA JR SUBORDINA REGS 12/29 VARIABLE		200,000	205,930	229,194
ELECTRICITE DE FRANCE SA JR SUBORDINA REGS 12/99 VARIABLE		500,000	611,889	480,733
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 04/64 6		1,000,000	919,862	929,501
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 01/32 4.25%		300,000	326,158	326,381
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 06/27 3.75%		200,000	219,234	215,136
ELEMENT SOLUTIONS INC COMPANY GUAR 144A 09/28 3.875%		1,018,000	944,311	935,552
ELEVANCE HEALTH INC SR UNSECURED 02/53 5.125%		267,000	249,018	245,590
ELEVANCE HEALTH INC SR UNSECURED 03/31 2.55%		855,000	735,284	728,890
ELEVANCE HEALTH INC SR UNSECURED 05/30 2.25%		500,000	432,797	428,418
ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1%		510,000	507,002	473,150
ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55%		307,000	294,713	257,303
ELEVANCE HEALTH INC SR UNSECURED 06/54 5.65		950,000	946,161	939,801
ELEVANCE HEALTH INC SR UNSECURED 09/49 3.7		294,000	219,162	217,481
ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1%		86,000	93,603	90,141

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35%		210,000	209,996	208,096
ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65%		220,000	217,897	210,286
ELEVATION CLO LTD AWPT 2021 12A D1AR 144A		1,000,000	1,000,000	1,000,000
ELFI GRADUATE LOAN PROGRAM LLC ELFI 2023 A A 144A		965,821	960,929	977,790
ELFI GRADUATE LOAN PROGRAM LLC ELFI 2024 A A 144A		1,272,000	1,271,595	1,267,635
ELI LILLY + CO SR UNSECURED 02/34 4.7		840,000	839,740	823,640
ELI LILLY + CO SR UNSECURED 02/54 5		90,000	89,491	85,948
ELI LILLY + CO SR UNSECURED 02/64 5.1		707,000	705,633	675,257
ELIOR GROUP SA COMPANY GUAR REGS 07/26 3.75%		100,000	94,211	103,826
ELIS SA COMPANY GUAR REGS 03/30 3.75		200,000	215,318	210,719
ELLINGTON FINANCIAL MORTGAGE T EFMT 2020 1 A3 144A		1,150,000	1,149,905	1,077,660
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A		2,150,780	1,829,032	1,754,178
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 3 A1 144A		1,502,391	1,195,186	1,196,174
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A		560,000	559,962	400,992
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 2 A2 144A		3,278,814	3,230,301	3,044,632
ELM TRUST 2024 ELM 2024 ELM A10 144A		2,050,000	2,050,000	2,051,731
ELM TRUST 2024 ELM 2024 ELM A15 144A		2,050,000	2,050,000	2,051,731
ELM TRUST 2024 ELM 2024 ELM D10 144A		1,300,000	1,300,000	1,300,746
ELM TRUST 2024 ELM 2024 ELM D15 144A		909,000	909,000	909,521
ELMWOOD CLO 30 LTD ELM30 2024 6A B 144A		1,900,000	1,900,000	1,900,000
ELMWOOD CLO II LTD. ELMW2 2019 2A AR 144A		2,000,000	1,972,515	2,003,181
ELMWOOD CLO II LTD. ELMW2 2019 2A BR 144A		300,000	300,000	301,594
ELMWOOD CLO VI LTD. ELMW6 2020 3A BR 144A		250,000	243,667	251,149
ELMWOOD CLO VI LTD. ELMW6 2020 3A BRR 144A		250,000	250,000	250,000
EMBECTA CORP SR SECURED 144A 02/30 5%		1,000,000	1,000,000	823,510
EMBECTA CORP TERM LOAN B due 03/30/29		403,750	403,436	377,381
EMBRAER NETHERLANDS FINA COMPANY GUAR 144A 07/30 7%		220,000	218,663	229,575
EMERA US FINANCE LP COMPANY GUAR 06/46 4.75%		2,463,000	2,576,600	2,026,754
EMERALD DEBT MERGER SR SECURED 144A 12/30 6.625%		1,062,000	1,062,132	1,070,286
EMERALD DEBT MERGER SR SECURED REGS 12/30 6.375%		200,000	222,750	221,891
EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28 3.875%		1,076,000	1,003,405	699,350
EMPIRE COMMUNITIES CORP SR UNSECURED 144A 05/29 9.75		990,000	996,808	1,007,325
EMPOWER CLO LTD. EMPWR 2023 2A A1 144A		170,000	170,879	171,249
EMPOWER CLO LTD. EMPWR 2024 1A A1 144A		1,250,000	1,250,000	1,258,757
EMPRESA DE TRANSMISION SR UNSECURED 144A 05/49 5.125		305,000	222,720	220,150
EMPRESA DE TRANSPORTE ME SR UNSECURED 144A 05/50 4.7%		500,000	615,978	407,220
EMPRESA DE TRANSPORTE ME SR UNSECURED REGS 05/50 4.7%		522,000	601,592	425,137
EMPRESA NACIONAL DEL PET SR UNSECURED 144A 05/33 6.15%		200,000	199,448	200,067
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75%		600,000	593,962	574,179
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 09/31 3.45%		200,000	168,638	170,529
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 09/47 4.5%		525,000	456,163	390,856
EMPRESAS PUBLIC MEDELLIN SR UNSECURED REGS 11/27 8.375%		1,800,000,000	549,981	383,314
EMRLD BOR / EMRLD CO ISS SR SECURED 144A 07/31 6.75		415,000	415,785	420,188
EMRLD BORROWER LP 2024 TERM LOAN B due 06/18/31		1,400,000	1,396,500	1,398,250
EMRLD BORROWER LP TERM LOAN B due 05/31/30		465,143	461,202	464,660
ENBRIDGE INC COMPANY GUAR 03/33 5.7%		2,780,000	2,816,450	2,801,863
ENBRIDGE INC COMPANY GUAR 04/27 5.25		1,283,000	1,282,773	1,282,915
ENBRIDGE INC COMPANY GUAR 04/29 5.3		310,000	310,226	310,500
ENBRIDGE INC COMPANY GUAR 04/34 5.625		2,250,000	2,245,840	2,246,297
ENBRIDGE INC COMPANY GUAR 04/54 5.95		1,060,000	1,061,392	1,051,611
ENBRIDGE INC COMPANY GUAR 08/33 2.5%		900,000	897,091	714,243
ENBRIDGE INC COMPANY GUAR 11/26 5.9%		1,345,000	1,347,155	1,360,376
ENBRIDGE INC COMPANY GUAR 11/30 6.2		91,000	95,064	95,547
ENBW ENERGIE BADEN WU JR SUBORDINA REGS 01/84 VAR		100,000	108,765	110,029
ENBW INTL FINANCE BV COMPANY GUAR REGS 05/34 4.3%		390,000	423,095	431,928
ENCINO ACQUISITION PARTN SR UNSECURED 144A 05/31 8.75		1,224,000	1,224,000	1,276,255
ENCOMPASS HEALTH CORP COMPANY GUAR 02/28 4.5%		1,001,000	1,007,328	952,196
ENCOMPASS HEALTH CORP COMPANY GUAR 04/31 4.625		5,000	4,637	4,589
ENCORE CAPITAL GROUP INC SR SECURED 144A 04/29 9.25		260,000	260,000	270,938
ENCORE CAPITAL GROUP INC SR SECURED 144A 05/30 8.5		1,000,000	1,000,000	1,017,325
ENCORE CAPITAL GROUP INC SR SECURED REGS 10/25 4.875%		300,000	367,315	319,281
ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75%		1,795,000	1,825,824	1,811,866
ENDO FINANCE HOLDINGS SR SECURED 144A 04/31 8.5		1,025,000	1,033,083	1,057,776

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ENDURANCE INTERNATIONAL GROUP TERM LOAN B due 02/10/28		679,000	677,159	627,905
ENEL FINANCE INTL NV COMPANY GUAR 144A 09/37 6.8%		1,775,000	1,856,543	1,891,407
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6%		4,500,000	5,009,289	4,432,633
ENEL FINANCE INTL NV COMPANY GUAR REGS 08/24 5.625%		900,000	1,053,318	1,137,593
ENEL FINANCE INTL NV SR UNSECURED 144A 06/32 5		1,200,000	1,147,159	1,140,106
ENERFLEX LTD SR SECURED 144A 10/27 9%		280,000	276,025	283,520
ENERGEAN ISRAEL FINANCE SR SECURED 144A REGS 09/33 8.5%		176,567	176,567	166,856
ENERGIAS DE PORTUGAL SA JR SUBORDINA REGS 05/54 VAR		100,000	107,909	106,505
ENERGIAS DE PORTUGAL SA JR SUBORDINA REGS 07/80 VARIABLE		200,000	195,925	208,455
ENERGIAS DE PORTUGAL SA JR SUBORDINA REGS 08/81 VARIABLE		100,000	98,771	101,570
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29 4.375%		432,000	437,112	390,808
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28 4.75%		1,021,000	1,032,602	955,799
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 12/27 6.5%		881,000	866,570	879,961
ENERGY TRANSFER LP COMPANY GUAR 04/25 5.75%		614,000	608,392	612,182
ENERGY TRANSFER LP COMPANY GUAR 144A 02/31 7.375%		634,000	625,821	661,572
ENERGY TRANSFER LP COMPANY GUAR 144A 05/27 5.625		9,000	9,009	8,960
ENERGY TRANSFER LP JR SUBORDINA 10/54 VAR		215,000	212,854	212,116
ENERGY TRANSFER LP JR SUBORDINA 12/99 VARIABLE		1,160,000	1,148,600	1,150,723
ENERGY TRANSFER LP SR UNSECURED 02/28 5.55		852,000	853,468	858,905
ENERGY TRANSFER LP SR UNSECURED 02/33 5.75%		750,000	749,339	757,724
ENERGY TRANSFER LP SR UNSECURED 04/29 5.25%		120,000	129,554	119,525
ENERGY TRANSFER LP SR UNSECURED 04/44 5.3%		50,000	53,255	44,981
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25%		373,000	409,970	371,055
ENERGY TRANSFER LP SR UNSECURED 05/25 2.9%		150,000	149,981	146,322
ENERGY TRANSFER LP SR UNSECURED 05/28 4.95		113,000	111,798	111,287
ENERGY TRANSFER LP SR UNSECURED 05/30 3.75%		1,920,000	1,950,509	1,766,217
ENERGY TRANSFER LP SR UNSECURED 05/34 5.55		410,000	410,433	405,769
ENERGY TRANSFER LP SR UNSECURED 05/50 5%		1,008,000	874,732	855,606
ENERGY TRANSFER LP SR UNSECURED 05/54 5.95		4,917,000	4,840,390	4,788,019
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95%		210,000	215,624	207,225
ENERGY TRANSFER LP SR UNSECURED 06/41 6.05%		80,000	90,175	78,625
ENERGY TRANSFER LP SR UNSECURED 07/29 5.25		734,000	732,518	729,434
ENERGY TRANSFER LP SR UNSECURED 09/54 6.05		980,000	976,621	966,382
ENERGY TRANSFER LP SR UNSECURED 10/47 5.4%		925,000	842,942	827,494
ENERGY TRANSFER LP SR UNSECURED 11/29 8.25%		275,000	345,917	308,436
ENERGY TRANSFER LP SR UNSECURED 12/45 6.125%		1,800,000	1,956,083	1,764,739
ENERSYS COMPANY GUAR 144A 01/32 6.625		2,072,000	2,072,000	2,106,055
ENGIE ENERGIA CHILE SA SR UNSECURED REGS 01/30 3.4		200,000	176,283	174,084
ENGIE SA JR SUBORDINA REGS 12/99 VAR		100,000	108,665	106,409
ENGIE SA SR UNSECURED REGS 01/31 3.875%		800,000	845,446	862,756
ENGIE SA SR UNSECURED REGS 03/44 4.25		200,000	216,231	208,058
ENGIE SA SR UNSECURED REGS 09/42 4.5%		200,000	215,914	216,673
ENGINEERING SPA SR SECURED REGS 05/28 11.125%		200,000	217,387	220,999
ENI SPA SR UNSECURED 144A 05/54 5.95		900,000	889,468	883,961
ENI SPA SR UNSECURED REGS 05/33 4.25%		430,000	465,114	471,887
ENLINK MIDSTREAM LLC COMPANY GUAR 06/29 5.375		5,000	4,931	4,883
ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625%		275,000	271,743	273,340
ENLINK MIDSTREAM LLC COMPANY GUAR 144A 09/30 6.5%		3,000	3,075	3,071
ENLINK MIDSTREAM PARTNER SR UNSECURED 04/44 5.6		1,039,000	916,351	921,537
ENLINK MIDSTREAM PARTNER SR UNSECURED 04/45 5.05%		815,000	743,414	669,877
ENLINK MIDSTREAM PARTNER SR UNSECURED 06/25 4.15		5,000	4,925	4,914
ENLINK MIDSTREAM PARTNER SR UNSECURED 06/47 5.45		573,000	493,258	497,109
ENLINK MIDSTREAM PARTNER SR UNSECURED 07/26 4.85		43,000	41,994	42,201
ENSEMBLE RCM LLC 2024 TERM LOAN B due 08/01/29		70,313	69,609	70,024
ENSONO LP 2021 TERM LOAN due 05/26/28		487,500	485,604	482,420
ENSTAR FINANCE LLC COMPANY GUAR 01/42 VARIABLE		450,000	450,000	434,612
ENTEGRIS ESCROW CORP COMPANY GUAR 144A 06/30 5.95%		1,053,000	987,484	1,042,537
ENTEGRIS ESCROW CORP SR SECURED 144A 04/29 4.75%		804,000	744,793	769,233
ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/34 5.35		1,000,000	998,270	992,234
ENTERGY LOUISIANA LLC COLLATERAL T 10/24 0.95		2,000,000	1,978,609	1,976,904
ENTERPRISE FLEET FINANCING LLC EFF 2022 3 A3 144A		293,000	292,935	287,125
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A2 144A		1,772,997	1,772,737	1,773,016
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A3 144A		327,000	326,938	329,206

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Issuer Name		Par Value	Book Value	Market Value
ENTERPRISE FLEET FINANCING LLC EFF 2023 3 A2 144A		1,052,000	1,051,983	1,063,858
ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A3 144A		130,000	129,963	129,879
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8%		470,000	476,528	419,799
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/34 4.85		960,000	957,294	932,255
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7%		850,000	847,295	626,617
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95%		170,000	175,674	124,165
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75%		14,265,000	14,123,120	14,098,438
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/27 3.95%		795,000	764,721	772,355
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VARIABLE		150,000	138,639	140,102
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85%		90,000	102,445	81,055
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55%		100,000	136,701	118,163
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15%		1,490,000	1,500,345	1,440,406
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65%		240,000	257,410	263,246
ENVIRI CORP COMPANY GUAR 144A 07/27 5.75%		225,000	227,959	213,870
EOG RESOURCES INC SR UNSECURED 04/30 4.375%		120,000	119,970	117,100
EOG RESOURCES INC SR UNSECURED 04/35 3.9%		310,000	342,770	277,507
EOG RESOURCES INC SR UNSECURED 04/50 4.95%		420,000	478,977	385,069
EPHIOS SUBCO SARL SR SECURED REGS 01/31 7.875%		120,000	129,378	136,741
EPIC Y GRADE SERVICES, LP 2024 TERM LOAN B due 06/29/29		705,000	688,008	703,569
EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5%		120,000	121,687	118,169
EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.5%		805,000	849,078	812,709
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/29 4.5%		75,000	74,710	70,779
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/31 4.75%		1,869,000	1,803,137	1,747,599
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 04/29 6.375		285,000	284,595	287,881
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/27 7.5%		43,000	43,067	43,912
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5%		197,000	197,149	210,236
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6%		471,000	476,401	471,093
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5%		873,000	901,261	882,373
EQT CORP SR UNSECURED 01/29 5%		2,958,000	2,964,043	2,902,038
EQT CORP SR UNSECURED 02/30 7		61,000	64,912	64,735
EQT CORP SR UNSECURED 10/27 3.9%		6,947,000	6,642,919	6,639,952
EQT CORP SR UNSECURED 144A 05/26 3.125%		10,000	10,068	9,556
EQT CORP SR UNSECURED 144A 05/31 3.625%		1,590,000	1,577,529	1,402,685
EQUIFAX INC SR UNSECURED 05/30 3.1%		900,000	951,033	802,467
EQUINIX INC SR UNSECURED 03/28 1.55%		740,000	643,023	647,115
EQUINIX INC SR UNSECURED 04/32 3.9		434,000	390,468	394,630
EQUINIX INC SR UNSECURED 05/28 2%		645,000	572,592	571,186
EQUINIX INC SR UNSECURED 05/31 2.5%		2,004,000	1,659,146	1,678,800
EQUINIX INC SR UNSECURED 07/30 2.15		1,400,000	1,414,378	1,173,796
EQUINIX INC SR UNSECURED 11/29 3.2%		1,270,000	1,142,908	1,144,290
EQUIPMENTSHARE.COM INC SECURED 144A 05/28 9%		2,505,000	2,408,902	2,585,095
EQUIPMENTSHARE.COM INC SECURED 144A 05/32 8.625		1,498,000	1,498,000	1,553,309
EQUITABLE FINANCIAL LIFE SECURED 144A 08/24 0.8		16,516,000	16,429,245	16,418,591
ERAC USA FINANCE LLC COMPANY GUAR 144A 02/29 5		333,000	332,767	332,114
ERAC USA FINANCE LLC COMPANY GUAR 144A 05/28 4.6%		3,431,000	3,420,975	3,376,741
ESAB CORP COMPANY GUAR 144A 04/29 6.25		1,804,000	1,804,153	1,814,819
ESC LEHMAN BRTH HLDH PROD%		50,301	0	15
ESKOM HOLDINGS SOC LTD GOVT GUARANT 144A 08/28 6.35%		745,000	749,760	721,741
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 02/25 7.125%		1,740,000	1,732,963	1,731,474
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 08/28 8.45%		200,000	206,769	201,000
ESSEX PORTFOLIO LP COMPANY GUAR 01/30 3%		950,000	942,586	843,850
ESSEX PORTFOLIO LP COMPANY GUAR 03/32 2.65%		800,000	827,976	662,057
EUROGRID GMBH COMPANY GUAR REGS 02/34 3.915		200,000	217,710	213,596
EUROGRID GMBH COMPANY GUAR REGS 04/30 3.722%		400,000	421,456	427,436
EUROGRID GMBH COMPANY GUAR REGS 09/31 3.279%		400,000	409,656	416,625
EUROPEAN BK RECON + DEV SR UNSECURED 03/34 4.25		1,495,000	1,487,254	1,464,011
EUROPEAN INVESTMENT BANK SR UNSECURED 02/34 4.125		1,750,000	1,733,009	1,701,099
EUROPEAN INVESTMENT BANK SR UNSECURED 06/29 4.75		2,580,000	2,576,126	2,612,937
EVERGREEN ACQCO 1 LP 2021 USD TERM LOAN due 04/26/28		445,804	447,346	448,221
EVERGREEN ACQCO/TVI INC SR SECURED 144A 04/28 9.75%		518,000	509,746	552,786
EVERGY INC SR UNSECURED 09/24 2.45%		675,000	675,159	670,244
EVERI HOLDINGS INC COMPANY GUAR 144A 07/29 5%		1,595,000	1,504,143	1,569,107
EVERSOURCE ENERGY SR UNSECURED 01/34 5.5		1,920,000	1,902,959	1,883,688

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Issuer Name		Par Value	Book Value	Market Value
EVERSOURCE ENERGY SR UNSECURED 03/28 5.45		832,000	840,271	834,456
EVERSOURCE ENERGY SR UNSECURED 04/29 4.25		77,000	73,763	73,276
EVERSOURCE ENERGY SR UNSECURED 05/26 4.75%		646,000	642,354	637,560
EXELON CORP SR UNSECURED 03/27 2.75%		1,929,000	1,929,637	1,807,923
EXELON CORP SR UNSECURED 03/34 5.45		1,750,000	1,747,222	1,737,554
EXELON CORP SR UNSECURED 03/53 5.6%		815,000	792,627	783,006
EXELON CORP SR UNSECURED 04/30 4.05%		700,000	699,105	656,883
EXETER AUTOMOBILE RECEIVABLES EART 2023 1A D		1,525,000	1,524,861	1,541,021
EXETER AUTOMOBILE RECEIVABLES EART 2024 2A A2		4,500,000	4,499,931	4,500,127
EXGEN RENEWABLES IV LLC 2020 TERM LOAN due 12/15/27		420,098	419,058	420,446
EXPEDIA GROUP INC COMPANY GUAR 02/30 3.25%		125,000	112,012	112,673
EXPEDIA GROUP INC COMPANY GUAR 03/31 2.95%		150,000	149,037	129,681
EXPEDIA GROUP INC COMPANY GUAR 08/27 4.625%		173,000	173,004	169,870
EXPEDIA GROUP INC COMPANY GUAR 144A 05/25 6.25%		44,000	45,429	44,070
EXPORT IMPORT BK INDIA SR UNSECURED 144A 01/30 3.25%		600,000	628,581	540,870
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/30 3.25%		2,400,000	2,453,348	2,163,480
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/31 2.25%		467,000	419,935	387,327
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/33 5.5%		458,000	456,081	461,971
EXPORT IMPORT BK INDIA SR UNSECURED REGS 08/26 3.375%		200,000	206,711	192,338
EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A		18,156	18,156	18,088
EXTENDED STAY AMERICA TRUST ESA 2021 ESH B 144A		1,089,353	1,083,857	1,084,944
EXTRA SPACE STORAGE LP COMPANY GUAR 04/28 5.7%		200,000	201,155	202,237
EXTRA SPACE STORAGE LP COMPANY GUAR 06/29 4%		987,000	1,049,942	925,463
EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.709		20,755,000	20,413,550	20,384,156
EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482%		500,000	500,000	466,154
EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114%		260,000	262,488	214,801
EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327%		300,000	357,100	252,641
FABBRICA ITA SINTETICI SR SECURED REGS 08/27 5.625%		200,000	206,296	209,800
FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625%		712,000	711,059	702,945
FAIR ISAAC CORP SR UNSECURED 144A 05/26 5.25%		864,000	909,342	854,708
FAIR ISAAC CORP SR UNSECURED 144A 06/28 4		3,000	2,818	2,806
FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625%		900,000	900,000	858,035
FALABELLA SA SR UNSECURED 144A 01/32 3.375%		230,000	228,443	186,330
FANNIE MAE CAS CAS 2015 C03 1M2		1,705,300	1,745,107	1,779,841
FANNIE MAE CAS CAS 2018 C04 2M2		1,046,283	1,057,384	1,076,363
FANNIE MAE CAS CAS 2019 HRP1 M2 144A		470,761	470,761	470,770
FANNIE MAE CAS CAS 2021 R01 1M2 144A		1,062,629	1,062,629	1,067,334
FANNIE MAE CAS CAS 2021 R03 1M2 144A		2,350,000	2,350,000	2,366,146
FANNIE MAE CAS CAS 2022 R01 1M2 144A		3,824,404	3,737,749	3,869,844
FANNIE MAE CAS CAS 2022 R03 1M2 144A		3,870,000	3,800,574	4,073,427
FANNIE MAE CAS CAS 2022 R04 1M2 144A		7,518,181	7,682,765	7,831,097
FANNIE MAE CAS CAS 2022 R07 1M2 144A		2,415,000	2,559,868	2,617,259
FANNIE MAE CAS CAS 2022 R09 2M2 144A		900,000	980,689	981,983
FANNIE MAE CAS CAS 2023 R01 1M1 144A		2,562,852	2,562,852	2,638,432
FANNIE MAE CAS CAS 2023 R02 1M1 144A		1,430,756	1,430,756	1,467,302
FANNIE MAE CAS CAS 2023 R03 2M2 144A		2,600,000	2,779,786	2,783,424
FANNIE MAE CAS CAS 2023 R05 1M2 144A		500,000	500,000	528,352
FANNIE MAE CAS CAS 2023 R06 1M2 144A		470,000	485,980	491,082
FANNIE MAE CAS CAS 2023 R08 1M2 144A		330,000	333,338	340,118
FANNIE MAE CAS CAS 2024 R01 1B1 144A		1,250,000	1,252,313	1,273,761
FANNIE MAE CAS CAS 2024 R01 1M2 144A		3,675,000	3,704,629	3,723,969
FANNIE MAE CAS CAS 2024 R02 1B1 144A		2,225,000	2,262,427	2,262,247
FANNIE MAE CAS CAS 2024 R02 1M2 144A		1,975,000	1,975,696	1,993,753
FANNIE MAE CAS CAS 2024 R03 2M2 144A		1,200,000	1,205,981	1,205,739
FANNIE MAE CAS CAS 2024 R04 1M2 144A		1,686,000	1,686,000	1,691,272
FANNIE MAE FNR 2000 32 SM		20,195	1,686	1,498
FANNIE MAE FNR 2001 79 BA		83,215	83,031	83,760
FANNIE MAE FNR 2002 76 PH		57,310	60,668	57,914
FANNIE MAE FNR 2002 90 A1		453,833	448,834	459,946
FANNIE MAE FNR 2003 23 CH		66,249	70,437	66,083
FANNIE MAE FNR 2003 25 IK		33,196	7,140	4,880
FANNIE MAE FNR 2003 32 UI		39,607	9,506	5,349
FANNIE MAE FNR 2003 33 IA		55,662	7,380	8,784

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FANNIE MAE FNR 2003 35 IU		21,911	4,126	3,460
FANNIE MAE FNR 2003 41 OZ		187,760	185,769	169,405
FANNIE MAE FNR 2003 49 IO		25,220	4,946	3,893
FANNIE MAE FNR 2004 38 FK		56,051	56,146	55,672
FANNIE MAE FNR 2005 17 EX		75,000	79,112	73,216
FANNIE MAE FNR 2006 118 A2		63,978	62,101	62,354
FANNIE MAE FNR 2010 123 PM		452,630	465,227	442,327
FANNIE MAE FNR 2010 27 AS		209,639	36,186	21,179
FANNIE MAE FNR 2011 112 PB		1,016,250	1,062,434	967,945
FANNIE MAE FNR 2011 116 ZA		7,646,312	7,875,822	7,046,156
FANNIE MAE FNR 2011 52 GB		560,415	602,886	560,717
FANNIE MAE FNR 2011 96 SA		621,839	114,427	39,695
FANNIE MAE FNR 2011 99 DB		493,508	530,959	493,354
FANNIE MAE FNR 2012 111 B		93,763	103,228	99,179
FANNIE MAE FNR 2012 118 VZ		494,133	447,428	438,749
FANNIE MAE FNR 2012 120 PB		263,131	245,442	221,340
FANNIE MAE FNR 2012 129 IC		299,075	27,310	9,326
FANNIE MAE FNR 2012 131 MI		342,646	49,838	8,133
FANNIE MAE FNR 2012 133 CS		199,569	51,257	20,643
FANNIE MAE FNR 2012 134 MS		107,009	31,053	12,334
FANNIE MAE FNR 2012 144 PB		314,663	261,938	253,866
FANNIE MAE FNR 2012 153 B		347,868	382,861	372,129
FANNIE MAE FNR 2012 28 B		17,421	19,865	17,673
FANNIE MAE FNR 2012 46 BA		168,254	189,639	172,828
FANNIE MAE FNR 2012 51 B		243,682	285,245	256,913
FANNIE MAE FNR 2012 68 SL		2,282,639	377,973	260,562
FANNIE MAE FNR 2012 74 OA		14,683	13,920	12,648
FANNIE MAE FNR 2012 74 SA		161,513	35,000	9,879
FANNIE MAE FNR 2012 75 AO		7,341	6,877	6,440
FANNIE MAE FNR 2012 75 NS		40,620	8,700	4,344
FANNIE MAE FNR 2012 99 SL		1,845,714	445,350	294,139
FANNIE MAE FNR 2013 1 MD		172,000	157,546	144,121
FANNIE MAE FNR 2013 10 FA		778,744	778,250	759,527
FANNIE MAE FNR 2013 106 MA		894,022	930,277	870,859
FANNIE MAE FNR 2013 126 CS		475,228	86,220	30,496
FANNIE MAE FNR 2013 15 EB		250,000	238,976	221,559
FANNIE MAE FNR 2013 26 HI		15,262	2,174	472
FANNIE MAE FNR 2013 43 XL		730,000	638,333	613,742
FANNIE MAE FNR 2013 73 IA		89,661	-44,763	3,894
FANNIE MAE FNR 2013 9 BC		951,178	1,123,181	991,005
FANNIE MAE FNR 2013 9 CB		783,601	878,592	794,751
FANNIE MAE FNR 2013 9 LB		290,452	225,853	194,264
FANNIE MAE FNR 2014 1 KF		5,005,441	5,010,810	4,943,304
FANNIE MAE FNR 2014 47 AI		519,594	37,698	25,279
FANNIE MAE FNR 2014 58 MZ		4,772,239	4,260,723	4,402,979
FANNIE MAE FNR 2014 6 Z		778,272	676,467	656,999
FANNIE MAE FNR 2015 39 LZ		43,213	38,268	37,320
FANNIE MAE FNR 2015 55 IO		281,903	17,432	10,888
FANNIE MAE FNR 2015 56 AS		101,789	26,188	12,393
FANNIE MAE FNR 2015 65 CZ		272,335	258,411	226,191
FANNIE MAE FNR 2016 31 VS		3,096,328	626,574	336,881
FANNIE MAE FNR 2016 53 KS		1,897,439	307,720	206,084
FANNIE MAE FNR 2016 57 SA		4,848,102	770,159	558,183
FANNIE MAE FNR 2016 93 SL		3,894,598	717,358	288,566
FANNIE MAE FNR 2017 109 SA		2,148,819	390,704	284,744
FANNIE MAE FNR 2017 20 SA		2,096,031	342,924	242,473
FANNIE MAE FNR 2017 54 SN		2,723,339	510,551	346,106
FANNIE MAE FNR 2017 72 B		2,405,665	2,449,245	2,156,384
FANNIE MAE FNR 2018 66 SM		2,326,429	413,346	260,907
FANNIE MAE FNR 2018 7 CI		2,299,653	385,800	439,450
FANNIE MAE FNR 2018 74 AB		188,419	174,218	170,293
FANNIE MAE FNR 2018 74 SA		3,282,802	532,994	442,484
FANNIE MAE FNR 2019 33 SB		7,460,545	1,413,080	1,038,570

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FANNIE MAE FNR 2019 60 SH		2,049,412	385,213	228,527
FANNIE MAE FNR 2019 67 SE		3,562,708	698,680	477,314
FANNIE MAE FNR 2019 9 FA		193,321	191,631	190,745
FANNIE MAE FNR 2020 24 MI		3,007,366	520,115	598,625
FANNIE MAE FNR 2020 47 GZ		433,286	431,141	252,875
FANNIE MAE FNR 2020 56 AQ		700,000	594,738	532,099
FANNIE MAE FNR 2020 56 DI		292,858	35,903	47,615
FANNIE MAE FNR 2020 57 TA		1,029,906	887,969	878,367
FANNIE MAE FNR 2020 61 NI		608,385	101,720	101,015
FANNIE MAE FNR 2020 62 AI		686,223	107,908	110,043
FANNIE MAE FNR 2020 73 KI		598,232	100,955	110,368
FANNIE MAE FNR 2020 84 DI		2,937,367	424,618	552,021
FANNIE MAE FNR 2020 96 IN		375,598	62,849	63,971
FANNIE MAE FNR 2021 3 NI		706,508	102,852	105,420
FANNIE MAE FNR 2021 3 QI		752,617	96,358	120,505
FANNIE MAE FNR 2021 3 TI		16,546,118	2,641,614	2,688,266
FANNIE MAE FNR 2021 33 AI		1,825,211	240,942	248,292
FANNIE MAE FNR 2021 43 IO		2,137,661	318,423	329,815
FANNIE MAE FNR 2021 44 MI		889,114	147,572	153,551
FANNIE MAE FNR 2021 52 CI		816,682	109,726	111,103
FANNIE MAE FNR 2021 62 GI		776,386	111,105	114,146
FANNIE MAE FNR 2021 65 JA		279,342	242,559	239,993
FANNIE MAE FNR 2021 77 WI		718,460	113,922	112,013
FANNIE MAE FNR 2021 88 IO		290,958	41,369	39,796
FANNIE MAE FNR 2022 18 PI		979,716	211,032	211,543
FANNIE MAE FNR 2022 22 IO		1,337,848	227,344	226,588
FANNIE MAE FNR 2022 27 SJ		8,730,232	718,059	745,055
FANNIE MAE FNR 2022 57 BC		82,137	77,615	76,896
FANNIE MAE FNR 2022 86 IO		732,846	99,040	102,401
FANNIE MAE FNR 2023 2 CI		2,837,114	343,603	346,510
FANNIE MAE FNR 2023 36 AO		536,043	383,093	376,494
FANNIE MAE FNR 2024 30 FC		913,832	914,117	912,507
FANNIE MAE FNR 2024 38 FE		1,090,988	1,092,349	1,091,846
FANNIE MAE FNR 2024 5 DI		2,148,286	394,215	369,871
FANNIE MAE NOTES 01/25 1.625%		3,030,000	3,028,962	2,973,468
FANNIE MAE NOTES 08/35 1.53%		7,205,000	5,291,777	5,111,225
FANNIE MAE NOTES 08/35 1.55%		706,000	519,494	503,248
FANNIE MAE NOTES 08/35 1.6%		1,325,000	995,588	950,127
FANNIE MAE NOTES 10/24 1.625%		3,760,000	3,759,615	3,721,218
FANNIE MAE NOTES 11/30 6.625%		7,395,000	9,241,041	8,265,315
FANNIE MAE NOTES 11/35 1.78%		1,160,000	871,085	840,831
FANNIE MAE STRIP 05/30		8,170,000	7,269,771	6,271,782
FANNIEMAE ACES FNA 2015 M1 X2		9,649,025	769,042	4,940
FANNIEMAE ACES FNA 2016 M11 AL		119,744	121,092	105,584
FANNIEMAE ACES FNA 2018 M15 1A2		700,000	761,140	642,368
FANNIEMAE ACES FNA 2022 M1S A2		440,000	392,572	363,577
FANNIEMAE ACES FNA 2022 M5 A3		1,180,000	1,148,306	960,559
FANNIEMAE ACES FNA 2023 M1 1A		620,243	568,752	574,457
FANNIEMAE GRANTOR TRUST FNGT 2001 T1 A1		319,800	325,456	319,446
FANNIEMAE GRANTOR TRUST FNGT 2001 T4 A1		459,534	473,274	461,752
FANNIEMAE GRANTOR TRUST FNGT 2001 T8 A1		145,876	144,993	146,411
FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A		198,034	199,429	186,691
FANNIEMAE STRIP FNS 303 IO		31,089	1,379	3,933
FANNIEMAE STRIP FNS 306 IO		26,275	5,639	3,695
FANNIEMAE STRIP FNS 307 IO		3,906	665	526
FANNIEMAE STRIP FNS 313 2		14,603	1,125	1,695
FANNIEMAE STRIP FNS 320 2		8,760	1,871	1,415
FANNIEMAE STRIP FNS 409 C1		110,417	29,712	2,312
FANNIEMAE STRIP FNS 409 C13		251,618	23,599	38,949
FANNIEMAE STRIP FNS 409 C17		241,910	72,793	44,059
FANNIEMAE STRIP FNS 409 C18		388,458	41,562	71,662
FANNIEMAE STRIP FNS 409 C2		126,798	56,788	3,402
FANNIEMAE STRIP FNS 409 C22		39,970	3,830	7,621

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FANNIEMAE STRIP FNS 418 C24		743,950	128,768	138,740
FANNIEMAE STRIP FNS 427 C21		1,608,805	193,923	195,750
FANNIEMAE STRIP FNS 427 C73		1,190,574	188,180	189,214
FANNIEMAE STRIP FNS 428 C14		873,137	101,175	99,284
FANNIEMAE STRIP FNS 436 C32		1,717,014	216,855	216,183
FANNIEMAE STRIP FNS 440 C6		1,854,782	234,484	236,049
FANNIEMAE WHOLE LOAN FNW 2001 W3 A		186,234	189,098	183,410
FANNIEMAE WHOLE LOAN FNW 2002 W6 2A1		235,270	234,605	227,455
FANNIEMAE WHOLE LOAN FNW 2003 W18 1A7		476,680	494,737	463,452
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A1		147,531	144,186	151,829
FANNIEMAE WHOLE LOAN FNW 2003 W6 3A		159,877	160,089	160,393
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2		136,220	128,868	139,320
FANNIEMAE WHOLE LOAN FNW 2004 W2 5A		58,595	57,180	59,952
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A1		203,962	202,040	205,583
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A3		289,623	287,057	294,668
FANTASIA HOLDINGS GROUP SR SECURED REGS 01/23 10.875%		455,000	455,000	6,598
FANTASIA HOLDINGS GROUP SR SECURED REGS 07/22 7.95%		490,000	490,000	7,350
FANTASIA HOLDINGS GROUP SR SECURED REGS 10/22 12.25%		445,000	445,000	6,119
FED CAISSES DESJARDINS SR UNSECURED 144A 02/25 2.05		4,774,000	4,674,587	4,669,051
FED HM LN PC POOL 1B7323 FH 01/37 FLT		61,263	62,456	61,982
FED HM LN PC POOL 1G0480 FH 05/35 FLT		94,713	98,021	95,455
FED HM LN PC POOL 1G1286 FH 11/36 FLT		9,835	9,999	9,885
FED HM LN PC POOL 1N1434 FH 04/37 FLT		26,157	26,461	25,838
FED HM LN PC POOL 1Q0379 FH 11/37 FLT		23,708	24,578	23,896
FED HM LN PC POOL 2B3797 FH 02/45 FLT		658,447	678,769	670,757
FED HM LN PC POOL 2B4443 FH 07/45 FLT		814,878	835,032	834,210
FED HM LN PC POOL 841076 FH 11/48 FLT		861,769	894,593	811,780
FED HM LN PC POOL 841077 FH 11/47 FLT		477,590	488,039	465,089
FED HM LN PC POOL 841463 FH 07/52 FLT		4,991,034	4,638,391	4,322,713
FED HM LN PC POOL 849207 FH 08/42 FLT		138,604	142,460	141,481
FED HM LN PC POOL 849278 FH 04/44 FLT		303,474	313,654	309,000
FED HM LN PC POOL 849505 FH 10/44 FLT		337,830	348,681	345,120
FED HM LN PC POOL 849506 FH 11/44 FLT		1,028,004	1,063,182	1,049,818
FED HM LN PC POOL 849625 FH 01/45 FLT		768,538	796,517	782,611
FED HM LN PC POOL 8C0292 FH 07/52 FLOATING VAR		1,065,233	1,005,264	1,015,997
FED HM LN PC POOL A10450 FG 06/33 FIXED 5%		666	696	658
FED HM LN PC POOL A11045 FG 08/33 FIXED 5%		226	236	223
FED HM LN PC POOL A12093 FG 08/33 FIXED 5%		1,233	1,274	1,218
FED HM LN PC POOL A12118 FG 08/33 FIXED 5%		2,013	2,123	1,988
FED HM LN PC POOL A12255 FG 08/33 FIXED 5%		439	459	433
FED HM LN PC POOL A12330 FG 08/33 FIXED 5%		225	236	223
FED HM LN PC POOL A12403 FG 08/33 FIXED 5%		353	364	349
FED HM LN PC POOL A12413 FG 08/33 FIXED 5%		16,342	17,079	16,141
FED HM LN PC POOL A12886 FG 08/33 FIXED 5%		399	418	396
FED HM LN PC POOL A12911 FG 09/33 FIXED 5%		375	392	374
FED HM LN PC POOL A13707 FG 09/33 FIXED 5%		2,575	2,699	2,544
FED HM LN PC POOL A13717 FG 09/33 FIXED 5%		390	428	385
FED HM LN PC POOL A14092 FG 05/33 FIXED 5%		108	118	107
FED HM LN PC POOL A14237 FG 10/33 FIXED 5%		3,829	3,976	3,782
FED HM LN PC POOL A14554 FG 11/33 FIXED 5%		2,775	2,922	2,741
FED HM LN PC POOL A14617 FG 10/33 FIXED 5%		75	78	74
FED HM LN PC POOL A14805 FG 10/33 FIXED 5%		858	897	847
FED HM LN PC POOL A15349 FG 11/33 FIXED 5%		640	686	632
FED HM LN PC POOL A16203 FG 04/31 FIXED 7.5%		4,478	4,632	4,494
FED HM LN PC POOL A16328 FG 12/27 FIXED 7.5%		8,768	8,910	8,769
FED HM LN PC POOL A16549 FG 12/33 FIXED 5%		135	148	133
FED HM LN PC POOL A18301 FG 02/34 FIXED 5%		638	668	630
FED HM LN PC POOL A18578 FG 02/34 FIXED 5%		320	343	316
FED HM LN PC POOL A18781 FG 03/34 FIXED 5%		604	632	596
FED HM LN PC POOL A19080 FG 02/34 FIXED 5%		127	133	125
FED HM LN PC POOL A19529 FG 03/34 FIXED 5%		1,473	1,556	1,455
FED HM LN PC POOL A19678 FG 03/34 FIXED 5%		1,541	1,638	1,522
FED HM LN PC POOL A20041 FG 03/34 FIXED 5%		1,567	1,636	1,548

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL A20958 FG 04/34 FIXED 5%		280	294	280
FED HM LN PC POOL A21045 FG 04/34 FIXED 5%		1,792	1,886	1,784
FED HM LN PC POOL A21227 FG 04/34 FIXED 5%		569	596	562
FED HM LN PC POOL A21328 FG 04/34 FIXED 5%		2,446	2,598	2,416
FED HM LN PC POOL A21418 FG 05/34 FIXED 5%		235	246	232
FED HM LN PC POOL A22377 FG 05/34 FIXED 5%		162	178	160
FED HM LN PC POOL A23640 FG 06/34 FIXED 5%		1,578	1,683	1,558
FED HM LN PC POOL A25160 FG 06/34 FIXED 5%		83,118	88,633	81,769
FED HM LN PC POOL A30096 FG 12/34 FIXED 5%		50,626	53,243	50,003
FED HM LN PC POOL A30172 FG 12/34 FIXED 5%		106,594	111,877	105,282
FED HM LN PC POOL A45807 FG 04/35 FIXED 5%		320	336	316
FED HM LN PC POOL A58023 FG 03/37 FIXED 5%		4,628	4,882	4,564
FED HM LN PC POOL A61634 FG 06/34 FIXED 5%		10,994	11,639	10,859
FED HM LN PC POOL A65038 FG 08/37 FIXED 5%		22,468	23,493	22,001
FED HM LN PC POOL A83883 FG 11/34 FIXED 5%		2,319	2,464	2,291
FED HM LN PC POOL A83886 FG 11/33 FIXED 5%		1,143	1,216	1,130
FED HM LN PC POOL A85726 FG 04/39 FIXED 5%		36,968	39,105	36,611
FED HM LN PC POOL A85739 FG 04/39 FIXED 5%		37,738	39,843	37,366
FED HM LN PC POOL A86312 FG 05/39 FIXED 5%		43,250	45,484	42,821
FED HM LN PC POOL A86576 FG 01/34 FIXED 5%		801	858	791
FED HM LN PC POOL A88177 FG 09/39 FIXED 4%		1,530	1,606	1,446
FED HM LN PC POOL A90196 FG 12/39 FIXED 4.5%		38,185	40,906	37,140
FED HM LN PC POOL A93010 FG 07/40 FIXED 4.5%		13,683	14,671	13,308
FED HM LN PC POOL A93463 FG 08/40 FIXED 5%		2,454	2,607	2,429
FED HM LN PC POOL A93511 FG 08/40 FIXED 5%		31,123	33,040	30,816
FED HM LN PC POOL A93534 FG 08/40 FIXED 4%		23,285	24,399	22,002
FED HM LN PC POOL A93786 FG 09/40 FIXED 4%		81,455	86,265	76,967
FED HM LN PC POOL A94779 FG 11/40 FIXED 4%		13,873	14,474	13,109
FED HM LN PC POOL A94977 FG 11/40 FIXED 4%		29,039	30,240	27,439
FED HM LN PC POOL A95090 FG 11/40 FIXED 4.5%		1,390	1,451	1,352
FED HM LN PC POOL A95144 FG 11/40 FIXED 4%		27,177	28,388	25,680
FED HM LN PC POOL A95923 FG 10/40 FIXED 4%		19,334	20,110	18,269
FED HM LN PC POOL A97420 FG 03/41 FIXED 4%		419,330	441,106	396,225
FED HM LN PC POOL A97473 FG 03/41 FIXED 4.5%		15,416	15,961	14,994
FED HM LN PC POOL A97620 FG 03/41 FIXED 4.5%		111,104	116,372	108,060
FED HM LN PC POOL C00551 FG 09/27 FIXED 8%		223	226	227
FED HM LN PC POOL C00778 FG 06/29 FIXED 7%		397	402	408
FED HM LN PC POOL C00781 FG 04/29 FIXED 6.5%		2,282	2,327	2,363
FED HM LN PC POOL C00836 FG 07/29 FIXED 7%		1,309	1,343	1,348
FED HM LN PC POOL C00875 FG 10/29 FIXED 7.5%		128	139	131
FED HM LN PC POOL C00879 FG 10/29 FIXED 8%		38	41	39
FED HM LN PC POOL C00887 FG 11/29 FIXED 8%		2,473	2,570	2,543
FED HM LN PC POOL C00922 FG 02/30 FIXED 8%		92	99	94
FED HM LN PC POOL C00972 FG 04/30 FIXED 8%		1,049	1,083	1,090
FED HM LN PC POOL C01034 FG 08/30 FIXED 8%		791	832	818
FED HM LN PC POOL C01035 FG 08/30 FIXED 8.5%		34,928	36,413	36,319
FED HM LN PC POOL C01051 FG 09/30 FIXED 8%		1,074	1,121	1,113
FED HM LN PC POOL C01104 FG 12/30 FIXED 8%		57	62	59
FED HM LN PC POOL C01132 FG 01/31 FIXED 8%		399	432	401
FED HM LN PC POOL C01135 FG 02/31 FIXED 7.5%		287	294	293
FED HM LN PC POOL C01152 FG 03/31 FIXED 7.5%		89	96	91
FED HM LN PC POOL C01417 FG 08/32 FIXED 7.5%		4,553	4,735	4,676
FED HM LN PC POOL C01441 FG 10/32 FIXED 7.5%		497	510	506
FED HM LN PC POOL C01574 FG 06/33 FIXED 5%		428	448	423
FED HM LN PC POOL C01585 FG 07/33 FIXED 5%		5,784	6,169	5,713
FED HM LN PC POOL C01598 FG 08/33 FIXED 5%		5,762	6,146	5,691
FED HM LN PC POOL C01724 FG 12/33 FIXED 5%		1,677	1,790	1,657
FED HM LN PC POOL C01811 FG 04/34 FIXED 5%		827	855	816
FED HM LN PC POOL C04244 FG 09/42 FIXED 3.5%		201,492	207,038	183,674
FED HM LN PC POOL C04530 FG 11/41 FIXED 4%		10,621	11,248	10,032
FED HM LN PC POOL C09042 FG 05/43 FIXED 3.5%		86,854	88,178	78,981
FED HM LN PC POOL C22849 FG 03/29 FIXED 6.5%		1,480	1,496	1,508
FED HM LN PC POOL C26927 FG 05/29 FIXED 7%		2,510	2,553	2,584

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL C27614 FG 06/29 FIXED 6.5%		8,591	8,689	8,789
FED HM LN PC POOL C32288 FG 10/29 FIXED 7.5%		1,940	1,997	1,938
FED HM LN PC POOL C32832 FG 11/29 FIXED 7%		536	544	552
FED HM LN PC POOL C34753 FG 12/29 FIXED 7.5%		5,692	5,861	5,691
FED HM LN PC POOL C37436 FG 01/30 FIXED 8%		32,012	32,257	33,387
FED HM LN PC POOL C37856 FG 04/30 FIXED 8.5%		1,831	1,893	1,835
FED HM LN PC POOL C37867 FG 04/30 FIXED 8%		20	20	20
FED HM LN PC POOL C38558 FG 05/30 FIXED 8%		50	54	50
FED HM LN PC POOL C39758 FG 07/30 FIXED 8%		543	556	541
FED HM LN PC POOL C41531 FG 08/30 FIXED 8%		289	295	287
FED HM LN PC POOL C41561 FG 08/30 FIXED 8%		11,131	11,433	11,188
FED HM LN PC POOL C41633 FG 08/30 FIXED 8%		225	230	224
FED HM LN PC POOL C41674 FG 08/30 FIXED 8%		108	117	107
FED HM LN PC POOL C42132 FG 09/30 FIXED 8%		638	653	642
FED HM LN PC POOL C44957 FG 11/30 FIXED 8%		84	91	84
FED HM LN PC POOL C45652 FG 12/30 FIXED 8%		12,088	12,432	12,103
FED HM LN PC POOL C45692 FG 12/30 FIXED 7.5%		873	893	868
FED HM LN PC POOL C46047 FG 12/30 FIXED 8%		449	487	447
FED HM LN PC POOL C46251 FG 01/31 FIXED 8%		491	503	491
FED HM LN PC POOL C46870 FG 01/31 FIXED 7.5%		2,879	2,892	2,874
FED HM LN PC POOL C47153 FG 01/31 FIXED 8%		7,023	7,224	6,988
FED HM LN PC POOL C47562 FG 02/31 FIXED 8%		13,002	13,389	12,939
FED HM LN PC POOL C47563 FG 02/31 FIXED 7%		3,871	3,874	3,985
FED HM LN PC POOL C47943 FG 02/31 FIXED 8%		2,368	2,437	2,369
FED HM LN PC POOL C48025 FG 02/31 FIXED 7.5%		8,979	9,222	8,934
FED HM LN PC POOL C49267 FG 03/31 FIXED 8%		10,057	10,351	10,129
FED HM LN PC POOL C50622 FG 05/31 FIXED 7.5%		2,029	2,109	2,027
FED HM LN PC POOL C52168 FG 05/31 FIXED 7%		3,156	3,250	3,249
FED HM LN PC POOL C53324 FG 06/31 FIXED 7%		545	554	561
FED HM LN PC POOL C54694 FG 07/31 FIXED 8.5%		24,432	25,788	25,482
FED HM LN PC POOL C55316 FG 07/31 FIXED 7%		550	560	566
FED HM LN PC POOL C56942 FG 08/31 FIXED 7%		627	637	645
FED HM LN PC POOL C57324 FG 09/31 FIXED 8%		110	119	110
FED HM LN PC POOL C57765 FG 09/31 FIXED 7%		7,894	8,083	8,126
FED HM LN PC POOL C58694 FG 10/31 FIXED 7%		1,076	1,099	1,108
FED HM LN PC POOL C59091 FG 09/31 FIXED 7.5%		1,319	850	1,316
FED HM LN PC POOL C66239 FG 04/32 FIXED 7%		586	620	604
FED HM LN PC POOL C66626 FG 04/32 FIXED 7%		630	642	648
FED HM LN PC POOL C67630 FG 06/32 FIXED 7%		6,578	6,788	6,772
FED HM LN PC POOL C67647 FG 05/32 FIXED 7%		1,312	1,337	1,351
FED HM LN PC POOL C68003 FG 06/32 FIXED 7%		25,324	25,887	26,071
FED HM LN PC POOL C68004 FG 06/32 FIXED 7%		7,344	7,505	7,560
FED HM LN PC POOL C70028 FG 08/32 FIXED 7.5%		2,167	2,241	2,205
FED HM LN PC POOL C75023 FG 12/32 FIXED 5%		178	183	176
FED HM LN PC POOL C75720 FG 01/33 FIXED 5%		3,522	3,695	3,479
FED HM LN PC POOL C77450 FG 03/33 FIXED 5%		194	203	192
FED HM LN PC POOL C78985 FG 05/33 FIXED 5%		214	224	210
FED HM LN PC POOL C79733 FG 04/33 FIXED 5%		2,101	2,208	2,092
FED HM LN PC POOL C80175 FG 07/24 FIXED 8%		0	0	0
FED HM LN PC POOL C80348 FG 10/25 FIXED 7%		18	17	18
FED HM LN PC POOL C91186 FG 06/28 FIXED 5%		6,136	6,334	6,100
FED HM LN PC POOL C91382 FG 07/31 FIXED 4.5%		261,319	273,844	257,417
FED HM LN PC POOL D73231 FG 07/26 FIXED 7.5%		18,893	18,783	18,912
FED HM LN PC POOL D97430 FG 10/27 FIXED 6%		249	255	250
FED HM LN PC POOL G00992 FG 11/28 FIXED 7%		343	347	353
FED HM LN PC POOL G01081 FG 11/29 FIXED 8%		117	127	121
FED HM LN PC POOL G01173 FG 01/31 FIXED 7.5%		2,905	2,928	2,890
FED HM LN PC POOL G01175 FG 02/31 FIXED 7%		2,327	2,377	2,395
FED HM LN PC POOL G01182 FG 02/31 FIXED 7%		1,377	1,410	1,418
FED HM LN PC POOL G01227 FG 03/31 FIXED 7%		1,313	1,346	1,352
FED HM LN PC POOL G01309 FG 08/31 FIXED 7%		33	33	34
FED HM LN PC POOL G01311 FG 09/31 FIXED 7%		719	732	740
FED HM LN PC POOL G01349 FG 12/31 FIXED 5%		84	87	83

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL G01374 FG 03/32 FIXED 7%		545	564	562
FED HM LN PC POOL G01383 FG 10/31 FIXED 7.5%		5,379	5,571	5,556
FED HM LN PC POOL G01449 FG 07/32 FIXED 7%		1,658	1,726	1,707
FED HM LN PC POOL G01475 FG 08/32 FIXED 7.5%		28,387	29,767	28,902
FED HM LN PC POOL G01479 FG 06/32 FIXED 7.5%		508	522	517
FED HM LN PC POOL G01589 FG 09/33 FIXED 5%		439	453	433
FED HM LN PC POOL G01649 FG 02/34 FIXED 5%		4,729	5,047	4,671
FED HM LN PC POOL G01659 FG 12/33 FIXED 5%		178	186	175
FED HM LN PC POOL G01749 FG 01/35 FIXED 5.5%		182,777	194,202	183,681
FED HM LN PC POOL G01838 FG 07/35 FIXED 5%		116,567	123,834	115,133
FED HM LN PC POOL G01840 FG 07/35 FIXED 5%		126,223	134,016	124,669
FED HM LN PC POOL G01864 FG 01/34 FIXED 5%		937	1,028	926
FED HM LN PC POOL G01981 FG 12/35 FIXED 5%		11,938	11,674	11,815
FED HM LN PC POOL G02540 FG 11/34 FIXED 5%		3,934	4,136	3,886
FED HM LN PC POOL G03372 FG 04/35 FIXED 5%		23,269	24,944	22,984
FED HM LN PC POOL G04731 FG 04/38 FIXED 5.5%		25,812	27,363	25,940
FED HM LN PC POOL G04799 FG 05/34 FIXED 5%		6,132	6,551	6,056
FED HM LN PC POOL G04898 FG 11/38 FIXED 6%		726,765	783,349	744,056
FED HM LN PC POOL G05259 FG 01/37 FIXED 5.5%		4,607	5,015	4,630
FED HM LN PC POOL G05421 FG 11/35 FIXED 5%		15	15	14
FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5%		37,991	41,886	39,082
FED HM LN PC POOL G06956 FG 08/41 FIXED 4.5%		44,112	46,618	42,905
FED HM LN PC POOL G07002 FG 12/41 FIXED 4.5%		6,979	7,264	6,788
FED HM LN PC POOL G07074 FG 01/40 FIXED 5.5%		1,172,133	1,275,633	1,172,167
FED HM LN PC POOL G07335 FG 03/39 FIXED 7%		34,670	39,668	36,799
FED HM LN PC POOL G07459 FG 08/43 FIXED 3.5%		582,048	600,742	529,835
FED HM LN PC POOL G07479 FG 02/41 FIXED 4%		85,427	90,621	80,722
FED HM LN PC POOL G07504 FG 07/41 FIXED 4.5%		1,172,349	1,228,061	1,140,261
FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5%		121,015	132,008	123,306
FED HM LN PC POOL G07515 FG 09/41 FIXED 4.5%		600,728	637,243	584,287
FED HM LN PC POOL G07553 FG 06/41 FIXED 5.5%		243,060	262,058	244,261
FED HM LN PC POOL G07596 FG 11/43 FIXED 4.5%		1,326,414	1,406,936	1,286,649
FED HM LN PC POOL G07613 FG 04/39 FIXED 6%		109,017	121,230	111,999
FED HM LN PC POOL G07786 FG 08/44 FIXED 4%		235,535	249,071	222,890
FED HM LN PC POOL G07892 FG 08/44 FIXED 4.5%		1,796,404	1,934,643	1,725,453
FED HM LN PC POOL G07924 FG 01/45 FIXED 3.5%		253,977	260,312	230,617
FED HM LN PC POOL G08537 FG 07/43 FIXED 3%		823,810	796,086	727,474
FED HM LN PC POOL G08540 FG 08/43 FIXED 3%		376,307	364,035	332,300
FED HM LN PC POOL G08554 FG 10/43 FIXED 3.5%		235,811	238,249	214,265
FED HM LN PC POOL G08568 FG 01/44 FIXED 4.5%		28,441	30,544	27,521
FED HM LN PC POOL G08624 FG 01/45 FIXED 4%		303,036	322,147	284,134
FED HM LN PC POOL G08672 FG 10/45 FIXED 4%		109,034	115,404	102,215
FED HM LN PC POOL G08676 FG 11/45 FIXED 3.5%		109,437	105,748	99,267
FED HM LN PC POOL G08701 FG 04/46 FIXED 3%		726,926	744,831	636,261
FED HM LN PC POOL G08704 FG 04/46 FIXED 4.5%		237,857	258,586	230,166
FED HM LN PC POOL G08710 FG 06/46 FIXED 3%		384,177	403,724	336,293
FED HM LN PC POOL G08726 FG 10/46 FIXED 3%		117,222	119,778	102,484
FED HM LN PC POOL G08741 FG 01/47 FIXED 3%		700,367	736,962	611,951
FED HM LN PC POOL G08785 FG 10/47 FIXED 4%		6,892	7,066	6,391
FED HM LN PC POOL G08808 FG 04/48 FIXED 3.5%		403,652	375,407	365,071
FED HM LN PC POOL G08813 FG 05/48 FIXED 3.5%		408,260	379,689	368,673
FED HM LN PC POOL G14047 FG 12/24 FIXED 5.5%		5	5	5
FED HM LN PC POOL G31106 FG 09/31 FIXED 5%		647	663	643
FED HM LN PC POOL G60018 FG 12/43 FIXED 4.5%		101,509	109,467	98,583
FED HM LN PC POOL G60034 FG 02/45 FIXED 4.5%		521,449	561,501	499,926
FED HM LN PC POOL G60069 FG 04/45 FIXED 3%		162,018	161,111	142,655
FED HM LN PC POOL G60148 FG 07/45 FIXED 4.5%		138,743	149,496	134,258
FED HM LN PC POOL G60198 FG 09/44 FIXED 4.5%		166,610	179,191	161,224
FED HM LN PC POOL G60238 FG 10/45 FIXED 3.5%		45,123	46,566	40,949
FED HM LN PC POOL G60397 FG 12/45 FIXED 4%		60,138	62,545	56,377
FED HM LN PC POOL G60480 FG 11/45 FIXED 4.5%		319,180	338,429	308,925
FED HM LN PC POOL G60650 FG 04/46 FIXED 4%		87,869	89,738	82,374
FED HM LN PC POOL G60751 FG 07/44 FIXED 4.5%		1,287,984	1,384,060	1,252,751

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL G60855 FG 12/45 FIXED 4.5%		69,223	73,213	66,985
FED HM LN PC POOL G60920 FG 04/46 FIXED 4.5%		1,456,380	1,561,854	1,409,286
FED HM LN PC POOL G60985 FG 05/47 FIXED 3%		1,672,129	1,625,239	1,462,467
FED HM LN PC POOL G61464 FG 10/46 FIXED 4%		364,148	370,701	337,663
FED HM LN PC POOL G61886 FG 11/48 FIXED 5%		49,204	54,387	48,590
FED HM LN PC POOL G62022 FG 04/48 FIXED 3%		56,041	56,671	48,797
FED HM LN PC POOL G67701 FG 10/46 FIXED 3%		1,227,624	1,197,083	1,075,577
FED HM LN PC POOL G67713 FG 06/48 FIXED 4%		2,334,713	2,545,771	2,182,409
FED HM LN PC POOL H01311 FG 09/37 FIXED 6.5%		88,109	88,036	89,489
FED HM LN PC POOL H05096 FG 10/37 FIXED 6%		81,470	85,506	81,748
FED HM LN PC POOL H09070 FG 09/37 FIXED 6.5%		32,842	33,062	32,989
FED HM LN PC POOL H09197 FG 10/38 FIXED 6.5%		83,047	86,992	83,984
FED HM LN PC POOL H09207 FG 08/38 FIXED 6.5%		58,236	62,048	58,667
FED HM LN PC POOL J10877 FG 10/24 FIXED 4.5%		99	99	99
FED HM LN PC POOL J11244 FG 11/24 FIXED 4.5%		68	68	68
FED HM LN PC POOL J12438 FG 06/25 FIXED 4.5%		4,346	4,381	4,331
FED HM LN PC POOL J30765 FG 02/30 FIXED 2.5%		30,164	30,337	28,472
FED HM LN PC POOL J31370 FG 04/30 FIXED 2.5%		37,864	38,082	35,335
FED HM LN PC POOL J31902 FG 06/30 FIXED 3%		101,163	103,216	96,701
FED HM LN PC POOL J32181 FG 07/30 FIXED 3%		22,899	23,399	21,884
FED HM LN PC POOL J32204 FG 07/30 FIXED 2.5%		36,174	36,358	34,101
FED HM LN PC POOL J32209 FG 07/30 FIXED 2.5%		28,403	28,567	26,775
FED HM LN PC POOL J37706 FG 10/32 FIXED 3%		162,482	170,055	153,561
FED HM LN PC POOL J37835 FG 11/32 FIXED 3%		231,319	242,116	218,218
FED HM LN PC POOL J38060 FG 12/32 FIXED 3%		167,246	175,382	157,983
FED HM LN PC POOL K91695 FG 04/34 FIXED 3.5%		86,956	89,593	81,827
FED HM LN PC POOL Q00285 FG 04/41 FIXED 4.5%		11,770	12,209	11,447
FED HM LN PC POOL Q00804 FG 05/41 FIXED 4.5%		49,562	53,272	48,204
FED HM LN PC POOL Q00876 FG 05/41 FIXED 4.5%		105,862	111,277	102,962
FED HM LN PC POOL Q00959 FG 05/41 FIXED 4.5%		57,399	61,659	55,815
FED HM LN PC POOL Q01249 FG 06/41 FIXED 4.5%		8,169	8,643	7,945
FED HM LN PC POOL Q01348 FG 06/41 FIXED 4.5%		162,387	167,862	157,938
FED HM LN PC POOL Q01443 FG 06/41 FIXED 4.5%		55,403	58,077	53,885
FED HM LN PC POOL Q01536 FG 06/41 FIXED 5%		2,479	2,628	2,456
FED HM LN PC POOL Q01798 FG 07/41 FIXED 4.5%		49,116	50,960	47,771
FED HM LN PC POOL Q02727 FG 08/41 FIXED 4.5%		24,903	26,072	24,211
FED HM LN PC POOL Q03841 FG 10/41 FIXED 4%		34,432	35,902	32,470
FED HM LN PC POOL Q04022 FG 10/41 FIXED 4%		26,350	27,524	24,887
FED HM LN PC POOL Q05325 FG 12/41 FIXED 4%		111,950	115,892	105,618
FED HM LN PC POOL Q09813 FG 08/42 FIXED 3.5%		432,071	430,920	395,425
FED HM LN PC POOL Q09896 FG 08/42 FIXED 3.5%		191,877	193,787	175,603
FED HM LN PC POOL Q14866 FG 01/43 FIXED 3%		186,296	182,106	164,515
FED HM LN PC POOL Q15442 FG 02/43 FIXED 3.5%		46,886	48,088	42,922
FED HM LN PC POOL Q16084 FG 03/43 FIXED 3%		443,164	427,926	391,342
FED HM LN PC POOL Q17095 FG 04/43 FIXED 3%		69,416	70,907	61,302
FED HM LN PC POOL Q17453 FG 04/43 FIXED 3.5%		368,050	378,209	334,918
FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5%		592,943	628,612	539,934
FED HM LN PC POOL Q18305 FG 05/43 FIXED 3.5%		51,183	51,833	46,560
FED HM LN PC POOL Q18306 FG 05/43 FIXED 3.5%		295,955	296,025	269,128
FED HM LN PC POOL Q19475 FG 06/43 FIXED 3.5%		230,766	238,817	209,849
FED HM LN PC POOL Q19476 FG 06/43 FIXED 3.5%		250,429	249,566	227,886
FED HM LN PC POOL Q20146 FG 07/43 FIXED 3.5%		109,679	110,759	100,404
FED HM LN PC POOL Q21579 FG 09/43 FIXED 4%		45,046	47,531	42,627
FED HM LN PC POOL Q22941 FG 11/43 FIXED 4.5%		25,566	27,384	24,619
FED HM LN PC POOL Q23689 FG 12/43 FIXED 4.5%		87,623	93,932	84,789
FED HM LN PC POOL Q25643 FG 04/44 FIXED 4%		51,461	54,943	48,598
FED HM LN PC POOL Q26218 FG 05/44 FIXED 3.5%		21,435	21,938	19,623
FED HM LN PC POOL Q27319 FG 07/44 FIXED 3.5%		22,199	22,714	20,289
FED HM LN PC POOL Q27375 FG 07/44 FIXED 4.5%		35,025	37,856	33,892
FED HM LN PC POOL Q28604 FG 09/44 FIXED 3.5%		42,570	43,751	38,970
FED HM LN PC POOL Q29187 FG 10/44 FIXED 4.5%		13,270	14,303	12,841
FED HM LN PC POOL Q29916 FG 11/44 FIXED 4%		64,334	67,233	60,338
FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5%		101,482	111,170	98,200

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL Q31338 FG 02/45 FIXED 4%		24,719	26,324	23,424
FED HM LN PC POOL Q34967 FG 07/45 FIXED 4%		127,699	129,686	119,752
FED HM LN PC POOL Q35614 FG 08/45 FIXED 3.5%		294,337	301,659	267,107
FED HM LN PC POOL Q36238 FG 09/45 FIXED 4%		121,367	121,725	112,503
FED HM LN PC POOL Q36302 FG 09/45 FIXED 3.5%		37,260	38,760	33,740
FED HM LN PC POOL Q36965 FG 10/45 FIXED 3.5%		140,820	147,068	127,793
FED HM LN PC POOL Q38275 FG 07/45 FIXED 4%		5,301	5,625	4,989
FED HM LN PC POOL Q38473 FG 01/46 FIXED 4%		191,224	201,259	179,267
FED HM LN PC POOL Q39438 FG 03/46 FIXED 4%		228,049	231,885	213,789
FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5%		21,618	21,765	19,607
FED HM LN PC POOL Q43252 FG 09/46 FIXED 3%		122,307	124,972	106,992
FED HM LN PC POOL Q45219 FG 01/45 FIXED 3.5%		349,781	358,252	317,434
FED HM LN PC POOL Q45560 FG 01/47 FIXED 3%		637,812	637,905	557,509
FED HM LN PC POOL Q45737 FG 01/47 FIXED 3%		1,549,736	1,547,487	1,355,824
FED HM LN PC POOL Q45819 FG 01/47 FIXED 3%		443,324	442,223	387,514
FED HM LN PC POOL Q45827 FG 01/47 FIXED 3%		361,645	360,457	315,914
FED HM LN PC POOL Q46283 FG 02/47 FIXED 4%		57,882	58,586	54,212
FED HM LN PC POOL Q46539 FG 03/47 FIXED 4.5%		8,306	8,728	7,953
FED HM LN PC POOL Q55389 FG 04/48 FIXED 3.5%		431,402	401,216	390,258
FED HM LN PC POOL Q56988 FG 07/48 FIXED 4.5%		25,561	26,500	24,460
FED HM LN PC POOL Q57853 FG 08/48 FIXED 4.5%		3,319,819	3,472,093	3,190,507
FED HM LN PC POOL QA1023 FR 07/49 FIXED 3.5%		137,045	135,610	123,217
FED HM LN PC POOL QA1734 FR 08/49 FIXED 3%		861,666	899,056	743,753
FED HM LN PC POOL QA2142 FR 08/49 FIXED 3.5%		866,856	913,697	777,019
FED HM LN PC POOL QA2518 FR 09/49 FIXED 3%		480,536	501,236	414,777
FED HM LN PC POOL QA5549 FR 12/49 FIXED 3%		441,116	460,911	380,290
FED HM LN PC POOL QA7249 FR 02/50 FIXED 3%		156,899	162,743	135,292
FED HM LN PC POOL QA8311 FR 03/50 FIXED 3%		435,975	457,578	379,193
FED HM LN PC POOL QB0542 FR 06/50 FIXED 2.5%		299,319	275,858	249,094
FED HM LN PC POOL QB1146 FR 07/50 FIXED 3%		222,224	233,274	191,854
FED HM LN PC POOL QB1193 FR 07/50 FIXED 2.5%		350,334	331,990	291,281
FED HM LN PC POOL QB2682 FR 08/50 FIXED 2.5%		622,640	652,572	512,945
FED HM LN PC POOL QB3855 FR 09/50 FIXED 2.5%		604,886	631,629	498,192
FED HM LN PC POOL QB4785 FR 10/50 FIXED 2.5%		1,469,700	1,528,749	1,210,464
FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5%		205,201	219,469	171,239
FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5%		143,010	152,418	118,992
FED HM LN PC POOL QB9087 FR 02/51 FIXED 2%		536,482	553,494	427,495
FED HM LN PC POOL QB9290 FR 03/51 FIXED 2%		309,303	309,593	246,312
FED HM LN PC POOL QB9401 FR 03/51 FIXED 2%		1,000,213	1,010,774	796,548
FED HM LN PC POOL QC0160 FR 03/51 FIXED 2%		121,228	121,891	96,544
FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5%		138,256	142,743	116,019
FED HM LN PC POOL QC0885 FR 04/51 FIXED 2%		74,371	74,463	59,918
FED HM LN PC POOL QC0945 FR 04/51 FIXED 2.5%		1,767,986	1,826,310	1,453,854
FED HM LN PC POOL QC1164 FR 04/51 FIXED 2%		68,121	68,408	54,355
FED HM LN PC POOL QC1333 FR 05/51 FIXED 2%		191,752	174,806	150,670
FED HM LN PC POOL QC2565 FR 06/51 FIXED 2%		1,063,929	1,072,105	837,676
FED HM LN PC POOL QC3242 FR 06/51 FIXED 3%		207,930	198,904	179,651
FED HM LN PC POOL QC3907 FR 07/51 FIXED 2.5%		1,206,792	1,246,852	998,828
FED HM LN PC POOL QC4235 FR 07/51 FIXED 2.5%		712,560	741,547	589,584
FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5%		560,979	563,877	467,170
FED HM LN PC POOL QC5978 FR 08/51 FIXED 2.5%		1,303,968	1,278,586	1,072,558
FED HM LN PC POOL QC6209 FR 08/51 FIXED 2.5%		791,558	820,692	654,093
FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5%		238,091	248,028	198,430
FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5%		418,553	388,319	347,809
FED HM LN PC POOL QC8520 FR 10/51 FIXED 2.5%		844,161	729,335	691,702
FED HM LN PC POOL QC9154 FR 10/51 FIXED 3%		169,978	169,707	146,798
FED HM LN PC POOL QD0199 FR 11/51 FIXED 2.5%		4,713,657	4,743,159	3,942,531
FED HM LN PC POOL QD0254 FR 11/51 FIXED 2%		172,480	172,364	136,786
FED HM LN PC POOL QD0350 FR 11/51 FIXED 2%		335,250	335,917	264,644
FED HM LN PC POOL QD0652 FR 11/51 FIXED 2%		262,193	262,707	206,974
FED HM LN PC POOL QD1850 FR 12/51 FIXED 2.5%		155,952	134,616	128,650
FED HM LN PC POOL QD1954 FR 11/51 FIXED 3%		77,717	73,904	66,779
FED HM LN PC POOL QD3960 FR 01/52 FIXED 2%		510,469	416,799	403,277

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5%		79,024	79,160	65,894
FED HM LN PC POOL QD4867 FR 01/52 FIXED 3%		81,646	84,006	70,454
FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5%		336,800	338,080	280,325
FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5%		85,514	86,191	71,101
FED HM LN PC POOL QD6216 FR 02/52 FIXED 3%		82,181	78,147	70,138
FED HM LN PC POOL QD7333 FR 02/52 FIXED 3%		175,989	157,690	150,195
FED HM LN PC POOL QD7593 FR 02/52 FIXED 3.5%		76,604	79,740	68,606
FED HM LN PC POOL QD7594 FR 02/52 FIXED 2.5%		1,305,476	1,299,429	1,081,956
FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5%		252,110	240,963	209,617
FED HM LN PC POOL QE0399 FR 04/52 FIXED 3%		509,747	440,167	436,848
FED HM LN PC POOL QE4039 FR 06/52 FIXED 4%		458,581	428,758	420,507
FED HM LN PC POOL QE4965 FR 06/52 FIXED 5%		45,420	42,887	44,204
FED HM LN PC POOL QE5195 FR 06/52 FIXED 4%		619,485	581,837	567,123
FED HM LN PC POOL QE6058 FR 07/52 FIXED 4.5%		2,031,961	2,023,861	1,918,315
FED HM LN PC POOL QF0212 FR 09/52 FIXED 4.5%		237,694	229,392	224,400
FED HM LN PC POOL QF0409 FR 09/52 FIXED 5%		65,269	61,630	63,523
FED HM LN PC POOL QF0895 FR 10/52 FIXED 5%		214,528	202,564	208,430
FED HM LN PC POOL QF0921 FR 09/52 FIXED 5%		165,774	155,349	160,556
FED HM LN PC POOL QF3730 FR 11/52 FIXED 5%		89,007	86,358	86,151
FED HM LN PC POOL QF4848 FR 12/52 FIXED 6%		1,331,149	1,345,942	1,335,696
FED HM LN PC POOL QF4924 FR 12/52 FIXED 6%		73,402	74,650	74,457
FED HM LN PC POOL QF6551 FR 01/53 FIXED 5.5%		1,304,112	1,308,319	1,286,655
FED HM LN PC POOL QF6560 FR 01/53 FIXED 5.5%		1,140,415	1,155,115	1,127,884
FED HM LN PC POOL QF7085 FR 02/53 FIXED 5.5%		2,432,667	2,448,768	2,404,559
FED HM LN PC POOL QG1295 FR 04/53 FIXED 5.5%		285,870	287,409	282,331
FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5%		189,567	187,364	188,771
FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5%		69,091	71,766	60,177
FED HM LN PC POOL QK1220 FR 12/41 FIXED 2%		7,410,034	6,343,479	6,200,586
FED HM LN PC POOL QK1354 FR 02/42 FIXED 2%		331,621	288,848	277,317
FED HM LN PC POOL QN6605 FR 06/36 FIXED 2%		1,496,208	1,385,909	1,326,910
FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5%		94,032	88,018	73,997
FED HM LN PC POOL RA1411 FR 09/49 FIXED 3%		540,400	578,520	469,815
FED HM LN PC POOL RA3053 FR 07/50 FIXED 2%		3,458,263	3,546,218	2,748,454
FED HM LN PC POOL RA3217 FR 08/50 FIXED 1.5%		269,571	228,968	202,488
FED HM LN PC POOL RA3484 FR 09/50 FIXED 3%		344,958	355,530	296,423
FED HM LN PC POOL RA3851 FR 10/50 FIXED 3%		270,090	230,128	233,284
FED HM LN PC POOL RA3882 FR 11/50 FIXED 2%		443,178	444,513	352,873
FED HM LN PC POOL RA4119 FR 12/50 FIXED 2%		8,090,675	8,392,824	6,442,386
FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5%		1,378,300	1,167,659	1,145,576
FED HM LN PC POOL RA4335 FR 01/51 FIXED 2%		193,219	172,978	153,865
FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5%		62,067	57,150	51,513
FED HM LN PC POOL RA4527 FR 02/51 FIXED 2.5%		611,245	619,937	504,788
FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5%		237,394	185,379	178,297
FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5%		5,962,737	5,426,542	4,913,596
FED HM LN PC POOL RA5731 FR 08/51 FIXED 2%		977,131	867,270	769,990
FED HM LN PC POOL RA5801 FR 09/51 FIXED 2.5%		2,373,645	2,475,774	1,962,422
FED HM LN PC POOL RA5853 FR 09/51 FIXED 2.5%		3,215,555	3,363,619	2,664,170
FED HM LN PC POOL RA5855 FR 09/51 FIXED 2.5%		1,435,179	1,486,275	1,177,575
FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5%		912,281	839,788	753,052
FED HM LN PC POOL RA6015 FR 10/51 FIXED 3%		1,621,831	1,499,041	1,396,923
FED HM LN PC POOL RA6071 FR 10/51 FIXED 2%		1,149,037	1,146,619	910,425
FED HM LN PC POOL RA6135 FR 10/51 FIXED 2.5%		1,205,499	1,030,687	995,526
FED HM LN PC POOL RA6509 FR 12/51 FIXED 2%		9,569,683	7,861,589	7,589,257
FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5%		239,378	233,994	199,901
FED HM LN PC POOL RA6605 FR 01/52 FIXED 3		1,886,645	1,574,150	1,606,453
FED HM LN PC POOL RA6768 FR 02/52 FIXED 2%		614,917	599,051	482,361
FED HM LN PC POOL RA6954 FR 03/52 FIXED 3%		345,401	298,257	296,007
FED HM LN PC POOL RA7183 FR 04/52 FIXED 4		379,106	350,284	347,176
FED HM LN PC POOL RA7185 FR 04/52 FIXED 4%		168,930	160,642	155,627
FED HM LN PC POOL RA7186 FR 04/52 FIXED 4%		1,581,615	1,505,226	1,459,610
FED HM LN PC POOL RA7373 FR 05/52 FIXED 3		1,710,268	1,475,415	1,456,418
FED HM LN PC POOL RA7659 FR 07/52 FIXED 3.5		128,054	114,021	113,404
FED HM LN PC POOL RA7935 FR 09/52 FIXED 5		3,831,602	3,795,261	3,733,674

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL RA8213 FR 11/52 FIXED 6%		2,357,431	2,448,970	2,395,756
FED HM LN PC POOL RA8216 FR 11/52 FIXED 6%		140,948	143,011	141,927
FED HM LN PC POOL RA8295 FR 12/52 FIXED 5%		1,271,126	1,273,290	1,231,924
FED HM LN PC POOL RA8417 FR 01/53 FIXED 6%		898,371	931,775	913,043
FED HM LN PC POOL RA8419 FR 01/53 FIXED 6%		871,970	899,228	879,416
FED HM LN PC POOL RA8560 FR 02/53 FIXED 6%		315,568	319,654	317,223
FED HM LN PC POOL RA8694 FR 04/53 FIXED 5%		647,793	601,272	632,699
FED HM LN PC POOL RA8758 FR 03/53 FIXED 5.5%		833,556	833,138	824,304
FED HM LN PC POOL RA8790 FR 04/53 FIXED 5%		664,210	666,615	643,836
FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5%		334,956	347,225	343,358
FED HM LN PC POOL RA9073 FR 05/53 FIXED 6%		838,400	856,386	843,288
FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5%		185,714	193,755	191,515
FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5%		173,995	180,998	179,208
FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5%		270,363	280,689	277,776
FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5%		286,094	283,664	282,645
FED HM LN PC POOL RB0714 FR 12/41 FIXED 2%		988,490	794,813	827,143
FED HM LN PC POOL RB5071 FR 09/40 FIXED 2		58,142	49,864	49,111
FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5%		1,613,683	1,369,000	1,306,570
FED HM LN PC POOL RB5105 FR 03/41 FIXED 2		1,082,191	886,109	914,064
FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5%		2,188,812	1,839,600	1,770,380
FED HM LN PC POOL RB5114 FR 06/41 FIXED 2		76,152	64,691	63,688
FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5%		1,590,956	1,336,991	1,286,058
FED HM LN PC POOL RB5121 FR 08/41 FIXED 2		392,063	331,785	331,143
FED HM LN PC POOL RB5125 FR 09/41 FIXED 2%		1,338,620	1,373,198	1,128,137
FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5%		32,686	30,702	26,341
FED HM LN PC POOL RB5131 FR 10/41 FIXED 2%		1,121,857	967,893	941,291
FED HM LN PC POOL RB5138 FR 12/41 FIXED 2%		1,796,229	1,554,169	1,502,308
FED HM LN PC POOL RB5141 FR 01/42 FIXED 2%		83,115	72,366	69,514
FED HM LN PC POOL RB5145 FR 02/42 FIXED 2%		1,675,985	1,479,489	1,400,846
FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5		334,329	300,408	288,613
FED HM LN PC POOL RB5153 FR 04/42 FIXED 2%		1,292,811	1,137,997	1,069,396
FED HM LN PC POOL RB5154 FR 04/42 FIXED 2.5		85,509	74,636	73,111
FED HM LN PC POOL RB5175 FR 08/42 FIXED 4%		772,349	744,270	720,251
FED HM LN PC POOL RB5182 FR 09/42 FIXED 4%		732,774	706,127	683,342
FED HM LN PC POOL RB5205 FR 12/42 FIXED 4%		11,300	10,888	10,537
FED HM LN PC POOL RC1819 FR 02/36 FIXED 2%		186,536	169,592	165,700
FED HM LN PC POOL RC2071 FR 06/36 FIXED 2%		496,055	445,682	439,012
FED HM LN PC POOL RC2097 FR 07/36 FIXED 2%		211,772	190,257	187,956
FED HM LN PC POOL RD5057 FR 05/31 FIXED 1.5%		1,692,556	1,537,227	1,541,737
FED HM LN PC POOL RD5059 FR 06/31 FIXED 1.5%		257,931	234,220	234,742
FED HM LN PC POOL RJ0954 FR 02/54 FIXED 6.5		581,903	598,656	596,234
FED HM LN PC POOL RJ1350 FR 04/54 FIXED 6		299,171	302,783	301,469
FED HM LN PC POOL RJ1358 FR 04/54 FIXED 6.5		599,078	615,720	613,832
FED HM LN PC POOL SB0469 FR 01/36 FIXED 2.5%		580,760	548,174	528,564
FED HM LN PC POOL SB0679 FR 04/37 FIXED 2%		163,159	148,064	144,440
FED HM LN PC POOL SB8507 FR 02/36 FIXED 2%		472,798	449,696	418,599
FED HM LN PC POOL SC0093 FR 10/40 FIXED 2%		335,840	289,442	283,677
FED HM LN PC POOL SC0160 FR 07/41 FIXED 2%		300,212	258,559	253,568
FED HM LN PC POOL SC0188 FR 09/41 FIXED 2%		77,265	66,540	65,260
FED HM LN PC POOL SC0206 FR 11/41 FIXED 2%		155,197	133,645	130,985
FED HM LN PC POOL SC0269 FR 01/42 FIXED 2%		83,256	75,776	70,312
FED HM LN PC POOL SC0310 FR 08/42 FIXED 2%		88,197	76,466	74,320
FED HM LN PC POOL SC0313 FR 01/42 FIXED 2%		1,771,836	1,527,507	1,477,753
FED HM LN PC POOL SC0319 FR 04/42 FIXED 2%		262,320	225,644	220,558
FED HM LN PC POOL SC0345 FR 05/42 FIXED 2%		180,619	149,525	150,892
FED HM LN PC POOL SC0376 FR 11/42 FIXED 4%		300,317	289,437	280,068
FED HM LN PC POOL SC0384 FR 04/42 FIXED 2%		1,193,738	1,018,766	1,008,142
FED HM LN PC POOL SC0460 FR 12/41 FIXED 2		95,444	80,353	79,895
FED HM LN PC POOL SD0127 FR 12/48 FIXED 3%		196,714	200,227	171,142
FED HM LN PC POOL SD0176 FR 12/49 FIXED 3.5%		145,141	151,890	129,767
FED HM LN PC POOL SD0248 FR 01/49 FIXED 4.5%		212,182	226,642	203,072
FED HM LN PC POOL SD0294 FR 03/50 FIXED 4.5%		2,542,670	2,498,799	2,432,158
FED HM LN PC POOL SD0295 FR 02/49 FIXED 3%		810,748	780,051	711,058

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL SD0296 FR 03/50 FIXED 4%		8,035,060	7,901,038	7,457,923
FED HM LN PC POOL SD0298 FR 11/48 FIXED 3%		747,406	782,936	653,383
FED HM LN PC POOL SD0478 FR 01/45 FIXED 4%		48,110	52,737	45,284
FED HM LN PC POOL SD0481 FR 09/44 FIXED 3.5%		1,387,750	1,551,669	1,247,394
FED HM LN PC POOL SD0489 FR 04/48 FIXED 4%		937,551	1,055,418	871,625
FED HM LN PC POOL SD0490 FR 01/45 FIXED 4%		1,551,591	1,703,031	1,464,339
FED HM LN PC POOL SD0494 FR 06/49 FIXED 3.5%		495,774	549,944	450,879
FED HM LN PC POOL SD0496 FR 02/47 FIXED 3%		59,970	65,400	52,682
FED HM LN PC POOL SD0505 FR 06/48 FIXED 4%		1,026,977	1,115,424	961,744
FED HM LN PC POOL SD0508 FR 01/48 FIXED 3.5%		466,645	512,490	423,673
FED HM LN PC POOL SD0573 FR 04/51 FIXED 2%		131,613	131,819	106,036
FED HM LN PC POOL SD0592 FR 09/50 FIXED 3%		2,729,499	2,661,142	2,376,724
FED HM LN PC POOL SD0618 FR 02/51 FIXED 3%		78,303	74,223	67,470
FED HM LN PC POOL SD0716 FR 07/51 FIXED 2%		1,414,745	1,402,220	1,136,319
FED HM LN PC POOL SD0730 FR 09/51 FIXED 2%		351,330	341,564	279,790
FED HM LN PC POOL SD0732 FR 09/51 FIXED 2%		418,868	412,931	332,276
FED HM LN PC POOL SD0777 FR 11/51 FIXED 2.5%		412,782	358,985	341,317
FED HM LN PC POOL SD0780 FR 12/51 FIXED 2.5%		974,168	914,347	804,638
FED HM LN PC POOL SD0781 FR 11/51 FIXED 3%		226,383	203,929	193,612
FED HM LN PC POOL SD0785 FR 12/51 FIXED 2%		662,528	648,741	527,479
FED HM LN PC POOL SD0786 FR 12/51 FIXED 2%		361,045	353,261	288,000
FED HM LN PC POOL SD0789 FR 12/51 FIXED 2%		127,610	125,306	102,796
FED HM LN PC POOL SD0809 FR 01/52 FIXED 3%		161,630	165,203	138,934
FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5%		163,082	163,902	135,624
FED HM LN PC POOL SD0857 FR 01/52 FIXED 2.5%		1,462,463	1,256,780	1,208,499
FED HM LN PC POOL SD0923 FR 01/52 FIXED 2.5%		5,063,750	4,752,386	4,190,978
FED HM LN PC POOL SD0952 FR 04/52 FIXED 3%		87,079	82,567	75,045
FED HM LN PC POOL SD0999 FR 05/52 FIXED 3%		5,991,900	5,748,916	5,157,841
FED HM LN PC POOL SD1031 FR 05/52 FIXED 3.5%		26,003,826	25,168,601	23,136,679
FED HM LN PC POOL SD1049 FR 06/52 FIXED 3.5%		604,617	573,755	537,820
FED HM LN PC POOL SD1053 FR 06/52 FIXED 3.5%		569,257	543,088	509,452
FED HM LN PC POOL SD1060 FR 07/52 FIXED 4%		708,268	701,608	649,345
FED HM LN PC POOL SD1117 FR 06/52 FIXED 4.5%		761,526	732,883	720,787
FED HM LN PC POOL SD1152 FR 03/52 FIXED 2.5%		17,130,205	15,982,586	14,257,689
FED HM LN PC POOL SD1336 FR 07/52 FIXED 4%		8,659,492	8,630,705	8,005,154
FED HM LN PC POOL SD1382 FR 08/52 FIXED 4%		575,879	574,478	527,844
FED HM LN PC POOL SD1384 FR 11/50 FIXED 2.5%		109,284	96,207	90,941
FED HM LN PC POOL SD1465 FR 08/52 FIXED 5%		1,820,274	1,718,776	1,771,556
FED HM LN PC POOL SD1485 FR 08/52 FIXED 4%		8,671,107	8,650,653	8,044,632
FED HM LN PC POOL SD1546 FR 08/52 FIXED 3.5%		6,574,817	5,844,534	5,849,854
FED HM LN PC POOL SD1576 FR 08/52 FIXED 5%		1,859,967	1,876,932	1,800,151
FED HM LN PC POOL SD1581 FR 09/52 FIXED 2.5%		5,172,393	4,440,352	4,229,880
FED HM LN PC POOL SD1709 FR 09/52 FIXED 5.5%		1,669,119	1,648,050	1,650,069
FED HM LN PC POOL SD1719 FR 10/52 FIXED 5.5%		1,813,663	1,787,764	1,789,337
FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5%		889,122	762,442	737,395
FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5%		431,938	371,751	358,819
FED HM LN PC POOL SD1775 FR 11/52 FIXED 4.5%		225,031	220,571	213,799
FED HM LN PC POOL SD1803 FR 09/52 FIXED 5.5%		621,189	621,403	614,601
FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5%		181,143	178,932	172,007
FED HM LN PC POOL SD1883 FR 06/52 FIXED 4%		1,177,284	1,106,799	1,079,113
FED HM LN PC POOL SD1884 FR 11/52 FIXED 5%		395,427	388,920	382,430
FED HM LN PC POOL SD1913 FR 11/52 FIXED 5%		898,623	889,478	869,364
FED HM LN PC POOL SD1936 FR 06/52 FIXED 3.5%		172,461	162,081	153,514
FED HM LN PC POOL SD2056 FR 12/52 FIXED 6%		1,728,081	1,789,198	1,756,176
FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5%		280,816	286,686	278,561
FED HM LN PC POOL SD2163 FR 01/53 FIXED 6%		588,265	595,880	591,482
FED HM LN PC POOL SD2174 FR 01/53 FIXED 6%		1,113,413	1,131,192	1,120,953
FED HM LN PC POOL SD2245 FR 12/52 FIXED 5.5%		271,996	268,807	268,825
FED HM LN PC POOL SD2253 FR 12/52 FIXED 3.5%		5,341,718	4,745,652	4,730,471
FED HM LN PC POOL SD2284 FR 12/52 FIXED 6%		608,660	626,995	613,333
FED HM LN PC POOL SD2306 FR 02/53 FIXED 5%		145,868	145,500	141,239
FED HM LN PC POOL SD2334 FR 02/53 FIXED 5%		843,534	842,684	816,136
FED HM LN PC POOL SD2395 FR 01/53 FIXED 5%		353,685	355,287	342,566

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5%		435,916	451,481	447,421
FED HM LN PC POOL SD2474 FR 01/53 FIXED 5.5%		171,034	169,029	169,187
FED HM LN PC POOL SD2578 FR 03/53 FIXED 6%		267,025	272,935	268,885
FED HM LN PC POOL SD2591 FR 03/53 FIXED 5%		546,471	551,060	531,840
FED HM LN PC POOL SD2598 FR 03/53 FIXED 6%		196,015	198,553	197,303
FED HM LN PC POOL SD2609 FR 12/52 FIXED 3.5		1,814,455	1,619,879	1,606,695
FED HM LN PC POOL SD2642 FR 04/53 FIXED 5.5%		695,844	702,553	687,047
FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5%		365,391	366,250	361,790
FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5%		452,373	456,254	449,007
FED HM LN PC POOL SD2760 FR 04/53 FIXED 6%		410,985	418,267	413,515
FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5%		560,872	566,366	555,972
FED HM LN PC POOL SD2774 FR 03/53 FIXED 5.5%		93,031	90,026	92,026
FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5%		170,837	170,381	165,339
FED HM LN PC POOL SD2866 FR 07/49 FIXED 4%		268,689	259,558	250,906
FED HM LN PC POOL SD2886 FR 05/53 FIXED 6%		321,454	327,507	323,538
FED HM LN PC POOL SD2892 FR 05/53 FIXED 5.5%		271,006	271,726	268,183
FED HM LN PC POOL SD2893 FR 05/53 FIXED 5.5%		1,256,475	1,267,972	1,242,278
FED HM LN PC POOL SD2903 FR 03/51 FIXED 2%		4,100,226	3,077,665	3,236,464
FED HM LN PC POOL SD2981 FR 05/53 FIXED 6.5%		253,671	259,834	260,034
FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5%		542,499	435,445	451,430
FED HM LN PC POOL SD3010 FR 06/53 FIXED 5.5%		1,199,885	1,199,822	1,186,470
FED HM LN PC POOL SD3136 FR 06/53 FIXED 5.5%		688,731	690,040	683,403
FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5%		277,995	278,570	274,955
FED HM LN PC POOL SD3176 FR 06/53 FIXED 6%		696,673	705,564	701,537
FED HM LN PC POOL SD3218 FR 05/53 FIXED 5%		210,486	206,478	203,461
FED HM LN PC POOL SD3246 FR 08/52 FIXED 4		1,225,197	1,134,570	1,121,952
FED HM LN PC POOL SD3371 FR 05/53 FIXED 5.5%		1,826,916	1,796,831	1,808,745
FED HM LN PC POOL SD3392 FR 07/53 FIXED 5.5%		990,950	987,388	981,118
FED HM LN PC POOL SD3432 FR 07/53 FIXED 6%		359,201	353,978	362,779
FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5%		649,467	643,700	642,364
FED HM LN PC POOL SD3518 FR 07/53 FIXED 5.5%		9,394,171	9,438,730	9,270,819
FED HM LN PC POOL SD3609 FR 04/52 FIXED 2.5%		660,307	532,181	542,072
FED HM LN PC POOL SD3632 FR 07/52 FIXED 2.5		2,402,409	1,908,798	1,964,889
FED HM LN PC POOL SD3642 FR 09/53 FIXED 6%		745,365	736,020	757,539
FED HM LN PC POOL SD3657 FR 12/52 FIXED 5		3,620,174	3,599,311	3,565,135
FED HM LN PC POOL SD3722 FR 05/53 FIXED 5%		355,359	332,892	345,845
FED HM LN PC POOL SD3737 FR 09/53 FIXED 6%		388,516	383,106	390,931
FED HM LN PC POOL SD3817 FR 09/53 FIXED 6		351,295	355,637	353,664
FED HM LN PC POOL SD4255 FR 10/52 FIXED 4		2,134,472	1,913,615	1,956,560
FED HM LN PC POOL SD4365 FR 09/53 FIXED 5.5%		284,522	283,609	281,787
FED HM LN PC POOL SD4712 FR 12/52 FIXED 4.5		979,855	927,001	925,022
FED HM LN PC POOL SD4855 FR 02/54 FIXED 5.5		1,991,273	1,938,863	1,968,260
FED HM LN PC POOL SD4977 FR 11/53 FIXED 5		4,022,972	3,855,674	3,888,532
FED HM LN PC POOL SD5136 FR 04/54 FIXED 6		3,098,765	3,109,132	3,120,627
FED HM LN PC POOL SD5179 FR 12/44 FIXED 5		97,118	97,362	96,272
FED HM LN PC POOL SD5299 FR 04/54 FIXED 6		195,413	195,534	196,868
FED HM LN PC POOL SD5314 FR 01/53 FIXED 3		1,991,568	1,651,033	1,695,930
FED HM LN PC POOL SD5344 FR 04/52 FIXED 2.5		490,589	407,615	402,490
FED HM LN PC POOL SD5352 FR 07/50 FIXED 4		195,590	180,765	183,150
FED HM LN PC POOL SD7509 FR 11/49 FIXED 3%		173,506	165,514	150,394
FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5%		807,715	704,285	675,836
FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5		456,888	426,375	381,326
FED HM LN PC POOL SD7530 FR 11/50 FIXED 2.5%		13,856,297	14,670,302	11,520,090
FED HM LN PC POOL SD7531 FR 12/50 FIXED 3%		4,714,080	5,075,326	4,086,913
FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5		1,996,160	1,856,710	1,669,165
FED HM LN PC POOL SD7536 FR 02/51 FIXED 2.5%		3,526,937	3,659,829	2,934,443
FED HM LN PC POOL SD7539 FR 04/51 FIXED 2%		1,507,762	1,350,356	1,201,992
FED HM LN PC POOL SD7540 FR 05/51 FIXED 2.5%		1,707,013	1,566,593	1,419,466
FED HM LN PC POOL SD7544 FR 07/51 FIXED 3%		914,196	873,223	791,376
FED HM LN PC POOL SD7553 FR 03/52 FIXED 3%		8,171,362	7,759,469	7,070,859
FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5%		4,712,244	4,107,227	3,915,323
FED HM LN PC POOL SD7555 FR 08/52 FIXED 3%		5,701,893	5,463,299	4,934,886
FED HM LN PC POOL SD7560 FR 02/53 FIXED 4%		1,077,890	1,037,566	999,159

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL SD7563 FR 05/53 FIXED 4.5%		8,435,994	7,748,213	8,051,460
FED HM LN PC POOL SD8002 FR 07/49 FIXED 4.5%		55,890	59,748	53,367
FED HM LN PC POOL SD8003 FR 07/49 FIXED 4%		141,163	145,454	130,763
FED HM LN PC POOL SD8017 FR 10/49 FIXED 3.5%		401,464	423,627	359,501
FED HM LN PC POOL SD8019 FR 10/49 FIXED 4.5%		63,552	67,946	60,531
FED HM LN PC POOL SD8027 FR 11/49 FIXED 4.5%		696,287	729,912	664,139
FED HM LN PC POOL SD8056 FR 04/50 FIXED 3%		187,522	192,507	161,652
FED HM LN PC POOL SD8074 FR 07/50 FIXED 3%		278,314	290,491	240,276
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5%		1,202,171	1,265,021	1,077,554
FED HM LN PC POOL SD8079 FR 07/50 FIXED 2		904,849	723,474	714,571
FED HM LN PC POOL SD8082 FR 10/50 FIXED 1.5%		682,224	579,429	512,038
FED HM LN PC POOL SD8084 FR 08/50 FIXED 3%		628,970	654,193	541,381
FED HM LN PC POOL SD8090 FR 09/50 FIXED 2%		45,866,301	36,657,208	36,206,938
FED HM LN PC POOL SD8099 FR 10/50 FIXED 2.5%		440,491	459,791	362,980
FED HM LN PC POOL SD8100 FR 10/50 FIXED 3%		638,294	664,181	548,746
FED HM LN PC POOL SD8128 FR 02/51 FIXED 2%		1,675,403	1,713,315	1,315,423
FED HM LN PC POOL SD8129 FR 02/51 FIXED 2.5%		8,457,376	7,644,693	6,967,448
FED HM LN PC POOL SD8133 FR 03/51 FIXED 1.5%		382,727	319,023	287,309
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2%		2,226,236	1,962,645	1,748,472
FED HM LN PC POOL SD8135 FR 03/51 FIXED 2.5%		1,089,287	1,128,844	897,274
FED HM LN PC POOL SD8140 FR 04/51 FIXED 2%		7,814,529	6,084,277	6,158,862
FED HM LN PC POOL SD8146 FR 05/51 FIXED 2%		21,922,750	18,349,864	17,266,525
FED HM LN PC POOL SD8147 FR 05/51 FIXED 2.5%		1,785,631	1,840,362	1,470,376
FED HM LN PC POOL SD8155 FR 07/51 FIXED 2%		2,840,616	2,257,223	2,235,068
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5%		308,041	317,938	252,989
FED HM LN PC POOL SD8167 FR 09/51 FIXED 2.5%		2,677,137	2,499,927	2,197,300
FED HM LN PC POOL SD8169 FR 09/51 FIXED 3.5%		466,720	495,575	414,708
FED HM LN PC POOL SD8171 FR 10/51 FIXED 1.5%		204,184	170,158	152,930
FED HM LN PC POOL SD8172 FR 10/51 FIXED 2%		415,336	367,390	325,693
FED HM LN PC POOL SD8173 FR 10/51 FIXED 2.5		11,050,305	8,876,862	9,066,850
FED HM LN PC POOL SD8176 FR 11/51 FIXED 1.5%		46,657	38,881	34,946
FED HM LN PC POOL SD8188 FR 01/52 FIXED 2		1,110,902	878,360	870,622
FED HM LN PC POOL SD8189 FR 01/52 FIXED 2.5%		2,299,661	2,163,563	1,884,619
FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5%		19,481,405	16,621,877	15,959,162
FED HM LN PC POOL SD8199 FR 03/52 FIXED 2		3,700,231	2,955,230	2,898,937
FED HM LN PC POOL SD8205 FR 04/52 FIXED 2.5%		3,349,739	2,722,230	2,742,524
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5%		13,938,705	12,293,822	12,344,884
FED HM LN PC POOL SD8221 FR 06/52 FIXED 3.5%		2,096,122	1,871,379	1,856,110
FED HM LN PC POOL SD8233 FR 07/52 FIXED 5%		1,344,887	1,365,206	1,302,840
FED HM LN PC POOL SD8242 FR 09/52 FIXED 3		1,075,812	926,092	915,298
FED HM LN PC POOL SD8244 FR 09/52 FIXED 4		4,609,187	4,239,971	4,217,933
FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5		538,794	512,550	508,301
FED HM LN PC POOL SD8258 FR 10/52 FIXED 5%		1,415,851	1,427,291	1,371,263
FED HM LN PC POOL SD8268 FR 11/52 FIXED 5.5%		718,961	707,611	711,664
FED HM LN PC POOL SD8273 FR 11/52 FIXED 3.5		1,278,877	1,144,964	1,132,442
FED HM LN PC POOL SD8275 FR 12/52 FIXED 4.5		1,924,729	1,789,102	1,814,795
FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5		1,997,226	1,944,515	1,974,337
FED HM LN PC POOL SD8288 FR 01/53 FIXED 5%		2,139,356	2,136,019	2,069,822
FED HM LN PC POOL SD8289 FR 01/53 FIXED 5.5%		1,436,888	1,440,434	1,419,142
FED HM LN PC POOL SD8290 FR 01/53 FIXED 6%		1,063,218	1,083,659	1,067,966
FED HM LN PC POOL SD8299 FR 02/53 FIXED 5%		927,095	923,736	896,900
FED HM LN PC POOL SD8300 FR 02/53 FIXED 5.5%		445,972	445,248	440,229
FED HM LN PC POOL SD8309 FR 03/53 FIXED 6%		1,276,811	1,287,714	1,282,283
FED HM LN PC POOL SD8316 FR 04/53 FIXED 5.5%		1,127,067	1,137,922	1,112,482
FED HM LN PC POOL SD8331 FR 06/53 FIXED 5.5%		1,307,794	1,315,658	1,290,011
FED HM LN PC POOL SD8344 FR 07/53 FIXED 6.5%		1,327,840	1,360,712	1,353,811
FED HM LN PC POOL SD8363 FR 09/53 FIXED 6		2,086,318	2,071,916	2,092,743
FED HM LN PC POOL SD8368 FR 10/53 FIXED 6%		3,347,926	3,293,802	3,357,890
FED HM LN PC POOL SD8396 FR 01/54 FIXED 6		1,189,287	1,185,937	1,192,827
FED HM LN PC POOL SD8397 FR 01/54 FIXED 6.5		1,137,577	1,161,870	1,157,942
FED HM LN PC POOL SD8403 FR 02/54 FIXED 6.5		552,008	563,034	561,891
FED HM LN PC POOL SD8420 FR 04/54 FIXED 5.5		539,069	533,216	531,738
FED HM LN PC POOL SD8438 FR 06/54 FIXED 5.5		521,916	516,535	514,845

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FED HM LN PC POOL SI2009 FR 10/49 FIXED 3%		356,462	375,217	307,742
FED HM LN PC POOL SI2038 FR 07/50 FIXED 2		3,780,971	2,983,660	2,980,028
FED HM LN PC POOL SI2048 FR 07/50 FIXED 2.5%		184,308	159,058	152,546
FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5%		67,359	71,733	64,932
FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5%		521,402	555,849	506,602
FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5%		406,904	433,759	395,355
FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5%		120,947	128,589	116,588
FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5%		922,843	961,722	835,234
FED HM LN PC POOL V60796 FG 05/30 FIXED 2.5%		76,125	77,072	71,764
FED HM LN PC POOL V60886 FG 08/30 FIXED 2.5%		82,031	82,715	77,283
FED HM LN PC POOL V60902 FG 08/30 FIXED 2.5%		66,847	67,390	62,901
FED HM LN PC POOL V60903 FG 09/30 FIXED 2.5%		66,953	67,529	62,926
FED HM LN PC POOL V60904 FG 09/30 FIXED 2.5%		14,938	15,065	14,065
FED HM LN PC POOL V60908 FG 08/30 FIXED 3%		21,055	21,533	20,094
FED HM LN PC POOL V60909 FG 08/30 FIXED 3%		34,139	34,898	32,567
FED HM LN PC POOL V80355 FG 08/43 FIXED 3.5%		233,161	235,020	213,442
FED HM LN PC POOL V80552 FG 02/41 FIXED 4%		43,567	46,254	41,170
FED HM LN PC POOL V80553 FG 06/40 FIXED 4%		18,391	19,398	17,379
FED HM LN PC POOL V81992 FG 10/45 FIXED 4%		55,055	57,363	51,272
FED HM LN PC POOL V83115 FG 03/47 FIXED 4.5%		894,425	955,401	861,801
FED HM LN PC POOL V83224 FG 07/47 FIXED 3.5%		626,858	648,931	568,125
FED HM LN PC POOL ZA5250 FR 01/48 FIXED 4%		365,808	392,405	339,250
FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4%		378,131	362,532	352,204
FED HM LN PC POOL ZI8701 FR 04/39 FIXED 6%		46,836	50,586	47,972
FED HM LN PC POOL ZM1590 FR 08/46 FIXED 3%		1,175,358	1,238,960	1,024,392
FED HM LN PC POOL ZM5821 FR 03/48 FIXED 3.5%		899,674	952,044	811,345
FED HM LN PC POOL ZM6153 FR 04/48 FIXED 4%		323,797	312,018	301,462
FED HM LN PC POOL ZM7688 FR 08/48 FIXED 4%		537,347	571,656	500,940
FED HM LN PC POOL ZN2025 FR 12/48 FIXED 4.5%		420,138	452,708	402,552
FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5%		712,511	768,408	682,129
FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3%		98,572	102,655	93,161
FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3%		51,585	53,921	48,687
FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5%		284,571	306,506	265,760
FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3%		167,122	181,195	147,402
FED HM LN PC POOL ZT1481 FR 11/48 FIXED 4%		398,969	424,921	371,314
FED HM LN PC POOL ZT2391 FR 03/47 FIXED 3.5		89,618	82,029	81,108
FED REPUBLIC OF BRAZIL SR UNSECURED 01/25 4.25%		849,000	848,258	839,117
FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625%		434,000	440,185	419,932
FED REPUBLIC OF BRAZIL SR UNSECURED 01/32 6.125		1,717,000	1,691,448	1,693,391
FED REPUBLIC OF BRAZIL SR UNSECURED 01/34 8.25%		1,293,000	1,585,442	1,474,264
FED REPUBLIC OF BRAZIL SR UNSECURED 01/37 7.125%		280,000	363,269	292,977
FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5%		1,774,000	1,902,750	1,363,159
FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75%		400,000	414,747	286,440
FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625%		420,000	408,954	348,083
FED REPUBLIC OF BRAZIL SR UNSECURED 03/31 6.25		540,000	538,037	535,597
FED REPUBLIC OF BRAZIL SR UNSECURED 03/34 6.125		1,470,000	1,429,782	1,412,764
FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6%		660,000	683,636	662,769
FED REPUBLIC OF BRAZIL SR UNSECURED 05/29 4.5%		600,000	572,486	563,183
FED REPUBLIC OF BRAZIL SR UNSECURED 05/54 7.125		1,795,000	1,790,035	1,734,451
FED REPUBLIC OF BRAZIL SR UNSECURED 06/25 2.875		1,577,000	1,565,852	1,529,587
FED REPUBLIC OF BRAZIL SR UNSECURED 06/30 3.875%		4,210,000	4,262,741	3,715,094
FED REPUBLIC OF BRAZIL SR UNSECURED 10/33 6%		1,330,000	1,316,028	1,278,137
FEDERAL FARM CREDIT BANK BONDS 01/30 2.98%		7,425,000	7,315,907	6,881,152
FEDERAL FARM CREDIT BANK BONDS 01/36 1.84%		720,000	551,701	524,762
FEDERAL FARM CREDIT BANK BONDS 02/36 2.1%		1,975,000	1,542,117	1,484,617
FEDERAL FARM CREDIT BANK BONDS 03/26 VAR		3,877,000	3,877,000	3,878,656
FEDERAL FARM CREDIT BANK BONDS 03/32 2.38%		9,000,000	8,903,397	7,699,035
FEDERAL FARM CREDIT BANK BONDS 03/33 4%		17,400,000	16,703,583	16,566,509
FEDERAL FARM CREDIT BANK BONDS 03/34 2.85%		3,430,000	3,422,470	2,944,169
FEDERAL FARM CREDIT BANK BONDS 03/37 3.08%		2,860,000	2,867,802	2,389,566
FEDERAL FARM CREDIT BANK BONDS 03/46 3.48%		10,000,000	10,065,993	7,860,593
FEDERAL FARM CREDIT BANK BONDS 04/32 2.9%		4,140,000	4,120,635	3,692,673
FEDERAL FARM CREDIT BANK BONDS 04/36 2.5%		1,071,000	857,898	838,578

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FEDERAL FARM CREDIT BANK BONDS 05/32 3.3%		2,050,000	2,042,107	1,877,513
FEDERAL FARM CREDIT BANK BONDS 05/36 2.49%		1,200,000	972,034	936,903
FEDERAL FARM CREDIT BANK BONDS 05/36 3.04%		8,770,000	8,138,125	7,370,211
FEDERAL FARM CREDIT BANK BONDS 06/26 VAR		2,916,000	2,916,000	2,915,908
FEDERAL FARM CREDIT BANK BONDS 07/33 4.25%		10,000,000	10,004,432	9,692,717
FEDERAL FARM CREDIT BANK BONDS 08/29 2.25%		17,130,000	15,458,892	15,265,482
FEDERAL FARM CREDIT BANK BONDS 08/36 1.84%		15,000,000	14,999,446	10,891,191
FEDERAL FARM CREDIT BANK BONDS 08/37 3.86%		6,990,000	6,996,675	6,340,634
FEDERAL FARM CREDIT BANK BONDS 09/32 3.5%		845,000	825,125	777,655
FEDERAL FARM CREDIT BANK BONDS 09/32 3.875%		410,000	392,082	387,531
FEDERAL FARM CREDIT BANK BONDS 09/35 1.68%		11,410,000	8,345,973	8,207,134
FEDERAL FARM CREDIT BANK BONDS 10/29 2.17%		6,945,000	6,252,623	6,150,165
FEDERAL FARM CREDIT BANK BONDS 10/35 3.25%		5,595,000	5,554,921	4,840,223
FEDERAL FARM CREDIT BANK BONDS 12/35 3.77%		4,200,000	4,201,845	3,817,046
FEDERAL FARM CREDIT BANK BONDS 12/38 3.7%		2,370,000	2,429,785	2,094,594
FEDERAL HOME LOAN BANK BONDS 01/36 1.85%		8,220,000	6,284,525	5,913,656
FEDERAL HOME LOAN BANK BONDS 02/36 1.87%		1,080,000	827,836	778,100
FEDERAL HOME LOAN BANK BONDS 03/26 VARIABLE		2,480,000	2,480,000	2,336,598
FEDERAL HOME LOAN BANK BONDS 05/31 1.6%		3,460,000	3,060,778	2,826,851
FEDERAL HOME LOAN BANK BONDS 05/33 3.56%		3,915,000	3,906,799	3,616,030
FEDERAL HOME LOAN BANK BONDS 06/28 4%		1,860,000	1,855,960	1,808,026
FEDERAL HOME LOAN BANK BONDS 06/30 3.5%		8,740,000	8,809,541	8,293,403
FEDERAL HOME LOAN BANK BONDS 06/31 1.65%		3,460,000	3,066,164	2,831,154
FEDERAL HOME LOAN BANK BONDS 10/24 VAR		5,200,000	5,200,000	5,200,000
FEDERAL HOME LOAN BANK BONDS 12/32 4.75%		4,170,000	4,346,268	4,203,417
FERMACA ENTERPRISES S RL SR SECURED 144A 03/38 6.375%		481,410	522,536	470,990
FERRELLGAS LP/FERRELLGAS SR UNSECURED 144A 04/26 5.375		5,000	4,954	4,891
FERRELLGAS LP/FERRELLGAS SR UNSECURED 144A 04/29 5.875		3,000	2,937	2,760
FERTITTA ENTERTAINMENT COMPANY GUAR 144A 01/30 6.75%		5,214,000	4,627,765	4,578,708
FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625%		778,000	673,220	708,494
FERTITTA ENTERTAINMENT, LLC 2022 TERM LOAN B due 01/27/29		912,557	906,452	913,132
FHLMC MULTIFAMILY STRUCTURED P FHMS K 152 A2		120,000	114,479	111,570
FHLMC MULTIFAMILY STRUCTURED P FHMS K 153 A2		1,301,000	1,243,444	1,213,288
FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 X1		13,795,610	369,920	383,707
FHLMC MULTIFAMILY STRUCTURED P FHMS K 155 X1		8,988,823	192,173	198,313
FHLMC MULTIFAMILY STRUCTURED P FHMS K 157 X1		10,299,242	220,797	226,230
FHLMC MULTIFAMILY STRUCTURED P FHMS K 160 A2		2,500,000	2,291,998	2,440,392
FHLMC MULTIFAMILY STRUCTURED P FHMS K 161 A2		1,475,000	1,447,877	1,482,730
FHLMC MULTIFAMILY STRUCTURED P FHMS K068 X1		7,717,587	2,491,340	89,612
FHLMC MULTIFAMILY STRUCTURED P FHMS K072 X1		5,836,821	1,644,695	63,707
FHLMC MULTIFAMILY STRUCTURED P FHMS K091 X1		2,782,907	48,250	64,497
FHLMC MULTIFAMILY STRUCTURED P FHMS K093 X1		1,915,091	57,313	70,986
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1		1,973,585	60,445	71,516
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 XAM		4,950,000	198,951	249,947
FHLMC MULTIFAMILY STRUCTURED P FHMS K095 XAM		800,000	34,513	43,070
FHLMC MULTIFAMILY STRUCTURED P FHMS K106 X1		3,296,588	186,131	199,701
FHLMC MULTIFAMILY STRUCTURED P FHMS K110 X1		1,585,491	111,002	120,192
FHLMC MULTIFAMILY STRUCTURED P FHMS K115 X1		1,488,046	86,268	93,876
FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1		1,088,407	66,117	72,275
FHLMC MULTIFAMILY STRUCTURED P FHMS K121 X1		2,257,465	100,680	111,649
FHLMC MULTIFAMILY STRUCTURED P FHMS K128 X1		9,008,509	236,049	243,432
FHLMC MULTIFAMILY STRUCTURED P FHMS K136 X1		24,084,950	496,436	507,735
FHLMC MULTIFAMILY STRUCTURED P FHMS K142 A2		500,000	470,386	424,023
FHLMC MULTIFAMILY STRUCTURED P FHMS K144 A2		830,000	770,403	704,965
FHLMC MULTIFAMILY STRUCTURED P FHMS K145 A2		1,205,000	1,119,713	1,031,858
FHLMC MULTIFAMILY STRUCTURED P FHMS K146 A2		530,000	473,246	465,109
FHLMC MULTIFAMILY STRUCTURED P FHMS K149 X1		11,267,246	199,008	234,094
FHLMC MULTIFAMILY STRUCTURED P FHMS K510 A2		1,150,000	1,146,612	1,157,262
FHLMC MULTIFAMILY STRUCTURED P FHMS K729 X3		26,999,769	793,345	186,015
FHLMC MULTIFAMILY STRUCTURED P FHMS K733 X3		20,326,389	567,925	542,454
FHLMC MULTIFAMILY STRUCTURED P FHMS KC02 A2		1,302,105	1,295,760	1,275,625
FHLMC MULTIFAMILY STRUCTURED P FHMS KG06 X1		4,693,085	138,471	142,799
FHLMC MULTIFAMILY STRUCTURED P FHMS KL06 XFX		1,420,000	68,828	69,619

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FIBER BIDCO SPA SR SECURED REGS 06/31 6.125		200,000	215,530	212,207
FIDELITY GRAND HARBOUR CLO FICLO 2023 2X D REGS		100,000	108,625	110,056
FIESTA PURCHASER INC 2024 TERM LOAN B due 02/12/31		475,000	472,870	477,917
FIESTA PURCHASER INC SR SECURED 144A 03/31 7.875		1,060,000	1,064,406	1,095,284
FIFTH THIRD BANCORP JR SUBORDINA 12/49 VARIABLE		930,000	930,000	916,763
FIFTH THIRD BANCORP SR UNSECURED 01/25 2.375%		830,000	828,250	813,838
FIFTH THIRD BANCORP SR UNSECURED 04/33 VARIABLE		2,841,000	2,439,099	2,588,151
FIN DEPT GOVT SHARJAH SR UNSECURED 144A 07/50 4%		500,000	504,443	325,000
FIN DEPT GOVT SHARJAH SR UNSECURED 144A 11/32 6.5%		330,000	330,481	341,431
FINNAIR OYJ SR UNSECURED REGS 05/29 4.75		100,000	108,305	105,469
FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN due 03/30/28		750,000	745,599	721,875
FIRST BRANDS GROUP, LLC 2022 INCREMENTAL TERM LOAN due 03/30/27		673,421	669,986	668,162
FIRST CITIZENS BANK/TRST SR UNSECURED 09/25 VARIABLE		1,525,000	1,525,000	1,508,186
FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF10 A1		750,665	742,054	730,237
FIRST FRANKLIN MTG LOAN ASSET FFML 2006 FF15 A5		423,891	419,806	414,730
FIRST HELP FINANCIAL LLC FHF 2023 2A D 144A		1,190,000	1,189,644	1,251,961
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875%		470,000	480,434	459,169
FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375		315,000	315,000	329,136
FIRST STUDENT BIDCO INC TERM LOAN B due 07/21/28		1,243,552	1,240,117	1,243,241
FIRST STUDENT BIDCO INC TERM LOAN C due 07/21/28		378,210	377,125	378,116
FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625%		1,970,000	1,950,831	1,865,792
FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625%		445,000	451,008	418,158
FIRSTENERGY CORP SR UNSECURED 03/50 3.4%		1,905,000	1,287,729	1,274,264
FIRSTENERGY CORP SR UNSECURED 07/27 4.15%		3,034,000	2,946,282	2,911,271
FIRSTENERGY CORP SR UNSECURED 07/47 5.1%		102,000	105,082	87,775
FIRSTENERGY CORP SR UNSECURED 09/30 2.25		3,000	2,559	2,511
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 01/25 4.35%		161,000	160,658	159,494
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 04/49 4.55%		1,538,000	1,352,128	1,271,125
FIRSTKEY HOMES 2020 SFR1 TRUST FKH 2020 SFR1 E 144A		2,000,000	1,843,942	1,920,216
FISERV INC SR UNSECURED 03/27 5.15		500,000	499,559	500,257
FISERV INC SR UNSECURED 07/49 4.4%		900,000	1,129,604	730,391
FIVE 2023 V1 F1VE 2023 V1 C		538,000	527,830	524,065
FLAGSHIP CREDIT AUTO TRUST FCAT 2024 1 A2 144A		1,000,000	998,651	999,156
FLAGSTAR MORTGAGE TRUST FSMT 2021 13IN A6 144A		473,634	407,736	405,684
FLATIRON CLO LTD FLAT 2019 1A DR 144A		250,000	250,000	250,354
FLATIRON CLO LTD FLAT 2021 1A B 144A		875,000	846,424	876,327
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/30 2.55%		1,000,000	998,510	866,431
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/32 2.45%		1,000,000	882,083	833,084
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95%		1,087,000	1,293,517	854,095
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/25 2.85		4,860,000	4,776,117	4,764,564
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 05/28 4.4%		1,221,000	1,220,364	1,199,225
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/54 5.6		455,000	454,006	459,624
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875%		1,383,000	886,302	878,350
FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/34 FIXED 5.526%		1,000,000	995,082	1,006,097
FLUID FLOW PRODUCTS INC SECOND LIEN TERM LOAN due 03/30/29		653,910	652,929	632,658
FLUTTER FINANCING B.V. TERM LOAN B due 11/25/30		1,283,550	1,281,756	1,282,754
FLUTTER TREASURY DAC SR SECURED REGS 04/29 5		100,000	106,365	108,722
FLUVIUS SYSTEM OP COMPANY GUAR REGS 03/31 3.875%		500,000	531,072	542,359
FLY FUNDING II SARL 2019 TERM LOAN B due 08/11/25		615,427	578,978	596,853
FLYNN RESTAURANT GROUP LP FIRST LIEN due 06/27/25		969,981	969,138	969,375
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/30 5.875%		185,000	174,329	180,722
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/31 4.375%		206,000	205,507	184,108
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 09/27 4.5%		190,000	185,490	181,555
FMG RESOURCES AUG 2006 SR UNSECURED 144A 04/32 6.125%		103,000	98,483	101,835
FNMA POOL 190307 FN 06/30 FIXED 8.0%		519	545	536
FNMA POOL 190317 FN 08/31 FIXED 8.0%		905	946	940
FNMA POOL 250508 FN 01/26 FIXED 6%		334	333	339
FNMA POOL 251237 FN 10/27 FIXED 8%		1,661	1,690	1,671
FNMA POOL 251971 FN 09/28 FIXED 7.5%		3,761	3,772	3,790
FNMA POOL 252568 FN 06/29 FIXED 7.5%		459	468	462
FNMA POOL 252925 FN 12/29 FIXED 7.5%		1,250	1,290	1,281
FNMA POOL 253113 FN 03/30 FIXED 7.5%		6,309	6,487	6,417
FNMA POOL 253184 FN 04/30 FIXED 8%		1,117	1,152	1,150

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL 253356 FN 07/30 FIXED 8%		635	649	654
FNMA POOL 253553 FN 10/30 FIXED 8%		12,580	12,597	12,651
FNMA POOL 253607 FN 11/30 FIXED 7.5%		669	671	667
FNMA POOL 253643 FN 02/31 FIXED 7.5%		567	589	581
FNMA POOL 253644 FN 02/31 FIXED 8%		946	969	979
FNMA POOL 253813 FN 05/31 FIXED 8%		398	408	398
FNMA POOL 253891 FN 07/31 FIXED 7.5%		877	913	887
FNMA POOL 253974 FN 08/31 FIXED 7%		5,103	5,210	5,099
FNMA POOL 254335 FN 05/32 FIXED 7.5%		5,548	5,751	5,604
FNMA POOL 254360 FN 05/32 FIXED 7%		4,660	4,709	4,635
FNMA POOL 254383 FN 06/32 FIXED 7.5%		3,709	3,845	3,828
FNMA POOL 254416 FN 07/32 FIXED 7.5%		478	490	487
FNMA POOL 254446 FN 08/32 FIXED 7.5%		3,426	3,537	3,498
FNMA POOL 254548 FN 12/32 FIXED 5.5%		33,780	33,591	34,279
FNMA POOL 255269 FN 07/34 FIXED 5.5%		5,934	5,836	5,956
FNMA POOL 256715 FN 05/27 FIXED 6%		4,247	4,232	4,259
FNMA POOL 256851 FN 08/37 FIXED 7%		149,256	154,811	155,366
FNMA POOL 310048 FN 02/38 FIXED 6.5%		104,519	112,436	107,902
FNMA POOL 323868 FN 08/29 FIXED 7.5%		532	534	532
FNMA POOL 357822 FN 05/35 FIXED 5.5%		22,271	21,785	22,352
FNMA POOL 418497 FN 03/28 FIXED 6%		656	653	663
FNMA POOL 519876 FN 02/30 FIXED 7.5%		286	292	285
FNMA POOL 526353 FN 03/30 FIXED 7.5%		147	159	147
FNMA POOL 532907 FN 04/30 FIXED 7.5%		2,179	2,228	2,165
FNMA POOL 535023 FN 12/29 FIXED 8.0%		453	464	463
FNMA POOL 535039 FN 12/29 FIXED 8.0%		579	592	595
FNMA POOL 535095 FN 01/30 FIXED 8.0%		3,971	4,116	4,139
FNMA POOL 535425 FN 08/30 FIXED 7.5%		6	7	6
FNMA POOL 535440 FN 08/30 FIXED 8.5%		990	1,041	1,028
FNMA POOL 535481 FN 09/30 FIXED 8.0%		189	204	194
FNMA POOL 535488 FN 09/30 FIXED 8.5%		1,535	1,622	1,575
FNMA POOL 535533 FN 10/30 FIXED 8.0%		3,630	3,787	3,764
FNMA POOL 535597 FN 10/30 FIXED 8.0%		447	458	456
FNMA POOL 535608 FN 04/30 FIXED 9.5%		1,183	1,255	1,184
FNMA POOL 535667 FN 01/31 FIXED 8.0%		299	307	306
FNMA POOL 535714 FN 01/31 FIXED 7.5%		898	929	912
FNMA POOL 535751 FN 12/30 FIXED 7.5%		72	78	73
FNMA POOL 535903 FN 03/31 FIXED 7.5%		1,789	1,858	1,815
FNMA POOL 535996 FN 06/31 FIXED 7.5%		342	350	352
FNMA POOL 536142 FN 04/30 FIXED 7.5%		4,993	5,115	4,965
FNMA POOL 536495 FN 04/30 FIXED 8.5%		7,481	7,715	7,433
FNMA POOL 536597 FN 04/30 FIXED 7.5%		3,482	3,561	3,461
FNMA POOL 536909 FN 04/30 FIXED 7.5%		59	63	58
FNMA POOL 538886 FN 07/30 FIXED 7.5%		254	259	255
FNMA POOL 543845 FN 07/30 FIXED 8%		829	851	851
FNMA POOL 544397 FN 08/30 FIXED 8.5%		4,776	4,929	4,747
FNMA POOL 545138 FN 08/31 FIXED 7.5%		772	790	777
FNMA POOL 545240 FN 09/31 FIXED 8.0%		300	308	310
FNMA POOL 545481 FN 11/31 FIXED 7.5%		22,196	23,118	22,543
FNMA POOL 545562 FN 03/32 FIXED 7.5%		1,632	1,703	1,656
FNMA POOL 545604 FN 09/31 FIXED 8.0%		630	647	649
FNMA POOL 545609 FN 03/32 FIXED 7.5%		1,462	1,525	1,492
FNMA POOL 545612 FN 04/32 FIXED 8.0%		324	334	340
FNMA POOL 545613 FN 03/32 FIXED 7.5%		13,289	13,889	13,499
FNMA POOL 548965 FN 07/30 FIXED 8.5%		138	152	138
FNMA POOL 551217 FN 09/30 FIXED 8%		133	144	133
FNMA POOL 554471 FN 10/30 FIXED 7.5%		1,500	1,553	1,498
FNMA POOL 555531 FN 06/33 FIXED 5.5%		242,099	250,716	242,702
FNMA POOL 556519 FN 10/30 FIXED 8%		4	5	4
FNMA POOL 561775 FN 01/31 FIXED 8%		1,867	1,924	1,905
FNMA POOL 561790 FN 11/30 FIXED 7.5%		883	903	882
FNMA POOL 562653 FN 01/31 FIXED 7.5%		66	72	66
FNMA POOL 562827 FN 03/31 FIXED 7.5%		15,799	15,832	15,761

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL 568335 FN 01/31 FIXED 7.5%		7,440	7,649	7,423
FNMA POOL 568516 FN 01/31 FIXED 8.5%		14,138	14,613	14,048
FNMA POOL 568551 FN 02/31 FIXED 7.5%		119	128	118
FNMA POOL 568656 FN 03/31 FIXED 7.5%		839	863	838
FNMA POOL 570320 FN 02/31 FIXED 7.5%		242	261	242
FNMA POOL 570543 FN 01/31 FIXED 8.5%		83,847	87,040	85,449
FNMA POOL 571054 FN 02/31 FIXED 7.5%		1,581	1,621	1,571
FNMA POOL 582122 FN 06/31 FIXED 7.5%		2,762	2,835	2,744
FNMA POOL 583354 FN 05/31 FIXED 7.5%		163	176	162
FNMA POOL 600187 FN 07/31 FIXED 7%		25,541	26,054	25,844
FNMA POOL 600950 FN 08/31 FIXED 8%		8,597	8,856	8,605
FNMA POOL 602073 FN 09/31 FIXED 7.5%		8,590	8,834	8,554
FNMA POOL 609492 FN 10/31 FIXED 7.5%		4,521	4,648	4,539
FNMA POOL 628075 FN 02/32 FIXED 7.5%		42,056	43,776	41,672
FNMA POOL 635926 FN 03/32 FIXED 7.5%		1,235	1,269	1,227
FNMA POOL 636878 FN 04/32 FIXED 7.5%		9,262	9,518	9,231
FNMA POOL 650136 FN 07/32 FIXED 7.5%		1,852	1,907	1,847
FNMA POOL 660126 FN 09/32 FIXED 7.5%		14,236	14,665	14,277
FNMA POOL 725206 FN 02/34 FIXED 5.5%		121,633	121,634	121,332
FNMA POOL 725594 FN 07/34 FIXED 5.5%		30,290	30,431	30,400
FNMA POOL 725692 FN 10/33 FLT		135,827	134,385	139,189
FNMA POOL 725946 FN 11/34 FIXED 5.5%		59,869	59,549	60,087
FNMA POOL 735989 FN 02/35 FIXED 5.5%		136,625	136,398	136,327
FNMA POOL 745339 FN 03/36 FIXED 5.5%		40,225	40,922	40,373
FNMA POOL 745341 FN 09/35 FIXED 7.5%		74,197	78,054	76,134
FNMA POOL 745603 FN 05/35 FLT		249,106	246,204	254,473
FNMA POOL 769523 FN 02/34 FLT		20,268	20,154	20,355
FNMA POOL 775695 FN 05/34 FIXED 5.5%		14,699	14,745	14,752
FNMA POOL 782671 FN 06/34 FIXED 5.5		0	0	0
FNMA POOL 783629 FN 07/35 FLT		26,220	26,077	26,696
FNMA POOL 795297 FN 07/44 FLT		19,868	19,719	19,797
FNMA POOL 795548 FN 10/34 FLT		2,471	2,499	2,493
FNMA POOL 806506 FN 10/44 FLT		1,235	1,225	1,230
FNMA POOL 806642 FN 12/34 FLT		5,701	5,701	5,761
FNMA POOL 814579 FN 04/35 FIXED 5.5%		24,597	24,325	24,518
FNMA POOL 825405 FN 08/35 FLT		81,865	81,874	83,383
FNMA POOL 826146 FN 07/35 FLT		45,114	45,946	45,490
FNMA POOL 831232 FN 01/36 FIXED 5.5%		61,479	66,669	61,703
FNMA POOL 831834 FN 09/36 FIXED 6%		48,368	51,830	49,451
FNMA POOL 843997 FN 11/35 FLT		22,564	22,935	22,778
FNMA POOL 849299 FN 01/36 FIXED 5.5%		154,794	168,515	155,358
FNMA POOL 886574 FN 08/36 FLT		53,233	58,479	55,016
FNMA POOL 888275 FN 01/35 FIXED 5.5%		2,676	2,656	2,685
FNMA POOL 888509 FN 06/33 FLT		5,880	5,867	5,976
FNMA POOL 888635 FN 09/36 FIXED 5.5%		38,200	37,435	38,340
FNMA POOL 888832 FN 11/37 FIXED 6.5%		327,113	359,967	340,876
FNMA POOL 889466 FN 05/38 FIXED 6.0%		39,533	43,286	40,428
FNMA POOL 889529 FN 03/38 FIXED 6.0%		26,276	28,710	26,871
FNMA POOL 889983 FN 10/38 FIXED 6.0%		25,304	27,500	25,877
FNMA POOL 890466 FN 12/39 FIXED 6.0%		323,576	353,726	330,900
FNMA POOL 890604 FN 10/44 FIXED 4.5%		2,017,805	2,192,953	1,950,029
FNMA POOL 890827 FN 12/37 FIXED 3.5%		69,620	74,836	64,915
FNMA POOL 890843 FN 09/47 FIXED 3.0%		1,156,856	1,138,417	1,011,205
FNMA POOL 909196 FN 06/38 FIXED 5%		145,185	139,884	143,565
FNMA POOL 911576 FN 04/37 FIXED 5.5		0	0	0
FNMA POOL 914854 FN 04/37 FLT		8,523	8,707	8,514
FNMA POOL 918619 FN 06/37 FIXED 5.5		0	0	0
FNMA POOL 920409 FN 06/36 FIXED 5%		172,994	187,479	170,641
FNMA POOL 929587 FN 06/38 FIXED 5%		26,905	25,715	26,604
FNMA POOL 953106 FN 05/38 FIXED 5%		82,796	79,920	81,872
FNMA POOL 962589 FN 04/38 FIXED 5.5%		49,239	53,615	49,419
FNMA POOL 975109 FN 05/38 FIXED 5%		102,284	97,823	101,143
FNMA POOL 977032 FN 05/38 FIXED 5%		42,890	41,315	42,430

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL 981517 FN 07/38 FIXED 5.5%		0	0	0
FNMA POOL 987815 FN 09/38 FIXED 5.5%		0	0	0
FNMA POOL 990906 FN 10/35 FIXED 5.5%		354,112	354,326	355,408
FNMA POOL 995072 FN 08/38 FIXED 5.5%		61,673	66,358	61,899
FNMA POOL 995112 FN 07/36 FIXED 5.5%		585,337	633,236	587,477
FNMA POOL AA4221 FN 04/39 FIXED 4.5%		3,669	3,693	3,533
FNMA POOL AA4666 FN 05/39 FIXED 4.5%		3,881	3,905	3,770
FNMA POOL AA5357 FN 04/39 FIXED 4.5%		78,894	79,396	76,635
FNMA POOL AA6923 FN 07/24 FIXED 4.5%		42	44	42
FNMA POOL AB0687 FN 01/36 FIXED 4%		124,807	131,261	118,575
FNMA POOL AB1226 FN 07/40 FIXED 4.5%		31,513	33,662	30,610
FNMA POOL AB1343 FN 08/40 FIXED 4.5%		15,050	16,317	14,619
FNMA POOL AB3193 FN 06/41 FIXED 4.5%		49,260	51,582	47,849
FNMA POOL AB5179 FN 05/42 FIXED 3.5%		310,005	307,717	284,605
FNMA POOL AB6929 FN 11/42 FIXED 3.5%		387,245	386,835	352,543
FNMA POOL AB7965 FN 02/43 FIXED 3.5%		284,006	281,645	258,459
FNMA POOL AB9177 FN 04/43 FIXED 3.5%		135,343	137,150	123,043
FNMA POOL AB9352 FN 05/43 FIXED 3%		40,297	38,740	35,538
FNMA POOL AB9462 FN 05/43 FIXED 3%		161,991	162,667	142,862
FNMA POOL AB9564 FN 06/43 FIXED 3%		17,184	17,256	15,165
FNMA POOL AB9597 FN 06/43 FIXED 4%		39,329	40,434	36,987
FNMA POOL AB9662 FN 06/43 FIXED 3%		181,482	182,254	160,051
FNMA POOL AB9863 FN 07/43 FIXED 3%		241,317	245,733	212,586
FNMA POOL AB9864 FN 07/43 FIXED 3.5%		195,284	198,725	177,597
FNMA POOL AC1487 FN 08/39 FIXED 4%		1,636	1,721	1,545
FNMA POOL AC2861 FN 08/39 FIXED 4.5%		7,343	7,379	7,133
FNMA POOL AD0130 FN 08/39 FIXED 6.5%		90,252	96,929	92,877
FNMA POOL AD0217 FN 08/37 FIXED 6.0%		915,330	954,786	929,995
FNMA POOL AD0494 FN 08/37 FIXED 5.5%		99,159	104,463	99,219
FNMA POOL AD0586 FN 12/39 FIXED 4.5%		108,941	109,685	105,822
FNMA POOL AD0636 FN 08/37 FIXED 6.0%		965,501	1,041,577	981,762
FNMA POOL AD0650 FN 09/39 FIXED 5.5%		78,227	83,756	78,515
FNMA POOL AD6391 FN 05/25 FIXED 4.5%		7,953	8,000	7,911
FNMA POOL AD8036 FN 08/40 FIXED 4.5%		195,625	209,029	190,022
FNMA POOL AE0028 FN 10/39 FIXED 6.0%		45,702	48,791	46,737
FNMA POOL AE0212 FN 12/27 FIXED 5.5%		9,484	9,782	9,479
FNMA POOL AE0758 FN 02/39 FIXED 7.0%		138,833	156,856	146,078
FNMA POOL AE0823 FN 09/40 FIXED 6.0%		32,666	35,550	33,406
FNMA POOL AH7010 FN 03/41 FIXED 4.5%		53,043	55,340	51,524
FNMA POOL AH9100 FN 03/41 FIXED 4.5%		5,853	6,088	5,685
FNMA POOL AI1630 FN 05/41 FIXED 4.5%		19,945	21,443	19,183
FNMA POOL AI4283 FN 06/41 FIXED 4.5%		119,167	124,065	115,752
FNMA POOL AI4815 FN 06/41 FIXED 4.5%		32,399	33,853	31,470
FNMA POOL AI7234 FN 07/36 FIXED 4.5%		29,420	30,845	28,149
FNMA POOL AI8448 FN 08/41 FIXED 4.5%		40,944	44,269	39,771
FNMA POOL AJ3757 FN 11/26 FIXED 3%		22,198	22,459	21,627
FNMA POOL AL0013 FN 04/40 FIXED 6.0%		95,713	103,259	97,881
FNMA POOL AL1319 FN 10/41 FIXED 4.5%		80,733	84,786	78,437
FNMA POOL AL1469 FN 02/39 FIXED 7.0%		164,276	185,884	173,873
FNMA POOL AL1470 FN 04/37 FIXED 7.0%		67,216	70,173	71,293
FNMA POOL AL1472 FN 05/39 FIXED 4.5%		57,590	62,234	55,943
FNMA POOL AL1547 FN 11/41 FIXED 4.5%		152,901	160,083	148,524
FNMA POOL AL1704 FN 05/40 FIXED 6.5%		83,932	93,049	86,396
FNMA POOL AL1938 FN 12/26 FIXED 4.0%		20,301	20,709	20,028
FNMA POOL AL2482 FN 09/42 FIXED 4.5%		116,483	125,581	113,150
FNMA POOL AL2683 FN 09/26 FIXED 4.0%		31,886	32,508	31,450
FNMA POOL AL3000 FN 12/42 FIXED 3.5%		440,173	450,794	400,589
FNMA POOL AL3026 FN 12/42 FIXED 3.5%		28,560	29,100	26,010
FNMA POOL AL3223 FN 09/41 FIXED 5.5%		54,895	60,492	55,096
FNMA POOL AL3365 FN 05/41 FIXED 6.0%		153,280	165,737	156,750
FNMA POOL AL3598 FN 07/39 FIXED 6.0%		1,647,578	1,792,856	1,680,747
FNMA POOL AL4141 FN 04/40 FIXED 6.0%		135,821	147,891	138,896
FNMA POOL AL4142 FN 06/41 FIXED 6.0%		42,132	45,836	43,086

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL AL4324 FN 05/40 FIXED 6.5%		683,227	749,054	707,039
FNMA POOL AL4707 FN 05/32 FIXED 4.5%		826,065	870,049	810,612
FNMA POOL AL4741 FN 01/44 FIXED 4.5%		145,554	157,081	140,127
FNMA POOL AL4998 FN 06/51 FIXED 5.0%		469,616	509,450	478,928
FNMA POOL AL5083 FN 02/29 FIXED 4.0%		104,180	108,047	102,977
FNMA POOL AL5097 FN 09/43 FIXED 4.5%		319,200	338,388	308,490
FNMA POOL AL5231 FN 09/42 FIXED 4.5%		146,989	158,254	142,782
FNMA POOL AL5853 FN 05/44 FIXED 5.0%		162,017	177,311	162,348
FNMA POOL AL6161 FN 12/29 FIXED 3.5%		385,538	398,326	373,268
FNMA POOL AL6307 FN 02/45 FIXED 4.5%		54,265	57,587	52,443
FNMA POOL AL6404 FN 01/45 FIXED 4.5%		142,402	155,423	137,620
FNMA POOL AL6583 FN 03/30 FIXED 3.0%		75,424	76,890	72,091
FNMA POOL AL6584 FN 04/30 FIXED 3.0%		62,336	63,517	59,565
FNMA POOL AL6619 FN 04/45 FIXED 4.5%		2,691,527	2,979,273	2,607,463
FNMA POOL AL6622 FN 01/43 FIXED 4.5%		3,080,387	3,329,225	2,992,233
FNMA POOL AL6761 FN 05/30 FIXED 3.0%		33,371	34,102	31,887
FNMA POOL AL7072 FN 05/45 FIXED 4.5%		331,941	367,012	321,178
FNMA POOL AL7139 FN 07/30 FIXED 3.0%		52,231	53,355	49,763
FNMA POOL AL7147 FN 02/45 FIXED 4.5%		204,448	221,711	197,470
FNMA POOL AL7225 FN 08/30 FIXED 3.0%		90,378	92,453	86,108
FNMA POOL AL7226 FN 08/30 FIXED 3.0%		29,787	30,611	28,403
FNMA POOL AL7227 FN 08/30 FIXED 3.0%		73,200	74,860	69,800
FNMA POOL AL7384 FN 09/45 FIXED 4.5%		1,087,114	1,183,645	1,052,618
FNMA POOL AL7531 FN 09/28 FIXED 3.0%		55,113	56,097	53,477
FNMA POOL AL7660 FN 11/45 FIXED 4.5%		169,376	186,017	164,354
FNMA POOL AL7661 FN 10/45 FIXED 4.5%		97,118	106,444	93,952
FNMA POOL AL7747 FN 11/45 FIXED 4.5%		22,826	24,711	22,059
FNMA POOL AL7899 FN 01/46 FLT		460,954	472,135	472,394
FNMA POOL AL8014 FN 09/26 FIXED 5.0%		192	193	191
FNMA POOL AL8182 FN 02/46 FLT		692,335	713,228	709,169
FNMA POOL AL8556 FN 08/44 FIXED 4.5%		1,245,383	1,336,569	1,209,754
FNMA POOL AL8815 FN 05/45 FLT		961,272	996,843	982,883
FNMA POOL AL8964 FN 06/45 FIXED 4.5%		329,367	348,374	318,308
FNMA POOL AL9011 FN 09/46 FLT		152,412	156,074	157,033
FNMA POOL AL9111 FN 08/46 FIXED 4.5%		484,776	515,298	468,500
FNMA POOL AL9128 FN 02/46 FIXED 4.5%		1,255,019	1,368,003	1,214,842
FNMA POOL AL9254 FN 10/46 FIXED 4.5%		69,722	72,626	67,359
FNMA POOL AL9407 FN 09/42 FIXED 4.5%		623,627	677,792	599,630
FNMA POOL AL9631 FN 12/46 FIXED 3.0%		626,281	625,426	547,304
FNMA POOL AL9749 FN 05/45 FIXED 4.5%		1,589,807	1,701,218	1,536,401
FNMA POOL AL9781 FN 02/46 FIXED 4.5%		2,025,451	2,170,847	1,960,500
FNMA POOL AM8674 FN 04/25 FIXED 2.81%		260,000	259,043	254,129
FNMA POOL AO0186 FN 04/42 FIXED 4.5%		64,235	68,121	62,130
FNMA POOL AO1214 FN 04/42 FIXED 3.5%		256,666	263,880	235,974
FNMA POOL AO2114 FN 05/42 FIXED 4%		37,063	39,299	34,856
FNMA POOL AO2310 FN 12/42 FIXED 3%		24,140	23,497	21,381
FNMA POOL AO2961 FN 05/42 FIXED 4%		135,426	143,723	127,636
FNMA POOL AO4170 FN 06/42 FIXED 4%		26,390	28,335	24,772
FNMA POOL AO6086 FN 06/42 FIXED 4%		36,013	38,816	33,789
FNMA POOL AO6807 FN 06/42 FIXED 4%		269,703	280,897	254,099
FNMA POOL AO6908 FN 06/42 FIXED 4%		17,863	19,367	16,834
FNMA POOL AO7501 FN 06/42 FIXED 4%		21,144	23,098	19,853
FNMA POOL AO9859 FN 07/42 FIXED 4%		8,109	8,818	7,632
FNMA POOL AP3145 FN 12/42 FIXED 3%		10,839	10,571	9,559
FNMA POOL AP4532 FN 09/42 FIXED 4%		17,363	18,694	16,296
FNMA POOL AP4781 FN 09/42 FIXED 3%		183,766	191,059	162,526
FNMA POOL AP8670 FN 01/43 FIXED 3%		8,640	8,412	7,620
FNMA POOL AP9229 FN 10/42 FIXED 4%		13,265	14,551	12,447
FNMA POOL AQ0100 FN 10/42 FIXED 4%		15,576	16,773	14,669
FNMA POOL AQ0667 FN 11/42 FIXED 3%		13,388	13,013	11,807
FNMA POOL AQ1641 FN 10/42 FIXED 4%		12,898	14,039	12,172
FNMA POOL AQ2101 FN 12/42 FIXED 3%		16,713	16,273	14,797
FNMA POOL AQ2895 FN 12/42 FIXED 3%		41,741	40,623	36,955

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL AQ3599 FN 11/42 FIXED 4%		24,274	26,368	22,805
FNMA POOL AQ4055 FN 04/43 FIXED 3%		86,522	84,035	76,548
FNMA POOL AQ4573 FN 12/42 FIXED 4%		46,300	49,473	43,508
FNMA POOL AQ5137 FN 11/42 FIXED 4%		21,314	22,902	20,051
FNMA POOL AQ5701 FN 01/43 FIXED 3%		24,487	23,871	21,595
FNMA POOL AQ6570 FN 01/43 FIXED 3%		21,621	21,017	19,244
FNMA POOL AQ6744 FN 11/42 FIXED 4%		4,703	5,099	4,436
FNMA POOL AQ7048 FN 12/42 FIXED 4%		24,788	26,325	23,251
FNMA POOL AQ7120 FN 12/42 FIXED 4%		9,921	10,767	9,366
FNMA POOL AQ7146 FN 01/43 FIXED 3%		69,790	67,813	61,812
FNMA POOL AQ7310 FN 01/43 FIXED 3%		48,318	46,928	42,612
FNMA POOL AQ7661 FN 12/42 FIXED 4%		12,587	13,528	11,684
FNMA POOL AQ7988 FN 01/43 FIXED 3%		10,016	9,754	8,871
FNMA POOL AQ8305 FN 12/42 FIXED 4%		8,651	9,419	8,103
FNMA POOL AQ8330 FN 12/42 FIXED 3%		34,162	33,256	30,513
FNMA POOL AQ8656 FN 12/42 FIXED 3%		44,742	43,414	39,627
FNMA POOL AQ9120 FN 12/42 FIXED 3%		19,338	18,839	17,127
FNMA POOL AQ9317 FN 01/43 FIXED 3%		134,649	130,748	119,257
FNMA POOL AQ9691 FN 01/43 FIXED 3%		40,433	39,304	35,658
FNMA POOL AQ9855 FN 01/43 FIXED 3%		11,541	11,237	10,182
FNMA POOL AR1272 FN 01/43 FIXED 3%		8,817	8,591	7,781
FNMA POOL AR1389 FN 01/43 FIXED 3%		26,730	25,981	23,875
FNMA POOL AR1815 FN 01/43 FIXED 3%		23,275	22,674	20,526
FNMA POOL AR2041 FN 01/43 FIXED 3%		24,070	23,441	21,228
FNMA POOL AR2878 FN 01/43 FIXED 3%		20,374	19,832	17,968
FNMA POOL AR3419 FN 01/43 FIXED 3%		12,875	12,523	11,354
FNMA POOL AR3468 FN 01/43 FIXED 3%		6,619	6,436	6,028
FNMA POOL AR3489 FN 01/43 FIXED 3%		15,087	14,652	13,306
FNMA POOL AR3942 FN 03/43 FIXED 3%		15,941	15,493	14,059
FNMA POOL AR4260 FN 02/43 FIXED 3%		26,183	25,555	23,092
FNMA POOL AR5576 FN 02/43 FIXED 3%		45,985	44,733	40,699
FNMA POOL AR6313 FN 04/43 FIXED 3%		36,202	35,170	31,926
FNMA POOL AR7399 FN 06/43 FIXED 3%		33,816	32,735	29,822
FNMA POOL AR9197 FN 03/43 FIXED 3%		110,604	107,881	97,543
FNMA POOL AR9653 FN 04/43 FIXED 3%		59,105	57,417	52,125
FNMA POOL AS0016 FN 07/43 FIXED 3%		160,833	163,803	141,837
FNMA POOL AS0038 FN 07/43 FIXED 3		93,856	90,855	82,771
FNMA POOL AS0080 FN 08/43 FIXED 3.5%		679,799	679,816	618,016
FNMA POOL AS0210 FN 08/43 FIXED 3.5%		551,288	557,975	501,012
FNMA POOL AS0516 FN 09/43 FIXED 3%		586,615	589,754	517,286
FNMA POOL AS0574 FN 09/43 FIXED 5%		86,445	94,714	85,293
FNMA POOL AS0837 FN 10/43 FIXED 5%		12,425	13,079	12,255
FNMA POOL AS1331 FN 12/43 FIXED 4.5%		91,295	96,904	88,228
FNMA POOL AS1333 FN 12/43 FIXED 4.5%		40,026	42,472	38,682
FNMA POOL AS1588 FN 01/44 FIXED 4.5%		92,615	98,325	89,505
FNMA POOL AS1932 FN 03/44 FIXED 4.5%		59,657	63,717	57,728
FNMA POOL AS2638 FN 04/44 FIXED 5%		12,978	13,667	12,698
FNMA POOL AS2821 FN 07/39 FIXED 4%		12,072	12,795	11,393
FNMA POOL AS3220 FN 09/29 FIXED 3%		90,168	91,797	86,436
FNMA POOL AS3355 FN 09/29 FIXED 3%		50,155	51,061	47,998
FNMA POOL AS4271 FN 01/45 FIXED 4.5%		139,490	154,595	135,623
FNMA POOL AS4354 FN 01/45 FIXED 4.5%		353,572	391,084	342,108
FNMA POOL AS4427 FN 02/45 FIXED 4.5%		324,731	358,760	314,258
FNMA POOL AS4431 FN 02/45 FIXED 4.5%		211,543	234,074	205,476
FNMA POOL AS5548 FN 08/30 FIXED 2.5%		38,775	38,983	36,439
FNMA POOL AS5594 FN 08/45 FIXED 3.5%		382,417	393,386	346,585
FNMA POOL AS5614 FN 08/30 FIXED 2.5%		48,371	48,801	45,483
FNMA POOL AS5616 FN 08/30 FIXED 2.5%		78,275	78,976	73,646
FNMA POOL AS5622 FN 08/30 FIXED 3%		61,983	63,411	59,105
FNMA POOL AS5623 FN 08/30 FIXED 3%		69,088	70,626	65,852
FNMA POOL AS5786 FN 09/30 FIXED 2.5%		54,537	54,991	51,250
FNMA POOL AS5872 FN 09/30 FIXED 2.5%		66,579	67,142	62,493
FNMA POOL AS5952 FN 10/45 FIXED 4.5%		131,998	145,364	127,606

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL AS6115 FN 11/30 FIXED 2.5%		57,664	58,391	54,188
FNMA POOL AS6116 FN 11/30 FIXED 2.5%		50,240	50,855	47,103
FNMA POOL AS6141 FN 11/30 FIXED 2.5%		64,955	65,347	60,968
FNMA POOL AS6142 FN 11/30 FIXED 2.5%		49,936	50,100	46,871
FNMA POOL AS6230 FN 11/45 FIXED 4.5%		134,116	146,895	129,653
FNMA POOL AS6233 FN 11/45 FIXED 4.5%		8,521	9,275	8,227
FNMA POOL AS6234 FN 11/45 FIXED 4.5%		130,598	143,428	126,726
FNMA POOL AS6400 FN 12/45 FIXED 4%		78,214	81,983	72,431
FNMA POOL AS6520 FN 01/46 FIXED 3.5%		319,795	333,909	288,956
FNMA POOL AS6541 FN 01/46 FIXED 3.5%		404,043	414,823	366,027
FNMA POOL AS6562 FN 01/46 FIXED 3.5%		80,120	82,144	72,177
FNMA POOL AS6677 FN 02/46 FIXED 4%		63,958	66,427	59,881
FNMA POOL AS6795 FN 03/46 FIXED 4%		219,507	223,283	205,278
FNMA POOL AS7370 FN 06/46 FIXED 3%		35,175	36,057	31,062
FNMA POOL AS7401 FN 06/46 FIXED 4%		189,890	197,792	177,746
FNMA POOL AS7533 FN 07/46 FIXED 3%		481,257	473,641	420,942
FNMA POOL AS7558 FN 07/46 FIXED 4%		138,663	144,720	129,781
FNMA POOL AS7568 FN 07/46 FIXED 4.5%		13,234	13,714	12,777
FNMA POOL AS7601 FN 07/46 FIXED 4%		273,151	277,501	255,712
FNMA POOL AS8144 FN 10/46 FIXED 4%		53,739	56,039	50,252
FNMA POOL AS8157 FN 10/46 FIXED 4.5%		101,512	105,697	97,852
FNMA POOL AS8623 FN 01/47 FIXED 3%		392,848	391,766	343,002
FNMA POOL AS8699 FN 01/47 FIXED 4%		631,578	680,601	590,527
FNMA POOL AS8740 FN 02/37 FIXED 3.5%		74,528	79,208	70,287
FNMA POOL AS8745 FN 02/47 FIXED 3%		1,423,024	1,420,486	1,242,670
FNMA POOL AS8982 FN 03/47 FIXED 4.5%		106,101	111,726	102,097
FNMA POOL AS9454 FN 04/47 FIXED 4%		54,633	56,397	51,104
FNMA POOL AS9786 FN 06/47 FIXED 4%		282,885	289,525	264,492
FNMA POOL AS9928 FN 07/47 FIXED 4.5%		1,032,253	1,073,420	992,884
FNMA POOL AS9994 FN 04/47 FIXED 4.5%		15,891	16,407	15,342
FNMA POOL AT0292 FN 03/43 FIXED 3%		89,511	85,952	79,612
FNMA POOL AT0442 FN 03/43 FIXED 3%		12,529	12,031	11,050
FNMA POOL AT0654 FN 04/43 FIXED 3%		193,835	188,385	170,946
FNMA POOL AT0750 FN 03/43 FIXED 3%		21,588	20,954	19,119
FNMA POOL AT1751 FN 04/43 FIXED 3%		153,547	149,093	135,415
FNMA POOL AT2009 FN 04/43 FIXED 3%		116,952	112,301	103,142
FNMA POOL AT2014 FN 04/43 FIXED 3%		936,438	921,197	825,851
FNMA POOL AT3173 FN 05/43 FIXED 3%		44,274	42,582	39,101
FNMA POOL AT4000 FN 05/43 FIXED 3%		117,078	112,441	103,251
FNMA POOL AT5975 FN 05/43 FIXED 3%		235,979	229,531	208,107
FNMA POOL AT6549 FN 06/43 FIXED 4%		38,423	39,579	36,314
FNMA POOL AT6888 FN 09/43 FIXED 4%		144,379	150,266	136,253
FNMA POOL AT7101 FN 06/43 FIXED 3.5%		295,714	298,245	268,317
FNMA POOL AT7450 FN 05/43 FIXED 3%		28,919	28,075	25,525
FNMA POOL AT7610 FN 06/43 FIXED 3%		56,353	54,660	49,732
FNMA POOL AT8407 FN 06/43 FIXED 3%		37,225	36,008	32,829
FNMA POOL AT9221 FN 07/43 FIXED 3%		312,162	308,223	275,094
FNMA POOL AT9647 FN 07/43 FIXED 3%		23,430	22,691	20,663
FNMA POOL AU0165 FN 07/43 FIXED 4%		351,023	364,134	331,748
FNMA POOL AU2633 FN 09/43 FIXED 4%		169,914	177,043	160,814
FNMA POOL AU3498 FN 09/43 FIXED 4%		304,044	316,641	286,933
FNMA POOL AU6735 FN 10/43 FIXED 3		91,901	88,960	81,051
FNMA POOL AU6743 FN 10/43 FIXED 4%		340,957	360,796	319,945
FNMA POOL AU7309 FN 08/43 FIXED 3.5%		86,283	87,908	78,468
FNMA POOL AU7404 FN 11/43 FIXED 4.5%		1,359	1,449	1,299
FNMA POOL AU9652 FN 10/43 FIXED 3%		79,130	79,777	69,730
FNMA POOL AV2810 FN 06/44 FLT		232,311	239,709	236,219
FNMA POOL AV3726 FN 11/28 FIXED 3%		29,451	29,874	28,177
FNMA POOL AV4197 FN 01/44 FIXED 5%		31,169	32,654	30,622
FNMA POOL AV7116 FN 03/44 FIXED 4.5%		41,114	43,995	39,714
FNMA POOL AV9324 FN 03/29 FIXED 3%		42,725	43,402	40,879
FNMA POOL AW0362 FN 03/29 FIXED 3.5%		113,412	116,667	109,354
FNMA POOL AW0758 FN 03/44 FIXED 4.5%		67,973	73,395	65,064

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL AW3139 FN 05/39 FIXED 4%		814	863	767
FNMA POOL AW3584 FN 06/44 FIXED 4.5%		29,303	30,884	28,319
FNMA POOL AW4106 FN 04/29 FIXED 3%		73,566	74,671	70,175
FNMA POOL AW4677 FN 05/44 FIXED 4.5%		13,370	14,334	12,827
FNMA POOL AW8166 FN 02/27 FIXED 3%		62,190	62,959	60,503
FNMA POOL AX0875 FN 11/44 FLT		555,156	574,889	566,240
FNMA POOL AX2741 FN 10/29 FIXED 3.5%		22,588	23,335	21,642
FNMA POOL AX3271 FN 05/30 FIXED 3%		65,799	67,086	62,833
FNMA POOL AX3298 FN 08/30 FIXED 3%		21,934	22,436	20,788
FNMA POOL AX9700 FN 07/30 FIXED 3%		24,959	25,526	23,689
FNMA POOL AY0760 FN 03/45 FIXED 3.5%		15,858	16,329	14,372
FNMA POOL AY0830 FN 05/30 FIXED 2.5%		48,636	48,912	45,701
FNMA POOL AY2916 FN 03/45 FIXED 4%		7,436	7,909	6,964
FNMA POOL AY3414 FN 04/30 FIXED 2.5%		21,789	21,915	20,366
FNMA POOL AY5214 FN 05/45 FIXED 3.5%		8,481	8,730	7,680
FNMA POOL AY6450 FN 04/45 FIXED 3%		74,649	75,939	65,792
FNMA POOL AZ0814 FN 07/45 FIXED 3.5%		448,445	460,177	406,434
FNMA POOL AZ2147 FN 07/45 FIXED 3.5%		6,026	6,219	5,461
FNMA POOL AZ2170 FN 07/30 FIXED 2.5%		23,403	23,533	21,960
FNMA POOL AZ2297 FN 07/30 FIXED 3%		16,768	17,096	15,793
FNMA POOL AZ4775 FN 10/45 FIXED 3.5%		334,875	347,623	303,529
FNMA POOL AZ4782 FN 10/45 FIXED 4%		129,240	138,006	121,001
FNMA POOL AZ5735 FN 09/45 FIXED 4%		18,128	19,141	16,841
FNMA POOL AZ5938 FN 10/45 FLT		347,637	357,653	358,053
FNMA POOL AZ7192 FN 02/41 FIXED 4.5%		179,438	191,811	173,648
FNMA POOL AZ7833 FN 08/30 FIXED 3%		21,449	21,947	20,230
FNMA POOL BC0311 FN 03/46 FIXED 4.5%		130,835	135,793	126,223
FNMA POOL BC2673 FN 03/46 FIXED 3%		76,244	75,333	66,763
FNMA POOL BC2738 FN 05/46 FIXED 3%		711,878	746,652	622,691
FNMA POOL BC6129 FN 07/31 FIXED 2.5%		596,095	607,918	558,001
FNMA POOL BD2455 FN 01/47 FIXED 3		1,193,945	1,190,731	1,042,992
FNMA POOL BD5180 FN 07/46 FIXED 4.5%		40,246	41,911	38,753
FNMA POOL BD6102 FN 10/46 FIXED 3%		85,328	85,167	74,853
FNMA POOL BD6533 FN 10/46 FIXED 3%		184,379	184,030	161,741
FNMA POOL BD6718 FN 09/46 FIXED 3%		54,546	54,443	47,826
FNMA POOL BE6116 FN 01/47 FIXED 3.5%		277,402	292,528	250,971
FNMA POOL BF0118 FN 06/56 FIXED 4.5%		2,015,182	2,143,763	1,915,016
FNMA POOL BF0141 FN 09/56 FIXED 5.5%		1,200,783	1,353,761	1,225,735
FNMA POOL BF0163 FN 11/46 FIXED 5%		1,026,158	1,115,478	1,007,149
FNMA POOL BF0546 FN 07/61 FIXED 2.5		2,268,317	2,029,447	1,819,488
FNMA POOL BF0560 FN 09/61 FIXED 2.5%		658,514	590,052	528,211
FNMA POOL BF0676 FN 09/62 FIXED 3.5%		7,389,402	6,660,142	6,430,201
FNMA POOL BH5350 FN 07/47 FLT		935,397	957,976	958,770
FNMA POOL BH5739 FN 11/47 FIXED 4.5%		463,917	482,509	446,606
FNMA POOL BH9222 FN 01/48 FIXED 4%		533,889	514,477	497,837
FNMA POOL BJ0258 FN 10/47 FIXED 4.5%		2,801	2,965	2,687
FNMA POOL BJ0648 FN 03/48 FIXED 3.5%		274,181	288,462	247,715
FNMA POOL BJ0650 FN 03/48 FIXED 3.5%		525,119	488,360	474,539
FNMA POOL BK3044 FN 09/50 FIXED 2.5%		767,561	801,920	632,343
FNMA POOL BK4740 FN 08/48 FIXED 4		344,923	369,000	320,738
FNMA POOL BK4772 FN 08/48 FIXED 4%		337,175	324,903	313,384
FNMA POOL BK7483 FN 07/48 FIXED 4%		281,558	287,922	262,253
FNMA POOL BK7611 FN 09/48 FIXED 4.5%		295,515	316,623	283,512
FNMA POOL BK7943 FN 11/48 FIXED 4%		406,902	432,076	378,601
FNMA POOL BK9818 FN 09/48 FIXED 5%		31,804	35,042	31,274
FNMA POOL BM1145 FN 03/43 FIXED 3.0%		1,341,700	1,299,225	1,188,991
FNMA POOL BM1565 FN 04/47 FIXED 3.0%		900,278	875,107	787,048
FNMA POOL BM1578 FN 02/45 FIXED 3.5%		400,501	411,872	364,642
FNMA POOL BM1953 FN 08/45 FIXED 3.5%		399,248	406,835	363,749
FNMA POOL BM4751 FN 03/43 FIXED 3.5%		161,803	164,903	147,914
FNMA POOL BM5024 FN 11/48 FIXED 3.0%		850,280	884,646	739,561
FNMA POOL BM5235 FN 09/48 FIXED 5.0%		52,904	58,553	52,144
FNMA POOL BM5538 FN 11/48 FIXED 5.0%		278,755	305,490	274,840

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL BM5632 FN 12/47 FIXED 3.0%		598,499	626,400	522,079
FNMA POOL BM5646 FN 09/29 FIXED 6.0%		25,457	26,497	25,532
FNMA POOL BM5704 FN 12/48 FIXED 5.0%		918,655	963,183	907,904
FNMA POOL BM5897 FN 05/48 FIXED 3.5%		288,419	303,261	260,899
FNMA POOL BM5984 FN 05/49 FIXED 5.0%		225,584	249,544	222,137
FNMA POOL BM6623 FN 10/50 FIXED 2.5%		173,042	161,996	136,222
FNMA POOL BM6912 FN 01/52 FIXED 2.5%		175,325	160,636	138,016
FNMA POOL BN1272 FN 11/48 FIXED 4.5%		934,914	965,459	892,699
FNMA POOL BN8997 FN 03/51 FIXED 2%		410,216	403,312	326,672
FNMA POOL BN9004 FN 03/51 FIXED 2%		227,755	224,131	181,371
FNMA POOL BO1002 FN 07/49 FIXED 4.5%		27,764	29,681	26,490
FNMA POOL BO1858 FN 08/49 FIXED 3%		103,727	106,717	90,711
FNMA POOL BO7838 FN 04/50 FIXED 2.5%		534,401	553,305	440,367
FNMA POOL BO8954 FN 01/50 FIXED 3.5%		204,742	215,526	183,492
FNMA POOL BO9017 FN 02/50 FIXED 3%		159,302	166,675	137,668
FNMA POOL BP1369 FN 03/50 FIXED 3%		395,722	414,320	341,983
FNMA POOL BP1372 FN 03/50 FIXED 3%		310,217	324,825	267,825
FNMA POOL BP2099 FN 02/50 FIXED 3%		754,569	787,612	651,461
FNMA POOL BP3054 FN 03/50 FIXED 3%		474,703	499,448	409,837
FNMA POOL BP3061 FN 03/50 FIXED 3%		212,117	221,122	182,692
FNMA POOL BP3574 FN 07/51 FIXED 2.5%		196,160	177,459	162,964
FNMA POOL BP6716 FN 09/50 FIXED 2.5%		728,872	761,980	600,243
FNMA POOL BP9679 FN 07/50 FIXED 3%		391,834	410,715	338,288
FNMA POOL BQ1363 FN 09/50 FIXED 2%		1,230,567	1,180,994	976,124
FNMA POOL BQ4495 FN 02/51 FIXED 2%		1,269,032	1,280,465	1,000,630
FNMA POOL BQ4516 FN 02/51 FIXED 2%		1,038,029	1,064,426	816,803
FNMA POOL BQ5009 FN 09/50 FIXED 2%		434,286	392,087	344,325
FNMA POOL BQ5094 FN 10/50 FIXED 2%		107,538	96,280	85,306
FNMA POOL BQ5876 FN 11/50 FIXED 2.5%		151,369	161,344	125,961
FNMA POOL BQ6328 FN 11/35 FIXED 2%		281,531	260,791	249,274
FNMA POOL BQ8435 FN 12/50 FIXED 2.5%		163,495	138,783	135,330
FNMA POOL BQ8482 FN 12/50 FIXED 2.5%		207,632	176,249	172,504
FNMA POOL BQ9453 FN 03/51 FIXED 2%		228,977	229,194	182,314
FNMA POOL BR1001 FN 05/51 FIXED 2.5%		150,909	138,622	125,957
FNMA POOL BR1655 FN 02/36 FIXED 2%		1,676,597	1,554,762	1,488,164
FNMA POOL BR1823 FN 01/51 FIXED 2%		156,549	161,600	124,029
FNMA POOL BR1967 FN 02/51 FIXED 2%		81,062	83,573	64,226
FNMA POOL BR2303 FN 08/51 FIXED 3%		80,622	77,037	69,743
FNMA POOL BR2664 FN 02/51 FIXED 2%		65,629	67,785	52,365
FNMA POOL BR2667 FN 02/51 FIXED 2%		682,753	702,932	543,735
FNMA POOL BR3286 FN 03/51 FIXED 2%		1,857,460	1,693,047	1,482,044
FNMA POOL BR4029 FN 02/51 FIXED 2%		1,002,206	1,033,506	795,117
FNMA POOL BR4035 FN 02/51 FIXED 2%		231,094	238,527	183,098
FNMA POOL BR4051 FN 02/51 FIXED 2%		821,485	847,256	651,762
FNMA POOL BR4052 FN 02/51 FIXED 2%		73,336	60,921	58,105
FNMA POOL BR4515 FN 02/51 FIXED 2%		903,160	930,358	713,768
FNMA POOL BR4654 FN 03/51 FIXED 2.5%		180,604	163,399	149,949
FNMA POOL BR5559 FN 03/51 FIXED 2%		651,958	587,612	519,168
FNMA POOL BR5566 FN 03/51 FIXED 2%		759,455	632,059	601,723
FNMA POOL BR6352 FN 03/51 FIXED 2.5%		360,652	316,019	300,818
FNMA POOL BR6546 FN 04/51 FIXED 2%		1,915,466	1,744,752	1,525,448
FNMA POOL BR7241 FN 04/51 FIXED 2%		420,651	413,212	335,652
FNMA POOL BR7317 FN 04/51 FIXED 2%		82,169	79,831	65,554
FNMA POOL BR7744 FN 04/51 FIXED 2%		69,299	69,356	55,350
FNMA POOL BR7745 FN 04/51 FIXED 2%		139,079	139,295	110,974
FNMA POOL BR7795 FN 04/51 FIXED 2.5%		1,570,062	1,622,744	1,290,296
FNMA POOL BR7802 FN 04/51 FIXED 2%		350,115	323,774	278,826
FNMA POOL BR8283 FN 04/51 FIXED 2.5%		110,929	100,359	92,176
FNMA POOL BR8296 FN 05/51 FIXED 2.5%		65,213	58,998	54,206
FNMA POOL BR8478 FN 04/51 FIXED 2%		77,234	77,295	61,687
FNMA POOL BR8518 FN 04/51 FIXED 2%		72,099	72,157	57,529
FNMA POOL BR8896 FN 04/51 FIXED 2.5%		212,501	192,253	176,464
FNMA POOL BR8915 FN 05/51 FIXED 2.5%		119,558	108,164	99,305

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Fixed Income and Short-Term Securities	Retirement Assets		
Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BR9363 FN 05/51 FIXED 2.5%	760,345	789,304	629,125
FNMA POOL BT0281 FN 04/51 FIXED 2%	76,407	74,269	61,027
FNMA POOL BT0417 FN 06/51 FIXED 2.5%	690,774	716,052	567,325
FNMA POOL BT0972 FN 05/51 FIXED 2.5%	186,014	174,122	146,435
FNMA POOL BT1339 FN 07/51 FIXED 2.5%	1,338,218	1,382,070	1,094,654
FNMA POOL BT2488 FN 05/51 FIXED 2.5%	884,208	913,214	726,189
FNMA POOL BT3211 FN 06/36 FIXED 2%	170,763	158,004	150,962
FNMA POOL BT3273 FN 08/51 FIXED 2.5%	1,092,413	1,135,311	903,657
FNMA POOL BT5574 FN 08/51 FIXED 2.5%	305,808	270,155	253,095
FNMA POOL BT7263 FN 09/51 FIXED 2.5%	1,353,179	1,241,856	1,110,657
FNMA POOL BT8452 FN 10/51 FIXED 2.5%	67,082	60,683	55,694
FNMA POOL BT9444 FN 11/36 FIXED 2%	155,587	143,630	137,461
FNMA POOL BU0051 FN 09/51 FIXED 2.5%	166,653	173,034	137,583
FNMA POOL BU1322 FN 02/52 FIXED 2.5%	175,766	154,780	144,044
FNMA POOL BU1350 FN 02/52 FIXED 3%	176,715	152,087	150,453
FNMA POOL BU1421 FN 01/52 FIXED 3%	591,457	543,889	509,034
FNMA POOL BU2599 FN 01/52 FIXED 2.5%	163,942	165,256	136,350
FNMA POOL BU6239 FN 01/52 FIXED 2%	71,048	68,940	56,567
FNMA POOL BU6242 FN 01/52 FIXED 2%	171,028	165,828	136,282
FNMA POOL BU8667 FN 05/52 FIXED 4%	386,878	381,768	354,652
FNMA POOL BU8750 FN 06/52 FIXED 5%	84,298	84,828	82,236
FNMA POOL BU8842 FN 05/52 FIXED 3.5%	8,620,125	8,370,103	7,668,407
FNMA POOL BV2451 FN 06/52 FIXED 3%	1,926,440	1,579,474	1,640,205
FNMA POOL BV2558 FN 06/52 FIXED 5%	1,586,349	1,572,803	1,538,444
FNMA POOL BV2623 FN 07/52 FIXED 4.5%	399,353	399,118	377,035
FNMA POOL BV2634 FN 07/52 FIXED 4%	1,213,249	1,211,829	1,111,840
FNMA POOL BV3089 FN 02/52 FIXED 2.5%	160,143	157,786	133,150
FNMA POOL BV4119 FN 03/52 FIXED 2.5%	1,426,423	1,263,663	1,168,986
FNMA POOL BV4139 FN 03/52 FIXED 2.5%	1,014,521	1,008,935	838,116
FNMA POOL BV4142 FN 03/52 FIXED 3%	77,885	77,681	67,939
FNMA POOL BV4145 FN 03/52 FIXED 3%	7,867,715	7,568,576	6,805,740
FNMA POOL BV4196 FN 04/52 FIXED 3%	6,431,575	6,087,863	5,526,158
FNMA POOL BV5373 FN 04/52 FIXED 2.5%	167,941	160,225	139,298
FNMA POOL BV5389 FN 04/52 FIXED 3%	17,098	16,240	14,655
FNMA POOL BV5395 FN 04/52 FIXED 3.5%	73,825	72,271	66,245
FNMA POOL BV5405 FN 04/52 FIXED 4%	155,509	149,307	144,063
FNMA POOL BV7959 FN 08/52 FIXED 5%	1,490,194	1,487,311	1,444,781
FNMA POOL BV8055 FN 09/52 FIXED 4.5%	1,479,197	1,431,888	1,396,529
FNMA POOL BV8546 FN 05/52 FIXED 3.5%	404,442	392,588	361,672
FNMA POOL BV9913 FN 06/52 FIXED 3.5	1,301,656	1,191,106	1,152,907
FNMA POOL BW0036 FN 07/52 FIXED 4.5%	683,009	656,745	650,478
FNMA POOL BW0048 FN 07/52 FIXED 5%	239,072	238,397	232,677
FNMA POOL BW1201 FN 09/52 FIXED 5%	1,557,046	1,544,438	1,507,512
FNMA POOL BW4908 FN 04/53 FIXED 6%	1,039,513	1,059,990	1,045,450
FNMA POOL BW6232 FN 09/52 FIXED 5%	1,903,264	1,860,201	1,842,076
FNMA POOL BW9838 FN 09/52 FIXED 4.5%	22,779,506	21,651,737	21,783,867
FNMA POOL BW9916 FN 10/52 FIXED 5%	445,973	431,738	431,315
FNMA POOL BX0553 FN 10/52 FIXED 5.5%	85,841	82,361	84,783
FNMA POOL BY0557 FN 05/53 FIXED 5.5%	1,354,658	1,367,774	1,339,844
FNMA POOL BY0568 FN 05/53 FIXED 6%	123,484	126,057	124,346
FNMA POOL BY2967 FN 05/53 FIXED 5.5%	299,538	301,842	296,177
FNMA POOL BZ0874 FN 06/29 FIXED 4.76	300,000	299,963	299,360
FNMA POOL BZ1178 FN 06/31 FIXED 5.81	3,835,000	3,862,457	3,903,473
FNMA POOL CA0559 FN 10/47 FIXED 4.5%	94,082	101,912	90,415
FNMA POOL CA1119 FN 02/48 FIXED 4%	1,244,987	1,271,263	1,162,713
FNMA POOL CA1197 FN 02/48 FIXED 4%	985,061	1,008,153	918,184
FNMA POOL CA1368 FN 03/48 FIXED 4%	1,470,838	1,502,070	1,370,982
FNMA POOL CA1909 FN 06/48 FIXED 4.5%	98,244	103,187	93,999
FNMA POOL CA2032 FN 07/48 FIXED 4%	639,635	653,961	595,978
FNMA POOL CA2472 FN 10/48 FIXED 4%	381,794	371,202	354,239
FNMA POOL CA2922 FN 12/48 FIXED 3%	91,169	95,583	79,241
FNMA POOL CA3096 FN 02/49 FIXED 4.5%	3,336	3,445	3,181
FNMA POOL CA3180 FN 08/48 FIXED 4%	71,615	76,445	66,649

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL CA3861 FN 07/49 FIXED 3.5%		1,306,042	1,292,362	1,176,670
FNMA POOL CA3967 FN 08/49 FIXED 3.5%		933,029	923,254	837,688
FNMA POOL CA4015 FN 01/48 FIXED 3%		301,874	306,986	262,573
FNMA POOL CA4340 FN 10/49 FIXED 3%		577,650	618,797	502,388
FNMA POOL CA4427 FN 10/49 FIXED 3%		559,954	582,645	482,051
FNMA POOL CA4648 FN 04/48 FIXED 3%		296,104	303,254	257,853
FNMA POOL CA4756 FN 12/49 FIXED 3%		549,504	588,879	476,388
FNMA POOL CA5221 FN 02/50 FIXED 3.5%		413,775	434,543	370,917
FNMA POOL CA5519 FN 04/50 FIXED 3%		189,183	198,208	163,037
FNMA POOL CA5559 FN 04/50 FIXED 3.5%		387,994	409,185	347,684
FNMA POOL CA5668 FN 05/50 FIXED 3%		84,864	89,150	73,135
FNMA POOL CA6032 FN 06/50 FIXED 2.5%		724,018	637,448	602,533
FNMA POOL CA6086 FN 06/50 FIXED 3%		474,493	493,660	408,670
FNMA POOL CA6291 FN 07/50 FIXED 3%		293,162	307,232	252,040
FNMA POOL CA6315 FN 07/50 FIXED 3		256,374	220,653	220,809
FNMA POOL CA6341 FN 07/50 FIXED 2.5%		1,906,272	1,751,114	1,586,410
FNMA POOL CA6342 FN 07/50 FIXED 2.5%		1,878,475	1,725,579	1,563,283
FNMA POOL CA6343 FN 07/50 FIXED 2.5%		1,924,492	1,773,229	1,601,578
FNMA POOL CA6401 FN 07/50 FIXED 2.5%		6,283,858	6,557,176	5,204,240
FNMA POOL CA6577 FN 08/50 FIXED 2.5%		3,543,905	3,282,113	2,949,255
FNMA POOL CA6636 FN 08/50 FIXED 2.5%		2,928,674	2,712,330	2,437,256
FNMA POOL CA6711 FN 08/50 FIXED 2.5%		897,946	834,321	747,274
FNMA POOL CA6925 FN 09/50 FIXED 2%		13,609,563	14,106,825	10,789,994
FNMA POOL CA6981 FN 09/50 FIXED 2%		6,935,704	7,204,602	5,521,961
FNMA POOL CA6988 FN 09/50 FIXED 2.5%		1,700,937	1,568,834	1,419,630
FNMA POOL CA7023 FN 09/50 FIXED 2%		418,778	343,296	330,663
FNMA POOL CA7224 FN 10/50 FIXED 2%		560,028	469,364	442,768
FNMA POOL CA7225 FN 10/50 FIXED 2%		139,371	114,247	110,017
FNMA POOL CA7248 FN 10/50 FIXED 2.5		253,315	205,995	207,885
FNMA POOL CA7376 FN 10/50 FIXED 3%		551,342	474,532	479,301
FNMA POOL CA7379 FN 10/50 FIXED 3%		540,627	460,636	467,122
FNMA POOL CA7422 FN 10/40 FIXED 2		877,833	753,508	741,537
FNMA POOL CA7531 FN 10/50 FIXED 3%		770,029	685,216	669,693
FNMA POOL CA7597 FN 11/50 FIXED 2.5%		2,048,106	1,901,382	1,719,299
FNMA POOL CA7833 FN 11/50 FIXED 2%		9,445,639	9,780,592	7,511,079
FNMA POOL CA8441 FN 01/51 FIXED 2%		12,747,670	13,286,615	10,139,226
FNMA POOL CA8473 FN 01/51 FIXED 2%		7,674,766	7,970,171	6,111,898
FNMA POOL CA8592 FN 01/51 FIXED 2.5%		370,692	351,581	308,401
FNMA POOL CA8817 FN 02/51 FIXED 2%		1,690,342	1,742,189	1,332,031
FNMA POOL CA8847 FN 02/51 FIXED 2%		12,195,434	12,672,930	9,712,356
FNMA POOL CA8955 FN 02/51 FIXED 2.5%		63,812	58,755	52,698
FNMA POOL CA9038 FN 02/51 FIXED 2.5%		1,533,877	1,400,798	1,274,571
FNMA POOL CA9152 FN 02/36 FIXED 2.5%		2,443,102	2,581,844	2,209,924
FNMA POOL CA9358 FN 03/41 FIXED 2.5%		289,246	301,996	252,023
FNMA POOL CB0090 FN 04/51 FIXED 2%		1,500,339	1,202,066	1,179,532
FNMA POOL CB0100 FN 04/41 FIXED 2.5%		600,882	628,229	523,179
FNMA POOL CB0101 FN 04/41 FIXED 2.5%		293,001	305,899	253,484
FNMA POOL CB0383 FN 05/51 FIXED 2.5%		2,007,638	1,794,177	1,668,674
FNMA POOL CB0414 FN 05/51 FIXED 2.5%		75,621	69,689	62,338
FNMA POOL CB0470 FN 05/41 FIXED 2.5%		612,507	636,697	527,052
FNMA POOL CB0502 FN 05/51 FIXED 2%		921,338	933,864	726,431
FNMA POOL CB1027 FN 07/51 FIXED 2.5%		431,621	446,782	353,260
FNMA POOL CB1038 FN 07/51 FIXED 2.5%		755,803	783,738	624,169
FNMA POOL CB1136 FN 07/51 FIXED 2.5		950,587	784,591	785,167
FNMA POOL CB1273 FN 08/51 FIXED 2%		1,913,302	1,799,475	1,511,916
FNMA POOL CB1301 FN 08/51 FIXED 2.5%		2,356,254	1,996,959	1,948,295
FNMA POOL CB1401 FN 08/51 FIXED 3%		3,715,131	3,521,320	3,200,576
FNMA POOL CB1666 FN 09/51 FIXED 2.5%		630,954	578,863	523,419
FNMA POOL CB1805 FN 10/51 FIXED 2.5%		1,781,822	1,561,088	1,481,894
FNMA POOL CB1806 FN 10/51 FIXED 2.5%		573,173	533,656	474,263
FNMA POOL CB1878 FN 10/51 FIXED 3%		314,500	295,975	269,864
FNMA POOL CB2045 FN 11/51 FIXED 2.5%		1,053,563	923,028	876,804
FNMA POOL CB2113 FN 11/41 FIXED 2.5		827,999	729,256	716,892

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL CB2276 FN 11/51 FIXED 2.5		592,661	487,547	488,828
FNMA POOL CB2372 FN 12/51 FIXED 2.5%		439,980	409,634	364,587
FNMA POOL CB2408 FN 12/51 FIXED 2.5		13,243,214	10,902,631	10,857,587
FNMA POOL CB2601 FN 01/52 FIXED 2%		489,956	487,526	390,830
FNMA POOL CB2664 FN 01/52 FIXED 3%		1,894,316	1,715,705	1,623,680
FNMA POOL CB2680 FN 01/52 FIXED 3.5%		708,331	751,608	630,179
FNMA POOL CB2836 FN 02/52 FIXED 2%		246,573	241,851	196,818
FNMA POOL CB2837 FN 02/52 FIXED 2%		567,984	556,886	452,944
FNMA POOL CB2838 FN 02/52 FIXED 2%		1,265,536	1,239,670	1,005,893
FNMA POOL CB2852 FN 11/51 FIXED 2%		2,822,164	2,604,633	2,210,650
FNMA POOL CB2856 FN 02/52 FIXED 2.5%		3,026,363	3,047,689	2,516,793
FNMA POOL CB2869 FN 02/52 FIXED 2.5%		1,081,272	1,060,434	884,391
FNMA POOL CB3044 FN 03/52 FIXED 2.5%		350,945	344,501	291,151
FNMA POOL CB3101 FN 03/52 FIXED 2%		1,750,364	1,544,106	1,392,201
FNMA POOL CB3105 FN 03/52 FIXED 2%		1,219,477	1,076,951	970,962
FNMA POOL CB3272 FN 04/52 FIXED 4%		1,184,229	1,128,891	1,095,815
FNMA POOL CB3332 FN 04/52 FIXED 3.5%		7,767,322	7,173,638	6,929,496
FNMA POOL CB3386 FN 04/42 FIXED 3.5%		85,580	84,832	77,792
FNMA POOL CB3595 FN 05/52 FIXED 3.5%		10,440,705	9,633,145	9,287,704
FNMA POOL CB3605 FN 05/52 FIXED 3.5%		21,173,836	20,634,117	18,840,956
FNMA POOL CB3614 FN 05/52 FIXED 4%		85,130	86,187	78,773
FNMA POOL CB3622 FN 05/52 FIXED 4%		950,273	917,087	871,126
FNMA POOL CB3771 FN 06/52 FIXED 3.5		137,707	120,018	122,247
FNMA POOL CB3841 FN 06/52 FIXED 3.5%		14,477,793	13,751,885	12,916,056
FNMA POOL CB3880 FN 06/52 FIXED 5%		157,343	158,332	153,497
FNMA POOL CB3914 FN 06/52 FIXED 4%		1,278,635	1,278,657	1,172,127
FNMA POOL CB4103 FN 07/52 FIXED 5%		764,170	751,799	752,649
FNMA POOL CB4333 FN 08/52 FIXED 4%		8,886,486	8,844,702	8,229,836
FNMA POOL CB4404 FN 08/52 FIXED 5%		1,503,508	1,518,345	1,456,180
FNMA POOL CB4418 FN 08/52 FIXED 5.5%		80,613	81,512	79,552
FNMA POOL CB4657 FN 09/52 FIXED 3.5%		56,066	53,412	50,179
FNMA POOL CB4658 FN 09/52 FIXED 3.5%		163,075	155,161	145,776
FNMA POOL CB4660 FN 09/52 FIXED 3.5%		215,804	204,880	192,024
FNMA POOL CB4661 FN 09/52 FIXED 3.5%		254,538	241,273	226,435
FNMA POOL CB4693 FN 09/52 FIXED 5.5%		1,773,101	1,803,833	1,768,038
FNMA POOL CB5087 FN 11/52 FIXED 5.5%		1,774,909	1,772,398	1,769,841
FNMA POOL CB5108 FN 11/52 FIXED 5.5%		993,956	957,477	983,025
FNMA POOL CB5156 FN 11/52 FIXED 6.5%		82,651	85,577	84,975
FNMA POOL CB5316 FN 12/52 FIXED 6%		853,603	836,354	859,091
FNMA POOL CB5906 FN 03/53 FIXED 5.5%		1,038,912	995,942	1,027,269
FNMA POOL CB6031 FN 04/53 FIXED 5%		399,231	394,328	387,002
FNMA POOL CB6063 FN 04/53 FIXED 5%		858,106	859,683	833,725
FNMA POOL CB6076 FN 04/53 FIXED 5.5%		918,626	941,998	913,280
FNMA POOL CB6080 FN 04/53 FIXED 5.5%		1,710,788	1,736,594	1,692,307
FNMA POOL CB6088 FN 04/53 FIXED 6%		916,112	957,355	934,927
FNMA POOL CB6089 FN 04/53 FIXED 6%		897,459	933,503	912,117
FNMA POOL CB6090 FN 04/53 FIXED 6%		909,822	943,047	918,431
FNMA POOL CB6096 FN 04/53 FIXED 6		1,870,815	1,892,629	1,884,578
FNMA POOL CB6196 FN 05/53 FIXED 6%		296,700	304,296	300,948
FNMA POOL CB6201 FN 05/53 FIXED 6%		2,251,661	2,252,887	2,260,592
FNMA POOL CB6322 FN 05/53 FIXED 5.5%		457,226	458,232	452,449
FNMA POOL CB6329 FN 05/53 FIXED 6%		849,682	866,293	855,617
FNMA POOL CB6463 FN 06/53 FIXED 5.5%		640,389	642,433	633,471
FNMA POOL CB6540 FN 06/53 FIXED 6.0%		1,114,330	1,131,902	1,127,845
FNMA POOL CB6753 FN 07/53 FIXED 6.0%		927,371	930,521	934,851
FNMA POOL CB6757 FN 07/53 FIXED 6.0%		1,080,297	1,083,181	1,087,843
FNMA POOL CB7045 FN 09/53 FIXED 5.0%		6,667,413	6,564,809	6,512,002
FNMA POOL CB7109 FN 09/53 FIXED 5.5%		1,503,835	1,475,405	1,487,389
FNMA POOL CB7142 FN 09/53 FIXED 6.5		454,479	465,775	465,500
FNMA POOL CB7143 FN 09/53 FIXED 6.5%		2,802,623	2,842,472	2,866,139
FNMA POOL CB7340 FN 10/53 FIXED 6		835,219	844,702	839,857
FNMA POOL CB7603 FN 12/53 FIXED 6		4,965,376	4,973,054	4,980,687
FNMA POOL CB7867 FN 01/54 FIXED 6.5		1,121,410	1,145,584	1,143,119

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL CB8018 FN 02/54 FIXED 6.5		2,243,856	2,298,035	2,294,917
FNMA POOL CB8339 FN 04/54 FIXED 6		576,710	582,528	581,117
FNMA POOL CB8388 FN 04/54 FIXED 6.5		284,918	292,069	291,458
FNMA POOL FM0068 FN 02/40 FIXED 3.5%		174,883	188,302	163,163
FNMA POOL FM0071 FN 02/40 FIXED 3.5%		72,175	77,289	66,746
FNMA POOL FM1193 FN 06/49 FIXED 3.5%		44,184	47,291	39,722
FNMA POOL FM1238 FN 03/49 FIXED 4.0%		0	-28,056	0
FNMA POOL FM1263 FN 07/49 FIXED 4.5%		111,330	110,106	106,304
FNMA POOL FM1526 FN 09/49 FIXED 3.0%		342,642	346,633	295,669
FNMA POOL FM1572 FN 09/48 FIXED 3.0%		486,128	500,391	424,342
FNMA POOL FM2885 FN 12/48 FIXED 3.0%		256,323	269,239	222,746
FNMA POOL FM2915 FN 11/48 FIXED 3.0%		243,354	256,300	212,753
FNMA POOL FM2971 FN 08/45 FIXED 4.0%		779,170	790,016	729,987
FNMA POOL FM3049 FN 04/44 FIXED 4.0%		725,063	705,224	679,206
FNMA POOL FM3083 FN 10/49 FIXED 4.5%		156,909	163,025	150,348
FNMA POOL FM3123 FN 03/38 FIXED 2.5%		445,118	466,866	400,914
FNMA POOL FM3445 FN 09/48 FIXED 4.0%		371,685	404,112	346,170
FNMA POOL FM3664 FN 03/49 FIXED 4.0%		420,830	446,297	390,433
FNMA POOL FM3904 FN 03/49 FIXED 4.0%		189,963	202,643	176,662
FNMA POOL FM4129 FN 09/50 FIXED 4.0%		70,122	74,269	64,474
FNMA POOL FM4231 FN 09/50 FIXED 2.5%		590,632	619,770	486,832
FNMA POOL FM4252 FN 09/50 FIXED 2.0%		69,098	61,316	54,508
FNMA POOL FM4311 FN 08/50 FIXED 3.0%		64,377	61,353	55,607
FNMA POOL FM4334 FN 04/50 FIXED 3.0%		308,024	323,316	265,934
FNMA POOL FM4583 FN 10/50 FIXED 2.0%		7,701,831	6,388,704	6,132,218
FNMA POOL FM4828 FN 11/50 FIXED 3.0%		4,485,808	4,726,671	3,843,147
FNMA POOL FM4899 FN 11/50 FIXED 2.5%		297,850	254,880	246,057
FNMA POOL FM4946 FN 09/48 FIXED 5.0%		70,445	79,559	69,775
FNMA POOL FM5037 FN 12/35 FIXED 2.0%		1,256,556	1,165,372	1,112,538
FNMA POOL FM5176 FN 12/50 FIXED 2.0%		619,125	608,876	493,044
FNMA POOL FM5295 FN 04/48 FIXED 3.5%		504,548	561,452	459,507
FNMA POOL FM5296 FN 01/49 FIXED 4.0%		114,468	125,409	107,151
FNMA POOL FM5313 FN 10/50 FIXED 2.5%		381,662	351,518	316,043
FNMA POOL FM5315 FN 06/49 FIXED 3.5%		323,960	343,581	293,087
FNMA POOL FM5316 FN 12/50 FIXED 2.0%		759,718	786,649	599,450
FNMA POOL FM5428 FN 10/35 FIXED 2.0%		1,159,321	1,075,971	1,029,025
FNMA POOL FM5566 FN 09/48 FIXED 4.0%		490,228	472,383	456,676
FNMA POOL FM5601 FN 01/49 FIXED 4.0%		777,422	781,604	724,202
FNMA POOL FM5754 FN 03/37 FIXED 3.5%		42,128	45,026	39,991
FNMA POOL FM5783 FN 06/38 FIXED 3.0%		223,795	235,345	206,420
FNMA POOL FM5923 FN 03/48 FIXED 3.5%		876,825	926,226	792,608
FNMA POOL FM5997 FN 02/51 FIXED 2.0%		4,012,778	4,153,011	3,196,276
FNMA POOL FM6015 FN 08/39 FIXED 3.5%		91,130	97,329	85,937
FNMA POOL FM6043 FN 06/49 FIXED 3.5%		2,648,852	2,810,349	2,392,207
FNMA POOL FM6134 FN 03/40 FIXED 3.0%		223,626	234,884	204,936
FNMA POOL FM6149 FN 02/36 FIXED 2.0%		421,059	386,990	372,786
FNMA POOL FM6184 FN 03/51 FIXED 2.0%		829,261	829,452	662,295
FNMA POOL FM6418 FN 03/51 FIXED 2.0%		75,031	75,676	59,925
FNMA POOL FM6460 FN 03/51 FIXED 2.5%		213,148	221,123	177,826
FNMA POOL FM6518 FN 03/36 FIXED 2.0%		94,059	87,139	83,158
FNMA POOL FM6555 FN 04/51 FIXED 2.0%		536,141	537,673	424,789
FNMA POOL FM6672 FN 03/51 FIXED 2.5%		581,204	533,244	477,942
FNMA POOL FM6837 FN 08/47 FIXED 3.0%		755,543	793,756	657,611
FNMA POOL FM7100 FN 06/50 FIXED 3.5%		318,974	298,073	286,950
FNMA POOL FM7189 FN 05/51 FIXED 2.5%		383,215	395,786	317,638
FNMA POOL FM7289 FN 05/51 FIXED 3.0%		750,483	787,837	648,819
FNMA POOL FM7293 FN 05/51 FIXED 2.5%		74,223	68,702	61,541
FNMA POOL FM7435 FN 11/35 FIXED 2.0%		399,347	370,041	353,578
FNMA POOL FM7531 FN 05/51 FIXED VAR		184,481	159,121	158,604
FNMA POOL FM7558 FN 09/50 FIXED 3.5%		329,202	345,720	294,314
FNMA POOL FM7592 FN 03/50 FIXED 3.5%		1,248,366	1,311,222	1,119,162
FNMA POOL FM7599 FN 01/51 FIXED 3.5%		28,207,517	28,042,625	25,254,510
FNMA POOL FM7630 FN 06/51 FIXED 2.5%		724,784	751,680	604,050

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL FM7673 FN 06/51 FIXED 2.5%		1,442,781	1,243,521	1,194,183
FNMA POOL FM7675 FN 06/51 FIXED 2.5%		316,544	326,844	263,684
FNMA POOL FM7676 FN 06/51 FIXED 2.5%		79,217	81,643	65,830
FNMA POOL FM7738 FN 06/51 FIXED 2.5%		1,169,950	1,206,945	965,972
FNMA POOL FM7786 FN 01/49 FIXED 4.0%		242,640	261,522	226,422
FNMA POOL FM7796 FN 06/48 FIXED 4.0%		123,788	135,001	115,895
FNMA POOL FM7869 FN 01/51 FIXED 2.5%		146,836	135,231	122,176
FNMA POOL FM8025 FN 07/51 FIXED 2.5%		76,922	70,657	64,455
FNMA POOL FM8166 FN 06/51 FIXED 3.0%		68,895	65,566	60,166
FNMA POOL FM8178 FN 07/51 FIXED 2.5%		1,355,049	1,408,307	1,111,835
FNMA POOL FM8309 FN 08/51 FIXED 2.0%		1,091,350	973,578	865,854
FNMA POOL FM8360 FN 08/51 FIXED 2.5%		578,252	599,847	478,936
FNMA POOL FM8422 FN 08/51 FIXED 2.5%		1,632,757	1,533,298	1,339,945
FNMA POOL FM8442 FN 08/51 FIXED VAR		1,126,872	901,770	923,445
FNMA POOL FM8480 FN 11/50 FIXED 3.0%		757,575	680,816	652,091
FNMA POOL FM8577 FN 08/51 FIXED 3.0%		362,270	362,913	315,846
FNMA POOL FM8648 FN 09/51 FIXED 3.0%		219,490	209,752	188,243
FNMA POOL FM8658 FN 09/51 FIXED VAR		6,365,433	5,230,513	5,206,079
FNMA POOL FM8691 FN 09/51 FIXED 2.5%		4,076,218	4,264,061	3,370,263
FNMA POOL FM8695 FN 09/36 FIXED 2.0%		177,634	159,572	156,440
FNMA POOL FM8733 FN 09/36 FIXED 2.0%		196,387	176,418	173,033
FNMA POOL FM8768 FN 02/51 FIXED 2.5%		7,624,049	7,950,193	6,312,704
FNMA POOL FM8779 FN 09/51 FIXED 2.5%		449,934	394,203	374,694
FNMA POOL FM8864 FN 10/51 FIXED 2.5%		456,366	471,143	379,875
FNMA POOL FM8977 FN 09/51 FIXED 2.5%		73,739	76,392	61,963
FNMA POOL FM9138 FN 03/50 FIXED 4.0%		177,983	190,197	164,906
FNMA POOL FM9143 FN 09/50 FIXED 4.5%		64,620	69,614	61,691
FNMA POOL FM9195 FN 10/51 FIXED 2.5%		483,324	434,084	399,243
FNMA POOL FM9205 FN 04/51 FIXED 2.5%		154,401	148,698	128,813
FNMA POOL FM9365 FN 11/51 FIXED 3.0%		77,110	77,360	67,075
FNMA POOL FM9387 FN 11/51 FIXED 2.0%		159,188	158,941	125,679
FNMA POOL FM9452 FN 11/51 FIXED 2.0%		462,659	412,804	369,131
FNMA POOL FM9464 FN 11/51 FIXED 3.0%		622,214	574,775	538,217
FNMA POOL FM9489 FN 11/51 FIXED 2.0%		167,343	138,816	132,352
FNMA POOL FM9492 FN 11/51 FIXED 2.5%		819,925	718,337	682,361
FNMA POOL FM9581 FN 11/51 FIXED 3.0%		6,495,937	6,276,931	5,609,698
FNMA POOL FM9925 FN 12/51 FIXED 2.0%		351,940	350,834	280,509
FNMA POOL FP0028 FN 08/40 FIXED 2.0%		274,567	238,007	231,940
FNMA POOL FS0024 FN 09/51 FIXED 2.5%		142,197	138,866	119,576
FNMA POOL FS0034 FN 12/51 FIXED 3.0%		158,360	158,827	137,726
FNMA POOL FS0037 FN 08/51 FIXED 3.0%		66,304	66,053	57,848
FNMA POOL FS0067 FN 09/51 FIXED 4.5%		189,362	187,534	180,624
FNMA POOL FS0121 FN 01/52 FIXED 2.0%		1,396,571	1,386,929	1,102,418
FNMA POOL FS0191 FN 01/52 FIXED 2.5%		81,501	82,179	67,785
FNMA POOL FS0211 FN 12/51 FIXED 2.0%		530,112	526,708	420,433
FNMA POOL FS0212 FN 12/51 FIXED 2.0%		536,012	532,968	426,749
FNMA POOL FS0240 FN 01/52 FIXED 3.0%		316,645	313,358	275,409
FNMA POOL FS0288 FN 01/52 FIXED 2.0%		1,570,083	1,290,392	1,239,564
FNMA POOL FS0290 FN 01/52 FIXED 2.0%		416,491	407,274	332,181
FNMA POOL FS0331 FN 01/52 FIXED 3.0%		165,618	169,866	141,367
FNMA POOL FS0366 FN 01/52 FIXED 2.5%		161,834	158,194	136,230
FNMA POOL FS0373 FN 01/52 FIXED 2.5%		5,569,353	5,485,842	4,616,591
FNMA POOL FS0408 FN 01/52 FIXED 3.0%		81,310	77,208	70,754
FNMA POOL FS0424 FN 01/52 FIXED 2.5%		492,954	494,469	409,955
FNMA POOL FS0434 FN 11/51 FIXED 2.5%		238,477	230,215	199,405
FNMA POOL FS0549 FN 02/52 FIXED 2.5%		946,976	811,948	783,434
FNMA POOL FS0582 FN 02/52 FIXED 2.5%		164,220	161,689	136,539
FNMA POOL FS0583 FN 02/52 FIXED 2.5%		87,732	86,303	72,772
FNMA POOL FS0599 FN 04/51 FIXED 2.0%		207,798	201,916	165,430
FNMA POOL FS0697 FN 02/42 FIXED 2.5%		398,763	355,668	344,895
FNMA POOL FS0751 FN 03/52 FIXED 3.0%		576,905	496,207	494,485
FNMA POOL FS0835 FN 03/52 FIXED VAR		512,124	413,670	423,475
FNMA POOL FS0995 FN 03/42 FIXED VAR		82,416	72,318	71,147

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL FS1074 FN 03/52 FIXED VAR		1,234,294	1,237,125	1,068,544
FNMA POOL FS1092 FN 04/52 FIXED 3.5%		1,003,750	976,614	893,140
FNMA POOL FS1104 FN 11/51 FIXED 2.5%		237,738	228,944	198,189
FNMA POOL FS1112 FN 03/52 FIXED 2.0%		2,093,509	1,975,690	1,671,614
FNMA POOL FS1237 FN 12/51 FIXED 3.5%		707,247	658,116	634,052
FNMA POOL FS1240 FN 12/51 FIXED 3.5%		242,124	236,280	215,622
FNMA POOL FS1267 FN 04/52 FIXED 4.0%		283,922	273,673	263,530
FNMA POOL FS1289 FN 03/52 FIXED 3.0%		405,140	388,241	353,656
FNMA POOL FS1334 FN 11/51 FIXED 2.0%		1,264,490	1,113,076	994,943
FNMA POOL FS1403 FN 01/45 FIXED 3.0%		78,166	75,504	68,946
FNMA POOL FS1406 FN 01/52 FIXED 2.0%		348,393	310,528	273,891
FNMA POOL FS1453 FN 04/52 FIXED 3.5%		21,021,858	20,234,499	18,754,229
FNMA POOL FS1454 FN 04/52 FIXED 3.5%		337,486	326,948	300,284
FNMA POOL FS1462 FN 01/52 FIXED 3.5%		325,608	317,723	291,914
FNMA POOL FS1520 FN 04/52 FIXED 3.0%		415,700	397,989	359,591
FNMA POOL FS1539 FN 11/48 FIXED 3.0%		80,078	77,372	70,634
FNMA POOL FS1550 FN 07/51 FIXED 2.5%		749,465	691,171	617,280
FNMA POOL FS1555 FN 04/52 FIXED 3.5%		254,890	247,623	226,804
FNMA POOL FS1556 FN 05/52 FIXED VAR		1,359,970	1,329,971	1,217,100
FNMA POOL FS1626 FN 04/52 FIXED 2.5%		519,510	450,279	429,223
FNMA POOL FS1661 FN 03/52 FIXED 2.5%		734,983	650,508	612,412
FNMA POOL FS1726 FN 09/41 FIXED 2.0%		166,139	151,122	140,340
FNMA POOL FS1873 FN 05/52 FIXED 3.0%		12,168,786	11,659,027	10,526,217
FNMA POOL FS2023 FN 05/52 FIXED 4.0%		178,641	181,045	164,952
FNMA POOL FS2066 FN 06/52 FIXED 4.0%		858,954	847,116	793,233
FNMA POOL FS2089 FN 06/52 FIXED 3.5%		5,572,550	5,146,496	4,971,437
FNMA POOL FS2387 FN 02/52 FIXED VAR		86,268	72,086	71,323
FNMA POOL FS2445 FN 07/52 FIXED 4.0%		4,174,231	4,004,166	3,925,344
FNMA POOL FS2446 FN 08/52 FIXED 4.0%		21,883,432	22,088,326	20,307,408
FNMA POOL FS2463 FN 02/52 FIXED 3.0%		262,265	235,385	223,849
FNMA POOL FS2473 FN 07/52 FIXED 5.0%		629,472	594,375	612,642
FNMA POOL FS2512 FN 07/52 FIXED 3.5%		7,584,461	7,549,819	6,748,740
FNMA POOL FS2595 FN 03/52 FIXED 2.5%		805,974	694,815	666,437
FNMA POOL FS2603 FN 08/52 FIXED 4.5%		1,434,035	1,443,869	1,353,892
FNMA POOL FS2640 FN 11/51 FIXED VAR		87,052	72,388	71,708
FNMA POOL FS2707 FN 04/52 FIXED 3.5%		680,689	640,475	606,690
FNMA POOL FS2772 FN 02/51 FIXED 2.5%		46,609	41,029	38,789
FNMA POOL FS2812 FN 07/52 FIXED 3.5%		343,151	327,271	307,125
FNMA POOL FS2914 FN 09/52 FIXED 4.5%		443,620	437,051	419,578
FNMA POOL FS3009 FN 05/42 FIXED 2.0%		175,494	150,953	147,262
FNMA POOL FS3032 FN 02/52 FIXED 2.5%		45,805	39,670	37,887
FNMA POOL FS3143 FN 01/50 FIXED 4.0%		353,834	339,537	329,572
FNMA POOL FS3249 FN 11/52 FIXED 5.0%		500,131	483,935	484,117
FNMA POOL FS3251 FN 11/52 FIXED 6.0%		152,036	154,261	152,672
FNMA POOL FS3298 FN 10/51 FIXED 2.5%		380,329	330,500	310,932
FNMA POOL FS3368 FN 03/52 FIXED 2.5%		1,245,655	1,081,715	1,029,448
FNMA POOL FS3411 FN 01/53 FIXED 6.0%		167,950	172,857	169,232
FNMA POOL FS3427 FN 10/52 FIXED 4.0%		3,758,881	3,555,956	3,462,513
FNMA POOL FS3569 FN 02/52 FIXED 3.0%		194,569	161,576	165,779
FNMA POOL FS3589 FN 01/50 FIXED 4.5%		725,224	712,814	703,399
FNMA POOL FS3642 FN 11/52 FIXED 5.0%		727,325	729,356	703,962
FNMA POOL FS3672 FN 02/53 FIXED 5.5%		651,077	664,688	648,495
FNMA POOL FS3832 FN 01/53 FIXED 6.0%		816,884	827,333	821,625
FNMA POOL FS3978 FN 01/53 FIXED 5.0%		277,139	278,394	268,508
FNMA POOL FS4000 FN 07/41 FIXED 6.0%		164,560	171,684	168,073
FNMA POOL FS4110 FN 03/52 FIXED 2.5%		2,616,430	2,105,330	2,147,490
FNMA POOL FS4132 FN 03/53 FIXED 6.0%		372,727	374,073	375,330
FNMA POOL FS4166 FN 04/53 FIXED 5.5%		459,201	463,688	454,241
FNMA POOL FS4190 FN 04/53 FIXED VAR		962,747	945,957	930,581
FNMA POOL FS4243 FN 05/42 FIXED 3.0%		85,969	78,633	76,096
FNMA POOL FS4269 FN 10/51 FIXED 2.0%		91,764	77,921	73,089
FNMA POOL FS4270 FN 03/52 FIXED 2.0%		275,346	232,450	218,073
FNMA POOL FS4314 FN 03/52 FIXED 2.0%		183,197	152,475	145,323

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL FS4357 FN 04/53 FIXED 5.5%		1,625,533	1,643,665	1,607,972
FNMA POOL FS4448 FN 12/44 FIXED 4.0%		175,259	170,351	164,250
FNMA POOL FS4454 FN 04/53 FIXED 6.0%		272,598	278,134	274,274
FNMA POOL FS4471 FN 09/42 FIXED 2.5%		181,417	161,972	157,223
FNMA POOL FS4480 FN 03/50 FIXED 4.5%		173,472	172,984	167,641
FNMA POOL FS4481 FN 11/50 FIXED 2.5%		942,096	783,447	783,266
FNMA POOL FS4570 FN 12/47 FIXED 5.0%		420,629	429,545	416,202
FNMA POOL FS4613 FN 05/42 FIXED 2.0%		91,893	79,769	77,452
FNMA POOL FS4629 FN 05/53 FIXED 5.5%		1,187,571	1,198,437	1,174,741
FNMA POOL FS4641 FN 05/53 FIXED 6.0%		260,741	265,650	262,562
FNMA POOL FS4805 FN 05/53 FIXED 5.5%		287,928	287,903	286,271
FNMA POOL FS4874 FN 06/53 FIXED 5.5%		1,481,764	1,467,587	1,464,439
FNMA POOL FS5059 FN 11/48 FIXED 3.5%		3,270,249	3,056,046	2,964,498
FNMA POOL FS5155 FN 07/53 FIXED 5.0%		910,468	859,340	894,504
FNMA POOL FS5191 FN 08/42 FIXED 2.0%		1,310,342	1,042,850	1,092,922
FNMA POOL FS5306 FN 07/53 FIXED 6.0%		450,143	445,818	459,388
FNMA POOL FS5537 FN 08/53 FIXED 6.5%		1,346,462	1,365,369	1,376,843
FNMA POOL FS5647 FN 07/53 FIXED 5.5%		281,510	271,239	279,977
FNMA POOL FS5673 FN 02/53 FIXED 4.0%		1,552,818	1,376,715	1,422,549
FNMA POOL FS5708 FN 06/53 FIXED 5.0%		275,022	257,676	268,300
FNMA POOL FS5846 FN 09/52 FIXED 2.5%		758,472	647,526	622,417
FNMA POOL FS5876 FN 05/52 FIXED 2.5%		94,953	78,809	78,096
FNMA POOL FS5890 FN 10/53 FIXED VAR		574,216	581,161	577,209
FNMA POOL FS6451 FN 08/53 FIXED 5.5%		664,061	662,443	658,763
FNMA POOL FS6471 FN 05/52 FIXED 3.0%		269,656	239,149	229,691
FNMA POOL FS6620 FN 03/52 FIXED VAR		774,916	643,719	643,286
FNMA POOL FS6838 FN 11/53 FIXED VAR		447,048	444,747	441,055
FNMA POOL FS7170 FN 08/42 FIXED VAR		292,091	246,335	246,729
FNMA POOL FS7180 FN 05/42 FIXED VAR		387,856	326,152	321,861
FNMA POOL FS7252 FN 11/53 FIXED VAR		2,439,111	2,381,820	2,357,617
FNMA POOL FS7294 FN 05/44 FIXED VAR		476,530	485,204	478,274
FNMA POOL FS7754 FN 07/53 FIXED VAR		5,702,393	5,189,024	5,218,569
FNMA POOL FS8108 FN 01/52 FIXED VAR		495,885	409,106	408,631
FNMA POOL FS8124 FN 06/52 FIXED VAR		1,484,570	1,275,844	1,278,437
FNMA POOL MA0634 FN 01/31 FIXED 4.5%		186,875	196,063	184,038
FNMA POOL MA0734 FN 05/31 FIXED 4.5%		1,072,431	1,121,661	1,055,263
FNMA POOL MA0776 FN 06/31 FIXED 4.5%		677,919	709,489	667,300
FNMA POOL MA0968 FN 12/31 FIXED 4.5%		16,639	17,408	16,396
FNMA POOL MA1213 FN 10/42 FIXED 3.5%		723,661	762,551	662,171
FNMA POOL MA1221 FN 09/42 FIXED 4.5%		19,296	20,779	18,577
FNMA POOL MA1363 FN 02/43 FIXED 3%		396,237	383,944	351,154
FNMA POOL MA1591 FN 09/43 FIXED 4.5%		360,606	388,598	347,158
FNMA POOL MA1629 FN 10/43 FIXED 4.5%		278,144	299,990	267,771
FNMA POOL MA1664 FN 11/43 FIXED 4.5%		174,025	187,695	167,536
FNMA POOL MA1711 FN 12/43 FIXED 4.5%		257,043	276,889	247,458
FNMA POOL MA1723 FN 11/33 FIXED 4.5%		1,103,963	1,159,513	1,087,503
FNMA POOL MA1765 FN 01/34 FIXED 4.5%		2,328,197	2,446,932	2,292,860
FNMA POOL MA2110 FN 12/34 FIXED 3.5%		95,618	102,159	90,521
FNMA POOL MA2138 FN 01/35 FIXED 3.5%		60,911	65,124	57,651
FNMA POOL MA2320 FN 07/35 FIXED 3%		79,857	84,022	73,895
FNMA POOL MA2495 FN 01/46 FIXED 3.5%		318,272	329,052	287,693
FNMA POOL MA2523 FN 02/36 FIXED 3%		283,134	297,352	261,686
FNMA POOL MA2542 FN 02/46 FIXED 3%		177,874	178,474	155,699
FNMA POOL MA2579 FN 04/36 FIXED 3%		216,650	227,579	200,344
FNMA POOL MA2672 FN 07/36 FIXED 3%		454,314	477,713	419,121
FNMA POOL MA2707 FN 08/36 FIXED 3%		775,609	817,113	715,232
FNMA POOL MA2773 FN 10/36 FIXED 3%		979,586	1,032,013	901,982
FNMA POOL MA2832 FN 12/36 FIXED 3%		796,200	838,332	733,126
FNMA POOL MA3121 FN 09/47 FIXED 4%		259,876	276,415	242,127
FNMA POOL MA3210 FN 12/47 FIXED 3.5%		1,031,851	978,059	928,527
FNMA POOL MA3211 FN 12/47 FIXED 4%		289,837	307,881	270,877
FNMA POOL MA3237 FN 01/48 FIXED 3%		245,617	258,183	213,583
FNMA POOL MA3356 FN 05/48 FIXED 3.5%		250,232	232,711	224,477

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL MA3448 FN 08/48 FIXED 5%		23,736	26,211	23,388
FNMA POOL MA3496 FN 10/48 FIXED 4.5%		73,691	78,801	70,489
FNMA POOL MA3537 FN 12/48 FIXED 4.5%		142,537	152,339	136,395
FNMA POOL MA3564 FN 01/49 FIXED 4.5%		456,257	490,374	435,371
FNMA POOL MA3907 FN 01/50 FIXED 4%		665,361	707,251	616,339
FNMA POOL MA3908 FN 01/50 FIXED 4.5%		4,103	4,387	3,907
FNMA POOL MA3991 FN 04/50 FIXED 3%		246,003	258,180	212,258
FNMA POOL MA4014 FN 05/35 FIXED 3%		196,436	205,826	182,227
FNMA POOL MA4019 FN 05/50 FIXED 2.5		946,819	786,970	780,518
FNMA POOL MA4031 FN 05/50 FIXED 4.5%		211,695	209,401	201,708
FNMA POOL MA4097 FN 08/50 FIXED 3%		309,759	325,756	266,790
FNMA POOL MA4119 FN 09/50 FIXED 2%		597,193	545,535	471,663
FNMA POOL MA4121 FN 09/50 FIXED 3%		1,266,461	1,316,907	1,089,468
FNMA POOL MA4157 FN 10/50 FIXED 1.5%		740,916	628,816	555,575
FNMA POOL MA4158 FN 10/50 FIXED 2%		15,430,955	12,981,530	12,180,915
FNMA POOL MA4160 FN 10/50 FIXED 3%		1,130,070	1,178,084	970,970
FNMA POOL MA4177 FN 11/40 FIXED 2.5%		279,264	248,175	243,526
FNMA POOL MA4181 FN 11/50 FIXED 1.5%		619,300	525,969	464,427
FNMA POOL MA4182 FN 11/50 FIXED 2%		13,876,291	11,566,223	10,955,155
FNMA POOL MA4236 FN 01/51 FIXED 1.5%		715,821	556,933	535,493
FNMA POOL MA4237 FN 01/51 FIXED 2%		1,025,189	1,004,585	811,165
FNMA POOL MA4255 FN 02/51 FIXED 2%		172,645	157,550	135,569
FNMA POOL MA4256 FN 02/51 FIXED 2.5%		1,224,382	1,275,637	1,005,261
FNMA POOL MA4280 FN 03/51 FIXED 1.5%		1,188,319	1,021,637	888,241
FNMA POOL MA4281 FN 03/51 FIXED 2%		198,170	180,781	155,663
FNMA POOL MA4282 FN 03/51 FIXED 2.5%		888,332	923,258	731,394
FNMA POOL MA4306 FN 04/51 FIXED 2.5%		1,438,391	1,488,017	1,183,433
FNMA POOL MA4310 FN 04/41 FIXED 1.5%		229,823	179,067	185,941
FNMA POOL MA4325 FN 05/51 FIXED 2%		8,566,055	7,264,082	6,736,623
FNMA POOL MA4326 FN 05/51 FIXED 2.5%		1,808,135	1,863,556	1,486,413
FNMA POOL MA4327 FN 05/51 FIXED 3%		575,408	600,728	492,865
FNMA POOL MA4343 FN 05/51 FIXED 1.5%		48,130	40,116	36,119
FNMA POOL MA4354 FN 06/51 FIXED 1.5%		39,435	32,868	29,429
FNMA POOL MA4356 FN 06/51 FIXED 2.5%		7,852,196	6,796,545	6,450,973
FNMA POOL MA4357 FN 06/51 FIXED 3%		1,257,667	1,321,913	1,074,882
FNMA POOL MA4364 FN 06/41 FIXED 2%		385,428	352,887	325,574
FNMA POOL MA4367 FN 06/31 FIXED 1.5%		407,815	370,326	371,163
FNMA POOL MA4378 FN 07/51 FIXED 2%		1,972,943	1,756,117	1,550,157
FNMA POOL MA4379 FN 07/51 FIXED 2.5%		1,315,964	1,356,373	1,080,786
FNMA POOL MA4389 FN 07/31 FIXED 1.5%		751,995	682,751	683,905
FNMA POOL MA4399 FN 08/51 FIXED 2.5%		3,204,401	3,065,725	2,630,907
FNMA POOL MA4422 FN 09/41 FIXED 2%		1,256,605	1,079,080	1,056,788
FNMA POOL MA4437 FN 10/51 FIXED 2%		1,255,965	1,175,803	986,142
FNMA POOL MA4446 FN 10/41 FIXED 2%		395,340	339,477	330,986
FNMA POOL MA4465 FN 11/51 FIXED 2%		4,862,753	4,286,045	3,816,032
FNMA POOL MA4473 FN 11/41 FIXED 1.5		992,185	805,340	799,638
FNMA POOL MA4474 FN 11/41 FIXED 2%		643,803	555,278	538,759
FNMA POOL MA4492 FN 12/51 FIXED 2%		26,622,456	20,837,388	20,875,096
FNMA POOL MA4501 FN 12/41 FIXED 2%		1,721,109	1,457,027	1,439,621
FNMA POOL MA4519 FN 01/42 FIXED 1.5%		337,780	281,236	272,226
FNMA POOL MA4540 FN 02/42 FIXED 2%		1,242,977	1,058,749	1,039,160
FNMA POOL MA4548 FN 02/52 FIXED 2.5%		2,237,979	1,900,336	1,833,557
FNMA POOL MA4563 FN 03/52 FIXED 2.5		2,138,800	1,762,390	1,750,103
FNMA POOL MA4570 FN 03/42 FIXED 2%		167,638	146,011	140,080
FNMA POOL MA4571 FN 03/42 FIXED 2.5%		330,146	296,650	282,421
FNMA POOL MA4577 FN 04/52 FIXED 2		518,660	403,532	406,427
FNMA POOL MA4578 FN 04/52 FIXED 2.5		2,435,223	1,934,040	1,994,008
FNMA POOL MA4586 FN 04/42 FIXED 2		342,487	288,004	284,860
FNMA POOL MA4587 FN 04/42 FIXED 2.5		678,304	607,688	585,037
FNMA POOL MA4599 FN 05/52 FIXED 3		892,683	770,874	760,308
FNMA POOL MA4600 FN 05/52 FIXED 3.5%		5,418,362	4,958,216	4,799,176
FNMA POOL MA4606 FN 05/42 FIXED 2%		87,164	75,908	72,799
FNMA POOL MA4607 FN 05/42 FIXED 2.5		85,266	73,857	73,051

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL MA4617 FN 04/42 FIXED 3		82,941	73,991	73,360
FNMA POOL MA4626 FN 06/52 FIXED 4%		1,185,143	1,177,260	1,085,307
FNMA POOL MA4632 FN 06/42 FIXED 3%		87,217	80,073	77,254
FNMA POOL MA4643 FN 05/42 FIXED 3		1,028,331	925,986	909,570
FNMA POOL MA4644 FN 05/52 FIXED 4%		531,072	506,404	486,809
FNMA POOL MA4653 FN 07/52 FIXED 3		1,435,729	1,233,123	1,222,726
FNMA POOL MA4654 FN 07/52 FIXED 3.5		7,020,997	6,200,166	6,218,489
FNMA POOL MA4656 FN 07/52 FIXED 4.5%		461,006	465,457	435,243
FNMA POOL MA4684 FN 06/52 FIXED 4.5%		275,328	258,720	259,941
FNMA POOL MA4697 FN 08/42 FIXED 4%		747,957	720,765	695,976
FNMA POOL MA4700 FN 08/52 FIXED 4%		10,622,080	9,471,907	9,725,651
FNMA POOL MA4729 FN 09/42 FIXED 4%		49,861	48,048	46,499
FNMA POOL MA4733 FN 09/52 FIXED 4.5		713,731	682,169	673,419
FNMA POOL MA4769 FN 09/52 FIXED 2		413,376	315,403	323,911
FNMA POOL MA4779 FN 10/42 FIXED 4%		33,712	32,486	31,439
FNMA POOL MA4783 FN 10/52 FIXED 4		47,529,046	43,107,247	43,496,318
FNMA POOL MA4785 FN 10/52 FIXED 5%		1,501,210	1,498,079	1,453,452
FNMA POOL MA4841 FN 12/52 FIXED 5%		3,497,465	3,480,365	3,389,032
FNMA POOL MA4842 FN 12/52 FIXED 5.5%		2,522,394	2,553,152	2,489,001
FNMA POOL MA4864 FN 01/43 FIXED 4%		8,222	7,923	7,668
FNMA POOL MA4868 FN 01/53 FIXED 5%		2,910,965	2,842,166	2,817,383
FNMA POOL MA4918 FN 02/53 FIXED 5%		2,953,481	2,901,635	2,857,314
FNMA POOL MA4919 FN 02/53 FIXED 5.5%		3,159,147	3,170,554	3,118,099
FNMA POOL MA4941 FN 03/53 FIXED 5.5%		1,629,413	1,646,543	1,608,592
FNMA POOL MA4979 FN 04/53 FIXED 5.5%		1,761,531	1,753,045	1,738,656
FNMA POOL MA5009 FN 05/53 FIXED 5%		426,850	407,729	412,588
FNMA POOL MA5010 FN 05/53 FIXED 5.5%		1,830,628	1,846,333	1,806,246
FNMA POOL MA5038 FN 06/53 FIXED 5		3,948,662	3,843,697	3,816,734
FNMA POOL MA5040 FN 06/53 FIXED 6%		568,181	574,764	570,726
FNMA POOL MA5071 FN 07/53 FIXED 5%		2,568,195	2,459,772	2,482,564
FNMA POOL MA5072 FN 07/53 FIXED 5.5%		1,758,078	1,750,146	1,734,171
FNMA POOL MA5073 FN 07/53 FIXED 6%		1,203,278	1,213,696	1,207,591
FNMA POOL MA5107 FN 08/53 FIXED 5.5%		799,736	804,888	788,861
FNMA POOL MA5108 FN 08/53 FIXED 6%		1,775,446	1,760,950	1,781,278
FNMA POOL MA5138 FN 09/53 FIXED 5.5%		2,496,415	2,461,846	2,462,467
FNMA POOL MA5139 FN 09/53 FIXED 6		2,089,804	2,113,653	2,096,240
FNMA POOL MA5167 FN 10/53 FIXED 6.5		1,523,691	1,558,066	1,551,544
FNMA POOL MA5215 FN 12/53 FIXED 5.5		753,801	735,140	743,551
FNMA POOL MA5216 FN 12/53 FIXED 6		1,133,646	1,144,584	1,137,142
FNMA POOL MA5217 FN 12/53 FIXED 6.5%		810,377	822,588	825,047
FNMA POOL MA5247 FN 01/54 FIXED 6		1,223,012	1,229,496	1,226,646
FNMA POOL MA5271 FN 02/54 FIXED 5.5		1,845,636	1,824,313	1,820,642
FNMA POOL MA5272 FN 02/54 FIXED 6		836,556	843,084	839,047
FNMA POOL MA5297 FN 03/54 FIXED 6.5		1,032,056	1,046,504	1,050,532
FNMA POOL MA5331 FN 04/54 FIXED 5.5		1,465,374	1,452,901	1,445,521
FNMA POOL MA5389 FN 06/54 FIXED 6		1,089,492	1,095,618	1,092,740
FNMA POOL MA5420 FN 07/54 FIXED 5.5		22,900,000	22,635,219	22,588,564
FNMA PRIN STRIPS NOTES 07/37		47,500,000	32,680,507	24,923,420
FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE		8,078,000	6,958,775	6,905,428
FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE		3,775,700	3,348,430	3,317,306
FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE		6,336,000	5,681,692	5,720,220
FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE		4,599,000	4,239,829	4,254,121
FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE		3,933,000	3,735,989	3,719,758
FNMA TBA 15 YR 4 SINGLE FAMILY MORTGAGE		5,343,000	5,107,273	5,136,863
FNMA TBA 15 YR 4.5 SINGLE FAMILY MORTGAGE		980,000	962,486	958,563
FNMA TBA 30 YR 1.5 SINGLE FAMILY MORTGAGE		5,677,500	4,242,357	4,232,842
FNMA TBA 30 YR 2%		29,052,461	22,512,037	22,717,663
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE		49,836,600	41,091,123	40,718,507
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE		101,874,914	87,385,678	86,679,156
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE		48,121,675	42,682,605	42,588,714
FNMA TBA 30 YR 3.5%		0	-693,542	0
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE		40,472,330	37,322,886	37,033,742
FNMA TBA 30 YR 4%		0	-379,304	0

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE		87,721,536	82,226,781	82,695,559
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE		44,047,221	42,741,518	42,567,510
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE		40,798,900	40,235,139	40,234,712
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE		18,673,700	18,798,945	18,717,561
FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE		31,992,700	32,548,294	32,546,891
FNMA TBA 30 YR 7 SINGLE FAMILY MORTGAGE		1,000,000	1,028,672	1,028,477
FOCUS FINANCIAL PARTNERS LLC 2024 TERM LOAN B7 due 06/30/28		423,563	416,904	422,873
FOOD SERVICE PROJECT SL COMPANY GUAR REGS 01/27 5.5%		100,000	105,050	107,250
FORD AUTO SECURITIZATION TRUST FASTR 2023 BA A1 144A		490,992	359,965	359,718
FORD AUTO SECURITIZATION TRUST FASTR 2024 AA A1 144A		3,730,711	2,709,205	2,730,766
FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A		13,755,000	13,754,564	13,736,330
FORD CREDIT AUTO OWNER TRUST FORDO 2024 B A3		3,063,000	3,062,972	3,060,702
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A		1,508,000	1,506,058	1,495,411
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 2 A 144A		691,000	690,787	696,081
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 2 B 144A		830,000	829,915	844,284
FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 2 C 144A		860,000	859,780	871,417
FORD CREDIT AUTO OWNER TRUST/F FORDR 2024 1 A 144A		1,739,000	1,738,461	1,724,598
FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A		2,450,000	2,449,179	2,349,068
FORD CREDIT FLOORPLAN MASTER O FORDF 2023 1 A1 144A		3,158,000	3,157,981	3,132,344
FORD CREDIT FLOORPLAN MASTER O FORDF 2024 2 A 144A		1,520,000	1,519,968	1,532,219
FORD MOTOR COMPANY SR UNSECURED 01/43 4.75%		927,000	937,371	749,619
FORD MOTOR COMPANY SR UNSECURED 02/32 3.25%		125,000	125,000	103,304
FORD MOTOR COMPANY SR UNSECURED 08/32 6.1%		380,000	380,000	379,458
FORD MOTOR CREDI SR UNSECURED 06/31 3.625%		360,000	360,000	310,299
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/26 4.389%		2,248,000	2,261,726	2,200,075
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9%		400,000	400,000	361,813
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9%		200,000	185,926	176,341
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/26 6.95%		200,000	199,873	203,230
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/29 5.8		775,000	774,436	772,278
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35%		925,000	941,596	978,923
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/34 6.125		1,707,000	1,689,676	1,688,408
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95%		1,780,000	1,750,893	1,737,480
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 5.85		1,323,000	1,321,485	1,322,838
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/28 6.8		4,325,000	4,314,947	4,455,759
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113%		248,000	260,643	239,587
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125%		5,603,000	5,692,600	5,560,658
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/26 6.86%		287,000	345,240	371,311
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/26 6.95%		292,000	292,000	297,587
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/30 7.2%		1,975,000	2,065,444	2,077,531
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134%		1,119,000	1,122,039	1,098,002
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 2.7%		5,175,000	5,155,846	4,860,688
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 4.542%		1,400,000	1,386,427	1,362,655
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125%		2,538,000	2,565,753	2,411,596
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664%		150,000	150,230	149,287
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/24 4.063%		1,075,000	1,076,403	1,068,521
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/25 3.375%		851,000	820,049	823,602
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815%		920,000	896,233	863,054
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/28 6.798%		202,000	202,000	208,725
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4%		1,605,000	1,405,850	1,432,805
FORESTAR GROUP INC COMPANY GUAR 144A 05/26 3.85%		300,000	297,242	287,042
FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5%		555,000	555,698	551,441
FORTREA HOLDINGS INC. TERM LOAN B due 06/30/30		213,381	210,627	213,168
FORTRESS CREDIT BSL LIMITED FCBSL 2021 1A A 144A		2,800,000	2,803,065	2,802,460
FORTRESS INTERMEDIATE 3 INC TERM LOAN B due 05/09/31		2,325,000	2,313,375	2,325,000
FORTRESS INTERMEDIATE SR SECURED 144A 06/31 7.5		650,000	656,371	665,958
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 05/28 5.5%		3,541,000	3,401,841	3,433,162
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 05/31 7		1,799,000	1,800,218	1,837,963
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 06/32 7		2,813,000	2,813,000	2,852,794
FORTRESS TRANS + INFRAST COMPANY GUAR 144A 12/30 7.875%		1,255,000	1,263,340	1,312,892
FORVIA SE SR UNSECURED REGS 02/27 2.75%		100,000	115,845	102,260
FORVIA SE SR UNSECURED REGS 06/28 3.75%		100,000	100,367	103,157
FORVIA SE SR UNSECURED REGS 06/31 5.5		300,000	328,366	323,937
FOUNDATION BUILDING M COMPANY GUAR 144A 03/29 6%		1,252,000	1,055,796	1,111,082

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FOUNDATION FINANCE TRUST FFIN 2024 1A A 144A		951,887	951,781	950,472
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/30 5.9		2,584,000	2,606,436	2,620,919
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/32 6.15		675,000	673,294	688,071
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/35 6.25		8,155,000	8,257,735	8,327,902
FOUR SEASONS HOTELS LIMITED 2024 TERM LOAN B due 11/30/29		437,778	437,778	439,174
FOX CORP SR UNSECURED 01/29 4.709%		750,000	750,000	736,631
FOX CORP SR UNSECURED 01/39 5.476		410,000	396,451	390,891
FOX CORP SR UNSECURED 10/33 6.5%		500,000	494,186	523,759
FRANCISCAN HEALTH SYS SECURED 07/49 3.914%		250,000	216,933	191,161
FRANKLIN RESOURCES INC SR UNSECURED 03/25 2.85		8,960,000	8,786,321	8,779,977
FREDDIE MAC SCRT SCRT 2017 4 M45T		3,106,194	3,305,182	2,952,619
FREDDIE MAC SCRT SCRT 2018 2 MA		216,720	216,527	203,868
FREDDIE MAC STACR STACR 2021 DNA2 M2 144A		803,832	803,832	818,904
FREDDIE MAC STACR STACR 2021 DNA3 M1 144A		128,845	128,845	128,805
FREDDIE MAC STACR STACR 2021 DNA5 M2 144A		1,903,021	1,903,021	1,915,412
FREDDIE MAC STACR STACR 2021 DNA6 M2 144A		2,240,000	2,147,844	2,251,131
FREDDIE MAC STACR STACR 2021 DNA7 M2 144A		1,134,000	1,087,943	1,145,658
FREDDIE MAC STACR STACR 2021 HQA3 M2 144A		1,720,000	1,735,026	1,734,866
FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A		314,682	306,517	314,630
FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A		4,332,000	4,265,455	4,380,625
FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A		5,453,000	5,411,230	5,589,176
FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A		3,357,000	3,333,247	3,488,928
FREDDIE MAC STACR STACR 2022 DNA4 M1A 144A		418,414	418,414	425,575
FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A		1,915,000	1,946,592	2,010,447
FREDDIE MAC STACR STACR 2022 DNA6 M1A 144A		1,486,737	1,486,737	1,506,975
FREDDIE MAC STACR STACR 2022 HQA1 M1B 144A		1,841,000	1,891,431	1,934,731
FREDDIE MAC STACR STACR 2022 HQA3 M1A 144A		560,458	560,458	574,388
FREDDIE MAC STACR STACR 2024 DNA1 M2 144A		960,000	962,680	968,999
FREDDIE MAC STACR STACR 2024 DNA2 A1 144A		1,124,097	1,124,097	1,128,109
FREDDIE MAC STACR STACR 2024 DNA2 M1 144A		3,105,026	3,105,026	3,109,904
FREDDIE MAC STACR STACR 2024 DNA2 M2 144A		900,000	900,000	904,774
FREDDIE MAC STACR STACR 2024 HQA1 A1 144A		2,765,135	2,765,135	2,773,292
FREDDIE MAC STACR STACR 2024 HQA1 M1 144A		1,738,947	1,738,947	1,744,925
FREDDIE MAC STACR STACR 2024 HQA1 M2 144A		825,000	825,000	829,137
FREDDIE MAC FHR 2567 MG		9,838	10,251	9,365
FREDDIE MAC FHR 2731 ZA		110,900	115,911	108,671
FREDDIE MAC FHR 2755 ZA		265,080	279,795	264,833
FREDDIE MAC FHR 2916 MY		691,674	761,741	703,556
FREDDIE MAC FHR 3004 QG		169	182	168
FREDDIE MAC FHR 3045 LZ		72,219	76,850	69,156
FREDDIE MAC FHR 3065 TZ		49,272	52,337	48,078
FREDDIE MAC FHR 3202 ZL		102,072	108,947	99,603
FREDDIE MAC FHR 3259 ZL		63,076	67,091	60,993
FREDDIE MAC FHR 3284 AZ		7,939	8,284	7,606
FREDDIE MAC FHR 3621 SB		132,031	20,331	11,225
FREDDIE MAC FHR 4099 ST		187,902	55,345	19,716
FREDDIE MAC FHR 4102 CB		771,543	635,992	650,823
FREDDIE MAC FHR 4118 PB		301,000	280,144	243,976
FREDDIE MAC FHR 4122 IO		2,878,414	519,346	495,847
FREDDIE MAC FHR 4139 PB		425,000	366,150	356,982
FREDDIE MAC FHR 4146 DI		105,423	46,303	4,096
FREDDIE MAC FHR 4147 CI		355,458	-12,129	7,880
FREDDIE MAC FHR 4159 KF		225,163	225,104	219,599
FREDDIE MAC FHR 4194 BI		496,746	18,224	81,132
FREDDIE MAC FHR 4203 PS		580,669	121,331	46,491
FREDDIE MAC FHR 4204 JC		108,488	98,440	93,450
FREDDIE MAC FHR 4246 PT		73,959	83,474	75,456
FREDDIE MAC FHR 4280 AY		545,781	535,247	523,330
FREDDIE MAC FHR 4283 EW		3,241,108	3,553,882	3,171,761
FREDDIE MAC FHR 4310 SA		329,695	74,795	28,852
FREDDIE MAC FHR 4316 XZ		1,222,377	1,407,171	1,185,872
FREDDIE MAC FHR 4319 MA		479,142	532,313	465,613
FREDDIE MAC FHR 4335 SW		181,442	38,736	15,091

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FREDDIE MAC FHR 4352 ZX		1,040,997	1,153,973	986,722
FREDDIE MAC FHR 4391 MZ		669,642	598,001	579,065
FREDDIE MAC FHR 4413 AZ		1,354,220	1,147,580	1,193,958
FREDDIE MAC FHR 4415 IO		258,634	16,770	16,009
FREDDIE MAC FHR 4440 ZD		6,132,266	5,476,265	5,274,841
FREDDIE MAC FHR 4793 CB		141,267	140,168	123,741
FREDDIE MAC FHR 4813 CJ		59,204	57,039	50,637
FREDDIE MAC FHR 4903 SA		4,701,645	823,960	600,983
FREDDIE MAC FHR 4980 KI		1,729,483	395,850	403,650
FREDDIE MAC FHR 4988 AK		687,535	549,013	528,017
FREDDIE MAC FHR 4991 QV		275,035	225,973	219,788
FREDDIE MAC FHR 4994 IB		2,841,169	357,768	327,082
FREDDIE MAC FHR 5002 TJ		677,328	575,489	550,751
FREDDIE MAC FHR 5010 IK		316,459	37,804	45,869
FREDDIE MAC FHR 5010 JI		681,576	83,277	107,900
FREDDIE MAC FHR 5013 ID		4,490,771	666,083	607,773
FREDDIE MAC FHR 5013 IN		390,123	48,059	64,825
FREDDIE MAC FHR 5018 MI		474,582	57,202	63,436
FREDDIE MAC FHR 5050 IE		1,996,724	246,781	247,593
FREDDIE MAC FHR 5071 IH		237,666	31,352	31,334
FREDDIE MAC FHR 5085 NI		4,719,649	589,471	564,354
FREDDIE MAC FHR 5092 AP		376,542	325,553	319,193
FREDDIE MAC FHR 5093 IY		943,058	215,753	217,766
FREDDIE MAC FHR 5109 ID		296,394	46,152	43,588
FREDDIE MAC FHR 5115 IO		481,509	109,959	109,639
FREDDIE MAC FHR 5118 NI		1,502,495	195,492	196,155
FREDDIE MAC FHR 5140 NI		850,075	114,571	119,560
FREDDIE MAC FHR 5159 IP		710,585	102,402	101,978
FREDDIE MAC FHR 5161 IO		781,734	104,581	105,860
FREDDIE MAC FHR 5175 CA		3,890,200	3,396,441	3,267,859
FREDDIE MAC FHR 5200 KQ		146,833	133,277	131,729
FREDDIE MAC FHR 5202 IN		704,565	89,581	93,055
FREDDIE MAC FHR 5224 HL		200,000	201,797	177,057
FREDDIE MAC FHR 5274 IO		1,267,690	201,542	207,852
FREDDIE MAC FHR 5287 NI		6,704,785	1,307,914	1,233,376
FREDDIE MAC FHR 5293 CI		3,110,130	496,982	497,885
FREDDIE MAC FHR 5293 IO		3,662,921	451,854	461,206
FREDDIE MAC FHR 5293 KI		1,861,327	246,642	238,611
FREDDIE MAC FHR 5319 PO		1,114,358	785,759	760,677
FREDDIE MAC FHR 5341 AO		1,108,548	787,936	775,358
FREDDIE MAC FHR 5345 SE		8,068,123	788,029	785,199
FREDDIE MAC FHR 5377 IO		866,832	112,393	112,664
FREDDIE MAC FHR 5386 FD		376,368	377,248	377,736
FREDDIE MAC FHR 5389 IC		483,224	108,598	109,802
FREDDIE MAC FHR 5424 FA		927,636	928,215	932,977
FREDDIE MAC FHR 5425 FK		685,956	685,742	689,183
FREDDIE MAC MULTICLASS CERTIFI FHMR 2021 P009 X		8,297,953	436,840	301,031
FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3		840,575	843,080	793,918
FREDDIE MAC NOTES 03/31 6.75%		80,000	97,154	90,334
FREDDIE MAC NOTES 07/25 0.375%		4,450,000	4,445,310	4,239,723
FREDDIE MAC NOTES 07/32 6.25%		1,015,000	1,209,696	1,135,902
FREDDIE MAC NOTES 08/31 1.5%		11,080,000	9,659,230	8,918,916
FREDDIE MAC NOTES 08/35 1.46%		655,000	476,680	462,120
FREDDIE MAC NOTES 09/36 1.72%		1,305,000	947,681	918,987
FREDDIE MAC REFERENCE REMIC FHRR R007 ZA		204,427	186,490	211,035
FREDDIE MAC REFERENCE REMIC FHRR R008 ZA		595,700	638,757	616,231
FREDDIE MAC STRIP 07/32		1,000,000	880,615	686,473
FREDDIEMAC STRIP FHS 212 IO		11,873	1,901	1,658
FREDDIEMAC STRIP FHS 215 IO		10,735	2,402	1,715
FREDDIEMAC STRIP FHS 283 IO		626,234	562,013	21,883
FREDDIEMAC STRIP FHS 299 F1		1,040,143	1,042,094	1,023,063
FREDDIEMAC STRIP FHS 304 C69		469,567	190,790	89,726
FREDDIEMAC STRIP FHS 312 S1		1,165,503	246,476	123,510

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
FREDDIEMAC STRIP FHS 324 C26		3,433,159	540,120	711,923
FREDDIEMAC STRIP FHS 328 S4		33,975	2,204	1,795
FREDDIEMAC STRIP FHS 413 F26		1,034,966	1,035,246	1,035,836
FREEDOM MORTGAGE CORP SR UNSECURED 144A 01/27 6.625%		2,204,000	2,142,722	2,128,718
FREEDOM MORTGAGE CORP SR UNSECURED 144A 05/26 7.625		2,000	2,004	1,986
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/28 12%		963,000	1,017,802	1,034,039
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/30 12.25%		205,000	202,977	220,524
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 02/29 9.25		925,000	931,009	924,403
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 05/31 9.125		1,115,000	1,115,000	1,085,007
FREEPORT INDONESIA PT SR UNSECURED 144A 04/32 5.315%		200,000	200,000	193,951
FREEPORT INDONESIA PT SR UNSECURED REGS 04/27 4.763%		279,000	270,023	273,238
FREEPORT LNG INVESTMENTS, LLLP TERM LOAN B due 12/21/28		248,718	249,001	248,303
FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45%		1,310,000	1,475,987	1,244,276
FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625%		655,000	676,064	630,118
FREEPORT MCMORAN INC COMPANY GUAR 09/27 5%		89,000	89,866	88,004
FREEPORT MCMORAN INC COMPANY GUAR 11/24 4.55%		30,000	29,922	29,845
FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4%		1,250,000	1,461,709	1,229,466
FREMF MORTGAGE TRUST FREMF 2020 K737 B 144A		850,000	859,624	805,106
FRESB MULTIFAMILY MORTGAGE PAS FRESB 2019 SB60 A10H		329,853	330,946	303,537
FRONTIER COMMUNICATIONS CORP 2021 1ST LIEN TERM LOAN due 10/08/27		483,750	483,445	482,903
FRONTIER COMMUNICATIONS CORP 2024 TERM LOAN B due 06/20/31		690,000	686,550	688,275
FRONTIER COMMUNICATIONS SECURED 11/29 5.875%		250,000	249,577	217,667
FRONTIER COMMUNICATIONS SECURED 144A 01/30 6%		3,035,000	2,884,597	2,640,334
FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75%		605,000	623,743	554,941
FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 8.625%		329,000	329,000	338,912
FRONTIER COMMUNICATIONS SR SECURED 144A 05/28 5%		1,646,000	1,557,919	1,550,688
FRONTIER COMMUNICATIONS SR SECURED 144A 05/30 8.75%		642,000	641,232	661,544
FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875%		1,541,000	1,497,901	1,504,492
FRONTIER ISSUER LLC FYBR 2023 1 A2 144A		2,170,000	2,112,271	2,187,821
FRST STU BID/FRST TRANS SR SECURED 144A 07/29 4%		410,000	393,178	369,268
FS RIALTO ISSUER LTD FSRIA 2022 FL6 A 144A		600,000	597,327	602,935
FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25%		450,000	450,000	431,119
FWD GROUP HOLDINGS LTD SUBORDINATED REGS 04/29 8.4		700,000	700,000	715,140
GACI FIRST INVESTMENT COMPANY GUAR REGS 02/53 5.125		1,021,000	887,317	884,033
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/22 5.375%		310,000	291,034	265,333
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/27 5%		370,000	373,707	367,225
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/32 5.25%		765,000	786,766	760,233
GAINWELL ACQUISITION CORP. TERM LOAN B due 10/01/27		2,305,525	2,295,745	2,229,627
GALAXY BIDCO LTD SR SECURED REGS 07/26 6.5%		200,000	229,648	249,028
GALAXY CLO LTD GALXY 2015 20A AR 144A		365,999	366,900	366,723
GALAXY CLO LTD GALXY 2018 27A A 144A		1,362,641	1,362,513	1,363,784
GALAXY PIPELINE ASSETS SR SECURED 144A 03/36 2.625%		425,000	431,908	345,313
GALAXY PIPELINE ASSETS SR SECURED REGS 09/40 2.94%		1,373,670	1,358,278	1,100,040
GAP INC/THE COMPANY GUAR 144A 10/29 3.625%		130,000	129,318	112,546
GAP INC/THE COMPANY GUAR 144A 10/31 3.875%		277,000	264,726	231,237
GARDA WORLD SECURITY SR SECURED 144A 02/28 7.75		100,000	101,622	101,849
GARFUNKELUX HOLDCO 3 SA SR SECURED REGS 11/25 6.75%		100,000	112,280	71,298
GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/32 7.75		4,207,000	4,227,081	4,263,466
GARTNER INC COMPANY GUAR 144A 07/28 4.5		2,290,000	2,200,347	2,207,035
GARTNER INC COMPANY GUAR 144A 10/30 3.75		271,000	243,732	243,044
GATES CORPORATION/DE COMPANY GUAR 144A 07/29 6.875		1,345,000	1,345,396	1,368,457
GATX CORP SR UNSECURED 06/54 6.05		120,000	121,128	120,165
GCAT GCAT 2021 NQM5 A1 144A		1,812,027	1,811,909	1,467,173
GCAT GCAT 2021 NQM7 A1 144A		812,645	812,615	733,670
GCAT GCAT 2022 NQM1 A1 144A		118,535	104,151	110,050
GCAT GCAT 2022 NQM2 A3 144A		2,531,104	2,466,790	2,352,884
GCI LLC SR UNSECURED 144A 10/28 4.75%		2,258,000	2,292,614	2,061,054
GCT COMMERCIAL MORTGAGE TRUST GCT 2021 GCT C 144A		320,000	320,000	40,339
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65%		2,042,000	2,072,610	2,068,844
GE HEALTHCARE TECH INC SR UNSECURED 11/32 5.905%		2,175,000	2,175,000	2,244,552
GE HEALTHCARE TECH INC SR UNSECURED 11/52 6.377%		610,000	610,000	661,966
GEMS MENASA KY LTD/GEMS SR SECURED 144A 07/26 7.125%		287,000	280,179	285,327
GEMS MENASA KY LTD/GEMS SR SECURED REGS 07/26 7.125		200,000	200,000	198,834

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Issuer Name		Par Value	Book Value	Market Value
GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75%		102,000	102,207	103,294
GEN DIGITAL INC COMPANY GUAR 144A 09/30 7.125%		53,000	53,018	54,311
GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25%		420,000	468,754	368,712
GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25%		430,000	504,922	362,185
GENERAL MILLS INC SR UNSECURED 04/28 4.2%		2,380,000	2,421,534	2,305,232
GENERAL MOTORS CO SR UNSECURED 04/25 4%		675,000	675,583	665,945
GENERAL MOTORS CO SR UNSECURED 04/36 6.6%		30,000	34,513	31,392
GENERAL MOTORS CO SR UNSECURED 04/38 5.15%		130,000	135,885	119,587
GENERAL MOTORS CO SR UNSECURED 04/49 5.95%		89,000	98,847	86,378
GENERAL MOTORS CO SR UNSECURED 10/25 6.125%		1,290,000	1,315,283	1,296,713
GENERAL MOTORS CO SR UNSECURED 10/27 6.8%		3,160,000	3,279,284	3,280,365
GENERAL MOTORS CO SR UNSECURED 10/32 5.6%		140,000	132,421	140,031
GENERAL MOTORS CO SR UNSECURED 10/43 6.25%		190,000	215,192	189,207
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35%		150,000	150,573	146,102
GENERAL MOTORS FINL CO COMPANY GUAR 06/31 5.6		495,000	494,295	491,296
GENERAL MOTORS FINL CO SR UNSECURED 01/31 2.35%		875,000	875,000	717,830
GENERAL MOTORS FINL CO SR UNSECURED 01/34 6.1		170,000	173,678	171,839
GENERAL MOTORS FINL CO SR UNSECURED 02/31 5.75		77,000	77,724	77,205
GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8%		800,000	799,957	787,902
GENERAL MOTORS FINL CO SR UNSECURED 04/34 5.95		778,000	776,833	778,665
GENERAL MOTORS FINL CO SR UNSECURED 06/26 1.5%		675,000	674,512	625,154
GENERAL MOTORS FINL CO SR UNSECURED 07/27 5.35		618,000	617,916	616,265
GENERAL MOTORS FINL CO SR UNSECURED 07/29 5.55		463,000	462,836	462,983
GENERAL MOTORS FINL CO SR UNSECURED REGS 02/26 0.85%		919,000	896,873	941,023
GENERATE CLO LTD. GNRT 2A AR 144A		2,055,408	2,050,005	2,055,419
GENERATE CLO LTD. GNRT 4A A1R 144A		510,789	507,072	511,434
GENERATE CLO LTD. GNRT 6A CR 144A		2,750,000	2,750,000	2,754,643
GENERATE CLO LTD. GNRT 6A DR 144A		750,000	750,000	753,518
GENERATION BRIDGE NORTHEAST TERM LOAN B due 08/22/29		488,987	484,792	491,432
GENESEE + WYOMING INC NEW 2024 TERM LOAN B due 04/10/31		1,565,000	1,557,301	1,562,840
GENESEE + WYOMING INC SR SECURED 144A 04/32 6.25		462,000	462,000	460,269
GENESIS ENERGY LP/FIN COMPANY GUAR 01/27 8%		554,000	547,550	566,442
GENESIS ENERGY LP/FIN COMPANY GUAR 01/29 8.25%		207,000	209,815	213,694
GENESIS ENERGY LP/FIN COMPANY GUAR 02/28 7.75%		120,000	117,576	121,274
GENESIS ENERGY LP/FIN COMPANY GUAR 04/30 8.875%		213,000	212,114	224,059
GENESIS ENERGY LP/FIN COMPANY GUAR 05/32 7.875		586,000	586,000	591,585
GENESYS CLOUD SERVICES HOLDINGS TERM LOAN B due 12/01/27		623,438	622,022	627,334
GENUINE FINANCIAL HOLDINGS LLC 2023 TERM LOAN B due 09/27/30		498,625	492,697	496,381
GEORGIA POWER CO SR UNSECURED 03/34 5.25		997,000	992,950	993,853
GEORGIA POWER CO SR UNSECURED 05/32 4.7		46,000	45,175	44,455
GEORGIA POWER CO SR UNSECURED 05/33 4.95%		416,000	409,512	405,605
GFL ENVIRONMENTAL INC COMPANY GUAR 144A 08/28 4%		624,000	613,388	579,951
GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75%		3,527,000	3,541,962	3,598,189
GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75%		1,634,000	1,605,718	1,619,322
GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125		2,000	1,965	1,981
GFL ENVIRONMENTAL INC. 2023 FIRST LIEN TERM LOAN due 05/31/27		139,155	136,819	139,242
GGAM FINANCE LTD COMPANY GUAR 144A 02/27 8%		911,000	914,730	940,993
GGAM FINANCE LTD COMPANY GUAR 144A 04/29 6.875		526,000	528,908	535,205
GILBERT PARK CLO LTD GILBT 2017 1A C 144A		250,000	250,105	250,297
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65		6,320,000	6,148,366	6,142,846
GILEAD SCIENCES INC SR UNSECURED 03/46 4.75%		500,000	505,921	445,640
GILEAD SCIENCES INC SR UNSECURED 04/44 4.8%		203,000	226,121	183,101
GILEAD SCIENCES INC SR UNSECURED 10/30 1.65%		1,445,000	1,186,357	1,190,665
GILEAD SCIENCES INC SR UNSECURED 10/40 2.6%		828,000	594,316	570,656
GILEAD SCIENCES INC SR UNSECURED 10/50 2.8%		325,000	270,836	203,577
GIP II BLUE HOLDING L P TERM LOAN B due 09/29/28		567,636	562,475	573,108
GIP III STETSON I LP 2023 TERM LOAN B due 10/31/28		620,251	611,940	623,197
GIP PILOT ACQUISITION PRTRNS 2024 TERM LOAN B due 10/04/30		598,500	600,559	598,500
GLENCORE FINANCE EUROPE COMPANY GUAR REGS 09/24 0.625%		1,115,000	1,215,385	1,187,186
GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4%		2,630,000	2,648,106	2,535,218
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/26 1.625%		675,000	674,735	631,052
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/27 5.338		897,000	897,197	895,173
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/29 5.371		2,079,000	2,069,735	2,069,347

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Issuer Name		Par Value	Book Value	Market Value
GLENCORE FUNDING LLC COMPANY GUAR 144A 05/28 5.4%		1,489,000	1,481,488	1,488,619
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625%		1,350,000	1,347,706	1,107,696
GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875%		95,000	91,412	90,658
GLENCORE FUNDING LLC COMPANY GUAR 144A 10/28 6.125		54,000	55,343	55,276
GLOBAL INFRASTRUCTURE SO COMPANY GUAR 144A 06/29 5.625%		130,000	111,287	122,379
GLOBAL MARINE INC COMPANY GUAR 06/28 7%		500,000	435,180	460,518
GLOBAL PART/GLP FINANCE COMPANY GUAR 01/29 6.875%		467,000	480,619	462,675
GLOBAL PART/GLP FINANCE COMPANY GUAR 08/27 7%		2,762,000	2,796,932	2,773,120
GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/32 8.25		845,000	845,000	868,518
GLOBAL PAYMENTS INC SR UNSECURED 01/27 2.15		63,000	58,094	58,348
GLOBAL PAYMENTS INC SR UNSECURED 02/25 2.65%		925,000	924,972	906,992
GLOBAL PAYMENTS INC SR UNSECURED 05/30 2.9%		900,000	848,287	783,501
GLOBAL PAYMENTS INC SR UNSECURED 08/27 4.95		177,000	175,535	175,240
GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2		225,000	202,074	202,142
GLOBAL PAYMENTS INC SR UNSECURED 08/29 5.3%		198,000	196,409	196,626
GLOBAL SWITCH FINANCE COMPANY GUAR REGS 10/30 1.375		100,000	100,106	97,270
GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3%		1,256,000	1,248,777	1,237,504
GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4%		156,000	138,967	139,861
GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25%		3,769,000	3,246,355	3,167,249
GLP CAPITAL LP / FIN II COMPANY GUAR 06/25 5.25%		1,770,000	1,807,790	1,755,184
GLS AUTO RECEIVABLES TRUST GCAR 2024 1A B 144A		1,000,000	999,899	996,972
GLS AUTO SELECT RECEIVABLES TR GSAR 2023 2A B 144A		1,400,000	1,399,790	1,440,796
GLS AUTO SELECT RECEIVABLES TR GSAR 2024 2A A2 144A		2,365,000	2,364,750	2,365,509
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 1 A1		371,953	371,953	371,978
GM FINANCIAL REVOLVING RECEIVA GMREV 2023 2 A 144A		992,000	991,833	1,018,279
GM FINANCIAL REVOLVING RECEIVA GMREV 2024 1 A 144A		748,000	747,777	745,037
GM FINANCIAL SECURITIZED TERM GMCAR 2024 2 A2A		10,940,000	10,939,330	10,927,242
GMAC MORTGAGE CORPORATION LOAN GMACM 2000 HE2 A1		3,122	2,987	2,053
GMAC MORTGAGE CORPORATION LOAN GMACM 2005 HE3 A2		3,382	2,842	3,216
GMF CANADA LEASING TRUST GCOLT 2024 1A A1 144A		500,000	363,280	365,228
GN BONDCO LLC SR SECURED 144A 10/31 9.5%		1,350,000	1,320,570	1,258,305
GNL QUINTERO SA SR UNSECURED REGS 07/29 4.634%		129,440	135,645	126,371
GNMA GNR 1999 27 SE		20,907	977	33
GNMA GNR 2008 50 PN		283,556	291,471	284,313
GNMA GNR 2010 85 HS		1,822	303	2
GNMA GNR 2010 H10 FC		333,043	339,506	334,848
GNMA GNR 2010 H20 AF		795,058	795,058	792,303
GNMA GNR 2010 H22 FE		18,080	18,070	17,962
GNMA GNR 2010 H24 FA		820,871	820,835	818,587
GNMA II POOL 003890 G2 08/36 FIXED 6%		3,869	4,230	4,010
GNMA II POOL 004040 G2 10/37 FIXED 6.5%		116,511	126,801	121,229
GNMA II POOL 004223 G2 08/38 FIXED 6.5%		45,601	50,236	48,071
GNMA II POOL 004245 G2 09/38 FIXED 6%		390,331	427,470	408,358
GNMA II POOL 004268 G2 10/38 FIXED 6%		58,965	64,781	61,119
GNMA II POOL 004292 G2 11/38 FIXED 6.5%		27,860	30,666	28,929
GNMA II POOL 004371 G2 02/39 FIXED 6%		9,505	10,421	9,852
GNMA II POOL 004559 G2 10/39 FIXED 5%		118,954	129,485	118,655
GNMA II POOL 004598 G2 12/39 FIXED 4.5%		11,305	12,158	11,036
GNMA II POOL 004602 G2 12/39 FIXED 6%		51,106	55,353	52,972
GNMA II POOL 004617 G2 01/40 FIXED 4.5%		96,849	104,266	94,535
GNMA II POOL 004636 G2 02/40 FIXED 4.5%		11,250	12,101	10,981
GNMA II POOL 004696 G2 05/40 FIXED 4.5%		102,140	110,098	99,668
GNMA II POOL 004717 G2 06/40 FIXED 6%		42,489	46,236	44,039
GNMA II POOL 004771 G2 08/40 FIXED 4.5%		24,734	26,635	24,128
GNMA II POOL 004800 G2 09/40 FIXED 4%		11,190	11,841	10,632
GNMA II POOL 004801 G2 09/40 FIXED 4.5%		4,771	5,139	4,650
GNMA II POOL 004833 G2 10/40 FIXED 4%		22,011	23,289	20,912
GNMA II POOL 004922 G2 01/41 FIXED 4%		112,661	119,099	107,040
GNMA II POOL 004923 G2 01/41 FIXED 4.5%		17,479	18,347	17,049
GNMA II POOL 004945 G2 02/41 FIXED 4%		6,840	7,218	6,499
GNMA II POOL 004978 G2 03/41 FIXED 4.5%		790,116	830,634	770,669
GNMA II POOL 004991 G2 03/41 FIXED 6%		71,502	77,861	74,110
GNMA II POOL 005018 G2 04/41 FIXED 5%		14,985	16,243	14,888

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Issuer Name		Par Value	Book Value	Market Value
GNMA II POOL 005019 G2 04/41 FIXED 6%		2,275	2,480	2,358
GNMA II POOL 005083 G2 06/41 FIXED 5%		38,641	41,894	38,627
GNMA II POOL 005116 G2 07/41 FIXED 5%		22,219	24,087	22,211
GNMA II POOL 005156 G2 08/41 FIXED 6%		5,327	5,858	5,521
GNMA II POOL 005189 G2 09/41 FIXED 6%		34,396	37,567	35,649
GNMA II POOL 005203 G2 10/41 FIXED 4%		592	617	563
GNMA II POOL 005233 G2 11/41 FIXED 4%		3,877	4,082	3,683
GNMA II POOL 005258 G2 12/41 FIXED 3.5%		255,818	267,238	234,427
GNMA II POOL 005309 G2 02/42 FIXED 6%		38,917	43,017	40,337
GNMA II POOL 008466 G2 07/24 FLT		78	78	77
GNMA II POOL 008482 G2 08/24 FLT		396	399	395
GNMA II POOL 008484 G2 08/24 FLT		271	272	270
GNMA II POOL 008502 G2 09/24 FLT		147	147	147
GNMA II POOL 008503 G2 09/24 FLT		201	202	200
GNMA II POOL 008547 G2 11/24 FLT		933	931	928
GNMA II POOL 008565 G2 12/24 FLT		452	455	449
GNMA II POOL 008567 G2 12/24 FLT		1,354	1,350	1,346
GNMA II POOL 008580 G2 01/25 FLT		915	913	907
GNMA II POOL 008595 G2 02/25 FLT		948	947	941
GNMA II POOL 008599 G2 02/25 FLT		952	950	944
GNMA II POOL 008608 G2 03/25 FLT		1,064	1,063	1,055
GNMA II POOL 008611 G2 03/25 FLT		1,181	1,179	1,170
GNMA II POOL 008619 G2 04/25 FLT		185	185	184
GNMA II POOL 008621 G2 04/25 FLT		1,982	1,977	1,968
GNMA II POOL 008623 G2 04/25 FLT		1,816	1,813	1,804
GNMA II POOL 008624 G2 04/25 FLT		3,756	3,751	3,730
GNMA II POOL 008628 G2 05/25 FLT		577	576	572
GNMA II POOL 008631 G2 05/25 FLT		7,875	7,860	7,833
GNMA II POOL 008634 G2 05/25 FLT		421	425	418
GNMA II POOL 008644 G2 06/25 FLT		548	553	544
GNMA II POOL 008646 G2 06/25 FLT		949	947	941
GNMA II POOL 008663 G2 07/25 FLT		5,299	5,289	5,254
GNMA II POOL 008664 G2 07/25 FLT		543	543	538
GNMA II POOL 008814 G2 02/26 FLT		7,367	7,366	7,255
GNMA II POOL 008815 G2 02/26 FLT		3,980	3,976	3,917
GNMA II POOL 008913 G2 07/26 FLT		206	206	205
GNMA II POOL 080031 G2 01/27 FLT		7,269	7,261	7,114
GNMA II POOL 080032 G2 01/27 FLT		5,726	5,722	5,629
GNMA II POOL 080044 G2 02/27 FLT		3,366	3,365	3,308
GNMA II POOL 080045 G2 02/27 FLT		2,256	2,255	2,216
GNMA II POOL 080059 G2 04/27 FLT		19,437	19,418	19,226
GNMA II POOL 080060 G2 04/27 FLT		19,352	19,341	19,094
GNMA II POOL 080070 G2 05/27 FLT		3,044	3,045	3,008
GNMA II POOL 080082 G2 06/27 FLT		8,368	8,359	8,300
GNMA II POOL 080094 G2 07/27 FLT		3,147	3,147	3,087
GNMA II POOL 080106 G2 08/27 FLT		3,570	3,570	3,519
GNMA II POOL 080114 G2 09/27 FLT		1,096	1,097	1,087
GNMA II POOL 080123 G2 10/27 FLT		4,583	4,588	4,473
GNMA II POOL 080133 G2 11/27 FLT		2,540	2,539	2,507
GNMA II POOL 080137 G2 11/27 FLT		8,466	8,470	8,342
GNMA II POOL 080141 G2 12/27 FLT		7,311	7,311	7,241
GNMA II POOL 080145 G2 12/27 FLT		323	323	314
GNMA II POOL 080154 G2 01/28 FLT		17,382	17,370	17,083
GNMA II POOL 080156 G2 01/28 FLT		2,617	2,616	2,554
GNMA II POOL 080168 G2 02/28 FLT		6,378	6,378	6,273
GNMA II POOL 080178 G2 03/28 FLT		5,453	5,455	5,345
GNMA II POOL 080296 G2 07/29 FLT		38,193	38,190	37,290
GNMA II POOL 080309 G2 08/29 FLT		14,397	14,405	14,057
GNMA II POOL 080317 G2 09/29 FLT		3,738	3,739	3,650
GNMA II POOL 080329 G2 10/29 FLT		10,514	10,521	10,245
GNMA II POOL 080331 G2 10/29 FLT		6,817	6,818	6,642
GNMA II POOL 080344 G2 11/29 FLT		8,896	8,898	8,668
GNMA II POOL 080346 G2 11/29 FLT		14,090	14,093	13,728

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
GNMA II POOL 080354 G2 12/29 FLT		4,085	4,088	3,980
GNMA II POOL 080356 G2 12/29 FLT		353	354	344
GNMA II POOL 080364 G2 01/30 FLT		7,808	7,811	7,695
GNMA II POOL 080376 G2 02/30 FLT		1,992	1,994	1,963
GNMA II POOL 080385 G2 03/30 FLT		14,480	14,507	14,273
GNMA II POOL 080393 G2 04/30 FLT		4,769	4,771	4,694
GNMA II POOL 080395 G2 04/30 FLT		15,612	15,625	15,496
GNMA II POOL 080406 G2 05/30 FLT		2,555	2,556	2,516
GNMA II POOL 080408 G2 05/30 FLT		29,919	29,930	29,703
GNMA II POOL 080409 G2 05/30 FLT		25,378	25,399	25,036
GNMA II POOL 080413 G2 06/30 FLT		5,978	5,988	5,885
GNMA II POOL 080428 G2 07/30 FLT		51,685	51,704	51,260
GNMA II POOL 080455 G2 09/30 FLT		9,629	9,644	9,461
GNMA II POOL 080460 G2 10/30 FLT		14,675	14,700	14,302
GNMA II POOL 080674 G2 02/33 FLT		6,615	6,649	6,532
GNMA II POOL 080819 G2 01/34 FLT		40,355	40,063	39,868
GNMA II POOL 783368 G2 07/41 FIXED 4.5%		262,046	282,939	255,596
GNMA II POOL 783435 G2 07/40 FIXED 6%		3,428	3,734	3,536
GNMA II POOL 783584 G2 07/41 FIXED 4.5%		51,798	54,501	50,523
GNMA II POOL 783591 G2 07/41 FIXED 4.5%		48,986	51,365	47,780
GNMA II POOL 784106 G2 01/46 FIXED 3.5%		72,055	76,538	65,685
GNMA II POOL 784894 G2 02/48 FIXED 3.5%		632,537	579,593	569,561
GNMA II POOL 784985 G2 09/48 FIXED 3.5%		0	0	0
GNMA II POOL 785558 G2 07/51 FIXED 2.5%		2,289,079	1,965,080	1,917,895
GNMA II POOL 785622 G2 09/51 FIXED 2.5%		796,349	693,821	662,485
GNMA II POOL 785702 G2 10/51 FIXED 2.5%		862,722	756,094	717,197
GNMA II POOL 785764 G2 11/51 FIXED 2.5%		1,611,752	1,410,077	1,344,812
GNMA II POOL 785787 G2 12/51 FIXED 2.5%		864,838	758,451	718,957
GNMA II POOL 785788 G2 12/51 FIXED 2.5%		922,619	807,161	766,985
GNMA II POOL 785790 G2 12/51 FIXED 2.5%		1,088,962	948,715	905,895
GNMA II POOL 785791 G2 12/51 FIXED 2.5%		2,662,634	2,245,408	2,221,537
GNMA II POOL 785944 G2 02/52 FIXED 3%		165,536	156,841	144,726
GNMA II POOL 786077 G2 03/52 FIXED 3%		79,168	74,822	69,070
GNMA II POOL 786082 G2 11/51 FIXED 3%		82,077	77,793	70,290
GNMA II POOL 786095 G2 04/52 FIXED 3%		337,953	317,797	286,567
GNMA II POOL 786108 G2 03/52 FIXED 3.5%		180,048	174,560	158,071
GNMA II POOL 786150 G2 03/52 FIXED 3%		862,385	746,070	744,134
GNMA II POOL 786216 G2 06/52 FIXED 3.5%		262,363	248,247	232,304
GNMA II POOL 786335 G2 09/52 FIXED 4.5%		794,098	785,485	756,906
GNMA II POOL 786340 G2 09/52 FIXED 5%		360,289	363,492	355,402
GNMA II POOL 786366 G2 08/52 FIXED 4.5%		539,972	531,588	513,684
GNMA II POOL 786429 G2 06/52 FIXED 4%		269,525	262,150	250,394
GNMA II POOL 786474 G2 01/53 FIXED 5%		538,196	546,320	526,400
GNMA II POOL 786535 G2 02/53 FIXED 5.5%		279,483	284,268	278,014
GNMA II POOL 786709 G2 05/53 FIXED 5%		280,987	279,727	274,042
GNMA II POOL 786726 G2 03/51 FIXED 2%		1,750,670	1,406,233	1,390,475
GNMA II POOL 786823 G2 07/53 FIXED 5.5%		190,020	184,662	190,375
GNMA II POOL 786835 G2 08/53 FIXED 5.5%		672,208	653,251	668,779
GNMA II POOL 786843 G2 03/52 FIXED 3%		551,165	483,591	476,773
GNMA II POOL 786916 G2 08/53 FIXED 5.5%		1,735,940	1,741,841	1,739,692
GNMA II POOL 786928 G2 09/53 FIXED 6.5%		270,687	278,973	276,572
GNMA II POOL 786963 G2 09/53 FIXED 6%		463,054	474,668	470,353
GNMA II POOL 787097 G2 08/53 FIXED 5%		277,325	272,481	270,741
GNMA II POOL 787154 G2 11/53 FIXED 6.5%		196,288	202,547	201,438
GNMA II POOL 787228 G2 01/54 FIXED 6%		193,318	198,107	196,725
GNMA II POOL 787236 G2 01/54 FIXED 6.5%		197,781	204,430	201,978
GNMA II POOL 787259 G2 02/51 FIXED 2%		98,282	78,739	78,369
GNMA II POOL 893146 G2 05/60 FLT		226,858	229,946	226,989
GNMA II POOL AJ4167 G2 08/44 FIXED 4%		27,564	29,096	26,018
GNMA II POOL AJ2723 G2 08/44 FIXED 4%		14,407	15,201	13,528
GNMA II POOL AJ4687 G2 08/44 FIXED 4%		22,314	23,466	21,063
GNMA II POOL BM7534 G2 02/50 FIXED 3.5%		55,095	57,898	49,460
GNMA II POOL BM9734 G2 10/49 FIXED 4%		56,649	59,451	52,991

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
GNMA II POOL BM9743 G2 11/49 FIXED 4%		560,658	587,810	522,887
GNMA II POOL BS1728 G2 01/50 FIXED 4%		33,107	34,991	30,282
GNMA II POOL BS1742 G2 02/50 FIXED 4%		60,108	63,520	56,700
GNMA II POOL BS8546 G2 12/50 FIXED 2.5%		137,117	123,266	112,827
GNMA II POOL BZ4383 G2 01/52 FIXED 3%		91,260	93,720	78,591
GNMA II POOL CI1513 G2 03/52 FIXED 3%		90,230	88,957	77,481
GNMA II POOL CK9592 G2 06/52 FIXED 4%		256,488	248,147	237,689
GNMA II POOL CL5523 G2 04/52 FIXED 3%		82,790	77,601	71,043
GNMA II POOL MA0023 G2 04/42 FIXED 4%		2,061	2,171	1,958
GNMA II POOL MA0462 G2 10/42 FIXED 3.5%		29,080	30,023	26,672
GNMA II POOL MA0463 G2 10/42 FIXED 4%		1,302	1,371	1,237
GNMA II POOL MA0699 G2 01/43 FIXED 3.5%		31,693	32,848	29,070
GNMA II POOL MA0934 G2 04/43 FIXED 3.5%		37,177	38,525	34,106
GNMA II POOL MA1158 G2 07/43 FIXED 4%		24,001	25,402	22,737
GNMA II POOL MA1225 G2 08/43 FIXED 4%		118,750	125,568	112,823
GNMA II POOL MA1761 G2 03/44 FIXED 4%		1,837	1,938	1,745
GNMA II POOL MA1920 G2 05/44 FIXED 4%		2,267	2,388	2,152
GNMA II POOL MA1995 G2 06/44 FIXED 3.5%		598,848	593,355	548,752
GNMA II POOL MA2305 G2 10/44 FIXED 4.5%		110,707	118,352	107,435
GNMA II POOL MA2372 G2 11/44 FIXED 4%		132,334	139,190	125,036
GNMA II POOL MA2678 G2 03/45 FIXED 3.5%		45,578	46,371	41,614
GNMA II POOL MA2754 G2 04/45 FIXED 3.5%		108,077	99,118	98,664
GNMA II POOL MA2827 G2 05/45 FIXED 4%		12,910	13,645	12,194
GNMA II POOL MA2893 G2 06/45 FIXED 4%		439,348	465,359	415,644
GNMA II POOL MA2962 G2 07/45 FIXED 4%		1,643,654	1,738,646	1,546,617
GNMA II POOL MA3244 G2 11/45 FIXED 3.5%		120,965	110,597	110,323
GNMA II POOL MA3376 G2 01/46 FIXED 3.5%		1,965,715	2,058,013	1,791,917
GNMA II POOL MA3521 G2 03/46 FIXED 3.5%		42,010	44,716	38,295
GNMA II POOL MA3597 G2 04/46 FIXED 3.5%		800,120	788,217	729,021
GNMA II POOL MA3737 G2 06/46 FIXED 4%		398,215	426,294	375,470
GNMA II POOL MA4511 G2 06/47 FIXED 4%		595,458	627,301	556,166
GNMA II POOL MA4654 G2 08/47 FIXED 4.5%		123,508	135,191	119,248
GNMA II POOL MA4838 G2 11/47 FIXED 4%		599,080	622,283	561,762
GNMA II POOL MA4901 G2 12/47 FIXED 4%		246,474	254,100	230,982
GNMA II POOL MA5020 G2 02/48 FIXED 4%		228,137	238,282	213,666
GNMA II POOL MA5078 G2 03/48 FIXED 4%		1,096,129	1,090,189	1,026,602
GNMA II POOL MA5138 G2 04/48 FIXED 4.5%		95,258	98,481	91,838
GNMA II POOL MA5192 G2 05/48 FIXED 4%		103,417	98,392	96,746
GNMA II POOL MA5193 G2 05/48 FIXED 4.5%		811,494	844,137	782,105
GNMA II POOL MA5194 G2 05/48 FIXED 5%		69,395	70,825	68,600
GNMA II POOL MA5264 G2 06/48 FIXED 4%		925,254	899,517	865,276
GNMA II POOL MA5265 G2 06/48 FIXED 4.5%		298,458	301,242	287,572
GNMA II POOL MA5331 G2 07/48 FIXED 4.5%		454,188	472,342	437,575
GNMA II POOL MA5399 G2 08/48 FIXED 4.5%		959,977	989,337	923,626
GNMA II POOL MA5400 G2 08/48 FIXED 5%		169,222	180,174	166,970
GNMA II POOL MA5465 G2 09/48 FIXED 3.5%		119,940	109,750	108,859
GNMA II POOL MA5466 G2 09/48 FIXED 4%		1,156,284	1,137,588	1,080,971
GNMA II POOL MA5467 G2 09/48 FIXED 4.5%		4,518,828	4,692,831	4,352,835
GNMA II POOL MA5468 G2 09/48 FIXED 5%		97,415	96,638	96,119
GNMA II POOL MA5529 G2 10/48 FIXED 4.5%		208,038	223,583	200,386
GNMA II POOL MA5530 G2 10/48 FIXED 5%		1,872,526	1,949,545	1,850,206
GNMA II POOL MA5594 G2 11/48 FIXED 3.5%		651,087	593,768	591,325
GNMA II POOL MA5597 G2 11/48 FIXED 5%		706,324	742,515	698,595
GNMA II POOL MA5652 G2 12/48 FIXED 4.5%		1,601,672	1,718,943	1,542,671
GNMA II POOL MA5653 G2 12/48 FIXED 5%		1,342,378	1,422,296	1,324,928
GNMA II POOL MA5711 G2 01/49 FIXED 4.5%		906,995	951,012	873,501
GNMA II POOL MA5712 G2 01/49 FIXED 5%		2,132,504	2,210,862	2,102,152
GNMA II POOL MA5763 G2 02/49 FIXED 4%		527,762	514,535	493,902
GNMA II POOL MA5764 G2 02/49 FIXED 4.5%		632,551	653,412	609,159
GNMA II POOL MA5817 G2 03/49 FIXED 4%		167,880	163,891	156,799
GNMA II POOL MA5818 G2 03/49 FIXED 4.5%		936,180	940,692	901,609
GNMA II POOL MA5819 G2 03/49 FIXED 5%		604,923	640,045	595,941
GNMA II POOL MA5876 G2 04/49 FIXED 4%		606,987	611,057	566,920

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Fixed Income and Short-Term Securities	Retirement Assets		
Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA5878 G2 04/49 FIXED 5%	197,606	197,499	194,733
GNMA II POOL MA5932 G2 05/49 FIXED 4.5%	111,786	119,255	107,465
GNMA II POOL MA5986 G2 06/49 FIXED 4%	363,982	374,567	339,955
GNMA II POOL MA6089 G2 08/49 FIXED 3%	1,205,621	1,249,309	1,058,015
GNMA II POOL MA6090 G2 08/49 FIXED 3.5%	179,546	188,527	162,778
GNMA II POOL MA6091 G2 08/49 FIXED 4%	124,681	132,074	115,682
GNMA II POOL MA6157 G2 09/49 FIXED 5%	100,862	99,655	99,676
GNMA II POOL MA6218 G2 10/49 FIXED 3%	5,504,859	5,722,267	4,824,091
GNMA II POOL MA6221 G2 10/49 FIXED 4.5%	149,317	159,150	143,834
GNMA II POOL MA6287 G2 11/49 FIXED 5%	107,021	106,198	105,778
GNMA II POOL MA6339 G2 12/49 FIXED 3.5%	378,111	397,062	342,312
GNMA II POOL MA6341 G2 12/49 FIXED 4.5%	244,895	261,307	235,852
GNMA II POOL MA6413 G2 01/50 FIXED 5%	153,134	151,957	151,265
GNMA II POOL MA6477 G2 02/50 FIXED 4.5%	121,750	130,435	117,255
GNMA II POOL MA6541 G2 03/50 FIXED 3%	3,136,072	2,887,328	2,743,565
GNMA II POOL MA6544 G2 03/50 FIXED 4.5%	82,409	88,355	79,345
GNMA II POOL MA6599 G2 04/50 FIXED 3%	1,538,361	1,629,678	1,345,740
GNMA II POOL MA6711 G2 06/50 FIXED 3.5%	1,061,526	1,008,322	954,325
GNMA II POOL MA6767 G2 07/50 FIXED 3.5%	71,835	76,065	65,147
GNMA II POOL MA6818 G2 08/50 FIXED 2%	58,870	48,293	47,644
GNMA II POOL MA6819 G2 08/50 FIXED 2.5%	297,956	311,888	251,258
GNMA II POOL MA6865 G2 09/50 FIXED 2.5%	323,336	338,462	272,659
GNMA II POOL MA6930 G2 10/50 FIXED 2%	1,582,243	1,281,708	1,281,362
GNMA II POOL MA6997 G2 11/50 FIXED 3.5%	1,221,365	1,160,099	1,103,944
GNMA II POOL MA7051 G2 12/50 FIXED 2%	3,371,925	2,802,657	2,732,068
GNMA II POOL MA7053 G2 12/50 FIXED 3%	735,582	766,505	642,241
GNMA II POOL MA7135 G2 01/51 FIXED 2%	4,081,453	3,535,423	3,306,007
GNMA II POOL MA7136 G2 01/51 FIXED 2.5%	231,383	204,738	194,872
GNMA II POOL MA7139 G2 01/51 FIXED 4%	252,343	256,326	235,698
GNMA II POOL MA7184 G2 02/51 FIXED 2%	1,334,158	1,019,940	1,046,443
GNMA II POOL MA7192 G2 02/51 FIXED 2%	5,986,737	5,019,444	4,846,974
GNMA II POOL MA7193 G2 02/51 FIXED 2.5%	489,963	508,119	412,749
GNMA II POOL MA7194 G2 02/51 FIXED 3%	95,406	88,203	83,124
GNMA II POOL MA7254 G2 03/51 FIXED 2%	626,220	637,715	507,000
GNMA II POOL MA7255 G2 03/51 FIXED 2.5%	1,489,299	1,541,678	1,253,985
GNMA II POOL MA7303 G2 04/51 FIXED 2%	1,220,113	932,749	956,990
GNMA II POOL MA7311 G2 04/51 FIXED 2%	2,225,114	2,159,248	1,801,062
GNMA II POOL MA7312 G2 04/51 FIXED 2.5%	1,335,449	1,379,782	1,122,516
GNMA II POOL MA7367 G2 05/51 FIXED 2.5%	396,891	409,691	333,607
GNMA II POOL MA7368 G2 05/51 FIXED 3%	185,279	168,293	161,590
GNMA II POOL MA7418 G2 06/51 FIXED 2.5%	1,300,324	1,342,566	1,092,982
GNMA II POOL MA7419 G2 06/51 FIXED 3%	797,391	742,498	695,755
GNMA II POOL MA7472 G2 07/51 FIXED 2.5%	1,782,983	1,679,029	1,498,674
GNMA II POOL MA7534 G2 08/51 FIXED 2.5%	11,898,506	9,991,481	10,003,916
GNMA II POOL MA7535 G2 08/51 FIXED 3%	2,687,256	2,499,504	2,344,941
GNMA II POOL MA7590 G2 09/51 FIXED 3%	4,578,077	4,287,931	3,991,738
GNMA II POOL MA7648 G2 10/51 FIXED 2%	513,399	522,159	415,548
GNMA II POOL MA7650 G2 10/51 FIXED 3%	980,510	890,264	854,925
GNMA II POOL MA7706 G2 11/51 FIXED 3%	1,571,606	1,629,095	1,370,305
GNMA II POOL MA7766 G2 12/51 FIXED 2%	7,934,399	6,422,933	6,422,074
GNMA II POOL MA7767 G2 12/51 FIXED 2.5%	1,595,627	1,603,611	1,341,447
GNMA II POOL MA7768 G2 12/51 FIXED 3%	2,946,743	3,019,417	2,569,274
GNMA II POOL MA7769 G2 12/51 FIXED 3.5%	13,881,000	14,521,226	12,487,511
GNMA II POOL MA7881 G2 02/52 FIXED 2.5%	272,623	231,387	229,172
GNMA II POOL MA7936 G2 03/52 FIXED 2.5%	421,458	358,754	354,257
GNMA II POOL MA7989 G2 04/52 FIXED 3.5%	695,427	643,844	624,382
GNMA II POOL MA8042 G2 05/52 FIXED 2.5%	916,293	831,622	770,236
GNMA II POOL MA8043 G2 05/52 FIXED 3%	9,924,330	8,627,239	8,646,135
GNMA II POOL MA8097 G2 06/52 FIXED 2.5%	5,705,201	5,190,205	4,795,500
GNMA II POOL MA8099 G2 06/52 FIXED 3.5%	1,979,497	1,779,049	1,777,267
GNMA II POOL MA8147 G2 07/52 FIXED 2.5%	861,527	810,020	724,947
GNMA II POOL MA8151 G2 07/52 FIXED 4.5%	487,168	469,207	463,901
GNMA II POOL MA8197 G2 08/52 FIXED 2.5%	167,918	147,890	141,212

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Fixed Income and Short-Term Securities	Retirement Assets		
Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA8201 G2 08/52 FIXED 4.5%	2,720,572	2,612,443	2,592,886
GNMA II POOL MA8202 G2 08/52 FIXED 5%	2,373,831	2,325,906	2,315,534
GNMA II POOL MA8264 G2 09/52 FIXED 2.5%	254,356	224,708	213,930
GNMA II POOL MA8268 G2 09/52 FIXED 4.5%	539,835	526,521	513,969
GNMA II POOL MA8269 G2 09/52 FIXED 5%	1,368,203	1,366,423	1,333,524
GNMA II POOL MA8428 G2 11/52 FIXED 5%	656,170	644,860	639,888
GNMA II POOL MA8429 G2 11/52 FIXED 5.5%	2,134,044	2,155,792	2,119,766
GNMA II POOL MA8488 G2 12/52 FIXED 4%	1,667,765	1,545,317	1,541,150
GNMA II POOL MA8491 G2 12/52 FIXED 5.5%	506,354	506,747	502,756
GNMA II POOL MA8492 G2 12/52 FIXED 6%	936,476	941,440	940,969
GNMA II POOL MA8564 G2 01/53 FIXED 2.5%	320,476	282,832	269,560
GNMA II POOL MA8569 G2 01/53 FIXED 5%	1,032,229	1,039,784	1,006,113
GNMA II POOL MA8570 G2 01/53 FIXED 5.5%	759,536	771,074	754,374
GNMA II POOL MA8644 G2 02/53 FIXED 3.5%	4,484,618	4,158,478	4,046,170
GNMA II POOL MA8647 G2 02/53 FIXED 5%	92,169	90,233	89,819
GNMA II POOL MA8725 G2 03/53 FIXED 5%	746,456	735,475	727,231
GNMA II POOL MA8726 G2 03/53 FIXED 5.5%	996,075	965,847	988,685
GNMA II POOL MA8796 G2 04/53 FIXED 3%	350,016	309,750	305,703
GNMA II POOL MA8800 G2 04/53 FIXED 5%	5,072,264	4,952,312	4,940,973
GNMA II POOL MA8801 G2 04/53 FIXED 5.5%	4,356,550	4,273,640	4,324,229
GNMA II POOL MA8947 G2 06/53 FIXED 5%	336,343	329,565	327,511
GNMA II POOL MA8948 G2 06/53 FIXED 5.5%	1,364,576	1,350,331	1,354,462
GNMA II POOL MA9016 G2 07/53 FIXED 5%	695,748	664,941	677,656
GNMA II POOL MA9018 G2 07/53 FIXED 6%	1,941,504	1,940,606	1,950,820
GNMA II POOL MA9107 G2 08/53 FIXED 6%	2,448,424	2,459,192	2,460,171
GNMA II POOL MA9171 G2 09/53 FIXED 5.5%	290,452	289,500	288,298
GNMA II POOL MA9240 G2 10/53 FIXED 5%	712,504	698,207	693,793
GNMA II POOL MA9242 G2 10/53 FIXED 6%	581,764	591,262	584,555
GNMA II POOL MA9304 G2 11/53 FIXED 5%	295,072	293,423	287,323
GNMA II POOL MA9422 G2 01/54 FIXED 5%	162,944	158,899	158,665
GNMA II POOL MA9424 G2 01/54 FIXED 6%	1,965,584	1,976,952	1,975,015
GNMA II POOL MA9488 G2 02/54 FIXED 5.5%	306,805	304,503	304,529
GNMA II POOL MA9668 G2 05/54 FIXED 5.5%	11,978,439	11,882,673	11,889,573
GNMA II POOL MA9726 G2 06/54 FIXED 6%	800,000	806,923	803,839
GNMA II TBA 30 YR 2 JUMBOS	31,841,700	25,975,779	25,764,413
GNMA II TBA 30 YR 2.5 JUMBOS	13,272,830	11,254,674	11,161,335
GNMA II TBA 30 YR 2.5%	0	-3,782,638	0
GNMA II TBA 30 YR 3 JUMBOS	11,876,600	10,384,071	10,355,372
GNMA II TBA 30 YR 3.5 JUMBOS	8,728,000	7,930,888	7,836,108
GNMA II TBA 30 YR 4 JUMBOS	16,123,000	15,063,003	14,898,030
GNMA II TBA 30 YR 4%	0	142,249	0
GNMA II TBA 30 YR 4.5 JUMBOS	15,760,000	15,092,063	14,984,050
GNMA II TBA 30 YR 5 JUMBOS	18,001,000	17,591,804	17,527,139
GNMA II TBA 30 YR 5%	0	-291,858	0
GNMA II TBA 30 YR 5.5 JUMBOS	996,000	1,023,420	988,131
GNMA II TBA 30 YR 6 JUMBOS	12,164,000	12,237,030	12,214,517
GNMA II TBA 30 YR 6.5 JUMBOS	6,817,000	6,919,663	6,914,133
GNMA POOL 175313 GN 11/28 FIXED 7%	544	542	542
GNMA POOL 325576 GN 06/28 FIXED 7%	353	354	354
GNMA POOL 395617 GN 08/28 FIXED 7.5%	4,418	4,403	4,427
GNMA POOL 415026 GN 01/26 FIXED 7%	1,090	1,091	1,088
GNMA POOL 417226 GN 01/26 FIXED 7%	150	150	150
GNMA POOL 419146 GN 09/28 FIXED 6.5%	1,679	1,674	1,698
GNMA POOL 424174 GN 03/26 FIXED 7%	679	681	677
GNMA POOL 425825 GN 01/28 FIXED 7%	1,275	1,280	1,270
GNMA POOL 425832 GN 01/28 FIXED 7%	389	390	391
GNMA POOL 430642 GN 04/28 FIXED 7.5%	1,093	1,124	1,096
GNMA POOL 433566 GN 01/28 FIXED 7%	927	946	930
GNMA POOL 433726 GN 04/28 FIXED 7%	628	632	627
GNMA POOL 433911 GN 09/28 FIXED 6.5%	3,067	3,065	3,151
GNMA POOL 433942 GN 08/28 FIXED 6.5%	613	615	623
GNMA POOL 433969 GN 09/28 FIXED 6.5%	913	905	926
GNMA POOL 433980 GN 09/28 FIXED 7%	6,477	6,580	6,498

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Fixed Income and Short-Term Securities	Retirement Assets		
Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 442929 GN 09/28 FIXED 6.5%	4,171	4,154	4,219
GNMA POOL 446648 GN 07/28 FIXED 7%	1,219	1,210	1,225
GNMA POOL 449219 GN 01/28 FIXED 7%	403	405	404
GNMA POOL 449539 GN 07/28 FIXED 7%	3,409	3,417	3,434
GNMA POOL 449826 GN 01/28 FIXED 7.5%	477	478	478
GNMA POOL 460912 GN 09/28 FIXED 7%	5,808	5,818	5,833
GNMA POOL 464199 GN 09/28 FIXED 7%	3,970	3,974	3,983
GNMA POOL 464853 GN 09/28 FIXED 6.5%	1,626	1,626	1,651
GNMA POOL 468064 GN 07/28 FIXED 7%	1,268	1,271	1,271
GNMA POOL 472811 GN 10/28 FIXED 7.5%	3,142	3,132	3,150
GNMA POOL 478713 GN 09/29 FIXED 7.5%	3,284	3,280	3,293
GNMA POOL 483775 GN 10/28 FIXED 7%	6,205	6,241	6,223
GNMA POOL 484429 GN 09/28 FIXED 6.5%	1,821	1,817	1,846
GNMA POOL 486470 GN 08/28 FIXED 6.5%	2,475	2,425	2,550
GNMA POOL 486516 GN 09/28 FIXED 6.5%	4,516	4,445	4,620
GNMA POOL 486622 GN 10/28 FIXED 7.5%	1,186	1,182	1,189
GNMA POOL 486670 GN 01/35 FIXED 5.5%	208,781	223,124	212,557
GNMA POOL 487993 GN 09/28 FIXED 7%	6,818	6,826	6,849
GNMA POOL 490576 GN 09/28 FIXED 6.5%	5,960	5,934	6,034
GNMA POOL 493134 GN 11/28 FIXED 7%	512	510	513
GNMA POOL 542741 GN 04/31 FIXED 7%	2,123	2,159	2,121
GNMA POOL 549588 GN 09/31 FIXED 7%	1,450	1,476	1,472
GNMA POOL 551119 GN 08/31 FIXED 7%	331	336	337
GNMA POOL 561961 GN 06/31 FIXED 7%	3,468	3,528	3,457
GNMA POOL 562971 GN 05/31 FIXED 7%	617	628	623
GNMA POOL 567909 GN 11/32 FIXED 5.5%	28,712	30,399	29,029
GNMA POOL 569567 GN 01/32 FIXED 7%	4,177	4,254	4,196
GNMA POOL 580867 GN 12/31 FIXED 7%	13,302	13,546	13,513
GNMA POOL 591851 GN 02/33 FIXED 5.5%	53,492	56,652	54,458
GNMA POOL 591924 GN 03/33 FIXED 5.5%	26,337	27,812	26,400
GNMA POOL 591931 GN 03/33 FIXED 5.5%	22,415	23,720	22,738
GNMA POOL 594054 GN 07/33 FIXED 5.5%	30,950	32,655	31,254
GNMA POOL 595198 GN 11/32 FIXED 5.5%	1,211	1,266	1,206
GNMA POOL 603266 GN 05/34 FIXED 5.5%	19,034	20,938	19,379
GNMA POOL 605594 GN 12/34 FIXED 5.5%	241,898	257,467	246,272
GNMA POOL 605698 GN 09/34 FIXED 5.5%	213,226	227,143	217,081
GNMA POOL 607639 GN 01/33 FIXED 5.5%	9,457	9,993	9,475
GNMA POOL 613049 GN 09/33 FIXED 5.5%	9,173	9,740	9,275
GNMA POOL 614602 GN 07/33 FIXED 5.5%	27,254	28,700	27,593
GNMA POOL 620494 GN 08/33 FIXED 4.5%	19,054	20,296	18,662
GNMA POOL 620527 GN 08/33 FIXED 5.5%	21,768	23,147	22,162
GNMA POOL 628079 GN 04/34 FIXED 5.5%	22,479	23,799	22,582
GNMA POOL 633240 GN 09/34 FIXED 5.5%	41,507	44,284	41,645
GNMA POOL 663792 GN 01/37 FIXED 5%	4,427	4,662	4,406
GNMA POOL 666087 GN 03/38 FIXED 5%	31,782	33,406	31,687
GNMA POOL 673230 GN 11/38 FIXED 6.5%	9,282	10,200	9,604
GNMA POOL 686780 GN 06/38 FIXED 5%	16,451	17,390	16,405
GNMA POOL 697562 GN 11/38 FIXED 6.5%	30,503	33,188	31,521
GNMA POOL 698654 GN 11/38 FIXED 6%	4,122	4,209	4,181
GNMA POOL 699129 GN 09/38 FIXED 6.5%	6,399	6,892	6,611
GNMA POOL 723615 GN 01/40 FIXED 4.5%	117,409	127,934	112,510
GNMA POOL 728627 GN 01/40 FIXED 4.5%	32,031	34,835	31,194
GNMA POOL 732087 GN 05/40 FIXED 4.5%	6,470	7,038	6,295
GNMA POOL 738423 GN 06/41 FIXED 5%	49,251	52,259	48,395
GNMA POOL 745793 GN 07/40 FIXED 4.5%	63,102	68,658	61,297
GNMA POOL 759138 GN 01/41 FIXED 4%	119,968	126,828	113,423
GNMA POOL 762838 GN 03/41 FIXED 4%	62,424	66,053	59,019
GNMA POOL 764428 GN 05/41 FIXED 5%	47,674	51,157	47,457
GNMA POOL 770491 GN 08/41 FIXED 4%	673,823	720,015	633,743
GNMA POOL 780081 GN 02/25 FIXED 10%	0	0	0
GNMA POOL 780601 GN 07/27 FIXED 7%	3,010	3,027	3,012
GNMA POOL 780914 GN 11/28 FIXED 6%	236	235	237
GNMA POOL 781001 GN 03/29 FIXED 7.5%	14,076	14,016	14,207

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
GNMA POOL 781321 GN 11/24 FIXED 7.5%		22	22	22
GNMA POOL 781330 GN 09/31 FIXED 6%		2,551	2,574	2,567
GNMA POOL 781340 GN 10/31 FIXED 6.5%		2,454	2,462	2,499
GNMA POOL 781548 GN 11/32 FIXED 7%		1,547	1,579	1,604
GNMA POOL 781804 GN 09/34 FIXED 6%		45,129	44,569	46,558
GNMA POOL 781847 GN 12/34 FIXED 6%		37,383	36,533	38,567
GNMA POOL 781902 GN 02/35 FIXED 6%		50,746	48,925	52,352
GNMA POOL 782557 GN 01/39 FIXED 5%		312,907	339,162	310,367
GNMA POOL 782619 GN 04/39 FIXED 5%		197,843	211,735	198,463
GNMA POOL 782696 GN 06/39 FIXED 5%		41,266	44,360	41,362
GNMA POOL 782958 GN 05/40 FIXED 5%		85,484	92,050	85,244
GNMA POOL 783289 GN 04/41 FIXED 4.5%		12,191	13,274	11,852
GNMA POOL 783571 GN 12/33 FIXED 5%		75,949	82,373	76,106
GNMA POOL 783609 GN 10/40 FIXED 4.5%		121,488	131,705	118,262
GNMA POOL 783610 GN 11/41 FIXED 4.5%		100,193	107,491	97,380
GNMA POOL 783669 GN 09/42 FIXED 3%		151,058	160,787	134,879
GNMA POOL 784571 GN 06/48 FIXED 3.5%		1,696,254	1,681,404	1,562,896
GNMA POOL AB2892 GN 09/42 FIXED 3%		629,721	625,820	562,274
GNMA POOL AB9108 GN 10/42 FIXED 3%		303,288	309,389	270,802
GNMA POOL AE7028 GN 06/43 FIXED 3.5%		107,466	107,299	98,787
GNMA POOL BS8439 GN 05/50 FIXED 3.5%		153,109	162,712	140,206
GNSYS CLOUD SRVICS HOLD II LLC FIRST LIEN TERM LOAN B due 12/01/27		155,368	155,368	156,034
GO DADDY OPCO/FINCO COMPANY GUAR 144A 03/29 3.5%		104,000	103,651	93,918
GO DADDY OPCO/FINCO COMPANY GUAR 144A 12/27 5.25%		712,000	717,667	697,142
GOEASY LTD COMPANY GUAR 144A 05/26 4.375%		410,000	410,000	397,106
GOEASY LTD COMPANY GUAR 144A 12/28 9.25%		1,985,000	1,985,000	2,106,825
GOEASY LTD SR UNSECURED 144A 07/29 7.625		950,000	950,000	969,019
GOGO INTERMEDIATE HOLDINGS LLC TERM LOAN B due 04/30/28		1,731,731	1,727,613	1,724,994
GOHL CAPITAL LTD COMPANY GUAR REGS 01/27 4.25%		200,000	204,496	192,089
GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A B1 144A		250,000	250,080	250,478
GOLDENTREE LOAN MANAGEMENT US GLM 2019 5A BR 144A		250,000	244,628	250,430
GOLDENTREE LOAN MANAGEMENT US GLM 2021 10A A 144A		460,000	461,366	461,148
GOLDENTREE LOAN MANAGEMENT US GLM 2023 17A D 144A		1,025,000	1,025,000	1,050,878
GOLDENTREE LOAN MANAGEMENT US GLM 2024 21A D 144A		250,000	250,000	250,000
GOLDMAN HOME IMPROVEMENT TRUST GHIT 2022 GRN2 A 144A		113,603	113,137	114,560
GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VARIABLE		17,000	15,664	14,590
GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VARIABLE		3,250,000	3,084,145	3,093,761
GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 3.5		10,000,000	9,890,514	9,876,906
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VARIABLE		413,000	334,895	335,169
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VARIABLE		156,000	145,828	145,500
GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6		160,000	140,194	140,208
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VARIABLE		536,000	451,536	457,778
GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25%		1,470,000	1,474,583	1,560,898
GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VARIABLE		63,000	58,832	58,785
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VARIABLE		5,545,000	5,513,255	5,301,999
GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8%		1,496,000	1,390,458	1,398,658
GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5%		8,560,000	8,444,935	8,429,088
GOLDMAN SACHS GROUP INC SR UNSECURED 04/30 VAR		5,389,000	5,452,581	5,484,687
GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VARIABLE		4,853,000	4,318,035	4,080,198
GOLDMAN SACHS GROUP INC SR UNSECURED 04/35 VAR		5,055,000	5,113,609	5,177,973
GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VARIABLE		20,000	20,819	14,787
GOLDMAN SACHS GROUP INC SR UNSECURED 05/26 VAR		3,761,000	3,778,603	3,787,891
GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VARIABLE		2,550,000	2,545,520	2,454,692
GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VARIABLE		3,370,000	3,371,511	3,223,816
GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 3.85%		20,140,000	20,134,890	20,132,374
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VARIABLE		5,017,000	4,028,821	4,120,115
GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VARIABLE		84,000	77,909	58,987
GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VARIABLE		1,760,000	1,753,321	1,760,000
GOLDMAN SACHS GROUP INC SR UNSECURED 09/25 VAR		4,270,000	4,286,744	4,242,486
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VARIABLE		1,125,000	1,038,455	1,038,859
GOLDMAN SACHS GROUP INC SR UNSECURED 10/29 VARIABLE		1,650,000	1,671,059	1,722,674
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VARIABLE		5,204,000	4,552,545	4,326,233
GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75%		80,000	79,783	71,819

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Issuer Name		Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC SR UNSECURED 11/24 5.7		6,000,000	6,007,662	6,002,074
GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5%		730,000	728,356	700,645
GOLDMAN SACHS GROUP INC SR UNSECURED 12/26 VARIABLE		500,000	491,182	467,397
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 09/29 4%		1,319,000	1,430,641	1,439,639
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 10/29 VARIABLE		898,000	1,036,392	1,065,042
GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15%		1,000,000	1,003,654	935,426
GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25%		710,000	711,029	697,558
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75%		380,000	395,648	409,955
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2015 25A AR 144A		692,398	687,625	693,603
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2019 45A A 144A		591,394	591,394	590,611
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2021 54A A 144A		2,030,000	2,030,000	2,034,060
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2021 55A A 144A		650,000	650,211	652,612
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 72A A 144A		1,800,000	1,800,000	1,801,703
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 74A A 144A		250,000	250,000	250,000
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 1GS A 144A		793,069	609,441	624,623
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 3CS A 144A		320,523	320,395	298,904
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2023 3C A 144A		671,394	668,676	679,647
GOODNIGHT WATER SOLUTIONS LLC 2024 TERM LOAN B due 06/04/29		88,462	87,095	88,019
GOODYEAR TIRE + RUBBER COMPANY GUAR 03/27 4.875		4,000	3,921	3,867
GOODYEAR TIRE + RUBBER COMPANY GUAR 04/31 5.25%		275,000	272,472	252,279
GOODYEAR TIRE + RUBBER COMPANY GUAR 04/33 5.625		2,000	1,819	1,808
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/29 5%		646,000	637,226	601,292
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/31 5.25%		84,000	71,954	76,499
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF		111,552	111,552	111,413
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 114 A		222,873	225,590	188,182
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 AS		295,559	62,053	29,898
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 127 GB		105,000	86,904	86,236
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA		208,605	44,903	19,759
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 75 PB		89,000	76,842	71,217
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 HY		227,000	198,088	186,646
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 SA		162,618	36,332	16,451
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H08 FB		60,157	60,213	60,163
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H18 NA		136,688	136,494	136,457
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H29 SA		354,598	353,532	354,129
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 69 AI		325,953	8,814	49,878
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 AB		150,428	152,954	126,531
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA		2,210,445	283,121	21,071
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 5 SP		104,404	16,476	4,282
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 OI		236,495	53,967	42,747
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 SA		250,783	45,516	24,968
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 98 IO		2,620,216	118,802	21,447
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 152 IO		8,209,714	638,943	305,648
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 112 SJ		7,365,567	884,547	581,089
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 130 HS		2,494,906	414,418	232,145
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 149 BS		2,896,094	504,781	318,924
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 163 SA		1,215,852	189,125	123,625
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 171 IO		5,357,502	215,271	216,288
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 190 IO		1,399,476	37,586	51,180
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 37 SB		1,793,779	247,818	196,897
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 41 IO		434,809	26,794	11,091
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 112 LS		2,086,347	355,468	202,436
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 125 SK		2,721,429	430,242	222,318
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 134 KS		2,240,419	338,374	196,637
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 SB		3,732,713	612,406	420,396
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 151 SA		3,652,400	559,525	331,982
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA		119,113	114,027	111,152
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 45 IO		7,066,625	244,730	244,254
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 89 MS		2,152,239	369,860	205,899
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 91 DS		2,098,912	310,161	191,326
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H02 FM		7,830,740	7,818,656	7,737,225
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H04 FK		6,066,528	6,026,415	5,963,148
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H06 PF		276,920	276,877	275,723
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H07 FD		535,725	535,643	536,309

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 GF		3,248,594	3,235,512	3,206,189
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 KF		344,527	344,317	342,953
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 18 TP		86,471	79,721	77,753
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 20 JS		3,021,237	516,457	279,724
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 22 SA		1,728,498	354,964	127,409
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 5 SH		2,631,717	433,178	239,348
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 56 SG		2,332,759	436,269	224,791
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 85 SC		2,166,625	327,981	220,414
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 90 SD		3,062,419	541,249	351,697
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD		632,725	535,424	470,511
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 107 AB		2,534,257	2,009,925	1,924,110
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 112 KA		1,980,099	1,564,568	1,498,690
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 118 IO		3,643,012	222,205	225,579
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL		190,692	24,921	25,705
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI		572,166	75,260	77,434
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN		277,509	35,848	37,960
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 LP		459,138	363,233	363,100
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE		218,142	28,621	29,581
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI		801,755	108,185	106,616
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 166 IP		3,776,850	571,833	596,852
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI		6,056,410	754,196	840,080
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 GI		138,000	15,222	15,104
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 KI		9,614,496	1,252,428	1,297,527
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI		1,312,834	136,016	143,934
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 191 UG		5,932,412	958,794	1,023,410
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI		458,909	75,808	82,534
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI		199,461	33,346	35,835
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 SW		6,985,019	712,456	683,829
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 68 IO		2,527,992	277,769	277,693
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 89 IA		3,041,326	245,633	243,074
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F		98,030	98,135	96,613
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA		369,869	365,620	363,350
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC		629,037	628,066	617,835
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 103 HE		1,851,747	1,569,107	1,506,595
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 11 IX		3,011,660	249,671	243,127
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI		1,903,859	215,461	210,139
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 116 IA		4,537,764	523,474	631,318
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 135 A		6,642,395	5,537,383	5,317,217
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 138 IK		874,691	123,993	128,409
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 IO		2,637,455	246,356	243,675
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 147 KI		2,600,265	215,906	206,223
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 156 LI		3,847,052	754,033	732,344
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 16 KI		7,262,707	1,066,255	980,644
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 169 IO		2,889,271	234,193	231,071
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 176 IN		488,672	64,841	69,964
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 181 IO		3,157,503	224,827	222,781
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 188 PA		1,968,841	1,667,169	1,563,912
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG		142,034	142,551	138,540
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 57 BI		603,965	88,765	99,620
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 63 IO		3,423,163	203,735	201,877
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 AQ		141,684	142,200	139,761
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI		407,848	60,694	53,810
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM		5,132,408	5,232,084	5,113,196
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 113 Z		1,248,931	926,723	645,252
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 18 SL		6,911,709	946,851	896,020
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT		814,116	693,157	667,382
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE		600,000	463,291	441,404
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO		2,947,524	205,457	180,223
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO		2,965,603	201,803	187,196
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E		500,000	406,596	368,304
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 24 AH		325,415	271,772	275,675
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B		1,700,000	1,217,182	873,102
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO		95,505	6,092	4,555

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 GS		6,215,506	970,082	640,235
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 81 CI		761,094	108,466	106,254
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 9 GA		640,993	517,237	519,202
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 99 JW		200,000	162,238	158,681
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 FH		6,061,471	5,947,450	6,007,159
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FE		5,745,724	5,765,031	5,673,366
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FA		5,133,966	5,161,684	5,049,036
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 EF		3,224,518	3,247,728	3,238,645
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 130 IO		1,473,002	271,284	270,075
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 SB		15,427,997	1,143,564	1,044,502
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 141 SN		10,657,819	1,053,645	1,113,813
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 179 IO		8,189,521	330,698	331,392
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH		2,799,321	2,127,414	2,158,424
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 IA		1,999,515	124,278	115,105
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H02 FL		1,999,184	1,999,184	2,002,774
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H03 FA		2,218,798	2,217,790	2,219,445
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H05 GF		3,492,431	3,497,184	3,495,049
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FE		2,997,004	3,004,288	3,015,927
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H13 FJ		3,422,631	3,422,631	3,447,319
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H20 FL		184,819	186,262	185,143
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 XH		9,907,579	756,522	742,443
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 64 KS		17,962,614	1,061,254	1,165,414
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 H08 FC		493,284	492,822	493,254
GOVERNMENT OF JAMAICA SR UNSECURED 03/39 8%		200,000	277,627	233,884
GOVERNMENT OF JAMAICA SR UNSECURED 07/45 7.875%		439,000	540,665	513,393
GPD COS INC SR SECURED 144A 04/26 10.125%		1,395,000	1,395,000	1,333,347
GRACECHURCH MORTGAGE FINANCE P GRACE 2020 GRCE A 144A		660,000	588,577	538,676
GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN due 08/04/27		975,278	975,278	976,156
GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 08/28 7.125%		1,070,000	1,091,396	1,010,788
GRANT THORNTON ADVISORS LLC TERM LOAN B due 06/02/31		2,054,020	2,054,020	2,059,176
GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 03/28 3.5		5,000	4,698	4,610
GRAY ESCROW II INC COMPANY GUAR 144A 11/31 5.375%		502,000	347,564	284,572
GRAY TELEVISION INC COMPANY GUAR 144A 05/27 7%		299,000	303,250	275,290
GRAY TELEVISION INC COMPANY GUAR 144A 10/30 4.75%		8,000	5,904	4,801
GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN due 12/01/28		485,000	485,787	436,044
GRAY TELEVISION INC SR SECURED 144A 07/29 10.5		530,000	530,000	532,851
GREAT AMERICA LEASING RECEIVAB GALC 2024 1 A1 144A		1,398,105	1,398,105	1,398,099
GREAT LAKES DREDGE+DOCK COMPANY GUAR 144A 06/29 5.25		995,000	872,842	887,851
GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1 due 03/06/28		1,430,579	1,429,590	1,428,348
GREAT WOLF TRUST GWT 2024 WLF2 A 144A		1,900,000	1,895,277	1,898,813
GREAT WOLF TRUST GWT 2024 WOLF A 144A		1,600,000	1,596,063	1,596,498
GREAT WOLF TRUST GWT 2024 WOLF B 144A		2,800,000	2,793,108	2,795,622
GREAT WOLF TRUST GWT 2024 WOLF D 144A		1,704,000	1,699,804	1,704,000
GREENFIRE RESOURCES LTD SR SECURED 144A 10/28 12%		385,000	387,436	411,094
GREENKO DUTCH BV SR SECURED REGS 03/26 3.85%		182,000	182,833	171,645
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR3 X1		1,228,642	31,521	1,836
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR4 X4		1,377,469	29,861	14
GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR2 3A2		218,703	128,788	201,087
GREENPOINT MORTGAGE FUNDING TR GPMF 2007 AR1 2A1A		676,731	463,275	595,097
GREENSAIF PIPELINES BIDC SR SECURED REGS 02/38 6.129%		700,000	712,342	713,075
GREYSTAR REAL ESTAT PRTNRS LLC 2024 TERM LOAN B due 08/21/30		1,244,506	1,241,661	1,249,173
GREYSTAR REAL ESTATE PAR SR SECURED 144A 09/30 7.75%		1,900,000	1,912,870	2,000,687
GREYSTAR REAL ESTATE PTR LLC TERM LOAN due 08/21/30		771,130	760,976	774,022
GRIFFON CORPORATION COMPANY GUAR 03/28 5.75%		400,000	406,410	385,847
GRIFOLS SA SR UNSECURED 144A 10/28 4.75%		1,615,000	1,453,150	1,393,704
GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B due 11/15/27		263,669	263,836	259,013
GRIPPEN PARK CLO LTD GRIPP 2017 1A D 144A		250,000	250,000	250,105
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 08/28 4%		794,000	768,379	733,451
GRUENENTHAL GMBH SR SECURED REGS 05/28 4.125%		100,000	119,877	104,496
GRUENENTHAL GMBH SR SECURED REGS 11/26 3.625%		400,000	442,832	419,584
GRUPO ENERGIA BOGOTA SR UNSECURED 144A 11/33 7.85		245,000	265,488	270,802
GRUPO ENERGIA BOGOTA SR UNSECURED REGS 11/33 7.85		425,000	460,165	469,759
GS MORTGAGE BACKED SECURITIES GSMBS 2020 RPL1 M2 144A		1,800,000	1,387,904	1,530,152

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ2 A2 144A		413,999	350,132	328,744
GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ6 A2 144A		492,455	432,081	390,342
GS MORTGAGE BACKED SECURITIES GSMBS 2021 RPL1 A2 144A		500,000	491,304	413,216
GS MORTGAGE BACKED SECURITIES GSMBS 2022 NQM1 A4 144A		395,638	403,411	358,037
GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A4 144A		1,186,480	1,126,672	941,644
GS MORTGAGE SECURITIES CORP. GSMSC 2006 OA1R A 144A		1,071,911	16,721	11
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC24 A5		612,973	639,663	610,489
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA		23,902,543	720,710	33,325
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 AAB		360,931	369,540	354,253
GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A		1,450,922	1,450,922	1,041,893
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 C		1,083,000	900,802	867,092
GS MORTGAGE SECURITIES TRUST GSMS 2021 IP E 144A		1,490,000	1,489,044	1,424,414
GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A		960,000	960,000	892,427
GS MORTGAGE SECURITIES TRUST GSMS 2023 FUN A 144A		870,000	868,347	871,088
GS MORTGAGE SECURITIES TRUST GSMS 2023 FUN B 144A		880,000	878,325	881,100
GSAMP TRUST GSAMP 2007 FM1 A2A		247,125	234,889	106,379
GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1		12,603	11,958	11,611
GTCR AP FINANCE INC SR UNSECURED 144A 05/27 8%		1,020,000	1,005,903	1,022,348
GTCR W 2 MERGER SUB LLC SR SECURED 144A 01/31 7.5%		3,958,000	3,967,448	4,126,817
GTCR W MERGER SUB LLC USD TERM LOAN B due 09/20/30		4,645,000	4,630,530	4,644,350
GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1%		2,314,000	2,227,520	2,217,063
GULFSIDE SUPPLY INC TERM LOAN B due 05/29/31		868,100	865,930	868,100
GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4 due 03/29/27		193,261	193,021	193,366
GVC HOLDINGS GIBRALTAR LIMITED 2024 USD TERM LOAN B due 10/31/29		199,496	199,496	199,673
GXO LOGISTICS INC SR UNSECURED 05/34 6.5		1,000,000	988,725	1,014,807
GYP HOLDINGS III CORP COMPANY GUAR 144A 05/29 4.625%		801,000	801,000	741,275
H.B. FULLER CO SR UNSECURED 10/28 4.25%		455,000	436,935	428,848
H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875%		2,789,000	2,712,569	2,516,427
HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375%		2,150,000	2,147,368	2,051,596
HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375%		280,000	278,578	259,980
HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625%		480,000	479,433	429,995
HALLIBURTON CO SR UNSECURED 11/35 4.85%		170,000	172,624	161,696
HALLIBURTON CO SR UNSECURED 11/45 5%		130,000	131,746	117,681
HALSEYPOINT CLO 3, LTD. HLSY 2020 3A A1A 144A		400,000	399,292	400,369
HALSEYPOINT CLO II, LTD. HLSY 2020 2A A1 144A		595,207	591,897	596,076
HAMILTON PROJECTS ACQUIROR LLC 2024 TERM LOAN B due 05/22/31		116,038	115,751	116,660
HANESBRANDS INC COMPANY GUAR 144A 02/31 9%		2,280,000	2,277,013	2,388,849
HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875%		157,000	150,721	153,593
HANESBRANDS INC. 2023 TERM LOAN B due 03/08/30		1,149,846	1,145,663	1,151,767
HARBOR FREIGHT TOOLS USA INC 2024 TERM LOAN B due 06/05/31		1,455,000	1,451,363	1,449,878
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 10 2A1B		243,192	150,571	156,123
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X1		4,684,805	38,964	47
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X3		6,333,076	38,446	14,184
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 2 X		831,215	-82,224	8
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 3 X2		931,073	1,960	9
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 5 2A1B		68,710	40,617	57,019
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A		362	324	330
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 B2		2,118,819	2,016,728	1,831,769
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 1 X1		1,597,305	18,425	16
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 5 X2		4,089,246	49,791	41
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1A		448,547	288,029	382,339
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007 4 2A1		1,318,859	1,217,224	1,181,288
HARDEE S FUNDING LLC AND CARLS HNGRY 2020 1A A2 144A		1,167,650	1,167,650	1,056,429
HARVEST MIDSTREAM I LP SR UNSECURED 144A 05/32 7.5		40,000	40,000	40,614
HARVEST MIDSTREAM I LP SR UNSECURED 144A 09/28 7.5%		140,000	137,220	142,240
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 04/25 6%		1,505,000	1,499,613	1,503,553
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/26 3.375%		973,000	963,316	917,487
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/27 8%		195,000	195,153	202,729
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 09/30 3.75%		2,000,000	1,773,165	1,744,704
HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A		3,790,000	3,790,000	3,768,701
HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75%		900,069	874,239	856,380
HAZINE MUSTESARLIGI VARL SR UNSECURED 144A 01/29 8.5091%		1,113,000	1,113,000	1,176,098
HCA INC COMPANY GUAR 02/25 5.375%		100,000	100,954	99,662

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
HCA INC COMPANY GUAR 02/27 4.5%		720,000	731,117	703,554
HCA INC COMPANY GUAR 02/29 5.875%		1,915,000	1,961,516	1,949,660
HCA INC COMPANY GUAR 03/27 3.125%		1,259,000	1,260,600	1,189,478
HCA INC COMPANY GUAR 03/29 3.375%		3,175,000	3,033,920	2,918,473
HCA INC COMPANY GUAR 04/31 5.45		3,623,000	3,573,985	3,620,398
HCA INC COMPANY GUAR 06/25 7.69%		90,000	90,308	91,481
HCA INC COMPANY GUAR 06/26 5.25%		520,000	547,300	517,677
HCA INC COMPANY GUAR 06/28 5.2%		2,291,000	2,279,078	2,281,927
HCA INC COMPANY GUAR 06/29 4.125%		1,859,000	1,760,141	1,760,304
HCA INC COMPANY GUAR 06/47 5.5%		880,000	1,007,691	813,539
HCA INC COMPANY GUAR 07/31 2.375%		34,000	29,609	27,918
HCA INC COMPANY GUAR 07/51 3.5%		518,000	386,746	346,220
HCA INC COMPANY GUAR 09/26 5.375		698,000	698,666	696,259
HCA INC COMPANY GUAR 09/28 5.625%		875,000	925,811	882,805
HCA INC COMPANY GUAR 09/30 3.5%		11,724,000	10,640,516	10,575,477
HCA INC COMPANY GUAR 11/33 7.5%		1,150,000	1,148,375	1,274,728
HEALTHCARE RLTY HLDGS LP COMPANY GUAR 03/31 2.05%		350,000	347,836	270,826
HEALTHEQUITY INC COMPANY GUAR 144A 10/29 4.5%		1,944,000	1,817,290	1,817,019
HEALTHPEAK OP LLC COMPANY GUAR 02/27 1.35%		652,000	633,239	591,090
HEALTHPEAK OP LLC COMPANY GUAR 12/32 5.25%		800,000	788,120	785,493
HEATHROW FINANCE PLC SR SECURED REGS 03/27 VARIABLE		200,000	227,863	237,651
HEATHROW FINANCE PLC SR SECURED REGS 03/31 6.625		100,000	127,845	124,988
HECLA MINING CO COMPANY GUAR 02/28 7.25%		350,000	350,818	350,190
HEIMSTADEN BOSTAD TRESRY COMPANY GUAR 03/27 1.375%		100,000	88,814	92,935
HELIOS SOFT/ION CORP SOL SR SECURED 144A 05/28 4.625%		909,000	903,782	811,652
HELIOS SOFT/ION CORP SOL SR SECURED 144A 05/29 8.75		1,425,000	1,424,885	1,450,954
HENLEY FUNDING LTD. HNLY 10X D REGS		100,000	106,885	108,258
HERC HOLDINGS INC COMPANY GUAR 144A 06/29 6.625		516,000	516,000	523,236
HERC HOLDINGS INC COMPANY GUAR 144A 07/27 5.5%		772,000	763,099	759,919
HERENS HOLDCO SARL SR SECURED 144A 05/28 4.75%		522,000	497,963	452,804
HERITAGE POWER LLC 2023 EXIT TERM LOAN due 07/20/26		57,367	57,367	54,499
HERTZ CORP/THE COMPANY GUAR 144A 12/26 4.625%		175,000	174,547	126,955
HERTZ CORP/THE COMPANY GUAR 144A 12/29 5		6,000	4,857	3,685
HERTZ VEHICLE FINANCING LLC HERTZ 2021 1A A 144A		3,000,000	2,924,683	2,960,256
HERTZ VEHICLE FINANCING LLC HERTZ 2021 2A B 144A		100,000	99,974	91,105
HERTZ VEHICLE FINANCING LLC HERTZ 2022 4A A 144A		500,000	496,268	489,269
HESS CORP SR UNSECURED 04/47 5.8%		133,000	127,197	134,614
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/26 5.625		7,000	7,000	6,947
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/30 4.25		2,000	1,875	1,836
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 06/28 5.125		2,000	1,964	1,937
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 06/29 6.5		685,000	685,736	694,427
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 10/30 5.5%		1,568,000	1,528,340	1,515,197
HIGHTOWER HOLDINGS LLC 2021 TERM LOAN B due 04/21/28		198,977	199,422	199,164
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/29 5.75%		1,311,000	1,275,561	1,268,613
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/31 6%		447,000	450,712	426,632
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/30 6%		115,000	113,304	111,084
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25%		198,000	197,974	190,412
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 05/34 6.875		660,000	655,718	652,863
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/28 6.25%		314,000	301,362	310,120
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/33 8.375%		1,646,000	1,646,402	1,754,236
HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A		1,155,621	1,155,621	953,937
HILLENBRAND INC COMPANY GUAR 02/29 6.25		954,000	954,000	958,573
HILTON DOMESTIC OPERATIN COMPANY GUAR 01/30 4.875%		288,000	296,729	276,415
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625%		802,000	790,932	694,036
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/29 5.875		1,480,000	1,480,000	1,482,008
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/32 6.125		700,000	701,348	703,396
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375%		700,000	700,000	697,658
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75%		401,000	405,381	399,006
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/31 4%		1,280,000	1,279,517	1,145,736
HILTON GRAND VAC BOR ESC COMPANY GUAR 144A 07/31 4.875%		1,528,000	1,468,870	1,352,677
HILTON GRAND VAC BOR ESC SR SECURED 144A 01/32 6.625		365,000	364,685	366,709
HILTON GRAND VAC BOR ESC SR UNSECURED 144A 06/29 5%		2,006,000	1,956,061	1,870,493
HILTON GRAND VACATINS BRWR LLC 2021 TERM LOAN B due 08/02/28		243,125	242,412	242,909

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
HILTON GRAND VACATIONS BORROWR	2024 INCREMENTAL TERM LOAN B due 01/17/31	448,875	449,406	448,538
HILTON GRAND VACATIONS TRUST HGVT	2024 1B A 144A	1,066,940	1,067,794	1,073,856
HILTON GRAND VACATIONS TRUST HGVT	2024 1B B 144A	987,417	988,187	991,815
HILTON USA TRUST HILT	2016 HHV C 144A	450,000	482,963	428,662
HILTON USA TRUST HILT	2016 SFP D 144A	8,000,000	7,946,836	3,420,200
HILTON WORLDWIDE FIN LLC COMPANY	GUAR 04/27 4.875	5,000	4,968	4,913
HLF FIN SARL LLC/HERBALI COMPANY	GUAR 144A 06/29 4.875%	1,425,000	1,312,934	987,268
HLF FIN SARL LLC/HERBALI SR SECURED	144A 04/29 12.25	310,000	301,899	308,995
HOAG MEMORIAL HOSPITAL UNSECURED	07/52 3.803%	74,000	67,861	57,954
HOLOGIC INC COMPANY	GUAR 144A 02/29 3.25	8,000	7,247	7,177
HOME DEPOT INC SR UNSECURED	03/31 1.375%	34,000	29,360	27,088
HOME DEPOT INC SR UNSECURED	04/27 2.5%	280,000	287,229	262,200
HOME DEPOT INC SR UNSECURED	04/30 2.7%	310,000	308,945	276,172
HOME DEPOT INC SR UNSECURED	04/32 3.25%	1,150,000	1,124,011	1,019,938
HOME DEPOT INC SR UNSECURED	04/40 3.3%	380,000	386,036	296,010
HOME DEPOT INC SR UNSECURED	04/50 3.35%	490,000	514,298	348,012
HOME DEPOT INC SR UNSECURED	06/26 5.15	1,661,000	1,659,171	1,662,396
HOME DEPOT INC SR UNSECURED	06/34 4.95	2,465,000	2,444,176	2,439,306
HOME DEPOT INC SR UNSECURED	06/47 3.9%	100,000	108,447	78,877
HOME DEPOT INC SR UNSECURED	06/54 5.3	910,000	897,323	888,484
HOME DEPOT INC SR UNSECURED	06/64 5.4	1,160,000	1,142,746	1,130,520
HOME DEPOT INC SR UNSECURED	12/28 3.9%	40,000	44,137	38,641
HOME EQUITY ASSET TRUST HEAT	2005 3 M5	925,117	925,365	905,350
HOME RE LTD HMIR	2022 1 M1A 144A	954,519	954,519	959,810
HOMEBANC MORTGAGE TRUST HMBT	2005 4 M1	158,383	157,630	158,171
HOWARD OPPORTUNITIES FUND I HOF	2022 1 A1 144A	355,774	352,141	351,441
HONEYWELL INTERNATIONAL SR UNSECURED	03/35 5	800,000	797,061	793,111
HONEYWELL INTERNATIONAL SR UNSECURED	05/32 3.75%	1,080,000	1,155,913	1,160,340
HOST HOTELS + RESORTS LP SR UNSECURED	12/31 2.9%	392,000	387,562	327,477
HOUSTON GALLERIA MALL TRUST HGMT	2015 HGLR A1A2 144A	758,000	725,158	738,223
HOUSTON GALLERIA MALL TRUST HGMT	2015 HGLR D 144A	500,000	499,365	475,099
HOWARD HUGHES CORP COMPANY	GUAR 144A 02/29 4.125%	750,000	747,676	670,712
HOWARD HUGHES CORP COMPANY	GUAR 144A 02/31 4.375%	1,325,000	1,319,496	1,140,896
HOWARD HUGHES CORP COMPANY	GUAR 144A 08/28 5.375%	86,000	87,606	81,731
HOWARD MIDSTREAM ENERGY SR UNSECURED	144A 07/28 8.875%	2,050,000	2,050,000	2,169,162
HOWARD MIDSTREAM ENERGY SR UNSECURED	144A 07/32 7.375	600,000	603,854	609,333
HOWDEN GROUP HOLDINGS LTD	2024 USD TERM LOAN B due 02/15/31	1,122,188	1,116,852	1,123,702
HOWDEN UK REFINANCE / US SR SECURED	144A 02/31 7.25	1,765,000	1,771,043	1,751,806
HOWDEN UK REFINANCE / US SR UNSECURED	144A 02/32 8.125	880,000	880,000	874,276
HOWMET AEROSPACE INC SR UNSECURED	05/25 6.875%	3,000	3,095	3,022
HP ENTERPRISE CO SR UNSECURED	07/28 5.25%	342,000	342,845	344,014
HP ENTERPRISE CO SR UNSECURED	10/25 4.9%	1,072,000	1,085,825	1,063,235
HP INC SR UNSECURED	04/29 4%	535,000	534,120	509,647
HPEFS EQUIPMENT TRUST HPEFS	2024 1A A1 144A	1,094,948	1,094,948	1,095,004
HPS LOAN MANAGEMENT HLM	15A 19 A1R 144A	430,000	423,163	430,215
HPS LOAN MANAGEMENT LTD HLM	2021 16A A1 144A	950,000	950,000	952,088
HPS LOAN MANAGEMENT LTD HLM	2023 18A D 144A	1,025,000	1,025,000	1,060,602
HPS LOAN MANAGEMENT LTD HLM	2024 20A C 144A	250,000	250,000	250,000
HPS LOAN MANAGEMENT LTD HLM	2024 20A D1 144A	250,000	250,000	250,000
HSBC HOLDINGS PLC JR SUBORDINA	12/99 VARIABLE	850,000	850,000	728,500
HSBC HOLDINGS PLC SR UNSECURED	03/28 VARIABLE	330,000	307,567	317,921
HSBC HOLDINGS PLC SR UNSECURED	03/30 4.95%	400,000	399,683	393,154
HSBC HOLDINGS PLC SR UNSECURED	03/30 VAR	2,775,000	2,779,636	2,780,236
HSBC HOLDINGS PLC SR UNSECURED	04/26 VAR	227,000	218,519	219,697
HSBC HOLDINGS PLC SR UNSECURED	05/28 VAR	1,560,000	1,566,574	1,566,100
HSBC HOLDINGS PLC SR UNSECURED	05/32 VARIABLE	4,822,000	4,299,962	4,035,012
HSBC HOLDINGS PLC SR UNSECURED	06/26 VARIABLE	200,000	200,000	193,360
HSBC HOLDINGS PLC SR UNSECURED	06/29 VARIABLE	1,920,000	1,948,313	1,856,008
HSBC HOLDINGS PLC SR UNSECURED	06/31 VARIABLE	2,600,000	2,600,000	2,247,558
HSBC HOLDINGS PLC SR UNSECURED	07/27 VARIABLE	1,520,000	1,647,625	1,785,240
HSBC HOLDINGS PLC SR UNSECURED	08/27 VARIABLE	1,000,000	1,000,000	1,007,498
HSBC HOLDINGS PLC SR UNSECURED	08/31 VARIABLE	4,350,000	4,350,000	3,634,561
HSBC HOLDINGS PLC SR UNSECURED	REGS 06/27 VARIABLE	1,857,000	1,964,909	1,960,282

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Issuer Name		Par Value	Book Value	Market Value
HSBC HOLDINGS PLC SR UNSECURED REGS 09/26 VAR		200,000	217,346	215,985
HSBC HOLDINGS PLC SR UNSECURED REGS 11/26 VARIABLE		1,155,000	1,354,409	1,395,535
HSBC HOLDINGS PLC SUBORDINATED 03/33 VARIABLE		4,085,000	4,009,169	3,789,519
HSBC HOLDINGS PLC SUBORDINATED 05/36 6.5%		5,937,000	6,215,721	6,208,179
HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25%		700,000	699,220	687,466
HSBC HOLDINGS PLC SUBORDINATED 11/33 VARIABLE		2,825,000	2,825,000	3,191,266
HSBC HOLDINGS PLC SUBORDINATED 11/34 VARIABLE		1,900,000	2,044,082	2,058,088
HSBC USA INC SR UNSECURED 03/25 5.625		8,490,000	8,495,062	8,492,127
HSBC USA INC SR UNSECURED 03/27 5.294		838,000	838,129	840,224
HSI ASSET SECURITIZATION CORPO HASC 2005 I1 2A4		861,840	860,629	810,403
HT TROPLAST AG SR SECURED REGS 07/28 9.375%		100,000	108,675	104,967
HTL COMMERCIAL MORTGAGE TRUST HTL 2024 T53 A 144A		1,700,000	1,699,970	1,696,828
HUB INTERNATIONAL LIMITED 2024 TERM LOAN B due 06/20/30		1,503,515	1,502,619	1,506,146
HUB INTERNATIONAL LTD SR SECURED 144A 06/30 7.25%		1,337,000	1,340,785	1,370,600
HUB INTERNATIONAL LTD SR UNSECURED 144A 01/32 7.375		446,000	446,000	452,281
HUB INTERNATIONAL LTD SR UNSECURED 144A 12/29 5.625%		1,907,000	1,854,434	1,803,451
HUDBAY MINERALS INC COMPANY GUAR 144A 04/26 4.5%		699,000	691,727	683,773
HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125%		959,000	979,579	954,308
HUDSON PACIFIC PROPERTIE COMPANY GUAR 01/30 3.25%		803,000	822,834	554,625
HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.65		2,000	1,698	1,540
HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95		5,000	4,371	4,181
HUDSON RIVER TRADING LLC 2021 TERM LOAN due 03/20/28		1,914,787	1,904,982	1,913,122
HUDSON YARDS HY 2019 30HY D 144A		450,000	482,113	377,940
HUMANA INC SR UNSECURED 02/27 1.35		1,316,000	1,190,075	1,192,435
HUMANA INC SR UNSECURED 02/32 2.15%		130,000	118,151	103,729
HUMANA INC SR UNSECURED 03/27 3.95		201,000	194,048	194,335
HUMANA INC SR UNSECURED 03/34 5.95		360,000	373,458	368,010
HUMANA INC SR UNSECURED 03/47 4.8%		30,000	30,880	25,361
HUMANA INC SR UNSECURED 03/53 5.5%		147,000	141,844	136,495
HUMANA INC SR UNSECURED 04/25 4.5%		80,000	81,568	79,417
HUMANA INC SR UNSECURED 10/44 4.95%		70,000	72,901	60,874
HUMANA INC SR UNSECURED 12/42 4.625%		250,000	252,674	209,898
HUNGARIAN DEVELOPMENT BA GOVT GUARANT REGS 06/28 6.5		408,000	418,521	414,895
HUNGARY GOVERNMENT BOND BONDS 03/28 4.5%		187,100,000	352,520	472,135
HUNGARY GOVERNMENT BOND BONDS 04/33 2.25%		446,120,000	878,544	854,904
HUNGARY GOVERNMENT BOND BONDS 06/25 5.5		229,050,000	615,743	615,610
HUNGARY GOVERNMENT BOND BONDS 08/30 3%		513,540,000	1,782,708	1,138,738
HUNGARY GOVERNMENT BOND BONDS 10/27 3%		62,260,000	225,153	150,939
HUNGARY GOVERNMENT BOND BONDS 10/28 6.75%		92,280,000	373,278	250,779
HUNGARY GOVERNMENT BOND BONDS 10/35 7		223,020,000	698,800	611,810
HUNGARY GOVERNMENT BOND BONDS 10/38 3%		59,710,000	158,797	106,564
HUNGARY GOVERNMENT BOND BONDS 11/32 4.75%		220,480,000	497,885	520,905
HUNGARY SR UNSECURED 03/41 7.625%		1,936,000	2,691,085	2,207,040
HUNGARY SR UNSECURED 144A 03/36 5.5		3,181,000	3,115,698	3,055,510
HUNGARY SR UNSECURED 144A 05/28 6.125%		210,000	211,887	213,780
HUNGARY SR UNSECURED 144A 06/29 5.25%		271,000	264,909	265,989
HUNGARY SR UNSECURED 144A 06/34 5.5%		245,000	238,974	237,515
HUNGARY SR UNSECURED 144A 09/31 2.125%		710,000	533,890	561,788
HUNGARY SR UNSECURED 144A 09/32 6.25%		640,000	638,771	659,814
HUNGARY SR UNSECURED 144A 09/51 3.125%		385,000	236,585	243,370
HUNGARY SR UNSECURED 144A 09/52 6.75%		235,000	225,153	250,941
HUNGARY SR UNSECURED REGS 02/27 5%		385,000	409,687	424,662
HUNGARY SR UNSECURED REGS 05/28 6.125%		920,000	926,718	936,560
HUNGARY SR UNSECURED REGS 09/31 2.125%		1,642,000	1,312,984	1,299,233
HUNGARY SR UNSECURED REGS 09/33 5.375%		1,531,000	1,711,102	1,705,992
HUNGARY SR UNSECURED REGS 09/51 3.125%		1,165,000	744,070	736,475
HUNGARY SR UNSECURED REGS 09/52 6.75%		539,000	500,363	575,616
HUNT COS INC SR SECURED 144A 04/29 5.25%		3,095,000	2,935,947	2,812,761
HUNTINGTON AUTO TRUST HUNT 2024 1A A1 144A		179,817	179,817	179,827
HUNTINGTON AUTO TRUST HUNT 2024 1A A2 144A		1,000,000	1,000,214	999,002
HUNTINGTON BANCSHARES JR SUBORDINA 12/99 VARIABLE		1,379,000	1,352,555	1,330,633
HUNTINGTON BANCSHARES SR UNSECURED 05/25 4%		2,375,000	2,373,954	2,336,000
HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483		209,000	197,074	196,914

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95%		700,000	667,120	573,171
HUSKY INJECTION / TITAN SR SECURED 144A 02/29 9		900,000	900,000	931,963
HUTAMA KARYA PERSERO PT GOVT GUARANT 144A 05/30 3.75%		300,000	321,799	274,125
HYATT HOTELS CORP SR UNSECURED 04/25 5.375		82,000	81,745	81,667
HYATT HOTELS CORP SR UNSECURED 06/34 5.5		1,902,000	1,880,383	1,851,768
HYATT HOTELS CORP SR UNSECURED 10/24 1.8%		875,000	874,996	865,756
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A		7,141,000	7,140,922	7,127,831
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 06/31 5.4		1,815,000	1,813,334	1,799,802
IBM CORP SR UNSECURED 07/25 4		3,000,000	2,965,029	2,957,110
IBM INTERNAT CAPITAL COMPANY GUAR 02/54 5.3		580,000	534,696	542,411
ICAHN ENTERPRISES/FIN COMPANY GUAR 02/29 4.375%		200,000	200,000	171,008
ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25%		305,000	299,267	302,592
ICAHN ENTERPRISES/FIN COMPANY GUAR 05/27 5.25		4,000	3,706	3,754
ICAHN ENTERPRISES/FIN COMPANY GUAR 144A 01/29 9.75%		256,000	257,644	265,215
ICG US CLO LTD ICG 2023 1A B 144A		3,250,000	3,250,000	3,284,227
ICON LUXEMBOURG SARL 2024 LUX TERM LOAN B due 07/03/28		104,658	104,841	104,956
IDEMIA GROUP 2024 TERM LOAN B5 due 09/30/28		199,567	200,522	200,127
IDERA INC 2021 TERM LOAN due 03/02/28		199,486	199,260	197,840
IHO VERWALTUNGS GMBH SR SECURED 144A 05/29 6.375%		90,000	92,745	88,948
IHO VERWALTUNGS GMBH SR SECURED 144A 09/26 4.75%		558,000	557,021	540,724
IHO VERWALTUNGS GMBH SR SECURED REGS 05/28 8.75%		100,000	111,402	114,671
IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 3.75%		242,000	253,984	255,460
II VI INCORPORATED 2024 TERM LOAN B due 07/02/29		1,038,976	1,035,405	1,038,197
ILIAS HOLDING SAS SR SECURED 144A 04/31 8.5		2,408,000	2,423,503	2,438,193
ILIAS HOLDING SAS SR SECURED 144A 10/26 6.5%		474,000	474,149	471,900
ILIAS HOLDING SAS SR SECURED 144A 10/28 7%		1,667,000	1,670,893	1,653,045
ILIAS HOLDING SAS SR SECURED REGS 04/31 6.875		200,000	215,755	217,544
ILIAS SA SR UNSECURED REGS 02/29 5.375%		300,000	323,675	326,998
ILIAS SA SR UNSECURED REGS 02/30 5.625%		100,000	106,616	109,676
ILIAS SA SR UNSECURED REGS 06/27 5.375%		100,000	105,275	108,954
ILLINOIS ST ILS 02/35 FIXED 6.63%		490,769	516,388	511,052
ILLINOIS ST ILS 06/33 FIXED 5.1%		7,049,412	6,844,210	6,916,953
ILLINOIS ST ILS 07/35 FIXED 7.35%		972,857	1,062,112	1,043,948
ILLUMINATE BUYER/HLDG SR UNSECURED 144A 07/28 9%		442,000	423,704	445,500
ILLUMINATE MERGER SUB CORP. 1ST LIEN TERM LOAN due 07/21/28		1,061,718	1,059,133	1,057,237
ILPT COMMERCIAL MORTGAGE TRUST ILPT 2022 LPF2 A 144A		2,260,000	2,254,830	2,245,875
IMA INDUSTRIA MACCHINE SR SECURED REGS 01/28 3.75%		100,000	99,233	101,883
IMA INDUSTRIA MACCHINE SR SECURED REGS 04/29 VAR		200,000	214,441	215,936
IMCD NV COMPANY GUAR REGS 03/27 2.125%		946,000	970,654	964,528
IMCD NV COMPANY GUAR REGS 09/28 4.875%		220,000	234,475	242,263
IMOLA MERGER CORP SR SECURED 144A 05/29 4.75%		2,122,000	2,007,488	1,983,734
IMPAC CMB TRUST IMM 2004 4 1A1		479,608	474,535	471,333
IMPAC CMB TRUST IMM 2004 6 1A2		503,460	502,916	490,519
IMPAC CMB TRUST IMM 2005 2 1A1		682,085	671,650	636,207
IMPAC CMB TRUST IMM 2005 4 1A1B		868,811	842,747	778,196
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 02/30 5.5		3,350,000	3,339,582	3,318,752
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/25 4.25%		9,200,000	9,202,556	9,060,113
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/27 6.125%		1,325,000	1,315,998	1,347,992
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/29 3.875%		3,700,000	3,721,101	3,426,750
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/34 5.875		975,000	970,125	955,736
INDIA CLEANTECH ENERGY SECURED 144A 08/26 4.7%		213,125	213,421	202,575
INDIAN RAILWAY FINANCE SR UNSECURED 144A 01/32 3.57%		200,000	200,000	178,084
INDIAN RAILWAY FINANCE SR UNSECURED 144A 02/31 2.8%		210,000	210,000	179,943
INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 04/54 5.7		2,025,000	1,973,800	1,981,494
INDOFOOD CBP SUKSES MAKM SR UNSECURED REGS 06/31 3.398%		300,000	258,658	261,361
INDONESIA GOVERNMENT BONDS 02/31 6.5%		1,833,000,000	123,600	108,323
INDONESIA GOVERNMENT BONDS 02/33 7%		29,455,000,000	1,980,321	1,787,087
INDONESIA GOVERNMENT BONDS 02/34 6.625%		18,609,000,000	1,150,655	1,100,244
INDONESIA GOVERNMENT BONDS 03/34 8.375%		10,514,000,000	842,753	700,268
INDONESIA GOVERNMENT BONDS 04/29 6.875%		2,212,000,000	141,751	134,595
INDONESIA GOVERNMENT BONDS 04/31 7.75%		10,658,000,000	797,440	675,482
INDONESIA GOVERNMENT BONDS 04/40 7.5%		42,031,000,000	3,053,675	2,653,804
INDONESIA GOVERNMENT BONDS 05/29 8.25%		23,235,000,000	1,779,794	1,489,584

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
INDONESIA GOVERNMENT BONDS 05/31 8.75%		15,075,000,000	1,221,569	1,004,653
INDONESIA GOVERNMENT BONDS 05/36 8.25%		11,696,000,000	918,667	778,821
INDONESIA GOVERNMENT BONDS 06/25 6.5		17,893,000,000	1,098,690	1,090,954
INDONESIA GOVERNMENT BONDS 06/35 7.5%		10,133,000,000	749,452	638,307
INDONESIA GOVERNMENT BONDS 06/38 7.125%		23,738,000,000	1,593,241	1,448,678
INDONESIA GOVERNMENT BONDS 08/28 6.375%		7,285,000,000	478,541	437,343
INDONESIA GOVERNMENT BONDS 09/30 7%		20,094,000,000	1,450,316	1,225,801
INDY US BIDCO LLC 2024 USD TERM LOAN due 03/06/28		150,000	149,625	149,937
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 2A1B		66,196	48,790	50,255
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 AX2		980,626	36,835	10
INDYMAC INDX MORTGAGE LOAN TRU INDX 2006 FLX1 A1		307,268	241,687	276,656
INDYMAC INDX MORTGAGE LOAN TRU INDX 2007 FLX3 A1		1,029,932	1,006,647	904,016
INEOS FINANCE PLC SR SECURED 144A 04/29 7.5		713,000	712,393	720,352
INEOS FINANCE PLC SR SECURED 144A 05/28 6.75%		110,000	107,607	110,150
INEOS FINANCE PLC SR SECURED REGS 04/29 6.375		200,000	216,932	220,513
INEOS QUATTRO FINANCE 2 SR SECURED 144A 03/29 9.625%		413,000	413,000	438,659
INEOS QUATTRO FINANCE 2 SR SECURED REGS 01/26 2.5%		500,000	501,425	519,102
INEOS QUATTRO FINANCE 2 SR SECURED REGS 03/29 8.5%		200,000	215,201	226,943
INEOS QUATTRO HOLDINGS UK LTD 2023 USD 1ST LIEN TERM LOAN B due 04/02/29		1,634,050	1,594,837	1,627,922
INFORMATICA LLC 2024 TERM LOAN B due 10/27/28		488,750	488,750	489,820
INFRASTRUTTURE WIRELESS SR UNSECURED REGS 10/28 1.625%		100,000	100,759	98,863
ING GROEP NV JR SUBORDINA 12/49 VAR		200,000	196,017	197,805
ING GROEP NV JR SUBORDINA 12/99 VARIABLE		200,000	146,907	168,938
ING GROEP NV JR SUBORDINA REGS 12/99 VARIABLE		1,000,000	1,000,000	868,750
ING GROEP NV JR SUBORDINA VARIABLE		200,000	179,202	192,257
ING GROEP NV SR UNSECURED 144A 07/26 VARIABLE		2,050,000	2,049,529	1,963,459
ING GROEP NV SR UNSECURED REGS 05/29 VAR		1,200,000	1,331,473	1,317,267
INGERSOLL RAND INC SR UNSECURED 06/27 5.197		515,000	514,966	516,019
INGERSOLL RAND INC SR UNSECURED 06/29 5.176		483,000	482,972	482,980
INGERSOLL RAND INC SR UNSECURED 06/31 5.314		534,000	533,964	536,828
INGERSOLL RAND INC SR UNSECURED 06/34 5.45		619,000	618,628	624,368
INGEVITY CORP COMPANY GUAR 144A 11/28 3.875%		574,000	547,497	520,789
INGLES MARKETS INC SR UNSECURED 144A 06/31 4		125,000	109,926	108,665
INNOPHOS HOLDINGS INC SR UNSECURED 144A 02/28 9.375%		315,000	304,615	267,750
INSTALLED BUILDING PRODU COMPANY GUAR 144A 02/28 5.75%		762,000	730,321	745,198
INSTITUTO COSTARRICENSE SR UNSECURED 144A 10/31 6.75%		200,000	198,589	199,300
INTEL CORP SR UNSECURED 02/30 5.125%		340,000	339,918	341,423
INTEL CORP SR UNSECURED 02/33 5.2%		1,550,000	1,546,069	1,547,579
INTEL CORP SR UNSECURED 02/34 5.15		4,400,000	4,371,138	4,345,086
INTEL CORP SR UNSECURED 02/54 5.6		1,195,000	1,190,301	1,157,890
INTEL CORP SR UNSECURED 02/63 5.9%		520,000	514,555	518,904
INTEL CORP SR UNSECURED 03/25 3.4		16,086,000	15,867,116	15,848,105
INTEL CORP SR UNSECURED 03/50 4.75%		50,000	54,846	43,036
INTEL CORP SR UNSECURED 07/25 3.7		10,000,000	9,849,993	9,827,931
INTEL CORP SR UNSECURED 08/28 1.6%		440,000	439,460	385,136
INTEL CORP SR UNSECURED 08/51 3.05%		120,000	119,626	76,118
INTEL CORP SR UNSECURED 08/61 3.2%		216,000	140,130	133,207
INTEL CORP SR UNSECURED 12/47 3.734%		202,000	201,885	148,460
INTELLIGENT PACKAGING SR SECURED 144A 09/28 6%		1,195,000	1,190,732	1,155,407
INTELSAT JACKSON HLDG SR SECURED 144A 03/30 6.5%		707,000	713,099	657,773
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7%		3,350,000	3,498,080	3,403,565
INTER AMERICAN INVEST CO SR UNSECURED 02/29 4.25		2,195,000	2,189,726	2,162,411
INTERCHILE SA SR SECURED 144A 06/56 4.5%		300,000	309,006	252,108
INTERCONTINENTALEXCHANGE COMPANY GUAR 09/27 3.1%		500,000	482,141	469,190
INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35%		1,710,000	1,708,703	1,653,888
INTERCONTINENTALEXCHANGE SR UNSECURED 09/32 1.85%		795,000	625,864	616,000
INTERCORP PERU LTD SR UNSECURED 144A 08/29 3.875%		200,000	188,229	178,159
INTERFACE INC COMPANY GUAR 144A 12/28 5.5%		2,030,000	1,975,491	1,903,218
INTERNATIONAL GAME TECH SR SECURED 144A 01/27 6.25%		613,000	628,619	615,003
INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5%		449,000	449,085	449,243
INTERNATIONAL PETROLEUM COMPANY GUAR 144A REGS 02/27 7%		800,000	799,505	782,400
INTESA SANPAOLO SPA JR SUBORDINA REGS 12/99 VARIABLE		200,000	206,075	213,814
INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71%		280,000	275,813	277,338

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VARIABLE		250,000	177,965	211,513
INTESA SANPAOLO SPA SUBORDINATED REGS 06/30 5.148%		300,000	326,026	349,896
INTL BK RECON + DEVELOP SR UNSECURED 04/28 6.85%		114,500,000	1,372,133	1,365,432
INTL BK RECON + DEVELOP SR UNSECURED 04/31 4.5		2,155,000	2,152,380	2,159,676
INTL BK RECON + DEVELOP SR UNSECURED 10/25 0.5%		32,920,000	32,910,137	31,029,512
INTL BK RECON + DEVELOP UNSECURED 09/30 0.00000%		4,885,000	4,451,702	3,639,043
INTL CONSOLIDATED AIRLIN SR UNSECURED REGS 03/29 3.75%		100,000	97,218	105,286
INTL FINANCE CORP SR UNSECURED 07/29 4.25		3,380,000	3,363,303	3,380,139
INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 10/25 1.23		51,000	48,140	48,236
INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 10/27 1.832%		1,350,000	1,350,001	1,205,318
INTRADO CORPORATION 2023 TERM LOAN B due 01/31/30		1,002,438	986,405	994,919
INTUIT INC SR UNSECURED 07/27 1.35%		400,000	399,834	360,534
INVITATION HOMES OP COMPANY GUAR 11/28 2.3%		783,000	755,466	693,339
ION TRADING TECHNOLOGIES SR SECURED 144A 05/28 5.75%		2,406,000	2,244,892	2,198,522
ION TRADING TECHNOLOGIES SR SECURED 144A 05/29 9.5		1,445,000	1,449,645	1,471,805
IPALCO ENTERPRISES INC SR SECURED 144A 04/34 5.75		1,000,000	997,251	992,550
IPD 3 BV SR SECURED 144A 06/31 VAR		1,100,000	1,193,226	1,177,452
IQVIA INC COMPANY GUAR 144A 05/30 6.5%		255,000	256,531	258,835
IQVIA INC COMPANY GUAR 144A 10/26 5%		340,000	340,825	333,599
IRB HOLDING CORP 2024 TERM LOAN B due 12/15/27		1,057,011	1,054,414	1,055,869
IRB HOLDING CORP SR SECURED 144A 06/25 7%		507,000	507,000	507,111
IRIDIUM SATELLITE LLC 2024 TERM LOAN B due 09/20/30		451,221	451,221	450,283
IRON MOUNTAIN INC COMPANY GUAR 144A 02/29 7		10,000	10,314	10,176
IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5		8,000	7,208	7,221
IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25%		163,000	165,269	157,723
IRON MOUNTAIN INC COMPANY GUAR 144A 07/28 5%		90,000	91,573	86,218
IRON MOUNTAIN INC COMPANY GUAR 144A 07/30 5.25%		362,000	370,813	344,076
IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625		955,000	906,047	906,834
IRON MOUNTAIN INC COMPANY GUAR 144A 09/27 4.875%		805,000	776,646	780,602
IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875%		670,000	676,774	631,366
IRON MOUNTAIN INFO MGMT COMPANY GUAR 144A 07/32 5		6,000	5,401	5,481
ISHARES IBOXX HIGH YIELD COR ISHARES IBOXX HIGH YLD CORP		7,000	541,194	539,980
ISHARES IBOXX INVESTMENT GRA ISHARES IBOXX INVESTMENT GRA		27,200	2,907,820	2,913,664
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/31 7.375%		1,400,000	1,059,880	1,103,833
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/51 8.875%		350,000	359,875	262,675
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 09/25 8.25%		864,000	856,117	823,957
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 12/27 6.875		900,000	749,815	778,462
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/26 6		200,000	165,176	180,770
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/31 7.375%		684,000	471,835	548,055
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/51 8.875%		521,000	337,219	398,852
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 09/25 8.25%		200,000	163,719	190,731
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 12/27 6.875%		821,000	797,358	710,132
ISTANBUL METROPOLITAN MU SR UNSECURED 144A 12/28 10.5%		390,000	390,000	418,275
ITT HOLDINGS LLC SR UNSECURED 144A 08/29 6.5%		264,000	264,000	239,186
IVANTI SOFTWARE, INC. 2021 TERM LOAN B due 12/01/27		243,153	241,076	191,952
IVORY COAST SR UNSECURED 144A 01/32 4.875%		5,393,000	5,639,827	4,833,657
IVORY COAST SR UNSECURED 144A 01/33 7.625		1,454,000	1,432,530	1,410,380
IVORY COAST SR UNSECURED 144A 01/37 8.25		901,000	882,807	872,799
IVORY COAST SR UNSECURED 144A 03/28 6.375%		1,575,000	1,594,967	1,525,073
IVORY COAST SR UNSECURED 144A 03/30 5.25%		250,000	314,622	243,421
IVORY COAST SR UNSECURED 144A 06/33 6.125%		1,795,000	1,679,162	1,591,268
IVORY COAST SR UNSECURED 144A 12/32 VAR		107,926	107,926	100,350
IVORY COAST SR UNSECURED REGS 01/32 4.875%		1,685,000	1,995,661	1,510,238
IVORY COAST SR UNSECURED REGS 03/28 6.375%		209,000	212,671	202,521
IVORY COAST SR UNSECURED REGS 03/30 5.25%		300,000	358,786	292,106
IVORY COAST SR UNSECURED REGS 03/48 6.625%		1,670,000	1,229,711	1,392,930
IVORY COAST SR UNSECURED REGS 10/31 5.875%		969,000	1,103,415	935,297
IVORY COAST SR UNSECURED REGS 10/40 6.875%		447,000	523,776	400,026
J + J VENTURES GAMING LLC 2023 INCREMENTAL TERM LOAN B due 04/26/28		847,875	810,640	844,695
J.P. MORGAN ALTERNATIVE LOAN T JPALT 2007 S1 A1		925,641	880,214	873,230
JACOBS ENTERTAINMENT INC SR UNSECURED 144A 02/29 6.75%		350,000	332,605	324,608
JADEX INC TERM LOAN due 02/18/28		0	3	0
JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 07/29 5.5%		765,000	763,052	733,213

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125		1,960,000	1,964,178	2,009,929
JAZZ FINANCING LUX SARLL 2024 TERM LOAN B due 05/05/28		722,797	723,480	722,797
JAZZ SECURITIES DAC SR SECURED 144A 01/29 4.375%		1,968,000	1,910,515	1,827,010
JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75%		1,745,000	1,754,282	1,807,804
JBS USA/FOOD/FINANCE COMPANY GUAR 04/33 5.75%		245,000	246,859	244,415
JDE PEET S NV COMPANY GUAR 144A 01/27 1.375%		675,000	672,877	610,999
JDE PEET S NV SR UNSECURED REGS 01/34 4.5%		290,000	317,282	316,762
JEFFERIES FIN LLC / JFIN SR UNSECURED 144A 08/28 5%		200,000	196,727	184,494
JEFFERSON CAPITAL HOLDIN COMPANY GUAR 144A 08/26 6%		275,000	275,000	270,806
JEFFERSON CAPITAL HOLDIN SR UNSECURED 144A 02/29 9.5		175,000	175,000	180,394
JELD WEN INC COMPANY GUAR 144A 12/25 4.625%		100,000	97,614	98,224
JELD WEN INC COMPANY GUAR 144A 12/27 4.875		520,000	492,912	491,110
JETBLUE AIRWAYS CORP PASS THRU CE 05/34 4%		308,388	320,652	288,490
JM SMUCKER CO SR UNSECURED 11/28 5.9%		1,250,000	1,249,562	1,287,511
JM SMUCKER CO SR UNSECURED 11/33 6.2%		2,185,000	2,228,118	2,294,698
JOHN DEERE CAPITAL CORP SR UNSECURED 07/28 4.95%		1,583,000	1,581,619	1,584,662
JOHN DEERE OWNER TRUST JDOT 2023 B A3		373,000	372,951	371,324
JOHN DEERE OWNER TRUST JDOT 2024 A A2A		4,904,000	4,903,739	4,871,631
JOHN DEERE OWNER TRUST JDOT 2024 A A3		1,173,000	1,172,938	1,166,091
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625%		550,000	539,339	480,016
JOHNSON CONTROLS/TYCO FI SR UNSECURED 12/32 4.9%		350,000	345,539	341,310
JOURNEY PERSONAL CARE CORP. 2021 TERM LOAN B due 03/01/28		545,403	520,274	542,949
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 AON D 144A		2,500,000	2,593,677	1,519,047
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 ASH8 A 144A		2,103,291	2,085,405	2,092,818
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC A 144A		1,133,876	1,112,139	1,133,446
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC B 144A		565,000	562,753	560,056
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC D 144A		160,000	160,000	158,502
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A		970,000	961,030	957,883
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO B 144A		1,150,000	1,177,883	959,937
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO D 144A		100,000	95,416	76,022
JP MORGAN MORTGAGE TRUST JPMMT 2004 A2 4A1		154,585	153,142	153,435
JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A		129,907	126,878	113,089
JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A		419,356	411,652	367,529
JP MORGAN MORTGAGE TRUST JPMMT 2019 1 A3 144A		319,086	320,998	294,244
JP MORGAN MORTGAGE TRUST JPMMT 2019 7 A11 144A		40,391	40,391	38,094
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV2 A11 144A		109,883	109,667	105,136
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV3 A11 144A		102,169	101,965	97,647
JP MORGAN MORTGAGE TRUST JPMMT 2019 LTV3 A11 144A		16,230	16,133	16,092
JP MORGAN MORTGAGE TRUST JPMMT 2019 LTV3 A5 144A		21,025	21,305	20,238
JP MORGAN MORTGAGE TRUST JPMMT 2020 8 A11 144A		246,288	246,281	231,921
JP MORGAN MORTGAGE TRUST JPMMT 2020 LTV1 A11 144A		10,500	10,499	10,417
JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3A 144A		847,839	729,862	647,306
JP MORGAN MORTGAGE TRUST JPMMT 2021 12 A3 144A		290,722	246,007	230,817
JP MORGAN MORTGAGE TRUST JPMMT 2021 13 A15 144A		1,318,789	1,313,002	1,032,209
JP MORGAN MORTGAGE TRUST JPMMT 2021 14 A12 144A		500,431	485,303	475,401
JP MORGAN MORTGAGE TRUST JPMMT 2021 5 A4 144A		2,303,335	2,054,641	2,001,845
JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A		220,474	186,844	175,071
JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A5 144A		2,643,750	2,065,642	1,713,180
JP MORGAN MORTGAGE TRUST JPMMT 2022 INV3 A3B 144A		767,884	723,759	634,266
JP MORGAN MORTGAGE TRUST JPMMT 2023 10 A6 144A		920,879	908,186	914,236
JP MORGAN MORTGAGE TRUST JPMMT 2023 DSC1 A1 144A		1,259,517	1,208,776	1,200,947
JP MORGAN MORTGAGE TRUST JPMMT 2023 HE3 A1 144A		794,596	794,596	797,783
JP MORGAN MORTGAGE TRUST JPMMT 2024 2 A3 144A		605,908	600,062	601,624
JP MORGAN MORTGAGE TRUST JPMMT 2024 2 A6A 144A		1,770,714	1,759,148	1,769,020
JP MORGAN MORTGAGE TRUST JPMMT 2024 4 A5A 144A		950,000	944,566	962,826
JP MORGAN MORTGAGE TRUST JPMMT 2024 4 A6A 144A		1,945,184	1,930,959	1,936,228
JP MORGAN MORTGAGE TRUST JPMMT 2024 HE1 A1 144A		1,877,332	1,877,332	1,885,201
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A4		396,326	381,686	383,502
JPMORGAN CHASE + CO JR SUBORDINA 09/30 8.75%		4,200,000	4,347,182	4,907,986
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR		560,000	560,249	558,398
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VARIABLE		2,370,000	2,383,885	2,338,698
JPMORGAN CHASE + CO SR UNSECURED 01/25 3.125		26,141,000	25,841,162	25,784,174
JPMORGAN CHASE + CO SR UNSECURED 01/27 VARIABLE		2,950,000	2,950,000	2,881,543

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR		3,155,000	3,155,000	3,137,925
JPMORGAN CHASE + CO SR UNSECURED 01/30 VAR		1,054,000	1,042,572	1,045,917
JPMORGAN CHASE + CO SR UNSECURED 01/35 VAR		1,645,000	1,643,007	1,635,166
JPMORGAN CHASE + CO SR UNSECURED 02/27 VARIABLE		530,000	512,468	493,711
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE		8,983,000	9,099,771	8,653,829
JPMORGAN CHASE + CO SR UNSECURED 02/32 VARIABLE		2,109,000	1,701,851	1,715,429
JPMORGAN CHASE + CO SR UNSECURED 03/31 VARIABLE		5,262,000	5,347,626	5,068,504
JPMORGAN CHASE + CO SR UNSECURED 04/26 VARIABLE		840,000	840,000	815,691
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR		766,000	771,026	772,202
JPMORGAN CHASE + CO SR UNSECURED 04/29 VARIABLE		2,520,000	2,503,062	2,409,526
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR		312,000	317,233	316,942
JPMORGAN CHASE + CO SR UNSECURED 04/31 VARIABLE		4,180,000	4,005,458	3,612,885
JPMORGAN CHASE + CO SR UNSECURED 04/32 VARIABLE		5,661,000	5,181,557	4,781,228
JPMORGAN CHASE + CO SR UNSECURED 04/33 VARIABLE		2,715,000	2,548,035	2,589,937
JPMORGAN CHASE + CO SR UNSECURED 04/35 VAR		6,360,000	6,473,534	6,525,410
JPMORGAN CHASE + CO SR UNSECURED 04/51 VARIABLE		130,000	130,000	88,511
JPMORGAN CHASE + CO SR UNSECURED 06/28 VARIABLE		140,000	143,373	128,473
JPMORGAN CHASE + CO SR UNSECURED 07/29 VARIABLE		1,740,000	1,740,000	1,674,506
JPMORGAN CHASE + CO SR UNSECURED 08/25 VAR		58,000	57,277	57,683
JPMORGAN CHASE + CO SR UNSECURED 10/25 VARIABLE		1,775,000	1,775,000	1,757,162
JPMORGAN CHASE + CO SR UNSECURED 10/29 VARIABLE		2,949,000	3,031,920	3,046,967
JPMORGAN CHASE + CO SR UNSECURED 10/30 VARIABLE		27,000	23,758	23,889
JPMORGAN CHASE + CO SR UNSECURED 10/34 VARIABLE		2,875,000	2,907,547	3,049,251
JPMORGAN CHASE + CO SR UNSECURED 11/32 VARIABLE		6,939,000	6,392,629	5,778,003
JPMORGAN CHASE + CO SR UNSECURED 11/41 VARIABLE		1,264,000	1,256,229	861,142
JPMORGAN CHASE + CO SR UNSECURED 12/29 VARIABLE		750,000	795,874	728,112
JPMORGAN CHASE + CO SR UNSECURED REGS 03/34 VAR		410,000	446,306	436,597
JPMORGAN CHASE + CO SR UNSECURED REGS 11/31 VARIABLE		1,310,000	1,407,529	1,459,563
JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR		3,075,000	3,078,729	2,694,989
JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95%		180,000	179,554	168,486
JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875%		26,232,000	26,159,835	26,129,503
JPMORGAN CHASE + CO SUBORDINATED 09/33 VARIABLE		3,625,000	3,559,093	3,675,180
JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25%		1,950,000	1,976,171	1,900,574
JPN BANK FOR INT L COOP GOVT GUARANT 04/34 4.625		1,000,000	994,324	999,524
JUNIPER NETWORKS INC SR UNSECURED 12/30 2%		109,000	88,075	88,567
JW COMMERCIAL MORTGAGE TRUST 2 JW 2024 MRCO D 144A		260,000	259,351	258,699
K MAC HOLDINGS CORP 2021 TERM LOAN due 07/21/28		346,500	345,472	346,147
K MAC HOLDINGS CORP 2024 ADD ON TERM LOAN due 07/21/28		199,500	198,558	199,500
KAISA GROUP HOLDINGS LTD COMPANY GUAR REGS 01/23 11.5%		889,000	889,000	27,692
KAISA GROUP HOLDINGS LTD SR SECURED REGS 04/22 11.25%		675,000	675,000	21,938
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/22 8.5%		2,074,000	2,074,000	67,405
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/24 9.375%		1,600,000	1,600,000	52,000
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/26 11.65%		750,000	681,031	24,375
KAISA GROUP HOLDINGS LTD SR SECURED REGS 07/23 10.875%		1,185,000	1,185,000	38,513
KAISA GROUP HOLDINGS LTD SR SECURED REGS 10/22 11.95%		680,000	680,000	22,100
KAISA GROUP HOLDINGS LTD SR SECURED REGS 11/25 11.7%		1,208,000	1,152,805	37,810
KAISER ALUMINUM CORP COMPANY GUAR 144A 03/28 4.625%		74,000	74,574	69,239
KAISER ALUMINUM CORP COMPANY GUAR 144A 06/31 4.5%		878,000	785,495	777,507
KAISER FOUNDATION HOSPIT COMPANY GUAR 04/42 4.875%		590,000	701,516	556,452
KATAYAMA CLO LTD KTAMA 2024 2A A1 144A		1,000,000	1,000,000	1,005,141
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5%		580,000	489,369	474,481
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/47 5.75		200,000	167,538	174,475
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 10/48 6.375%		460,000	643,636	431,712
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 04/30 5.375%		200,000	185,381	194,820
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 04/47 5.75%		200,000	160,005	174,475
KB HOME COMPANY GUAR 06/31 4%		420,000	418,202	370,986
KB HOME COMPANY GUAR 07/30 7.25%		140,000	138,430	144,230
KB HOME COMPANY GUAR 11/29 4.8%		500,000	523,373	471,425
KBC GROUP NV SR UNSECURED REGS 11/29 VAR		1,000,000	1,104,127	1,090,883
KBR INC 2024 TERM LOAN B due 01/17/31		648,375	649,053	651,131
KBR INC COMPANY GUAR 144A 09/28 4.75%		250,000	239,907	232,500
KEHE DIST/FIN / NEXTWAVE SR SECURED 144A 02/29 9		225,000	225,000	230,602
KENBOURNE INVEST SA COMPANY GUAR 144A 01/28 4.7%		200,000	195,689	84,496

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Fixed Income and Short-Term Securities		Retirement Assets			
Issuer Name		Par Value	Book Value	Market Value	
KENBOURNE INVEST SA COMPANY GUAR 144A 11/24	6.875%	200,000	200,000	84,769	
KENNEDY WILSON INC COMPANY GUAR 02/30	4.75%	1,920,000	1,602,283	1,593,835	
KENNEDY WILSON INC COMPANY GUAR 03/29	4.75%	1,055,000	1,021,925	902,639	
KENVUE INC COMPANY GUAR 03/33	4.9%	600,000	598,820	593,398	
KERING SR UNSECURED REGS 11/26	5.125%	900,000	1,119,618	1,138,827	
KEURIG DR PEPPER INC COMPANY GUAR 04/29	3.95%	800,000	790,148	760,271	
KEURIG DR PEPPER INC COMPANY GUAR 04/52	4.5%	30,000	27,596	25,023	
KEURIG DR PEPPER INC COMPANY GUAR 05/25	4.417%	215,000	215,000	212,835	
KEURIG DR PEPPER INC COMPANY GUAR 05/28	4.597%	1,825,000	1,807,666	1,788,299	
KEURIG DR PEPPER INC COMPANY GUAR 06/27	3.43%	565,000	544,561	538,828	
KFW GOVT GUARANT 02/34	4.375	1,010,000	1,004,421	1,001,539	
KINDER MORGAN ENER PART COMPANY GUAR 01/38	6.95%	1,025,000	1,113,998	1,111,929	
KINDER MORGAN ENER PART COMPANY GUAR 09/39	6.5%	900,000	1,048,628	934,478	
KINDER MORGAN ENER PART COMPANY GUAR 09/44	5.4%	2,286,000	1,933,940	2,093,144	
KINDER MORGAN INC COMPANY GUAR 02/29	5	552,000	547,190	545,868	
KINDER MORGAN INC COMPANY GUAR 02/33	4.8	1,500,000	1,420,298	1,421,745	
KINDER MORGAN INC COMPANY GUAR 02/46	5.05%	151,000	178,296	132,156	
KINDER MORGAN INC COMPANY GUAR 02/51	3.6	108,000	75,369	73,708	
KINDER MORGAN INC COMPANY GUAR 03/28	4.3%	80,000	83,856	77,667	
KINDER MORGAN INC COMPANY GUAR 03/48	5.2%	66,000	61,921	58,518	
KINDER MORGAN INC COMPANY GUAR 06/25	4.3%	160,000	162,567	157,917	
KINDER MORGAN INC COMPANY GUAR 06/45	5.55%	3,200,000	3,059,689	2,984,742	
KINDER MORGAN INC COMPANY GUAR 08/31	7.8%	715,000	695,591	808,370	
KINDER MORGAN INC COMPANY GUAR 08/52	5.45%	201,000	186,771	184,907	
KINDER MORGAN INC COMPANY GUAR 12/34	5.3	263,000	256,823	254,910	
KINETIK HOLDINGS LP COMPANY GUAR 144A 06/30	5.875%	1,861,000	1,841,827	1,833,849	
KINETIK HOLDINGS LP SR UNSECURED	144A 12/28	6.625%	3,025,000	3,030,417	3,073,273
KINGDOM OF BAHRAIN SR UNSECURED	144A 01/33	5.25%	600,000	563,857	534,000
KINGDOM OF BAHRAIN SR UNSECURED	144A 02/36	7.5	297,000	297,000	302,940
KINGDOM OF BAHRAIN SR UNSECURED	144A 05/30	7.375%	400,000	436,734	416,062
KINGDOM OF BAHRAIN SR UNSECURED	144A 05/34	5.625%	610,000	591,795	548,238
KINGDOM OF BAHRAIN SR UNSECURED	144A 09/29	6.75%	850,000	889,448	861,263
KINGDOM OF BAHRAIN SR UNSECURED	144A 09/31	5.625%	355,000	358,201	333,031
KINGDOM OF BAHRAIN SR UNSECURED	144A 10/28	7%	400,000	430,583	411,648
KINGDOM OF BAHRAIN SR UNSECURED REGS	09/32	5.45%	400,000	367,872	367,874
KINGDOM OF BAHRAIN SR UNSECURED REGS	09/47	7.5%	869,000	823,434	828,817
KINGDOM OF JORDAN SR UNSECURED	144A 01/26	6.125%	550,000	571,172	534,215
KINGDOM OF JORDAN SR UNSECURED	144A 01/28	7.75%	620,000	621,196	613,502
KINGDOM OF JORDAN SR UNSECURED	144A 01/29	7.5%	665,000	661,836	650,869
KINGDOM OF JORDAN SR UNSECURED	144A 10/47	7.375%	200,000	232,381	169,955
KINGDOM OF JORDAN SR UNSECURED REGS	07/25	4.95%	200,000	194,678	194,504
KINGDOM OF MOROCCO SR UNSECURED	144A 03/28	5.95%	900,000	892,106	902,134
KINGDOM OF MOROCCO SR UNSECURED	144A 09/33	6.5%	750,000	744,792	772,560
KINGDOM OF MOROCCO SR UNSECURED	144A 12/27	2.375%	400,000	352,768	356,448
KINGDOM OF MOROCCO SR UNSECURED	144A 12/32	3%	885,000	775,146	711,350
KINGDOM OF MOROCCO SR UNSECURED REGS	03/28	5.95%	334,000	338,385	334,806
KINGDOM OF MOROCCO SR UNSECURED REGS	09/33	6.5%	784,000	779,681	807,520
KINGDOM OF MOROCCO SR UNSECURED REGS	12/27	2.375%	379,000	349,055	337,742
KINGDOM OF MOROCCO SR UNSECURED REGS	12/32	3%	2,598,000	2,113,817	2,088,246
KINGDOM OF MOROCCO SR UNSECURED REGS	12/42	5.5%	400,000	420,079	352,350
KINGDOM OF MOROCCO SR UNSECURED REGS	12/50	4%	200,000	186,818	137,236
KINGS PARK CLO LTD KINGP 2021 1A A	144A	430,000	425,937	431,323	
KKR APPLE BIDCO LLC 2021 TERM LOAN	due 09/22/28	364,394	364,394	364,525	
KKR FINANCIAL CLO LTD KKR 33A B	144A	1,450,000	1,402,450	1,453,658	
KKR GROUP FIN CO II COMPANY GUAR	144A 02/43	5.5%	120,000	121,621	114,250
KKR GROUP FINAN CO VIII COMPANY GUAR	144A 08/50	3.5%	700,000	737,455	483,738
KLA CORP SR UNSECURED	03/29	4.1%	767,000	795,244	744,924
KLA CORP SR UNSECURED	07/62	5.25%	274,000	273,290	261,647
KLEOPATRA FINCO SARL SR SECURED REGS	03/26	4.25%	100,000	92,589	94,126
KNIFE RIVER CORP SR UNSECURED	144A 05/31	7.75%	1,037,000	1,044,742	1,083,667
KNIGHT HEALTH HOLDINGS LLC TERM LOAN B	due 12/23/28	1,242,354	1,186,384	576,452	
KODIAK GAS SERVICES LLC COMPANY GUAR	144A 02/29	7.25	2,593,000	2,606,869	2,658,022
KOHL S CORPORATION SR UNSECURED	05/31	4.625	7,000	5,565	5,856

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
KONINKLIJKE KPN NV SUBORDINATED REGS 12/99 VARIABLE		200,000	205,601	210,886
KONTOOR BRANDS INC COMPANY GUAR 144A 11/29 4.125%		175,000	175,000	158,419
KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12/27 4.625%		210,000	215,743	199,965
KRAFT HEINZ FOODS CO COMPANY GUAR 04/30 3.75%		1,655,000	1,582,422	1,545,113
KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5%		1,500,000	1,594,723	1,356,275
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375%		900,000	894,145	731,950
KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2%		3,610,000	3,915,497	3,309,210
KREF 2021 FL2 LTD KREF 2021 FL2 D 144A		1,000,000	943,409	882,002
KRONOS ACQ / KIK CUSTOM COMPANY GUAR 144A 12/27 7		175,000	169,773	180,986
KRONOS ACQUISITION HOLDI SR SECURED 144A 06/31 8.25		290,000	290,000	290,290
KRONOS ACQUISITION HOLDI SR UNSECURED 144A 06/32 10.75		160,000	157,901	153,452
KRONOS ACQUISITION HOLDNGS INC 2024 TERM LOAN due 06/27/31		600,000	594,000	595,500
KSL COMMERCIAL MORTGAGE TRUST KSL 2023 HT A 144A		460,000	458,888	461,150
KUBOTA CREDIT OWNER TRUST KCOT 2024 1A A3 144A		2,165,000	2,164,922	2,165,960
KUBOTA CREDIT OWNER TRUST KCOT 2024 2A A4 144A		1,349,000	1,348,840	1,345,848
KUEHGX CORP 2024 TERM LOAN B due 06/12/30		697,750	699,143	699,934
KUWAIT PROJECTS CO SPC L COMPANY GUAR REGS 10/26 4.229%		400,000	401,225	363,536
L3HARRIS TECH INC SR UNSECURED 01/27 5.4%		2,185,000	2,205,943	2,193,833
L3HARRIS TECH INC SR UNSECURED 06/28 4.4%		3,950,000	3,988,971	3,836,178
L3HARRIS TECH INC SR UNSECURED 06/29 5.05		532,000	528,137	528,260
L3HARRIS TECH INC SR UNSECURED 06/31 5.25		527,000	524,649	525,236
L3HARRIS TECH INC SR UNSECURED 07/33 5.4%		634,000	633,370	632,001
L3HARRIS TECH INC SR UNSECURED 07/53 5.6%		336,000	342,539	333,054
L3HARRIS TECH INC SR UNSECURED 12/26 3.85%		343,000	331,619	331,477
LABL INC SR SECURED 144A 07/26 6.75%		1,600,000	1,592,072	1,580,013
LABL INC SR SECURED 144A 11/28 5.875%		1,046,000	1,010,480	953,802
LABL INC SR SECURED 144A 11/28 9.5%		362,000	362,000	364,852
LADDER CAP FIN LLP/CORP COMPANY GUAR 144A 02/27 4.25%		334,000	322,435	316,337
LADDER CAP FIN LLP/CORP COMPANY GUAR 144A 06/29 4.75%		1,271,000	1,214,588	1,174,094
LADDER CAP FIN LLP/CORP COMPANY GUAR 144A 10/25 5.25%		549,000	535,970	544,230
LADDER CAP FIN LLP/CORP SR UNSECURED 144A 07/31 7		302,000	302,265	304,643
LAMAR MEDIA CORP COMPANY GUAR 01/29 4.875%		5,000	4,853	4,805
LAMAR MEDIA CORP COMPANY GUAR 02/30 4%		128,000	130,862	116,044
LAMB WESTON HLD COMPANY GUAR 144A 01/30 4.125%		75,000	75,000	68,108
LAMB WESTON HLD COMPANY GUAR 144A 01/32 4.375%		280,000	273,326	249,724
LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875%		631,000	670,898	611,098
LANDSEA HOMES CORP SR UNSECURED 144A 04/29 8.875		250,000	250,000	247,518
LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9%		646,000	650,043	626,942
LAS VEGAS SANDS CORP SR UNSECURED 06/27 5.9		213,000	213,049	214,131
LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5		58,000	55,048	55,340
LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9		162,000	150,318	148,182
LAS VEGAS SANDS CORP SR UNSECURED 08/29 6		260,000	259,630	261,342
LAS VEGAS SANDS CORP SR UNSECURED 08/34 6.2		1,742,000	1,750,765	1,745,408
LAZARD GROUP LLC SR UNSECURED 03/29 4.375%		700,000	697,213	669,898
LBA TRUST LBA 2024 BOLT A 144A		350,000	349,147	348,359
LBM ACQUISITION LLC COMPANY GUAR 144A 01/29 6.25%		151,000	151,000	133,465
LBM ACQUISITION LLCV TERM LOAN B due 12/17/27		689,865	682,399	688,333
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 05/29 4.875%		355,000	347,713	331,829
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 08/31 8.25%		2,267,000	2,303,845	2,365,567
LCM LTD PARTNERSHIP LCM 18A A1R 144A		273,413	273,737	273,824
LCM LTD PARTNERSHIP LCM 29A BR 144A		1,545,000	1,545,000	1,538,528
LEEWARD RENEWABL COMPANY GUAR 144A 07/29 4.25%		100,000	84,056	89,369
LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375%		636,000	580,494	607,541
LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5%		1,760,000	1,722,660	1,744,389
LEHMAN BROS CAP TR VII LIMITD GUARA 11/49 VARIABLE		1,560,000	1,466,503	16
LEHMAN BROTHERS HOLDINGS SR UNSECURED 04/09 VARIABLE		4,009	806	2
LEHMAN BROTHERS HOLDINGS SR UNSECURED 09/14 6.2%		1,010,000	1,005,151	606
LEHMAN BROTHERS HOLDINGS SR UNSECURED 10/08 VARIABLE		4,009	807	2
LEHMAN BROTHERS HOLDINGS SR UNSECURED 11/09 VARIABLE		43,886	8,835	26
LEHMAN BRTH HLD 11/56 5.857%		90,000	9	0
LEHMAN XS TRUST LXS 2005 6 1A1		263,621	247,431	206,820
LEIDOS INC COMPANY GUAR 02/31 2.3%		800,000	797,438	659,131
LENDMARK FUNDING TRUST LFT 2021 1A A 144A		610,000	609,921	557,279

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
LESLIES POOLMART INC 2021 TERM LOAN B due 03/09/28		483,753	483,753	478,553
LETRA TESOURO NACIONAL BILLS 01/30 0.00000		69,433,000	7,382,667	6,572,750
LETRA TESOURO NACIONAL BILLS 04/25 0.00000		3,000,000	511,951	499,820
LETRA TESOURO NACIONAL BILLS 07/27 0.00000%		27,081,000	3,894,404	3,473,776
LETRA TESOURO NACIONAL BILLS 10/24 0.00000		54,000,000	10,000,223	9,473,073
LEVEL 3 FINANCING INC COMPANY GUAR 144A 01/29 3.625%		390,000	214,665	117,529
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.25%		125,000	113,481	47,096
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/29 3.75%		360,000	200,391	111,600
LEVEL 3 FINANCING INC COMPANY GUAR 144A 09/27 4.625%		1,965,000	1,925,475	1,015,856
LEVEL 3 FINANCING INC SECURED 144A 04/31 4		2,711,000	2,542,809	1,416,498
LEVEL 3 FINANCING INC SECURED 144A 10/30 3.875		200,000	201,890	104,812
LEVEL 3 FINANCING INC SR SECURED 144A 04/29 10.5		175,000	174,349	174,563
LEVEL 3 FINANCING INC SR SECURED 144A 05/30 10.5%		266,000	262,684	263,450
LEVEL 3 FINANCING INC SR SECURED 144A 11/29 11		1,783,484	1,749,659	1,825,045
LEVI STRAUSS + CO SR UNSECURED 144A 03/31 3.5%		150,000	123,752	129,761
LEVIATHAN BOND LTD SR SECURED 144A REGS 06/30 6.7%		61,942	58,261	55,221
LFS TOPCO LLC COMPANY GUAR 144A 10/26 5.875%		1,885,000	1,816,794	1,738,980
LG ELECTRONICS INC SR UNSECURED 144A 04/27 5.625		341,000	339,715	342,713
LIBERTY COSTA RICA SR SF SR SECURED 144A 01/31 10.875%		278,000	278,000	294,680
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 12/51 VARIABLE		410,000	410,000	383,964
LIFE FINANCIAL SERVICES TRUST LIFE 2021 BMR D 144A		737,228	737,228	716,057
LIFE FINANCIAL SERVICES TRUST LIFE 2021 BMR E 144A		540,634	528,742	519,708
LIFE TIME INC SR SECURED 144A 01/26 5.75%		1,024,000	1,008,116	1,019,488
LIFEPPOINT HEALTH INC 2024 INCREMENTAL TERM LOAN B due 05/17/31		3,502,800	3,502,800	3,506,093
LIFEPPOINT HEALTH INC 2024 TERM LOAN B due 11/16/28		500,000	501,852	502,375
LIFEPPOINT HEALTH INC COMPANY GUAR 144A 01/29 5.375%		1,460,000	1,458,023	1,282,925
LIFEPPOINT HEALTH INC SR SECURED 144A 08/30 9.875%		1,572,000	1,599,050	1,676,419
LIFEPPOINT HEALTH INC SR SECURED 144A 10/30 11%		1,519,000	1,520,288	1,673,586
LIFEPPOINT HEALTH INC SR UNSECURED 144A 06/32 10		839,000	839,000	857,805
LIGHT + WONDER INTL INC COMPANY GUAR 144A 05/28 7		5,000	5,049	5,026
LIGHT + WONDER INTL INC COMPANY GUAR 144A 09/31 7.5%		2,156,000	2,140,440	2,227,622
LIGHT + WONDER INTL INC COMPANY GUAR 144A 11/29 7.25%		551,000	572,827	562,739
LIGHT AND WONDER INTERNATIONAL 2024 TERM LOAN due 04/14/29		835,157	830,112	834,564
LIGHTSTONE HOLDCO LLC 2022 EXTENDED TERM LOAN B due 01/29/27		543,515	543,515	533,917
LIGHTSTONE HOLDCO LLC 2022 EXTENDED TERM LOAN C due 01/29/27		30,741	30,741	30,198
LINDBBLAD EXPEDITIONS HO SR SECURED 144A 05/28 9		45,000	47,170	46,263
LINDBBLAD EXPEDITIONS LLC SR SECURED 144A 02/27 6.75%		50,000	50,003	49,373
LION/POLARIS LUX 4 SA SR SECURED REGS 07/29 VAR		100,000	106,815	107,175
LION/POLARIS LUX SR SECURED REGS 07/26 VARIABLE		100,000	118,590	107,207
LITHIA MOTORS INC COMPANY GUAR 144A 01/31 4.375%		202,000	174,647	179,829
LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875		6,000	5,446	5,390
LITIGATION TRUST INTERESTS		9,128	4,564	4,564
LIVE NATION ENTERTAINMENT COMPANY GUAR 144A 03/26 5.625%		113,000	111,806	111,420
LIVE NATION ENTERTAINMENT COMPANY GUAR 144A 10/27 4.75%		215,000	215,770	206,040
LIVE NATION ENTERTAINMENT SR SECURED 144A 01/28 3.75%		1,555,000	1,423,562	1,444,410
LIVE NATION ENTERTAINMENT SR SECURED 144A 05/27 6.5%		498,000	513,993	500,852
LLOYDS BANKING GROUP PLC SR UNSECURED 01/35 VAR		4,235,000	4,222,923	4,217,939
LLOYDS BANKING GROUP PLC SR UNSECURED 05/25 4.45		40,814,000	40,420,704	40,396,390
LLOYDS BANKING GROUP PLC SR UNSECURED 06/30 VAR		1,750,000	1,762,504	1,764,221
LLOYDS BANKING GROUP PLC SR UNSECURED 08/28 4.55%		200,000	199,717	194,247
LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VARIABLE		300,000	300,000	282,213
LLOYDS BANKING GROUP PLC SR UNSECURED REGS 01/26 VARIABLE		1,200,000	1,358,640	1,488,250
LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65%		3,950,000	3,974,271	3,877,340
LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5%		3,785,000	3,784,818	3,765,291
LLOYDS BANKING GROUP PLC SUBORDINATED 11/33 VARIABLE		3,350,000	3,475,030	3,759,012
LOANCORE 2021 CRE5 ISSUER, LTD LNCR 2021 CRE5 D 144A		1,000,000	936,166	964,396
LOBEL AUTOMOBILE RECEIVABLES 10/28 8.31		871,000	870,901	876,307
LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2		180,000	184,873	170,182
LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8%		225,000	196,968	179,355
LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5%		190,000	197,697	178,359
LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9%		220,000	219,847	205,196
LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15%		1,170,000	1,162,278	943,928
LOCKHEED MARTIN CORP SR UNSECURED 08/34 4.8		766,000	750,740	748,022

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
LOGAN CLO I LTD ELM29 2024 5A AR1 144A		770,000	770,000	769,584
LOGAN CLO III LTD LOGN3 2022 1A C 144A		1,000,000	1,000,000	1,002,008
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 3 1A		1,060,139	1,054,650	1,035,656
LORCA TELECOM BONDCO SR SECURED REGS 04/29 5.75		157,000	166,993	172,317
LORCA TELECOM BONDCO SR SECURED REGS 09/27 4%		100,000	123,597	104,512
LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574%		445,000	641,767	494,025
LOTTOMATIC SPA/ROMA SR SECURED REGS 12/30 VARIABLE		100,000	109,292	108,517
LOWE S COS INC SR UNSECURED 04/27 3.35%		310,000	309,870	295,766
LOWE S COS INC SR UNSECURED 04/28 1.3		64,000	55,860	55,842
LOWE S COS INC SR UNSECURED 04/30 4.5%		520,000	511,514	504,624
LOWE S COS INC SR UNSECURED 04/32 3.75%		475,000	459,024	431,253
LOWE S COS INC SR UNSECURED 04/33 5%		825,000	793,212	812,298
LOWE S COS INC SR UNSECURED 04/52 4.25%		1,513,000	1,334,128	1,189,096
LOWE S COS INC SR UNSECURED 04/62 4.45%		4,137,000	3,794,998	3,216,187
LOWE S COS INC SR UNSECURED 05/27 3.1%		275,000	261,991	260,326
LOWE S COS INC SR UNSECURED 09/28 1.7%		3,377,000	3,140,147	2,950,772
LOWE S COS INC SR UNSECURED 09/62 5.8%		75,000	74,256	72,916
LOWE S COS INC SR UNSECURED 10/30 1.7%		1,219,000	1,111,928	995,279
LOWE S COS INC SR UNSECURED 10/50 3		407,000	253,245	254,499
LOXAM SAS SR SECURED REGS 07/26 3.75%		300,000	313,966	317,462
LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4%		740,000	745,555	689,803
LPL HOLDINGS INC COMPANY GUAR 144A 05/31 4.375%		300,000	310,455	275,144
LSF11 A5 HOLDCO LLC 2023 INCREMENTAL TERM LOAN B due 10/15/28		1,066,938	1,046,811	1,064,270
LSF11 A5 HOLDCO LLC TERM LOAN due 10/15/28		1,153,633	1,146,302	1,152,191
LSF9 ATL HLDG/VICTRA FIN SR SECURED 144A 02/26 7.75%		250,000	250,000	248,650
LUMEN TECHNOLOGIES INC SR SECURED 144A 04/29 4.125		232,475	174,957	151,124
LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.125		232,475	174,488	145,320
LUMEN TECHNOLOGIES, INC. 2024 TERM LOAN A due 06/01/28		48,516	48,516	39,945
LUMINENT MORTGAGE TRUST LUM 2006 3 11A2		245,154	30,257	178,980
M/I HOMES INC COMPANY GUAR 02/28 4.95%		675,000	688,272	650,866
M+T BANK CORPORATION JR SUBORDINA 12/99 VARIABLE		650,000	632,667	542,425
M+T BANK CORPORATION SR UNSECURED 01/34 VARIABLE		95,000	95,000	87,922
M+T BANK CORPORATION SR UNSECURED 10/29 VARIABLE		1,045,000	1,045,000	1,099,518
MACQUARIE AIRFINANCE HLD SR UNSECURED 144A 03/29 6.4		190,000	189,976	193,214
MACQUARIE AIRFINANCE HLD SR UNSECURED 144A 03/29 8.125%		534,000	533,546	564,542
MACQUARIE AIRFINANCE HLD SR UNSECURED 144A 05/28 8.375%		998,000	998,000	1,051,863
MACQUARIE BANK LTD SR UNSECURED 144A 01/25 2.3		4,500,000	4,424,505	4,421,189
MACQUARIE BANK LTD SR UNSECURED 144A 03/25 VAR		1,020,000	1,027,610	1,027,201
MACQUARIE BANK LTD SUBORDINATED 144A 03/36 VARIABLE		1,000,000	1,000,000	830,136
MACY S RETAIL HLDGS LLC COMPANY GUAR 02/43 4.3%		1,039,000	695,067	791,496
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/30 5.875%		302,000	279,502	289,657
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32 6.125%		147,000	135,280	140,380
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29 5.875%		170,000	161,818	164,984
MADISON IAQ LLC SR SECURED 144A 06/28 4.125%		658,000	643,764	613,669
MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875%		510,000	483,005	474,503
MADISON IAQ LLC TERM LOAN due 06/21/28		952,421	949,000	952,621
MADISON PARK FUNDING LTD MDPK 2015 17A AR2 144A		205,285	205,889	205,408
MADISON PARK FUNDING LTD MDPK 2015 19A AR3 144A		350,000	350,000	352,061
MADISON PARK FUNDING LTD MDPK 2017 23A AR 144A		1,513,707	1,488,519	1,514,918
MADISON PARK FUNDING LTD MDPK 2017 23A BR 144A		250,000	250,000	250,171
MADISON PARK FUNDING LTD MDPK 2017 23A CR 144A		1,000,000	1,000,000	1,000,596
MADISON PARK FUNDING LTD MDPK 2018 29A BR 144A		2,100,000	2,100,000	2,104,067
MADISON PARK FUNDING LTD MDPK 2018 31A B1R 144A		250,000	250,000	250,000
MADISON PARK FUNDING LTD MDPK 2019 33A AR 144A		1,450,000	1,450,000	1,450,725
MADISON PARK FUNDING LTD MDPK 2019 34A DR 144A		250,000	250,250	251,140
MADISON PARK FUNDING LTD MDPK 2020 45A BR 144A		1,050,000	1,050,000	1,053,942
MADISON PARK FUNDING LTD MDPK 2021 38A B 144A		250,000	243,699	250,720
MADISON PARK FUNDING LTD MDPK 2021 38A C 144A		250,000	250,000	249,452
MADISON PARK FUNDING LTD MDPK 2021 59A D1AR 144A		250,000	250,000	250,000
MAF GLOBAL SECURITIES COMPANY GUAR REGS 12/99 VARIABLE		200,000	192,605	197,228
MAGNETITE CLO LTD MAGNE 2020 25A A 144A		733,154	733,320	734,107
MAGYAR EXPORT IMPORT BAN GOVT GUARANT 144A 12/27 6.125%		615,000	614,284	616,779
MAGYAR EXPORT IMPORT BAN GOVT GUARANT REGS 05/29 6%		211,000	225,231	237,446

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
MAGYAR EXPORT IMPORT BAN GOVT GUARANT REGS 12/27 6.125		412,000	416,538	413,246
MAHLE GMBH COMPANY GUAR REGS 05/31 6.5		100,000	106,885	109,077
MAJORDRIVE HOLDINGS IV LLC TERM LOAN B due 06/01/28		388,000	387,593	388,404
MALAYSIA GOVERNMENT BONDS 03/25 3.882		7,534,000	1,604,884	1,603,753
MALAYSIA GOVERNMENT BONDS 03/53 4.457		1,353,000	298,212	297,316
MALAYSIA GOVERNMENT BONDS 04/29 4.504%		7,322,000	1,794,956	1,609,142
MALAYSIA GOVERNMENT BONDS 04/30 4.498%		932,000	228,645	205,046
MALAYSIA GOVERNMENT BONDS 04/37 4.762%		2,934,000	739,299	668,794
MALAYSIA GOVERNMENT BONDS 05/35 4.254%		6,726,000	1,639,308	1,465,904
MALAYSIA GOVERNMENT BONDS 06/38 4.893%		2,603,000	648,234	603,498
MALAYSIA GOVERNMENT BONDS 07/32 3.582%		3,059,000	702,568	636,133
MALAYSIA GOVERNMENT BONDS 07/34 3.828%		10,512,000	2,561,398	2,219,533
MALAYSIA GOVERNMENT BONDS 07/48 4.921%		2,563,000	710,812	601,047
MALAYSIA GOVERNMENT BONDS 09/25 3.955		10,517,000	2,244,521	2,246,381
MALAYSIA GOVERNMENT BONDS 10/42 4.696%		511,000	126,904	116,343
MALAYSIA GOVERNMENT BONDS 11/26 3.9%		1,110,000	271,870	237,807
MALAYSIA GOVERNMENT BONDS 11/33 4.642%		1,632,000	428,461	366,160
MALAYSIA INVESTMNT ISSUE BONDS 07/36 3.447%		854,000	192,478	171,925
MALAYSIA INVESTMNT ISSUE BONDS 10/30 3.465%		6,689,000	1,566,421	1,393,949
MALAYSIA INVESTMNT ISSUE BONDS 10/32 4.193%		200,000	45,610	43,384
MANHATTAN WEST OMW 2020 1MW A 144A		1,134,000	1,000,417	1,008,154
MANHATTAN WEST OMW 2020 1MW D 144A		710,000	614,867	611,052
MANITOBA (PROVINCE OF) SR UNSECURED 05/34 4.9		1,395,000	1,391,203	1,403,971
MARATHON PETROLEUM CORP SR UNSECURED 05/25 4.7%		4,035,000	4,049,422	4,002,011
MARBLE POINT CLO LTD MP17 2020 1A D 144A		250,000	251,413	250,031
MARBLE POINT CLO XXIII LTD. MP23 2021 4A D1 144A		250,000	250,000	250,252
MARINER FINANCE ISSUANCE TRUST MFIT 2021 AA A 144A		530,000	529,920	490,156
MARKET BIDCO FINCO PLC SR SECURED REGS 11/27 5.5%		100,000	109,465	116,930
MARLETTE FUNDING TRUST MFT 2023 2A A 144A		443,024	443,022	442,866
MARRIOTT INTERNATIONAL SR UNSECURED 04/29 4.9%		625,000	618,547	618,333
MARRIOTT INTERNATIONAL SR UNSECURED 05/29 4.875		606,000	599,144	598,292
MARRIOTT INTERNATIONAL SR UNSECURED 05/34 5.3		509,000	502,798	499,753
MARRIOTT INTERNATIONAL SR UNSECURED 10/27 5%		1,050,000	1,043,866	1,047,175
MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5%		900,000	895,302	779,214
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 01/28 4.75%		2,500,000	2,457,917	2,359,404
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 06/29 4.5%		1,440,000	1,315,162	1,323,152
MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5		10,702,000	10,574,573	10,549,389
MARSH + MCLENNAN COS INC SR UNSECURED 03/29 4.375%		1,325,000	1,350,573	1,294,456
MARSH + MCLENNAN COS INC SR UNSECURED 03/54 5.45		1,050,000	1,046,500	1,019,899
MARSH + MCLENNAN COS INC SR UNSECURED 11/30 2.25%		818,000	773,791	696,796
MARSH + MCLENNAN COS INC SR UNSECURED 12/31 2.375		83,000	69,044	68,820
MASCO CORP SR UNSECURED 02/28 1.5%		500,000	499,562	438,510
MASCO CORP SR UNSECURED 05/47 4.5%		800,000	964,839	660,487
MASTEC INC COMPANY GUAR 144A 08/28 4.5%		342,000	346,318	326,238
MASTEC INC SR UNSECURED 144A 08/29 6.625%		224,000	224,436	220,641
MASTERBRAND INC COMPANY GUAR 144A 07/32 7		3,539,000	3,546,773	3,578,993
MASTERCARD INC SR UNSECURED 03/50 3.85%		70,000	83,576	55,212
MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A		1,473,505	1,414,689	1,284,645
MATADOR RESOURCES CO COMPANY GUAR 144A 04/28 6.875%		1,470,000	1,457,552	1,492,104
MATADOR RESOURCES CO COMPANY GUAR 144A 04/32 6.5		4,850,000	4,852,953	4,850,359
MATCH GROUP HLD II LLC SR UNSECURED 144A 02/29 5.625%		95,000	88,790	91,252
MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625%		786,000	731,221	735,477
MATCH GROUP HLD II LLC SR UNSECURED 144A 10/31 3.625%		202,000	201,729	171,100
MATCH GROUP HLD II LLC SR UNSECURED 144A 12/27 5%		114,000	109,332	109,285
MATTAMY GROUP CORP SR UNSECURED 144A 03/30 4.625%		919,000	909,144	849,495
MATTAMY GROUP CORP SR UNSECURED 144A 12/27 5.25%		827,000	831,998	803,514
MAUSER PACKAGING SOLUT SR SECURED 144A 04/27 7.875		640,000	638,614	652,794
MAUSER PACKAGING SOLUTIONS TERM LOAN B due 08/14/26		445,500	442,340	445,749
MAXIM CRANE WORKS LLC SECURED 144A 09/28 11.5%		3,549,000	3,497,391	3,659,529
MC BRAZIL DWNSTRM SR SECURED REGS 06/31 7.25%		1,212,208	1,007,010	1,074,480
MCAFEE CORP SR UNSECURED 144A 02/30 7.375%		538,000	470,309	497,033
MCAFEE LLC 2024 USD TERM LOAN B due 03/01/29		1,915,199	1,915,199	1,910,718
MCDONALD S CORP SR UNSECURED 01/26 3.7%		450,000	453,221	439,674

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
MCDONALD S CORP SR UNSECURED 04/28 3.8%		180,000	180,448	172,841
MCDONALD S CORP SR UNSECURED 04/50 4.2%		620,000	680,091	494,212
MCDONALD S CORP SR UNSECURED 07/27 3.5%		390,000	414,027	373,743
MCDONALD S CORP SR UNSECURED 09/49 3.625%		60,000	66,345	43,491
MCDONALD S CORP SR UNSECURED REGS 11/35 4.125%		250,000	270,443	272,254
MCGRAW HILL EDUCATION SR SECURED 144A 08/28 5.75%		220,000	206,840	212,145
MCGRAW HILL EDUCATION SR UNSECURED 144A 08/29 8%		300,000	290,153	291,724
MCGRAW HILL GLB EDU HLDGS LLC 2021 TERM LOAN due 07/28/28		492,405	471,377	492,952
MCR MORTGAGE TRUST MCR 2024 HTL B 144A		1,167,993	1,165,143	1,168,709
MCR MORTGAGE TRUST MCR 2024 TWA A 144A		100,000	99,999	99,819
MDGH GMTN RSC LTD COMPANY GUAR 144A 05/53 5.084%		200,000	200,000	188,702
MDGH GMTN RSC LTD COMPANY GUAR 144A 11/33 4.375%		200,000	184,992	188,338
MEDLINE BORROWER LP 2024 TERM LOAN B due 10/23/28		1,326,769	1,327,644	1,328,547
MEDLINE BORROWER LP 2024 USD ADD ON TERM LOAN B due 10/23/28		1,543,178	1,544,827	1,543,178
MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875%		3,569,000	3,313,558	3,286,727
MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25%		3,503,000	3,252,695	3,343,007
MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25		3,623,000	3,618,317	3,664,005
MEDTRONIC INC COMPANY GUAR 10/36 3.875		230,000	248,557	249,697
MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875%		70,000	70,074	68,090
MEGLOBAL BV COMPANY GUAR 144A 04/28 2.625%		200,000	199,884	179,700
MEGLOBAL BV COMPANY GUAR REGS 04/28 2.625%		200,000	182,441	179,700
MEGLOBAL BV COMPANY GUAR REGS 11/26 4.25%		200,000	190,737	193,185
MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875%		300,000	348,637	302,438
MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625		1,874,000	1,869,062	1,858,371
MELCO RESORTS FINANCE SR UNSECURED REGS 06/25 4.875%		632,000	632,000	619,002
MELLO MORTGAGE CAPITAL ACCEPTA MELLO 2022 INV2 A3 144A		1,003,536	968,521	828,309
MERCER INTL INC SR UNSECURED 01/26 5.5%		200,000	200,000	194,060
MERCER INTL INC SR UNSECURED 02/29 5.125%		905,000	923,424	796,487
MERCK + CO INC SR UNSECURED 06/30 1.45%		300,000	298,411	248,206
MERLIN ENTERTAINMENTS GR SR SECURED 144A 02/31 7.375		873,000	873,393	889,464
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A10 A		963,351	955,665	911,303
MET LIFE GLOB FUNDING I SR SECURED 144A 03/25 2.8		3,246,000	3,182,993	3,182,374
MET LIFE GLOB FUNDING I SR SECURED 144A 09/24 VAR		2,723,000	2,724,247	2,723,619
MET TOWER GLOBAL FUNDING SECURED 144A 06/25 3.7		6,317,000	6,218,878	6,213,446
MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/39 FIXED 7.336%		1,125,000	1,528,069	1,332,637
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/49 FIXED 5.175%		90,000	93,855	81,177
META PLATFORMS INC SR UNSECURED 05/63 5.75%		264,000	269,939	271,249
META PLATFORMS INC SR UNSECURED 08/27 3.5%		1,032,000	1,030,691	990,784
META PLATFORMS INC SR UNSECURED 08/32 3.85%		1,735,000	1,734,695	1,612,950
META PLATFORMS INC SR UNSECURED 08/52 4.45		2,925,000	2,454,072	2,521,545
META PLATFORMS INC SR UNSECURED 08/62 4.65		1,401,000	1,221,031	1,207,562
METHANEX CORP SR UNSECURED 10/27 5.125		6,000	5,879	5,787
METHANEX CORP SR UNSECURED 12/29 5.25		2,000	1,934	1,930
METIS MERGER SUB LLC SR UNSECURED 144A 05/29 6.5%		3,983,000	3,894,937	3,713,301
METLIFE INC JR SUBORDINA 12/66 6.4%		240,000	250,496	242,917
METLIFE INC SR UNSECURED 03/30 4.55%		1,290,000	1,273,206	1,266,986
METRONET INFRASTRUCTURE ISSUER MNET 2022 1A A2 144A		2,674,000	2,554,982	2,671,835
MEX BONOS DESARR FIX RT BONDS 05/31 7.75%		17,120,000	878,807	834,349
MEX BONOS DESARR FIX RT BONDS 05/33 7.5		11,000,000	572,452	517,548
MEX BONOS DESARR FIX RT BONDS 11/36 10%		19,400,000	1,112,322	1,067,846
MEX BONOS DESARR FIX RT BONDS 12/24 10		48,400,000	2,602,310	2,630,045
MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5%		83,200,000	4,426,291	4,281,191
MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75%		241,740,000	11,936,543	11,376,342
MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5%		39,330,000	2,100,804	1,905,619
MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75%		397,870,000	20,691,381	17,528,430
MEXICAN UDIBONOS BONDS 11/31 2.75		8,125,905	423,098	374,208
MEXICO CITY ARPT TRUST SR SECURED 144A 04/28 3.875%		670,000	649,621	630,374
MEXICO CITY ARPT TRUST SR SECURED 144A 07/47 5.5%		1,130,000	901,475	935,595
MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5%		570,000	544,007	472,219
MF1 MULTIFAMILY HOUSING MORTGA MF1 2020 FL4 A 144A		218,184	219,813	218,234
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL6 AS 144A		531,000	531,000	522,006
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 W10 A 144A		230,000	229,836	228,011
MFRA TRUST MFRA 2023 INV2 A1 144A		358,078	357,229	359,876

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
MFRA TRUST MFRA 2023 NQM3 A1 144A		921,947	921,904	927,244
MFRA TRUST MFRA 2023 NQM4 A1 144A		3,547,506	3,547,422	3,554,628
MFRA TRUST MFRA 2023 NQM4 A2 144A		2,110,311	2,110,262	2,121,857
MGIC INVESTMENT CORP SR UNSECURED 08/28 5.25%		1,240,000	1,230,508	1,207,251
MGM CHINA HOLDINGS LTD SR UNSECURED 144A 06/25 5.25%		500,000	500,000	494,060
MGM RESORTS INTL COMPANY GUAR 04/27 5.5		2,000	1,980	1,973
MGM RESORTS INTL COMPANY GUAR 04/32 6.5		1,920,000	1,920,000	1,911,129
MGM RESORTS INTL COMPANY GUAR 09/26 4.625%		962,000	949,808	938,641
MGM RESORTS INTL COMPANY GUAR 10/28 4.75%		1,002,000	957,473	953,965
MH SUB I LLC 2021 2ND LIEN TERM LOAN due 02/23/29		150,000	134,624	148,992
MH SUB I LLC 2023 TERM LOAN due 05/03/28		2,011,477	2,003,320	2,008,118
MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC D 144A		419,438	418,590	414,987
MHP LUX SA COMPANY GUAR REGS 09/29 6.25%		400,000	296,147	279,201
MI WINDOWS AND DOORS LLC 2024 TERM LOAN B2 due 03/28/31		1,565,000	1,563,319	1,573,154
MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/44 FIXED 4%		1,000,000	1,047,747	983,500
MICHAELS COMPANIES, INC. 2021 TERM LOAN B due 04/15/28		485,000	482,368	434,516
MICROCHIP TECHNOLOGY INC SR UNSECURED 09/24 0.983%		2,625,000	2,625,000	2,602,754
MICRON TECHNOLOGY INC SR UNSECURED 01/31 5.3		390,000	389,744	389,121
MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875%		370,000	372,692	377,976
MICROSOFT CORP SR UNSECURED 03/52 2.921%		102,000	99,353	69,242
MICROSOFT CORP SR UNSECURED 08/36 3.45%		24,000	23,937	20,922
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7%		675,000	672,648	541,588
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95%		530,000	504,096	506,992
MIDAMERICAN ENERGY CO 1ST MORTGAGE 02/55 5.3		840,000	824,003	799,457
MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65%		725,000	724,684	685,553
MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15		140,000	92,994	93,460
MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25		249,000	207,101	204,581
MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65		73,000	54,201	54,780
MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/54 5.85%		1,369,000	1,383,541	1,401,864
MIDAS OPCO HOLDINGS LLC COMPANY GUAR 144A 08/29 5.625%		1,200,000	1,182,814	1,108,342
MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5%		600,000	583,047	567,409
MIDCONTINENT COMM + FIN COMPANY GUAR 144A 08/27 5.375%		539,000	518,686	517,440
MIDOCEAN CREDIT CLO MIDO 2024 15A A1 144A		1,500,000	1,500,000	1,500,000
MIDWEST CONNECTOR CAPIT COMPANY GUAR 144A 04/29 4.625%		1,015,000	990,339	985,238
MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875%		1,486,000	1,406,495	1,384,197
MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5%		306,000	304,153	306,611
MILL CITY MORTGAGE TRUST MCMLT 2015 1 B3 144A		1,300,000	1,067,119	1,128,208
MILL CITY MORTGAGE TRUST MCMLT 2017 1 B2 144A		845,000	759,702	746,031
MILL CITY MORTGAGE TRUST MCMLT 2017 2 A3 144A		308,433	307,111	294,106
MILL CITY MORTGAGE TRUST MCMLT 2017 2 M2 144A		700,000	608,005	654,236
MILL CITY MORTGAGE TRUST MCMLT 2017 3 M2 144A		1,533,325	1,403,384	1,418,545
MILL CITY MORTGAGE TRUST MCMLT 2018 1 B1 144A		1,600,000	1,454,828	1,325,525
MILL CITY MORTGAGE TRUST MCMLT 2018 2 B1 144A		1,697,439	1,555,068	1,458,627
MILL CITY MORTGAGE TRUST MCMLT 2018 4 B1 144A		1,398,366	1,091,686	1,138,310
MILL CITY MORTGAGE TRUST MCMLT 2019 GS2 A1 144A		828,225	799,883	783,014
MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.5%		200,000	149,220	172,087
MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.375		200,000	200,000	199,438
MILOS CLO, LTD MILOS 2017 1A BR 144A		800,000	800,308	799,734
MINEJESA CAPITAL BV SR SECURED 144A 08/37 5.625%		285,000	278,610	256,845
MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625%		200,000	217,298	180,242
MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 8.5%		175,000	175,000	181,172
MINERAL RESOURCES LTD SR UNSECURED 144A 10/28 9.25%		912,000	912,419	957,173
MINERAL RESOURCES LTD SR UNSECURED 144A 11/27 8		5,000	5,116	5,115
MINERALS TECHNOLOGIES IN COMPANY GUAR 144A 07/28 5%		590,000	597,375	559,975
MINNESOTA SECURITIZED OPPORTUN TCWMSOFLP		1,733,123	172,999,996	184,837,548
MIRA TRUST M1RA 2023 MILE A 144A		321,000	323,999	330,526
MITCHELL INTERNATIONAL INC 2024 1ST LIEN TERM LOAN due 06/17/31		391,071	388,993	387,161
MITCHELL INTERNATIONAL INC 2024 2ND LIEN TERM LOAN due 06/07/32		141,071	140,366	140,279
MITER BRAND / MIWD BORR SR SECURED 144A 04/32 6.75		1,253,000	1,253,000	1,261,911
mitsubishi UFJ FIN GRP SR UNSECURED 02/25 2.193		15,552,000	15,222,821	15,211,824
mitsubishi UFJ FIN GRP SR UNSECURED 07/29 3.195%		2,400,000	2,419,745	2,188,545
miwd hldco II/MIWD FIN COMPANY GUAR 144A 02/30 5.5%		998,000	1,000,402	921,047
MIZRAHI TEFAHOT BANK LTD SUBORDINATED 144A REGS 04/31 V%		895,000	881,453	819,335

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
MIZUHO FINANCIAL GROUP SR UNSECURED 07/31 VARIABLE		1,900,000	1,936,159	1,583,668
MIZUHO FLOATER/RESI TRUST TENGEN 10/60 ADJ VARIABLE		647,395	647,395	647,395
MKT 2020 525M MORTGAGE TRUST MKT 2020 525M A 144A		828,000	641,428	667,292
MLCC MORTGAGE INVESTORS INC MLCC 2004 A A1		35	32	32
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	1,666,709	1,681,145
MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A1 144A		351,702	351,702	351,708
MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A4 144A		579,316	579,714	573,144
MOBICO GROUP PLC COMPANY GUAR REGS 09/31 4.875%		237,000	251,081	241,024
MOBICO GROUP PLC SUBORDINATED REGS 12/99 VARIABLE		200,000	284,578	228,842
MODENA BUYER LLC TERM LOAN due 04/18/31		1,750,000	1,715,000	1,705,708
MODIVCARE INC COMPANY GUAR 144A 11/25 5.875%		1,210,000	1,211,207	1,227,775
MOLINA HEALTHCARE INC SR UNSECURED 144A 05/32 3.875%		117,000	116,738	101,380
MOLINA HEALTHCARE INC SR UNSECURED 144A 06/28 4.375%		189,000	180,775	177,894
MOLINA HEALTHCARE INC SR UNSECURED 144A 11/30 3.875		2,000	1,781	1,778
MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5%		470,000	470,134	454,202
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25%		2,842,000	2,823,145	2,801,610
MONGOLIA INTL BOND SR UNSECURED 144A 01/28 8.65%		370,000	366,689	385,251
MONGOLIA INTL BOND SR UNSECURED 144A 06/29 7.875%		405,000	401,357	413,663
MONGOLIA INTL BOND SR UNSECURED REGS 01/28 8.65		200,000	210,841	208,244
MONGOLIA INTL BOND SR UNSECURED REGS 07/31 4.45%		337,000	270,895	283,249
MOODY S CORPORATION SR UNSECURED 02/29 4.25		39,000	37,544	37,932
MOODY S CORPORATION SR UNSECURED 08/60 2.55%		164,000	92,694	87,693
MOOG INC COMPANY GUAR 144A 12/27 4.25%		1,521,000	1,524,302	1,440,102
MORGAN STANLEY BAML TRUST MSBAM 2015 C20 XA		12,249,220	433,369	38,912
MORGAN STANLEY BAML TRUST MSBAM 2015 C22 A3		810,000	843,465	795,631
MORGAN STANLEY BAML TRUST MSBAM 2015 C24 B		460,000	500,356	428,649
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 XA		17,216,488	399,864	202,073
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A3		672,002	697,029	655,878
MORGAN STANLEY BAML TRUST MSBAM 2017 C34 B		1,240,000	1,370,303	1,094,183
MORGAN STANLEY BANK NA SR UNSECURED 07/25 VAR		29,218,000	29,363,810	29,354,769
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H4 C		703,000	627,906	624,286
MORGAN STANLEY CAPITAL I TRUST MSC 2018 MP A 144A		450,000	487,028	394,269
MORGAN STANLEY CAPITAL I TRUST MSC 2019 H6 B		500,000	556,305	445,136
MORGAN STANLEY CAPITAL I TRUST MSC 2019 MEAD C 144A		425,000	424,373	394,522
MORGAN STANLEY CAPITAL I TRUST MSC 2019 MEAD D 144A		2,800,000	2,766,216	2,557,207
MORGAN STANLEY CAPITAL I TRUST MSC 2020 CNP A 144A		1,084,000	876,389	879,073
MORGAN STANLEY CAPITAL I TRUST MSC 2020 HR8 A4		765,000	660,460	637,914
MORGAN STANLEY CAPITAL I TRUST MSC 2021 230P B 144A		717,000	667,095	668,510
MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1		1,394,791	1,391,901	1,388,047
MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M1		687,926	657,309	655,783
MORGAN STANLEY MORTGAGE CAPITA MSSG 2017 237P XA 144A		27,151,000	517,699	259,965
MORGAN STANLEY MORTGAGE LOAN T MSM 2007 2AX 2A1		907,169	907,169	320,658
MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A		1,884,305	1,888,971	1,895,029
MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A		1,600,000	1,611,746	1,610,240
MORGAN STANLEY SR UNSECURED 01/27 3.625		2,345,000	2,251,088	2,260,923
MORGAN STANLEY SR UNSECURED 01/28 VARIABLE		425,000	412,452	396,283
MORGAN STANLEY SR UNSECURED 01/29 VARIABLE		2,912,000	2,877,775	2,771,955
MORGAN STANLEY SR UNSECURED 01/30 VAR		2,160,000	2,160,400	2,154,646
MORGAN STANLEY SR UNSECURED 01/30 VARIABLE		500,000	510,347	483,695
MORGAN STANLEY SR UNSECURED 01/31 VARIABLE		5,182,000	5,030,819	4,542,439
MORGAN STANLEY SR UNSECURED 01/33 VARIABLE		1,763,000	1,494,348	1,498,408
MORGAN STANLEY SR UNSECURED 01/35 VAR		450,000	450,000	448,826
MORGAN STANLEY SR UNSECURED 02/29 VARIABLE		1,000,000	999,993	996,047
MORGAN STANLEY SR UNSECURED 02/32 VARIABLE		1,757,000	1,631,952	1,410,074
MORGAN STANLEY SR UNSECURED 03/27 VAR		500,000	536,709	537,306
MORGAN STANLEY SR UNSECURED 03/29 VARIABLE		880,000	933,240	972,378
MORGAN STANLEY SR UNSECURED 03/35 VAR		2,750,000	2,993,513	2,929,453
MORGAN STANLEY SR UNSECURED 04/26 VARIABLE		1,330,000	1,330,200	1,291,622
MORGAN STANLEY SR UNSECURED 04/29 VARIABLE		2,555,000	2,554,711	2,546,708
MORGAN STANLEY SR UNSECURED 04/30 VAR		6,198,000	6,224,950	6,302,973
MORGAN STANLEY SR UNSECURED 04/31 VARIABLE		3,625,000	3,708,999	3,326,353
MORGAN STANLEY SR UNSECURED 04/32 7.25%		149,000	193,954	168,941

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
MORGAN STANLEY SR UNSECURED 04/32 VARIABLE		590,000	565,650	474,045
MORGAN STANLEY SR UNSECURED 04/35 VAR		7,533,000	7,659,528	7,721,890
MORGAN STANLEY SR UNSECURED 07/25 4%		375,000	375,343	369,385
MORGAN STANLEY SR UNSECURED 07/25 VARIABLE		4,150,000	4,150,250	4,142,205
MORGAN STANLEY SR UNSECURED 07/28 VARIABLE		5,245,000	5,247,265	4,987,482
MORGAN STANLEY SR UNSECURED 07/29 VARIABLE		1,044,000	1,054,046	1,050,440
MORGAN STANLEY SR UNSECURED 07/32 VARIABLE		4,767,000	4,331,829	3,894,203
MORGAN STANLEY SR UNSECURED 07/34 VARIABLE		1,937,000	1,893,467	1,927,243
MORGAN STANLEY SR UNSECURED 10/24 3.7		7,024,000	6,985,301	6,982,225
MORGAN STANLEY SR UNSECURED 10/25 VAR		36,000	35,238	35,444
MORGAN STANLEY SR UNSECURED 10/25 VARIABLE		244,000	238,995	240,477
MORGAN STANLEY SR UNSECURED 10/28 VARIABLE		200,000	219,123	222,017
MORGAN STANLEY SR UNSECURED 10/32 VARIABLE		6,199,000	5,061,902	5,123,486
MORGAN STANLEY SR UNSECURED 11/29 VARIABLE		2,332,000	2,418,690	2,433,121
MORGAN STANLEY SUBORDINATED 01/38 VARIABLE		3,060,000	3,054,453	3,042,173
MORGAN STANLEY SUBORDINATED 09/36 VARIABLE		2,745,000	2,442,934	2,171,628
MORTGAGE LOAN RESECURITIZATION MLRT 2009 RS1 A85 144A		1,846,560	1,580,741	1,772,619
MORTGAGEIT TRUST MHL 2005 2 1A1		254,429	253,865	247,621
MOSAIC SOLAR LOANS LLC MSAIC 2022 2A A 144A		55,289	54,754	51,934
MOSAIC SOLAR LOANS LLC MSAIC 2022 3A A 144A		348,113	348,099	349,686
MOTABILITY OPERATIONS GR COMPANY GUAR REGS 01/34 3.875		1,365,000	1,503,482	1,447,416
MOTION BONDCO DAC COMPANY GUAR 144A 11/27 6.625%		659,000	648,954	638,291
MOTION FINCO SARL SR SECURED REGS 06/30 7.375		200,000	227,836	222,924
MOTOROLA SOLUTIONS INC SR UNSECURED 04/29 5		775,000	773,319	769,010
MOTOROLA SOLUTIONS INC SR UNSECURED 05/31 2.75%		144,000	126,662	122,052
MOTOROLA SOLUTIONS INC SR UNSECURED 06/32 5.6%		614,000	622,554	620,856
MOUNT NITTANY MED CTR UNSECURED 11/52 3.799%		154,000	133,327	118,874
MOUNTAIN VIEW CLO MVEW 2022 1A A1R 144A		2,275,000	2,275,000	2,277,748
MOUNTAIN VIEW CLO MVEW 2023 1A B 144A		3,250,000	3,250,000	3,280,767
MPH ACQUISITION HOLDINGS LLC 2021 TERM LOAN B due 09/01/28		154,603	153,681	128,011
MPH ACQUISITION HOLDINGS SR SECURED 144A 09/28 5.5%		1,345,000	1,346,060	1,015,365
MPLX LP SR UNSECURED 02/29 4.8%		600,000	602,397	588,113
MPLX LP SR UNSECURED 02/49 5.5%		440,000	436,703	405,882
MPLX LP SR UNSECURED 04/38 4.5%		210,000	208,074	183,112
MPLX LP SR UNSECURED 04/48 4.7%		1,457,000	1,477,226	1,198,449
MPLX LP SR UNSECURED 06/25 4.875%		620,000	615,541	614,518
MPLX LP SR UNSECURED 08/30 2.65%		1,460,000	1,333,733	1,258,131
MPLX LP SR UNSECURED 12/24 4.875%		760,000	760,146	756,746
MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5%		1,000,000	1,022,839	651,616
MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5%		675,000	595,042	557,488
MSCG TRUST MSCCG 2015 ALDR A2 144A		2,230,000	2,252,602	2,075,369
MSCI INC COMPANY GUAR 144A 02/31 3.875%		3,385,000	3,022,605	3,048,830
MSCI INC COMPANY GUAR 144A 09/30 3.625		1,338,000	1,206,455	1,201,262
MSCI INC COMPANY GUAR 144A 11/29 4%		530,000	540,313	495,198
MSD NETHERLANDS CAPITAL COMPANY GUAR 05/54 3.75		120,000	129,446	124,812
MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5		3,422,211	3,524,480	3,596,993
MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 XA		5,747,550	376,200	369,690
MUNDYS SPA SR UNSECURED REGS 07/27 1.875%		500,000	586,799	499,015
MURPHY OIL CORP SR UNSECURED 12/27 5.875		4,000	4,000	3,995
MURPHY OIL USA INC COMPANY GUAR 144A 02/31 3.75		5,000	4,428	4,403
MUTHOOT FINANCE LTD SR SECURED 144A 02/28 7.125		200,000	199,908	201,759
MVW OWNER TRUST MVWOT 2018 1A A 144A		2,054,800	2,027,986	2,050,029
MVW OWNER TRUST MVWOT 2021 1WA A 144A		222,779	207,179	206,477
MVW OWNER TRUST MVWOT 2021 1WA B 144A		180,054	165,784	165,839
MVW OWNER TRUST MVWOT 2021 2A A 144A		1,481,694	1,446,655	1,363,909
MVW OWNER TRUST MVWOT 2021 2A B 144A		834,555	832,886	770,706
MVW OWNER TRUST MVWOT 2022 1A B 144A		379,061	379,024	366,608
MVW OWNER TRUST MVWOT 2023 1A B 144A		1,188,083	1,179,604	1,180,726
MVW OWNER TRUST MVWOT 2023 2A A 144A		858,877	871,737	869,934
NABORS INDUSTRIES INC COMPANY GUAR 144A 01/30 9.125%		552,000	553,042	571,836
NABORS INDUSTRIES INC COMPANY GUAR 144A 05/27 7.375%		774,000	754,565	787,306
NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/26 7.25%		1,385,000	1,369,884	1,405,204
NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/28 7.5%		350,000	342,090	333,971

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
NAKED JUICE LLC 2ND LIEN TERM LOAN due 01/24/30		500,000	498,250	398,890
NAKED JUICE LLC TERM LOAN due 01/24/29		440,263	439,608	407,587
NASDAQ INC SR UNSECURED 06/25 5.65%		495,000	494,798	495,159
NATIONAL AUSTRALIA BK/NY SR UNSECURED 06/25 3.5		1,846,000	1,815,354	1,814,216
NATIONAL AUSTRALIA BK/NY SR UNSECURED 144A 06/25 VAR		5,413,000	5,440,981	5,437,632
NATIONAL FUEL GAS CO SR UNSECURED 03/31 2.95%		150,000	149,937	125,853
NATIONAL GRID NA INC SR UNSECURED REGS 09/33 4.668%		540,000	578,259	601,039
NATIONAL RURAL UTIL COOP SR UNSECURED 02/25 1.875		2,500,000	2,447,942	2,444,926
NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5%		340,000	339,888	329,609
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 01/27 6%		1,295,000	1,287,371	1,281,194
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 02/32 7.125		100,000	99,280	100,584
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28 5.5%		500,000	502,789	480,461
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30 5.125%		1,250,000	1,272,995	1,146,239
NATIONWIDE BLDG SOCIETY 144A 03/29 VARIABLE		900,000	914,418	861,504
NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS VARIABLE		200,000	241,053	251,217
NATIONWIDE CHILDREN HOSP UNSECURED 11/52 4.556%		167,000	167,000	149,939
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A		1,140,000	1,164,670	1,004,568
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A		1,020,000	1,020,779	804,121
NATURGY FINANCE BV COMPANY GUAR REGS 12/99 VARIABLE		100,000	113,505	101,556
NATWEST GROUP PLC JR SUBORDINA 12/99 VARIABLE		1,900,000	2,236,597	2,052,865
NATWEST GROUP PLC SR UNSECURED 03/34 VARIABLE		4,815,000	4,798,098	4,921,894
NATWEST GROUP PLC SR UNSECURED 05/29 VARIABLE		1,160,000	1,187,624	1,133,917
NATWEST GROUP PLC SR UNSECURED 06/27 VARIABLE		2,600,000	2,601,785	2,406,675
NATWEST GROUP PLC SUBORDINATED 06/34 VAR		1,650,000	1,651,599	1,676,058
NATWEST GROUP PLC SUBORDINATED 11/29 VARIABLE		500,000	500,000	494,965
NATWEST GROUP PLC SUBORDINATED 11/35 VARIABLE		1,975,000	1,563,731	1,653,343
NATWEST MARKETS PLC SR UNSECURED 144A 03/25 3.479		1,728,000	1,702,042	1,701,744
NATWEST MARKETS PLC SR UNSECURED 144A 08/24 0.8		10,000,000	9,948,509	9,941,440
NAVIENT CORP SR UNSECURED 03/27 5%		102,000	91,453	97,361
NAVIENT CORP SR UNSECURED 03/29 5.5%		275,000	233,839	251,080
NAVIENT CORP SR UNSECURED 03/31 11.5%		323,000	323,318	355,761
NAVIENT CORP SR UNSECURED 06/25 6.75%		507,000	501,400	506,755
NAVIENT CORP SR UNSECURED 07/30 9.375%		228,000	228,045	239,736
NAVIENT CORP SR UNSECURED 10/24 5.875%		413,000	412,991	412,261
NAVIENT STUDENT LOAN TRUST NAVSL 2014 8 B		200,000	193,361	195,794
NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A		1,112,433	1,130,603	1,114,927
NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A		902,482	915,109	907,087
NAVIENT STUDENT LOAN TRUST NAVSL 2018 2A A3 144A		15,904,649	15,904,649	15,752,313
NAVIENT STUDENT LOAN TRUST NAVSL 2018 EA A2 144A		27,424	27,420	27,031
NAVIENT STUDENT LOAN TRUST NAVSL 2019 A A2B 144A		394,448	405,424	392,344
NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A		480,373	460,930	458,160
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A		387,326	387,298	350,544
NAVIENT STUDENT LOAN TRUST NAVSL 2020 IA A1B 144A		543,544	543,544	540,655
NAVIENT STUDENT LOAN TRUST NAVSL 2021 AA 144A		144,321	144,301	127,304
NAVIENT STUDENT LOAN TRUST NAVSL 2021 BA A 144A		2,400,576	2,354,227	2,092,874
NAVIENT STUDENT LOAN TRUST NAVSL 2021 CA A 144A		1,531,405	1,417,513	1,336,073
NAVIENT STUDENT LOAN TRUST NAVSL 2021 DA A 144A		1,632,747	1,554,353	1,581,564
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A		3,821,435	3,684,909	3,284,980
NAVIENT STUDENT LOAN TRUST NAVSL 2022 AA 144A		933,565	933,548	828,634
NAVIENT STUDENT LOAN TRUST NAVSL 2023 BA A1B 144A		624,023	624,023	626,961
NAVIENT STUDENT LOAN TRUST NAVSL 2024 AA 144A		3,249,000	3,248,567	3,262,559
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2023 1 A 144A		367,000	366,956	369,142
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2024 1 A 144A		1,093,000	1,092,857	1,094,828
NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875%		1,576,000	1,561,341	1,558,070
NCL CORPORATION LTD SR SECURED 144A 01/29 8.125%		2,097,000	2,121,884	2,197,137
NCL CORPORATION LTD SR SECURED 144A 02/27 5.875%		720,000	719,197	710,594
NCL CORPORATION LTD SR SECURED 144A 02/28 8.375		8,000	8,381	8,360
NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.75		645,000	654,248	670,607
NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625%		1,168,000	1,160,952	1,154,406
NCR ATLEOS LLC SR SECURED 144A 04/29 9.5%		2,300,000	2,273,371	2,485,704
NCR ATLEOS LLC TERM LOAN B due 03/27/29		993,000	965,000	1,001,689
NCR VOYIX CORP COMPANY GUAR 144A 04/29 5.125%		777,000	771,247	731,745
NCR VOYIX CORP COMPANY GUAR 144A 10/28 5%		349,000	336,171	329,519

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
NCR VOYIX CORP COMPANY GUAR 144A 10/30 5.25%		2,600,000	2,691,787	2,376,397
NECESS RETAIL/AFIN OP LP COMPANY GUAR 144A 09/28 4.5%		1,765,000	1,650,963	1,552,836
NELNET STUDENT LOAN TRUST NSLT 2006 3 B		1,040,361	973,530	917,929
NELNET STUDENT LOAN TRUST NSLT 2013 1A A 144A		177,885	176,580	176,693
NELNET STUDENT LOAN TRUST NSLT 2013 1A B 144A		300,000	302,377	290,073
NELNET STUDENT LOAN TRUST NSLT 2015 2A A2 144A		1,230,763	1,224,858	1,228,589
NELNET STUDENT LOAN TRUST NSLT 2015 3A B 144A		750,000	694,669	686,729
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A		338,128	332,510	303,715
NELNET STUDENT LOAN TRUST NSLT 2021 A APT2 144A		964,793	963,741	866,600
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A		1,208,913	1,208,913	1,196,980
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A		880,099	880,099	869,528
NEMAK SAB DE CV SR UNSECURED 144A 06/31 3.625%		300,000	300,000	232,128
NEPTUNE BIDCO US INC SR SECURED 144A 04/29 9.29%		4,029,000	3,833,886	3,866,933
NESCO HOLDINGS II INC SECURED 144A 04/29 5.5%		703,000	706,539	651,138
NESTLE FINANCE INTL LTD COMPANY GUAR REGS 01/37 3.25		180,000	193,402	187,006
NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/34 3.375%		600,000	623,486	643,847
NETFLIX INC SR UNSECURED 04/28 4.875%		1,000,000	1,003,377	994,898
NETFLIX INC SR UNSECURED 05/29 4.625%		1,235,000	1,552,612	1,383,847
NETFLIX INC SR UNSECURED 11/28 5.875%		1,455,000	1,508,471	1,499,113
NETFLIX INC SR UNSECURED 144A 06/30 4.875%		1,400,000	1,571,825	1,377,986
NEUBERGER BERMAN CLO LTD NEUB 2020 38A BR 144A		850,000	843,247	851,840
NEUBERGER BERMAN CLO LTD NEUB 2021 42A A 144A		2,640,000	2,640,000	2,644,313
NEUBERGER BERMAN CLO LTD NEUB 2024 56A C 144A		250,000	250,000	250,000
NEUBERGER BERMAN LOAN ADVISERS NEUBE 2024 6X D REGS		100,000	106,365	108,300
NEW CENTURY HOME EQUITY LOAN T NCNET 2003 A A 144A		725,764	726,974	710,091
NEW ENTERPRISE STONE + L SR SECURED 144A 07/28 5.25%		3,111,000	3,051,132	2,937,164
NEW ENTERPRISE STONE + L SR UNSECURED 144A 07/28 9.75%		70,000	71,769	71,166
NEW FORTRESS ENERGY INC SR SECURED 144A 09/26 6.5%		205,000	204,281	188,602
NEW HOME CO INC/THE SR UNSECURED 144A 10/29 9.25		150,000	150,000	150,366
NEW JERSEY ST TRANSPRTN TRUST NJSTRN 12/40 FIXED 6.561%		215,000	254,402	234,268
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102%		3,885,000	4,351,353	4,438,542
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 4A A1 144A		647,504	675,134	608,132
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A A1S 144A		805,132	789,445	784,052
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A B2 144A		334,586	320,904	326,618
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM5 A1 144A		746,074	762,954	688,396
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A		1,832,245	1,842,355	1,719,613
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 M1 144A		1,320,000	1,087,450	1,146,476
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 A1 144A		1,631,787	1,656,755	1,523,172
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 M2 144A		1,200,000	1,001,113	1,014,936
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A		290,046	290,040	243,381
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM2 A2 144A		1,480,000	1,196,232	1,132,633
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A		1,603,155	1,597,729	1,569,372
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/27 3.25%		1,000,000	999,897	953,703
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95%		340,000	339,932	325,434
NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A		757,760	757,733	689,464
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/30 FIXED 2.052%		370,000	355,138	319,403
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/31 FIXED 2.152%		505,000	483,947	427,140
NEWELL BRANDS INC SR UNSECURED 04/26 5.7		73,000	72,008	72,102
NEWELL BRANDS INC SR UNSECURED 04/36 6.375%		546,000	508,573	488,808
NEWELL BRANDS INC SR UNSECURED 09/27 6.375%		442,000	420,389	435,876
NEWELL BRANDS INC SR UNSECURED 09/29 6.625		2,000	1,963	1,961
NEWFOLD DIGITAL HLDGS GR SR UNSECURED 144A 02/29 6%		550,000	537,715	396,985
NEWMONT / NEWCREST FIN COMPANY GUAR 144A 03/34 5.35		85,000	84,349	84,867
NEWMONT CORP COMPANY GUAR 04/35 5.875%		293,000	311,054	303,241
NEWS CORP COMPANY GUAR 144A 02/32 5.125		2,000	1,907	1,897
NEWS CORP SR UNSECURED 144A 05/29 3.875%		81,000	80,517	74,560
NEXA RESOURCES SA COMPANY GUAR 144A 01/28 6.5%		280,000	294,249	280,686
NEXI SPA SR UNSECURED REGS 04/29 2.125%		108,000	105,350	104,626
NEXSTAR BROADCASTING INC 2019 TERM LOAN B4 due 09/18/26		295,218	294,563	295,791
NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625%		425,000	430,929	403,753
NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75%		507,000	514,325	450,775
NEXTERA ENERGY CAPITAL COMPANY GUAR 02/28 4.9%		2,000,000	2,004,591	1,980,825
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051%		925,000	925,801	926,770

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/29 4.9		4,550,000	4,536,271	4,501,164
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/28 1.9%		895,000	894,695	791,320
NEXTERA ENERGY CAPITAL COMPANY GUAR 07/27 4.625%		2,175,000	2,174,506	2,139,441
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255%		1,400,000	1,400,298	1,395,525
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/25 5.749%		117,000	117,148	117,254
NEXTERA ENERGY OPERATING COMPANY GUAR 144A 09/27 4.5%		1,883,000	1,838,557	1,781,941
NEXTERA ENERGY OPERATING COMPANY GUAR 144A 10/26 3.875%		98,000	91,904	93,191
NEXTERA ENERGY OPERATING SR UNSECURED 144A 01/29 7.25%		1,765,000	1,765,000	1,809,955
NEXUS BUYER LLC 2021 SECOND LIEN TERM LOAN due 11/05/29		150,000	146,386	149,138
NEXUS BUYER LLC TERM LOAN B due 11/09/26		482,368	481,113	481,495
NGL ENERGY PARTNERS LP 2024 TERM LOAN B due 02/02/31		478,800	475,405	479,911
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/29 8.125		2,045,000	2,050,407	2,083,673
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/32 8.375		1,975,000	1,975,933	2,005,405
NGPL PIPECO LLC SR UNSECURED 144A 07/31 3.25%		1,153,000	1,022,267	984,401
NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875%		1,904,000	1,886,114	1,862,059
NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768%		450,000	561,245	519,308
NIAGARA PARK CLO, LTD. NIAPK 2019 1A AR 144A		500,000	490,769	501,093
NIELSEN CONSUMER INC 2023 USD INCRMNTL 5TH AMEND TL due 03/06/28		941,495	877,477	941,100
NIKE INC SR UNSECURED 03/27 2.75%		420,000	435,320	397,701
NIKE INC SR UNSECURED 03/50 3.375%		350,000	371,754	252,184
NISOURCE INC SR UNSECURED 02/31 1.7%		3,710,000	2,999,327	2,950,400
NISOURCE INC SR UNSECURED 03/28 5.25%		1,481,000	1,479,155	1,479,392
NISOURCE INC SR UNSECURED 05/30 3.6%		1,733,000	1,573,176	1,590,314
NISOURCE INC SR UNSECURED 05/47 4.375%		1,484,000	1,543,594	1,190,670
NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522%		1,720,000	1,731,370	1,668,911
NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345%		910,000	910,000	868,859
NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81%		3,100,000	3,096,578	2,879,741
NJ TR 2023 GSP 01/29 1		860,000	869,426	886,510
NMLT TRUST NLT 2021 INV1 A1 144A		3,149,579	2,540,110	2,630,730
NNN REIT INC SR UNSECURED 04/50 3.1%		444,000	318,976	281,772
NNN REIT INC SR UNSECURED 10/48 4.8		246,000	213,306	208,525
NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8%		75,000	75,000	78,054
NOKIA OYJ SR UNSECURED 06/27 4.375%		1,070,000	1,021,509	1,043,258
NOMURA ASSET ACCEPTANCE CORPOR NAA 2004 AR4 M1		258,019	258,019	252,641
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608%		500,000	500,000	411,655
NOMURA HOLDINGS INC SR UNSECURED 07/34 5.783		1,200,000	1,200,000	1,195,514
NORDEA BANK ABP 144A 06/25 3.6		3,500,000	3,448,202	3,440,577
NORDIC INVESTMENT BANK SR UNSECURED 02/29 4.25		2,430,000	2,417,938	2,406,075
NORDSTROM INC SR UNSECURED 01/44 5		100,000	81,288	80,747
NORDSTROM INC SR UNSECURED 08/31 4.25		8,000	6,783	7,113
NORFOLK SOUTHERN CORP SR UNSECURED 05/50 3.05%		273,000	203,889	177,469
NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155		375,000	243,481	237,733
NORFOLK SOUTHERN CORP SR UNSECURED 08/30 5.05%		2,720,000	2,664,697	2,714,924
NORFOLK SOUTHERN CORP SR UNSECURED 08/54 5.35		51,000	49,391	48,630
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55%		442,000	420,472	389,454
NORFOLK SOUTHERN CORP SR UNSECURED 11/49 3.4%		240,000	172,938	167,809
NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125%		495,000	496,387	500,586
NORTHERN OIL AND GAS INC SR UNSECURED 144A 06/31 8.75%		855,000	844,092	897,138
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9%		285,000	257,664	181,552
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/54 5.4		59,000	57,705	56,845
NORTHERN STATES PWR MINN 1ST MORTGAGE 04/52 3.2%		86,000	58,942	57,251
NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6%		9,000	7,697	5,365
NORTHRIVER MIDSTREAM FIN SR SECURED 144A 02/26 5.625%		530,000	531,170	530,147
NORTHRIVER MIDSTREAM FIN SR SECURED 144A 07/32 6.75		1,150,000	1,150,000	1,152,013
NORTHRIVER MIDSTREAM FINANCE L 2023 USD TERM LOAN B due 08/16/30		497,750	498,334	497,919
NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93%		500,000	497,960	492,876
NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25%		1,210,000	1,209,770	1,139,552
NORTHROP GRUMMAN CORP SR UNSECURED 03/33 4.7%		612,000	600,939	590,429
NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25%		1,017,000	1,253,639	964,846
NORTHROP GRUMMAN CORP SR UNSECURED 06/34 4.9		6,346,000	6,261,340	6,171,103
NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03%		190,000	176,031	150,144
NORTHSTAR GROUP SERVICES INC 2024 TERM LOAN B due 05/08/30		103,540	103,029	103,626
NORTHWEST FLORIDA TIMBER SR SECURED 144A 03/29 4.75%		480,000	477,130	446,368

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
NORTHWEST PIPELINE LLC SR UNSECURED 04/27 4%		2,356,000	2,312,510	2,282,802
NORTHWESTERN MUTUAL GLBL SECURED 144A 06/28 4.9		540,000	539,865	536,090
NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/40 6.063%		45,000	45,000	46,751
NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625%		470,000	301,818	319,134
NORTHWOODS CAPITAL LTD WOODS 2020 22A DRR 144A		750,000	742,782	760,830
NOTA DO TESOURO NACIONAL NOTES 01/27 10%		24,293,000	4,730,935	4,207,890
NOTA DO TESOURO NACIONAL NOTES 01/29 10%		23,727,000	4,575,313	3,972,921
NOTA DO TESOURO NACIONAL NOTES 01/31 10%		21,182,000	4,346,737	3,443,444
NOTA DO TESOURO NACIONAL NOTES 01/33 10		6,729,000	1,332,158	1,074,448
NOTA DO TESOURO NACIONAL NOTES 01/35 10		11,901,000	2,343,845	1,876,360
NOTA DO TESOURO NACIONAL NOTES 08/50 6%		270,000	246,825	201,061
NOURYON FINANCE BV 2024 TERM LOAN B due 04/03/28		303,963	304,805	304,419
NOVA ALEXANDRE III SAS SR SECURED REGS 07/29 VAR		100,000	105,924	106,907
NOVA CHEMICALS CORP SR SECURED 144A 11/28 8.5%		267,000	273,433	283,321
NOVA CHEMICALS CORP SR UNSECURED 144A 02/30 9		615,000	616,184	648,866
NOVA CHEMICALS CORP SR UNSECURED 144A 05/25 5%		259,000	250,642	256,558
NOVA CHEMICALS CORP SR UNSECURED 144A 05/29 4.25%		1,070,000	929,056	943,127
NOVA CHEMICALS CORP SR UNSECURED 144A 06/27 5.25%		313,000	311,975	299,402
NOVELIS CORP COMPANY GUAR 144A 01/30 4.75%		1,665,000	1,695,368	1,544,629
NOVELIS CORP COMPANY GUAR 144A 08/31 3.875%		985,000	838,197	852,796
NOVELIS CORP COMPANY GUAR 144A 11/26 3.25%		1,147,000	1,128,477	1,079,332
NRG ENERGY INC COMPANY GUAR 01/27 6.625%		220,000	220,088	219,561
NRG ENERGY INC COMPANY GUAR 01/28 5.75%		350,000	336,406	347,268
NRG ENERGY INC COMPANY GUAR 144A 02/29 3.375%		735,000	725,623	653,827
NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625%		3,974,000	3,347,235	3,408,089
NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875%		214,000	213,085	183,741
NRG ENERGY INC COMPANY GUAR 144A 06/29 5.25%		513,000	515,073	492,347
NRG ENERGY INC JR SUBORDINA 144A 12/99 VARIABLE		245,000	250,380	267,959
NRTH PARK MORTGAGE TRUST NRTH 2024 PARK A 144A		1,160,000	1,157,139	1,157,100
NUCOR CORP SR UNSECURED 05/25 3.95%		10,887,000	10,740,620	10,737,954
NUSTAR LOGISTICS LP COMPANY GUAR 04/27 5.625		4,000	3,992	3,966
NUSTAR LOGISTICS LP COMPANY GUAR 06/26 6%		911,000	902,340	909,588
NUSTAR LOGISTICS LP COMPANY GUAR 10/25 5.75%		1,909,000	1,909,340	1,897,045
NUSTAR LOGISTICS LP COMPANY GUAR 10/30 6.375%		440,000	462,200	447,419
NUTRIEN LTD SR UNSECURED 03/28 4.9%		742,000	741,653	733,293
NUTRIEN LTD SR UNSECURED 06/27 5.2		785,000	784,961	784,051
NVIDIA CORP SR UNSECURED 04/60 3.7%		730,000	787,360	552,035
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5%		912,000	909,760	889,270
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7%		130,000	130,260	126,918
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/30 3.4%		1,226,000	1,155,787	1,110,836
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/31 2.5%		497,000	456,830	416,459
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/26 3.875%		382,000	394,965	370,965
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/29 4.3%		715,000	787,250	686,119
NY STATE ELECTRIC + GAS SR UNSECURED 144A 09/49 3.3%		1,700,000	1,784,617	1,129,560
OAK HILL CREDIT PARTNERS OAKC 2020 5A B 144A		875,000	858,951	876,050
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A		1,136,290	1,136,251	1,058,858
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A5 144A		421,766	425,566	389,742
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A B1 144A		400,000	428,631	369,911
OAKTREE CLO LTD OAKCL 2019 4A BRR 144A		3,500,000	3,500,000	3,500,000
OAKTREE CLO LTD OAKCL 2022 2A A1R 144A		570,000	570,000	570,551
OAKTREE CLO LTD OAKCL 2022 3A A2 144A		250,000	250,261	250,369
OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125%		1,910,000	1,947,576	1,954,942
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3%		380,000	379,669	355,713
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1%		620,000	618,883	463,283
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55%		1,375,000	1,437,935	1,372,396
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6		3,155,000	3,377,334	3,291,400
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2%		180,000	175,450	137,246
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4%		450,000	449,891	431,932
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4%		290,000	262,677	227,609
OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625%		250,000	249,438	197,592
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95%		741,000	741,000	741,000
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/30 8.875%		2,300,000	2,692,941	2,648,676
OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9%		3,825,000	3,802,879	3,806,389

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3%		975,000	753,669	793,563
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625%		1,540,000	1,571,395	1,615,030
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875%		718,000	792,321	805,242
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45%		5,635,000	5,880,146	5,885,774
OCEAN TRAILS CLO OCTR 2014 5A BRR 144A		3,500,000	3,491,713	3,517,233
OCEAN TRAILS CLO OCTR 2020 10A AR 144A		4,300,000	4,300,000	4,298,719
OCEANEERING INTL INC SR UNSECURED 02/28 6		990,000	927,550	978,681
OCEANEERING INTL INC SR UNSECURED 02/28 6%		810,000	760,506	800,739
OCI NV SR SECURED 144A 10/25 4.625%		2,000	2,007	1,965
OCP CLO LTD OCP 2014 5A A2R 144A		250,000	250,076	249,698
OCP CLO LTD OCP 2016 11A A1R2 144A		3,200,000	3,200,000	3,203,038
OCP CLO LTD OCP 2016 11A B1R2 144A		250,000	250,000	252,021
OCP CLO LTD OCP 2019 16A AR 144A		2,901,541	2,881,998	2,907,165
OCP CLO LTD OCP 2020 19A AR 144A		250,000	250,000	250,311
OCP CLO LTD OCP 2020 8RA A1 144A		249,403	250,020	249,623
OCTAGON 66 LTD OCT66 2022 1A A1R 144A		2,250,000	2,251,184	2,266,875
OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A1A 144A		238,381	237,687	238,547
OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A2 144A		4,905,000	4,905,000	4,908,533
OCTAGON INVESTMENT PARTNERS 45 OCT45 2019 1A A1R 144A		1,000,000	1,000,000	1,000,832
OCTAGON INVESTMENT PARTNERS LT OCT18 2018 18A A2 144A		8,500,000	8,415,250	8,511,285
OCTAGON INVESTMENT PARTNERS XX OCT21 2014 1A AAR3 144A		382,344	372,922	382,531
OEG BORROWER LLC 2024 TERM LOAN B due 06/25/31		55,556	55,417	55,556
OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/34 6.75		484,000	486,001	496,632
OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/54 7.5		235,000	228,575	239,734
OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 06/51 5.125%		200,000	170,383	150,253
OHA LOAN FUNDING LTD OHALF 2015 1A AR3 144A		1,250,000	1,230,112	1,251,250
OHA LOAN FUNDING LTD OHALF 2016 1A B1R2 144A		250,000	250,000	250,324
OHIO POWER COMPANY SR UNSECURED 04/48 4.15%		71,000	78,851	54,689
OHIO POWER COMPANY SR UNSECURED 06/33 5%		1,354,000	1,331,529	1,304,154
OHIO POWER COMPANY SR UNSECURED 06/49 4%		159,000	130,394	120,391
OHIO POWER COMPANY SR UNSECURED 10/51 2.9%		163,000	135,926	99,615
OI EUROPEAN GROUP BV COMPANY GUAR REGS 06/29 5.25		100,000	108,700	107,474
OI EUROPEAN GROUP BV SR UNSECURED REGS 05/28 6.25%		126,000	136,868	139,598
OI SA COMPANY GUAR 07/25 VARIABLE		10,435,000	9,749,278	51,132
OI SA SR SECURED 144A 12/24 12.5		2,886,623	2,858,943	2,877,290
OIL + GAS HOLDING SR UNSECURED 144A 10/27 7.5%		400,000	431,485	406,040
OIL + GAS HOLDING SR UNSECURED REGS 11/28 8.375%		253,000	281,766	268,876
OLIN CORP SR UNSECURED 02/30 5		2,000	1,910	1,890
OLIN CORP SR UNSECURED 09/27 5.125		6,000	5,846	5,820
OLYMPUS WATER US HOLDING CORP 2021 USD TERM LOAN B due 11/09/28		184,528	184,528	184,733
OLYMPUS WTR US HLDG CORP SR SECURED 144A 06/31 7.25		1,631,000	1,630,892	1,621,230
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/27 7.125%		1,487,000	1,472,044	1,492,648
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/28 4.25%		1,575,000	1,489,743	1,432,732
OLYMPUS WTR US HLDG CORP SR SECURED 144A 11/28 9.75%		1,750,000	1,749,362	1,851,449
OLYMPUS WTR US HLDG CORP SR SECURED REGS 11/28 9.625%		200,000	216,879	229,537
OLYMPUS WTR US HLDG CORP SR UNSECURED 144A 10/29 6.25%		1,446,000	1,314,886	1,319,926
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/28 5.625%		500,000	517,411	499,375
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/31 6.25%		360,000	371,098	370,350
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/48 6.75		260,000	258,411	264,762
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/27 5.375%		1,115,000	1,126,298	1,104,179
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/47 6.5%		1,290,000	1,247,326	1,286,775
OMAN GOV INTERNTL BOND SR UNSECURED 144A 06/26 4.75%		430,000	430,558	421,690
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/27 6.75%		300,000	313,914	309,392
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/32 7.375%		420,000	461,015	464,562
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/28 5.625		1,313,000	1,316,487	1,311,359
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/31 6.25%		200,000	210,338	205,750
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/48 6.75%		1,095,000	1,013,673	1,114,941
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/51 7%		400,000	408,061	420,560
OMAN GOV INTERNTL BOND SR UNSECURED REGS 03/47 6.5%		1,733,000	1,652,005	1,728,668
OMAN GOV INTERNTL BOND SR UNSECURED REGS 06/26 4.75%		970,000	957,505	951,255
OMAN GOV INTERNTL BOND SR UNSECURED REGS 08/29 6%		936,000	953,039	948,870
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/27 6.75%		839,000	876,238	865,279
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/32 7.375%		400,000	398,293	442,438

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
OMAN SOVEREIGN SUKUK SR UNSECURED 144A 10/25 5.932%		230,000	230,196	231,159
OMNIA PARTNERS LLC 2024 TERM LOAN B due 07/25/30		897,750	898,344	897,606
OMNIA PARTNERS LLC 2024 TERM LOAN due 07/25/30		150,000	149,625	149,976
OMNICOM GP/OMNICOM CAP SR UNSECURED 04/26 3.6		80,000	77,907	77,380
ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875%		770,000	774,779	710,640
ONCOR ELECTRIC DELIVERY SR SECURED 05/28 4.3		931,000	929,533	907,641
ONCOR ELECTRIC DELIVERY SR SECURED 11/33 5.65		559,000	558,127	573,413
ONE GAS INC SR UNSECURED 05/30 2		220,000	186,332	186,343
ONE NEW YORK PLAZA TRUST 2020 ONYP 2020 1NYP A 144A		480,000	480,000	467,006
ONE PARK MORTGAGE TRUST ONP 2021 PARK A 144A		1,589,000	1,549,475	1,543,521
ONEMAIN FINANCE CORP COMPANY GUAR 01/27 3.5%		1,760,000	1,573,469	1,649,027
ONEMAIN FINANCE CORP COMPANY GUAR 01/29 9%		1,317,000	1,311,376	1,389,464
ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125%		491,000	516,759	498,931
ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875%		1,062,000	1,058,769	1,094,981
ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5		1,736,000	1,736,000	1,756,615
ONEMAIN FINANCE CORP COMPANY GUAR 09/28 3.875%		1,245,000	1,121,578	1,116,296
ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4%		1,859,000	1,775,519	1,595,472
ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375%		20,000	16,727	18,757
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 1A A 144A		740,000	739,788	743,798
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A A1 144A		2,156,000	2,155,591	2,180,709
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A A2 144A		1,493,000	1,493,000	1,511,678
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A D 144A		800,000	799,942	822,332
ONEOK INC COMPANY GUAR 07/28 4.55%		3,900,000	3,901,599	3,803,410
ONEOK INC COMPANY GUAR 09/33 6.05%		530,000	529,889	545,680
ONEOK INC COMPANY GUAR 09/53 6.625%		870,000	865,769	928,408
ONEOK INC COMPANY GUAR 11/26 5.55%		210,000	209,835	210,857
ONEOK INC COMPANY GUAR 11/30 5.8%		330,000	329,449	337,789
ONSLOW BAY FINANCIAL LLC OBX 2021 J1 A1 144A		518,844	439,138	411,999
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A		2,533,039	2,532,898	1,980,136
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A		415,089	415,069	340,223
ONSLOW BAY FINANCIAL LLC OBX 2022 INV3 A1 144A		494,015	482,816	407,756
ONSLOW BAY FINANCIAL LLC OBX 2022 INV4 A1 144A		2,611,110	2,344,787	2,240,353
ONSLOW BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A		1,483,369	1,261,104	1,286,122
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM3 A1 144A		479,653	479,623	477,638
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM6 A1 144A		1,953,833	1,960,259	1,961,154
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM9 A1 144A		3,451,540	3,451,382	3,517,343
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A		442,457	442,441	442,704
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM3 A1 144A		1,957,463	1,957,409	1,960,994
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM4 A1 144A		2,155,815	2,148,066	2,152,398
ONTARIO (PROVINCE OF) SR UNSECURED 04/34 5.05		1,920,000	1,918,240	1,959,711
ONTARIO GAMING GTA LP TERM LOAN B due 08/01/30		472,625	469,891	474,322
OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875%		505,000	507,692	467,458
OPEN TEXT CORP SR SECURED 144A 12/27 6.9%		250,000	255,219	259,464
OPEN TEXT CORPORATION 2023 TERM LOAN B due 01/31/30		247,835	247,835	248,797
OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125%		118,000	104,467	106,413
OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125%		129,000	113,275	113,385
OPEN TRUST OPEN 2023 AIR A 144A		2,934,301	2,927,816	2,967,312
OPENLANE INC COMPANY GUAR 144A 06/25 5.125%		89,000	88,618	87,695
OPTION CARE HEALTH INC 2021 TERM LOAN B due 10/27/28		487,500	487,654	490,342
ORACLE CORP SR UNSECURED 02/33 4.9%		1,786,000	1,784,891	1,732,479
ORACLE CORP SR UNSECURED 02/53 5.55		42,000	40,433	39,738
ORACLE CORP SR UNSECURED 03/26 1.65%		1,070,000	1,070,723	1,002,962
ORACLE CORP SR UNSECURED 03/28 2.3%		590,000	547,907	533,421
ORACLE CORP SR UNSECURED 03/31 2.875%		3,915,000	3,454,873	3,380,504
ORACLE CORP SR UNSECURED 03/61 4.1%		2,000,000	1,728,930	1,432,481
ORACLE CORP SR UNSECURED 04/30 2.95%		1,218,000	1,060,841	1,083,224
ORACLE CORP SR UNSECURED 04/50 3.6%		3,164,000	2,197,045	2,214,402
ORACLE CORP SR UNSECURED 05/30 4.65%		1,695,000	1,688,870	1,660,891
ORACLE CORP SR UNSECURED 05/55 4.375%		381,000	300,083	297,367
ORACLE CORP SR UNSECURED 07/36 3.85		1,282,000	1,102,585	1,080,704
ORACLE CORP SR UNSECURED 07/46 4%		171,000	134,519	130,407
ORACLE CORP SR UNSECURED 11/27 3.25%		595,000	551,118	560,935
ORACLE CORP SR UNSECURED 11/32 6.25		595,000	623,970	629,754

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ORACLE CORP SR UNSECURED 11/37 3.8%		345,000	395,783	284,206
ORACLE CORP SR UNSECURED 11/52 6.9%		1,525,000	1,524,056	1,706,937
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 01/48 5.5		315,000	269,621	265,285
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875%		700,000	699,708	652,502
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875%		670,000	664,307	554,321
ORGANON + CO 2024 USD TERM LOAN B due 05/19/31		497,581	496,355	497,581
ORGANON + CO/ORG SR SECURED 144A 04/28 4.125%		1,907,000	1,772,995	1,771,024
ORGANON + CO/ORG SR SECURED REGS 04/28 2.875%		700,000	811,855	705,077
ORGANON + CO/ORG SR UNSECURED 144A 04/31 5.125%		4,427,000	4,096,836	3,976,562
ORGANON + CO/ORGANON FOR COMPANY GUAR 144A 05/34 7.875		1,620,000	1,620,000	1,664,556
ORIGIN ENERGY FINANCE COMPANY GUAR REGS 09/29 1%		500,000	478,774	467,341
ORL TRUST ORL 2023 GLKS C 144A		1,644,000	1,636,049	1,642,973
ORSTED A/S JR SUBORDINA REGS 12/99 VAR		200,000	183,924	181,398
OSCAR ACQUISITIONCO LLC SR UNSECURED 144A 04/30 9.5%		1,295,000	1,200,899	1,223,335
OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565%		50,000	49,998	43,884
OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056%		230,000	230,000	223,799
OTIS WORLDWIDE CORP SR UNSECURED 04/27 2.293%		475,000	475,000	440,345
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 03/30 4.625%		436,000	404,901	392,593
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 08/27 5%		1,692,000	1,676,916	1,637,888
OUTFRONT MEDIA CAP LLC/C SR SECURED 144A 02/31 7.375%		695,000	695,000	723,293
OUTFRONT MEDIA CAP LLC/C SR UNSECURED 144A 01/29 4.25%		2,287,000	2,235,333	2,085,332
OVG BUSINESS SERVICES LLC 2024 TERM LOAN B due 06/14/31		1,299,143	1,292,647	1,295,090
OVINTIV INC COMPANY GUAR 07/33 6.25%		253,000	261,684	260,788
OVINTIV INC COMPANY GUAR 07/53 7.1		3,473,000	3,847,467	3,809,389
OVINTIV INC COMPANY GUAR 08/34 6.5%		400,000	503,635	418,371
OVINTIV INC COMPANY GUAR 09/30 8.125%		300,000	371,231	338,886
OWENS + MINOR INC 2022 TERM LOAN B due 03/29/29		428,333	428,333	427,532
OWENS + MINOR INC COMPANY GUAR 144A 03/29 4.5%		760,000	732,506	655,372
OWENS + MINOR INC COMPANY GUAR 144A 04/30 6.625%		577,000	568,225	524,552
OWENS BROCKWAY COMPANY GUAR 144A 05/27 6.625%		1,510,000	1,518,955	1,506,921
OWENS BROCKWAY COMPANY GUAR 144A 05/31 7.25%		125,000	125,000	124,783
OWENS BROCKWAY COMPANY GUAR 144A 06/32 7.375		1,180,000	1,180,424	1,181,370
OWENS CORNING SR UNSECURED 144A 02/30 3.5		152,000	139,931	138,493
OWL ROCK CLO LTD OR 2020 3A AR 144A		1,090,000	1,090,000	1,090,000
OZLM LTD OZLM 2014 6A A1T 144A		870,000	870,000	870,000
PACHELBEL BIDCO SPA SR SECURED REGS 05/31 VAR		100,000	106,885	108,707
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5%		2,645,000	2,643,233	2,180,320
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/32 4.4%		500,000	498,724	457,263
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/34 6.95%		2,510,000	2,554,355	2,702,578
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 05/29 5.55		515,000	514,695	516,159
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 05/34 5.8		561,000	561,118	557,435
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/25 4.95%		450,000	449,826	446,030
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/27 5.45%		1,180,000	1,178,727	1,180,601
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/28 3%		975,000	972,186	891,486
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/33 6.4%		3,479,000	3,575,510	3,593,109
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/28 3.75%		200,000	208,321	187,793
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55%		700,000	719,326	663,353
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5%		200,000	194,911	164,710
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95%		7,280,000	6,595,911	6,014,889
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/24 3.4		18,000	17,941	17,939
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1%		735,000	734,631	663,172
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3%		335,000	333,588	238,569
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5%		3,642,000	3,124,852	2,376,786
PACIFIC GAS + ELECTRIC COMPANY 2020 TERM LOAN due 06/23/25		500,000	500,170	501,405
PACIFIC LIFE GF II SECURED 144A 01/29 4.9		515,000	514,340	510,469
PACIFICORP 1ST MORTGAGE 01/55 5.8		1,500,000	1,491,065	1,452,386
PACIFICORP 1ST MORTGAGE 02/29 5.1		1,200,000	1,199,707	1,199,186
PACIFICORP 1ST MORTGAGE 02/31 5.3		1,100,000	1,098,256	1,096,449
PACTIV EVERGREEN GROUP SR SECURED 144A 10/27 4%		1,127,000	1,110,974	1,055,581
PACTIV EVERGREEN GROUP SR SECURED 144A 10/28 4.375%		1,297,000	1,296,425	1,210,263
PADAGIS LLC TERM LOAN B due 07/06/28		329,412	329,913	321,176
PAGAYA AI DEBT SELECTION TRUST PAID 2022 1 A 144A		245,671	245,671	243,238
PAGAYA AI DEBT SELECTION TRUST PAID 2022 1 B 144A		3,649,517	3,497,476	3,601,164

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
PAKISTAN WATER + POWER SR UNSECURED REGS 06/31 7.5%		410,000	280,772	308,013
PALMER SQUARE CLO LTD PLMRS 2014 1A A1R2 144A		131,866	132,127	132,024
PALMER SQUARE CLO LTD PLMRS 2015 1A A1A4 144A		1,750,000	1,725,926	1,755,749
PALMER SQUARE CLO LTD PLMRS 2015 2A CR2 144A		500,000	495,721	501,051
PALMER SQUARE CLO LTD PLMRS 2019 1A A1R 144A		3,100,000	3,100,000	3,103,315
PALMER SQUARE CLO LTD PLMRS 2020 3A A2R2 144A		250,000	250,000	254,063
PALMER SQUARE CLO LTD PLMRS 2022 5A A 144A		430,000	430,655	434,365
PALMER SQUARE CLO LTD PLMRS 2024 2A A1 144A		870,000	870,000	870,000
PALMER SQUARE EUROPEAN CLO PLMER 2022 2X DR REGS		100,000	108,830	108,571
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 2A A2 144A		1,000,000	994,578	1,001,299
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 3A A1 144A		416,568	413,317	416,569
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 4A A1 144A		924,751	917,312	924,937
PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 1A A1 144A		285,890	283,492	286,118
PANAMA INFRASTRUCTURE SR SECURED 144A 04/32 0.00000		2,000,000	1,222,351	1,300,000
PANTHER ESCROW ISSUER SR SECURED 144A 06/31 7.125		2,162,000	2,162,000	2,186,720
PAPREC HOLDING SA SR SECURED REGS 11/29 7.25%		100,000	107,065	112,536
PAR PETROLEUM, LLC 2023 TERM LOAN B due 02/28/30		445,500	440,068	446,520
PARAMOUNT GLOBAL JR SUBORDINA 02/57 VAR		35,000	30,827	28,539
PARAMOUNT GLOBAL JR SUBORDINA 03/62 VAR		118,000	105,380	104,213
PARAMOUNT GLOBAL SR UNSECURED 01/45 4.6		71,000	53,813	47,407
PARAMOUNT GLOBAL SR UNSECURED 04/44 5.25		68,000	54,445	49,524
PARAMOUNT GLOBAL SR UNSECURED 08/44 4.9		50,000	39,434	34,774
PARAMOUNT GLOBAL SR UNSECURED 09/43 5.85		171,000	151,094	134,474
PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN due 11/15/28		293,250	292,328	293,707
PARK AVENUE INSTITUTIONAL ADVI PAIA 2017 1A A2R 144A		250,000	250,000	249,250
PARK AVENUE TRUST PRKAV 2017 245P A 144A		1,000,000	927,543	917,527
PARK BLUE CLO LTD PKBLU 2024 5A A1 144A		405,000	405,000	405,000
PARK INTERMED HOLDINGS COMPANY GUAR 144A 02/30 7		1,053,000	1,053,000	1,065,557
PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.875%		3,141,000	2,963,504	2,945,368
PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.875%		437,000	431,096	430,729
PARKLAND CORP COMPANY GUAR 144A 05/30 4.625		5,000	4,658	4,560
PARKLAND CORP COMPANY GUAR 144A 07/27 5.875		3,000	2,980	2,961
PATAGONIA HOLDCO LLC TERM LOAN B1 due 08/01/29		928,463	811,233	881,269
PATRICK INDUSTRIES INC COMPANY GUAR 144A 05/29 4.75%		919,000	860,381	846,644
PATTERN ENERGY OP LP/PAT COMPANY GUAR 144A 08/28 4.5%		520,000	503,673	481,321
PAYPAL HOLDINGS INC SR UNSECURED 10/24 2.4		14,185,000	14,077,184	14,067,156
PAYPAL HOLDINGS INC SR UNSECURED 10/26 2.65%		825,000	824,302	780,810
PAYPAL HOLDINGS INC SR UNSECURED 10/29 2.85%		575,000	543,941	518,354
PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875%		232,000	225,352	237,504
PCF GMBH SR SECURED REGS 04/26 VARIABLE		300,000	361,967	283,601
PCI GAMING AUTHORITY 2024 TERM LOAN due 06/06/31		250,000	249,925	249,375
PEACHTREE FUNDING TRUST COMPANY GUAR 144A 02/25 3.976%		5,440,000	5,431,834	5,361,128
PECO ENERGY CO 1ST MORTGAGE 03/48 3.9%		724,000	591,954	562,804
PECO ENERGY CO 1ST MORTGAGE 03/51 3.05%		112,000	109,840	72,735
PECO ENERGY CO 1ST MORTGAGE 08/52 4.375%		264,000	222,900	217,127
PECO ENERGY CO 1ST MORTGAGE 09/51 2.85%		182,000	116,821	112,460
PEDIATRIX MEDICAL GROUP COMPANY GUAR 144A 02/30 5.375%		2,421,000	2,358,918	2,140,672
PEER HOLDING III BV 2024 USD TERM LOAN B5 due 06/20/31		1,206,580	1,206,580	1,207,087
PENN ENTERTAINMENT INC SR UNSECURED 144A 01/27 5.625%		855,000	843,020	825,454
PENN ENTERTAINMENT INC SR UNSECURED 144A 07/29 4.125%		395,000	395,000	338,778
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 3A A 144A		963,017	980,635	950,613
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4.25%		1,000,000	993,743	909,240
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5.75%		802,000	801,859	751,008
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 10/25 5.375%		278,000	279,077	275,530
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 12/29 7.875%		348,000	346,477	358,852
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/28 5.55%		800,000	797,182	805,581
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/29 5.25		785,000	784,032	778,376
PENTA CLO S.A. PENTA 2024 17X D REGS		100,000	106,875	107,175
PEPSICO INC SR UNSECURED 03/27 2.625%		50,000	51,711	47,121
PEPSICO SINGAPORE FIN COMPANY GUAR 02/27 4.65		945,000	930,905	937,633
PERATON CORP TERM LOAN B due 02/01/28		2,209,382	2,196,358	2,208,454
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 08/29 4.25%		299,000	280,961	272,212
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 10/27 5.5%		650,000	653,481	635,764

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7%		6,107,000	6,070,894	6,273,513
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04/27 8		200,000	205,947	204,488
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875%		1,329,000	1,271,502	1,308,650
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/31 9.875%		300,000	294,452	332,072
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/28 5.45%		620,000	689,087	620,458
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/47 5.25%		430,000	429,123	379,834
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15%		280,000	329,189	276,069
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/30 3%		600,000	611,778	520,798
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/50 4%		305,000	225,240	218,837
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 07/49 4.875%		55,000	60,183	45,405
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/27 4.125%		754,000	730,723	726,805
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/47 5.25%		400,000	410,633	353,334
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/48 6.15%		1,023,000	1,007,101	1,008,637
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 06/30 3%		1,200,000	1,111,970	1,041,596
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 07/49 4.875%		1,101,000	1,036,580	908,928
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 10/42 5.25%		413,000	376,329	373,182
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 03/26 4.55%		524,000	539,226	516,795
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 05/25 4.325		200,000	198,286	197,750
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/30 2.8%		200,000	203,437	174,826
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/32 4.7%		200,000	204,693	192,579
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/50 3.8%		200,000	193,228	151,809
PETCO HEALTH AND WELLNESS COMP 2021 TERM LOAN B due 03/03/28		634,100	627,524	583,283
PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625		1,190,000	789,398	755,724
PETROLEOS DEL PERU SA SR UNSECURED REGS 06/47 5.625%		1,537,000	1,348,655	976,090
PETROLEOS MEXICANOS COMPANY GUAR 01/25 4.25%		44,000	43,143	43,368
PETROLEOS MEXICANOS COMPANY GUAR 01/27 6.49%		810,000	812,197	777,472
PETROLEOS MEXICANOS COMPANY GUAR 01/29 6.5%		1,000,000	976,279	903,094
PETROLEOS MEXICANOS COMPANY GUAR 01/30 6.84%		790,000	749,987	695,454
PETROLEOS MEXICANOS COMPANY GUAR 01/31 5.95%		779,000	770,163	627,769
PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375%		12,035,000	11,962,122	7,802,351
PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69%		8,640,000	7,174,709	6,246,784
PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95%		2,977,000	2,345,750	1,969,449
PETROLEOS MEXICANOS COMPANY GUAR 02/28 5.35%		282,000	258,425	253,434
PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7%		4,594,000	4,480,556	3,846,458
PETROLEOS MEXICANOS COMPANY GUAR 02/33 10%		95,000	93,034	95,346
PETROLEOS MEXICANOS COMPANY GUAR 02/48 6.35%		700,000	548,770	446,677
PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5%		10,608,000	10,571,804	10,107,992
PETROLEOS MEXICANOS COMPANY GUAR 06/29 8.75%		849,000	830,509	833,930
PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625%		1,215,000	989,503	923,779
PETROLEOS MEXICANOS COMPANY GUAR 06/38 6.625		200,000	147,796	142,143
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5%		310,000	273,684	211,058
PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875%		200,000	204,201	195,855
PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75%		3,315,000	2,711,146	2,180,586
PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/50 4.55%		610,000	493,964	529,270
PETRONAS CAPITAL LTD COMPANY GUAR REGS 01/32 2.48%		1,353,000	1,169,367	1,126,440
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5%		1,200,000	1,314,207	1,102,271
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/50 4.55%		1,960,000	1,830,221	1,700,604
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/60 4.8%		442,000	513,170	391,528
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/61 3.404%		816,000	685,745	546,368
PETSMART INC 2021 TERM LOAN B due 02/11/28		486,250	483,727	484,222
PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75%		496,000	476,196	483,039
PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75%		529,000	523,248	491,376
PFIZER INC SR UNSECURED 04/30 2.625%		2,300,000	2,110,698	2,040,363
PFIZER INC SR UNSECURED 05/30 1.7%		420,000	419,775	353,523
PFIZER INC SR UNSECURED 09/48 4.2		65,000	57,249	54,105
PFIZER INC SR UNSECURED 12/46 4.125%		59,000	51,265	48,828
PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65%		25,760,000	25,597,777	25,579,446
PFIZER INVESTMENT ENTER COMPANY GUAR 05/33 4.75%		7,857,000	7,778,775	7,655,228
PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3%		863,000	849,239	832,379
PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34%		3,630,000	3,508,794	3,426,384
PFS FINANCING CORP. PFSFC 2022 D A 144A		1,423,000	1,422,953	1,401,356
PFS FINANCING CORP. PFSFC 2023 A A 144A		4,109,000	4,114,881	4,133,643
PFS FINANCING CORP. PFSFC 2023 C A 144A		946,000	945,885	950,098

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Issuer Name		Par Value	Book Value	Market Value
PFS FINANCING CORP. PFSFC 2024 D A 144A		1,390,000	1,389,776	1,390,244
PG INVESTMENT COMPANY 59 SARL TERM LOAN B due 03/26/31		650,000	648,432	653,523
PG+E CORP SR SECURED 07/28 5%		226,000	227,583	217,444
PG+E CORP SR SECURED 07/30 5.25		2,000	1,917	1,910
PGA NATIONAL RESORT COMMERCIAL PGA 2024 RSR2 A 144A		520,000	518,698	518,700
PGA NATIONAL RESORT COMMERCIAL PGA 2024 RSR2 B 144A		1,400,000	1,396,497	1,396,500
PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875		726,000	720,091	717,911
PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125		735,000	725,088	727,201
PHILIP MORRIS INTL INC SR UNSECURED 02/33 5.375%		1,475,000	1,472,277	1,464,564
PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25		200,000	195,749	196,214
PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5%		100,000	98,179	85,451
PHILIP MORRIS INTL INC SR UNSECURED 05/25 1.5		15,000,000	14,564,326	14,518,765
PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1%		290,000	288,910	245,588
PHILIP MORRIS INTL INC SR UNSECURED 11/29 5.625%		475,000	474,669	485,147
PHILIP MORRIS INTL INC SR UNSECURED 11/32 5.75%		550,000	549,563	561,513
PHILLIPS 66 COMPANY GUAR 02/26 1.3%		2,445,000	2,388,655	2,288,718
PHILLIPS 66 COMPANY GUAR 04/25 3.85%		250,000	249,977	246,688
PHINIA INC SR SECURED 144A 04/29 6.75		955,000	955,000	969,173
PHOENIX GUARANTOR INC. 2024 TERM LOAN due 02/21/31		1,954,317	1,947,707	1,948,220
PHOENIX PIB DUTCH FINANC COMPANY GUAR REGS 08/25 2.375%		300,000	367,884	313,418
PICARD GROUPE SA SR SECURED REGS 07/26 3.875%		300,000	322,667	320,336
PICARD GROUPE SAS SR SECURED REGS 07/29 6.375		100,000	106,815	107,048
PIEDMONT NATURAL GAS CO SR UNSECURED 03/31 2.5%		159,000	140,694	133,482
PIEDMONT NATURAL GAS CO SR UNSECURED 06/29 3.5		226,000	209,834	208,759
PIEDMONT OPERATING PARTN COMPANY GUAR 07/28 9.25%		190,000	193,151	202,704
PIKE CORP COMPANY GUAR 144A 09/28 5.5%		1,815,000	1,802,531	1,741,491
PIKES PEAK CLO PIKP 2018 2A D1R 144A		250,000	250,928	251,271
PIKES PEAK CLO PIKP 2022 11A A1 144A		590,000	588,751	590,594
PIKES PEAK CLO PIKP 2024 16A A1 144A		550,000	550,000	550,000
PILGRIM S PRIDE CORP COMPANY GUAR 04/31 4.25%		684,000	685,774	622,532
PILGRIM S PRIDE CORP COMPANY GUAR 07/33 6.25%		11,000	11,228	11,205
PINEWOOD FINCO PLC SR SECURED REGS 03/30 6		144,000	183,578	178,845
PINNACLE BIDCO PLC SR SECURED REGS 10/28 10		200,000	263,892	268,305
PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125%		100,000	99,994	93,785
PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15%		610,000	586,305	512,142
PIONEER NATURAL RESOURCE SR UNSECURED 03/26 5.1%		160,000	160,071	159,646
PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9%		270,000	236,458	226,220
PITNEY BOWES INC. 2021 TERM LOAN B due 03/17/28		483,750	481,173	483,450
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF B 144A		482,000	482,000	430,656
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF D 144A		500,000	500,000	397,683
PLAINS ALL AMER PIPELINE SR UNSECURED 06/44 4.7%		4,860,000	4,349,819	4,000,571
PLAINS ALL AMER PIPELINE SR UNSECURED 09/30 3.8%		500,000	499,345	456,726
PLAN DISTRIBUTION TOPCO EQUIT		7,931	82,135	82,135
PLAYTIKA HOLDING CORP COMPANY GUAR 144A 03/29 4.25%		110,000	104,123	96,520
PLAYTIKA HOLDING CORP. 2021 TERM LOAN due 03/13/28		199,486	199,939	199,362
PLUSPETROL CAM/PLUS LOTE SR UNSECURED 144A 07/36 6.24		150,000	149,886	149,598
PLUXEE NV SR UNSECURED REGS 09/28 3.5		600,000	640,723	636,532
PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VARIABLE		2,481,000	2,329,168	2,276,277
PNC FINANCIAL SERVICES SR UNSECURED 01/28 VAR		160,000	160,000	159,780
PNC FINANCIAL SERVICES SR UNSECURED 06/26 VARIABLE		280,000	280,000	280,278
PNC FINANCIAL SERVICES SR UNSECURED 06/29 VARIABLE		1,010,000	1,013,464	1,021,048
PNC FINANCIAL SERVICES SR UNSECURED 10/27 VARIABLE		550,000	550,000	563,360
PNC FINANCIAL SERVICES SR UNSECURED 10/34 VARIABLE		3,820,000	3,908,096	4,163,293
PNC FINANCIAL SERVICES SR UNSECURED 11/24 2.2		10,000,000	9,900,824	9,889,664
POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A A 144A		1,760,000	1,760,000	1,761,814
POLAND GOVERNMENT BOND BONDS 04/25 0.75		4,740,000	1,137,211	1,141,293
POLAND GOVERNMENT BOND BONDS 04/28 2.75%		8,248,000	1,863,830	1,871,003
POLAND GOVERNMENT BOND BONDS 05/27 3.75%		5,394,000	1,140,536	1,287,368
POLAND GOVERNMENT BOND BONDS 07/26 2.5%		724,000	153,249	171,074
POLAND GOVERNMENT BOND BONDS 07/27 2.5%		1,305,000	324,631	299,549
POLAND GOVERNMENT BOND BONDS 07/28 7.5%		5,105,000	1,345,419	1,364,301
POLAND GOVERNMENT BOND BONDS 10/26 0.25%		723,000	144,562	160,928
POLAND GOVERNMENT BOND BONDS 10/29 2.75%		13,563,000	3,237,282	2,959,686

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
POLAND GOVERNMENT BOND BONDS 10/30 1.25%		2,384,000	440,992	460,770
POLAND GOVERNMENT BOND BONDS 10/33 6%		15,920,000	4,179,484	4,056,975
POLAR US BORROWER LLC SR UNSECURED 144A 05/26 6.75%		2,654,000	2,427,113	743,120
POLARIS NEWCO LLC 2ND LIEN TERM LOAN due 06/04/29		1,837,809	1,808,895	1,812,540
POPULAR ABS MORTGAGE PASS THRO POPLR 2006 E A3		810,304	804,600	780,537
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 1A A3 144A		2,127,000	2,126,719	2,111,983
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 2A A3 144A		468,000	467,973	470,148
POST CLO LTD POST 2018 1A A 144A		2,159,907	2,150,463	2,163,797
POST HOLDINGS INC COMPANY GUAR 144A 01/28 5.625%		239,000	231,262	235,295
POST HOLDINGS INC COMPANY GUAR 144A 04/30 4.625%		3,460,000	3,542,396	3,179,454
POST HOLDINGS INC COMPANY GUAR 144A 12/29 5.5%		2,965,000	2,880,069	2,860,966
POST HOLDINGS INC SR SECURED 144A 02/32 6.25		1,464,000	1,464,000	1,465,902
POST HOLDINGS INC SR UNSECURED 144A 09/31 4.5%		1,403,000	1,383,491	1,257,575
POWER FINANCE CORP LTD SR UNSECURED 144A 04/30 3.95%		510,000	533,235	469,231
PPG INDUSTRIES INC SR UNSECURED 03/28 3.75%		700,000	681,307	669,162
PPL ELECTRIC UTILITIES 1ST MORTGAGE 02/34 4.85		1,905,000	1,899,331	1,853,650
PRA GROUP INC COMPANY GUAR 144A 01/30 8.875		170,000	170,000	169,643
PRA GROUP INC COMPANY GUAR 144A 09/25 7.375%		825,000	827,302	825,950
PRA GROUP INC COMPANY GUAR 144A 10/29 5%		230,000	206,124	196,965
PRA HEALTH SCIENCES INC 2024 US TERM LOAN B due 07/03/28		26,076	26,121	26,150
PRA HEALTH SCIENCES INC SR SECURED 144A 07/26 2.875%		789,000	790,676	749,877
PRAIRIE ECI ACQUIROR LP 2024 TERM LOAN due 08/01/29		895,593	888,905	895,037
PRECISION DRILLING CORP COMPANY GUAR 144A 01/26 7.125%		236,000	233,547	235,998
PRECISION DRILLING CORP COMPANY GUAR 144A 01/29 6.875%		370,000	368,504	366,022
PREGIS TOPCO CORPORATION TERM LOAN due 07/31/26		1,270,061	1,269,570	1,269,464
PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09/29 5.625		4,000	2,942	2,877
PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09/31 5.875%		207,000	203,642	140,777
PREMIER FOODS FINANCE SR SECURED REGS 10/26 3.5%		200,000	258,105	243,546
PRESBYTERIAN HEALTHC SER UNSECURED 08/52 4.875%		165,000	174,128	155,120
PRESTIGE BRANDS INC COMPANY GUAR 144A 01/28 5.125%		413,000	411,619	400,599
PRESTIGE BRANDS INC COMPANY GUAR 144A 04/31 3.75%		450,000	410,199	391,663
PRESTIGEBIDCO GMBH SR SECURED REGS 07/29 VAR		100,000	107,490	107,979
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL1 A1 144A		782,732	782,724	701,159
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL1 A2 144A		700,000	585,706	570,826
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL2 A1 144A		1,421,142	1,317,415	1,275,349
PRESTON RIDGE PARTNERS MORTGAG PRPM 2022 INV1 A1 144A		1,322,899	1,287,706	1,278,996
PRESTON RIDGE PARTNERS MORTGAG PRPM 2023 NQM3 A1 144A		1,945,619	1,945,569	1,943,656
PRESTON RIDGE PARTNERS MORTGAG PRPM 2023 NQM3 A2 144A		732,468	732,441	734,806
PRETIUM MORTGAGE CREDIT PARTNE PRET 2024 RPL1 A1 144A		767,710	720,524	732,756
PRICOA GLOBAL FUNDING 1 SECURED 144A 05/28 5.1		500,000	499,791	500,568
PRIMARY PRODUCTS FINANCE LLC 2024 TERM LOAN B due 04/01/29		68,182	67,841	68,267
PRIME HEALTHCARE SERVICE SR SECURED 144A 11/25 7.25%		950,000	955,808	948,347
PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25%		6,239,000	6,073,801	6,148,053
PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75		6,000	6,041	5,954
PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375%		1,083,000	1,047,629	1,002,068
PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/29 4.375%		3,405,000	3,113,514	3,136,907
PRINCIPAL FINANCIAL GRP COMPANY GUAR 06/30 2.125%		75,000	74,775	62,658
PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25%		160,000	159,974	153,563
PRKCM TRUST PRKCM 2021 AFC1 A1 144A		404,621	404,607	328,092
PRKCM TRUST PRKCM 2021 AFC2 A1 144A		2,576,707	2,336,636	2,171,509
PRKCM TRUST PRKCM 2022 AFC1 A1A 144A		1,622,351	1,596,630	1,555,176
PRKCM TRUST PRKCM 2023 AFC1 A1 144A		487,414	487,363	487,888
PRKCM TRUST PRKCM 2023 AFC3 A1 144A		990,448	990,386	994,553
PRKCM TRUST PRKCM 2023 AFC4 A1 144A		3,748,162	3,747,939	3,813,420
PRO MACH GROUP, INC. 2021 TERM LOAN B due 08/31/28		490,140	488,884	492,257
PROAMPAC PG BORROWER LLC 2024 TERM LOAN due 09/15/28		863,286	862,573	864,581
PROCERA NETWORKS INC FIRST LIEN due 10/31/25		567,123	565,778	79,397
PRODIGY FINANCE DESIGNATED ACT PRDGY 2021 1A A 144A		111,958	111,958	110,892
PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6%		350,000	350,000	332,460
PROGRESS RESIDENTIAL TRUST PROG 2020 SFR2 E 144A		1,200,000	1,199,424	1,172,155
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR1 E 144A		1,244,000	1,100,815	1,155,397
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR10 E1 144A		1,747,277	1,487,757	1,566,479
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR6 E2 144A		1,324,000	1,149,354	1,211,877

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Issuer Name		Par Value	Book Value	Market Value
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR7 E1 144A		2,050,000	1,632,614	1,757,075
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR8 E1 144A		1,500,000	1,305,544	1,371,241
PROGRESS RESIDENTIAL TRUST PROG 2022 SFR4 B 144A		11,000,000	10,996,627	10,624,060
PROGRESSIVE CORP SR UNSECURED 03/27 2.5%		1,800,000	1,734,085	1,684,858
PROGROUP AG SR SECURED REGS 04/29 5.125		100,000	106,925	107,456
PROLOGIS LP SR UNSECURED 01/32 2.25%		34,000	29,881	27,776
PROLOGIS LP SR UNSECURED 01/33 4.625%		700,000	698,021	670,410
PROLOGIS LP SR UNSECURED 06/28 4.875%		1,088,000	1,082,591	1,082,676
PROLOGIS LP SR UNSECURED 07/30 1.75%		650,000	646,260	537,568
PROLOGIS TARGETED US COMPANY GUAR 144A 04/29 5.25		178,000	177,124	178,120
PROMIGAS/GASES PACIFICO SR UNSECURED 144A 10/29 3.75%		400,000	403,043	363,345
PROSUS NV SR UNSECURED 144A 01/27 3.257%		2,375,000	2,332,453	2,222,803
PROSUS NV SR UNSECURED 144A 01/32 4.193%		295,000	295,000	260,233
PROSUS NV SR UNSECURED 144A 02/51 3.832%		2,170,000	2,151,809	1,411,478
PROSUS NV SR UNSECURED 144A 07/31 3.061%		1,680,000	1,645,373	1,390,833
PROSUS NV SR UNSECURED 144A 08/50 4.027		300,000	194,817	202,480
PROSUS NV SR UNSECURED REGS 01/27 3.257%		200,000	188,580	187,183
PROSUS NV SR UNSECURED REGS 01/30 3.68%		300,000	312,802	266,623
PROVIDENT FDG/PFG FIN SR UNSECURED 144A 06/25 6.375%		663,000	648,104	644,113
PROVIDENT FUNDING MORTGAGE TRU PFMT 2021 INV1 A4 144A		455,048	375,755	382,014
PROVIDUS CLO PRVD 5X D REGS		100,000	103,793	106,203
PROVINCE OF ALBERTA SR UNSECURED 01/34 4.5		1,230,000	1,221,786	1,204,119
PROVINCE OF ALBERTA SR UNSECURED 06/29 4.5		3,940,000	3,937,563	3,938,027
PROVINCE OF QUEBEC SR UNSECURED 04/29 4.5		1,255,000	1,253,356	1,248,276
PRP ADVISORS, LLC PRPM 2024 NQM2 A1 144A		3,500,000	3,499,997	3,499,998
PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A		711,947	682,466	682,482
PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/52 VARIABLE		310,000	310,000	288,180
PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/54 VAR		600,000	599,056	605,690
PRUDENTIAL FINANCIAL INC JR SUBORDINA 05/45 VARIABLE		560,000	567,415	554,748
PRUDENTIAL FINANCIAL INC JR SUBORDINA 09/52 VARIABLE		275,000	275,000	271,743
PT PERTAMINA (PERSERO) SR UNSECURED 144A 01/30 3.1%		500,000	521,920	445,000
PT PERTAMINA (PERSERO) SR UNSECURED 144A 07/49 4.7%		270,000	305,992	226,800
PT PERTAMINA (PERSERO) SR UNSECURED 144A 11/48 6.5%		560,000	700,562	596,540
PT PERTAMINA (PERSERO) SR UNSECURED REGS 01/50 4.175%		400,000	377,818	308,568
PT PERTAMINA (PERSERO) SR UNSECURED REGS 02/31 2.3		1,600,000	1,342,442	1,327,760
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/42 6%		200,000	238,708	200,252
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/43 5.625%		1,300,000	1,447,966	1,253,753
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45%		400,000	420,339	420,550
PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1%		282,000	293,908	248,527
PT PERTAMINA (PERSERO) SR UNSECURED REGS 11/48 6.5%		200,000	276,832	213,050
PTC INC COMPANY GUAR 144A 02/25 3.625%		4,000	4,000	3,951
PUB SVC ELEC + GAS 1ST REF MORT 12/36 5.7		62,000	63,803	62,672
PUB SVC NEW HAMP 1ST MORTGAGE 01/53 5.15%		111,000	109,974	103,855
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 03/34 5.2		72,000	72,634	72,028
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/50 2.05		196,000	109,936	105,984
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/32 4.9%		860,000	823,437	846,304
PUBLIC SERVICE ELECTRIC SECURED 03/33 4.65%		750,000	758,013	722,882
PUBLIC SERVICE ELECTRIC SR SECURED 03/51 3		216,000	147,548	141,527
Q PARK HOLDING I BV SR SECURED REGS 02/30 5.125		110,000	117,942	117,598
Q PARK HOLDING I BV SR SECURED REGS 03/29 5.125		128,000	140,384	137,604
QATAR ENERGY SR UNSECURED 144A 07/31 2.25%		669,000	663,829	558,685
QATAR ENERGY SR UNSECURED REGS 07/41 3.125%		1,768,000	1,565,872	1,317,791
QUEENS HEALTH SYSTEMS SECURED 07/52 4.81%		200,000	209,887	185,918
QUIKRETE HOLDINGS, INC. 2024 TERM LOAN B1 due 03/19/29		441,521	441,521	441,521
QVC INC SR SECURED 02/27 4.75%		1,890,000	1,936,209	1,595,316
QVC INC SR SECURED 09/28 4.375%		310,000	294,724	226,700
R1 RCM INC. 2022 TERM LOAN B due 06/21/29		250,000	251,250	250,470
RACE POINT CLO LTD RACEP 2015 9A A1A2 144A		165,938	163,207	165,979
RAD CLO LTD RAD 2019 3A DR 144A		250,000	250,000	250,255
RAD CLO LTD RAD 2020 7A CR 144A		1,000,000	1,000,000	1,013,998
RAD CLO LTD RAD 2023 22A A1 144A		2,270,000	2,271,861	2,288,787
RADIAN GROUP INC SR UNSECURED 05/29 6.2		900,000	898,450	908,864
RADIATE HOLDCO / FINANCE SR SECURED 144A 09/26 4.5%		1,864,000	1,669,948	1,420,348

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
RADIATE HOLDCO LLC 2021 TERM LOAN B due 09/25/26		1,036,709	934,837	837,360
RAILWORKS HOLDINGS LP/R SECURED 144A 11/28 8.25%		905,000	860,031	920,838
RAIN CII CARBON LLC/CII SECURED 144A 04/25 7.25%		7,000	7,000	6,851
RAISING CANE S RESTAURAN SR UNSECURED 144A 05/29 9.375%		828,000	844,137	894,271
RAIZEN FUELS FINANCE COMPANY GUAR 144A 03/34 6.45		871,000	868,712	884,760
RAKUTEN GROUP INC SR UNSECURED 144A 04/29 9.75		200,000	199,061	206,150
RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25		2,000	2,068	2,072
RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875%		5,000	4,944	4,969
RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75		2,320,000	2,185,937	2,176,971
RAPTOR ACQ/RAPTOR CO ISS SR SECURED 144A 11/26 4.875%		2,383,000	2,295,759	2,305,414
RCI BANQUE SA SUBORDINATED REGS 02/30 VARIABLE		400,000	410,831	421,206
RCI BANQUE SA SUBORDINATED REGS 10/34 VAR		100,000	106,815	106,914
RCS + RDS SA SR SECURED REGS 02/25 2.5%		100,000	107,268	105,483
RCS + RDS SA SR SECURED REGS 02/28 3.25		100,000	101,188	99,995
REAL HERO MERGER SUB 2 SR UNSECURED 144A 02/29 6.25%		1,715,000	1,591,555	1,463,861
REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75%		1,070,000	1,080,714	658,569
REALTY INCOME CORP COMPANY GUAR 01/30 3.4		800,000	818,075	728,509
REALTY INCOME CORP SR UNSECURED 09/26 4.45		213,000	209,287	207,823
REALTY INCOME CORP SR UNSECURED 12/32 2.85%		500,000	519,626	412,072
RECESS HOLDINGS, INC. 2024 TERM LOAN B due 02/20/30		375,000	369,706	377,033
RECETTE CLO LLC RCTTE 2015 1A BRR 144A		250,000	250,000	249,995
REESE PARK CLO, LTD. RESPK 2020 1A AR 144A		1,500,000	1,500,000	1,502,223
REGAL REXNORD CORP COMPANY GUAR 04/28 6.05		625,000	631,971	632,509
REGAL REXNORD CORP COMPANY GUAR 04/33 6.4		5,404,000	5,587,918	5,529,292
REGATTA XV FUNDING LTD. REG15 2018 4A A2R 144A		370,000	370,000	370,000
REGATTA XVIII FUNDING LTD REG18 2021 1A B 144A		400,000	400,000	400,927
REGATTA XXVIII FUNDING LTD. REG28 2024 2A A1 144A		1,000,000	1,000,000	1,000,000
REGIONAL MANAGEMENT ISSUANCE T RMIT 2021 2 A 144A		695,000	694,959	628,548
REGIONAL MANAGEMENT ISSUANCE T RMIT 2022 2B A 144A		750,000	749,915	754,815
REGIONAL MANAGEMENT ISSUANCE T RMIT 2024 1 A 144A		726,000	725,853	730,919
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/32 2.875%		550,000	543,088	465,888
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625%		830,000	802,947	580,277
RELX CAPITAL INC COMPANY GUAR 03/29 4%		99,000	95,799	95,154
RENAISSANCE HOLDING CORP 2024 TERM LOAN due 04/05/30		1,626,835	1,626,835	1,624,541
RENEW POWER PVT LTD SR SECURED REGS 03/27 5.875%		200,000	206,652	193,820
REPSOL INTL FINANCE COMPANY GUAR REGS VARIABLE		200,000	250,881	211,365
REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75%		620,000	566,993	548,502
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/28 8.25%		2,800,000	2,684,719	2,632,000
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/48 9.375%		485,000	469,797	405,208
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/25 9.5%		470,000	463,757	476,484
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/29 8%		1,725,000	1,521,248	1,551,638
REPUBLIC OF ANGOLA SR UNSECURED REGS 04/32 8.75%		483,000	440,299	427,378
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/28 8.25%		530,000	508,933	498,200
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/48 9.375%		2,723,000	2,589,366	2,275,230
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/29 8%		961,000	874,508	863,362
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125%		2,576,000	2,019,888	2,112,217
REPUBLIC OF ARGENTINA SR UNSECURED 01/38 VARIABLE		2,246,000	937,049	1,025,467
REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1%		1,110,000	562,660	635,475
REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VARIABLE		9,522,501	6,094,826	5,361,263
REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VARIABLE		4,971,538	1,992,827	2,082,014
REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VARIABLE		1,752,798	694,849	681,641
REPUBLIC OF ARMENIA SR UNSECURED 144A 02/31 3.6%		300,000	264,069	243,906
REPUBLIC OF AZERBAIJAN SR UNSECURED REGS 09/32 3.5%		1,569,000	1,388,436	1,337,353
REPUBLIC OF CHILE SR UNSECURED 01/27 2.75%		200,000	187,342	187,860
REPUBLIC OF CHILE SR UNSECURED 01/36 4.95		1,500,000	1,406,555	1,437,149
REPUBLIC OF CHILE SR UNSECURED 01/54 5.33%		660,929	637,506	622,483
REPUBLIC OF CHILE SR UNSECURED 01/61 3.1%		703,000	600,399	433,314
REPUBLIC OF CHILE SR UNSECURED 02/28 3.24%		200,000	210,001	187,495
REPUBLIC OF CHILE SR UNSECURED 03/42 4.34%		200,000	199,852	172,211
REPUBLIC OF CHILE SR UNSECURED 05/41 3.1%		1,716,000	1,400,193	1,253,708
REPUBLIC OF CHILE SR UNSECURED 07/33 2.55%		200,000	168,233	161,999
REPUBLIC OF CHILE SR UNSECURED 07/34 4.125%		440,000	476,112	477,490
REPUBLIC OF COLOMBIA SR UNSECURED 01/26 4.5%		1,550,000	1,526,440	1,515,550

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
REPUBLIC OF COLOMBIA SR UNSECURED 01/30 3%		1,130,000	1,154,408	923,221
REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125%		1,889,000	2,064,364	1,576,844
REPUBLIC OF COLOMBIA SR UNSECURED 02/34 7.5%		455,000	451,940	455,154
REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125%		1,420,000	904,849	923,279
REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625%		5,217,000	5,030,706	3,988,938
REPUBLIC OF COLOMBIA SR UNSECURED 02/61 3.875%		1,000,000	711,949	550,910
REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5%		965,000	915,232	879,344
REPUBLIC OF COLOMBIA SR UNSECURED 04/27 3.875%		2,241,000	2,255,366	2,106,824
REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125%		1,825,000	1,823,696	1,436,365
REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25%		665,000	660,195	508,712
REPUBLIC OF COLOMBIA SR UNSECURED 04/33 8%		703,000	697,740	727,917
REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2%		700,000	684,165	492,154
REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125		417,000	343,801	248,988
REPUBLIC OF COLOMBIA SR UNSECURED 06/45 5%		3,170,000	3,418,437	2,222,123
REPUBLIC OF COLOMBIA SR UNSECURED 09/37 7.375%		3,265,000	4,163,692	3,160,746
REPUBLIC OF COLOMBIA SR UNSECURED 11/35 8%		2,340,000	2,426,237	2,405,667
REPUBLIC OF COLOMBIA SR UNSECURED 11/53 8.75%		1,660,000	1,703,962	1,743,605
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 0.0000%		1,385,848	701,933	660,022
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 VARIABLE		2,416,454	1,842,774	1,527,556
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/35 VARIABLE		1,495,000	1,022,403	741,751
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/40 VARIABLE		2,610,000	1,231,128	1,184,940
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/30 VARIABLE		3,070,000	1,909,823	1,940,694
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VARIABLE		800,000	290,201	396,924
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/40 VARIABLE		1,301,108	559,146	590,703
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 01/27 6.375%		560,000	408,716	497,627
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 02/29 8.625		1,010,000	923,638	892,840
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 02/41 7.625%		270,000	141,517	183,084
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 0.25		1,600,000	17,204	46,286
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 9.25		1,600,000	1,442,720	1,421,149
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 07/52 9.5%		320,000	182,757	250,507
REPUBLIC OF EL SALVADOR SR UNSECURED REGS 01/50 7.1246		1,813,000	1,250,558	1,156,447
REPUBLIC OF EL SALVADOR SR UNSECURED REGS 06/35 7.65		283,000	218,328	204,554
REPUBLIC OF GABON SR UNSECURED 144A 02/31 6.625%		500,000	486,600	375,131
REPUBLIC OF GABON SR UNSECURED 144A 11/31 7%		590,000	481,713	442,535
REPUBLIC OF GABON SR UNSECURED REGS 02/31 6.625%		1,056,000	976,534	792,295
REPUBLIC OF GHANA BANK GUARANT 144A 10/30 10.75%		885,000	1,013,056	598,627
REPUBLIC OF GHANA SR UNSECURED 144A 02/27 6.375%		964,000	983,618	489,114
REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875%		230,000	242,157	116,444
REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125%		600,000	567,154	307,500
REPUBLIC OF GHANA SR UNSECURED 144A 04/25 0.0000%		200,000	190,839	84,500
REPUBLIC OF GHANA SR UNSECURED 144A 04/34 8.625%		200,000	198,454	101,795
REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627%		1,040,000	1,051,967	524,295
REPUBLIC OF GHANA SR UNSECURED REGS 02/35 7.875%		200,000	205,387	102,118
REPUBLIC OF GHANA SR UNSECURED REGS 03/27 7.875%		600,000	603,696	303,777
REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125%		200,000	185,614	102,027
REPUBLIC OF GHANA SR UNSECURED REGS 03/51 8.95%		2,812,000	1,441,545	1,437,635
REPUBLIC OF GHANA SR UNSECURED REGS 03/61 8.75%		200,000	69,136	102,420
REPUBLIC OF GHANA SR UNSECURED REGS 04/34 8.625%		706,000	455,769	359,178
REPUBLIC OF GHANA SR UNSECURED REGS 05/42 8.875%		1,041,000	652,961	530,905
REPUBLIC OF GUATEMALA SR UNSECURED 144A 02/28 4.875%		1,160,000	1,219,106	1,114,250
REPUBLIC OF GUATEMALA SR UNSECURED 144A 04/32 5.375%		200,000	192,803	190,340
REPUBLIC OF GUATEMALA SR UNSECURED 144A 05/26 4.5%		670,000	681,671	651,575
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/27 4.375%		245,000	237,460	233,919
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/36 6.6%		200,000	200,000	201,180
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/50 6.125%		200,000	259,271	181,591
REPUBLIC OF GUATEMALA SR UNSECURED 144A 10/32 7.05%		430,000	442,415	450,822
REPUBLIC OF GUATEMALA SR UNSECURED 144A 10/41 4.65%		625,000	534,997	492,389
REPUBLIC OF GUATEMALA SR UNSECURED REGS 04/32 5.375		200,000	223,042	190,340
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/36 6.6%		218,000	224,298	219,286
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/50 6.125%		1,400,000	1,561,530	1,271,136
REPUBLIC OF GUATEMALA SR UNSECURED REGS 10/41 4.65%		200,000	154,159	157,564
REPUBLIC OF GUATEMALA UNSECURED 144A 08/29 5.25%		200,000	198,237	192,543
REPUBLIC OF INDONESIA SR UNSECURED 01/28 4.55%		602,000	597,168	589,208

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
REPUBLIC OF INDONESIA SR UNSECURED 02/29 4.75%		400,000	449,969	394,500
REPUBLIC OF INDONESIA SR UNSECURED 02/30 2.85%		2,110,000	2,113,766	1,870,272
REPUBLIC OF INDONESIA SR UNSECURED 03/31 1.85%		470,000	456,999	383,050
REPUBLIC OF INDONESIA SR UNSECURED 04/28 4.1%		439,000	429,545	422,538
REPUBLIC OF INDONESIA SR UNSECURED 07/31 2.15%		4,415,000	3,832,740	3,630,260
REPUBLIC OF INDONESIA SR UNSECURED 09/27 4.15%		200,000	198,515	194,250
REPUBLIC OF INDONESIA SR UNSECURED 09/32 4.65%		695,000	687,990	669,806
REPUBLIC OF INDONESIA SR UNSECURED 10/30 3.85%		240,000	239,337	222,883
REPUBLIC OF INDONESIA SR UNSECURED 10/50 4.2%		535,000	468,136	442,073
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/27 4.35%		1,095,000	1,164,235	1,073,100
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/38 7.75%		430,000	635,842	528,234
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/42 5.25		250,000	240,357	245,355
REPUBLIC OF INDONESIA SR UNSECURED 144A 10/35 8.5%		380,000	572,508	480,700
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/38 7.75%		536,000	717,749	658,449
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25%		420,000	459,386	412,196
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/44 6.75%		200,000	237,055	228,952
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/46 5.95%		456,000	552,495	482,220
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/47 5.25%		210,000	235,870	205,480
REPUBLIC OF INDONESIA SR UNSECURED REGS 02/37 6.625%		324,000	392,896	361,503
REPUBLIC OF INDONESIA SR UNSECURED REGS 07/47 4.75		420,000	439,379	385,728
REPUBLIC OF INDONESIA SR UNSECURED REGS 10/35 8.5%		392,000	519,714	495,880
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/45 6.5%		569,000	751,348	656,033
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 11/28 2.375%		300,000	380,693	310,717
REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3%		300,000	299,995	223,843
REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25%		685,000	585,930	621,576
REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75		450,000	438,178	431,393
REPUBLIC OF KENYA SR UNSECURED 144A 05/27 7%		570,000	538,887	542,004
REPUBLIC OF KENYA SR UNSECURED REGS 02/48 8.25%		330,000	255,099	255,371
REPUBLIC OF KENYA SR UNSECURED REGS 05/32 8%		229,000	198,285	198,948
REPUBLIC OF MONTENEGRO SR UNSECURED 144A 03/31 7.25		380,000	380,000	381,140
REPUBLIC OF NAMIBIA SR UNSECURED 144A 10/25 5.25%		860,000	835,392	844,880
REPUBLIC OF NIGERIA SR UNSECURED 144A 01/31 8.747%		720,000	801,064	665,404
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143%		355,000	318,115	308,229
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696%		335,000	239,948	259,625
REPUBLIC OF NIGERIA SR UNSECURED 144A 03/29 8.375%		955,000	892,617	895,284
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/28 6.125%		1,080,000	994,414	946,350
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/33 7.375%		1,500,000	1,500,000	1,224,609
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/51 8.25%		665,000	483,714	508,725
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/25 7.625%		450,000	470,722	450,899
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5%		725,000	744,661	670,621
REPUBLIC OF NIGERIA SR UNSECURED REGS 01/49 9.248%		200,000	234,461	175,027
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875%		290,000	317,049	250,299
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/38 7.696%		629,000	563,023	487,475
REPUBLIC OF NIGERIA SR UNSECURED REGS 09/33 7.375%		612,000	445,435	499,631
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/27 6.5%		1,200,000	1,122,586	1,109,994
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/47 7.625%		2,367,000	1,742,965	1,715,138
REPUBLIC OF PANAMA SR UNSECURED 01/30 3.16%		690,000	696,680	581,205
REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7%		586,000	718,879	567,909
REPUBLIC OF PANAMA SR UNSECURED 01/63 4.5%		1,000,000	954,490	637,887
REPUBLIC OF PANAMA SR UNSECURED 02/35 6.4%		2,945,000	2,787,201	2,787,093
REPUBLIC OF PANAMA SR UNSECURED 03/25 3.75		700,000	688,423	687,885
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875%		200,000	194,147	184,175
REPUBLIC OF PANAMA SR UNSECURED 03/31 7.5		1,090,000	1,117,612	1,139,288
REPUBLIC OF PANAMA SR UNSECURED 03/38 8		1,225,000	1,224,995	1,289,968
REPUBLIC OF PANAMA SR UNSECURED 03/57 7.875		675,000	673,675	701,942
REPUBLIC OF PANAMA SR UNSECURED 04/29 9.375%		1,195,000	1,521,339	1,328,839
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5%		300,000	232,030	201,293
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3%		603,000	612,360	385,959
REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5%		1,777,000	1,639,636	1,147,808
REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5%		400,000	388,253	276,207
REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87%		673,000	498,728	382,858
REPUBLIC OF PANAMA SR UNSUB 09/32 2.252%		3,355,000	2,625,140	2,407,351
REPUBLIC OF PARAGUAY SR UNSECURED 144A 01/33 2.739%		240,000	194,450	193,512

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
REPUBLIC OF PARAGUAY SR UNSECURED 144A 02/36 6		572,000	572,000	574,187
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/27 4.7		280,000	271,652	273,027
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/48 5.6%		400,000	499,372	358,926
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4%		720,000	728,758	628,080
REPUBLIC OF PARAGUAY SR UNSECURED 144A 04/31 4.95%		330,000	319,115	315,485
REPUBLIC OF PARAGUAY SR UNSECURED 144A 08/44 6.1%		200,000	213,847	192,932
REPUBLIC OF PARAGUAY SR UNSECURED REGS 02/31 7.9		3,978,000,000	556,962	545,586
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/27 4.7%		200,000	213,989	195,019
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/50 5.4%		1,100,000	1,262,041	959,567
REPUBLIC OF PARAGUAY SR UNSECURED REGS 08/33 5.85%		637,000	621,582	632,734
REPUBLIC OF PERU 8.75% due 11/21/33		1,643,000	2,328,494	1,996,897
REPUBLIC OF PERU SR UNSECURED 01/31 2.783%		1,010,000	984,081	867,139
REPUBLIC OF PERU SR UNSECURED 01/34 3%		802,000	784,651	649,666
REPUBLIC OF PERU SR UNSECURED 01/72 3.6%		1,330,000	1,051,203	850,958
REPUBLIC OF PERU SR UNSECURED 03/37 6.55%		200,000	281,308	213,400
REPUBLIC OF PERU SR UNSECURED 03/41 3.3%		632,000	528,168	466,896
REPUBLIC OF PERU SR UNSECURED 07/25 7.35%		448,000	470,406	456,772
REPUBLIC OF PERU SR UNSECURED 11/50 5.625%		986,000	1,212,724	956,522
REPUBLIC OF PERU SR UNSECURED 12/32 1.862%		251,000	223,127	189,413
REPUBLIC OF PERU SR UNSECURED 12/60 2.78%		1,226,000	981,074	684,759
REPUBLIC OF PERU SR UNSECURED 12/99 3.23%		325,000	249,679	184,007
REPUBLIC OF PERU SR UNSECURED 144A 08/37 6.9%		5,345,000	1,373,721	1,333,849
REPUBLIC OF PHILIPPINES SR UNSECURED 01/31 7.75%		533,000	659,011	608,286
REPUBLIC OF PHILIPPINES SR UNSECURED 01/32 1.95%		115,000	111,843	92,021
REPUBLIC OF PHILIPPINES SR UNSECURED 01/36 6.25		10,000,000	167,054	160,851
REPUBLIC OF PHILIPPINES SR UNSECURED 01/40 3.95%		1,135,000	1,097,936	964,466
REPUBLIC OF PHILIPPINES SR UNSECURED 01/48 5.5%		365,000	376,581	370,019
REPUBLIC OF PHILIPPINES SR UNSECURED 02/28 3%		750,000	728,711	697,860
REPUBLIC OF PHILIPPINES SR UNSECURED 02/30 9.5%		446,000	593,171	537,296
REPUBLIC OF PHILIPPINES SR UNSECURED 03/25 10.625%		257,000	273,109	266,316
REPUBLIC OF PHILIPPINES SR UNSECURED 03/47 4.2%		200,000	187,096	166,750
REPUBLIC OF PHILIPPINES SR UNSECURED 05/30 2.457%		780,000	808,048	673,305
REPUBLIC OF PHILIPPINES SR UNSECURED 05/45 2.95%		400,000	356,080	277,000
REPUBLIC OF PHILIPPINES SR UNSECURED 07/33 5%		420,000	421,728	414,365
REPUBLIC OF PHILIPPINES SR UNSECURED 10/34 6.375%		920,000	1,181,500	1,007,400
REPUBLIC OF POLAND SR UNSECURED 03/54 5.5		2,345,000	2,316,760	2,275,823
REPUBLIC OF POLAND SR UNSECURED 04/53 5.5%		937,000	924,043	918,452
REPUBLIC OF POLAND SR UNSECURED 09/34 5.125		549,000	543,373	539,983
REPUBLIC OF POLAND SR UNSECURED 10/33 4.875%		3,328,000	3,300,607	3,245,585
REPUBLIC OF POLAND SR UNSECURED 11/27 5.5%		461,000	461,235	469,681
REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75		510,000	372,994	368,368
REPUBLIC OF SENEGAL SR UNSECURED REGS 03/28 4.75%		300,000	338,351	296,692
REPUBLIC OF SENEGAL SR UNSECURED REGS 03/48 6.75		1,000,000	741,967	722,360
REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25%		200,000	156,022	167,414
REPUBLIC OF SENEGAL SR UNSECURED REGS 06/31 7.75		1,400,000	1,317,888	1,328,684
REPUBLIC OF SERBIA SR UNSECURED 144A 05/27 3.125%		420,000	410,117	431,004
REPUBLIC OF SERBIA SR UNSECURED 144A 05/28 6.25%		200,000	199,447	202,208
REPUBLIC OF SERBIA SR UNSECURED 144A 06/34 6		200,000	195,744	196,887
REPUBLIC OF SERBIA SR UNSECURED 144A 09/33 6.5%		330,000	334,530	334,445
REPUBLIC OF SERBIA SR UNSECURED 144A 12/30 2.125%		1,130,000	909,386	901,830
REPUBLIC OF SERBIA SR UNSECURED REGS 03/33 1.65%		1,400,000	1,660,269	1,121,662
REPUBLIC OF SERBIA SR UNSECURED REGS 06/29 1.5%		1,500,000	1,336,198	1,365,357
REPUBLIC OF SERBIA SR UNSECURED REGS 12/30 2.125		2,206,000	1,764,861	1,759,616
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/30 8%		55,197,254	2,662,386	2,769,687
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/44 8.75%		14,612,033	666,076	597,125
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/31 7%		10,066,544	551,809	461,981
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/35 8.875%		108,284,300	4,943,049	4,994,361
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75%		23,643,174	1,234,806	958,287
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/32 8.25%		89,672,712	5,118,394	4,279,834
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/36 6.25%		10,595,000	514,059	386,201
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/41 6.25%		200,000	214,759	170,440
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/26 4.875%		580,000	588,049	565,500
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/32 5.875%		1,760,000	1,629,334	1,632,576

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/52 7.3%		1,035,000	903,844	935,402
REPUBLIC OF SOUTH AFRICA SR UNSECURED 06/30 5.875%		450,000	426,030	427,698
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/25 5.875%		200,000	198,497	199,115
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/27 4.85%		1,210,000	1,258,549	1,161,213
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/47 5.65%		1,687,000	1,554,404	1,273,685
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/49 5.75%		2,925,000	2,667,560	2,204,763
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/28 4.3%		1,786,000	1,741,812	1,638,744
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/46 5%		555,000	406,391	390,576
REPUBLIC OF SOUTH AFRICA SR UNSECURED 12/26 10.5%		9,567,337	534,515	543,599
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/29 7.85%		670,000	484,751	395,634
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/30 7.55%		200,000	135,729	115,155
REPUBLIC OF SRI LANKA SR UNSECURED 144A 05/27 6.2%		830,000	643,469	485,089
REPUBLIC OF SRI LANKA SR UNSECURED 144A 07/22 5.875%		350,000	350,000	198,807
REPUBLIC OF SRI LANKA SR UNSECURED 144A 07/26 6.825%		1,335,000	1,056,053	786,589
REPUBLIC OF SRI LANKA SR UNSECURED 144A 11/25 6.85%		690,000	587,506	405,533
REPUBLIC OF TURKIYE SR UNSECURED 01/28 9.875%		860,000	898,631	942,797
REPUBLIC OF TURKIYE SR UNSECURED 01/33 9.375%		200,000	207,828	223,344
REPUBLIC OF TURKIYE SR UNSECURED 01/41 6%		3,075,000	2,634,405	2,552,250
REPUBLIC OF TURKIYE SR UNSECURED 03/27 6%		285,000	287,353	280,637
REPUBLIC OF TURKIYE SR UNSECURED 03/29 9.375%		1,990,000	2,051,101	2,160,937
REPUBLIC OF TURKIYE SR UNSECURED 04/43 4.875%		3,257,000	2,572,881	2,302,699
REPUBLIC OF TURKIYE SR UNSECURED 05/30 5.875		510,000	548,452	547,303
REPUBLIC OF TURKIYE SR UNSECURED 05/34 7.625		615,000	604,805	618,844
REPUBLIC OF TURKIYE SR UNSECURED 05/47 5.75%		2,916,000	2,106,781	2,234,706
REPUBLIC OF TURKIYE SR UNSECURED 07/30 9.125%		1,335,000	1,356,425	1,453,481
REPUBLIC OF TURKIYE SR UNSECURED 11/24 5.6%		0	280	0
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 02/29 5.375%		720,000	705,325	671,314
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 11/30 3.7%		1,640,000	1,508,534	1,346,878
REPUBLIC SERVICES INC SR UNSECURED 02/32 1.75%		810,000	646,111	636,926
REPUBLIC SERVICES INC SR UNSECURED 03/25 3.2%		600,000	591,542	589,561
REPUBLIC SERVICES INC SR UNSECURED 04/29 4.875%		1,210,000	1,198,717	1,199,954
REPUBLIC SERVICES INC SR UNSECURED 05/28 3.95%		1,360,000	1,415,724	1,307,421
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50		1,630,000	2,140,116	1,532,860
REPUBLICA ORIENT URUGUAY 5.75% due 10/28/34		1,046,977	1,065,185	1,090,327
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375%		17,280	19,816	16,777
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/33 7.875%		682,000	904,179	803,945
REPUBLICA ORIENT URUGUAY SR UNSECURED 03/36 7.625%		508,824	698,115	600,650
REPUBLICA ORIENT URUGUAY SR UNSECURED 04/55 4.975%		933,000	1,124,509	849,680
REPUBLICA ORIENT URUGUAY SR UNSECURED 05/31 8.25%		24,489,937	549,218	575,555
REPUBLICA ORIENT URUGUAY SR UNSECURED 07/33 9.75%		24,500,000	656,288	619,579
REPUBLICA ORIENT URUGUAY SR UNSECURED 11/45 4.125%		431,000	460,545	372,600
REPUBLICA ORIENT URUGUAY SR UNSECURED 12/28 4.375%		9,117,145	231,126	241,989
RESIDENTIAL ACCREDIT LOANS, IN RALI 2002 QS16 A1		274	274	30
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 Q01 2A1		109,043	69,411	57,628
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 Q05 2A2		3,047	170	774
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 Q02 A1		32,912	22,603	10,989
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 Q03 A1		774,294	493,391	675,993
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 Q04 A1		244,845	159,034	211,185
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 Q04 A2		218,909	46,593	311,001
RESIDENTIAL ASSET SECURITIES C RASC 2005 KS9 M6		3,400,000	3,398,179	3,309,821
RESIDENTIAL FUNDING SECURITIES RFSC 2002 RP1 A1 144A		16,313	16,931	16,118
RESIDENTIAL FUNDING SECURITIES RFSC 2002 RP2 A1 144A		11,792	12,549	11,673
RESIDEO FUNDING INC COMPANY GUAR 144A 09/29 4%		863,000	804,649	760,621
RETAIL OPPORTUNITY IN COMPANY GUAR 10/28 6.75%		1,475,000	1,468,827	1,526,781
REWE INT FINANCE COMPANY GUAR REGS 09/30 4.875%		600,000	641,339	668,178
REXFORD INDUSTRIAL REALT COMPANY GUAR 12/30 2.125%		225,000	223,821	184,079
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85%		70,000	68,486	64,563
REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15%		390,000	422,696	375,380
REYNOLDS GROUP HOLDINGS INC 2024 TERM LOAN B3 due 09/24/28		200,000	200,000	200,084
RFC PRINCIPAL STRIP due 04/15/30		17,000,000	12,890,670	12,990,602
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 10/27 4.75%		195,000	189,191	187,742
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 02/29 4.5%		229,000	221,494	214,758
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 04/32 6.5		1,579,000	1,577,043	1,579,114

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 07/28 7.25%		869,000	869,240	898,612
RING CONTAINER TECHNLG GRP LLC 2021 TERM LOAN B due 08/12/28		542,100	541,297	544,848
ITCHIE BROS HLDGS INC COMPANY GUAR 144A 03/31 7.75%		610,000	623,744	637,057
ITCHIE BROS HLDGS INC SR SECURED 144A 03/28 6.75%		794,000	797,377	808,325
RLJ LODGING TRUST LP SR SECURED 144A 09/29 4%		245,000	230,306	216,391
ROBLOX CORP SR UNSECURED 144A 05/30 3.875%		430,000	418,372	382,053
ROCKCLIFF ENERGY II LLC SR UNSECURED 144A 10/29 5.5%		2,235,000	2,079,822	2,092,077
ROCKET SOFTWARE INC SR SECURED 144A 11/28 9		1,055,000	1,055,000	1,072,145
ROCKET SOFTWARE, INC. 2023 USD TERM LOAN due 11/28/28		1,077,286	1,069,359	1,080,271
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/29 3.625%		1,006,000	960,273	912,568
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/31 3.875%		1,583,000	1,560,616	1,379,557
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875%		569,000	568,683	531,382
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4%		1,593,000	1,578,098	1,342,404
ROCKFORD TOWER CLO LTD ROCKT 2017 2A BR 144A		1,500,000	1,467,206	1,499,160
ROCKFORD TOWER CLO LTD ROCKT 2017 3A A 144A		186,169	186,338	186,222
ROCKFORD TOWER CLO LTD ROCKT 2018 2A A 144A		418,125	413,097	418,514
ROCKFORD TOWER CLO LTD ROCKT 2019 2A BR 144A		600,000	600,291	600,019
ROCKFORD TOWER CLO LTD ROCKT 2020 1A A1R 144A		600,000	600,000	601,732
ROCKFORD TOWER CLO LTD ROCKT 2021 1A C 144A		250,000	250,121	250,406
ROCKFORD TOWER CLO LTD ROCKT 2023 1A B 144A		3,250,000	3,250,000	3,298,477
ROCKFORD TOWER CLO LTD ROCKT 2023 1A D 144A		1,000,000	990,357	1,026,692
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/25 3.6%		2,089,000	2,038,683	2,039,693
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/30 4.8%		1,852,000	1,657,642	1,709,908
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/29 4.95%		84,000	84,196	79,077
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875		1,017,000	999,645	999,751
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3		1,230,000	1,212,263	1,206,944
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/25 2.95%		1,225,000	1,224,816	1,200,943
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/27 3.2%		3,345,000	3,177,710	3,174,663
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8%		765,000	686,174	683,529
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625%		200,000	193,753	193,849
ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75%		1,050,000	1,051,578	1,054,800
ROLLS ROYCE PLC COMPANY REGS 10/27 5.75%		600,000	884,580	765,096
ROMANIA GOVERNMENT BOND BONDS 01/28 4.15%		2,940,000	588,619	590,026
ROMANIA GOVERNMENT BOND BONDS 02/25 4.75		1,945,000	417,458	415,348
ROMANIA GOVERNMENT BOND BONDS 04/30 8%		8,545,000	1,950,084	1,947,152
ROMANIA GOVERNMENT BOND BONDS 07/27 5.8%		5,210,000	1,365,825	1,107,320
ROMANIA GOVERNMENT BOND BONDS 10/30 4.15%		5,560,000	1,409,085	1,041,016
ROMANIA SR UNSECURED 144A 01/29 5.875		2,420,000	2,383,300	2,404,512
ROMANIA SR UNSECURED 144A 01/33 7.125%		1,120,000	1,141,162	1,179,380
ROMANIA SR UNSECURED 144A 01/44 6.125%		1,514,000	1,951,469	1,436,786
ROMANIA SR UNSECURED 144A 02/31 3%		660,000	687,904	547,180
ROMANIA SR UNSECURED 144A 02/36 5.625		1,750,000	1,870,792	1,828,674
ROMANIA SR UNSECURED 144A 05/37 5.625		900,000	972,050	930,169
ROMANIA SR UNSECURED 144A 11/27 5.25%		166,000	160,763	162,887
ROMANIA SR UNSECURED REGS 01/33 7.125%		272,000	284,494	286,510
ROMANIA SR UNSECURED REGS 01/44 6.125%		394,000	473,718	373,906
ROMANIA SR UNSECURED REGS 01/50 3.375%		500,000	639,515	355,017
ROMANIA SR UNSECURED REGS 02/27 3%		282,000	261,302	262,183
ROMANIA SR UNSECURED REGS 02/30 2.5%		450,000	403,483	420,796
ROMANIA SR UNSECURED REGS 02/31 3%		1,238,000	1,247,894	1,026,376
ROMANIA SR UNSECURED REGS 02/51 4%		1,520,000	1,368,674	1,046,520
ROMANIA SR UNSECURED REGS 03/32 3.625%		1,030,000	869,239	870,350
ROMANIA SR UNSECURED REGS 04/49 4.625%		600,000	923,818	528,909
ROMANIA SR UNSECURED REGS 06/48 5.125%		240,000	280,115	199,789
ROMANIA SR UNSECURED REGS 07/31 2.124%		418,000	344,965	360,073
ROMANIA SR UNSECURED REGS 12/29 1.375%		1,500,000	1,655,991	1,328,349
ROMANIA UNSECURED 144A 02/27 3%		2,126,000	2,045,623	1,977,137
ROMANIA UNSECURED 144A 04/41 2.75%		1,275,000	1,512,620	887,257
ROMANIA UNSECURED 144A 05/34 6%		640,000	637,488	627,200
ROMARK CLO LTD RMRK 2017 1A B 144A		500,000	499,832	500,075
ROMARK CLO LTD RMRK 2018 2A A1R 144A		1,000,000	1,000,000	1,000,000
ROMARK CLO LTD RMRK 2018 2A A2R 144A		1,100,000	1,100,000	1,100,000
ROMARK CLO LTD RMRK 2021 4A C1 144A		250,000	250,000	250,006

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As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15		430,000	429,160	426,693
ROYAL BANK OF CANADA SR UNSECURED 04/25 4.95		10,000,000	9,979,487	9,952,173
ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15%		470,000	469,684	451,314
ROYAL BANK OF CANADA SR UNSECURED 07/24 3.97		20,000,000	19,981,273	19,976,168
ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75		10,000,000	9,881,323	9,868,814
ROYAL BANK OF CANADA SR UNSECURED 11/24 2.25		10,000,000	9,899,626	9,887,151
ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/30 7.25%		478,000	474,900	494,928
ROYAL CARIBBEAN CRUISES SR SECURED 144A 01/29 8.25%		350,000	350,000	369,558
ROYAL CARIBBEAN CRUISES SR UNSECURED 10/27 7.5%		240,000	259,050	252,139
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25		274,000	274,306	276,302
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5%		465,000	439,548	459,068
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25%		1,082,000	1,036,419	1,047,156
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5%		270,000	265,998	266,997
ROYALTY PHARMA PLC COMPANY GUAR 09/25 1.2%		850,000	847,705	807,249
ROYALTY PHARMA PLC COMPANY GUAR 09/27 1.75%		1,120,000	1,066,238	1,006,145
ROYALTY PHARMA PLC COMPANY GUAR 09/29 5.15		520,000	513,567	515,607
ROYALTY PHARMA PLC COMPANY GUAR 09/34 5.4		1,389,000	1,359,578	1,351,708
RPM INTERNATIONAL INC SR UNSECURED 03/27 3.75		80,000	77,040	76,739
RR LTD RRAM 2021 16A A1 144A		250,000	250,496	250,154
RR LTD RRAM 2024 29RA A1R 144A		1,600,000	1,600,000	1,600,000
RRAM RRAM 2018 3A A1R2 144A		509,832	510,411	510,228
RRAM RRAM 2018 3A A2R2 144A		1,500,000	1,489,071	1,499,656
RRX LTD RRAXM 2021 5A A2 144A		250,000	244,219	252,084
RTE RESEAU DE TRANSPORT SR UNSECURED REGS 07/35 3.75%		300,000	319,997	320,225
RTX CORP SR UNSECURED 01/29 5.75%		597,000	615,593	612,978
RTX CORP SR UNSECURED 03/31 6%		900,000	899,517	937,485
RTX CORP SR UNSECURED 03/32 2.375%		3,209,000	2,659,598	2,630,196
RTX CORP SR UNSECURED 03/34 6.1%		7,323,000	7,536,943	7,708,246
RTX CORP SR UNSECURED 03/52 3.03%		470,000	324,747	299,662
RTX CORP SR UNSECURED 03/54 6.4%		3,465,000	3,513,422	3,777,969
RTX CORP SR UNSECURED 05/30 2.15%		1,594,000	1,573,335	1,548,228
RTX CORP SR UNSECURED 05/35 5.4		88,000	89,004	88,357
RTX CORP SR UNSECURED 05/47 4.05%		550,000	571,212	432,433
RTX CORP SR UNSECURED 06/42 4.5%		560,000	522,166	485,022
RTX CORP SR UNSECURED 07/30 2.25%		430,000	429,662	367,242
RTX CORP SR UNSECURED 07/50 3.125		231,000	155,887	151,686
RTX CORP SR UNSECURED 09/51 2.82%		236,000	151,985	143,710
RTX CORP SR UNSECURED 11/28 4.125%		420,000	420,444	404,292
RTX CORP SR UNSECURED 12/44 4.2%		125,000	151,591	99,098
RUSSELL INVSTM US INSTL HOLD I 2024 PIK TERM LOAN due 05/30/27		156,000	146,131	137,280
RXO INC COMPANY GUAR 144A 11/27 7.5%		525,000	535,818	538,125
RYDER SYSTEM INC SR UNSECURED 06/28 5.25%		482,000	481,511	482,955
RYDER SYSTEM INC SR UNSECURED 12/26 2.9%		725,000	728,322	685,279
S+P GLOBAL INC COMPANY GUAR 03/29 2.7%		595,000	542,072	539,235
S+P GLOBAL INC COMPANY GUAR 08/30 1.25%		34,000	29,139	27,474
SABEY DATA CENTER ISSUER LLC SDCP 2020 1 A2 144A		1,470,000	1,556,160	1,426,778
SABINE PASS LIQUEFACTION SR SECURED 03/27 5%		1,271,000	1,261,329	1,260,280
SABINE PASS LIQUEFACTION SR SECURED 03/28 4.2%		4,383,000	4,235,590	4,228,534
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5%		350,000	335,550	335,766
SABRE GLBL INC SR SECURED 144A 06/27 8.625		6,000	5,621	5,528
SABRE GLBL INC SR SECURED 144A 09/25 7.375%		200,000	200,621	191,901
SABRE GLBL INC SR SECURED 144A 12/27 11.25		215,000	213,241	208,997
SALLY HOLDINGS/SALLY CAP COMPANY GUAR 03/32 6.75		90,000	90,000	88,913
SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35%		100,000	99,837	82,998
SAN DIEGO G + E 1ST MORTGAGE 04/53 5.35%		186,000	184,971	175,774
SAN DIEGO G + E 1ST MORTGAGE 04/54 5.55		13,000	13,060	12,704
SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75		86,000	66,219	64,257
SAN FRANCISCO CA CITY CNTY P SFOWTR 11/41 FIXED 2.825%		75,000	70,472	57,869
SAN FRANCISCO CITY CNTY CA C SFOCTF 11/41 FIXED 6.487%		7,695,000	7,206,646	8,292,961
SANDS CHINA LTD SR UNSECURED 03/27 2.55%		440,000	442,354	400,770
SANDS CHINA LTD SR UNSECURED 03/29 3.1%		670,000	676,353	588,415
SANDS CHINA LTD SR UNSECURED 06/30 4.625%		500,000	520,186	460,577
SANDS CHINA LTD SR UNSECURED 08/25 5.375%		2,250,000	2,174,604	2,230,285

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
SANDS CHINA LTD SR UNSECURED 08/28 5.65%		2,300,000	2,293,901	2,251,996
SANTANDER BANK AUTO CREDIT LIN SBCLN 2022 B D 144A		86,290	86,290	86,432
SANTANDER BANK AUTO CREDIT LIN SBCLN 2022 C D 144A		349,402	349,402	352,972
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 A3		1,960,000	1,959,741	1,974,084
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 B		1,400,000	1,399,687	1,424,858
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 C		1,600,000	1,599,990	1,645,940
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 S1 R1 144A		1,164,557	1,164,477	1,171,803
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 1 C		493,000	492,952	491,640
SANTANDER HOLDINGS USA SR UNSECURED 05/27 VAR		1,342,000	1,342,799	1,347,542
SANTANDER HOLDINGS USA SR UNSECURED 05/35 VAR		3,345,000	3,338,509	3,335,403
SANTANDER HOLDINGS USA SR UNSECURED 06/25 3.45		28,000	27,303	27,394
SANTANDER UK GROUP HLDGS SR UNSECURED 11/28 VARIABLE		2,900,000	2,807,542	2,740,234
SANTOS FINANCE LTD COMPANY GUAR 144A 04/31 3.649%		125,000	125,000	109,218
SARTORIUS FINANCE BV COMPANY GUAR REGS 09/29 4.375%		500,000	540,858	548,570
SARTORIUS FINANCE BV COMPANY GUAR REGS 09/32 4.5%		300,000	307,826	330,381
SARTORIUS FINANCE BV COMPANY GUAR REGS 09/35 4.875%		700,000	730,796	779,822
SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375%		200,000	195,416	188,266
SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5%		200,000	203,877	190,630
SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625		1,510,000	1,510,000	1,524,116
SAUDI ARABIAN OIL CO SR UNSECURED 144A 04/39 4.25%		680,000	734,530	591,600
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25%		625,000	619,519	419,063
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/70 3.5%		575,000	452,843	371,809
SAUDI ARABIAN OIL CO SR UNSECURED REGS 11/30 2.25%		2,000,000	1,701,063	1,683,712
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/53 5%		1,261,000	1,216,735	1,111,165
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75		1,770,000	1,731,142	1,720,440
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/55 3.75%		790,000	837,806	558,830
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/33 2.25%		210,000	198,832	167,644
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/61 3.45%		945,000	664,036	618,984
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 04/49 5%		980,000	1,255,759	878,428
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/47 4.625%		600,000	684,980	512,184
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 11/51 3.25%		510,000	361,218	334,050
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/28 4.75%		663,000	667,795	655,015
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/50 5.25%		671,000	796,886	622,292
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/55 3.75%		798,000	717,189	561,787
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/29 4.375%		1,800,000	1,998,494	1,751,814
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/30 4.5%		600,000	602,996	580,889
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/60 4.5%		512,000	543,114	414,531
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/47 4.625%		1,760,000	2,014,178	1,498,640
SBA COMMUNICATIONS CORP SR UNSECURED 02/27 3.875%		989,000	957,904	942,545
SBA COMMUNICATIONS CORP SR UNSECURED 02/29 3.125%		230,000	215,247	205,056
SBA TOWER TRUST ASSET BACKED 144A 07/52 2.328%		1,462,000	1,503,231	1,312,259
SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 A3 144A		1,565,469	1,608,200	1,289,166
SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A		1,690,000	1,736,399	1,289,469
SBNA AUTO LEASE TRUST SBALT 2024 B A2 144A		1,200,000	1,199,994	1,200,981
SBNA AUTO RECEIVABLES TRUST SBAT 2024 A A2 144A		900,000	899,997	899,479
SC GAMES HOLDIN/US FINCO SR UNSECURED 144A 03/30 6.625%		1,637,000	1,585,146	1,595,775
SCHAEFFLER AG SR UNSECURED REGS 08/26 4.5		100,000	109,482	107,872
SCHAEFFLER AG SR UNSECURED REGS 08/29 4.75		100,000	109,154	107,872
SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 05/28 3.9%		444,000	445,549	424,030
SCIENTIFIC GAMES HOLDINGS LP 2024 USD TERM LOAN B due 04/04/29		783,918	783,918	781,958
SCIENTIFIC GAMES INTL INC 2022 USD TERM LOAN due 04/14/29		428,932	426,146	428,627
SCIH SALT HOLDINGS INC 2021 TERM LOAN B due 03/16/27		398,453	398,208	398,453
SCIL IV LLC / SCIL USA H SR SECURED 144A 11/26 5.375%		1,335,000	1,344,629	1,290,868
SCIL IV LLC / SCIL USA H SR SECURED REGS 07/28 9.5%		100,000	108,885	115,668
SCOTTS MIRACLE GRO CO COMPANY GUAR 02/32 4.375%		167,000	124,270	143,868
SCOTTS MIRACLE GRO CO COMPANY GUAR 04/31 4%		805,000	779,518	694,535
SCOTTS MIRACLE GRO CO COMPANY GUAR 10/29 4.5%		257,000	225,240	234,914
SCRIPPS ESCROW II INC SR SECURED 144A 01/29 3.875%		200,000	189,426	139,296
SEADRILL FINANCE LTD SECURED 144A 08/30 8.375%		1,000,000	1,000,000	1,045,180
SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875		2,000	1,971	1,955
SEAGATE HDD CAYMAN COMPANY GUAR 12/29 8.25		170,000	170,000	182,325
SEAGATE HDD CAYMAN COMPANY GUAR 12/32 9.625%		600,875	636,091	685,382
SEALED AIR CORP COMPANY GUAR 144A 09/25 5.5		5,000	5,034	4,986

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
SEALED AIR CORP COMPANY GUAR 144A 12/27 4		4,000	3,810	3,759
SEALED AIR/SEALED AIR US COMPANY GUAR 144A 02/28 6.125%		122,000	122,356	121,706
SEALED AIR/SEALED AIR US COMPANY GUAR 144A 02/31 7.25%		2,481,000	2,481,000	2,554,428
SEATTLE CHILDREN HOSP UNSECURED 10/50 2.719%		115,000	87,022	73,400
SECURITIZED ASSET BACKED RECEI SABR 2006 WM4 A2A		534,017	521,728	136,682
SECURITIZED ASSET BACKED RECEI SABR 2007 BR1 A2A		501,974	479,276	210,096
SECURITIZED ASSET BACKED RECEI SABR 2007 BR5 A2A		330,411	302,739	242,526
SEDGWICK CLAIMS MGMT SRVCS INC 2023 TERM LOAN B due 02/24/28		198,992	199,882	198,965
SELECT MEDICAL CORP COMPANY GUAR 144A 08/26 6.25%		3,014,000	2,973,153	3,028,877
SELECT MEDICAL CORPORATION 2023 TERM LOAN B1 due 03/06/27		671,138	671,557	670,856
SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375%		752,000	652,839	690,638
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 04/29 4%		370,000	363,266	339,697
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 09/30 5.875%		496,000	488,320	485,729
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 10/25 5		6,000	5,989	6,049
SENSATA TECHNOLOGIES INC COMPANY GUAR 144A 02/31 3.75		4,000	3,480	3,486
SENSATA TECHNOLOGIES INC COMPANY GUAR 144A 07/32 6.625		1,919,000	1,919,000	1,932,727
SEQUOIA MORTGAGE TRUST SEMT 2003 4 2A1		5,555	5,266	5,339
SEQUOIA MORTGAGE TRUST SEMT 2007 2 1A2		969,695	951,041	886,136
SEQUOIA MORTGAGE TRUST SEMT 9 1A		443	473	414
SERVICE CORP INTL SR UNSECURED 05/31 4		3,000	2,671	2,672
SERVICE CORP INTL SR UNSECURED 08/30 3.375%		152,000	132,817	132,285
SERVICE CORP INTL SR UNSECURED 12/27 4.625		5,000	4,848	4,838
SERVICE PROPERTIES TRUST COMPANY GUAR 06/29 8.375		360,000	356,138	353,882
SERVICE PROPERTIES TRUST COMPANY GUAR 06/32 8.875		1,655,000	1,622,116	1,543,676
SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5%		252,000	246,453	234,093
SERVICE PROPERTIES TRUST SR SECURED 144A 11/31 8.625%		1,564,000	1,577,054	1,630,179
SERVICE PROPERTIES TRUST SR UNSECURED 01/28 3.95		5,000	4,338	4,187
SERVICE PROPERTIES TRUST SR UNSECURED 02/27 4.95		7,000	6,483	6,361
SERVICE PROPERTIES TRUST SR UNSECURED 02/30 4.375		7,000	5,597	4,944
SETANTA AIRCRAFT LEASING DAC 2024 TERM LOAN B due 11/05/28		505,000	503,775	507,525
SFAVE COMMERCIAL MORTGAGE SECU SFAVE 2015 5AVE A1 144A		472,500	501,836	388,914
SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 A 144A		5,880,000	5,741,524	5,560,318
SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 1A C 144A		580,000	579,870	580,542
SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 2A A2 144A		2,700,000	2,699,933	2,702,751
SG CAPITAL PARTNERS SGR 2019 3 M1 144A		1,800,000	1,799,887	1,707,740
SG CAPITAL PARTNERS SGR 2021 2 A1 144A		1,937,194	1,569,898	1,579,268
SG CAPITAL PARTNERS SGR 2022 2 A1 144A		286,858	286,655	282,827
SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 B		500,000	532,465	451,514
SG MORTGAGE SECURITIES TRUST SGMS 2006 OPT2 A2		2,816,828	2,556,499	2,474,050
SGL GROUP APS SR SECURED 04/30 VAR		200,000	217,464	216,648
SHACKLETON CLO LTD SHACK 2015 7RA C 144A		250,000	250,300	250,268
SHEA HOMES LP/FNDG CP SR UNSECURED 02/28 4.75%		1,105,000	1,098,898	1,044,379
SHEA HOMES LP/FNDG CP SR UNSECURED 04/29 4.75%		600,000	613,079	557,960
SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75%		210,000	209,922	187,253
SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25%		780,000	769,896	541,502
SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375%		860,000	858,600	733,099
SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55%		450,000	468,206	401,034
SHERWIN WILLIAMS CO SR UNSECURED 06/27 3.45%		1,230,000	1,273,481	1,171,382
SHERWIN WILLIAMS CO SR UNSECURED 06/47 4.5%		631,000	627,967	532,089
SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 11/26 4.625%		665,000	658,657	643,892
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2%		1,182,000	1,136,425	1,133,567
SIEMENS FINANCIERINGSMAT COMPANY GUAR REGS 05/32 3.125		800,000	853,375	844,407
SIERRA RECEIVABLES FUNDING CO SRFC 2019 2A A 144A		540,981	547,917	539,761
SIERRA RECEIVABLES FUNDING CO SRFC 2020 2A C 144A		659,697	666,285	640,903
SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A		575,997	566,202	543,030
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A A 144A		117,900	117,874	113,015
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A C 144A		157,694	157,672	149,799
SIERRA RECEIVABLES FUNDING CO SRFC 2023 2A A 144A		1,309,949	1,310,358	1,303,229
SIERRA RECEIVABLES FUNDING CO SRFC 2023 3A B 144A		1,676,637	1,676,546	1,690,281
SIERRA RECEIVABLES FUNDING CO SRFC 2024 1A C 144A		1,267,301	1,267,293	1,266,900
SIG COMBIBLOC PURCHASER COMPANY GUAR REGS 06/25 2.125%		900,000	1,083,927	944,078
SIGMA HOLDCO BV COMPANY GUAR 144A 05/26 7.875%		2,094,000	1,945,178	2,067,825
SIGNAL PEAK CLO, LLC SPEAK 2016 3A D1R3 144A		1,000,000	1,000,000	1,010,807

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
SIGNAL PEAK CLO, LLC SPEAK 2017 4A AR 144A		9,000,000	9,000,000	9,070,621
SIGNAL PEAK CLO, LLC SPEAK 2020 8A A 144A		2,000,000	1,997,139	2,005,612
SIGNAL PEAK CLO, LLC SPEAK 2020 8A B 144A		250,000	250,459	250,382
SIGNAL PEAK CLO, LLC SPEAK 2024 11A A1 144A		2,000,000	2,000,000	2,000,000
SILGAN HOLDINGS INC COMPANY GUAR 03/25 3.25%		200,000	241,447	212,217
SILVER POINT CLO, LTD SPCLO 2024 4A A1 144A		1,500,000	1,500,000	1,510,621
SILVER ROCK CLO LTD SLVRK 2020 1A BR 144A		3,000,000	3,000,000	3,020,783
SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625%		1,375,000	1,308,176	1,209,120
SIMON + SCHUSTER INC TERM LOAN B due 10/30/30		1,549,116	1,533,625	1,549,116
SIMON PROPERTY GROUP LP SR UNSECURED 01/34 6.25%		1,830,000	1,832,546	1,930,168
SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2		9,985,000	9,917,938	9,909,986
SIMON PROPERTY GROUP LP SR UNSECURED 10/24 3.375		15,650,000	15,571,156	15,550,611
SINCLAIR TELEVISION GROU COMPANY GUAR 144A 02/27 5.125%		325,000	281,846	286,608
SINCLAIR TELEVISION GROUP INC 2022 TERM LOAN B4 due 04/21/29		930,229	858,062	628,193
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/30 2.7%		510,000	489,426	459,217
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/50 3.35%		200,000	169,736	148,499
SINOPEC GRP OVERSEA 2012 COMPANY GUAR REGS 05/42 4.875%		433,000	479,356	417,916
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/28 4%		189,000	181,685	170,734
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/29 5.5%		906,000	914,357	851,095
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/30 4.125%		1,745,000	1,774,138	1,490,433
SIRIUS XM RADIO INC COMPANY GUAR 144A 08/27 5%		118,000	111,027	112,952
SIRIUS XM RADIO INC COMPANY GUAR 144A 09/26 3.125%		1,081,000	1,016,756	1,017,045
SIRIUS XM RADIO INC COMPANY GUAR 144A 09/31 3.875%		4,664,000	3,752,906	3,807,383
SISECAM UK PLC COMPANY GUAR 144A 05/29 8.25		278,000	278,000	282,320
SISECAM UK PLC COMPANY GUAR 144A 05/32 8.625		235,000	235,000	239,279
SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.875%		1,914,000	1,961,462	1,979,020
SITIOS LATINOAMERICA COMPANY GUAR 144A 04/32 5.375%		280,000	250,630	260,677
SITIOS LATINOAMERICA COMPANY GUAR REGS 04/32 5.375		600,000	564,200	558,594
SIX FLAGS ENTER / THEME SR SECURED 144A 05/32 6.625		625,000	626,264	635,148
SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 04/27 5.5		2,000	1,989	1,980
SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 05/31 7.25%		4,062,000	3,991,219	4,135,571
SIX FLAGS THEME PARKS SR SECURED 144A 07/25 7%		317,000	318,020	317,996
SIXTH STREET CLO LTD. SIXST 2021 20A A1 144A		2,000,000	1,972,387	2,001,826
SIXTH STREET CLO LTD. SIXST 2024 25A A 144A		2,000,000	2,000,000	2,000,000
SIXTH STREET CLO LTD. SIXST 2024 25A B 144A		400,000	400,000	400,000
SIXTH STREET CLO LTD. SIXST 2024 25A C 144A		250,000	250,000	250,000
SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5%		1,705,000	1,637,388	1,544,070
SKANDINAViska ENSKILDA 144A 09/24 0.65		2,000,000	1,982,573	1,980,840
SKANDINAViska ENSKILDA REGS 05/27 VAR		390,000	417,807	418,079
SKILLSOFT CORPORATION 2021 TERM LOAN due 07/14/28		760,510	750,314	585,866
SKYMIILES IP LTD. 2020 SKYMIILES TERM LOAN B due 10/20/27		429,275	441,265	438,981
SLM STUDENT LOAN TRUST SLMA 2005 4 A4		27,173,128	26,465,456	26,252,843
SLM STUDENT LOAN TRUST SLMA 2005 9 A7A		1,300,914	1,289,640	1,284,389
SM ENERGY CO SR UNSECURED 09/26 6.75%		298,000	293,196	298,099
SMALL BUSINESS ADMINISTRATION SBAP 2005 20H 1		56,791	56,791	56,396
SMALL BUSINESS ADMINISTRATION SBAP 2006 20B 1		107,145	107,145	106,338
SMALL BUSINESS ADMINISTRATION SBAP 2006 20E 1		71,915	72,256	71,809
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1		190,266	198,424	188,967
SMALL BUSINESS ADMINISTRATION SBAP 2009 20E 1		206,240	206,240	201,294
SMALL BUSINESS ADMINISTRATION SBAP 2010 20B 1		121,914	128,315	118,728
SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1		139,663	139,663	125,655
SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1		256,541	256,541	228,626
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1		146,815	146,815	139,434
SMB PRIVATE EDUCATION LOAN TRU SMB 2017 A A2A 144A		471,668	470,754	459,488
SMB PRIVATE EDUCATION LOAN TRU SMB 2017 B A2B 144A		95,683	95,683	94,844
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 A A2B 144A		468,813	468,813	465,210
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 B A2A 144A		923,335	920,434	901,873
SMB PRIVATE EDUCATION LOAN TRU SMB 2020 PTB A2B 144A		105,006	101,391	104,078
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A		1,165,269	1,155,106	1,148,657
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A		1,004,114	1,005,373	888,660
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A		968,884	968,600	902,268
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C APT1 144A		328,577	328,517	284,684
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 A A1B 144A		605,604	605,604	603,141

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1A 144A		4,465,457	4,464,870	4,385,037
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1B 144A		2,059,930	2,068,422	2,076,661
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C A1A 144A		334,487	334,401	335,891
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 D A1A 144A		2,924,696	2,924,358	3,001,519
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 A A1A 144A		829,401	829,115	828,072
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 A A1B 144A		1,975,926	1,975,926	1,988,611
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 C A1A 144A		1,173,230	1,173,020	1,181,780
SMYRNA READY MIX CONCRET SR SECURED 144A 11/28 6%		475,000	473,852	464,059
SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875%		1,496,000	1,496,000	1,587,145
SNF GROUP SACA SR UNSECURED 144A 03/27 3.125%		810,000	811,102	744,801
SNF GROUP SACA SR UNSECURED 144A 03/30 3.375%		1,015,000	1,014,808	875,349
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 F A2FX 144A		259,191	259,109	251,592
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2020 C AFX 144A		133,461	133,443	120,800
SOCIALIST REP OF VIETNAM SR UNSECURED REGS 11/24 4.8%		802,000	805,011	796,386
SOCIETE GENERALE 144A 06/25 4.351		7,291,000	7,215,730	7,207,778
SOCIETE GENERALE 144A 06/32 VAR		3,016,000	2,495,999	2,460,439
SOCIETE GENERALE 144A 12/26 VARIABLE		3,215,000	3,215,000	3,005,540
SOCIETE GENERALE REGS 10/24 1.875%		1,200,000	1,399,832	1,502,275
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2023 1S A 144A		113,574	113,572	113,463
SOFI PERS LN TR 2023 1 11/30 6		319,524	319,515	320,372
SOFI PERSONAL LOAN TRUST SPLT 2024 1A A 144A		1,403,435	1,403,376	1,406,974
SOFTBANK GROUP CORP SR UNSECURED REGS 01/27 2.875		100,000	102,353	101,439
SOFTBANK GROUP CORP SR UNSECURED REGS 01/29 5.375		100,000	107,120	106,867
SOFTBANK GROUP CORP SR UNSECURED REGS 07/24 2.125%		100,000	108,901	107,081
SOFTBANK GROUP CORP SR UNSECURED REGS 07/26 4%		215,000	198,506	205,325
SOFTBANK GROUP CORP SR UNSECURED REGS 07/32 3.875%		100,000	87,971	95,922
SOLARIS MIDSTREAM HOLDIN COMPANY GUAR 144A 04/26 7.625%		1,579,000	1,551,561	1,584,509
SOLIS IV BV USD TERM LOAN B1 due 02/26/29		199,492	198,099	197,569
SOLVENTUM CORP COMPANY GUAR 144A 02/27 5.45		1,791,000	1,790,307	1,789,253
SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4		2,540,000	2,537,766	2,532,249
SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45		640,000	638,605	631,963
SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6		1,775,000	1,773,890	1,743,360
SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9		670,000	667,207	640,426
SOLVENTUM CORP COMPANY GUAR 144A 05/64 6		1,427,000	1,390,354	1,353,498
SONIC AUTOMOTIVE INC COMPANY GUAR 144A 11/31 4.875%		400,000	401,379	352,193
SOPHIA L P 2024 TERM LOAN B due 10/09/29		198,695	198,695	199,440
SOTERA HEALTH HLDGS LLC SR SECURED 144A 06/31 7.375		1,730,000	1,730,000	1,732,569
SOTERA HEALTH HOLDINGS LLC 2024 TERM LOAN B due 05/30/31		3,100,000	3,087,894	3,089,677
SOTHEBYFR 1/64 13/32S ARTFI MA ARTFI 2024 1A A1 144A		2,453,000	2,456,806	2,465,456
SOTHEBYS 2021 TERM LOAN B due 01/15/27		116,213	115,553	106,311
SOUND INPATIENT PHYSICIANS INC SECOND LIEN due 06/26/26		550,000	551,546	77,000
SOUND POINT CLO LTD SNDPT 2018 2A A 144A		2,766,401	2,748,475	2,767,784
SOUTHERN CAL EDISON 1ST MORTGAGE 02/32 2.75%		1,240,000	1,085,085	1,045,818
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95%		457,000	302,959	283,262
SOUTHERN CAL EDISON 1ST MORTGAGE 03/28 5.3		1,471,000	1,476,585	1,473,600
SOUTHERN CAL EDISON 1ST MORTGAGE 03/29 4.2%		750,000	748,440	717,624
SOUTHERN CAL EDISON 1ST MORTGAGE 03/49 4.875		67,000	59,220	57,972
SOUTHERN CAL EDISON 1ST MORTGAGE 04/54 5.75		98,000	97,889	95,909
SOUTHERN CAL EDISON 1ST MORTGAGE 06/29 5.15		1,033,000	1,039,569	1,032,031
SOUTHERN CAL EDISON 1ST MORTGAGE 06/34 5.2		142,000	139,486	138,655
SOUTHERN CAL EDISON 1ST MORTGAGE 10/28 5.65%		1,180,000	1,182,504	1,199,859
SOUTHERN CAL EDISON 1ST MORTGAGE 11/27 5.85		503,000	515,065	512,791
SOUTHERN CAL EDISON 1ST MORTGAGE 11/32 5.95%		263,000	274,474	271,780
SOUTHERN CAL EDISON 1ST REF MORT 03/28 3.65		373,000	356,980	353,560
SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125		97,000	77,586	75,308
SOUTHERN CAL EDISON 1ST REF MORT 04/35 5.75%		235,000	236,858	238,950
SOUTHERN CAL EDISON 1ST REF MORT 04/47 4		75,000	58,732	57,398
SOUTHERN CO JR SUBORDINA 01/51 VARIABLE		6,475,000	6,479,920	6,277,739
SOUTHERN CO JR SUBORDINA 08/24 VARIABLE		1,800,000	1,800,285	1,797,433
SOUTHERN CO JR SUBORDINA 08/27 5.113%		2,550,000	2,557,298	2,543,948
SOUTHERN CO JR SUBORDINA 09/51 VARIABLE		2,665,000	2,274,953	2,502,438
SOUTHERN CO JR SUBORDINA 09/81 VARIABLE		957,000	840,941	912,288
SOUTHERN CO SR UNSECURED 04/30 3.7%		2,000,000	2,110,144	1,843,876

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
SOUTHERN CO SR UNSECURED 06/28 4.85		1,125,000	1,120,875	1,113,267
SOUTHERN CO SR UNSECURED 06/33 5.2%		2,966,000	2,951,749	2,911,918
SOUTHERN CO SR UNSECURED 07/26 3.25%		980,000	971,471	942,179
SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25%		5,350,000	5,393,745	4,995,157
SOUTHERN GAS CORRIDOR GOVT GUARANT REGS 03/26 6.875%		826,000	880,803	830,072
SOUTHERN NATURAL GAS SR UNSECURED 03/32 8%		780,000	768,966	885,753
SOUTHWEST GAS CORP SR UNSECURED 03/28 5.45%		284,000	285,331	286,149
SOUTHWEST GAS CORP SR UNSECURED 04/28 3.7		68,000	64,450	64,644
SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375%		355,000	346,997	345,063
SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75%		2,444,000	2,372,876	2,248,296
SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375%		982,000	996,870	948,689
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/54 6		1,050,000	1,042,217	1,046,928
SOVOS COMPLIANCE LLC 2021 TERM LOAN B due 08/11/28		198,980	197,850	197,239
SPECIALTY BUILDING PRODU SR SECURED 144A 09/26 6.375%		955,000	900,506	938,315
SPECTACLE GARY HOLDINGS LLC 2021 TERM LOAN B due 12/11/28		193,750	191,986	193,266
SPECTRUM BRANDS INC COMPANY GUAR 144A 03/31 3.875%		566,000	477,011	473,023
SPIRE MISSOURI INC 1ST MORTGAGE 02/33 4.8		94,000	93,072	91,376
SPRIT AEROSYSTEMS INC COMPANY GUAR 06/28 4.6%		1,700,000	1,705,595	1,592,181
SPRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.375%		100,000	100,000	107,664
SPRIT AEROSYSTEMS INC SR SECURED 144A 11/30 9.75%		1,874,000	1,874,000	2,067,239
SPRIT AEROSYSTEMS, INC. 2022 TERM LOAN due 01/15/27		491,250	482,096	493,829
SPRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1%		26,955	26,999	25,247
SPRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8%		525,000	526,745	383,239
SPRINGS WINDOW FASHIONS LLC 2021 TERM LOAN B due 10/06/28		1,388,724	1,360,336	1,185,803
SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75%		1,140,000	1,340,548	1,371,206
SPRINT LLC COMPANY GUAR 02/25 7.625%		3,675,000	3,711,209	3,698,039
SPRINT LLC COMPANY GUAR 03/26 7.625%		5,232,000	5,411,007	5,376,299
SPX FLOW INC SR UNSECURED 144A 04/30 8.75%		2,516,000	2,397,596	2,582,800
SREIT TRUST SREIT 2021 FLWR A 144A		625,000	611,531	616,804
SREIT TRUST SREIT 2021 FLWR C 144A		415,000	403,641	405,663
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 06/32 6.5		2,972,000	2,972,000	2,997,846
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 09/27 5.5%		818,000	826,281	805,489
ST MARYS CEMENT INC COMPANY GUAR 144A 04/34 5.75		200,000	197,858	196,250
STACK INFRASTRUCTURE ISSUER LL SIDC 2023 3A A2 144A		1,763,000	1,692,847	1,758,671
STANDARD CHARTERED PLC SR UNSECURED 144A 05/28 VAR		250,000	250,000	250,038
STANDARD CHARTERED PLC SR UNSECURED 144A 06/32 VARIABLE		800,000	680,204	653,953
STANDARD CHARTERED PLC SR UNSECURED REGS 01/28 VARIABLE		1,987,000	1,947,864	1,977,560
STANDARD CHARTERED PLC SR UNSECURED REGS 07/27 VARIABLE		1,827,000	1,758,528	1,850,795
STANDARD CHARTERED PLC SR UNSECURED REGS 10/27 VARIABLE		268,000	272,687	273,490
STANDARD CHARTERED PLC SUBORDINATED 144A 02/36 VARIABLE		200,000	200,000	168,367
STANDARD INDUSTRIES INC SR UNSECURED 144A 01/28 4.75%		1,528,000	1,391,404	1,453,881
STANDARD INDUSTRIES INC SR UNSECURED 144A 01/31 3.375%		782,000	745,763	658,859
STANDARD INDUSTRIES INC SR UNSECURED 144A 02/27 5		4,000	3,926	3,888
STANDARD INDUSTRIES INC SR UNSECURED 144A 07/30 4.375%		1,462,000	1,410,621	1,320,942
STANDARD INDUSTRIES INC SR UNSECURED REGS 11/26 2.25%		2,400,000	2,856,674	2,422,988
STANDARD INDUSTRIES INC. 2021 TERM LOAN B due 09/22/28		705,969	703,346	707,169
STAR ENERGY CO ISSUE SR SECURED 144A 10/38 4.85%		295,000	296,369	269,874
STAR PARENT INC SR SECURED 144A 10/30 9%		1,469,000	1,491,824	1,542,298
STAR PARENT, INC. TERM LOAN B due 09/27/30		648,375	641,680	647,415
STARBUCKS CORP SR UNSECURED 02/32 3%		883,000	761,539	765,374
STARBUCKS CORP SR UNSECURED 11/28 4%		875,000	842,141	842,775
STARWOOD COMMERCIAL MORTGAGE T STWD 2019 FL1 AS 144A		750,000	723,556	745,062
STARWOOD MORTGAGE RESIDENTIAL STAR 2018 IMC1 A3 144A		0	0	0
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 3 A1 144A		1,270,009	1,269,914	1,055,170
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 6 A1 144A		846,138	846,085	720,652
STARWOOD PROPERTY TRUST INC 2021 TERM LOAN B3 due 07/26/26		482,603	482,603	483,810
STARWOOD PROPERTY TRUST INC 2022 TERM LOAN B due 11/18/27		1,073,650	1,051,782	1,076,334
STARWOOD PROPERTY TRUST SR UNSECURED 144A 01/27 4.375		97,000	91,714	91,837
STARWOOD PROPERTY TRUST SR UNSECURED 144A 04/29 7.25		105,000	104,498	106,126
STARWOOD PROPERTY TRUST SR UNSECURED 144A 07/26 3.625%		427,000	428,610	401,668
STATE OF ISRAEL SR UNSECURED 01/50 3.375%		280,000	303,191	178,349
STATE OF ISRAEL SR UNSECURED 07/30 2.75%		470,000	470,000	396,206
STATE OF ISRAEL SR UNSECURED 07/50 3.875%		200,000	200,000	139,939

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
STATE OF ISRAEL SR UNSECURED REGS 05/60 3.8%		1,400,000	1,411,365	904,582
STATE OF MINAS GERAIS GOVT GUARANT 144A 02/28 5.333%		200,000	211,014	196,250
STATE OF QATAR SR UNSECURED 144A 03/49 4.817%		1,070,000	1,348,674	1,000,507
STATE OF QATAR SR UNSECURED 144A 04/48 5.103%		700,000	909,754	681,625
STATE OF QATAR SR UNSECURED 144A 04/50 4.4%		1,285,000	1,529,279	1,124,375
STATE OF QATAR SR UNSECURED REGS 03/49 4.817%		4,063,000	5,164,345	3,798,905
STATE OF QATAR SR UNSECURED REGS 04/30 3.75%		2,800,000	3,113,737	2,665,841
STATE OF QATAR SR UNSECURED REGS 04/50 4.4%		200,000	234,228	175,000
STATE OF QATAR SR UNSECURED REGS 06/26 3.25%		943,000	960,805	910,757
STATE OIL CO OF THE AZER SR UNSECURED REGS 03/30 6.95%		608,000	685,431	620,768
STATE STREET CORP SR UNSECURED 03/31 VARIABLE		350,000	350,000	316,493
STATION CASINOS LLC 2024 TERM LOAN B due 03/14/31		498,750	496,352	498,171
STATION CASINOS LLC COMPANY GUAR 144A 02/28 4.5%		100,000	99,479	94,094
STATION CASINOS LLC COMPANY GUAR 144A 03/32 6.625		900,000	900,000	895,579
STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.625%		1,845,000	1,593,898	1,644,454
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45%		1,885,000	1,744,493	1,721,254
STEEL DYNAMICS INC SR UNSECURED 06/25 2.4%		310,000	309,764	300,334
STEEL DYNAMICS INC SR UNSECURED 10/27 1.65%		575,000	573,060	512,490
STENA INTERNATIONAL SA SR SECURED 144A 01/31 7.25		200,000	200,000	204,436
STERIS PLC COMPANY GUAR 03/31 2.7%		1,099,000	1,070,498	935,758
STIFEL FINANCIAL CORP SR UNSECURED 05/30 4%		900,000	954,082	828,496
STL HOLDING CO LLC SR UNSECURED 144A 02/29 8.75		200,000	200,000	208,740
STORM KING PARK CLO, LTD STKPK 2022 1A A1 144A		250,000	250,631	250,890
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 14 M		886,129	861,405	758,167
STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8		1,224,989	1,224,989	1,230,203
STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2		628,656	621,000	577,506
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR7 A1A		563,288	553,433	527,598
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 11A2		161,649	0	113,723
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 3A1		174,022	127,131	74,290
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR8 A1A		343,867	236,743	291,799
STRUCTURED ASSET SECURITIES CO SASC 2006 OPT1 A1		62,814	62,213	62,500
STRYKER CORP SR UNSECURED 06/30 1.95%		400,000	399,040	336,778
SUBURBAN PROPANE PARTNRS SR UNSECURED 03/27 5.875%		400,000	402,632	395,830
SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5%		1,138,000	1,054,241	1,024,814
SUBWAY FUNDING LLC SUBWAY 2024 1A A2I 144A		1,674,000	1,674,000	1,691,229
SUBWAY FUNDING LLC SUBWAY 2024 1A A2II 144A		155,000	155,000	157,344
SUGAR HSP GMNG PROP/FIN SR SECURED 144A 05/25 5.875%		525,000	516,520	521,661
SUMITOMO MITSUI FINL GRP JR SUBORDINA 12/99 VAR		558,000	558,000	554,350
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/25 2.348%		5,000,000	4,917,422	4,911,676
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/24 2.696		3,139,000	3,135,070	3,135,084
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/25 1.474		10,000,000	9,625,646	9,600,106
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 3.04%		3,300,000	3,308,136	2,976,049
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/30 2.13%		2,200,000	2,200,000	1,839,197
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/24 2.448%		7,000,000	6,949,422	6,943,705
SUMMIT DIGITEL INFRASTR SR SECURED 144A 08/31 2.875%		825,000	768,217	683,974
SUMMIT MATERIALS LLC 2023 INCREMENTAL TERM LOAN B due 11/30/28		500,000	498,856	503,125
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25%		166,000	163,758	159,895
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/31 7.25%		1,364,000	1,364,793	1,412,632
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 03/27 6.5%		780,000	780,000	781,333
SUNAC CHINA HOLDINGS LIMITED 09/28 CONVERTIBLE		873,000	716,382	166,743
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/26 6%		163,533	76,035	20,850
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/27 6.25%		163,732	64,229	18,223
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/27 6.5%		167,320	60,372	17,569
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/28 6.75%		252,046	76,815	24,690
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/29 7%		256,671	72,903	22,459
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/30 7.25%		231,866	59,563	19,709
SUNAC CHINA HOLDINGS LTD SR SECURED 144A 09/32 CONVERTIBLE		424,057	166,622	25,443
SUNNOVA HESTIA I ISSUER, LLC SNVA 2023 GRID1 1A 144A		239,017	233,221	237,991
SUNOCO LP COMPANY GUAR 144A 05/29 7		1,845,000	1,845,635	1,890,909
SUNOCO LP COMPANY GUAR 144A 05/32 7.25		2,809,000	2,811,582	2,905,514
SUNOCO LP/FINANCE CORP COMPANY GUAR 04/27 6%		750,000	755,939	749,024
SUNOCO LP/FINANCE CORP COMPANY GUAR 04/30 4.5		2,000	1,865	1,850
SUNOCO LP/FINANCE CORP COMPANY GUAR 05/29 4.5%		250,000	250,000	233,805

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
SUNOCO LP/FINANCE CORP COMPANY GUAR 144A 09/28 7%		2,487,000	2,487,184	2,549,192
SUNSHINE INVESTMENTS B V 2024 USD TERM LOAN due 07/12/29		746,250	746,250	749,668
SUPPLYONE INC 2024 TERM LOAN B due 04/21/31		299,250	296,329	299,439
SURGERY CENTER HOLDINGS COMPANY GUAR 144A 04/32 7.25		2,955,000	2,967,404	2,984,949
SURGERY CENTER HOLDINGS INC 2024 TERM LOAN B due 12/19/30		200,000	200,000	200,300
SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125%		199,000	196,954	162,892
SWF ESCROW ISSUER CORP SR UNSECURED 144A 10/29 6.5%		300,000	299,463	161,599
SYCAMORE TWP OH 10/34 1		7,000,000	7,000,000	7,027,199
SYMPHONY CLO LTD SYMP 2018 19A A 144A		569,676	566,176	569,962
SYMPHONY CLO LTD SYMP 2018 19A B 144A		1,200,000	1,178,460	1,200,345
SYMPHONY CLO LTD SYMP 2020 23A CR 144A		750,000	750,000	750,966
SYMPHONY CLO LTD SYMP 2023 40A A1 144A		1,670,000	1,670,000	1,673,655
SYMPHONY STATIC CLO LTD SSTAT 2021 1A A 144A		859,656	851,428	860,037
SYNAPTICS INC COMPANY GUAR 144A 06/29 4%		2,021,000	1,736,744	1,831,259
SYNCHRONY FINANCIAL SR UNSECURED 08/26 3.7%		900,000	929,391	858,832
SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25%		350,000	348,896	348,009
SYSCO CORPORATION COMPANY GUAR 04/40 6.6%		150,000	149,739	162,010
T MOBILE USA INC COMPANY GUAR 01/33 5.2%		825,000	804,098	816,205
T MOBILE USA INC COMPANY GUAR 02/26 1.5%		948,000	940,180	889,981
T MOBILE USA INC COMPANY GUAR 02/26 2.25%		1,825,000	1,825,762	1,732,995
T MOBILE USA INC COMPANY GUAR 02/28 2.05%		550,000	553,094	494,011
T MOBILE USA INC COMPANY GUAR 02/29 2.625%		1,860,000	1,721,313	1,665,952
T MOBILE USA INC COMPANY GUAR 02/31 2.55%		3,640,000	3,176,133	3,089,903
T MOBILE USA INC COMPANY GUAR 02/31 2.875%		10,902,000	9,843,217	9,454,322
T MOBILE USA INC COMPANY GUAR 02/41 3%		525,000	522,583	375,660
T MOBILE USA INC COMPANY GUAR 02/51 3.3%		1,115,000	822,589	752,758
T MOBILE USA INC COMPANY GUAR 04/25 3.5%		1,340,000	1,351,635	1,317,430
T MOBILE USA INC COMPANY GUAR 04/27 3.75%		3,553,000	3,547,104	3,415,002
T MOBILE USA INC COMPANY GUAR 04/29 3.375%		6,705,000	6,352,673	6,191,889
T MOBILE USA INC COMPANY GUAR 04/30 3.875%		12,257,000	12,290,766	11,458,170
T MOBILE USA INC COMPANY GUAR 04/31 3.5%		3,620,000	3,655,174	3,252,267
T MOBILE USA INC COMPANY GUAR 04/34 5.15		774,000	768,125	760,737
T MOBILE USA INC COMPANY GUAR 04/40 4.375%		1,135,000	1,090,608	983,543
T MOBILE USA INC COMPANY GUAR 07/28 4.8%		805,000	799,091	794,063
T MOBILE USA INC COMPANY GUAR 07/33 5.05		1,848,000	1,809,642	1,807,914
T MOBILE USA INC COMPANY GUAR 11/31 2.25%		34,000	29,442	27,788
T MOBILE USA INC COMPANY GUAR 11/60 3.6%		600,000	598,550	405,559
TACALA LLC 2024 TERM LOAN due 01/31/31		448,875	447,816	450,186
TACO BELL FUNDING, LLC BELL 2016 1A A23 144A		529,688	510,272	517,314
TACO BELL FUNDING, LLC BELL 2021 1A A21 144A		1,866,750	1,866,750	1,688,816
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7%		585,000	584,983	562,355
TAKEDA PHARMACEUTICAL SR UNSECURED 03/30 2.05%		1,430,000	1,428,287	1,206,801
TAL ADVANTAGE VII LLC TAL 2020 1A A 144A		970,000	979,063	884,272
TALEN ENERGY SUPPLY LLC SR SECURED 144A 06/30 8.625%		1,545,000	1,552,827	1,647,316
TALEN ENERGY SUPPLY, LLC 2023 TERM LOAN B due 05/17/30		774,651	770,499	782,119
TALEN ENERGY SUPPLY, LLC 2023 TERM LOAN C due 05/17/30		512,524	509,655	517,465
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 01/28 5.5%		110,000	98,995	105,241
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 03/27 6%		147,000	148,834	144,883
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 09/31 6%		60,000	59,629	56,073
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6%		1,150,000	1,164,678	1,071,455
TALLGRASS NRG PRTNR/FIN SR UNSECURED 144A 02/29 7.375		1,914,000	1,914,008	1,923,354
TALOS PRODUCTION INC SECURED 144A 02/31 9.375		1,542,000	1,542,000	1,628,059
TAMPA ELECTRIC CO SR UNSECURED 03/29 4.9		1,949,000	1,946,838	1,933,764
TAPESTRY INC SR UNSECURED 11/30 7.7%		1,000,000	997,310	1,044,901
TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2%		565,000	564,157	508,035
TARGA RESOURCES CORP COMPANY GUAR 03/29 6.15		489,000	506,690	504,751
TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95		739,000	631,102	629,763
TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5%		1,542,000	1,509,446	1,510,340
TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875%		800,000	823,330	820,377
TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4%		2,585,000	2,370,212	2,328,923
TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875%		2,282,000	2,288,000	2,177,606
TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5%		357,000	358,546	354,808
TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5%		1,000,000	1,016,838	1,007,137

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A		280,000	277,563	281,400
TAURUS CMBS TAURS 2021 UK4A D 144A		63,942	88,681	80,630
TAYLOR MORRISON COMM COMPANY GUAR 144A 01/28 5.75%		1,703,000	1,822,828	1,687,971
TAYLOR MORRISON COMM COMPANY GUAR 144A 06/27 5.875%		64,000	68,008	63,719
TCI FLATIRON CLO LTD TFLAT 2017 1A AR 144A		887,685	881,540	888,929
TCW GEM LTD TCW 2020 1A DRR 144A		550,000	550,000	550,397
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9%		3,920,000	4,221,518	3,465,129
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85%		88,000	88,490	98,163
TEAMSYSTEM SPA SR SECURED REGS 02/28 3.5%		100,000	120,910	101,816
TECHEM VERWALTUNGSGES SR SECURED REGS 07/26 6%		87,920	107,002	94,134
TECK RESOURCES LIMITED SR UNSECURED 07/30 3.9%		382,000	380,810	354,404
TECK RESOURCES LIMITED SR UNSECURED 08/40 6%		30,000	30,739	29,489
TEGNA INC COMPANY GUAR 03/28 4.625%		659,000	663,911	593,794
TEGNA INC COMPANY GUAR 09/29 5		3,000	2,729	2,649
TEGNA INC COMPANY GUAR 144A 03/26 4.75%		86,000	86,660	84,067
TELE COLUMBUS AG SR SECURED REGS 05/25 3.875%		101,265	75,608	80,584
TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721%		1,482,000	1,501,675	1,445,758
TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2%		280,000	268,133	268,100
TELECOM ITALIA CAPITAL COMPANY GUAR 09/34 6%		341,000	307,102	307,604
TELECOM ITALIA CAPITAL COMPANY GUAR 11/33 6.375%		1,171,000	1,105,774	1,095,236
TELECOM ITALIA CAPITAL COMPANY GUAR 144A 06/38 7.721		3,066,000	3,106,855	3,226,571
TELECOM ITALIA CAPITAL COMPANY GUAR 144A 09/34 6		239,000	204,821	226,186
TELECOM ITALIA CAPITAL COMPANY GUAR 144A 11/33 6.375		1,074,000	1,037,423	1,050,651
TELECOM ITALIA SPA SR UNSECURED REGS 02/28 6.875		252,000	279,536	287,570
TELEFLEX INC COMPANY GUAR 11/27 4.625%		922,000	859,744	890,343
TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895%		880,000	896,705	743,056
TELEFONICA EUROPE BV COMPANY GUAR REGS 12/99 VAR		200,000	218,360	225,895
TELEFONICA EUROPE BV COMPANY GUAR REGS 12/99 VARIABLE		400,000	470,751	436,025
TELEFONICA MOVILES CHILE SR UNSECURED 144A 11/31 3.537%		175,000	175,000	133,848
TELENET FINANCE LUX NOTE SR SECURED 144A 03/28 5.5%		1,600,000	1,616,838	1,515,685
TELEPERFORMANCE SR UNSECURED REGS 11/31 5.75%		200,000	215,489	220,209
TELESAT CANADA/TELESAT L COMPANY GUAR 144A 10/27 6.5%		816,000	819,864	252,268
TEMPO ACQUISITION LLC/FI SR SECURED 144A 06/25 5.75%		377,000	377,000	376,486
TEMPUR SEALY INTL INC COMPANY GUAR 144A 04/29 4		3,000	2,748	2,705
TEMPUR SEALY INTL INC COMPANY GUAR 144A 10/31 3.875		4,000	3,430	3,344
TENET HEALTHCARE CORP COMPANY GUAR 10/28 6.125%		65,000	65,539	64,675
TENET HEALTHCARE CORP SECURED 02/27 6.25%		1,211,000	1,183,580	1,210,206
TENET HEALTHCARE CORP SR SECURED 01/30 4.375%		430,000	417,202	398,591
TENET HEALTHCARE CORP SR SECURED 05/31 6.75		3,282,000	3,283,282	3,331,271
TENET HEALTHCARE CORP SR SECURED 06/28 4.625%		380,000	380,260	361,379
TENET HEALTHCARE CORP SR SECURED 06/29 4.25%		700,000	663,511	651,885
TENET HEALTHCARE CORP SR SECURED 06/30 6.125%		1,222,000	1,218,542	1,213,749
TENET HEALTHCARE CORP SR SECURED 11/27 5.125%		852,000	855,668	833,796
TENN VALLEY AUTHORITY SR UNSECURED 01/38 6.15%		750,000	826,612	844,381
TENN VALLEY AUTHORITY SR UNSECURED 09/52 4.25%		13,290,000	12,875,732	11,633,828
TENNECO INC 2022 TERM LOAN A due 11/17/28		636,169	548,918	608,604
TENNECO INC 2022 TERM LOAN B due 11/17/28		1,325,000	1,176,643	1,269,165
TENNECO INC SR SECURED 144A 11/28 8%		875,000	759,266	796,552
TEREOS FINANCE GROUPE I COMPANY GUAR REGS 04/30 5.875		100,000	107,230	107,175
TEREX CORP COMPANY GUAR 144A 05/29 5%		1,693,000	1,688,543	1,606,478
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/28 5%		450,000	477,739	429,828
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/30 4.75%		1,074,000	1,043,730	978,952
TERRAFORM POWER OPERATING, LLC 2023 TERM LOAN B due 05/21/29		180,905	180,547	181,301
TESCO PROPERTY FIN 3 PLC SR SECURED REGS 04/40 5.744%		1,245,778	2,114,873	1,565,653
TESLA AUTO LEASE TRUST TESLA 2024 A A2A 144A		769,000	768,938	767,395
TEVA PHARM FNC NL II COMPANY GUAR 09/29 7.375%		121,000	129,125	143,461
TEVA PHARM FNC NL II COMPANY GUAR 09/31 7.875%		205,000	226,054	252,896
TEVA PHARMACEUTICALS NE COMPANY GUAR 09/29 7.875%		85,000	84,126	91,296
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15%		100,000	97,654	93,854
TEXAS DEBT CAPITAL EURO CLO DA TCFCE 2024 1A B 144A		250,000	271,900	267,938
TEXAS DEBT CAPITAL EURO CLO DA TCFCE 2024 1A C 144A		250,000	271,900	267,938
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265%		594,934	595,228	571,176
TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75%		290,000	289,700	245,002

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05		59,000	56,611	54,830
TEXAS INSTRUMENTS INC SR UNSECURED 08/52 4.1		67,000	55,601	54,749
TEXAS INSTRUMENTS INC SR UNSECURED 09/51 2.7		236,000	158,779	147,468
TEXTAINER MARINE CONTAINERS LI TMCL 2020 2A A 144A		858,019	838,780	776,071
TEXTAINER MARINE CONTAINERS LI TMCL 2021 2A A 144A		1,691,200	1,527,056	1,513,703
TEXTRON INC SR UNSECURED 03/28 3.375		60,000	56,294	56,221
TEXTRON INC SR UNSECURED 09/29 3.9%		98,000	92,604	91,921
THAILAND GOVERNMENT BOND BONDS 06/36 3.4%		12,755,000	479,138	365,459
THAILAND GOVERNMENT BOND BONDS 06/38 3.3%		28,179,000	1,038,654	798,554
THAILAND GOVERNMENT BOND BONDS 06/42 2%		7,281,000	252,769	166,764
THAILAND GOVERNMENT BOND BONDS 06/46 2.875%		3,543,000	138,545	89,097
THAILAND GOVERNMENT BOND BONDS 09/24 0.75%		202,602,000	5,818,592	5,501,497
THAILAND GOVERNMENT BOND SR UNSECURED 06/26 2.35%		47,008,000	1,443,540	1,280,668
THAILAND GOVERNMENT BOND SR UNSECURED 06/32 3.775%		53,854,000	2,038,024	1,585,143
THAILAND GOVERNMENT BOND SR UNSECURED 06/37 3.39		33,697,000	966,843	965,768
THAILAND GOVERNMENT BOND SR UNSECURED 06/67 3.6%		1,107,000	49,182	28,833
THAILAND GOVERNMENT BOND SR UNSECURED 12/31 2%		21,076,000	579,767	549,934
THAILAND GOVERNMENT BOND SR UNSECURED 12/35 1.585%		89,546,000	2,436,932	2,150,606
THAMES WATER KEMBLE FINA SR SECURED REGS 05/26 4.625%		200,000	283,886	15,133
THAMES WATER UTIL FIN SR SECURED REGS 06/25 4%		100,000	119,759	113,908
THE HUNTINGTON NATIONAL BANK 05/32 1		250,000	250,000	250,000
THE HUNTINGTON NATIONAL BANK HACLN 2024 1 B1		2,226,000	2,226,000	2,226,328
THERMO FISHER SCIENTIFIC SR UNSECURED 08/33 5.086%		443,000	444,767	441,872
THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215%		25,009,000	24,713,137	24,687,022
THERMO FISHER SCIENTIFIC SR UNSECURED 10/28 1.75%		175,000	174,949	154,394
THOR INDUSTRIES COMPANY GUAR 144A 10/29 4%		2,250,000	1,907,162	1,975,014
TICP CLO LTD TICP 2016 6A BR2 144A		500,000	500,000	500,508
TICP CLO LTD TICP 2017 8A A1R 144A		1,000,000	1,000,000	1,000,758
TICP CLO LTD TICP 2017 9A B 144A		250,000	250,168	250,320
TICP CLO LTD TICP 2017 9A D 144A		250,000	250,000	250,216
TICP CLO LTD TICP 2018 12A BR 144A		1,025,000	1,025,000	1,026,628
TICP CLO LTD TICP 2019 13A CR 144A		250,000	250,869	250,659
TICP CLO LTD TICP 2020 15A A 144A		1,500,000	1,495,716	1,501,500
TIERRA MOJADA LUX II SRL SR SECURED 144A 12/40 5.75%		1,227,350	1,228,996	1,107,376
TIERRA MOJADA LUX II SRL SR SECURED REGS 12/40 5.75		613,675	542,552	553,688
TIKEHUA TIKEH 12X D		100,000	107,120	107,175
TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375%		1,840,000	2,112,667	2,032,891
TIME WARNER CABLE LLC SR SECURED 05/37 6.55%		1,275,000	1,332,928	1,207,431
TIME WARNER CABLE LLC SR SECURED 06/39 6.75%		270,000	264,303	261,189
TIME WARNER CABLE LLC SR SECURED 07/38 7.3%		1,080,000	1,276,339	1,092,919
TIME WARNER CABLE LLC SR SECURED 11/40 5.875%		220,000	234,461	190,887
TITAN ACQUISITION LIMITED 2024 TERM LOAN B due 02/15/29		450,000	445,651	450,752
TITAN HOLDINGS II BV SR UNSECURED REGS 07/29 5.125		100,000	96,815	108,316
TITULOS DE TESORERIA BONDS 02/33 13.25%		6,704,500,000	1,877,894	1,837,281
TITULOS DE TESORERIA BONDS 03/31 7%		9,520,500,000	2,199,935	1,923,215
TITULOS DE TESORERIA BONDS 04/28 6%		14,167,800,000	3,482,814	2,990,585
TITULOS DE TESORERIA BONDS 05/42 9.25%		5,355,600,000	1,112,505	1,074,202
TITULOS DE TESORERIA BONDS 06/32 7%		2,337,300,000	469,364	456,438
TITULOS DE TESORERIA BONDS 09/30 7.75%		1,514,500,000	327,417	323,794
TITULOS DE TESORERIA BONDS 10/34 7.25%		4,572,800,000	636,844	863,742
TITULOS DE TESORERIA BONDS 10/50 7.25%		1,390,000,000	237,624	217,252
TK ELEVATOR US NEWCO INC SR SECURED 144A 07/27 5.25%		2,328,000	2,251,824	2,256,568
TK ELEVATOR US NEWCO INC USD TERM LOAN B due 04/30/30		2,024,213	2,021,348	2,033,282
TMS INTERNATIONAL CORP SR UNSECURED 144A 04/29 6.25%		1,630,000	1,560,421	1,488,052
TOORAK MORTGAGE CORP. TRK 2021 INV2 A1 144A		1,418,465	1,203,750	1,214,031
TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625%		485,000	483,048	435,295
TOPGOLF CALLAWAY BRANDS CORP. TERM LOAN B due 03/15/30		334,131	334,526	334,729
TORONTO DOMINION BANK SR UNSECURED 06/25 1.15%		470,000	469,995	451,444
TORONTO DOMINION BANK SR UNSECURED 06/25 3.766		5,000,000	4,937,335	4,919,073
TORONTO DOMINION BANK SR UNSECURED 06/32 4.456%		1,915,000	1,916,385	1,804,681
TORONTO DOMINION BANK SR UNSECURED 09/24 4.285		2,500,000	2,493,923	2,491,802
TORONTO DOMINION BANK SR UNSECURED 12/24 1.25		2,500,000	2,454,319	2,450,154
TOWD POINT MORTGAGE TRUST TPMT 2015 2 2B3 144A		1,000,000	926,756	957,432

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
TOWD POINT MORTGAGE TRUST TPMT 2016 1 B3 144A		2,250,000	2,007,249	2,021,503
TOWD POINT MORTGAGE TRUST TPMT 2016 3 B1 144A		530,000	569,420	505,042
TOWD POINT MORTGAGE TRUST TPMT 2016 5 B2 144A		1,730,000	1,451,125	1,509,093
TOWD POINT MORTGAGE TRUST TPMT 2017 2 A2 144A		578,345	555,758	567,671
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B1 144A		1,610,000	1,403,201	1,502,746
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B3 144A		1,500,000	1,424,077	1,322,468
TOWD POINT MORTGAGE TRUST TPMT 2017 4 A1 144A		585,581	593,950	559,474
TOWD POINT MORTGAGE TRUST TPMT 2017 4 B1 144A		700,000	627,531	591,203
TOWD POINT MORTGAGE TRUST TPMT 2017 5 M2 144A		1,750,000	1,745,754	1,805,147
TOWD POINT MORTGAGE TRUST TPMT 2017 6 B1 144A		900,000	729,025	748,290
TOWD POINT MORTGAGE TRUST TPMT 2018 1 B2 144A		1,500,000	1,335,527	1,319,373
TOWD POINT MORTGAGE TRUST TPMT 2018 2 B1 144A		1,600,000	1,297,486	1,346,874
TOWD POINT MORTGAGE TRUST TPMT 2018 3 B1 144A		1,500,000	1,168,269	1,218,949
TOWD POINT MORTGAGE TRUST TPMT 2018 5 B1 144A		2,000,000	1,443,611	1,457,667
TOWD POINT MORTGAGE TRUST TPMT 2019 2 A2 144A		1,280,000	1,151,769	1,141,058
TOWD POINT MORTGAGE TRUST TPMT 2019 2 M1 144A		1,250,000	976,295	1,065,429
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A		1,880,054	1,897,485	1,757,161
TOWD POINT MORTGAGE TRUST TPMT 2019 4 M1 144A		1,530,000	1,415,644	1,314,354
TOWD POINT MORTGAGE TRUST TPMT 2019 HY1 B1 144A		1,130,000	1,119,093	1,145,901
TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A		775,521	762,726	793,096
TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A		1,220,000	1,185,634	1,222,449
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A		621,226	622,381	631,299
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A2 144A		1,186,000	1,203,641	1,205,005
TOWD POINT MORTGAGE TRUST TPMT 2020 1 B1 144A		1,077,000	836,732	875,183
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A		3,935,041	3,742,883	3,669,861
TOWD POINT MORTGAGE TRUST TPMT 2024 CES1 A1A 144A		569,297	567,962	565,757
TOWD POINT MORTGAGE TRUST TPMT 2024 CES2 A1A 144A		2,296,410	2,296,333	2,297,662
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2023 1A A 144A		3,483,000	3,482,153	3,481,571
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2024 1A A 144A		1,312,000	1,311,595	1,320,055
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A1		342,969	342,969	342,967
TOYOTA LEASE OWNER TRUST TLOT 2024 A A1 144A		318,605	318,605	318,623
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8		8,000,000	7,831,838	7,822,427
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/25 3.95%		1,911,000	1,886,097	1,883,893
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 0.625%		2,839,000	2,810,981	2,810,878
TOYOTA MOTOR FINANCE BV SR UNSECURED REGS 04/26 VAR		330,000	352,720	354,017
TP ICAP FINANCE PLC SR UNSECURED REGS 05/26 5.25%		1,200,000	1,664,409	1,497,199
TPGI TRUST TPGI 2021 DGWD D 144A		202,130	202,130	201,005
TRAFIGURA SECURITISATION FINAN TRFIG 2024 1A A2 144A		2,445,000	2,444,874	2,449,325
TRANE TECH FIN LTD COMPANY GUAR 03/26 3.5%		75,000	72,797	72,599
TRANSCANADA PIPELINES SR UNSECURED 04/30 4.1%		4,300,000	4,295,608	4,057,114
TRANSCANADA TRUST COMPANY GUAR 03/77 VARIABLE		1,850,000	1,900,522	1,734,829
TRANSCANADA TRUST COMPANY GUAR 03/82 VARIABLE		2,325,000	2,153,688	2,107,762
TRANSCANADA TRUST COMPANY GUAR 08/76 VARIABLE		7,068,000	6,755,396	6,917,493
TRANSCANADA TRUST COMPANY GUAR 09/79 VARIABLE		2,150,000	2,258,744	1,973,118
TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85%		3,047,000	3,116,307	3,134,763
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4%		1,187,000	1,197,892	1,137,773
TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95%		618,000	499,356	468,086
TRANSDIGM INC 2022 TERM LOAN H due 02/22/27		563,612	556,499	564,513
TRANSDIGM INC 2024 TERM LOAN I due 08/24/28		149,625	149,625	149,843
TRANSDIGM INC 2024 TERM LOAN K due 03/22/30		349,125	348,291	349,684
TRANSDIGM INC COMPANY GUAR 01/29 4.625%		927,000	920,695	864,927
TRANSDIGM INC COMPANY GUAR 05/29 4.875%		254,000	252,092	237,919
TRANSDIGM INC COMPANY GUAR 11/27 5.5%		1,931,000	1,940,957	1,896,123
TRANSDIGM INC SR SECURED 144A 03/29 6.375		8,227,000	8,224,566	8,268,489
TRANSDIGM INC SR SECURED 144A 03/32 6.625		2,801,000	2,800,953	2,829,176
TRANSDIGM INC SR SECURED 144A 08/28 6.75%		511,000	513,946	517,246
TRANSDIGM INC SR SECURED 144A 12/30 6.875%		2,256,000	2,257,730	2,303,038
TRANSDIGM INC SR SECURED 144A 12/31 7.125		829,000	855,892	854,183
TRANSMONTAIGE PARTNERS COMPANY GUAR 02/26 6.125%		633,000	584,382	612,925
TRANSNET SOC LTD SR UNSECURED 144A 02/28 8.25%		660,000	654,619	656,324
TRANSOCEAN AQUILA LTD SR SECURED 144A 09/28 8%		415,000	414,021	421,459
TRANSOCEAN INC COMPANY GUAR 144A 05/29 8.25		390,000	390,000	390,967
TRANSOCEAN INC COMPANY GUAR 144A 05/31 8.5		330,000	330,000	330,142

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
TRANSOCEAN TITAN FIN LTD SR SECURED 144A 02/28 8.375%		477,000	479,587	492,306
TRAVEL + LEISURE CO 2023 TERM LOAN B due 12/14/29		444,140	443,406	445,251
TRAVEL + LEISURE CO SR SECURED 04/27 6%		82,000	79,918	81,827
TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625%		188,000	196,697	189,421
TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5%		792,000	694,023	729,677
TRAVELERS COS INC SR UNSECURED 05/53 5.45%		1,135,000	1,123,454	1,135,827
TREEHOUSE FOODS INC COMPANY GUAR 09/28 4%		200,000	202,335	179,619
TRESTLES CLO LTD TREST 2017 1A A1RR 144A		1,300,000	1,300,000	1,300,000
TRESTLES CLO LTD TREST 2020 3A A1 144A		1,120,000	1,115,129	1,120,630
TRESTLES CLO LTD TREST 2020 3A C 144A		500,000	500,836	501,101
TRI POINTE HOMES INC COMPANY GUAR 06/27 5.25%		225,000	233,267	219,452
TRI POINTE HOMES INC COMPANY GUAR 06/28 5.7%		355,000	375,260	348,170
TRIDENT TPI HOLDINGS, INC. 2022 USD INCREMENTAL TERM LOAN due 09/15/28		124,370	121,958	124,508
TRIMARAN ADVISORS CAVU 2019 1 CAVU 2019 1A B 144A		500,000	501,319	500,662
TRIMARAN ADVISORS CAVU 2019 1 CAVU 2019 1A C1 144A		250,000	250,221	250,005
TRIMARAN ADVISORS CAVU 2019 2 CAVU 2019 2A C 144A		250,000	251,665	250,210
TRIMAS CORP COMPANY GUAR 144A 04/29 4.125%		250,000	250,139	228,976
TRINET GROUP INC SR UNSECURED 144A 08/31 7.125%		2,841,000	2,838,265	2,885,857
TRINITAS CLO LTD TRNTS 2018 9A CRR 144A		1,000,000	1,000,000	999,182
TRINITAS CLO LTD TRNTS 2020 14A BR 144A		1,000,000	1,000,000	1,000,000
TRINITAS CLO LTD TRNTS 2020 14A CR 144A		1,250,000	1,250,000	1,250,000
TRINITAS CLO LTD TRNTS 2023 25A A1 144A		1,500,000	1,500,000	1,512,000
TRINITAS CLO LTD TRNTS 2024 29A A1 144A		305,000	305,000	305,000
TRINITAS CLO LTD TRNTS 2024 29A D1 144A		335,000	335,000	335,000
TRINITY INDUSTRIES INC COMPANY GUAR 144A 07/28 7.75%		365,000	369,108	377,850
TRINSEO OP / TRINSEO FIN COMPANY GUAR 144A 04/29 5.125%		1,776,000	1,779,765	690,330
TRITON WATER HOLDINGS, INC. TERM LOAN due 03/31/28		199,487	197,922	199,487
TRIUMPH GROUP INC SR SECURED 144A 03/28 9%		800,000	800,000	838,592
TRIVIUM PACKAGING FIN SR SECURED 144A 08/26 5.5%		1,559,000	1,541,116	1,527,488
TRONOX INC COMPANY GUAR 144A 03/29 4.625%		310,000	295,789	279,833
TRP LLC TRP 2021 1 A 144A		1,630,946	1,570,324	1,469,400
TRUIST BANK SR UNSECURED 03/25 1.5		4,248,000	4,136,099	4,126,196
TRUIST BANK SR UNSECURED 12/24 2.15		10,000,000	9,855,926	9,845,366
TRUIST FIN CORP JR SUBORDINA 12/99 VARIABLE		590,000	588,794	593,567
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VARIABLE		1,190,000	1,210,690	1,128,574
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VAR		127,000	127,000	126,669
TRUIST FINANCIAL CORP SR UNSECURED 01/35 VAR		2,680,000	2,680,815	2,668,301
TRUIST FINANCIAL CORP SR UNSECURED 06/25 3.7		17,721,000	17,403,613	17,393,256
TRUIST FINANCIAL CORP SR UNSECURED 06/27 VARIABLE		895,000	895,000	901,268
TRUIST FINANCIAL CORP SR UNSECURED 06/29 VAR		600,000	522,502	525,262
TRUIST FINANCIAL CORP SR UNSECURED 08/24 2.5		5,560,000	5,546,280	5,542,221
TRUIST FINANCIAL CORP SR UNSECURED 10/24 2.85		7,160,000	7,101,140	7,092,938
TRUIST INSURANCE HOLDINGS LLC 1ST LIEN TERM LOAN due 05/06/31		1,433,333	1,430,069	1,434,609
TRUIST INSURANCE HOLDINGS LLC 2ND LIEN TERM LOAN due 05/06/32		300,000	300,000	305,376
TSY INFL IX N/B 1.75% due 01/15/34		13,187,307	12,863,056	12,794,863
TSY INFL IX N/B 2.13% due 02/15/54		29,414,668	29,336,733	28,589,716
TSY INFL IX N/B 2.13% due 04/15/29		24,670,537	24,665,762	24,698,991
TTM TECHNOLOGIES INC 2023 TERM LOAN B due 05/30/30		435,117	435,117	435,661
TTM TECHNOLOGIES INC COMPANY GUAR 144A 03/29 4%		2,604,000	2,594,473	2,389,378
TUNISIAN REPUBLIC SR UNSECURED REGS 07/26 6.375%		670,000	543,945	618,789
TURK IHRACAT KR BK SR UNSECURED 144A 01/27 9%		361,000	359,845	375,099
TURKIYE GOVERNMENT BOND BONDS 10/33 26.2		99,256,319	3,000,046	2,967,078
TURKIYE GOVERNMENT BOND BONDS 11/28 31.08%		12,309,000	448,438	386,164
TVA PRIN STRIP BONDS 04/56		9,885,000	4,279,942	1,852,236
TWILIO INC COMPANY GUAR 03/29 3.625%		895,000	793,436	805,042
TWILIO INC COMPANY GUAR 03/31 3.875%		700,000	678,940	615,639
U.S. TREASURY FRN 10/24		30,000,000	29,996,878	29,996,878
U.S. TREASURY N/B 01/30 3.5%		270,585,000	258,996,552	259,127,416
U.S. TREASURY N/B 02/27 1.875%		2,320,000	2,179,120	2,164,306
U.S. TREASURY N/B 02/30 1.5%		61,005,000	63,826,069	52,359,448
U.S. TREASURY N/B 02/30 4%		283,379,000	280,288,876	278,253,824
U.S. TREASURY N/B 02/32 1.875%		4,340,000	4,352,503	3,643,227
U.S. TREASURY N/B 02/33 3.5%		86,145,000	84,916,181	80,740,747

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
U.S. TREASURY N/B 02/37 4.75%		18,040,000	21,672,671	18,723,547
U.S. TREASURY N/B 02/38 4.375%		39,660,000	55,290,275	39,593,384
U.S. TREASURY N/B 02/40 4.625%		26,390,000	30,629,005	26,810,591
U.S. TREASURY N/B 02/41 1.875%		61,730,000	56,164,038	42,239,235
U.S. TREASURY N/B 02/41 4.75%		74,220,000	84,667,240	76,226,259
U.S. TREASURY N/B 02/42 2.375%		19,525,000	15,086,353	14,213,590
U.S. TREASURY N/B 02/42 3.125%		41,165,000	37,229,481	33,806,756
U.S. TREASURY N/B 02/43 3.125%		27,085,000	29,421,027	21,932,502
U.S. TREASURY N/B 02/43 3.875%		10,905,000	10,294,882	9,857,098
U.S. TREASURY N/B 02/44 3.625%		99,520,000	125,568,809	86,201,426
U.S. TREASURY N/B 02/45 2.5%		123,205,000	94,290,186	87,884,629
U.S. TREASURY N/B 02/46 2.5%		14,900,000	12,424,776	10,498,680
U.S. TREASURY N/B 02/47 3%		32,925,000	28,966,515	25,233,926
U.S. TREASURY N/B 02/48 3%		108,105,400	95,236,683	82,257,230
U.S. TREASURY N/B 02/49 3%		69,539,900	62,026,170	52,673,758
U.S. TREASURY N/B 02/50 2%		168,915,000	137,639,266	102,582,872
U.S. TREASURY N/B 02/51 1.875%		90,010,000	73,287,298	52,564,434
U.S. TREASURY N/B 02/52 2.25%		94,248,000	72,722,174	60,038,921
U.S. TREASURY N/B 02/53 3.625%		247,685,000	228,062,397	210,706,402
U.S. TREASURY N/B 03/27 2.5%		1,425,000	1,347,798	1,350,688
U.S. TREASURY N/B 03/30 3.625%		88,815,000	86,872,133	85,512,192
U.S. TREASURY N/B 04/26 0.75%		17,895,000	17,722,717	16,643,748
U.S. TREASURY N/B 04/29 2.875%		22,295,000	21,334,382	20,850,179
U.S. TREASURY N/B 04/30 3.5%		167,415,000	164,804,810	160,064,435
U.S. TREASURY N/B 05/25 4.25%		20,000,000	19,891,740	19,833,008
U.S. TREASURY N/B 05/28 1.25%		17,200	17,177	15,249
U.S. TREASURY N/B 05/30 0.625%		169,185,000	145,806,556	136,755,672
U.S. TREASURY N/B 05/30 3.75%		260,040,000	256,977,237	251,822,330
U.S. TREASURY N/B 05/31 1.625%		199,000	204,296	167,020
U.S. TREASURY N/B 05/32 2.875%		94,780,000	92,544,367	85,394,558
U.S. TREASURY N/B 05/33 3.375%		66,550,000	64,230,792	61,675,732
U.S. TREASURY N/B 05/37 5%		700,000	888,811	743,148
U.S. TREASURY N/B 05/38 4.5%		50,885,000	55,005,571	51,379,936
U.S. TREASURY N/B 05/40 1.125%		100,220,000	64,922,222	61,670,533
U.S. TREASURY N/B 05/41 2.25%		71,128,700	57,395,874	51,462,725
U.S. TREASURY N/B 05/41 4.375%		26,690,000	27,937,011	26,173,924
U.S. TREASURY N/B 05/42 3%		17,830,000	19,814,802	14,312,754
U.S. TREASURY N/B 05/42 3.25%		64,165,000	59,104,337	53,357,208
U.S. TREASURY N/B 05/43 2.875%		195,050,000	175,639,730	151,468,516
U.S. TREASURY N/B 05/43 3.875%		73,150,000	67,343,968	66,000,730
U.S. TREASURY N/B 05/44 3.375%		60,985,000	66,396,549	50,808,128
U.S. TREASURY N/B 05/45 3%		20,355,000	21,392,311	15,821,242
U.S. TREASURY N/B 05/46 2.5%		75,595,000	81,728,590	53,123,205
U.S. TREASURY N/B 05/47 3%		66,535,000	69,006,111	50,894,077
U.S. TREASURY N/B 05/48 3.125%		230,735,000	205,685,485	179,432,515
U.S. TREASURY N/B 05/49 2.875%		72,300,000	75,584,997	53,405,977
U.S. TREASURY N/B 05/51 2.375%		171,103,800	135,752,948	112,687,893
U.S. TREASURY N/B 05/52 2.875%		148,171,000	120,990,787	108,598,925
U.S. TREASURY N/B 05/53 3.625%		157,869,400	142,944,655	134,343,159
U.S. TREASURY N/B 06/25 2.75%		20,000,000	19,607,275	19,542,448
U.S. TREASURY N/B 06/26 4.125%		1,127,000	1,125,765	1,114,057
U.S. TREASURY N/B 06/28 1.25%		143,000	144,002	126,510
U.S. TREASURY N/B 06/30 3.75%		49,060,000	48,304,563	47,488,547
U.S. TREASURY N/B 07/24 0.375%		1,575,000	1,574,967	1,571,978
U.S. TREASURY N/B 07/24 3%		50,000,000	49,918,755	49,901,380
U.S. TREASURY N/B 07/25 0.25%		50,079,900	47,570,432	47,558,299
U.S. TREASURY N/B 07/25 4.75%		40,000	39,819	39,858
U.S. TREASURY N/B 07/26 4.5%		2,540,000	2,543,322	2,529,086
U.S. TREASURY N/B 07/29 2.625%		15,010,000	13,879,812	13,830,894
U.S. TREASURY N/B 07/30 4%		263,256,000	256,463,201	258,237,683
U.S. TREASURY N/B 08/24 1.875%		104,747,800	104,184,574	104,112,221
U.S. TREASURY N/B 08/28 2.875%		8,620,000	8,102,275	8,121,656
U.S. TREASURY N/B 08/30 0.625%		147,784,000	130,803,762	118,435,021

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
U.S. TREASURY N/B 08/30 4.125%		76,175,000	74,999,804	75,204,959
U.S. TREASURY N/B 08/31 1.25%		86,520,000	85,853,380	70,216,388
U.S. TREASURY N/B 08/32 2.75%		175,420,000	161,832,811	156,103,243
U.S. TREASURY N/B 08/33 3.875%		299,778,100	285,627,834	288,395,900
U.S. TREASURY N/B 08/40 1.125%		65,650,000	64,372,553	39,974,695
U.S. TREASURY N/B 08/41 1.75%		13,030,000	10,191,901	8,609,980
U.S. TREASURY N/B 08/41 3.75%		22,890,000	23,234,558	20,671,637
U.S. TREASURY N/B 08/42 2.75%		54,710,000	44,319,166	42,079,683
U.S. TREASURY N/B 08/42 3.375%		86,801,000	78,655,967	73,312,939
U.S. TREASURY N/B 08/43 3.625%		32,130,000	33,170,958	27,917,958
U.S. TREASURY N/B 08/43 4.375%		57,425,000	55,562,806	55,428,584
U.S. TREASURY N/B 08/44 3.125%		32,395,000	32,568,095	25,889,426
U.S. TREASURY N/B 08/45 2.875%		42,490,000	46,932,951	32,270,823
U.S. TREASURY N/B 08/46 2.25%		34,555,000	30,956,140	23,034,417
U.S. TREASURY N/B 08/47 2.75%		97,895,000	83,906,678	71,310,389
U.S. TREASURY N/B 08/48 3%		82,615,000	80,295,006	62,680,904
U.S. TREASURY N/B 08/49 2.25%		65,565,000	58,756,738	42,376,503
U.S. TREASURY N/B 08/50 1.375%		136,235,000	94,367,299	69,719,325
U.S. TREASURY N/B 08/51 2%		113,565,000	85,776,667	68,218,850
U.S. TREASURY N/B 08/52 3%		56,848,000	49,183,333	42,767,017
U.S. TREASURY N/B 08/53 4.125%		157,476,100	149,035,121	146,643,467
U.S. TREASURY N/B 09/24 4.25%		60,000,000	59,889,141	59,834,765
U.S. TREASURY N/B 09/29 3.875%		105,806,000	104,764,593	103,388,168
U.S. TREASURY N/B 09/30 4.625%		33,610,000	33,391,643	34,082,641
U.S. TREASURY N/B 10/24 0.625%		313,000	312,927	308,721
U.S. TREASURY N/B 10/25 5%		7,300,000	7,309,196	7,300,855
U.S. TREASURY N/B 10/29 4%		71,290,000	71,320,968	70,084,197
U.S. TREASURY N/B 10/30 4.875%		127,720,000	133,313,384	131,327,093
U.S. TREASURY N/B 11/25 0.375%		660,000	659,949	619,188
U.S. TREASURY N/B 11/25 4.875%		43,100,000	43,268,351	43,051,176
U.S. TREASURY N/B 11/29 1.75%		55,862,000	56,064,219	49,064,729
U.S. TREASURY N/B 11/29 3.875%		65,923,000	66,264,475	64,388,230
U.S. TREASURY N/B 11/30 0.875%		73,356,000	71,902,804	59,335,262
U.S. TREASURY N/B 11/30 4.375%		255,440,000	259,217,904	255,649,540
U.S. TREASURY N/B 11/31 1.375%		56,645,000	56,077,450	46,077,167
U.S. TREASURY N/B 11/32 4.125%		68,420,000	69,242,277	67,268,085
U.S. TREASURY N/B 11/33 4.5%		378,995,600	387,507,584	382,489,466
U.S. TREASURY N/B 11/39 4.375%		31,875,000	34,204,417	31,515,161
U.S. TREASURY N/B 11/40 1.375%		1,590,000	1,561,649	1,003,253
U.S. TREASURY N/B 11/40 4.25%		50,870,000	47,401,116	49,280,313
U.S. TREASURY N/B 11/41 2%		30,380,000	23,546,519	20,870,823
U.S. TREASURY N/B 11/41 3.125%		37,885,000	41,609,444	31,212,208
U.S. TREASURY N/B 11/42 2.75%		85,205,000	87,544,063	65,298,316
U.S. TREASURY N/B 11/42 4%		95,765,000	92,379,094	88,253,433
U.S. TREASURY N/B 11/43 3.75%		82,785,000	75,995,927	73,167,711
U.S. TREASURY N/B 11/43 4.75%		96,295,000	99,192,413	97,573,918
U.S. TREASURY N/B 11/44 3%		34,655,000	30,601,585	27,064,743
U.S. TREASURY N/B 11/45 3%		37,397,500	41,262,168	28,956,768
U.S. TREASURY N/B 11/46 2.875%		10,095,000	10,903,913	7,576,771
U.S. TREASURY N/B 11/47 2.75%		52,505,000	48,207,766	38,172,776
U.S. TREASURY N/B 11/48 3.375%		58,390,000	52,752,778	47,421,347
U.S. TREASURY N/B 11/49 2.375%		48,820,000	52,586,619	32,415,717
U.S. TREASURY N/B 11/50 1.625%		80,822,000	64,230,958	44,250,045
U.S. TREASURY N/B 11/51 1.875%		53,011,000	40,339,078	30,771,229
U.S. TREASURY N/B 11/52 4%		160,667,900	157,759,649	146,370,967
U.S. TREASURY N/B 11/53 4.75%		189,311,000	197,799,337	195,700,246
U.S. TREASURY N/B 12/24 1%		112,000,000	111,330,089	109,844,218
U.S. TREASURY N/B 12/24 4.25%		90,000,000	89,620,565	89,512,207
U.S. TREASURY N/B 12/26 4.375%		978,000	983,554	972,384
U.S. TREASURY N/B 12/29 3.875%		5,208,000	5,201,530	5,084,310
U.S. TREASURY STRIPS 02/37		102,775,000	65,540,521	57,866,805
U.S. TREASURY STRIPS 02/43		25,605,000	11,795,731	10,439,439
U.S. TREASURY STRIPS 05/37		52,565,000	36,081,776	29,168,314

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
U.S. TREASURY STRIPS 05/40		64,100,000	44,814,193	30,294,082
U.S. TREASURY STRIPS 05/41		21,895,000	15,824,718	9,807,102
U.S. TREASURY STRIPS 08/40		30,010,000	12,792,316	13,996,423
U.S. TSY INFL IX N/B 01/33 1.125%		2,557,526	2,542,760	2,366,139
U.S. TSY INFL IX N/B 02/53 1.5%		46,124,320	38,036,069	38,738,964
U.S. TSY INFL IX N/B 04/28 1.25%		2,569	5,070	2,481
UAE INT L GOVT BOND SR UNSECURED 144A 07/52 4.951%		250,000	236,374	234,150
UBER TECHNOLOGIES INC COMPANY GUAR 144A 01/28 6.25		4,000	4,021	4,005
UBER TECHNOLOGIES INC COMPANY GUAR 144A 08/29 4.5%		1,474,000	1,474,000	1,404,412
UBER TECHNOLOGIES INC COMPANY GUAR 144A 09/27 7.5%		11,000	11,226	11,216
UBS AG LONDON SR UNSECURED 09/28 5.65%		3,200,000	3,215,019	3,259,636
UBS AG LONDON SR UNSECURED 144A 08/24 0.7		10,000,000	9,950,041	9,945,964
UBS AG LONDON SR UNSECURED REGS 04/26 VAR		400,000	426,183	428,572
UBS AG STAMFORD CT SR UNSECURED 08/24 4.75		18,968,000	18,950,799	18,944,416
UBS AG STAMFORD CT SR UNSECURED 08/26 1.25		266,000	243,357	244,542
UBS AG STAMFORD CT SR UNSECURED 09/24 3.625		4,815,000	4,797,647	4,791,939
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 C		450,000	497,944	405,895
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 NYCH B 144A		2,400,000	2,400,000	2,339,995
UBS GROUP AG JR SUBORDINA 144A 12/99 VARIABLE		800,000	799,647	680,274
UBS GROUP AG JR SUBORDINA REGS 12/49 VARIABLE		1,500,000	1,543,318	1,491,203
UBS GROUP AG JR SUBORDINA REGS 12/99 VARIABLE		216,000	197,166	205,740
UBS GROUP AG SR UNSECURED 03/25 3.75%		14,623,000	14,414,162	14,421,235
UBS GROUP AG SR UNSECURED 04/26 4.55%		1,970,000	1,963,634	1,935,867
UBS GROUP AG SR UNSECURED 144A 01/28 4.282		2,600,000	2,474,695	2,493,388
UBS GROUP AG SR UNSECURED 144A 01/34 VARIABLE		6,050,000	6,045,333	6,141,024
UBS GROUP AG SR UNSECURED 144A 02/27 VARIABLE		700,000	543,927	652,610
UBS GROUP AG SR UNSECURED 144A 02/33 VARIABLE		925,000	821,460	755,983
UBS GROUP AG SR UNSECURED 144A 02/35 VAR		1,516,000	1,520,985	1,514,454
UBS GROUP AG SR UNSECURED 144A 03/28 4.253%		750,000	754,044	717,725
UBS GROUP AG SR UNSECURED 144A 04/31 VARIABLE		710,000	710,000	662,803
UBS GROUP AG SR UNSECURED 144A 05/26 VARIABLE		955,000	955,000	956,895
UBS GROUP AG SR UNSECURED 144A 05/28 4.751%		350,000	350,000	342,780
UBS GROUP AG SR UNSECURED 144A 05/32 VARIABLE		1,775,000	1,683,716	1,514,085
UBS GROUP AG SR UNSECURED 144A 06/26 VARIABLE		1,776,000	1,757,857	1,716,288
UBS GROUP AG SR UNSECURED 144A 09/25 4.125%		1,362,000	1,355,483	1,335,457
UBS GROUP AG SR UNSECURED 144A 09/25 VARIABLE		1,336,000	1,308,121	1,327,122
UBS GROUP AG SR UNSECURED 144A 09/30 VAR		1,000,000	999,600	1,004,261
UBS GROUP AG SR UNSECURED 144A 09/34 VARIABLE		3,781,000	3,862,556	3,932,019
UBS GROUP AG SR UNSECURED 144A 11/33 VARIABLE		1,870,000	1,870,000	2,253,831
UBS GROUP AG SR UNSECURED 144A 12/27 VARIABLE		750,000	750,000	762,472
UDR INC COMPANY GUAR 08/32 2.1%		300,000	299,778	234,740
UFC HOLDINGS LLC 2021 TERM LOAN B due 04/29/26		437,617	438,209	438,414
UGI INTERNATIONAL LLC COMPANY GUAR REGS 12/29 2.5%		100,000	111,965	95,177
UKG INC SR SECURED 144A 02/31 6.875		3,934,000	3,937,301	3,983,293
UKG, INC, 2024 TERM LOAN B due 02/10/31		382,307	382,307	383,549
UKRAINE GOVERNMENT SR UNSECURED 144A 03/35 7.253%		903,000	956,039	260,227
UKRAINE GOVERNMENT SR UNSECURED 144A 05/31 6.876%		925,000	925,000	264,236
UKRAINE GOVERNMENT SR UNSECURED 144A 06/28 6.75%		280,000	362,673	85,338
UKRAINE GOVERNMENT SR UNSECURED 144A 08/41 VARIABLE		275,000	275,000	135,266
UKRAINE GOVERNMENT SR UNSECURED 144A 09/24 7.75%		950,000	953,386	301,027
UKRAINE GOVERNMENT SR UNSECURED 144A 09/26 7.75%		910,000	953,010	280,166
UKRAINE GOVERNMENT SR UNSECURED 144A 09/27 7.75%		540,000	573,840	165,578
UKRAINE GOVERNMENT SR UNSECURED 144A 09/28 7.75%		825,000	887,630	252,656
UKRAINE GOVERNMENT SR UNSECURED 144A 09/29 7.75%		435,000	472,954	135,255
UKRAINE GOVERNMENT SR UNSECURED 144A 09/34 7.375%		630,000	659,652	180,470
UKRAINE GOVERNMENT SR UNSECURED 144A 11/30 9.75%		900,000	1,040,766	287,046
UKRAINE GOVERNMENT SR UNSECURED REGS 06/28 6.75%		500,000	604,551	152,390
UKRAINE GOVERNMENT SR UNSECURED REGS 09/25 7.75%		2,096,000	2,134,814	662,860
ULTRA CLEAN HOLDINGS INC 2024 TERM LOAN B due 02/28/28		92,005	91,569	92,235
UNDER ARMOUR INC SR UNSECURED 06/26 3.25%		91,000	91,029	86,361
UNICREDIT SPA REGS 02/29 VARIABLE		150,000	161,228	163,142
UNICREDIT SPA SUBORDINATED 144A 04/34 VARIABLE		6,850,000	6,820,748	6,989,596
UNICREDIT SPA SUBORDINATED 144A 06/35 VARIABLE		3,775,000	3,405,503	3,536,325

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
UNIFRAX ESCROW ISS CORP SR SECURED 144A 09/28 5.25%		1,190,000	1,196,646	651,525
UNION ELECTRIC CO 1ST MORTGAGE 03/51 2.625		72,000	46,069	42,924
UNION ELECTRIC CO 1ST MORTGAGE 03/53 5.45		164,000	163,519	157,741
UNION PACIFIC CORP SR UNSECURED 02/30 2.4%		1,840,000	1,639,299	1,610,248
UNION PACIFIC CORP SR UNSECURED 02/32 2.8%		1,050,000	1,046,637	905,936
UNION PACIFIC CORP SR UNSECURED 02/50 3.25%		202,000	147,119	141,053
UNION PACIFIC CORP SR UNSECURED 02/53 3.5		106,000	74,545	75,741
UNION PACIFIC CORP SR UNSECURED 02/70 3.75%		20,000	20,307	13,957
UNION PACIFIC CORP SR UNSECURED 03/52 2.95		535,000	347,675	344,289
UNION PACIFIC CORP SR UNSECURED 03/60 3.839%		980,000	992,328	719,570
UNION PACIFIC CORP SR UNSECURED 04/36 2.891%		1,050,000	1,049,495	845,824
UNION PACIFIC CORP SR UNSECURED 09/48 4.5%		88,000	92,775	76,323
UNION PACIFIC CORP SR UNSECURED 10/51 3.799		81,000	63,504	61,973
UNION PACIFIC RR CO 07 3 PASS THRU CE 01/31 6.176%		1,160,927	1,160,927	1,186,820
UNIPOLSAI ASSICURAZIONI SUBORDINATED REGS 05/34 4.9		100,000	108,542	105,470
UNITED AIR 2013 1 A PTT PASS THRU CE 02/27 4.3		22,190	21,694	21,840
UNITED AIR 2019 1 AA PTT PASS THRU CE 02/33 4.15%		112,613	112,613	105,508
UNITED AIR 2019 2 A PTT PASS THRU CE 11/29 2.9%		80,208	79,174	72,262
UNITED AIR 2020 1 A PTT PASS THRU CE 04/29 5.875%		2,038,546	2,083,774	2,044,326
UNITED AIRLINES INC 2024 TERM LOAN B due 02/22/31		2,144,625	2,134,022	2,146,534
UNITED AIRLINES INC SR SECURED 144A 04/26 4.375%		2,551,000	2,497,224	2,464,285
UNITED AIRLINES INC SR SECURED 144A 04/29 4.625%		6,465,000	6,473,163	6,020,920
UNITED MEXICAN STATES SR UNSECURED 01/28 3.75%		1,260,000	1,261,392	1,190,855
UNITED MEXICAN STATES SR UNSECURED 01/40 6.05%		8,430,000	9,422,484	8,141,315
UNITED MEXICAN STATES SR UNSECURED 01/45 5.55%		886,000	954,643	795,003
UNITED MEXICAN STATES SR UNSECURED 01/47 4.35%		1,825,000	1,670,393	1,358,880
UNITED MEXICAN STATES SR UNSECURED 02/28 5.4%		742,000	745,690	739,131
UNITED MEXICAN STATES SR UNSECURED 02/35 6.35%		400,000	405,167	402,191
UNITED MEXICAN STATES SR UNSECURED 02/48 4.6%		800,000	898,614	609,409
UNITED MEXICAN STATES SR UNSECURED 02/52 4.4%		801,000	798,002	584,025
UNITED MEXICAN STATES SR UNSECURED 03/27 4.15%		422,000	427,287	408,212
UNITED MEXICAN STATES SR UNSECURED 03/44 4.75%		1,436,000	1,406,683	1,150,214
UNITED MEXICAN STATES SR UNSECURED 04/29 4.5%		592,000	625,173	566,763
UNITED MEXICAN STATES SR UNSECURED 04/30 3.25%		1,500,000	1,559,081	1,319,115
UNITED MEXICAN STATES SR UNSECURED 04/71 3.75%		2,180,000	1,756,384	1,307,679
UNITED MEXICAN STATES SR UNSECURED 05/31 2.659%		1,913,000	1,865,557	1,569,546
UNITED MEXICAN STATES SR UNSECURED 05/33 4.875%		444,000	420,344	409,047
UNITED MEXICAN STATES SR UNSECURED 05/36 6		2,964,000	2,941,482	2,885,699
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338%		2,314,000	2,260,049	2,181,761
UNITED MEXICAN STATES SR UNSECURED 05/61 3.771%		3,757,000	3,136,427	2,297,401
UNITED MEXICAN STATES SR UNSECURED 12/99 5.75%		1,376,000	1,420,036	1,134,228
UNITED NATURAL FOODS INC 2024 TERM LOAN due 05/01/31		300,000	294,132	300,000
UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/28 6.75%		500,000	510,388	451,380
UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875%		92,000	93,018	89,166
UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25%		85,000	80,398	82,370
UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75%		1,186,000	1,179,452	1,031,887
UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875%		1,714,000	1,677,384	1,529,156
UNITED RENTALS NORTH AM COMPANY GUAR 05/27 5.5		7,000	6,993	6,946
UNITED RENTALS NORTH AM COMPANY GUAR 07/30 4%		425,000	387,523	384,336
UNITED RENTALS NORTH AM COMPANY GUAR 144A 03/34 6.125		1,175,000	1,175,000	1,170,714
UNITED RENTALS NORTH AM SECURED 11/27 3.875%		1,260,000	1,271,190	1,189,583
UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/29 5.5%		463,000	395,021	439,878
UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/27 5.75		164,000	158,551	160,104
UNITED WHOLESALE MTGE LL SR UNSECURED 144A 11/25 5.5		3,000	2,986	2,978
UNITEDHEALTH GROUP INC SR UNSECURED 01/47 4.2%		663,000	581,696	546,274
UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3%		3,850,000	3,845,714	3,915,580
UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35%		4,655,000	4,701,305	4,716,515
UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05		47,000	50,966	49,458
UNITEDHEALTH GROUP INC SR UNSECURED 03/36 5.8%		300,000	305,076	313,708
UNITEDHEALTH GROUP INC SR UNSECURED 04/31 4.9		2,166,000	2,109,397	2,145,905
UNITEDHEALTH GROUP INC SR UNSECURED 04/34 5		4,470,000	4,430,677	4,411,925
UNITEDHEALTH GROUP INC SR UNSECURED 04/47 4.25%		58,000	49,416	48,257
UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05%		1,068,000	1,060,756	989,225

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375		1,485,000	1,411,172	1,442,593
UNITEDHEALTH GROUP INC SR UNSECURED 04/63 5.2		61,000	57,869	56,467
UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5		65,000	64,395	62,937
UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4%		400,000	398,953	384,694
UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2%		380,000	376,352	322,939
UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3%		80,000	76,080	67,126
UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2%		280,000	279,408	263,510
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75%		88,000	78,868	77,912
UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125%		60,000	63,189	37,826
UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95%		64,000	58,839	56,946
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25%		179,000	200,198	147,926
UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7%		340,000	263,354	255,590
UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875%		771,000	662,020	570,512
UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75%		300,000	276,622	228,390
UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875%		210,000	211,738	201,200
UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45%		80,000	103,132	68,589
UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5		150,000	154,479	146,892
UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5%		378,000	379,471	370,169
UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75%		154,000	153,644	125,918
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858%		230,000	212,057	201,501
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/50 FIXED 2.65%		165,000	121,958	106,498
UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767%		71,000	64,330	61,036
UNIVISION COMMUNICATIONS INC 2022 FIRST LIEN TERM LOAN B due 06/24/29		1,985,796	1,949,526	1,982,698
UNIVISION COMMUNICATIONS INC 2022 TERM LOAN B due 01/31/29		149,110	149,625	145,382
UNIVISION COMMUNICATIONS INC TERM LOAN due 03/15/26		228,065	228,272	228,038
UNIVISION COMMUNICATIONS INC. 2024 TERM LOAN B due 01/23/29		200,000	198,021	197,584
UNIVISION COMMUNICATIONS SR SECURED 144A 05/29 4.5%		100,000	100,000	84,047
UNIVISION COMMUNICATIONS SR SECURED 144A 06/27 6.625%		1,824,000	1,851,651	1,746,191
UNIVISION COMMUNICATIONS SR SECURED 144A 06/30 7.375%		1,870,000	1,819,064	1,739,415
UNIVISION COMMUNICATIONS SR SECURED 144A 08/28 8%		1,171,000	1,174,630	1,141,992
UNUM GROUP SR UNSECURED 12/28 6.75%		509,000	501,743	527,851
UPC BROADBAND FINCO BV SR SECURED 144A 07/31 4.875%		200,000	200,000	181,603
UPC FINANCING PARTNERSHIP 2021 USD TERM LOAN AX due 01/31/29		450,000	447,317	447,062
US AIRWAYS 2012 2A PTT PASS THRU CE 12/26 4.625%		291,838	300,590	288,524
US BANCORP JR SUBORDINA 12/99 VARIABLE		1,150,000	1,138,151	1,040,143
US BANCORP SR UNSECURED 01/28 VARIABLE		680,000	614,444	628,713
US BANCORP SR UNSECURED 01/30 VAR		109,000	109,000	109,292
US BANCORP SR UNSECURED 05/25 1.45		14,305,000	13,819,277	13,815,679
US BANCORP SR UNSECURED 05/28 VAR		300,000	324,961	320,586
US BANCORP SR UNSECURED 06/29 VARIABLE		1,630,000	1,629,792	1,654,680
US BANCORP SR UNSECURED 06/34 VARIABLE		1,361,000	1,361,128	1,379,921
US BANCORP SR UNSECURED 10/33 VARIABLE		1,775,000	1,844,064	1,802,628
US BANCORP SUBORDINATED 09/24 3.6		13,274,000	13,225,896	13,213,900
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8		15,000,000	14,785,948	14,761,236
US FOODS INC 2021 TERM LOAN B due 11/22/28		521,688	519,878	523,691
US FOODS INC COMPANY GUAR 144A 01/32 7.25%		2,547,000	2,553,945	2,643,256
US FOODS INC COMPANY GUAR 144A 02/29 4.75%		341,000	341,570	323,432
US FOODS INC COMPANY GUAR 144A 06/30 4.625%		361,000	360,865	335,392
US FOODS INC COMPANY GUAR 144A 09/28 6.875%		1,719,000	1,719,201	1,757,537
US TREASURY N/B 0.25% due 06/30/25		32,163,700	30,654,344	30,655,084
US TREASURY N/B 0.38% due 04/30/25		50,174,300	48,218,271	48,226,616
US TREASURY N/B 0.50% due 03/31/25		20,789,400	20,103,506	20,076,592
US TREASURY N/B 0.63% due 11/30/27		1,841,300	1,612,563	1,618,762
US TREASURY N/B 05/26 4.875		12,920,000	12,931,863	12,946,244
US TREASURY N/B 05/31 4.625		11,435,000	11,519,822	11,620,819
US TREASURY N/B 05/34 4.375		83,165,000	83,187,067	83,190,989
US TREASURY N/B 06/26 4.625		55,260,000	55,145,687	55,160,704
US TREASURY N/B 06/27 4.625		1,495,000	1,496,479	1,499,321
US TREASURY N/B 06/31 4.25		8,360,000	8,346,954	8,312,975
US TREASURY N/B 1.13% due 02/28/25		24,784,500	24,123,385	24,122,047
US TREASURY N/B 1.50% due 09/30/24		20,000,000	19,829,937	19,804,688
US TREASURY N/B 2.00% due 02/15/25		8,662,000	8,493,717	8,484,953
US TREASURY N/B 2.13% due 05/15/25		8,336,800	8,127,724	8,120,890

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
US TREASURY N/B 2.25% due 10/31/24		20,000,000	19,825,742	19,793,164
US TREASURY N/B 2.38% due 08/15/24		13,065,000	13,018,256	13,015,496
US TREASURY N/B 2.63% due 03/31/25		15,000,000	14,747,580	14,717,578
US TREASURY N/B 2.75% due 02/28/25		2,166,000	2,132,449	2,130,824
US TREASURY N/B 2.88% due 04/30/25		25,000,000	24,596,395	24,530,518
US TREASURY N/B 2.88% due 07/31/25		104,052,600	101,685,665	101,654,512
US TREASURY N/B 3.75% due 12/31/30		65,060,000	63,173,796	62,848,976
US TREASURY N/B 3.88% due 03/31/25		5,776,800	5,727,264	5,720,104
US TREASURY N/B 3.88% due 04/30/25		95,675,000	94,652,139	94,645,372
US TREASURY N/B 4.00% due 01/15/27		39,595,000	39,498,892	39,019,635
US TREASURY N/B 4.00% due 01/31/31		140,810,000	137,866,646	137,977,298
US TREASURY N/B 4.00% due 02/15/34		40,375,000	38,741,354	39,188,984
US TREASURY N/B 4.13% due 01/31/25		85,000,000	84,552,663	84,409,814
US TREASURY N/B 4.13% due 03/31/29		3,685,000	3,620,484	3,647,430
US TREASURY N/B 4.13% due 03/31/31		80,080,000	78,184,762	79,025,822
US TREASURY N/B 4.25% due 02/15/54		114,366,000	107,244,950	108,897,876
US TREASURY N/B 4.25% due 02/28/29		8,507,000	8,507,199	8,468,785
US TREASURY N/B 4.25% due 02/28/31		41,925,000	41,858,109	41,677,708
US TREASURY N/B 4.25% due 03/15/27		9,175,000	9,046,878	9,101,528
US TREASURY N/B 4.50% due 02/15/44		106,673,000	103,228,913	104,639,546
US TREASURY N/B 4.50% due 03/31/26		19,064,000	18,925,433	18,964,212
US TREASURY N/B 4.50% due 04/15/27		18,848,000	18,776,025	18,820,022
US TREASURY N/B 4.50% due 05/15/27		21,857,000	21,808,041	21,827,971
US TREASURY N/B 4.50% due 11/30/24		100,000,000	99,721,913	99,666,992
US TREASURY N/B 4.63% due 02/28/26		121,045,000	121,093,597	120,609,995
US TREASURY N/B 4.63% due 03/15/26		8,000,000	7,950,211	7,972,188
US TREASURY N/B 4.63% due 04/30/29		500,000	500,595	505,742
US TREASURY N/B 4.63% due 04/30/31		30,900,000	31,049,879	31,397,297
US TREASURY N/B 4.63% due 05/15/44		45,395,000	45,372,072	45,309,884
US TREASURY N/B 4.63% due 05/15/54		55,387,000	55,630,632	56,165,880
US TREASURY N/B 4.63% due 06/30/25		115,000,000	114,467,807	114,442,969
US TREASURY N/B 4.88% due 04/30/26		7,715,000	7,720,474	7,726,452
USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.875		2,000	2,008	2,004
USA COM PART/USA COM FIN COMPANY GUAR 144A 03/29 7.125		2,697,000	2,697,000	2,717,519
USI INC 2024 TERM LOAN 2029 due 11/22/29		792,000	792,000	791,509
USI INC/NY SR UNSECURED 144A 01/32 7.5%		3,531,000	3,531,000	3,586,239
USIC HOLDINGS INC 2021 2ND LIEN TERM LOAN due 05/14/29		2,342,061	2,307,543	2,192,754
USQ RAIL II LLC / USQ CANADA R STEAM 2021 3A A 144A		1,049,580	1,033,824	952,813
UZBEKISTAN INTL BOND SR UNSECURED 144A 05/27 5.375		568,000	616,848	606,471
UZBEKISTAN INTL BOND SR UNSECURED 144A 10/28 7.85%		420,000	415,894	433,217
VAIL RESORTS INC COMPANY GUAR 144A 05/32 6.5		1,494,000	1,494,255	1,511,865
VALARIS LTD SECURED 144A 04/30 8.375%		1,100,000	1,106,466	1,138,767
VALE OVERSEAS LIMITED COMPANY GUAR 06/54 6.4		2,560,000	2,540,159	2,531,072
VALE OVERSEAS LIMITED COMPANY GUAR 07/30 3.75%		1,350,000	1,353,983	1,214,486
VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875%		1,517,000	1,704,948	1,627,953
VALLOUREC SACA SR UNSECURED 144A 04/32 7.5		1,869,000	1,869,000	1,935,373
VANECK J. P. MORGAN EM LOCAL C VANECK JPM EM LOCAL CURR BND		186,000	4,659,319	4,423,080
VANTAGE DATA CENTERS LLC VDC 2020 1A A2 144A		1,400,000	1,299,927	1,322,874
VANTAGE DATA CENTERS LLC VDC 2021 1A A2 144A		900,000	812,185	824,960
VAR ENERGI ASA JR SUBORDINA REGS 11/83 VAR		200,000	233,374	232,570
VAR ENERGI ASA SR UNSECURED 144A 01/28 7.5%		350,000	363,371	368,063
VARSITY BRANDS, INC. 2023 TERM LOAN due 12/15/26		1,123,272	1,122,047	1,132,539
VASA TRUST VASA 2021 VASA B 144A		1,500,000	1,115,615	1,251,626
VB S1 ISSUER LLC VBTEL 2022 1A D 144A		1,000,000	916,603	930,453
VECTOR GROUP LTD SR SECURED 144A 02/29 5.75%		825,000	825,179	773,128
VELOCITY VEHICLE GROUP SR UNSECURED 144A 06/29 8		1,608,000	1,620,967	1,653,908
VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25%		65,000	61,838	65,968
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875%		1,483,000	1,415,071	1,350,627
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125%		1,752,000	1,543,660	1,572,185
VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875%		2,502,000	2,268,989	2,131,971
VENTURE GLOBAL LNG INC SR SECURED 144A 02/29 9.5%		3,614,000	3,673,812	3,957,679
VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875%		1,670,000	1,667,857	1,817,670
VENTURE GLOBAL LNG INC SR SECURED 144A 06/28 8.125%		3,214,000	3,208,848	3,311,117

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375%		6,097,000	6,105,143	6,323,997
VERDE PURCHASER LLC SR SECURED 144A 11/30 10.5%		500,000	500,000	528,452
VERIFONE SYS INC TERM LOAN due 08/20/25		638,182	618,362	520,610
VERISURE HOLDING AB SR SECURED REGS 02/27 3.25%		100,000	120,925	102,888
VERISURE HOLDING AB SR SECURED REGS 10/27 9.25%		100,000	96,305	113,338
VERITAS US INC/BERMUDA L SR SECURED 144A 09/25 7.5%		175,000	175,000	151,329
VERITIV CORPORATION TERM LOAN B due 11/30/30		480,000	466,727	479,160
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75%		870,000	785,169	704,066
VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272%		1,726,000	1,587,067	1,563,661
VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875%		1,000,000	970,164	950,446
VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125%		250,000	251,110	243,698
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1%		360,000	359,911	323,759
VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15%		390,000	389,269	351,681
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55%		15,099,000	13,355,106	12,828,232
VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4%		2,120,000	2,113,047	1,621,146
VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5%		80,000	83,809	79,921
VERIZON COMMUNICATIONS SR UNSECURED 03/50 4%		240,000	281,879	186,939
VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7%		450,000	423,061	317,511
VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05%		3,104,000	3,045,843	3,060,138
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625%		390,000	381,060	369,867
VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5%		1,190,000	1,173,953	1,118,733
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862%		20,000	25,167	18,138
VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329%		5,273,000	5,247,003	5,127,188
VERIZON COMMUNICATIONS SR UNSECURED 09/35 5.85		180,000	188,953	186,396
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85%		30,000	21,013	21,019
VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4%		981,000	933,907	909,035
VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65%		390,000	391,505	268,622
VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85%		130,000	135,331	103,111
VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875%		500,000	498,804	314,523
VERIZON COMMUNICATIONS SR UNSECURED 12/29 4.016		1,746,000	1,669,141	1,650,209
VERTICAL US NEWCO INC TERM LOAN B due 07/30/27		486,421	487,784	488,600
VERTIV GROUP CORPORATION 2024 TERM LOAN B due 03/02/27		748,035	750,370	749,486
VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125%		925,000	925,000	863,831
VERUS SECURITIZATION TRUST VERUS 2021 2 A2 144A		1,482,406	1,258,616	1,296,062
VERUS SECURITIZATION TRUST VERUS 2021 3 A1 144A		1,589,357	1,589,278	1,333,002
VERUS SECURITIZATION TRUST VERUS 2021 5 A3 144A		1,701,428	1,391,095	1,427,793
VERUS SECURITIZATION TRUST VERUS 2021 6 A1 144A		2,225,526	2,225,362	1,855,062
VERUS SECURITIZATION TRUST VERUS 2021 7 A2 144A		992,751	814,466	841,353
VERUS SECURITIZATION TRUST VERUS 2022 2 A1 144A		502,347	442,079	464,857
VERUS SECURITIZATION TRUST VERUS 2022 3 A1 144A		840,383	838,172	782,865
VERUS SECURITIZATION TRUST VERUS 2022 6 A1 144A		382,734	379,257	377,736
VERUS SECURITIZATION TRUST VERUS 2022 7 A1 144A		2,146,032	2,105,588	2,120,183
VERUS SECURITIZATION TRUST VERUS 2023 4 A1 144A		2,297,292	2,283,516	2,284,124
VERUS SECURITIZATION TRUST VERUS 2023 8 A1 144A		3,200,861	3,200,790	3,210,669
VERUS SECURITIZATION TRUST VERUS 2023 8 A2 144A		777,987	777,970	780,316
VERUS SECURITIZATION TRUST VERUS 2023 INV3 A1 144A		1,738,180	1,738,116	1,766,093
VERUS SECURITIZATION TRUST VERUS 2024 5 A1 144A		1,100,000	1,099,985	1,102,908
VERUS SECURITIZATION TRUST VERUS 2024 INV1 A1 144A		874,787	874,762	874,567
VERUS SECURITIZATION TRUST VERUS 2024 INV1 A2 144A		1,301,489	1,301,450	1,299,926
VF CORP SR UNSECURED 04/25 2.4		28,000	27,193	27,220
VF UKRAINE (VFU FUNDING) SR UNSECURED REGS 02/25 6.2%		200,000	178,032	177,252
VFH PARENT / VALOR CO SR SECURED 144A 06/31 7.5		2,555,000	2,558,651	2,567,264
VFH PARENT LLC 2024 TERM LOAN B due 06/21/31		62,121	61,966	61,966
VIASAT INC 2023 TERM LOAN due 05/30/30		794,000	738,930	705,008
VIASAT INC SR SECURED 144A 04/27 5.625%		500,000	500,000	447,471
VIASAT INC SR UNSECURED 144A 09/25 5.625%		425,000	412,173	412,356
VIASAT INC TERM LOAN due 03/02/29		740,554	728,331	660,789
VICI PROPERTIES / NOTE COMPANY GUAR 144A 01/28 4.5%		2,088,000	2,015,268	2,008,875
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/25 3.5%		510,000	510,000	503,086
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75%		1,751,000	1,655,173	1,663,076
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 5.75%		533,000	535,614	533,012
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/29 3.875%		2,564,000	2,388,075	2,369,961
VICI PROPERTIES / NOTE COMPANY GUAR 144A 06/25 4.625%		147,000	146,217	145,078

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125%		600,000	550,827	545,678
VICI PROPERTIES / NOTE COMPANY GUAR 144A 09/26 4.5%		303,000	297,841	294,445
VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/26 4.25%		5,859,000	5,704,675	5,650,353
VICI PROPERTIES LP SR UNSECURED 02/28 4.75%		4,744,000	4,610,563	4,633,684
VICI PROPERTIES LP SR UNSECURED 02/30 4.95%		550,000	534,930	530,607
VICI PROPERTIES LP SR UNSECURED 05/25 4.375		43,000	42,423	42,429
VIDEOTRON LTD COMPANY GUAR 144A 06/29 3.625%		1,497,000	1,516,953	1,366,686
VIKING CRUISES LTD COMPANY GUAR 144A 05/25 6.25%		815,000	799,199	814,409
VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875%		157,000	146,032	155,376
VIKING CRUISES LTD SR UNSECURED 144A 02/29 7%		345,000	330,755	346,838
VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125%		1,388,000	1,388,245	1,503,294
VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625%		1,694,000	1,687,853	1,655,981
VIPER ENERGY INC SR UNSECURED 144A 11/27 5.375%		9,427,000	9,322,330	9,249,567
VIPER ENERGY INC SR UNSECURED 144A 11/31 7.375%		1,597,000	1,597,000	1,653,994
VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q due 01/31/29		500,000	500,000	476,875
VIRGIN MEDIA BRISTOL LLC TERM LOAN N due 01/31/28		1,080,000	1,079,971	1,031,152
VIRGIN MEDIA FINANCE PLC COMPANY GUAR 144A 07/30 5%		720,000	742,390	593,673
VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5%		1,569,000	1,601,831	1,434,303
VIRGIN MEDIA SECURED FIN SR SECURED 144A 08/30 4.5%		813,000	771,809	689,372
VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/30 4.25%		2,100,000	2,365,941	2,256,418
VIRGIN MEDIA SECURED FIN SR SECURED REGS 04/27 5%		1,000,000	1,328,840	1,251,458
VIRGIN MEDIA VEND FIN IV SR UNSECURED 144A 07/28 5%		850,000	861,009	756,335
VIRGIN MEDIA VENDOR FIN SR SECURED REGS 07/28 4.875%		100,000	143,183	112,821
VIRGIN MONEY UK PLC SR UNSECURED REGS 09/26 VARIABLE		400,000	529,574	494,612
VIRGIN MONEY UK PLC SR UNSECURED REGS 09/27 VARIABLE		300,000	382,280	367,154
VIRGINIA ELEC + POWER CO SR UNSECURED 01/34 5		2,150,000	2,135,349	2,089,751
VIRGINIA ELEC + POWER CO SR UNSECURED 05/25 3.1		21,222,000	20,800,281	20,782,607
VIRGINIA ELEC + POWER CO SR UNSECURED 05/52 4.625%		222,000	188,015	186,774
VIRGINIA ELEC + POWER CO SR UNSECURED 09/47 3.8%		218,000	258,346	161,626
VIRGINIA ELEC + POWER CO SR UNSECURED 11/51 2.95		164,000	103,887	102,430
VIRGINIA ELEC + POWER CO SR UNSECURED 12/49 3.3		72,000	50,259	48,547
VIRTUSA CORPORATION 2024 TERM LOAN B due 02/15/29		149,625	149,625	149,858
VISA INC SR UNSECURED 04/30 2.05%		320,000	319,721	274,764
VISA INC SR UNSECURED 12/45 4.3%		790,000	801,014	685,151
VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 06/28 9.5%		17,000	14,534	14,903
VISTRAL CORP COMPANY GUAR 144A 07/27 5%		1,154,000	1,141,473	1,116,313
VISTRAL CORP COMPANY GUAR 144A 09/26 5.5%		3,340,000	3,332,915	3,293,760
VISTRAL CORP JR SUBORDINA 144A 12/99 VARIABLE		100,000	100,189	99,131
VISTRAL CORP JR SUBORDINA 144A VARIABLE		500,000	500,000	504,251
VISTRAL OPERATIONS CO LLC COMPANY GUAR 144A 02/27 5.625%		2,045,000	2,024,816	2,010,727
VISTRAL OPERATIONS CO LLC COMPANY GUAR 144A 04/32 6.875		2,466,000	2,466,000	2,503,414
VISTRAL OPERATIONS CO LLC COMPANY GUAR 144A 05/29 4.375%		315,000	311,219	293,307
VISTRAL OPERATIONS CO LLC COMPANY GUAR 144A 10/31 7.75%		1,839,000	1,819,995	1,915,118
VISTRAL OPERATIONS CO LLC SR SECURED 144A 04/34 6		1,008,000	1,012,160	1,010,409
VISTRAL OPERATIONS CO LLC SR SECURED 144A 10/33 6.95%		204,000	211,326	218,338
VISTRAL ZERO OPRNG COMPANY LLC TERM LOAN B due 04/30/31		149,707	149,893	150,306
VITAL ENERGY INC COMPANY GUAR 10/30 9.75%		75,000	74,139	81,892
VITAL ENERGY INC COMPANY GUAR 144A 04/32 7.875		4,369,000	4,393,541	4,441,482
VITERRA FINANCE BV COMPANY GUAR REGS 09/25 0.375%		1,055,000	1,154,637	1,081,968
VMED O2 UK FINAN SR SECURED 144A 01/31 4.25%		2,528,000	2,439,858	2,097,930
VMED O2 UK FINAN SR SECURED 144A 07/31 4.75%		3,411,000	3,133,906	2,876,754
VMED O2 UK FINAN SR SECURED REGS 07/31 4.5%		100,000	139,170	104,257
VMED O2 UK FINANCING I SR SECURED 144A 04/32 7.75		670,000	670,000	653,546
VMWARE LLC SR UNSECURED 05/30 4.7%		435,000	495,969	420,824
VMWARE LLC SR UNSECURED 08/24 1%		550,000	546,674	546,629
VMWARE LLC SR UNSECURED 08/26 1.4%		1,350,000	1,349,013	1,243,050
VMWARE LLC SR UNSECURED 08/28 1.8%		469,000	467,536	410,779
VMWARE LLC SR UNSECURED 08/31 2.2%		875,000	873,740	710,977
VOC ESCROW LTD SR SECURED 144A 02/28 5%		489,000	463,228	474,030
VODAFONE GROUP PLC JR SUBORDINA 04/79 VARIABLE		3,025,000	3,045,700	3,116,954
VODAFONE GROUP PLC JR SUBORDINA REGS 08/80 VARIABLE		415,000	463,351	415,169
VODAFONE GROUP PLC SR UNSECURED 02/43 4.375%		3,865,000	3,694,989	3,369,400
VODAFONE GROUP PLC SR UNSECURED 06/54 5.75		2,215,000	2,202,464	2,145,097

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
VODAFONE GROUP PLC SR UNSECURED 06/64 5.875		1,660,000	1,646,090	1,596,603
VOLKSWAGEN AUTO LEASE TRUST VWALT 2024 A A2A		2,725,000	2,724,922	2,722,909
VOLKSWAGEN BANK GMBH REGS 05/31 4.625%		1,300,000	1,385,392	1,441,021
VOLKSWAGEN BANK GMBH REGS 07/26 2.5%		200,000	201,801	208,739
VOLKSWAGEN FIN SERV NV COMPANY GUAR REGS 09/27 6.5%		300,000	373,272	391,280
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/25 3.35%		4,000,000	3,926,364	3,922,823
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95%		1,500,000	1,476,659	1,476,729
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/28 6.2%		550,000	549,025	567,577
VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 03/26 VAR		200,000	213,935	215,177
VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 12/99 VAR		200,000	234,929	231,535
VOLVO TREASURY AB COMPANY GUAR REGS 05/26 VAR		100,000	108,606	107,273
VOYA CLO LTD INGIM 2013 1A A1AR 144A		176,194	173,560	176,607
VOYA CLO LTD VOYA 2017 2A A2AR 144A		1,000,000	974,275	1,000,748
VOYA CLO LTD VOYA 2017 3A A1R 144A		610,000	610,000	610,160
VOYA CLO LTD VOYA 2018 3A A1R2 144A		1,250,000	1,250,000	1,250,612
VOYA CLO LTD VOYA 2018 4A A1AR 144A		1,539,861	1,539,861	1,540,601
VOYA CLO LTD VOYA 2019 1A BR 144A		1,400,000	1,372,149	1,400,112
VOYA CLO LTD VOYA 2019 3A BR 144A		250,000	243,955	249,883
VOYA CLO LTD VOYA 2019 4A BR 144A		750,000	750,000	751,513
VOYA CLO LTD VOYA 2020 1A AR 144A		1,500,000	1,500,000	1,502,250
VSTRONG AUTO RECEIVABLES TRUST VSTRG 2024 A A2 144A		500,000	499,971	499,871
VT TOPCO INC SR SECURED 144A 08/30 8.5%		1,675,000	1,678,190	1,758,817
VZ SECURED FINANCING BV SR SECURED 144A 01/32 5%		3,130,000	2,945,706	2,668,860
VZ SECURED FINANCING BV SR SECURED REGS 01/32 3.5		200,000	191,811	187,280
W + T OFFSHORE INC SECURED 144A 02/26 11.75		175,000	179,833	179,986
WACHOVIA STUDENT LOAN TRUST WSLT 2006 1 B 144A		374,205	356,940	341,653
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/30 3.2%		377,000	331,681	315,593
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4.1%		615,000	439,089	422,357
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45		5,000	4,801	4,704
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8%		280,000	230,076	219,870
WALMART INC SR UNSECURED 06/25 3.55		1,275,000	1,254,199	1,254,047
WALMART INC SR UNSECURED 09/28 1.5%		220,000	219,856	194,325
WALMART INC SR UNSECURED 09/31 1.8%		110,000	109,711	90,633
WALMART INC SR UNSECURED 12/24 2.65		17,500,000	17,292,255	17,296,556
WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75		1,415,000	1,406,497	1,405,517
WALT DISNEY COMPANY/THE COMPANY GUAR 09/24 3.7		8,115,000	8,083,999	8,081,051
WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65%		90,000	118,426	101,182
WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR6 A		2,859	2,891	2,598
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR10 X		594,574	5,910	1
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR12 X		909,885	7,876	1,172
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR8 X		424,947	-9,050	506
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR1 A2A1		343,506	339,850	324,367
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 B1		1,768,899	486,352	1,481,509
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR6 2A1A		136	108	131
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR8 2AB2		858,785	857,226	801,907
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR9 A1A		1,095,812	1,067,425	1,052,505
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR4 1A1B		268,084	168,871	235,083
WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY6 2A1		421,604	323,200	348,990
WAND NEWCO 3 INC 2024 TERM LOAN B due 01/30/31		450,000	449,824	452,732
WAND NEWCO 3 INC SR SECURED 144A 01/32 7.625		2,205,000	2,210,559	2,277,306
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412%		420,000	420,000	419,999
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755%		190,000	190,000	180,390
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054%		910,000	910,000	840,379
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279%		3,815,000	3,531,250	3,329,837
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05%		90,000	90,588	73,207
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141%		8,750,000	6,912,020	6,812,822
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391%		6,394,000	5,591,848	4,990,341
WASH MULTIFAM ACQ INC SR SECURED 144A 04/26 5.75%		2,330,000	2,281,801	2,277,790
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR2 A1A		521,678	344,070	400,019
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR6 1A		6,040	5,272	4,815
WASTE CONNECTIONS INC SR UNSECURED 01/33 4.2%		416,000	389,119	386,242
WASTE CONNECTIONS INC SR UNSECURED 03/34 5		500,000	494,342	488,734
WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875%		550,000	537,127	548,282

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
WASTE MANAGEMENT INC COMPANY GUAR 03/28 1.15%		4,075,000	3,664,121	3,558,709
WASTE MANAGEMENT INC COMPANY GUAR 03/31 1.5%		865,000	710,155	692,300
WASTE MANAGEMENT INC COMPANY GUAR 04/32 4.15%		710,000	682,246	668,751
WASTE MANAGEMENT INC COMPANY GUAR 06/29 2%		520,000	503,740	454,066
WASTE MANAGEMENT INC COMPANY GUAR 06/41 2.95%		253,000	221,872	182,866
WASTE MANAGEMENT INC COMPANY GUAR 11/27 3.15%		650,000	618,231	613,441
WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5%		770,000	769,767	759,379
WATCO COS LLC/FINANCE CO SR UNSECURED 144A 06/27 6.5%		2,525,000	2,528,987	2,514,705
WATERBRIDGE MIDSTREAM OPR LLC 2024 TERM LOAN B due 05/10/29		961,020	951,653	965,027
WATERBRIDGE MIDSTRM OPRNG LLC 2024 1ST LIEN TERM LOAN B due 06/21/29		1,659,930	1,643,331	1,647,481
WATERBRIDGE MIDSTRM OPRNG LLC TERM LOAN B due 06/22/26		1,145,020	1,133,582	1,145,742
WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75%		900,000	901,407	893,290
WEATHERFORD INTERNATIONAL COMPANY GUAR 144A 04/30 8.625%		2,450,000	2,391,795	2,538,781
WEEKLEY HOMES LLC/ FINAN SR UNSECURED 144A 09/28 4.875%		1,185,000	1,116,625	1,097,382
WELLS FARGO + COMPANY JR SUBORDINA 12/99 VARIABLE		2,025,000	2,028,815	2,081,387
WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15%		500,000	506,702	480,716
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR		1,025,000	1,025,000	1,020,696
WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR		6,403,000	6,393,078	6,380,546
WELLS FARGO + COMPANY SR UNSECURED 02/25 3		41,800,000	41,163,531	41,122,010
WELLS FARGO + COMPANY SR UNSECURED 03/33 VARIABLE		3,910,000	3,945,684	3,390,774
WELLS FARGO + COMPANY SR UNSECURED 04/26 VARIABLE		5,916,000	5,898,835	5,745,265
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR		1,375,000	1,375,000	1,386,898
WELLS FARGO + COMPANY SR UNSECURED 04/31 VARIABLE		1,090,000	1,179,813	1,043,560
WELLS FARGO + COMPANY SR UNSECURED 04/34 VARIABLE		1,200,000	1,186,757	1,186,281
WELLS FARGO + COMPANY SR UNSECURED 04/51 VARIABLE		3,372,000	3,883,417	3,071,612
WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR		321,000	274,841	274,343
WELLS FARGO + COMPANY SR UNSECURED 05/28 VARIABLE		2,945,000	2,914,816	2,804,898
WELLS FARGO + COMPANY SR UNSECURED 07/28 VARIABLE		1,615,000	1,597,252	1,592,688
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE		3,487,000	3,483,737	3,518,635
WELLS FARGO + COMPANY SR UNSECURED 07/33 VARIABLE		5,512,000	5,398,636	5,301,796
WELLS FARGO + COMPANY SR UNSECURED 07/34 VARIABLE		7,000,000	6,898,735	6,994,819
WELLS FARGO + COMPANY SR UNSECURED 08/26 VARIABLE		740,000	740,826	730,841
WELLS FARGO + COMPANY SR UNSECURED 10/26 3%		2,985,000	2,982,741	2,835,558
WELLS FARGO + COMPANY SR UNSECURED 10/29 VARIABLE		492,000	492,000	510,555
WELLS FARGO + COMPANY SR UNSECURED 10/30 VARIABLE		1,247,000	1,156,397	1,106,159
WELLS FARGO + COMPANY SR UNSECURED 10/34 VARIABLE		750,000	757,977	799,542
WELLS FARGO + COMPANY SR UNSECURED REGS 05/30 VAR		905,000	895,198	885,094
WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606%		840,000	883,062	805,821
WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1%		2,025,000	2,026,073	1,972,524
WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4%		170,000	169,431	137,115
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3%		4,355,000	4,414,076	4,239,899
WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375%		580,000	585,527	543,840
WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65%		450,000	449,147	380,131
WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9%		910,000	907,518	791,284
WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75%		700,000	699,053	592,750
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C27 A5		701,000	742,659	688,454
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C27 XA		14,754,393	376,441	45,038
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 XA		42,857,144	763,691	104,477
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS		1,310,000	1,341,707	1,272,053
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS2 A5		795,000	828,213	772,427
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS4 AS		467,000	439,010	449,502
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 A4		2,872,197	2,691,404	2,748,677
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 A3		2,472,973	2,347,916	2,372,664
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 XA		3,859,129	268,369	61,355
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 C		1,490,000	1,323,619	1,356,392
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 XA		10,134,201	519,580	232,954
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 B		835,000	766,139	761,234
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C40 B		1,000,000	1,069,781	911,521
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP C 144A		2,650,000	2,644,191	1,337,083
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP D 144A		2,200,000	2,197,129	1,022,031
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 1745 A 144A		587,000	626,489	513,466
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C44 A2		213,220	223,378	207,080
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A2		112,979	118,947	108,742

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A4		440,000	451,777	415,542
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C50 B		455,000	507,264	418,885
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C53 A4		2,225,000	1,985,764	1,996,456
WELLS FARGO COMMERCIAL MORTGAG WFCM 2021 FCMT C 144A		1,000,000	931,398	957,048
WELLS FARGO COMMERCIAL MORTGAG WFCM 2022 C62 A4		1,000,000	927,475	913,475
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI A 144A		2,150,000	2,116,240	2,109,185
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI C 144A		845,000	831,731	831,241
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI D 144A		1,165,000	1,146,706	1,142,985
WELLTOWER OP LLC COMPANY GUAR 01/29 2.05%		1,570,000	1,511,195	1,371,314
WELLTOWER OP LLC COMPANY GUAR 06/32 3.85%		263,000	262,898	236,895
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/29 6.375		965,000	964,969	968,487
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/32 6.625		2,023,000	2,022,970	2,044,294
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25%		414,000	419,944	421,427
WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75%		10,000	9,818	9,790
WESTERN MIDSTREAM OPERAT SR UNSECURED 01/29 6.35%		660,000	658,832	680,722
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1%		400,000	400,043	393,104
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05%		1,370,000	1,377,374	1,274,166
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25%		560,000	525,784	490,839
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5%		100,000	101,544	96,431
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3%		2,160,000	1,998,306	1,864,982
WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45%		400,000	353,895	360,455
WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65%		3,795,000	3,727,236	3,721,245
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5%		730,000	715,279	634,526
WESTJET LOYALTY LP TERM LOAN B due 02/14/31		475,000	470,480	476,900
WESTROCK MWV LLC COMPANY GUAR 02/31 7.95%		500,000	563,243	565,894
WEYERHAEUSER CO SR UNSECURED 04/30 4%		2,600,000	2,881,344	2,426,694
WEYERHAEUSER CO SR UNSECURED 12/33 6.875%		700,000	902,318	764,424
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C14 AS		75,050	77,842	71,672
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 ASFL 144A		520,829	520,829	514,827
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C21 XA		18,982,488	1,110,751	1,167
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 D 144A		186,000	148,530	93,488
WHATABRANDS LLC TERM LOAN B due 08/03/28		249,362	250,214	249,297
WHEEL PROS LLC 2023 FILO TERM LOAN due 02/10/28		109,384	100,540	117,205
WHITE CAP BUYER LLC 2024 TERM LOAN B due 10/19/29		3,749,203	3,771,628	3,754,114
WHITE CAP BUYER LLC SR UNSECURED 144A 10/28 6.875%		378,000	376,467	364,729
WHITE CAP BUYER LLC TERM LOAN B due 10/19/27		3,236,850	3,257,522	3,241,090
WHITE CAP PARENT LLC SR UNSECURED 144A 03/26 8.25%		100,000	99,802	100,002
WHITEBOX CLO I LTD WBOX 2019 1A D1RR 144A		1,350,000	1,350,000	1,350,000
WHITEBOX CLO I LTD WBOX 2020 2A A1R 144A		2,930,000	2,924,971	2,932,774
WHITEBOX CLO III LTD WBOX 2021 3A A1 144A		1,210,000	1,210,000	1,211,283
WILLIAM MORRIS ENDEAVOR ENTMT TERM LOAN B 1 due 05/18/25		157,857	155,541	157,969
WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5%		409,000	439,894	451,877
WILLIAMS COMPANIES INC SR UNSECURED 03/29 4.9		500,000	499,284	493,209
WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75%		354,000	405,356	422,973
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65%		975,000	974,070	983,895
WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15		750,000	749,858	731,720
WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85%		490,000	551,731	423,799
WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3%		2,955,000	2,997,653	2,964,057
WILLIAMS COS INC SR UNSECURED 06/31 7.75%		334,000	278,292	368,683
WILLIAMS SCOTSMAN INC SR SECURED 144A 06/29 6.625		646,000	646,786	651,112
WILLIAMS SCOTSMAN INC SR SECURED 144A 08/28 4.625%		235,000	226,062	222,211
WILLIAMS SCOTSMAN INC SR SECURED 144A 10/31 7.375%		1,260,000	1,255,243	1,296,676
WINDSOR HOLDINGS III LLC 2024 USD TERM LOAN B due 08/01/30		1,045,815	1,045,993	1,051,306
WINDSOR HOLDINGS III LLC SR SECURED 144A 06/30 8.5%		1,372,000	1,378,173	1,431,939
WINTERSHALL DEA FINANCE COMPANY GUAR REGS 09/25 0.84%		1,000,000	1,046,960	1,030,363
WINTERSHALL DEA FINANCE COMPANY GUAR REGS 09/28 1.332%		2,400,000	2,274,005	2,304,270
WIRECO WORLDGROUP INC 2023 TERM LOAN B due 11/13/28		706,952	707,740	706,514
WISCONSIN ELECTRIC POWER SR UNSECURED 05/29 5		515,000	513,788	515,901
WMG ACQUISITION CORP SR SECURED 144A 07/30 3.875%		87,000	88,124	77,658
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A		515,000	512,330	515,804
WOLTERS KLUWER NV SR UNSECURED REGS 09/26 3%		250,000	249,782	266,184
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4%		175,000	175,000	146,498
WOODWARD CAPITAL MANAGEMENT RCKT 2021 1 A1 144A		483,493	407,939	383,927

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Fixed Income and Short-Term Securities		Retirement Assets		
Issuer Name		Par Value	Book Value	Market Value
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES2 A1A 144A		1,534,422	1,534,350	1,536,062
WORKDAY INC SR UNSECURED 04/27 3.5%		1,762,000	1,762,099	1,685,528
WORKDAY INC SR UNSECURED 04/29 3.7%		25,000	24,999	23,452
WORKDAY INC SR UNSECURED 04/32 3.8%		325,000	324,481	292,024
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 B A2A		2,259,715	2,256,629	2,256,887
WP CAREY INC SR UNSECURED 02/25 4%		315,000	314,161	311,224
WP CAREY INC SR UNSECURED 02/31 2.4%		400,000	397,595	331,814
WP NEWCO LLC SECURED 144A 05/28 6.5%		2,103,000	2,014,524	856,315
WR GRACE CO 2021 TERM LOAN B due 09/22/28		468,000	469,811	469,423
WR GRACE HOLDING LLC SR SECURED 144A 03/31 7.375%		220,000	223,401	222,962
WR GRACE HOLDING LLC SR SECURED 144A 06/27 4.875%		1,757,000	1,742,381	1,694,331
WR GRACE HOLDING LLC SR UNSECURED 144A 08/29 5.625%		1,033,000	1,038,148	952,111
WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32 6.625		385,000	385,367	383,300
WRKCO INC COMPANY GUAR 06/28 3.9%		715,000	735,332	680,273
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375%		1,925,000	1,917,730	1,794,569
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/27 5.25%		1,607,000	1,629,057	1,567,549
WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5%		400,000	399,357	391,576
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125%		1,290,000	1,297,961	1,337,632
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125%		485,000	462,808	461,266
XCEL ENERGY INC SR UNSECURED 12/26 3.35%		1,975,000	1,906,434	1,884,637
XEROX HOLDINGS CORP COMPANY GUAR 144A 08/28 5.5		9,000	8,261	7,752
XHR LP SR SECURED 144A 06/29 4.875%		565,000	552,131	529,517
XPLORNET COMMUNICATIONS INC TERM LOAN due 10/02/28		1,113,579	1,089,881	168,585
XPO INC COMPANY GUAR 144A 02/32 7.125%		851,000	856,054	872,224
XPO INC COMPANY GUAR 144A 06/31 7.125%		155,000	153,308	158,350
XPO INC SR SECURED 144A 06/28 6.25		1,633,000	1,633,000	1,637,899
YAMANA GOLD INC COMPANY GUAR 08/31 2.63%		1,000,000	977,271	831,026
YPF SOCIEDAD ANONIMA SR SECURED 144A 01/31 9.5		401,000	402,893	407,423
YUM BRANDS INC SR UNSECURED 01/32 4.625%		25,000	25,000	22,992
YUM BRANDS INC SR UNSECURED 03/31 3.625%		811,000	818,153	715,744
YUM BRANDS INC SR UNSECURED 04/32 5.375%		173,000	170,570	166,301
YUM BRANDS INC SR UNSECURED 144A 01/30 4.75%		234,000	246,089	222,876
ZAIS MATRIX CDO I ZAIS 2020 16A A1R 144A		9,000,000	9,000,000	9,048,965
ZAYO GROUP HOLDINGS INC 2022 USD INCR TL B due 03/09/27		1,119,238	1,103,435	982,433
ZAYO GROUP HOLDINGS INC SR SECURED 144A 03/27 4%		2,955,000	2,626,586	2,363,308
ZAYO GROUP HOLDINGS INC SR UNSECURED 144A 03/28 6.125%		309,000	312,178	206,892
ZAYO GROUP HOLDINGS INC USD TERM LOAN due 03/09/27		1,108,761	983,909	962,316
ZEBRA TECHNOLOGIES CORP COMPANY GUAR 144A 06/32 6.5		2,355,000	2,355,959	2,381,516
ZF FINANCE GMBH COMPANY GUAR REGS 08/26 5.75		200,000	225,303	219,709
ZF FINANCE GMBH COMPANY GUAR REGS 09/28 3.75%		2,300,000	2,395,959	2,385,036
ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75%		264,000	258,534	260,644
ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875%		490,000	489,475	499,480
ZF NA CAPITAL COMPANY GUAR 144A 04/30 6.75		95,000	95,187	96,752
ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125%		845,000	842,043	874,886
ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875		1,567,000	1,567,738	1,620,051
ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875%		1,476,000	1,328,533	1,340,231
ZIFF DAVIS INC COMPANY GUAR 144A 10/30 4.625%		374,000	372,809	338,150
ZIGGO BOND CO BV COMPANY GUAR 144A 02/30 5.125%		1,549,000	1,546,515	1,316,131
ZIGGO BOND CO BV SR UNSECURED 144A 01/27 6%		2,437,000	2,450,258	2,390,308
ZIGGO BV SR SECURED 144A 01/30 4.875%		978,000	925,644	869,450
ZIGGO BV SR SECURED REGS 01/30 2.875%		100,000	89,025	93,851
ZIPLY FIBER ISSUER, LLC ZIPLY 2024 1A A2 144A		2,000,000	2,033,870	2,022,990
ZIPLY FIBER ISSUER, LLC ZIPLY 2024 1A B 144A		971,000	970,951	989,145
ZIPRECRUITER INC SR UNSECURED 144A 01/30 5%		115,000	109,910	99,913
ZOETIS INC SR UNSECURED 09/47 3.95%		1,300,000	1,556,491	1,013,356

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
Total Cash Equivalent Securities		4,281,745,648	4,247,204,123	4,245,478,116
ABN AMRO FUNDING USA LC due 07/17/24		10,000,000	9,976,756	9,976,756
AQUITAINE FUNDING CO LLC due 09/04/24		30,000,000	29,706,958	29,706,958
AUST + NEW ZEA due 01/30/25		7,700,000	7,483,598	7,483,598
AUST + NEW ZEA due 07/25/24		5,000,000	5,000,000	5,000,000
AUST + NEW ZEA due 08/26/24		30,000,000	29,761,533	29,761,533
AUST + NEW ZEA due 12/11/24		2,797,000	2,730,766	2,730,766
BANC OF AMERICA SECURITIES LLC TBA CASH COLLATERAL USD		-250,000	-250,000	-250,000
BANK MONTREAL DISC COML PAPER due 07/05/24		10,000,000	9,994,233	9,994,233
BANK OF AMERICA 5.39% due 07/18/24		30,000,000	30,000,000	30,000,000
BANK OF AMERICA 5.44% due 01/02/25		25,000,000	25,000,000	25,000,000
BANK OF AMERICA N/A 5.72% due 07/03/25		15,000,000	15,000,000	15,000,000
BARCLAYS BK PLC / BARCLAYS US due 10/03/24		30,000,000	29,580,917	29,580,917
BARTON CAPITAL CORP. due 07/19/24		25,000,000	24,933,375	24,933,375
BARTON CAPITAL CORP. due 08/01/24		13,881,000	13,817,649	13,817,649
BEDFORD ROW FDG CORP 5.55% due 08/19/24		30,000,000	30,000,000	30,000,000
BNP PARIBAS NY BRANCH 5.20% due 02/10/25		7,500,000	7,500,000	7,500,000
CAN AST + CAN LTD JT due 07/29/24		30,000,000	29,879,133	29,879,133
CANADIAN IMPERIAL BK 5.44% due 11/04/24		35,000,000	35,000,000	35,000,000
CANADIAN IMPERIAL BK due 07/02/24		12,500,000	12,498,146	12,498,146
CANADIAN IMPERIAL BK due 07/03/24		12,500,000	12,496,292	12,496,292
CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA CCPC		1,307,000	1,307,000	1,307,000
CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC		3,291,000	3,291,000	3,291,000
CCFARIUS1 WELLS FARGO BOC SWBC COLLATERAL		-470,000	-470,000	-470,000
CHARIOT FDG LLC CALL 5.64% due 11/01/24		16,755,000	16,755,000	16,755,000
CISCO SYSTEMS INC due 08/01/24		14,197,000	14,132,818	14,132,818
CITIGROUP TBA CASH COLLATERAL		-183,000	-183,000	-183,000
CITIGROUP TRI PARTY C due 01/02/24		60,000,000	60,000,000	60,000,000
CMMINWLTH BNK OF AUS 5.57% due 02/26/25		15,000,000	15,000,000	15,000,000
COLLATERALIZED CP FLEX 5.66% due 12/10/24		35,000,000	35,000,000	35,000,000
COLUMBIA FDG CO due 07/22/24		35,000,000	34,892,813	34,892,813
COOPERATIEVE CENTRALE 5.95% due 07/02/24		3,349,000	3,349,043	3,349,043
COOPERATIEVE CENTRALE due 12/16/24		2,934,000	2,934,000	2,934,000
CREDIT SUISSE BOC CCWFSTUS6		-590,000	-590,000	-590,000
DEUTSCHE BANK AG NY due 12/12/24		6,986,000	6,986,301	6,986,301
DEUTSCHE TRI PARTY A due 01/02/24		150,000,000	150,000,000	150,000,000
DNB NOR BANK ASA due 05/30/25		11,323,000	10,780,458	10,780,458
DNB NOR BANK ASA due 08/14/24		7,000,000	6,953,073	6,953,073
DNB NOR BANK ASA due 11/25/24		5,915,000	5,790,612	5,790,612
FED HOME LN DISCOUNT NT due 01/06/25		14,000,000	13,638,872	13,625,547
FED HOME LN DISCOUNT NT due 01/10/25		15,000,000	14,603,558	14,590,442
FED HOME LN DISCOUNT NT due 02/14/25		5,989,000	5,804,432	5,798,582
FED HOME LN DISCOUNT NT due 11/22/24		22,500,000	22,050,398	22,032,356
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		2,653,000	2,653,000	2,653,000
GOLDMAN SACS TRI PARTY A due 01/02/24		145,000,000	145,000,000	145,000,000
GOTHAM FDG CORP due 08/30/24		1,340,000	1,328,029	1,328,029
GOTHAM FDG CORP due 09/04/24		25,000,000	24,756,250	24,756,250
HSBC BANK PLC 5.67% due 02/07/25		4,253,000	4,253,000	4,253,000
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		175,000,000	175,000,000	175,000,000
HSBC USA INC due 08/12/24		330,000	327,655	327,655
HSBC USA INC due 10/11/24		332,000	326,243	326,243
HSBC USA INC due 12/11/24		8,308,000	8,093,584	8,093,584
ING US FUNDING LLC due 08/23/24		30,000,000	29,768,567	29,768,567
ING US FUNDING LLC due 11/15/24		10,000,000	9,804,014	9,804,014
IONIC FUNDING LLC due 07/02/24		25,000,000	24,996,201	24,996,201
IONIC FUNDING LLC due 07/12/24		24,000,000	23,959,813	23,959,813
IONIC FUNDING LLC due 07/15/24		25,000,000	24,946,625	24,946,625
IONIC FUNDING LLC due 07/16/24		25,000,000	24,942,917	24,942,917
JP MORGAN SEC INC TBA CASH COLLATERAL		-464,000	-464,000	-464,000

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
JP MORGAN SEC LLC TPR C due 01/02/24		92,806,000	92,806,000	92,806,000
LADDER CAPITAL COMMERCIAL MORT due 02/15/36		11,213,211	593,840	377,308
LEGACY CAPITAL CO LLC 5.54% due 08/15/24		30,000,000	30,000,000	30,000,000
LIBERTY FUNDING LLC due 09/04/24		2,362,000	2,339,653	2,339,653
LIBERTY FUNDING LLC due 10/01/24		25,000,000	24,656,278	24,656,278
LLOYDS BANK PLC due 08/22/24		14,248,000	14,139,335	14,139,335
LONGSHIP FUNDING DAC due 07/02/24		25,000,000	24,996,285	24,996,285
LVMH due 11/20/24		13,000,000	12,737,458	12,737,458
MORGAN STANLEY TBA CASH COLLATERAL		-379,000	-379,000	-379,000
MUFG BK LTD 5.52% due 12/13/24		25,000,000	25,000,000	25,000,000
NATIONAL BK OF CANAD due 05/28/25		11,327,000	10,780,236	10,780,236
NATIONAL BK OF CANAD due 08/16/24		20,000,000	19,859,956	19,859,956
NATL AUSTRALIA BK LT 5.54% due 11/01/24		30,000,000	30,000,000	30,000,000
NATL AUSTRALIA BK LT 5.62% due 03/21/25		20,000,000	20,000,000	20,000,000
NATL AUSTRALIA BK LT due 08/26/24		25,000,000	24,786,889	24,786,889
NATL AUSTRALIA BK LT due 11/08/24		9,000,000	8,836,850	8,836,850
NOMURA TRIPARTY A due 01/02/24		120,000,000	120,000,000	120,000,000
NORDEA BK AB PUBL NY 5.50% due 08/15/24		8,250,000	8,250,000	8,250,000
PARADELLE FDG LLC due 03/19/25		25,000,000	24,046,625	24,046,625
PSP CAPITAL INC. due 12/16/24		15,000,000	14,668,900	14,668,900
RIDGEFIELD FUNDING CO 5.52% due 08/16/24		35,000,000	35,000,000	35,000,000
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		75,000,000	75,000,000	75,000,000
SANOFI due 12/13/24		14,454,000	14,121,438	14,121,438
STARBIRD FDG. CORP due 07/11/24		10,000,000	9,985,417	9,985,417
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND		831,833,178	831,833,178	831,833,178
SUNAC SERVICES HOLDINGS LTD COMMON STOCK HKD.01		195,882	1,165,020	45,412
SVENSKA HANDELSBANKEN AB 5.53% due 08/23/24		8,500,000	8,500,000	8,500,000
SVENSKA HANDELSBANKEN AB 5.56% due 12/13/24		15,000,000	15,000,000	15,000,000
SWAP CCPC BANK OF AMERICA COC SWAP CASH COLLATERAL		354,000	354,000	354,000
SWAP HSBC BOC SWAP CASH COLLATERAL USD		-1,480,000	-1,480,000	-1,480,000
SWAP HSBC COC SWAP CASH COLLATERAL USD		270,000	270,000	270,000
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD		510,000	510,000	510,000
SWAP JP MORGAN COC SWAP CASH COLLATERAL USD		920,000	920,000	920,000
SWAP MORGAN STANLEY BOC SWAP CASH COLLATERAL USD		-30,000	-30,000	-30,000
SWEDBANK AB IAM COML PAPER 5.54% due 08/26/24		5,750,000	5,750,000	5,750,000
TBA CITIGROUP BOC TBA CASH COLLATERAL		-439,089	-439,089	-439,089
TBA CITIGROUP COC TBA CASH COLLATERAL		439,089	439,089	439,089
TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESCR(LEH ESCROW REC)		748,477	0	3,742
THUNDER BAY FNNDNG LLC due 08/27/24		8,051,000	7,982,674	7,982,674
TORONTO DOMINION BANK due 12/10/24		12,000,000	11,714,880	11,714,880
TORONTO DOMINION BANK due 12/12/24		1,633,000	1,595,432	1,595,432
TORONTO DOMINION BK 5.60% due 02/21/25		14,500,000	14,500,000	14,500,000
TRA CD/REPO PRGM CD 5.3% due 7/18/24		10,750,000	10,750,000	10,750,000
TRA CD/REPO PRGM CD 5.34% due 7/18/24		35,250,000	35,250,000	35,250,000
TRA CD/REPO PRGM CD 5.37% due 10/16/24		15,500,000	15,500,000	15,500,000
TREASURY BILL due 01/23/25		35,000,000	34,085,489	34,017,638
TREASURY BILL due 02/20/25		33,000,000	31,969,006	31,932,863
TREASURY BILL due 05/15/25		11,684,400	11,180,986	11,179,434
TREASURY BILL due 07/05/24		84,115,600	84,067,484	84,066,930
TREASURY BILL due 07/11/24		35,712,600	35,662,675	35,660,521
TREASURY BILL due 07/16/24		14,930,200	14,897,466	14,897,490
TREASURY BILL due 07/18/24		52,888,700	52,763,713	52,759,676
TREASURY BILL due 07/25/24		85,458,900	85,168,981	85,167,482
TREASURY BILL due 08/08/24		24,994,500	24,861,397	24,856,187
TREASURY BILL due 08/15/24		130,000,000	129,153,946	129,153,946
TREASURY BILL due 08/22/24		125,000,000	124,063,458	124,063,458
TREASURY BILL due 08/29/24		123,538,500	122,489,558	122,484,736
TREASURY BILL due 09/03/24		12,128,600	12,015,508	12,015,594
TREASURY BILL due 09/05/24		41,995,500	41,602,457	41,593,670
TREASURY BILL due 09/17/24		50,000,000	49,433,396	49,433,396
TREASURY BILL due 10/03/24		39,989,400	39,454,264	39,449,043
TREASURY BILL due 10/24/24		30,000,000	29,505,500	29,505,500

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
TREASURY BILL due 10/31/24		100,000,000	98,387,533	98,349,035
TREASURY BILL due 11/14/24		50,000,000	49,024,224	49,024,224
TREASURY BILL due 11/21/24		54,590,000	53,470,813	53,470,813
TREASURY BILL due 11/29/24		65,410,000	64,045,351	64,000,051
TREASURY BILL due 12/26/24		95,000,000	92,715,264	92,593,508
UBS AG LONDON due 08/28/24		4,994,000	4,951,679	4,951,679
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
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 LEHESCR 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
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

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
Total Underlying Fixed Income Securities		1,475,757,582	1,470,468,000	1,423,778,329
ABAY LEASING 2014 LLC US GOVT GUAR 11/26 2.654%		330,780	330,780	319,618
ADVOCATE HEALTH CORP UNSECURED 06/30 2.211%		1,250,000	1,251,296	1,068,062
AGILENT TECHNOLOGIES INC SR UNSECURED 06/30 2.1%		450,000	442,879	379,586
AGILENT TECHNOLOGIES INC SR UNSECURED 09/29 2.75%		490,000	503,234	437,448
AGREE LP COMPANY GUAR 06/28 2		450,000	396,016	397,492
AGREE LP COMPANY GUAR 10/30 2.9%		1,100,000	944,799	948,119
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/29 FIXED 1.856%		1,000,000	909,117	871,183
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/32 FIXED 2.156%		750,000	643,702	615,072
ALABAMA POWER CO SR UNSECURED 09/27 3.75%		1,030,000	1,029,450	992,637
ALBEMARLE CORP SR UNSECURED 06/27 4.65%		600,000	599,305	590,339
ALBEMARLE CORP SR UNSECURED 06/32 5.05%		420,000	418,995	403,222
ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/26 4.3%		190,000	185,790	186,841
ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/27 3.95		400,000	387,826	386,532
ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45%		1,470,000	1,467,909	1,442,749
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4		600,000	599,665	601,566
ALLY AUTO RECEIVABLES TRUST ALLYA 2024 1 A3		1,305,000	1,304,822	1,301,784
AMEREN CORP SR UNSECURED 12/26 5.7%		360,000	359,630	362,851
AMEREN ILLINOIS CO 1ST MORTGAGE 11/30 1.55%		2,030,000	1,570,490	1,643,077
AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR		640,000	640,000	637,148
AMERICAN EXPRESS CO SR UNSECURED 03/27 2.55%		360,000	343,055	336,470
AMERICAN EXPRESS CO SR UNSECURED 04/30 VAR		975,000	975,000	986,233
AMERICAN EXPRESS CO SR UNSECURED 07/27 VARIABLE		680,000	680,000	680,832
AMERICAN EXPRESS CO SR UNSECURED 07/29 VARIABLE		280,000	280,000	280,557
AMERICAN EXPRESS CO SR UNSECURED 10/26 VARIABLE		140,000	140,000	141,375
AMERICAN EXPRESS CO SR UNSECURED 10/31 VARIABLE		280,000	280,043	298,499
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A		2,080,000	2,079,979	2,042,574
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 1 A		2,840,000	2,839,799	2,827,373
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2024 1 A		2,810,000	2,809,445	2,836,303
AMERICAN HONDA FINANCE SR UNSECURED 03/29 4.9		620,000	619,742	617,552
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 A3		1,410,000	1,409,920	1,412,394
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2024 1 A3		365,000	364,967	365,571
AMGEN INC SR UNSECURED 03/28 5.15%		780,000	778,971	779,885
AMPHENOL CORP SR UNSECURED 04/27 5.05		575,000	574,399	574,517
AMPHENOL CORP SR UNSECURED 04/29 5.05		375,000	374,641	376,124
AMPHENOL CORP SR UNSECURED 09/31 2.2%		660,000	658,207	541,838
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/28 2.25%		200,000	199,370	179,082
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75%		330,000	326,193	323,899
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 05/25 4.875%		860,000	877,237	853,412
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625%		600,000	601,411	597,026
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/30 2.625%		540,000	536,820	460,730
AON CORP COMPANY GUAR 05/29 3.75%		500,000	490,522	469,243
AON CORP/AON GLOBAL HOLD COMPANY GUAR 05/27 2.85%		450,000	449,874	422,143
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15		350,000	349,542	349,024
ASCENSION HEALTH SR UNSECURED 11/29 2.532%		2,000,000	2,025,258	1,778,732
ASTRAZENECA FINANCE LLC COMPANY GUAR 02/29 4.85		600,000	599,409	598,798
AT+T INC SR UNSECURED 02/28 1.65%		570,000	569,645	506,180
AT+T INC SR UNSECURED 02/32 2.25%		460,000	459,427	373,152
AT+T INC SR UNSECURED 03/26 1.7%		910,000	909,459	854,231
AT+T INC SR UNSECURED 05/35 4.5%		800,000	842,786	736,724
AT+T INC SR UNSECURED 06/27 2.3%		250,000	249,839	231,263
AT+T INC SR UNSECURED 12/33 2.55%		2,199,000	2,203,637	1,748,528
AUTOZONE INC SR UNSECURED 07/29 5.1		740,000	739,195	736,931
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/24 3.8%		1,425,000	1,431,255	1,417,000
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/25 3.85%		1,580,000	1,616,753	1,540,738
BAE SYSTEMS PLC SR UNSECURED 144A 03/27 5		730,000	727,260	724,618
BAE SYSTEMS PLC SR UNSECURED 144A 03/29 5.125		230,000	229,314	228,976
BAE SYSTEMS PLC SR UNSECURED 144A 04/30 3.4		1,410,000	1,282,422	1,277,004
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 A3		1,390,335	1,376,828	1,321,826
BANK BANK 2017 BNK5 A4		1,990,000	1,920,104	1,868,058
BANK BANK 2017 BNK6 A5		1,410,000	1,328,655	1,331,340
BANK BANK 2018 BN11 A2		2,363,139	2,344,565	2,242,872
BANK BANK 2018 BN12 A4		1,290,000	1,342,206	1,237,217

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
BANK OF AMERICA AUTO TRUST BAAT 2023 1A A3 144A	1,420,000	1,419,957	1,422,893
BANK OF AMERICA AUTO TRUST BAAT 2023 2A A3 144A	2,525,000	2,524,960	2,544,375
BANK OF AMERICA CORP SR UNSECURED 02/26 VARIABLE	680,000	680,000	664,437
BANK OF AMERICA CORP SR UNSECURED 02/28 VARIABLE	1,000,000	1,000,000	933,339
BANK OF AMERICA CORP SR UNSECURED 04/26 VARIABLE	300,000	300,000	294,628
BANK OF AMERICA CORP SR UNSECURED 04/28 VARIABLE	300,000	300,000	292,812
BANK OF AMERICA CORP SR UNSECURED 04/33 VARIABLE	500,000	500,000	471,531
BANK OF AMERICA CORP SR UNSECURED 07/27 VARIABLE	2,990,000	3,002,216	2,771,507
BANK OF AMERICA CORP SR UNSECURED 07/29 VARIABLE	2,100,000	2,100,000	2,023,378
BANK OF AMERICA CORP SR UNSECURED 09/27 VARIABLE	630,000	630,000	636,778
BANK OF AMERICA CORP SR UNSECURED 10/25 VARIABLE	660,000	663,214	653,131
BANK OF AMERICA CORP SR UNSECURED 10/26 VARIABLE	1,260,000	1,260,000	1,188,631
BANK OF AMERICA CORP SR UNSECURED 12/25 VARIABLE	3,460,000	3,460,000	3,395,429
BANK OF AMERICA CREDIT CARD TR BACCT 2022 A2 A2	1,165,000	1,164,863	1,160,619
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A1 A1	2,035,000	2,034,633	2,021,398
BANK OF AMERICA CREDIT CARD TR BACCT 2024 A1 A	3,490,000	3,489,806	3,489,715
BANK OF MONTREAL SR UNSECURED 02/28 5.203%	170,000	169,999	170,248
BANK OF MONTREAL SR UNSECURED 09/26 1.25%	325,000	324,753	297,692
BANK OF MONTREAL SR UNSECURED 12/26 5.266%	920,000	919,869	918,603
BANK OF NOVA SCOTIA SR UNSECURED 02/30 4.85%	440,000	439,747	432,930
BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45%	530,000	529,839	521,262
BANK OF NOVA SCOTIA SR UNSECURED 09/26 1.3%	1,420,000	1,419,968	1,301,961
BANK OF NY MELLON CORP SR UNSECURED 02/29 VARIABLE	1,470,000	1,470,000	1,441,107
BANK OF NY MELLON CORP SR UNSECURED 03/30 VAR	395,000	395,000	392,633
BANK OF NY MELLON CORP SR UNSECURED 06/28 VARIABLE	760,000	742,311	734,989
BANK OF NY MELLON CORP SR UNSECURED 07/26 VARIABLE	210,000	210,000	207,641
BANK OF NY MELLON CORP SR UNSECURED 10/28 VARIABLE	100,000	100,000	101,888
BANK OF NY MELLON CORP SR UNSECURED 10/29 VARIABLE	520,000	520,000	543,507
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915%	1,460,000	1,459,998	1,338,250
BAXTER INTERNATIONAL INC SR UNSECURED 04/30 3.95%	270,000	269,388	251,785
BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322%	940,000	940,000	922,953
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25%	950,000	949,607	929,364
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375%	1,210,000	1,205,752	1,149,075
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375%	610,000	613,752	605,594
BAYLOR SCOTT + WHITE HOL UNSECURED 11/25 3.095%	1,500,000	1,529,020	1,456,116
BECTON DICKINSON + CO SR UNSECURED 02/28 4.693%	430,000	430,000	423,854
BECTON DICKINSON + CO SR UNSECURED 02/29 4.874	1,170,000	1,170,000	1,160,931
BECTON DICKINSON + CO SR UNSECURED 05/30 2.823%	430,000	385,773	380,217
BECTON DICKINSON + CO SR UNSECURED 06/27 3.7%	190,000	183,578	182,799
BECTON DICKINSON + CO SR UNSECURED 08/32 4.298%	130,000	130,179	121,837
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 A5	1,270,000	1,270,961	1,192,344
BLACK HILLS CORP SR UNSECURED 01/26 3.95%	1,395,000	1,431,569	1,361,831
BLACK HILLS CORP SR UNSECURED 01/27 3.15%	320,000	321,478	303,493
BLACK HILLS CORP SR UNSECURED 03/28 5.95%	770,000	768,106	787,831
BLACK HILLS CORP SR UNSECURED 08/24 1.037%	1,060,000	1,058,470	1,052,310
BMP TRUST BMP 2024 MF23 A 144A	1,960,000	1,955,116	1,946,525
BMW VEHICLE OWNER TRUST BMWOT 2023 A A3	850,000	849,879	852,663
BNP PARIBAS 144A 01/30 VAR	770,000	770,000	761,935
BNP PARIBAS 144A 06/27 VARIABLE	580,000	580,000	535,885
BNP PARIBAS 144A 08/28 4.4%	1,120,000	1,117,203	1,075,481
BNP PARIBAS 144A 11/25 VARIABLE	1,455,000	1,460,108	1,436,884
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A	595,000	592,873	594,442
BOEING CO SR UNSECURED 02/26 2.196%	250,000	245,259	234,969
BOEING CO SR UNSECURED 02/27 2.7%	950,000	949,056	875,800
BOEING CO SR UNSECURED 05/25 4.875%	890,000	902,539	880,549
BOEING CO SR UNSECURED 05/27 5.04%	50,000	50,000	48,898
BOEING CO SR UNSECURED 05/30 5.15%	710,000	710,000	681,803
BOFA AUTO TRUST BAAT 2024 1A A3 144A	1,020,000	1,019,838	1,023,021
BOSTON MA BOS 03/34 FIXED 1.738%	1,400,000	1,124,767	1,079,215
BOSTON PROPERTIES LP SR UNSECURED 01/25 3.2%	300,000	303,407	295,526
BOSTON PROPERTIES LP SR UNSECURED 02/26 3.65%	1,030,000	1,036,356	994,014
BOSTON PROPERTIES LP SR UNSECURED 10/26 2.75%	1,230,000	1,219,357	1,147,748
BP CAP MARKETS AMERICA COMPANY GUAR 01/27 3.017	190,000	180,987	180,526

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
BP CAP MARKETS AMERICA COMPANY GUAR 04/29 4.699		600,000	599,912	591,308
BPCE SA 144A 07/27 4.75%		1,650,000	1,644,859	1,623,605
BPR TRUST BPR 2022 OANA A 144A		2,370,000	2,364,934	2,370,000
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 1 A1B		2,191,152	2,191,152	2,156,801
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 2 A1B		1,171,861	1,171,861	1,154,848
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/29 4.9		850,000	848,329	848,324
BX TRUST BX 2021 ARIA A 144A		2,220,000	2,157,370	2,192,250
BX TRUST BX 2021 RISE A 144A		1,091,270	1,072,929	1,078,318
BX TRUST BX 2021 VOLT A 144A		3,170,000	3,111,221	3,130,402
BX TRUST BX 2022 CSMO A 144A		1,340,000	1,336,770	1,342,513
BX TRUST BX 2022 GPA A 144A		1,931,449	1,926,891	1,932,048
BX TRUST BX 2022 IND A 144A		4,174,918	4,164,709	4,163,208
BX TRUST BX 2022 PSB A 144A		1,675,779	1,665,698	1,673,161
BX TRUST BX 2024 BIO A 144A		1,700,000	1,695,823	1,693,622
BX TRUST BX 2024 MDHS A 144A		925,000	922,704	922,686
BX TRUST BX 2024 VLT4 A 144A		1,035,000	1,032,430	1,031,384
BX TRUST BX 2024 XL5 A 144A		1,428,884	1,425,360	1,420,847
CALIFORNIA ST CAS 10/31 FIXED 5.75%		1,250,000	1,320,261	1,316,768
CAMPBELL CA UNION HIGH SCH DIS CMESCD 08/29 FIXED 1.472%		2,805,000	2,484,607	2,395,295
CANADIAN NATL RESOURCES SR UNSECURED 06/27 3.85%		500,000	486,577	480,886
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/26 1.75%		380,000	379,722	350,573
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7		650,000	631,761	631,801
CAPITAL ONE FINANCIAL CO SR UNSECURED 02/29 VARIABLE		380,000	380,000	378,243
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/26 VARIABLE		470,000	470,000	459,936
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/30 VARIABLE		330,000	330,000	297,874
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VARIABLE		200,000	200,000	197,165
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VARIABLE		1,380,000	1,380,000	1,331,732
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VARIABLE		725,000	704,131	664,751
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 2 A3		665,000	664,896	671,062
CARMAX AUTO OWNER TRUST CARMX 2023 3 A3		1,025,000	1,024,990	1,024,272
CARMAX AUTO OWNER TRUST CARMX 2024 1 A3		2,250,000	2,249,843	2,237,818
CARMAX AUTO OWNER TRUST CARMX 2024 2 A3		510,000	509,983	512,718
CARRIER GLOBAL CORP SR UNSECURED 02/25 2.242%		745,000	746,495	729,194
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493%		1,175,000	1,180,396	1,100,094
CEDARS SINAI HEALTH SYS SECURED 08/31 2.288%		1,500,000	1,432,377	1,256,028
CENTERPOINT ENER HOUSTON GENL REF MOR 03/34 5.15		600,000	597,968	595,311
CENTERPOINT ENER HOUSTON GENL REF MOR 10/32 4.45%		1,070,000	1,066,780	1,013,133
CES MU2 LLC US GOVT GUAR 05/27 1.994%		651,705	651,705	618,025
CHARLES SCHWAB CORP SR UNSECURED 05/29 VARIABLE		790,000	790,000	800,357
CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875%		965,000	964,406	976,091
CHARLES SCHWAB CORP SR UNSECURED 11/29 VARIABLE		490,000	490,000	509,618
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4%		740,000	737,764	652,342
CHASE AUTO OWNER TRUST CHAOT 2024 1A A3 144A		835,000	834,947	834,408
CHASE AUTO OWNER TRUST CHAOT 2024 3A A3 144A		755,000	754,967	754,898
CHEROKEE CNTY GA SCH SYS CHESCD 08/28 FIXED 5.626%		1,250,000	1,323,523	1,274,947
CHESAPEAKE FUNDING II LLC CFI 2021 1A A1 144A		306,876	306,847	303,058
CHESAPEAKE FUNDING II LLC CFI 2023 1A A1 144A		821,291	821,270	820,955
CHESAPEAKE FUNDING II LLC CFI 2023 2A A1 144A		1,657,779	1,657,633	1,667,483
CHILDREN S HOSPITAL MEDI SR UNSECURED 11/26 2.853%		1,600,000	1,600,000	1,499,601
CHRISTUS HEALTH SR SECURED 07/28 4.341%		1,000,000	1,000,000	977,272
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 A4		1,111,000	1,114,787	1,087,076
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC31 A4		965,000	986,487	937,965
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A4		1,121,813	1,091,239	1,071,053
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5		1,507,803	1,514,094	1,418,171
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3		1,470,823	1,413,777	1,386,009
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 P7 A4		1,291,000	1,289,710	1,213,531
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A4		1,205,000	1,218,331	1,142,995
CITIGROUP INC SR UNSECURED 01/26 VARIABLE		1,940,000	1,940,000	1,898,364
CITIGROUP INC SR UNSECURED 02/28 VARIABLE		2,430,000	2,430,000	2,293,281
CITIGROUP INC SR UNSECURED 03/26 VARIABLE		500,000	500,000	491,074
CITIGROUP INC SR UNSECURED 03/30 VARIABLE		800,000	743,452	755,210
CITIGROUP INC SR UNSECURED 03/33 VARIABLE		1,410,000	1,410,000	1,256,350
CITIGROUP INC SR UNSECURED 04/26 VARIABLE		340,000	341,356	333,102

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
CITIGROUP INC SR UNSECURED 06/31 VAR		1,440,000	1,440,000	1,235,986
CITIGROUP INC SR UNSECURED 09/26 VAR		350,000	350,000	349,806
CITIGROUP INC SR UNSECURED 11/25 VARIABLE		375,000	375,000	369,144
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 1 A3 144A		3,305,000	3,304,570	3,319,330
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 2 A3 144A		1,320,000	1,319,942	1,328,196
CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 1 A3 144A		1,605,000	1,604,995	1,600,028
CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 2 A3 144A		1,410,000	1,409,813	1,409,617
CITIZENS BANK NA/RI SR UNSECURED 02/26 3.75%		420,000	419,961	406,011
CITIZENS BANK NA/RI SR UNSECURED 08/28 VARIABLE		1,020,000	1,020,000	984,826
CNH EQUIPMENT TRUST CNH 2024 B A3		2,340,000	2,339,798	2,346,059
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/29 5.1		990,000	982,078	986,025
CNH INDUSTRIAL CAP LLC COMPANY GUAR 05/25 3.95%		460,000	459,241	453,147
CNH INDUSTRIAL CAP LLC COMPANY GUAR 07/26 1.45%		300,000	276,866	277,360
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/25 5.45%		250,000	249,292	249,780
COLLEGE LOAN CORPORATION TRUST COLLE 2006 1 A7A 144A		900,000	900,059	899,601
COLORADO ST HSG FIN AUTH COSHSG 05/49 FIXED 6%		485,000	492,914	493,200
COMCAST CORP COMPANY GUAR 04/30 3.4%		920,000	919,000	845,752
COMM MORTGAGE TRUST COMM 2014 CR17 A5		591,053	610,483	583,961
COMM MORTGAGE TRUST COMM 2015 CR26 A4		2,630,000	2,723,560	2,550,106
COMM MORTGAGE TRUST COMM 2016 COR1 A3		1,499,135	1,431,808	1,419,455
COMM MORTGAGE TRUST COMM 2016 COR1 A4		1,650,000	1,606,076	1,544,463
COMM MORTGAGE TRUST COMM 2016 CR28 A3		1,256,825	1,256,520	1,222,597
COMM MORTGAGE TRUST COMM 2016 CR28 A4		1,628,375	1,754,653	1,579,301
COMMONSPIRIT HEALTH SR SECURED 10/24 2.76%		190,000	190,000	188,469
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 01/29 4.65		1,140,000	1,137,859	1,126,468
CONNECTICUT LIGHT + PWR 1ST REF MORT 06/36 6.35		700,000	753,036	740,239
CONSUMERS 23 SECURE FUND SR SECURED 09/31 5.21%		1,370,000	1,369,530	1,377,242
CONSUMERS ENERGY CO 1ST MORTGAGE 02/29 4.9%		470,000	469,806	467,857
CONSUMERS ENERGY CO 1ST MORTGAGE 05/29 4.6		100,000	99,775	98,385
CONSUMERS ENERGY CO 1ST MORTGAGE 11/28 3.8%		1,200,000	1,161,816	1,145,392
COOPERATIVE RABOBANK UA 144A 02/29 VARIABLE		550,000	550,000	552,089
COOPERATIVE RABOBANK UA 144A 04/28 VARIABLE		960,000	960,000	916,298
COOPERATIVE RABOBANK UA 144A 06/26 VARIABLE		830,000	814,733	795,032
COOPERATIVE RABOBANK UA 144A 09/26 VARIABLE		390,000	390,000	368,752
COOPERATIVE RABOBANK UA 144A 12/27 VARIABLE		1,915,000	1,915,000	1,756,371
COREBRIDGE GLOB FUNDING SECURED 144A 09/28 5.9%		610,000	610,243	622,772
COREBRIDGE GLOB FUNDING SR SECURED 144A 09/25 0.9%		1,800,000	1,799,634	1,700,705
COTERRA ENERGY INC SR UNSECURED 05/27 3.9%		1,120,000	1,101,587	1,077,359
CRH AMERICA INC COMPANY GUAR 144A 05/25 3.875%		1,330,000	1,348,236	1,307,280
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2		780,000	778,470	779,521
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 A5		2,140,000	2,086,188	2,017,666
CUBESMART LP COMPANY GUAR 11/25 4%		320,000	329,277	312,788
CUBESMART LP COMPANY GUAR 12/28 2.25%		970,000	883,663	854,102
CVS HEALTH CORP SR UNSECURED 02/30 5.125%		1,790,000	1,780,057	1,770,529
CVS HEALTH CORP SR UNSECURED 03/28 4.3%		533,000	529,825	514,675
CVS HEALTH CORP SR UNSECURED 08/26 3%		240,000	239,912	228,697
CVS HEALTH CORP SR UNSECURED 08/27 1.3%		1,320,000	1,263,193	1,169,530
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/27 5		460,000	459,343	456,665
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 04/27 3.65%		530,000	529,393	507,326
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 08/25 5.6%		550,000	549,879	550,550
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 09/28 5.4%		530,000	529,568	533,988
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 12/24 1.625%		670,000	669,973	658,163
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 12/26 2%		1,380,000	1,376,976	1,275,460
DC COMMERCIAL MORTGAGE TRUST DC 2023 DC A 144A		1,455,000	1,454,906	1,491,647
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A3 144A		480,000	479,985	479,265
DELL EQUIPMENT FINANCE TRUST DEFT 2023 2 A3 144A		1,245,000	1,244,937	1,243,907
DELL EQUIPMENT FINANCE TRUST DEFT 2023 3 A3 144A		1,210,000	1,209,928	1,216,690
DELL EQUIPMENT FINANCE TRUST DEFT 2024 1 A3 144A		340,000	339,992	340,117
DENISON TX INDEP SCH DIST DENSCD 08/24 ZEROCPNOD 0%		1,000,000	998,850	995,537
DENTON TX INDEP SCH DIST DNNSCD 08/29 FIXED 5%		1,000,000	1,025,082	1,021,107
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4		1,075,000	1,072,439	1,025,950
DIGITAL REALTY TRUST LP COMPANY GUAR 01/28 5.55%		270,000	269,862	272,392
DIGITAL REALTY TRUST LP COMPANY GUAR 07/28 4.45%		1,100,000	1,099,273	1,065,953

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A	1,085,000	1,084,904	1,080,962
DLLAA LLC DLLAA 2023 1A A3 144A	1,490,000	1,489,930	1,496,186
DLLAD LLC DLLAD 2021 1A A3 144A	786,808	786,784	762,129
DLLAD LLC DLLAD 2021 1A A4 144A	940,000	849,767	865,910
DLLMT LLC DLLMT 2021 1A A3 144A	365,867	365,862	362,011
DLLMT LLC DLLMT 2023 1A A3 144A	1,610,000	1,609,815	1,605,233
DLLST LLC DLLST 2024 1A A3 144A	820,000	819,951	813,940
DOMINION ENERGY SOUTH 1ST MORTGAGE 12/31 2.3%	400,000	399,811	329,199
DTE ELECT SECUR FND II SR SECURED 03/33 5.97%	2,575,000	2,574,332	2,651,336
DTE ELECTRIC CO 1ST MORTGAGE 03/31 2.625%	680,000	679,269	586,394
DTE ELECTRIC CO GENL REF MOR 03/32 3%	1,110,000	1,106,453	959,114
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/29 2.45%	385,000	382,723	339,482
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4%	420,000	419,516	348,722
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/29 3.45%	985,000	1,001,915	918,672
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/31 2%	930,000	928,836	758,323
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/28 3.7%	1,190,000	1,189,906	1,134,178
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3%	1,700,000	1,697,151	1,631,370
ECMC GROUP STUDENT LOAN TRUST ECMC 2018 2A A 144A	1,737,076	1,735,035	1,717,219
ECMC GROUP STUDENT LOAN TRUST ECMC 2021 1A A1B 144A	1,053,544	1,053,544	1,021,452
ECOLAB INC SR UNSECURED 11/26 2.7	470,000	445,398	445,070
ELM TRUST 2024 ELM 2024 ELM A10 144A	430,000	430,000	430,363
ELM TRUST 2024 ELM 2024 ELM A15 144A	440,000	440,000	440,372
EMD FINANCE LLC COMPANY GUAR 144A 03/25 3.25%	1,840,000	1,853,118	1,810,014
ENBRIDGE INC COMPANY GUAR 02/25 2.5%	310,000	310,018	303,782
ENBRIDGE INC COMPANY GUAR 04/27 5.25	275,000	274,852	274,982
ENBRIDGE INC COMPANY GUAR 11/26 5.9%	470,000	469,919	475,373
ENBRIDGE INC COMPANY GUAR 11/28 6%	880,000	879,789	906,472
ENERGY TRANSFER LP SR UNSECURED 07/29 5.25	550,000	548,889	546,579
ENERGY TRANSFER LP SR UNSECURED 12/26 6.05%	720,000	719,716	729,189
ENERGY TRANSFER LP SR UNSECURED 12/28 6.1%	870,000	869,205	896,492
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/28 4%	900,000	983,758	867,393
ENTERGY TEXAS INC 1ST MORTGAGE 09/26 1.5%	960,000	959,000	883,043
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A2 144A	1,736,220	1,735,965	1,736,238
ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A2 144A	1,515,000	1,514,802	1,510,476
ENTERPRISE FLEET FINANCING LLC EFF 2024 2 A3 144A	750,000	749,949	756,058
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8%	550,000	574,236	491,254
EQUIFAX INC SR UNSECURED 06/28 5.1%	770,000	768,189	766,872
EQUIFAX INC SR UNSECURED 09/31 2.35%	450,000	370,771	369,253
EQUIFAX INC SR UNSECURED 12/24 2.6%	770,000	769,992	759,806
EQUIFAX INC SR UNSECURED 12/27 5.1%	340,000	339,802	338,527
ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646%	862,830	862,830	839,740
ETHIOPIAN LEASING 2012 US GOVT GUAR 08/26 2.566%	1,084,544	1,097,719	1,061,861
EVERGY KANSAS CENTRAL 1ST MORTGAGE 12/25 3.25%	600,000	617,032	583,414
EVERGY METRO 1ST MORTGAGE 06/30 2.25%	760,000	759,456	646,424
EVERGY METRO GENL REF MOR 04/33 4.95%	720,000	719,185	697,485
EVERGY METRO MORTGAGE 08/25 3.65%	380,000	391,016	372,396
EVERGY MISSOURI WEST INC 1ST MORTGAGE 144A 12/27 5.15%	300,000	299,588	298,119
EXELON CORP SR UNSECURED 03/28 5.15%	650,000	649,193	648,517
EXP IMP IMB SECURED 03/27 2.372%	552,814	565,867	528,975
EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25%	890,000	915,335	856,312
EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A	2,033,460	2,020,758	2,025,834
EXTRA SPACE STORAGE LP COMPANY GUAR 04/28 5.7%	360,000	367,014	364,026
EXTRA SPACE STORAGE LP COMPANY GUAR 04/29 3.9%	250,000	249,797	235,388
EXTRA SPACE STORAGE LP COMPANY GUAR 07/26 3.5%	300,000	287,168	288,613
EXTRA SPACE STORAGE LP COMPANY GUAR 07/30 5.5%	1,160,000	1,148,631	1,168,754
FANNIE MAE FNR 2007 88 HC	28,569	28,590	29,311
FANNIEMA GRANTOR TRUST FNGT 2003 T4 1A	991	991	954
FANNIEMA GRANTOR TRUST FNGT 2004 T2 1A1	8,516	8,845	8,597
FANNIEMA WHOLE LOAN FNW 2003 W2 1A2	19,101	20,202	19,607
FANNIEMA WHOLE LOAN FNW 2003 W4 3A	11,327	11,938	11,887
FANNIEMA WHOLE LOAN FNW 2004 W11 1A3	32,543	33,999	32,206
FANNIEMA WHOLE LOAN FNW 2004 W8 3A	8,439	8,912	8,537
FED HM LN PC POOL 1B4924 FH 09/40 FLT	119,021	120,927	122,601

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 1B8747 FH 09/41 FLT	78,695	79,973	81,052
FED HM LN PC POOL 1B8908 FH 11/41 FLT	67,022	68,201	68,558
FED HM LN PC POOL 1G0062 FH 02/35 FLT	37,918	37,520	38,070
FED HM LN PC POOL 1G0208 FH 04/35 FLT	4,237	4,194	4,229
FED HM LN PC POOL 1G1496 FH 02/37 FLT	11,528	11,508	11,619
FED HM LN PC POOL 1G1503 FH 02/37 FLT	466	468	470
FED HM LN PC POOL 1J0248 FH 02/37 FLT	8,553	8,598	8,637
FED HM LN PC POOL 1J1064 FH 05/38 FLT	37,405	37,368	37,435
FED HM LN PC POOL 1J1068 FH 04/38 FLT	53,299	56,071	54,902
FED HM LN PC POOL 1J2841 FH 09/37 FLT	43,354	43,246	44,729
FED HM LN PC POOL 1Q0001 FH 01/36 FLT	15,390	15,260	15,536
FED HM LN PC POOL 2B0244 FH 02/42 FLT	15,352	15,947	15,399
FED HM LN PC POOL 2B0620 FH 07/42 FLT	119,936	122,699	122,813
FED HM LN PC POOL 2B0635 FH 08/42 FLT	71,668	73,515	72,534
FED HM LN PC POOL 2B0669 FH 07/42 FLT	6,821	6,993	6,880
FED HM LN PC POOL 2B1601 FH 08/43 FLT	70,367	70,943	71,521
FED HM LN PC POOL 2B1649 FH 09/43 FLT	109,594	110,449	111,384
FED HM LN PC POOL 2B1783 FH 10/43 FLT	139,923	141,567	142,715
FED HM LN PC POOL 2B2965 FH 08/44 FLT	170,066	173,352	173,698
FED HM LN PC POOL 2B3360 FH 11/44 FLT	54,599	55,118	55,115
FED HM LN PC POOL 2B3423 FH 11/44 FLT	150,810	154,233	153,549
FED HM LN PC POOL 2B3493 FH 12/44 FLT	324,445	333,328	329,335
FED HM LN PC POOL 2B3623 FH 01/45 FLT	253,258	258,871	256,874
FED HM LN PC POOL 2B3626 FH 12/44 FLT	285,456	292,322	289,550
FED HM LN PC POOL 2B3656 FH 01/45 FLT	189,261	193,427	191,934
FED HM LN PC POOL 2B4151 FH 05/45 FLT	236,306	241,159	240,319
FED HM LN PC POOL 2B4166 FH 05/45 FLT	104,622	107,125	106,433
FED HM LN PC POOL 2B4462 FH 08/45 FLT	266,653	270,570	272,491
FED HM LN PC POOL 2B4739 FH 09/45 FLT	148,300	151,584	153,721
FED HM LN PC POOL 2B4808 FH 11/45 FLT	197,373	201,383	201,709
FED HM LN PC POOL 2B4933 FH 12/45 FLT	121,861	123,584	124,599
FED HM LN PC POOL 2B5033 FH 01/46 FLT	80,468	80,546	77,947
FED HM LN PC POOL 2B5130 FH 02/46 FLT	43,913	44,224	44,812
FED HM LN PC POOL 2B5188 FH 03/46 FLT	75,382	75,679	72,698
FED HM LN PC POOL 2B5599 FH 09/46 FLT	219,387	224,974	222,861
FED HM LN PC POOL 2B5647 FH 10/46 FLT	377,041	384,592	383,940
FED HM LN PC POOL 2B5812 FH 01/47 FLT	303,634	308,375	309,257
FED HM LN PC POOL 2B6451 FH 08/47 FLT	308,051	314,840	313,466
FED HM LN PC POOL 2B6506 FH 10/47 FLT	337,935	341,401	340,383
FED HM LN PC POOL 2B6612 FH 11/47 FLT	170,153	170,184	171,462
FED HM LN PC POOL 2B6628 FH 11/47 FLT	426,122	431,875	428,297
FED HM LN PC POOL 2B6641 FH 11/47 FLT	246,652	249,634	248,080
FED HM LN PC POOL 2B7736 FH 02/50 FLT	576,447	588,707	542,739
FED HM LN PC POOL 781804 FH 07/34 FLT	3,569	3,500	3,664
FED HM LN PC POOL 782656 FH 03/36 FLT	5,678	5,677	5,752
FED HM LN PC POOL 840637 FH 03/47 FLT	56,188	56,032	57,143
FED HM LN PC POOL 847565 FH 04/36 FLT	27,863	27,522	27,971
FED HM LN PC POOL 8C0269 FH 05/52 FLT	4,340,664	4,153,436	3,920,135
FED HM LN PC POOL 8C0303 FH 07/52 FLT	1,383,790	1,347,545	1,297,941
FED HM LN PC POOL 8C0329 FH 08/52 FLT	1,736,107	1,730,014	1,667,331
FED HM LN PC POOL 8C0376 FH 09/52 FLT	824,943	830,023	795,158
FED HM LN PC POOL 8C0382 FH 09/52 FLT	859,176	868,444	839,962
FED HM LN PC POOL 8C0399 FH 10/52 FLT	1,198,893	1,177,478	1,160,461
FED HM LN PC POOL 8C0430 FH 11/52 FLT	966,101	941,661	942,365
FED HM LN PC POOL 8C0464 FH 12/52 FLT	1,405,631	1,396,389	1,382,087
FED HM LN PC POOL G04540 FG 08/38 FIXED 6%	178,889	181,371	184,333
FED HM LN PC POOL G14573 FG 04/27 FIXED 3%	153,303	156,295	149,235
FED HM LN PC POOL G67702 FG 01/47 FIXED 4%	871,855	907,103	817,661
FED HM LN PC POOL J13882 FG 12/25 FIXED 3.5%	21,020	21,033	20,715
FED HM LN PC POOL J14492 FG 02/26 FIXED 4%	20,953	21,045	20,694
FED HM LN PC POOL J17545 FG 12/26 FIXED 3%	73,249	73,867	71,350
FED HM LN PC POOL J18801 FG 04/27 FIXED 3%	78,443	79,335	76,256
FED HM LN PC POOL Q40083 FG 04/46 FIXED 3.5%	893,663	937,822	810,539

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QA5182 FR 12/49 FIXED 3%	1,964,017	1,997,990	1,695,238
FED HM LN PC POOL QB4931 FR 11/50 FIXED 2%	2,992,493	3,096,549	2,373,470
FED HM LN PC POOL QE8086 FR 08/52 FIXED 4%	2,510,127	2,520,054	2,323,471
FED HM LN PC POOL QE8113 FR 08/52 FIXED 4%	2,672,444	2,678,250	2,462,089
FED HM LN PC POOL QE9162 FR 09/52 FIXED 4.5%	2,184,338	2,189,409	2,063,685
FED HM LN PC POOL QN1110 FR 12/34 FIXED 2.5%	5,326,559	5,368,841	4,860,565
FED HM LN PC POOL QN1350 FR 01/35 FIXED 2.5%	828,280	838,115	755,909
FED HM LN PC POOL QN1355 FR 01/35 FIXED 2.5%	2,480,729	2,509,234	2,263,990
FED HM LN PC POOL QN1370 FR 01/35 FIXED 3%	211,110	216,300	195,840
FED HM LN PC POOL QN1374 FR 01/35 FIXED 3%	227,709	233,585	212,016
FED HM LN PC POOL QN1377 FR 01/35 FIXED 3%	322,795	331,228	300,893
FED HM LN PC POOL QN1511 FR 02/35 FIXED 2.5%	1,647,616	1,670,822	1,499,574
FED HM LN PC POOL QN1577 FR 02/35 FIXED 2.5%	222,697	226,152	202,522
FED HM LN PC POOL QN1678 FR 02/35 FIXED 2.5%	1,209,767	1,226,554	1,101,047
FED HM LN PC POOL RA6388 FR 12/51 FIXED 2.5%	4,572,052	4,505,512	3,804,182
FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5%	69,466	70,932	62,267
FED HM LN PC POOL U40189 FG 03/27 FIXED 3%	219,459	221,964	213,353
FED HM LN PC POOL U59002 FG 09/32 FIXED 3.5%	303,878	319,277	290,191
FED HM LN PC POOL U62123 FG 02/43 FIXED 3.5%	992,459	1,042,436	909,261
FED HM LN PC POOL U70048 FG 08/27 FIXED 3%	99,063	101,077	95,883
FED HM LN PC POOL U90739 FG 02/43 FIXED 3.5%	52,562	55,593	48,155
FEDERAL REALTY OP LP SR UNSECURED 02/26 1.25%	660,000	646,841	615,936
FEDERAL REALTY OP LP SR UNSECURED 05/28 5.375%	470,000	467,648	470,514
FHLMC MULTIFAMILY STRUCTURED P FHMS K508 A2	1,115,000	1,093,339	1,107,948
FHLMC MULTIFAMILY STRUCTURED P FHMS K509 A2	3,270,000	3,177,454	3,262,213
FHLMC MULTIFAMILY STRUCTURED P FHMS K511 A2	1,100,000	1,096,797	1,098,502
FHLMC MULTIFAMILY STRUCTURED P FHMS KGL1 AFL	3,981,700	3,959,096	3,975,006
FHLMC MULTIFAMILY STRUCTURED P FHMS Q004 A2H	95,441	96,563	94,906
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT1	2,247,226	2,268,504	2,104,268
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT2	2,556,863	2,580,396	2,289,825
FHLMC STRUCTURED PASS THROUGH FSPC T 63 1A1	122,829	116,653	117,102
FIFTH THIRD BANCORP SR UNSECURED 01/25 2.375%	460,000	462,758	451,043
FIFTH THIRD BANCORP SR UNSECURED 04/28 VARIABLE	550,000	550,000	527,227
FIFTH THIRD BANCORP SR UNSECURED 07/30 VARIABLE	950,000	950,131	913,719
FIFTH THIRD BANCORP SR UNSECURED 10/28 VARIABLE	630,000	630,000	643,733
FIFTH THIRD BANK SR UNSECURED 10/25 VARIABLE	400,000	400,000	399,649
FIFTH THIRD BANK SUBORDINATED 03/26 3.85%	550,000	540,792	533,611
FISERV INC SR UNSECURED 03/27 5.15	500,000	499,559	500,257
FISERV INC SR UNSECURED 03/28 5.45%	430,000	429,576	433,853
FISERV INC SR UNSECURED 07/24 2.75	1,110,000	1,110,000	1,110,000
FISERV INC SR UNSECURED 07/26 3.2%	685,000	657,417	657,342
FISERV INC SR UNSECURED 08/28 5.375%	1,190,000	1,187,382	1,198,547
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/25 4.35%	1,850,000	1,867,626	1,821,319
FMC CORP SR UNSECURED 10/26 3.2%	560,000	551,025	530,897
FMC CORP SR UNSECURED 10/29 3.45%	470,000	488,280	422,633
FNMA POOL 295541 FN 10/32 FLT	20,681	20,609	20,140
FNMA POOL 555743 FN 09/33 FIXED 5.0%	117,677	122,118	116,079
FNMA POOL 725027 FN 11/33 FIXED 5.0%	218,570	227,569	215,600
FNMA POOL 725205 FN 03/34 FIXED 5.0%	236,823	246,919	233,608
FNMA POOL 725206 FN 02/34 FIXED 5.5%	107,103	113,689	106,838
FNMA POOL 725232 FN 03/34 FIXED 5.0%	46,001	49,455	45,376
FNMA POOL 725238 FN 03/34 FIXED 5.0%	109,618	114,615	108,130
FNMA POOL 735803 FN 07/35 FLT	92,505	92,495	92,626
FNMA POOL 739757 FN 08/33 FLT	5,495	5,482	5,585
FNMA POOL 739759 FN 08/33 FLT	31,562	31,502	32,356
FNMA POOL 745484 FN 12/35 FLT	31,294	31,067	31,836
FNMA POOL 745606 FN 05/36 FLT	6,119	6,034	6,178
FNMA POOL 745777 FN 07/36 FLT	13,131	13,231	13,448
FNMA POOL 745859 FN 11/35 FLT	14,393	14,219	14,526
FNMA POOL 764364 FN 06/34 FLT	14,876	14,868	14,796
FNMA POOL 776486 FN 03/34 FLT	18,452	19,330	18,743
FNMA POOL 789463 FN 06/34 FLT	121,019	121,036	122,681
FNMA POOL 796989 FN 08/34 FLT	5,976	6,080	6,045

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL 815055 FN 04/35 FLT		13,648	13,478	13,647
FNMA POOL 818982 FN 03/35 FLT		128,412	127,552	129,123
FNMA POOL 832729 FN 09/35 FLT		16,462	16,397	16,524
FNMA POOL 888635 FN 09/36 FIXED 5.5%		86,819	95,004	87,135
FNMA POOL 889911 FN 05/36 FLT		228,009	229,767	222,246
FNMA POOL 933584 FN 05/38 FLT		17,653	17,710	17,692
FNMA POOL AB1940 FN 12/25 FIXED 3.5%		33,970	34,376	33,435
FNMA POOL AB5358 FN 06/27 FIXED 2.5%		231,646	233,947	223,239
FNMA POOL AE8281 FN 12/40 FLT		39,081	39,790	39,464
FNMA POOL AJ2155 FN 10/41 FLT		48,176	48,773	49,575
FNMA POOL AJ3295 FN 11/41 FLT		43,914	44,953	44,439
FNMA POOL AK4888 FN 03/42 FLT		30,557	31,735	30,906
FNMA POOL AK6361 FN 04/27 FIXED 3%		75,581	76,422	73,724
FNMA POOL AK6431 FN 04/27 FIXED 3%		165,351	166,704	159,337
FNMA POOL AK7385 FN 03/27 FIXED 3%		144,509	145,966	140,001
FNMA POOL AL2964 FN 07/27 FIXED 2.5%		880,924	892,270	847,745
FNMA POOL AL9502 FN 11/45 FIXED 4.0%		421,235	438,156	395,398
FNMA POOL AN0571 FN 01/26 FIXED 3.1%		2,480,000	2,426,587	2,399,989
FNMA POOL AN6709 FN 09/27 FLT		3,162,806	3,144,778	3,150,114
FNMA POOL AO4573 FN 06/42 FLT		85,843	87,673	86,569
FNMA POOL AP2392 FN 08/42 FLT		24,456	25,115	24,766
FNMA POOL AP4058 FN 08/27 FIXED 3%		52,635	53,210	50,975
FNMA POOL AP5947 FN 09/32 FIXED 4%		336,222	352,082	325,210
FNMA POOL AP6310 FN 09/42 FLT		70,761	72,534	71,809
FNMA POOL AP7487 FN 09/27 FIXED 3%		157,695	161,311	152,810
FNMA POOL AP7557 FN 09/42 FLT		23,996	23,930	24,544
FNMA POOL AQ4651 FN 11/42 FIXED 3.5%		64,884	68,700	59,030
FNMA POOL AQ4697 FN 11/42 FIXED 3.5%		85,462	90,179	78,285
FNMA POOL AQ9465 FN 01/33 FIXED 3%		105,471	108,765	97,998
FNMA POOL AS3662 FN 10/24 FIXED 2.5%		8,402	8,405	8,346
FNMA POOL AS7056 FN 04/31 FIXED 3%		1,264,217	1,301,524	1,200,027
FNMA POOL AU3148 FN 07/43 FLT		20,320	20,368	20,347
FNMA POOL AU3730 FN 09/43 FLT		30,854	31,492	31,230
FNMA POOL AW1181 FN 03/44 FLT		249,725	253,008	254,308
FNMA POOL AW5021 FN 08/44 FLT		149,354	152,997	152,830
FNMA POOL AW8592 FN 10/44 FLT		121,500	124,445	123,852
FNMA POOL AX0686 FN 08/44 FLT		69,171	70,912	70,885
FNMA POOL AY0090 FN 12/44 FLT		369,266	379,672	377,162
FNMA POOL BC0145 FN 01/46 FLT		123,227	125,376	128,150
FNMA POOL BF0105 FN 06/56 FIXED 4%		2,280,391	2,411,736	2,091,058
FNMA POOL BF0107 FN 06/56 FIXED 4.5%		1,641,524	1,762,714	1,561,960
FNMA POOL BF0108 FN 06/56 FIXED 4.5%		985,538	1,049,641	937,771
FNMA POOL BF0118 FN 06/56 FIXED 4.5%		856,067	918,876	813,516
FNMA POOL BF0125 FN 07/56 FIXED 4%		1,473,188	1,553,834	1,350,885
FNMA POOL BF0132 FN 07/56 FIXED 4%		836,351	884,477	767,956
FNMA POOL BF0136 FN 08/56 FIXED 5%		1,263,877	1,388,838	1,234,146
FNMA POOL BF0154 FN 11/46 FIXED 3.5%		1,198,256	1,241,358	1,108,537
FNMA POOL BF0172 FN 01/41 FIXED 4%		179,893	184,965	170,893
FNMA POOL BF0193 FN 04/41 FIXED 4%		1,404,567	1,445,957	1,334,300
FNMA POOL BF0198 FN 11/40 FIXED 4%		2,796,999	2,869,189	2,657,037
FNMA POOL BF0201 FN 08/51 FIXED 4%		3,686,827	3,744,628	3,410,772
FNMA POOL BF0202 FN 01/51 FIXED 4.5%		1,555,743	1,615,130	1,493,865
FNMA POOL BH2589 FN 08/47 FLT		141,971	145,518	145,691
FNMA POOL BH5786 FN 11/47 FLT		147,787	148,354	149,468
FNMA POOL BH7365 FN 08/47 FLT		497,154	508,994	510,021
FNMA POOL BJ2463 FN 11/47 FLT		610,824	619,671	618,108
FNMA POOL BK0700 FN 02/35 FIXED 2.5%		130,788	132,995	119,360
FNMA POOL BK0706 FN 02/35 FIXED 2.5%		149,880	152,271	136,782
FNMA POOL BK0707 FN 02/35 FIXED 2.5%		132,343	134,686	120,778
FNMA POOL BK7939 FN 11/48 FIXED 4.5%		942,387	966,682	902,170
FNMA POOL BL0103 FN 10/28 FLT		1,880,000	1,865,943	1,869,555
FNMA POOL BM7030 FN 06/52 FLT		1,425,875	1,357,769	1,291,644
FNMA POOL BM7055 FN 09/52 FLT		1,942,394	1,903,849	1,835,504

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
FNMA POOL BO1843 FN 08/49 FLT		367,688	375,471	351,514
FNMA POOL BO2240 FN 09/49 FLT		696,408	710,888	666,998
FNMA POOL BO3236 FN 11/49 FLT		856,507	868,879	812,165
FNMA POOL BO4955 FN 11/49 FLT		223,840	227,717	212,174
FNMA POOL BO4956 FN 11/49 FLT		163,281	166,398	154,778
FNMA POOL BO5007 FN 12/49 FLT		144,071	146,606	136,500
FNMA POOL BO6254 FN 12/49 FLT		361,073	366,358	341,072
FNMA POOL BO6257 FN 12/49 FLT		291,141	293,977	274,926
FNMA POOL BO7258 FN 01/35 FIXED 3%		521,890	535,285	486,477
FNMA POOL BO7259 FN 01/35 FIXED 3%		427,112	438,042	397,677
FNMA POOL BO7262 FN 01/35 FIXED 3%		289,049	296,173	268,063
FNMA POOL BO7270 FN 01/50 FLT		832,034	838,571	785,503
FNMA POOL BO9283 FN 02/35 FIXED 2.5%		267,448	271,585	243,818
FNMA POOL BP0633 FN 01/50 FLT		705,525	712,776	666,161
FNMA POOL BS3060 FN 11/28 FIXED 1.39%		870,000	871,184	754,870
FNMA POOL BS3066 FN 11/28 FIXED 1.39%		1,450,000	1,451,973	1,258,117
FNMA POOL BS4169 FN 03/29 FIXED 2.23%		1,994,476	2,027,890	1,785,226
FNMA POOL BS4249 FN 02/29 FIXED 1.99%		4,239,388	4,295,125	3,778,490
FNMA POOL BS4956 FN 04/29 FIXED 2.27%		1,490,000	1,492,408	1,333,891
FNMA POOL BS5306 FN 12/30 FIXED 2.59%		3,410,000	3,415,854	3,002,855
FNMA POOL BS6526 FN 10/29 FIXED 3.5%		5,230,000	5,244,934	4,912,585
FNMA POOL BS6891 FN 10/29 FIXED 4.43%		969,000	974,212	955,921
FNMA POOL BS7574 FN 02/28 FIXED 4.21%		4,470,000	4,472,019	4,355,100
FNMA POOL BS7916 FN 04/28 FIXED 4.02%		1,610,000	1,544,277	1,562,678
FNMA POOL BS7985 FN 03/28 FIXED 4.79%		5,650,000	5,606,540	5,613,760
FNMA POOL BS9640 FN 10/28 FIXED 4.92%		3,150,000	3,114,898	3,155,578
FNMA POOL BS9766 FN 10/28 FIXED 5.38%		2,710,000	2,720,846	2,764,266
FNMA POOL BS9862 FN 12/28 FIXED 5.33%		1,910,000	1,914,551	1,946,343
FNMA POOL BT7869 FN 09/52 FIXED 4.5%		1,163,763	1,168,201	1,104,840
FNMA POOL BT8141 FN 06/52 FLT		1,570,883	1,509,074	1,429,740
FNMA POOL BT8249 FN 07/52 FLT		868,020	851,535	822,560
FNMA POOL BT8268 FN 08/52 FLT		1,281,868	1,281,789	1,236,934
FNMA POOL BU8809 FN 05/52 FLT		1,073,426	1,058,302	991,084
FNMA POOL BV2500 FN 06/52 FLT		1,769,370	1,770,570	1,689,067
FNMA POOL BV7994 FN 08/52 FLT		979,110	971,300	955,633
FNMA POOL BW1300 FN 10/52 FLT		2,812,043	2,746,953	2,759,451
FNMA POOL BW1315 FN 11/52 FIXED 4.5%		2,396,451	2,281,729	2,287,262
FNMA POOL BW1384 FN 12/52 FLT		1,460,465	1,453,240	1,452,930
FNMA POOL BW5040 FN 07/52 FLT		2,452,623	2,474,546	2,347,032
FNMA POOL BW9708 FN 11/52 FLT		2,381,999	2,358,154	2,362,346
FNMA POOL BZ0084 FN 01/29 FIXED 5.09%		7,440,000	7,512,373	7,489,970
FNMA POOL BZ0085 FN 12/28 FIXED 5.18%		820,000	821,787	830,656
FNMA POOL BZ0920 FN 05/31 FIXED 4.57		3,260,000	3,212,913	3,208,291
FNMA POOL BZ1178 FN 06/31 FIXED 5.81		3,270,000	3,293,411	3,328,385
FNMA POOL CA3155 FN 02/34 FIXED 4%		165,843	170,596	161,258
FNMA POOL CA3156 FN 02/34 FIXED 4%		116,485	119,631	112,877
FNMA POOL CB2624 FN 01/52 FIXED 2.5%		3,332,062	3,336,280	2,764,555
FNMA POOL CB3854 FN 06/52 FIXED 4%		11,909,434	11,556,695	11,020,412
FNMA POOL CB4905 FN 10/52 FIXED 5.5%		4,368,307	4,363,769	4,357,790
FNMA POOL CB6531 FN 06/53 FLT		3,081,064	2,998,101	3,055,105
FNMA POOL FM2268 FN 01/35 FIXED 2.5%		718,723	729,781	655,927
FNMA POOL FM7599 FN 01/51 FIXED 3.5%		1,804,846	1,591,305	1,615,899
FNMA POOL MA0952 FN 01/32 FIXED 4%		329,303	339,263	319,321
FNMA POOL MA3937 FN 02/50 FIXED 3%		3,573,088	3,070,237	3,084,823
FORD CREDIT AUTO LEASE TRUST FORDL 2024 A A3		3,175,000	3,174,704	3,162,308
FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A3		2,280,000	2,279,821	2,258,722
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B A3		1,360,000	1,359,985	1,358,885
FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A3		2,195,000	2,194,585	2,206,743
FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A3		1,525,000	1,524,758	1,522,316
FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A		2,575,000	2,574,410	2,432,007
FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A		2,670,000	2,669,992	2,489,733
FORD CREDIT AUTO OWNER TRUST/F FORDR 2022 1 A 144A		2,750,000	2,749,324	2,658,688
FORD CREDIT AUTO OWNER TRUST/F FORDR 2024 1 A 144A		2,050,000	2,049,364	2,033,022

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
FORD CREDIT FLOORPLAN MASTER O FORDF 2024 1 A1 144A		820,000	819,843	822,020
FREDDIE MAC SCRT SCRT 2018 3 MA		603,378	600,201	568,118
FREDDIE MAC SCRT SCRT 2018 4 M55D		347,769	353,873	320,843
FREDDIE MAC SCRT SCRT 2019 1 M55D		1,155,482	1,182,330	1,054,183
FREDDIE MAC SCRT SCRT 2020 2 M55H		1,148,847	1,209,019	991,269
FREDDIE MAC SCRT SCRT 2020 2 MT		1,801,703	1,854,213	1,423,501
FREDDIE MAC SCRT SCRT 2020 3 M5TU		506,009	532,034	435,987
FREDDIE MAC SCRT SCRT 2020 3 MTU		1,602,802	1,700,109	1,321,055
FREDDIE MAC SCRT SCRT 2020 3 TTU		569,760	595,818	511,635
FREDDIE MAC SCRT SCRT 2021 1 TTU		1,142,449	1,188,916	1,017,803
FRISCO TX INDEP SCH DIST FSCSCD 02/26 FIXED 4%		1,000,000	991,409	983,523
GE HEALTHCARE TECH INC COMPANY GUAR 03/30 5.857%		360,000	359,997	369,978
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65%		1,370,000	1,366,179	1,388,010
GE HEALTHCARE TECH INC SR UNSECURED 11/25 5.6%		700,000	699,283	700,235
GENERAL MILLS INC SR UNSECURED 01/27 4.7		300,000	299,740	296,234
GENERAL MILLS INC SR UNSECURED 04/30 2.875%		640,000	639,219	567,674
GENERAL MILLS INC SR UNSECURED 10/28 5.5%		680,000	676,823	689,279
GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8%		750,000	749,960	738,658
GENERAL MOTORS FINL CO SR UNSECURED 04/27 5%		490,000	489,690	484,999
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3%		820,000	818,955	779,034
GENERAL MOTORS FINL CO SR UNSECURED 05/27 5.4		630,000	629,532	629,653
GENERAL MOTORS FINL CO SR UNSECURED 10/24 1.2%		670,000	669,973	661,277
GENERAL MOTORS FINL CO SR UNSECURED 10/25 6.05%		440,000	439,741	441,586
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4%		1,370,000	1,367,833	1,210,718
GENERAL MOTORS GFORT 2023 1 A1 144A		3,730,000	3,729,264	3,734,595
GEORGIA PACIFIC LLC SR UNSECURED 144A 03/25 3.6%		340,000	335,312	335,089
GEORGIA PACIFIC LLC SR UNSECURED 144A 09/25 1.75%		790,000	776,678	755,885
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 3 A3		975,000	974,913	974,295
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 1 A3		1,445,000	1,444,841	1,438,060
GM FINANCIAL REVOLVING RECEIVA GMREV 2021 1 A 144A		2,660,000	2,553,200	2,438,022
GM FINANCIAL REVOLVING RECEIVA GMREV 2022 1 A 144A		1,030,000	1,029,818	1,058,486
GM FINANCIAL REVOLVING RECEIVA GMREV 2023 2 A 144A		2,240,000	2,239,623	2,299,339
GM FINANCIAL REVOLVING RECEIVA GMREV 2024 1 A 144A		1,135,000	1,134,662	1,130,504
GM FINANCIAL SECURITIZED TERM GMCAR 2023 1 A3		1,340,000	1,339,852	1,328,252
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A3		1,400,000	1,399,971	1,384,551
GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A3		1,025,000	1,024,819	1,034,580
GM FINANCIAL SECURITIZED TERM GMCAR 2024 1 A3		1,620,000	1,619,703	1,610,165
GNMA II POOL 082977 G2 11/41 FLT		271,820	278,067	269,945
GNMA II POOL 082997 G2 12/41 FLT		136,816	140,076	135,872
GNMA II POOL 710055 G2 09/60 FIXED 4.5%		3,861	4,131	3,729
GNMA II POOL 714618 G2 07/59 FIXED 5.46%		5,059	5,210	5,004
GNMA II POOL 725607 G2 11/59 FIXED 5.47%		5	5	5
GNMA II POOL 765167 G2 11/61 FIXED 4.7%		5,997	6,426	5,776
GNMA II POOL 773419 G2 09/61 FIXED 4.14%		28,510	30,602	27,348
GNMA II POOL 773426 G2 09/61 FIXED 4.7%		9,019	9,648	8,815
GNMA II POOL 891615 G2 05/58 FLT		390,945	384,662	390,634
GNMA II POOL AY8928 G2 02/67 FIXED 4.468%		453,785	482,797	443,175
GNMA II POOL AY8939 G2 02/67 FIXED 4.565%		284,125	303,654	275,073
GNMA II POOL MA3195 G2 10/45 FLT		120,696	122,163	119,746
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VARIABLE		2,860,000	2,801,928	2,667,496
GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 VARIABLE		680,000	680,000	680,268
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VARIABLE		710,000	710,000	693,893
GOLDMAN SACHS GROUP INC SR UNSECURED 09/25 VAR		565,000	565,000	561,359
GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VARIABLE		3,020,000	2,915,873	2,773,727
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VARIABLE		2,260,000	2,258,488	2,086,953
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H25 FD		1,468,384	1,450,698	1,463,965
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H01 FA		543,561	549,569	545,130
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H01 FA		2,935,643	2,943,486	2,941,577
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H06 FD		2,315,570	2,315,570	2,313,439
GREAT WOLF TRUST GWT 2024 WLF2 A 144A		1,380,000	1,376,570	1,379,138
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A5		3,075,000	3,057,930	3,047,224
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 A3		1,590,478	1,546,734	1,519,915
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS6 A2		1,533,667	1,486,764	1,436,412

Public Markets Asset Listing
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Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS8 A3		3,030,000	2,914,920	2,812,128
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 A4		2,705,000	2,677,579	2,562,449
GUARDIAN LIFE GLOB FUND SR SECURED 144A 03/27 3.246%		680,000	662,424	648,328
GULFSTREAM NATURAL GAS SR UNSECURED 144A 09/25 4.6%		620,000	617,033	611,233
GULFSTREAM NATURAL GAS SR UNSECURED 144A 11/25 6.19%		240,000	253,913	240,209
HALEON UK CAPITAL PLC COMPANY GUAR 03/25 3.125%		680,000	679,558	667,612
HALLIBURTON CO SR UNSECURED 03/30 2.92%		1,240,000	1,239,807	1,108,961
HARAR LEASING 2013 LLC US GOVT GUAR 07/25 2.582%		236,458	238,965	229,680
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A3		1,975,000	1,974,855	1,966,030
HAWAII ST HIS 08/29 FIXED 1.892%		1,250,000	1,257,139	1,094,064
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/25 1.5%		1,010,000	1,009,807	972,110
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/29 5.2		1,350,000	1,351,289	1,344,182
HEALTHPEAK OP LLC COMPANY GUAR 01/31 2.875%		890,000	884,904	767,990
HEALTHPEAK OP LLC COMPANY GUAR 06/25 4%		770,000	774,401	757,687
HEALTHPEAK OP LLC COMPANY GUAR 07/26 3.25%		760,000	747,542	727,875
HEALTHPEAK OP LLC COMPANY GUAR 07/29 3.5%		540,000	538,740	498,823
HNA 2015 LLC US GOVT GUAR 06/27 2.291%		440,221	450,516	416,981
HOME DEPOT INC SR UNSECURED 06/26 5.15		220,000	219,758	220,185
HOME DEPOT INC SR UNSECURED 06/27 4.875		360,000	358,815	359,266
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A4		450,000	449,929	439,817
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A3		1,135,000	1,134,827	1,145,007
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A4		135,000	134,971	136,794
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 1 A3		1,050,000	1,049,958	1,050,522
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A3		1,315,000	1,314,844	1,318,549
HONOLULU CITY CNTY HI WSTWTR HONUTL 07/30 FIXED 1.473%		700,000	611,159	580,953
HOSPITAL SPECIAL SURGERY SECURED 04/28 3.737%		285,000	285,000	270,631
HP ENTERPRISE CO SR UNSECURED 10/24 5.9%		970,000	969,896	969,878
HP INC SR UNSECURED 01/28 4.75%		490,000	489,492	484,784
HP INC SR UNSECURED 04/29 4%		710,000	708,832	676,354
HPEFS EQUIPMENT TRUST HPEFS 2022 1A A3 144A		74,807	74,803	74,604
HPEFS EQUIPMENT TRUST HPEFS 2022 2A A3 144A		953,480	953,382	948,086
HSBC HOLDINGS PLC SR UNSECURED 03/26 VARIABLE		200,000	200,000	196,208
HSBC HOLDINGS PLC SR UNSECURED 03/28 VARIABLE		1,350,000	1,294,728	1,300,586
HSBC HOLDINGS PLC SR UNSECURED 03/29 VARIABLE		390,000	390,000	398,935
HSBC HOLDINGS PLC SR UNSECURED 06/28 VARIABLE		580,000	574,957	570,141
HSBC HOLDINGS PLC SR UNSECURED 06/29 VARIABLE		440,000	440,000	425,335
HSBC HOLDINGS PLC SR UNSECURED 08/29 VARIABLE		750,000	713,125	659,298
HSBC HOLDINGS PLC SR UNSECURED 09/26 VARIABLE		610,000	610,000	599,281
HSBC HOLDINGS PLC SR UNSECURED 09/28 VAR		700,000	627,053	628,648
HSBC HOLDINGS PLC SR UNSECURED 11/32 VARIABLE		2,220,000	2,220,000	1,846,237
HSBC HOLDINGS PLC SR UNSECURED 12/25 VARIABLE		320,000	320,000	317,622
HUNTINGTON AUTO TRUST HUNT 2024 1A A3 144A		1,830,000	1,829,937	1,824,832
HUNTINGTON BANCSHARES SR UNSECURED 08/24 2.625%		200,000	200,032	199,316
HUNTINGTON BANCSHARES SR UNSECURED 08/28 VARIABLE		810,000	810,000	784,613
HUNTINGTON NATIONAL BANK SR UNSECURED 05/28 VARIABLE		640,000	640,000	623,447
HUNTINGTON NATIONAL BANK SR UNSECURED 11/25 VARIABLE		340,000	340,000	339,481
HYUNDAI AUTO LEASE SECURITAT HALST 2023 C A3 144A		1,585,000	1,584,878	1,591,136
HYUNDAI AUTO LEASE SECURITAT HALST 2024 B A3 144A		765,000	764,979	768,109
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 B A3		1,200,000	1,199,958	1,203,427
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A3		3,130,000	3,129,639	3,148,832
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A3		1,000,000	999,791	996,323
IBM CORP SR UNSECURED 02/27 2.2%		840,000	839,865	781,603
INDIANA ST HSG CMNTY DEV AUT INSSFH 07/54 FIXED 5.75%		500,000	503,705	501,099
INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/30 FIXED 5.854%		625,000	686,876	634,778
INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 12/32 5.65		800,000	809,648	804,831
INGREDION INC SR UNSECURED 06/30 2.9%		800,000	818,644	705,222
INGREDION INC SR UNSECURED 10/26 3.2%		400,000	386,370	381,980
INT DEVELOPMENT FIN CORP US GOVT GUAR 03/35 3.6%		2,630,435	2,630,435	2,474,183
INT DEVELOPMENT FIN CORP US GOVT GUAR 10/25 ZERO CPN		1,669,000	1,669,000	1,827,774
INTEL CORP SR UNSECURED 02/31 5		310,000	308,912	308,140
INTEL CORP SR UNSECURED 03/30 3.9%		730,000	729,072	686,139
INTERSTATE POWER + LIGHT SR UNSECURED 08/25 3.4%		530,000	542,621	516,748
INTERSTATE POWER + LIGHT SR UNSECURED 09/28 4.1%		900,000	992,951	865,679

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Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
INTERSTATE POWER + LIGHT SR UNSECURED 12/24 3.25%		790,000	795,424	782,201
INTOWN 2022 STAY TOWN 2022 STAY A 144A		1,480,000	1,474,982	1,482,766
JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985%		850,000	856,668	829,766
JOHN DEERE OWNER TRUST JDOT 2023 A A3		2,215,000	2,214,706	2,199,171
JOHN DEERE OWNER TRUST JDOT 2023 B A3		770,000	769,898	766,541
JOHN DEERE OWNER TRUST JDOT 2024 A A3		2,350,000	2,349,876	2,336,158
JOHNS HOPKINS HEALTH SYS UNSECURED 01/30 2.42%		1,600,000	1,624,663	1,406,261
JOHNSON CONTROLS/TYCO FI SR UNSECURED 04/29 5.5		540,000	538,630	546,324
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 A5		875,000	882,944	848,470
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A		630,000	628,627	622,130
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP A 144A		1,625,505	1,572,068	1,550,357
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 A5		2,340,000	2,402,043	2,320,057
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4		1,600,000	1,579,636	1,582,875
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5		1,300,000	1,338,693	1,258,563
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A5		710,000	704,344	684,434
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A2		1,205,462	1,157,814	1,145,872
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A3		1,135,000	1,111,777	1,053,987
JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR		640,000	640,000	636,536
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE		2,130,000	2,107,967	2,006,216
JPMORGAN CHASE + CO SR UNSECURED 04/27 VARIABLE		1,170,000	1,170,000	1,091,854
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR		1,110,000	1,110,000	1,118,988
JPMORGAN CHASE + CO SR UNSECURED 04/28 VARIABLE		110,000	110,000	107,309
JPMORGAN CHASE + CO SR UNSECURED 06/28 VARIABLE		1,000,000	1,011,495	917,666
JPMORGAN CHASE + CO SR UNSECURED 06/29 VARIABLE		390,000	390,000	346,927
JPMORGAN CHASE + CO SR UNSECURED 07/28 VARIABLE		490,000	490,000	484,980
JPMORGAN CHASE + CO SR UNSECURED 07/29 VARIABLE		1,590,000	1,590,000	1,544,911
JPMORGAN CHASE + CO SR UNSECURED 09/27 VARIABLE		2,800,000	2,733,038	2,571,775
JPMORGAN CHASE + CO SR UNSECURED 10/27 VARIABLE		520,000	520,000	529,098
JPMORGAN CHASE + CO SR UNSECURED 12/25 VARIABLE		740,000	740,000	726,246
JPMORGAN CHASE + CO SR UNSECURED 12/29 VARIABLE		1,520,000	1,520,000	1,475,641
KELLANOVA SR UNSECURED 11/27 3.4%		650,000	649,714	615,079
KENTUCKY HIGHER EDUCATION STUD KHESL 2020 1 A1B		2,226,274	2,201,970	2,237,756
KEY BANK NA SR UNSECURED 01/26 4.7%		330,000	329,852	323,434
KEY BANK NA SR UNSECURED 01/33 5%		470,000	467,994	433,499
KEY BANK NA SR UNSECURED 11/27 5.85%		250,000	249,705	249,173
KEY BANK NA SUBORDINATED 05/26 3.4%		1,320,000	1,311,962	1,253,642
KEYCORP SR UNSECURED 05/25 VARIABLE		520,000	520,000	518,086
KEYCORP SR UNSECURED 06/33 VARIABLE		920,000	920,000	839,944
KIMCO REALTY OP LLC COMPANY GUAR 02/25 3.3%		1,230,000	1,232,291	1,211,359
KIMCO REALTY OP LLC COMPANY GUAR 04/27 3.8%		500,000	486,435	480,893
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25%		1,500,000	1,494,794	1,203,896
KINDER MORGAN INC COMPANY GUAR 02/29 5		940,000	938,555	929,558
KINDER MORGAN INC COMPANY GUAR 11/26 1.75%		1,310,000	1,295,143	1,208,019
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A		230,993	230,979	229,150
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A3 144A		1,665,000	1,664,814	1,653,528
KUBOTA CREDIT OWNER TRUST KCOT 2024 1A A3 144A		795,000	794,971	795,352
KUBOTA CREDIT OWNER TRUST KCOT 2024 2A A3 144A		560,000	559,987	559,324
L3HARRIS TECH INC SR UNSECURED 01/27 5.4%		640,000	639,383	642,587
L3HARRIS TECH INC SR UNSECURED 06/29 5.05		570,000	568,810	565,993
LENNOX INTERNATIONAL INC COMPANY GUAR 08/25 1.35%		1,300,000	1,298,860	1,241,053
LENNOX INTERNATIONAL INC COMPANY GUAR 08/27 1.7%		640,000	609,270	575,797
LIFE FINANCIAL SERVICES TRUST LIFE 2021 BMR A 144A		992,800	977,978	974,826
LIFE FINANCIAL SERVICES TRUST LIFE 2022 BMR2 A1 144A		2,905,000	2,887,578	2,853,255
LINCOLN W HAYMARKET NE JT PUBL LINGEN 12/30 FIXED 5.4%		1,730,000	1,852,183	1,771,640
LOS ALAMITOS CA UNIF SCH DIST LALSCD 02/26 FIXED 6.19%		1,000,000	1,041,484	1,016,912
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615		1,361,803	1,361,621	1,328,598
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/33 FIXED 4.145		1,750,000	1,641,643	1,675,924
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/31 FIXED 5.081		1,963,260	1,960,246	1,948,972
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475%		1,000,000	918,812	943,394
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 12/34 FIXED 5.048		80,000	80,367	78,973
LULWA LTD US GOVT GUAR 02/25 1.888%		413,668	414,961	407,577
LULWA LTD US GOVT GUAR 03/25 1.831%		110,774	110,553	108,784
M+T BANK AUTO RECEIVABLES TRUS MTBAT 2024 1A A3 144A		825,000	824,808	824,147

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
M+T BANK CORPORATION SR UNSECURED 08/28 VARIABLE		430,000	430,000	412,084
M+T EQUIPMENT NOTES MTLRF 2023 1A A3 144A		695,000	694,973	696,602
MANHATTAN WEST OMW 2020 1MW A 144A		1,320,000	1,275,940	1,173,513
MANUF + TRADERS TRUST CO SR UNSECURED 01/28 4.7%		1,670,000	1,668,263	1,610,048
MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4%		640,000	639,815	637,023
MARATHON OIL CORP SR UNSECURED 07/27 4.4%		1,800,000	1,879,218	1,759,932
MARATHON PETROLEUM CORP SR UNSECURED 05/25 4.7%		1,795,000	1,810,161	1,780,325
MARIN CA CMNTY CLG DIST MRNHGR 08/29 FIXED 1.48%		1,000,000	998,778	856,752
MARIN CA CMNTY CLG DIST MRNHGR 08/30 FIXED 1.61%		515,000	485,892	431,118
MARTIN MARIETTA MATERIAL SR UNSECURED 03/30 2.5%		500,000	496,578	434,446
MARTIN MARIETTA MATERIAL SR UNSECURED 07/24 4.25%		240,000	240,000	239,985
MARYLAND ST CMNTY DEV ADMIN DE MDSDEV 09/53 FIXED 6%		1,000,000	1,018,505	1,013,808
MARYLAND ST CMNTY DEV ADMIN DE MDSMFH 09/48 FIXED 3.242%		1,495,000	1,448,595	1,457,461
MASCO CORP SR UNSECURED 10/30 2%		1,260,000	1,259,408	1,037,848
MASCO CORP SR UNSECURED 11/27 3.5%		300,000	290,047	283,490
MASSACHUSETTS ST MAS 08/31 FIXED 4.5%		1,435,000	1,502,677	1,384,139
MASSACHUSETTS ST MAS 11/25 FIXED 0.695%		1,540,000	1,470,959	1,452,734
MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 1.753%		750,000	754,096	644,935
MASSACHUSETTS ST SPL OBLG REVE MASOBL 07/31 FIXED 4.11%		1,153,998	1,153,847	1,133,246
MASSACHUSETTS ST WTR RESOURCES MASWTR 08/33 FIXED 2.39%		415,000	346,860	338,122
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/27 5.1		360,000	359,900	359,897
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 01/29 4.85		1,510,000	1,509,820	1,498,956
MCDONALD S CORP SR UNSECURED 03/27 3.5		210,000	201,700	201,588
MCDONALD S CORP SR UNSECURED 07/30 3.6%		285,000	283,690	263,912
MERCEDES BENZ AUTO LEASE TRUST MBALT 2024 A A3		1,305,000	1,304,852	1,308,737
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A3		1,795,000	1,794,866	1,818,238
MERCEDES BENZ AUTO RECEIVABLES MBART 2024 1 A3		3,595,000	3,594,780	3,571,580
MERCEDES BENZ FIN NA COMPANY GUAR 144A 01/29 4.85		300,000	299,673	298,144
MERCEDES BENZ FIN NA COMPANY GUAR 144A 03/28 4.8%		950,000	949,004	943,024
MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/28 5.1%		390,000	389,615	390,926
MET GOVT NASHVILLE DAVIDSON MET 07/34 FIXED 5.707%		555,000	667,702	565,849
MET LIFE GLOB FUNDING I SR SECURED 144A 09/28 5.4%		560,000	559,232	568,668
MET TOWER GLOBAL FUNDING SR SECURED 144A 04/29 5.25		620,000	618,784	623,118
MET TOWER GLOBAL FUNDING SR SECURED 144A 06/26 5.4%		640,000	639,646	641,490
METLIFE SECURITIZATION TRUST MST 2019 1A A1A 144A		557,223	566,930	539,809
METROPOLITAN EDISON CO SR UNSECURED 144A 04/28 5.2%		450,000	449,517	449,594
MEXICAN AIR FINANCE V US GOVT GUAR 01/27 2.329%		458,333	457,822	427,492
MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A		524,298	520,872	520,043
MIAMI DADE CNTY FL AVIATION RE MIATRN 10/24 FIXED 2.504%		500,000	500,871	496,213
MICHIGAN ST FIN AUTH REVENUE MISFIN 07/61 FLOATING VAR		302,210	302,210	298,414
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/29 5.05		880,000	878,019	872,950
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7%		350,000	348,780	280,823
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95%		380,000	379,450	363,504
MID AMERICA APARTMENTS SR UNSECURED 09/26 1.1%		377,000	350,597	344,368
MISSISSIPPI HIGHER EDUCATION A MHEAC 2014 1 A1		550,853	550,853	548,589
MISSOURI HIGHER EDUCATION LOAN MHEDA 2021 1 A1B		669,064	669,064	664,908
MISSOURI HIGHER EDUCATION LOAN MHEDA 2021 3 A1B		607,979	607,979	599,809
MITSUBISHI UFJ FIN GRP SR UNSECURED 01/28 VAR%		830,000	830,000	771,218
MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VARIABLE		270,000	270,000	261,479
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/25 1.412%		560,000	560,000	536,562
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/25 VAR%		1,910,000	1,910,000	1,905,725
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/27 VARIABLE		2,010,000	2,010,000	1,860,001
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/28 VARIABLE		250,000	250,000	248,606
MITSUBISHI UFJ FIN GRP SR UNSECURED 10/25 VAR%		340,000	340,000	335,262
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A4 144A		555,000	493,679	499,553
MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A3 144A		798,123	798,028	772,266
MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A4 144A		1,570,000	1,413,144	1,448,751
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A3 144A		1,750,000	1,749,694	1,764,849
MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A3 144A		1,365,000	1,364,764	1,354,152
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75%		650,000	649,923	642,411
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 2.25%		1,005,000	1,004,940	997,006
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25%		400,000	399,471	394,315
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/26 1.25%		730,000	728,736	667,406

Public Markets Asset Listing
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Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
MORGAN STANLEY BAML TRUST MSBAM 2014 C19 A4		2,145,000	2,122,667	2,125,792
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 A3		321,792	302,056	312,164
MORGAN STANLEY BAML TRUST MSBAM 2016 C31 A4		1,283,848	1,221,298	1,216,170
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A4		805,000	797,148	770,031
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A4		1,735,000	1,635,845	1,645,711
MORGAN STANLEY BANK NA SR UNSECURED 01/28 VAR		900,000	900,000	893,222
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H3 A5		1,200,000	1,232,377	1,140,597
MORGAN STANLEY SR UNSECURED 01/28 VARIABLE		1,470,000	1,470,049	1,370,674
MORGAN STANLEY SR UNSECURED 01/30 VAR		1,090,000	1,090,000	1,087,298
MORGAN STANLEY SR UNSECURED 01/30 VARIABLE		570,000	570,000	551,412
MORGAN STANLEY SR UNSECURED 02/26 VARIABLE		1,020,000	1,020,000	999,903
MORGAN STANLEY SR UNSECURED 04/28 VAR		320,000	320,000	323,170
MORGAN STANLEY SR UNSECURED 04/28 VARIABLE		1,520,000	1,520,000	1,477,003
MORGAN STANLEY SR UNSECURED 04/29 VARIABLE		970,000	970,000	966,852
MORGAN STANLEY SR UNSECURED 04/30 VAR		890,000	890,000	905,074
MORGAN STANLEY SR UNSECURED 05/27 VAR		800,000	741,666	745,809
MORGAN STANLEY SR UNSECURED 07/25 VARIABLE		330,000	330,342	329,380
MORGAN STANLEY SR UNSECURED 07/26 VARIABLE		560,000	560,000	554,512
MORGAN STANLEY SR UNSECURED 07/27 VARIABLE		1,010,000	1,010,000	933,749
MORGAN STANLEY SR UNSECURED 07/29 VARIABLE		260,000	260,000	261,604
MORGAN STANLEY SR UNSECURED 10/25 VARIABLE		1,720,000	1,720,000	1,695,162
MORGAN STANLEY SR UNSECURED 10/28 VARIABLE		330,000	330,000	340,479
MOTOROLA SOLUTIONS INC SR UNSECURED 04/29 5		230,000	229,501	228,222
MOUNT SAN ANTONIO CA CMNTY CLG MSAHGR 08/29 FIXED 2.569%		580,000	605,892	526,176
MPLX LP SR UNSECURED 02/25 4%		620,000	624,855	613,284
MPLX LP SR UNSECURED 03/26 1.75%		500,000	499,665	469,855
MPLX LP SR UNSECURED 03/27 4.125%		960,000	945,323	932,177
MPLX LP SR UNSECURED 03/28 4%		490,000	489,095	468,849
MPLX LP SR UNSECURED 06/25 4.875%		270,000	271,248	267,613
MPLX LP SR UNSECURED 09/32 4.95%		280,000	278,661	267,906
MUTUAL OF OMAHA GLOBAL SECURED 144A 04/27 5.35		695,000	694,968	694,857
MUTUAL OF OMAHA GLOBAL SECURED 144A 07/26 5.8%		420,000	419,809	422,002
MUTUAL OF OMAHA GLOBAL SECURED 144A 12/28 5.45%		1,250,000	1,249,075	1,256,086
NATIONAL SECS CLEARING SR UNSECURED 144A 06/29 4.9		1,000,000	998,204	996,977
NATURE CONSERVANCY (THE) SR UNSECURED 03/30 3.016%		1,000,000	1,000,000	889,671
NATURE CONSERVANCY (THE) SR UNSECURED 07/25 0.794%		1,200,000	1,200,000	1,144,052
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A		764,239	749,629	691,664
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A		2,515,876	2,515,876	2,476,286
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A		953,186	952,988	819,377
NAVIENT STUDENT LOAN TRUST NAVSL 2021 GA A 144A		1,405,313	1,403,292	1,220,161
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A		637,013	637,001	565,413
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A		853,832	853,685	812,535
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2023 1 A 144A		465,000	464,944	467,714
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2024 1 A 144A		160,000	159,979	160,268
NELNET STUDENT LOAN TRUST NSLT 2021 A A1 144A		881,057	882,460	873,461
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A		2,391,695	2,391,311	2,148,277
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A		562,770	563,573	557,215
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A		1,139,371	1,138,834	1,125,687
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFX 144A		401,991	401,878	357,329
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFL 144A		1,153,504	1,153,504	1,141,266
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A		2,058,721	2,058,574	1,882,109
NEW YORK CITY NY TRANSITIONAL NYCGEN 05/30 FIXED 2.625%		1,000,000	912,256	887,292
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/28 3		600,000	561,050	560,395
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/28 4.85%		650,000	651,883	645,433
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/28 4.9%		1,210,000	1,209,099	1,204,178
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/26 FIXED 1.187%		1,500,000	1,436,600	1,404,169
NEW YORK ST NYS 02/36 FIXED 3.08%		1,000,000	1,043,360	844,948
NEW YORK ST URBAN DEV CORP SAL NYSFAC 03/31 FIXED 2.15%		750,000	608,199	630,818
NEWMONT / NEWCREST FIN COMPANY GUAR 144A 03/26 5.3		600,000	599,917	599,800
NEWMONT / NEWCREST FIN COMPANY GUAR 144A 03/34 5.35		350,000	348,924	349,451
NEXTERA ENERGY CAPITAL COMPANY GUAR 01/27 1.875%		685,000	684,761	631,051
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255%		670,000	670,143	667,859
NISSAN AUTO LEASE TRUST NALT 2024 A A3		2,770,000	2,769,785	2,749,683

Public Markets Asset Listing
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Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3	1,310,000	1,309,826	1,302,528
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A4	1,300,000	1,299,809	1,325,673
NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A3	1,385,000	1,384,874	1,389,608
NISSAN MASTER OWNER TRUST RECE NMOTR 2024 B A 144A	600,000	599,962	597,650
NNN REIT INC SR UNSECURED 10/28 4.3%	960,000	929,555	925,113
NNN REIT INC SR UNSECURED 11/25 4%	310,000	308,680	303,540
NORFOLK SOUTHERN CORP SR UNSECURED 06/26 2.9	600,000	572,684	573,114
NORFOLK SOUTHERN CORP SR UNSECURED 08/25 3.65%	730,000	729,731	716,321
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55%	600,000	568,022	528,670
NORTH DAKOTA ST PUBLIC FIN AUT NDSFIN 12/34 FIXED 2.58%	2,250,000	2,250,000	1,823,423
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 1 A1B	1,225,991	1,225,991	1,207,305
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 2 A1B	1,486,695	1,486,695	1,455,275
NORTHROP GRUMMAN CORP SR UNSECURED 05/30 4.4%	1,000,000	989,293	965,554
NORTHWESTERN MUTUAL GLBL SECURED 144A 01/27 1.75%	1,850,000	1,849,226	1,707,074
NORTHWESTERN MUTUAL GLBL SECURED 144A 04/29 3.3%	620,000	619,078	573,508
NORTHWESTERN MUTUAL GLBL SECURED 144A 09/27 4.35%	480,000	479,872	469,361
NTT FINANCE CORP COMPANY GUAR 144A 04/26 1.162%	570,000	570,000	530,606
NTT FINANCE CORP NTT FINANCE CORP	530,000	530,000	529,224
NTT FINANCE CORP SR UNSECURED 144A 07/29 5.11	960,000	960,000	956,970
NUCOR CORP SR UNSECURED 05/25 3.95%	140,000	139,972	138,083
NUTRIEN LTD SR UNSECURED 03/28 4.9%	480,000	479,385	474,367
NUTRIEN LTD SR UNSECURED 04/25 3%	170,000	170,690	166,633
NUTRIEN LTD SR UNSECURED 05/30 2.95%	380,000	379,757	336,272
NUTRIEN LTD SR UNSECURED 06/27 5.2	600,000	599,970	599,275
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5%	270,000	269,337	263,271
NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/32 2.65%	1,240,000	1,237,680	1,030,643
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/27 4.4%	510,000	509,705	498,810
NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/28 5.65%	980,000	978,330	995,423
OHIO ST HOSP FAC REVENUE OHSMED 01/42 FIXED 3.276%	750,000	816,730	612,955
OHIO ST OHS 08/31 FIXED 1.73%	1,500,000	1,427,692	1,247,384
OHIOHEALTH CORP SECURED 11/31 2.297%	1,500,000	1,456,966	1,250,793
OHIOHEALTH CORP UNSECURED 11/24 1.615%	385,000	385,000	377,579
OKLAHOMA ST DEV FIN AUTH OKSDEV 05/37 FIXED 3.877	2,692,478	2,619,020	2,567,957
ONCOR ELECTRIC DELIVERY SR SECURED 05/28 4.3	710,000	708,882	692,186
ONCOR ELECTRIC DELIVERY SR SECURED 05/30 2.75%	630,000	577,276	556,528
ONCOR ELECTRIC DELIVERY SR SECURED 09/32 4.55%	1,270,000	1,269,022	1,213,490
ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7%	2,085,000	1,982,631	1,981,737
ONE GAS INC SR UNSECURED 04/29 5.1%	870,000	868,963	872,300
ONEOK INC SR UNSECURED 03/26 5	1,920,000	1,953,341	1,903,956
ORACLE CORP SR UNSECURED 03/26 1.65%	1,480,000	1,462,116	1,387,275
ORACLE CORP SR UNSECURED 03/28 2.3%	680,000	679,033	614,791
ORACLE CORP SR UNSECURED 04/25 2.5%	460,000	459,973	449,343
ORACLE CORP SR UNSECURED 04/30 2.95%	2,860,000	2,858,201	2,543,532
ORACLE CORP SR UNSECURED 07/26 2.65%	935,000	942,826	886,112
ORACLE CORP SR UNSECURED 11/29 6.15%	210,000	209,840	219,641
OREGON ST ORS 06/27 FIXED 5.892%	1,181,931	1,292,820	1,197,662
ORLANDO HEALTH OBL GRP UNSECURED 10/28 3.777%	1,200,000	1,197,929	1,144,699
PACIFIC LIFE GF II SECURED 144A 07/28 5.5%	1,240,000	1,238,982	1,256,227
PACIFICORP 1ST MORTGAGE 07/25 3.35%	1,540,000	1,526,192	1,506,632
PACIFICORP 1ST MORTGAGE 09/30 2.7%	708,000	653,301	614,256
PACKAGING CORP OF AMERIC SR UNSECURED 12/27 3.4%	310,000	296,358	293,000
PARKER HANNIFIN CORP SR UNSECURED 09/27 4.25%	710,000	692,860	691,775
PARKER HANNIFIN CORP SR UNSECURED 09/29 4.5%	445,000	444,287	433,674
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/25 1.375%	890,000	891,122	838,465
PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 03/26 5.15%	410,000	406,428	407,233
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 2A A 144A	1,245,650	1,242,888	1,222,267
PENTA AIRCRAFT LEASING 2 US GOVT GUAR 04/25 1.691%	620,471	622,522	608,866
PENTA AIRCRAFT LEASING 2 US GOVT GUAR 11/25 2.646%	237,060	240,431	231,567
PETROLEOS MEXICANOS US GOVT GUAR 04/25 2.378%	300,000	300,000	288,950
PFS FINANCING CORP. PFSFC 2023 C A 144A	970,000	969,882	974,202
PFS FINANCING CORP. PFSFC 2024 B A 144A	1,255,000	1,254,944	1,243,672
PHILLIPS 66 CO COMPANY GUAR 06/31 5.25	550,000	547,839	547,840
PHILLIPS 66 CO COMPANY GUAR 12/27 4.95%	760,000	758,711	757,887

Public Markets Asset Listing
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Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
PHILLIPS 66 COMPANY GUAR 04/25 3.85%		650,000	658,500	641,389
PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125%		2,400,000	2,374,165	2,250,842
PIONEER NATURAL RESOURCE SR UNSECURED 03/26 5.1%		500,000	499,853	498,895
PNC BANK NA SUBORDINATED 07/28 4.05%		1,150,000	1,148,720	1,093,305
PNC FINANCIAL SERVICES SR UNSECURED 01/28 VAR		250,000	250,000	249,656
PNC FINANCIAL SERVICES SR UNSECURED 01/34 VARIABLE		210,000	210,000	202,975
PNC FINANCIAL SERVICES SR UNSECURED 06/26 VARIABLE		360,000	360,000	360,357
PNC FINANCIAL SERVICES SR UNSECURED 10/27 VARIABLE		320,000	320,091	327,773
PNC FINANCIAL SERVICES SR UNSECURED 10/33 VARIABLE		330,000	330,000	339,989
PNC FINANCIAL SERVICES SR UNSECURED 12/28 VARIABLE		790,000	790,000	790,589
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 2A A3 144A		1,340,000	1,339,924	1,346,150
POTOMAC ELECTRIC POWER 1ST MORTGAGE 03/34 5.2		680,000	677,488	679,701
PPG INDUSTRIES INC SR UNSECURED 06/30 2.55%		640,000	637,473	557,759
PPG INDUSTRIES INC SR UNSECURED 08/24 2.4%		1,000,000	999,956	995,572
PPL ELECTRIC UTILITIES 1ST MORTGAGE 05/33 5%		1,460,000	1,446,678	1,439,822
PRES + FELLOWS OF HARVAR SR UNSECURED 10/31 3.529%		780,000	831,428	720,630
PRINCIPAL LFE GLB FND II SR SECURED 144A 01/29 5.1		890,000	888,571	884,827
PRINCIPAL LFE GLB FND II SR SECURED 144A 04/26 3		400,000	385,248	383,753
PROTECTIVE LIFE GLOBAL SECURED 144A 04/26 1.618		450,000	423,653	421,240
PROTECTIVE LIFE GLOBAL SECURED 144A 07/27 4.714%		310,000	310,000	306,043
PROTECTIVE LIFE GLOBAL SECURED 144A 09/26 1.303%		600,000	550,394	549,961
PROTECTIVE LIFE GLOBAL SECURED 144A 12/28 5.467%		880,000	880,000	889,736
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746%		500,000	494,138	470,565
PUB SVC NEW HAMP 1ST MORTGAGE 10/33 5.35		280,000	282,005	281,577
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/31 1.9%		1,240,000	1,237,785	1,003,414
PUBLIC SERVICE NEW HAMPSHIRE F PSNH 2018 1 A2		767,166	767,154	751,541
PUGET SOUND ENERGY INC SR SECURED 06/34 5.33		700,000	699,994	699,852
REALTY INCOME CORP SR UNSECURED 01/27 3%		400,000	403,227	378,907
REALTY INCOME CORP SR UNSECURED 03/30 4.85%		360,000	356,501	352,821
REALTY INCOME CORP SR UNSECURED 10/26 4.125%		430,000	430,406	419,021
REGIONS FINANCIAL CORP SR UNSECURED 08/28 1.8%		1,110,000	1,108,292	958,780
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 1.87%		671,579	671,579	649,099
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 2.444%		560,000	568,166	545,570
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 2.512%		383,000	388,833	373,270
REVVITY INC SR UNSECURED 09/24 0.85%		640,000	639,973	632,778
REVVITY INC SR UNSECURED 09/28 1.9%		1,010,000	1,009,553	883,547
REXFORD INDUSTRIAL REALT COMPANY GUAR 06/28 5		760,000	753,944	751,639
RIMON LLC US GOVT GUAR 06/26 2.623%		527,455	537,617	511,975
ROCHESTER GAS + ELECTRIC 1ST MORTGAGE 144A 06/27 3.1%		1,860,000	1,870,819	1,755,465
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/29 5		830,000	827,798	819,770
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/25 2.95%		270,000	269,960	264,698
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/27 3.2%		650,000	627,436	616,900
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8%		990,000	987,812	884,566
ROGERS COMMUNICATIONS IN COMPANY GUAR 12/25 3.625%		450,000	452,002	437,519
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625%		450,000	449,933	436,161
ROPER TECHNOLOGIES INC SR UNSECURED 09/24 2.35%		210,000	209,983	208,546
ROPER TECHNOLOGIES INC SR UNSECURED 09/25 1%		330,000	329,896	312,614
ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95%		500,000	486,970	449,683
ROPER TECHNOLOGIES INC SR UNSECURED 12/25 3.85%		500,000	517,401	488,729
ROYAL BANK OF CANADA SR UNSECURED 02/29 4.95		830,000	829,324	826,092
ROYAL BANK OF CANADA SR UNSECURED 05/27 3.625%		610,000	591,630	585,372
ROYAL BANK OF CANADA SR UNSECURED 08/27 4.24%		480,000	479,999	467,041
ROYAL BANK OF CANADA SR UNSECURED 11/27 6		550,000	564,550	563,510
RTX CORP SR UNSECURED 01/29 5.75%		1,020,000	1,019,700	1,047,299
RTX CORP SR UNSECURED 03/31 6%		720,000	719,614	749,988
RTX CORP SR UNSECURED 07/30 2.25%		680,000	679,465	580,755
RTX CORP SR UNSECURED 11/26 5.75%		510,000	509,634	515,451
RTX CORP SR UNSECURED 11/28 4.125%		890,000	976,834	856,713
RUSH OBLIGATED GROUP UNSECURED 11/29 3.922%		505,000	505,000	478,974
RYDER SYSTEM INC SR UNSECURED 03/27 5.3		240,000	239,769	240,292
RYDER SYSTEM INC SR UNSECURED 03/28 5.65%		390,000	389,400	395,725
RYDER SYSTEM INC SR UNSECURED 09/26 1.75%		590,000	589,666	545,888
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5%		1,410,000	1,442,830	1,352,657

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Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
SABINE PASS LIQUEFACTION SR SECURED 06/26 5.875%	310,000	319,588	311,242
SAN DIEGO CA CMNTY CLG DIST SDGHGR 08/32 FIXED 2.263%	1,200,000	1,074,900	998,981
SAN FRANCISCO CA CITY CNTY SFO 06/28 FIXED 1.555%	200,000	200,313	177,956
SANTA MONICA CA CMNTY CLG DIST SMCHGR 08/30 FIXED 1.696%	1,000,000	833,163	844,002
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 A3	212,869	212,858	212,872
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 A3	1,075,000	1,074,858	1,082,725
SBNA AUTO LEASE TRUST SBALT 2023 A A3 144A	1,595,000	1,594,822	1,612,988
SBNA AUTO LEASE TRUST SBALT 2024 A A3 144A	870,000	869,989	868,388
SBNA AUTO LEASE TRUST SBALT 2024 B A3 144A	935,000	934,868	937,374
SDR COMMERCIAL MORTGAGE TRUST SDR 2024 DSNY A 144A	1,770,000	1,765,605	1,761,150
SEALED AIR CORP SR SECURED 144A 10/26 1.573%	530,000	530,000	482,575
SEATTLE WA DRAIN WSTWTR REVE SEAUTL 11/39 FIXED OID 5.55%	1,250,000	1,244,036	1,264,552
SEMPRA SR UNSECURED 04/25 3.3%	540,000	539,754	530,366
SFS AUTO RECEIVABLES SECURITIZ SFAST 2023 1A A3 144A	2,320,000	2,319,806	2,323,198
SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 1A A3 144A	1,360,000	1,359,920	1,351,633
SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 2A A3 144A	1,290,000	1,289,775	1,292,664
SHERWIN WILLIAMS CO SR UNSECURED 05/30 2.3%	1,210,000	1,209,857	1,038,025
SHERWIN WILLIAMS CO SR UNSECURED 08/29 2.95%	120,000	123,565	108,147
SIMON PROPERTY GROUP LP SR UNSECURED 01/26 3.3%	380,000	372,197	368,199
SLC STUDENT LOAN TRUST SLCLT 2010 1 A	75,662	75,662	75,768
SLM STUDENT LOAN TRUST SLMA 2003 10A A4 144A	3,327,631	3,329,603	3,293,418
SLM STUDENT LOAN TRUST SLMA 2010 1 A	131,544	131,541	128,066
SLM STUDENT LOAN TRUST SLMA 2013 5 A3	1,386,689	1,389,580	1,372,171
SMALL BUSINESS ADMINISTRATION SBAP 2004 20I 1	3,384	3,383	3,375
SMALL BUSINESS ADMINISTRATION SBAP 2006 20A 1	8,285	8,285	8,226
SMALL BUSINESS ADMINISTRATION SBAP 2006 20D 1	26,018	26,429	25,918
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	29,362	29,389	29,162
SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	13,567	13,575	13,040
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	92,069	91,649	92,219
SMALL BUSINESS ADMINISTRATION SBAP 2008 20J 1	180,069	180,069	180,244
SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	76,096	40,555	77,372
SMALL BUSINESS ADMINISTRATION SBAP 2008 20L 1	130,545	132,483	132,463
SMALL BUSINESS ADMINISTRATION SBAP 2009 20A 1	227,512	232,096	227,463
SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1	789,509	805,993	748,929
SMALL BUSINESS ADMINISTRATION SBAP 2014 20B 1	558,041	558,041	524,067
SMALL BUSINESS ADMINISTRATION SBAP 2014 20C 1	540,319	540,319	506,819
SMALL BUSINESS ADMINISTRATION SBAP 2015 20E 1	770,228	770,228	703,343
SMALL BUSINESS ADMINISTRATION SBAP 2015 20F 1	972,357	972,357	894,894
SMALL BUSINESS ADMINISTRATION SBAP 2017 20F 1	871,173	871,173	777,756
SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1	982,061	982,061	899,351
SMALL BUSINESS ADMINISTRATION SBAP 2018 20G 1	1,715,251	1,715,251	1,603,506
SMALL BUSINESS ADMINISTRATION SBAP 2022 25E 1	4,856,625	4,856,625	4,525,591
SMALL BUSINESS ADMINISTRATION SBAP 2022 25H 1	4,931,700	4,931,700	4,556,092
SMALL BUSINESS ADMINISTRATION SBAP 2022 25J 1	2,171,763	2,171,763	2,168,613
SMALL BUSINESS ADMINISTRATION SBAP 2022 25K 1	2,636,404	2,636,404	2,645,034
SMALL BUSINESS ADMINISTRATION SBAP 2022 25L 1	3,569,726	3,569,726	3,499,802
SMALL BUSINESS ADMINISTRATION SBAP 2023 25A 1	900,460	900,460	896,298
SMALL BUSINESS ADMINISTRATION SBAP 2023 25D 1	1,864,180	1,864,180	1,799,547
SMALL BUSINESS ADMINISTRATION SBAP 2023 25G 1	2,490,964	2,490,964	2,526,803
SMALL BUSINESS ADMINISTRATION SBAP 2023 25L 1	2,177,263	2,177,263	2,200,869
SMALL BUSINESS ADMINISTRATION SBAP 2024 25D 1	2,180,000	2,180,000	2,215,588
SMALL BUSINESS ADMINISTRATION SBIC 2014 10B 1	60,441	60,441	59,991
SMALL BUSINESS ADMINISTRATION SBIC 2015 10A 1	346,534	346,534	339,525
SMALL BUSINESS ADMINISTRATION SBIC 2015 10B 1	443,921	443,921	429,805
SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1	2,365,146	2,365,146	2,264,877
SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1	1,117,238	1,117,238	1,054,971
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	2,088,780	2,088,780	1,983,760
SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1	1,697,471	1,697,471	1,617,850
SMALL BUSINESS ADMINISTRATION SBIC 2020 10A 1	2,633,869	2,633,869	2,358,064
SMALL BUSINESS ADMINISTRATION SBIC 2020 10B 1	3,221,075	3,221,075	2,789,547
SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1	1,778,156	1,778,156	1,552,474
SMALL BUSINESS ADMINISTRATION SBIC 2021 10B 1	3,348,324	3,348,324	2,852,465
SMALL BUSINESS ADMINISTRATION SBIC 2022 10A 1	11,369,115	11,369,115	10,348,058

Public Markets Asset Listing
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Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
SMALL BUSINESS ADMINISTRATION SBIC 2023 10A 1	6,183,285	6,183,285	6,162,240
SMALL BUSINESS ADMINISTRATION SBIC 2023 10B 1	9,247,850	9,247,850	9,498,177
SUMRIFT KAPPA TREASURY COMPANY GUAR 144A 01/30 5.2	550,000	549,402	547,174
SOUTH CAROLINA ST STUDENT LOAN SCSHGR 01/41 FLOATING VARIABLE	376,768	376,396	371,525
SOUTH DAKOTA ST BLDG AUTH REVE SDSFAC 06/32 FIXED 1.912%	500,000	501,958	402,788
SOUTH DAKOTA ST HSG DEV AUTH SDSHSG 05/54 FIXED 6.009%	2,495,000	2,565,946	2,471,174
SOUTH32 TREASURY LTD COMPANY GUAR 144A 04/32 4.35%	1,960,000	1,951,682	1,770,486
SOUTHERN CO GAS CAPITAL COMPANY GUAR 11/25 3.875%	140,000	138,230	136,878
STANFORD HEALTH CARE UNSECURED 08/30 3.31%	1,245,000	1,305,628	1,132,899
STANFORD UNIVERSITY UNSECURED 05/29 3.089%	1,850,000	1,715,655	1,718,687
STANFORD UNIVERSITY UNSECURED 06/27 1.289%	685,000	685,000	618,029
STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3%	470,000	469,859	459,550
STARBUCKS CORP SR UNSECURED 03/30 2.25%	160,000	154,615	137,869
STATE STREET CORP SR UNSECURED 02/26 VARIABLE	700,000	700,000	683,014
STATE STREET CORP SR UNSECURED 02/28 VARIABLE	650,000	650,000	604,779
STATE STREET CORP SR UNSECURED 05/33 VARIABLE	380,000	380,000	359,217
STATE STREET CORP SR UNSECURED 11/29 VARIABLE	910,000	910,000	931,168
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/26 1.402%	960,000	960,000	881,130
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 1.902%	1,700,000	1,700,000	1,489,765
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 5.716%	660,000	660,000	672,741
SUTTER HEALTH UNSECURED 08/25 1.321%	590,000	590,000	563,133
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2024 A1 A	2,065,000	2,064,692	2,059,531
T MOBILE USA INC COMPANY GUAR 02/26 2.25%	80,000	76,779	75,967
T MOBILE USA INC COMPANY GUAR 03/29 2.4%	770,000	769,678	680,917
T MOBILE USA INC COMPANY GUAR 04/26 2.625%	160,000	153,841	152,169
T MOBILE USA INC COMPANY GUAR 04/29 3.375%	300,000	279,759	277,042
T MOBILE USA INC COMPANY GUAR 04/30 3.875%	960,000	906,942	897,434
T MOBILE USA INC COMPANY GUAR 07/28 4.8%	490,000	489,198	483,343
TAKE TWO INTERACTIVE SOF SR UNSECURED 03/26 5%	325,000	324,897	322,889
TAKE TWO INTERACTIVE SOF SR UNSECURED 03/28 4.95	720,000	710,829	713,335
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/25 3.55%	100,000	99,989	98,359
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7%	400,000	399,988	384,516
TAKE TWO INTERACTIVE SOF SR UNSECURED 06/29 5.4	605,000	605,418	608,464
TAMPA ELECTRIC CO SR UNSECURED 03/29 4.9	750,000	749,548	744,137
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A	3,670,000	3,638,060	3,688,350
TEMPE AZ UNION HIGH SCH DIST TEMSCD 07/31 FIXED 1.714%	500,000	501,784	412,061
TESLA AUTO LEASE TRUST TESLA 2023 B A3 144A	1,615,000	1,614,800	1,623,854
TESLA AUTO LEASE TRUST TESLA 2024 A A3 144A	770,000	769,910	767,987
TESLA ELECTRIC VEHICLE TRUST TEVT 2023 1 A3 144A	1,225,000	1,224,923	1,226,354
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265%	2,055,556	2,056,571	1,973,469
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102	2,643,359	2,702,188	2,640,208
TEXAS ST DEPT OF HSG CMNTY A TXSSFH 09/53 FIXED 6.25%	1,000,000	1,031,489	1,026,013
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 04/30 FIXED 5.178%	1,000,000	1,089,241	1,000,927
TEXAS ST TXS 04/33 FIXED 4.631%	1,780,000	1,919,318	1,725,419
TEXAS ST TXS 10/29 FIXED 4%	1,425,000	1,422,051	1,380,978
THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215%	800,000	800,000	789,700
TORONTO DOMINION BANK SR UNSECURED 04/27 4.98	560,000	560,000	557,004
TORONTO DOMINION BANK SR UNSECURED 04/29 4.994	650,000	650,000	644,450
TORONTO DOMINION BANK SR UNSECURED 06/26 1.2%	1,400,000	1,295,028	1,296,657
TORONTO DOMINION BANK SR UNSECURED 07/28 5.523%	1,020,000	1,022,675	1,032,672
TORONTO DOMINION BANK SR UNSECURED 09/27 4.693%	490,000	490,000	482,676
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	419,356	420,443	404,274
TOWD POINT MORTGAGE TRUST TPMT 2018 3 A1 144A	528,699	528,820	510,671
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	1,738,859	1,750,276	1,625,196
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	376,604	377,051	382,711
TOWD POINT MORTGAGE TRUST TPMT 2021 1 A1 144A	1,141,066	1,159,362	1,040,878
TOWD POINT MORTGAGE TRUST TPMT 2022 1 A1 144A	1,993,157	1,911,491	1,853,165
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	1,791,863	1,701,240	1,671,110
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2021 1A A 144A	6,550,000	6,438,865	6,106,068
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2022 1A A 144A	3,925,000	3,923,601	3,795,559
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2023 1A A 144A	2,780,000	2,779,324	2,778,860
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2024 1A A 144A	3,260,000	3,258,993	3,280,014
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A3	1,740,000	1,739,677	1,735,186

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Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 B A3	1,205,000	1,204,834	1,209,767
TOYOTA LEASE OWNER TRUST TLOT 2023 B A3 144A	1,340,000	1,339,816	1,344,630
TOYOTA LEASE OWNER TRUST TLOT 2024 A A3 144A	2,105,000	2,104,921	2,104,707
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/31 5.1	630,000	629,823	630,275
TRANE TECH FIN LTD COMPANY GUAR 03/29 3.8%	930,000	989,120	883,880
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4%	880,000	910,507	843,505
TRUIST BANK SUBORDINATED 09/25 3.625%	920,000	918,116	895,887
TRUIST BANK SUBORDINATED 10/26 3.8%	700,000	674,990	673,243
TRUIST FINANCIAL CORP SR UNSECURED 01/29 VARIABLE	810,000	810,000	794,411
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VAR	1,170,000	1,170,000	1,166,953
TRUIST FINANCIAL CORP SR UNSECURED 06/28 VARIABLE	1,110,000	1,110,000	1,070,317
TRUIST FINANCIAL CORP SR UNSECURED 07/26 VARIABLE	770,000	770,007	757,371
TSMC ARIZONA CORP COMPANY GUAR 10/26 1.75%	530,000	529,940	490,475
U.S. TREASURY N/B 02/33 3.5%	10,890,000	10,902,316	10,206,823
U.S. TREASURY N/B 05/28 3.625%	2,500,000	2,471,570	2,428,809
U.S. TREASURY N/B 05/33 3.375%	4,390,000	4,282,689	4,068,467
U.S. TREASURY N/B 08/28 4.375%	8,870,000	8,826,620	8,859,605
U.S. TREASURY N/B 08/33 3.875%	4,650,000	4,570,939	4,473,445
U.S. TREASURY N/B 09/28 4.625%	4,630,000	4,629,394	4,669,246
U.S. TREASURY N/B 10/28 4.875%	13,000,000	13,143,551	13,242,734
U.S. TREASURY N/B 11/28 4.375%	4,265,000	4,292,937	4,264,334
U.S. TREASURY N/B 11/33 4.5%	7,000,000	7,224,347	7,064,531
UBS COMMERCIAL MORTGAGE TRUST UBSM 2017 C3 A3	1,365,000	1,289,831	1,287,639
UBS COMMERCIAL MORTGAGE TRUST UBSM 2018 C10 A4	1,650,000	1,772,120	1,575,348
UBS GROUP AG SR UNSECURED 144A 01/27 VARIABLE	710,000	710,000	663,059
UBS GROUP AG SR UNSECURED 144A 01/29 VARIABLE	420,000	420,000	396,442
UBS GROUP AG SR UNSECURED 144A 02/33 VARIABLE	360,000	360,000	294,221
UBS GROUP AG SR UNSECURED 144A 05/26 VARIABLE	360,000	360,000	355,754
UBS GROUP AG SR UNSECURED 144A 05/28 4.751%	350,000	350,000	342,780
UBS GROUP AG SR UNSECURED 144A 08/25 VARIABLE	780,000	780,000	778,771
UBS GROUP AG SR UNSECURED 144A 08/27 4.703%	830,000	830,000	814,695
UBS GROUP AG SR UNSECURED 144A 08/27 VARIABLE	1,510,000	1,510,000	1,385,361
UBS GROUP AG SR UNSECURED 144A 09/25 VARIABLE	500,000	500,000	496,677
UBS GROUP AG SR UNSECURED 144A 12/27 VARIABLE	350,000	350,000	355,820
UDR INC COMPANY GUAR 01/28 3.5%	970,000	1,011,085	914,062
UDR INC COMPANY GUAR 01/30 3.2%	700,000	628,493	632,506
UDR INC COMPANY GUAR 09/26 2.95%	560,000	540,792	530,996
UNION ELECTRIC CO 1ST MORTGAGE 03/29 3.5%	275,000	252,307	259,260
UNION ELECTRIC CO SR SECURED 06/27 2.95	320,000	302,869	301,884
UNIV OF CALIFORNIA CA REVENUES UNVHGR 07/29 FIXED 3.349%	1,150,000	1,069,076	1,084,656
UNIV OF COLORADO CO ENTERPRISE UCOHGR 06/29 FIXED 1.613%	5,000	4,489	4,320
US BANCORP SR UNSECURED 01/28 VARIABLE	1,325,000	1,325,000	1,225,066
US BANCORP SR UNSECURED 01/30 VAR	1,150,000	1,150,000	1,153,081
US BANCORP SR UNSECURED 07/28 VARIABLE	1,790,000	1,790,000	1,749,796
US BANCORP SR UNSECURED 10/26 VARIABLE	560,000	560,000	560,955
US BANCORP SR UNSECURED 10/33 VARIABLE	250,000	250,000	253,891
US TREASURY N/B 05/34 4.375	16,790,000	16,697,703	16,795,247
US TREASURY N/B 06/27 4.625	14,875,000	14,935,556	14,917,998
US TREASURY N/B 4.00% due 01/15/27	7,000,000	6,979,283	6,898,281
US TREASURY N/B 4.00% due 01/31/29	7,440,000	7,385,066	7,325,494
US TREASURY N/B 4.00% due 02/15/34	11,845,000	11,488,207	11,497,053
US TREASURY N/B 4.13% due 02/15/27	25,430,000	25,301,109	25,137,952
US TREASURY N/B 4.13% due 03/31/29	4,315,000	4,269,765	4,271,007
US TREASURY N/B 4.25% due 02/28/29	8,595,000	8,574,263	8,556,390
US TREASURY N/B 4.25% due 03/15/27	11,875,000	11,827,982	11,779,907
US TREASURY N/B 4.50% due 04/15/27	15,300,000	15,201,308	15,277,289
US TREASURY N/B 4.50% due 05/15/27	18,740,000	18,636,315	18,715,111
US TREASURY N/B 4.63% due 04/30/29	4,225,000	4,263,497	4,273,522
USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125%	150,000	149,738	127,934
UTAH ST UTS 07/25 FIXED 3.539%	465,789	471,296	462,340
VENTAS REALTY LP COMPANY GUAR 01/25 2.65%	280,000	279,841	275,138
VENTAS REALTY LP COMPANY GUAR 01/29 4.4%	1,500,000	1,499,685	1,441,352
VENTAS REALTY LP COMPANY GUAR 02/25 3.5%	280,000	281,602	276,059

Public Markets Asset Listing
As of June 30, 2024

Stable Value Fund		Participant-Directed Investment Assets		
Issuer Name		Par Value	Book Value	Market Value
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75%		840,000	680,615	679,788
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1%		1,005,000	1,005,524	903,828
VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329%		1,000,000	977,644	972,347
VERIZON MASTER TRUST VZMT 2023 4 A1A		2,015,000	2,014,812	2,008,930
VERIZON MASTER TRUST VZMT 2023 7 A1A		1,435,000	1,434,840	1,449,393
VERIZON MASTER TRUST VZMT 2024 1 A1A		1,330,000	1,329,964	1,320,864
VERIZON MASTER TRUST VZMT 2024 3 A1A		3,130,000	3,129,328	3,154,511
VERMONT ST STUDENT ASSISTANCEC VTSHGR 04/35 FLOATING VARIABLE		144,537	144,537	143,942
VIRGINIA POWER FUEL SEC SR SECURED 05/33 4.877		1,505,000	1,505,003	1,500,684
VOLKSWAGEN AUTO LEASE TRUST VWALT 2023 A A3		1,775,000	1,774,801	1,782,306
VOLKSWAGEN AUTO LEASE TRUST VWALT 2024 A A3		1,435,000	1,434,889	1,433,427
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3		1,845,000	1,844,636	1,837,651
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A3		2,475,000	2,474,780	2,493,503
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/25 3.35%		330,000	335,108	323,633
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95%		400,000	399,942	393,794
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/27 4.35%		780,000	779,660	760,850
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/24 2.85%		440,000	439,964	436,821
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/26 5.7%		620,000	619,796	623,214
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65%		1,230,000	1,228,734	1,244,995
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/25 3.638%		390,000	390,000	383,952
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755%		840,000	840,000	797,513
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279%		2,430,000	2,430,000	2,120,971
WASHINGTON AIRCRAFT 1 CO US GOVT GUAR 09/26 2.637%		649,671	664,297	628,290
WASHINGTON CNTY OR SCH DIST 1 WASSCD 06/26 FIXED 5.909%		1,695,000	1,801,655	1,725,283
WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95		370,000	369,552	369,431
WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55%		362,000	369,375	354,665
WEC ENERGY GROUP INC SR UNSECURED 09/26 5.6%		370,000	369,956	371,399
WEC ENERGY GROUP INC SR UNSECURED 10/27 5.15%		990,000	988,623	987,139
WEC ENERGY GROUP INC SR UNSECURED 12/28 2.2%		460,000	459,281	405,691
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR		1,380,000	1,380,000	1,374,206
WELLS FARGO + COMPANY SR UNSECURED 03/28 VARIABLE		3,350,000	3,350,000	3,195,389
WELLS FARGO + COMPANY SR UNSECURED 03/33 VARIABLE		2,460,000	2,460,000	2,133,326
WELLS FARGO + COMPANY SR UNSECURED 04/26 VARIABLE		860,000	860,000	847,094
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR		280,000	280,000	282,423
WELLS FARGO + COMPANY SR UNSECURED 05/28 VARIABLE		190,000	179,244	180,961
WELLS FARGO + COMPANY SR UNSECURED 07/28 VARIABLE		1,920,000	1,920,000	1,893,475
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE		660,000	660,000	665,988
WELLS FARGO + COMPANY SR UNSECURED 07/33 VARIABLE		310,000	309,921	298,178
WELLS FARGO + COMPANY SR UNSECURED 08/26 VARIABLE		530,000	530,000	523,440
WELLS FARGO CARD ISSUANCE TRUS WFCIT 2024 A1 A		1,120,000	1,119,715	1,118,220
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4		1,350,000	1,353,291	1,322,468
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A3		1,124,075	1,056,106	1,067,110
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A4		1,585,000	1,602,324	1,498,223
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NX56 A3		1,230,000	1,172,822	1,168,457
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C38 A4		944,228	907,335	890,820
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4		3,215,000	3,086,553	3,003,674
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A4		5,232,510	5,431,615	4,815,760
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 RB1 A5		2,265,000	2,237,764	2,113,766
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C43 A4		1,180,000	1,176,464	1,119,504
WELLTOWER OP LLC COMPANY GUAR 01/29 2.05%		390,000	389,312	340,645
WELLTOWER OP LLC COMPANY GUAR 03/29 4.125%		1,030,000	1,027,639	984,338
WELLTOWER OP LLC COMPANY GUAR 04/28 4.25%		825,000	814,116	797,571
WEYERHAEUSER CO SR UNSECURED 04/30 4%		850,000	785,424	793,342
WEYERHAEUSER CO SR UNSECURED 05/26 4.75%		840,000	838,234	830,333
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 A5		910,000	919,115	897,895
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C24 A5		1,200,000	1,203,612	1,189,537
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C25 A4		541,925	545,294	538,638
WHEELS FLEET LEASE FUNDING LLC WFLF 2023 1A A 144A		3,221,853	3,221,717	3,222,061
WHEELS FLEET LEASE FUNDING LLC WFLF 2024 1A A1 144A		1,490,000	1,489,894	1,490,253
WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9%		750,000	759,215	742,870
WILLIAMS COMPANIES INC SR UNSECURED 03/26 5.4%		710,000	710,097	709,315
WILLIAMS COMPANIES INC SR UNSECURED 03/29 4.9%		570,000	569,184	562,258
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65%		500,000	499,523	504,562

Public Markets Asset Listing
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Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3%	900,000	899,144	902,758
WISCONSIN POWER + LIGHT SR UNSECURED 03/34 5.375	500,000	499,084	496,701
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95%	500,000	495,043	456,987
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	950,000	945,074	951,483
WORCESTER MA WOR 01/28 FIXED OID 6.25%	640,000	686,761	660,080
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 A A3	1,825,000	1,824,769	1,814,353
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 C A3	1,480,000	1,479,842	1,474,983
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3	1,800,000	1,799,737	1,822,145
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 B A3	1,030,000	1,029,860	1,033,012
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2024 A A3	1,160,000	1,159,908	1,161,490
WORLD OMNI SELECT AUTO TRUST WOSAT 2023 A A3	1,275,000	1,274,932	1,275,030
WRKCO INC COMPANY GUAR 06/28 3.9%	1,160,000	1,146,090	1,103,660
WRKCO INC COMPANY GUAR 09/24 3%	2,125,000	2,124,684	2,111,889
XCEL ENERGY INC SR UNSECURED 03/27 1.75%	1,145,000	1,143,686	1,041,748
XCEL ENERGY INC SR UNSECURED 06/25 3.3%	330,000	332,447	322,634
YALE UNIVERSITY UNSECURED 04/30 1.482%	423,000	423,000	353,386

Stable Value Fund	Participant-Directed Investment Assets		
Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalent Securities	8,130,657	8,130,657	8,130,657

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
Total Domestic Equity Securities		26,381,435	1,788,064,923	3,491,927,577
3M CO COMMON STOCK USD.01		42,203	8,049,485	4,312,725
ABBOTT LABORATORIES COMMON STOCK		132,331	8,165,659	13,750,514
ABBVIE INC COMMON STOCK USD.01		134,492	12,851,424	23,068,068
ACCENTURE PLC CL A COMMON STOCK USD.0000225		47,840	7,518,737	14,515,134
ADOBE INC COMMON STOCK USD.0001		34,056	6,748,062	18,919,470
ADVANCED MICRO DEVICES COMMON STOCK USD.01		123,307	3,410,599	20,001,628
AES CORP COMMON STOCK USD.01		52,342	661,197	919,649
AFLAC INC COMMON STOCK USD.1		39,400	1,728,111	3,518,814
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		22,376	1,601,759	2,900,601
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		16,965	2,895,228	4,377,818
AIRBNB INC CLASS A COMMON STOCK USD.0001		33,258	4,750,067	5,042,911
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		11,790	702,863	1,062,043
ALBEMARLE CORP COMMON STOCK USD.01		9,173	1,246,497	876,205
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		12,225	1,682,887	1,429,958
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		5,505	1,414,485	1,329,072
ALLEGION PLC COMMON STOCK USD.01		6,479	537,368	765,494
ALLIANT ENERGY CORP COMMON STOCK USD.01		19,946	916,384	1,015,251
ALLSTATE CORP COMMON STOCK USD.01		20,044	2,045,234	3,200,225
ALPHABET INC CL A COMMON STOCK USD.001		447,143	24,896,393	81,447,097
ALPHABET INC CL C COMMON STOCK USD.001		372,628	20,104,978	68,347,428
ALTRIA GROUP INC COMMON STOCK USD.333		129,269	8,349,928	5,888,203
AMAZON.COM INC COMMON STOCK USD.01		697,338	51,311,076	134,760,569
AMCOR PLC COMMON STOCK USD.01		112,977	1,231,214	1,104,915
AMEREN CORPORATION COMMON STOCK USD.01		20,311	1,330,362	1,444,315
AMERICAN AIRLINES GROUP INC COMMON STOCK		51,085	1,949,439	578,793
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		40,155	3,159,404	3,523,200
AMERICAN EXPRESS CO COMMON STOCK USD.2		42,978	4,219,625	9,951,556
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		49,607	2,866,476	3,682,824
AMERICAN TOWER CORP REIT USD.01		35,511	5,754,548	6,902,628
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		15,004	1,527,375	1,937,917
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		7,526	1,215,938	3,215,032
AMETEK INC COMMON STOCK USD.01		17,623	1,312,450	2,937,930
AMGEN INC COMMON STOCK USD.0001		40,851	7,244,226	12,763,895
AMPHENOL CORP CL A COMMON STOCK USD.001		92,392	2,243,657	6,224,449
ANALOG DEVICES INC COMMON STOCK USD.167		37,861	3,404,178	8,642,152
ANSYS INC COMMON STOCK USD.01		6,565	1,044,662	2,110,648
AON PLC CLASS A COMMON STOCK		16,571	2,670,235	4,864,914
APA CORP COMMON STOCK USD.625		27,627	1,086,745	813,339
APPLE INC COMMON STOCK USD.00001		1,098,085	52,651,453	231,278,663
APPLIED MATERIALS INC COMMON STOCK USD.01		63,498	3,448,224	14,984,893
APTIV PLC COMMON STOCK USD.01		21,484	1,793,459	1,512,903
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		28,329	1,628,833	2,858,113
ARCHER DANIELS MIDLAND CO COMMON STOCK		36,902	1,512,279	2,230,726
ARISTA NETWORKS INC COMMON STOCK USD.0001		19,230	1,516,493	6,739,730
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		16,554	1,339,045	4,292,618
ASSURANT INC COMMON STOCK USD.01		3,799	394,188	631,584
AT&T INC COMMON STOCK USD1.0		546,455	14,444,760	10,442,755
ATMOS ENERGY CORP COMMON STOCK		11,607	1,146,582	1,353,957
AUTODESK INC COMMON STOCK USD.01		16,334	1,916,242	4,041,848
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		31,367	3,749,274	7,486,989
AUTOZONE INC COMMON STOCK USD.01		1,320	1,025,635	3,912,612
AVALONBAY COMMUNITIES INC REIT USD.01		10,806	1,974,926	2,235,653
AVERY DENNISON CORP COMMON STOCK USD1.0		6,295	703,616	1,376,402
AXON ENTERPRISE INC COMMON STOCK USD.00001		5,378	1,172,545	1,582,423
BAKER HUGHES CO COMMON STOCK USD.0001		74,748	2,120,227	2,628,887
BALL CORP COMMON STOCK		24,385	996,937	1,463,588
BANK OF AMERICA CORP COMMON STOCK USD.01		517,541	14,572,867	20,582,606
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		57,854	2,995,620	3,464,876
BATH + BODY WORKS INC COMMON STOCK USD.5		16,687	697,306	651,627
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		38,776	2,615,666	1,297,057
BECTON DICKINSON AND CO COMMON STOCK USD1.0		22,060	4,954,753	5,155,643
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		138,010	27,563,711	56,142,468

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
BEST BUY CO INC COMMON STOCK USD.1		14,554	935,455	1,226,757
BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,403	638,658	383,173
BIO TECHNE CORP COMMON STOCK USD.01		12,362	1,533,788	885,737
BIOGEN INC COMMON STOCK USD.0005		11,146	3,484,052	2,583,866
BLACKROCK INC COMMON STOCK USD.01		10,678	5,447,057	8,407,003
BLACKSTONE INC COMMON STOCK USD.00001		54,928	6,255,823	6,800,086
BOEING CO/THE COMMON STOCK USD5.0		43,908	11,387,035	7,991,695
BOOKING HOLDINGS INC COMMON STOCK USD.008		2,572	4,476,051	10,188,978
BORGWARNER INC COMMON STOCK USD.01		18,373	800,772	592,346
BOSTON PROPERTIES INC REIT USD.01		11,286	1,353,876	694,766
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		111,862	3,254,937	8,614,493
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		155,369	9,380,801	6,452,475
BROADCOM INC COMMON STOCK		33,174	11,220,793	53,261,852
BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01		9,130	1,053,474	1,798,610
BROWN + BROWN INC COMMON STOCK USD.1		18,037	1,025,289	1,612,688
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		13,350	670,061	576,587
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		9,569	1,555,058	1,324,445
BUNGE GLOBAL SA COMMON STOCK USD.01		11,015	1,137,882	1,176,072
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		8,902	739,344	784,444
CADENCE DESIGN SYSTEMS INC COMMON STOCK USD.01		20,774	966,689	6,393,199
CAESARS ENTERTAINMENT INC COMMON STOCK		15,717	1,386,835	624,594
CAMDEN PROPERTY TRUST REIT USD.01		8,346	1,362,954	910,632
CAMPBELL SOUP CO COMMON STOCK USD.0375		15,537	724,652	702,117
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		29,046	2,600,971	4,021,419
CARDINAL HEALTH INC COMMON STOCK		18,296	1,095,539	1,798,863
CARMAX INC COMMON STOCK USD.5		12,402	847,384	909,563
CARNIVAL CORP COMMON STOCK USD.01		76,367	2,559,148	1,429,590
CARRIER GLOBAL CORP COMMON STOCK USD.01		63,795	1,395,615	4,024,189
CATALENT INC COMMON STOCK USD.01		13,208	1,131,137	742,686
CATERPILLAR INC COMMON STOCK USD1.0		37,035	5,213,009	12,336,359
CBOE GLOBAL MARKETS INC COMMON STOCK		8,055	968,383	1,369,833
CBRE GROUP INC A COMMON STOCK USD.01		22,654	1,019,187	2,018,698
CDW CORP/DE COMMON STOCK USD.01		10,184	1,275,856	2,279,587
CELANESE CORP COMMON STOCK USD.0001		7,828	677,599	1,055,919
CENCORA INC COMMON STOCK USD.01		12,708	1,220,329	2,863,112
CENTENE CORP COMMON STOCK USD.001		40,788	2,316,003	2,704,244
CENTERPOINT ENERGY INC COMMON STOCK USD.01		47,780	1,341,853	1,480,224
CERIDIAN HCM HOLDING INC COMMON STOCK USD.01		12,238	1,152,477	607,005
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		14,580	578,225	1,080,670
CHARLES RIVER LABORATORIES COMMON STOCK USD.01		4,010	1,290,344	828,386
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		7,541	2,533,836	2,254,457
CHEVRON CORP COMMON STOCK USD.75		130,381	15,734,176	20,394,196
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		104,500	943,989	6,546,925
CHUBB LTD COMMON STOCK		30,945	4,741,232	7,893,451
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		18,598	947,483	1,928,241
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		12,265	939,270	1,448,497
CINTAS CORP COMMON STOCK		6,579	1,168,671	4,607,011
CISCO SYSTEMS INC COMMON STOCK USD.001		309,613	12,009,200	14,709,714
CITIGROUP INC COMMON STOCK USD.01		145,038	10,461,779	9,204,111
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		36,443	1,446,423	1,313,041
CLOROX COMPANY COMMON STOCK USD1.0		9,693	1,389,183	1,322,804
CME GROUP INC COMMON STOCK USD.01		27,488	4,239,692	5,404,141
CMS ENERGY CORP COMMON STOCK USD.01		22,806	1,158,280	1,357,641
COCA COLA CO/THE COMMON STOCK USD.25		295,733	13,743,176	18,823,405
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		38,122	2,690,739	2,592,296
COLGATE PALMOLIVE CO COMMON STOCK USD1.0		62,871	4,505,257	6,101,002
COMCAST CORP CLASS A COMMON STOCK USD.01		296,275	11,090,814	11,602,129
CONAGRA BRANDS INC COMMON STOCK USD5.0		36,183	1,272,084	1,028,321
CONOCOPHILLIPS COMMON STOCK USD.01		89,266	5,382,988	10,210,245
CONSOLIDATED EDISON INC COMMON STOCK USD.1		26,284	2,296,853	2,350,315
CONSTELLATION BRANDS INC A COMMON STOCK USD.01		12,254	2,604,109	3,152,709
CONSTELLATION ENERGY COMMON STOCK		24,057	912,881	4,817,895
COOPER COS INC/THE COMMON STOCK USD.1		15,146	962,083	1,322,246

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Domestic Equity		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
COPART INC COMMON STOCK		66,722	1,170,416	3,613,664
CORNING INC COMMON STOCK USD.5		59,185	1,912,454	2,299,337
CORPAY INC COMMON STOCK USD.001		5,569	1,237,071	1,483,637
CORTEVA INC COMMON STOCK USD.01		53,447	2,158,930	2,882,931
COSTAR GROUP INC COMMON STOCK USD.01		31,041	2,196,205	2,301,380
COSTCO WHOLESALE CORP COMMON STOCK USD.005		33,760	6,938,931	28,695,662
COTERRA ENERGY INC COMMON STOCK USD.1		56,487	1,492,168	1,506,508
CROWDSTRIKE HOLDINGS INC A COMMON STOCK		17,620	6,706,665	6,751,808
CROWN CASTLE INC REIT USD.01		33,096	3,874,155	3,233,479
CSX CORP COMMON STOCK USD1.0		150,892	2,809,991	5,047,337
CUMMINS INC COMMON STOCK USD2.5		10,382	1,697,083	2,875,087
CVS HEALTH CORP COMMON STOCK USD.01		96,092	7,136,758	5,675,194
DANAHER CORP COMMON STOCK USD.01		50,093	5,145,000	12,515,736
DARDEN RESTAURANTS INC COMMON STOCK		9,182	805,588	1,389,420
DAVITA INC COMMON STOCK USD.001		4,150	299,450	575,066
DECKERS OUTDOOR CORP COMMON STOCK USD.01		1,983	1,804,130	1,919,445
DEERE + CO COMMON STOCK USD1.0		19,883	3,171,446	7,428,885
DELTA AIR LINES INC COMMON STOCK USD.0001		47,837	2,261,519	2,269,387
DEVON ENERGY CORP COMMON STOCK USD.1		48,845	1,566,819	2,315,253
DEXCOM INC COMMON STOCK USD.001		30,038	3,173,359	3,405,708
DIAMONDBACK ENERGY INC COMMON STOCK USD.01		13,631	1,451,445	2,728,790
DIGITAL REALTY TRUST INC REIT USD.01		24,643	3,041,426	3,746,968
DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		19,043	1,304,539	2,491,015
DOLLAR GENERAL CORP COMMON STOCK USD.875		16,647	1,668,903	2,201,233
DOLLAR TREE INC COMMON STOCK USD.01		15,804	1,630,972	1,687,393
DOMINION ENERGY INC COMMON STOCK		63,896	5,133,857	3,130,904
DOMINO'S PIZZA INC COMMON STOCK USD.01		2,651	1,000,940	1,368,791
DOVER CORP COMMON STOCK USD1.0		10,682	894,821	1,927,567
DOW INC COMMON STOCK USD.01		53,324	3,532,111	2,828,838
DR HORTON INC COMMON STOCK USD.01		22,803	1,255,627	3,213,627
DTE ENERGY COMPANY COMMON STOCK		15,982	1,608,334	1,774,162
DUKE ENERGY CORP COMMON STOCK USD.001		59,482	5,326,378	5,961,881
DUPONT DE NEMOURS INC COMMON STOCK USD.01		30,977	3,054,148	2,493,339
EASTMAN CHEMICAL CO COMMON STOCK USD.01		8,650	797,998	847,441
EATON CORP PLC COMMON STOCK USD.01		30,397	2,436,013	9,530,979
EBAY INC COMMON STOCK USD.001		39,300	1,375,991	2,111,196
ECOLAB INC COMMON STOCK USD1.0		19,378	2,710,618	4,611,964
EDISON INTERNATIONAL COMMON STOCK		29,043	2,216,001	2,085,578
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		46,311	1,995,368	4,277,747
ELECTRONIC ARTS INC COMMON STOCK USD.01		18,431	1,945,905	2,567,991
ELEVANCE HEALTH INC COMMON STOCK USD.01		17,697	4,270,339	9,589,296
ELI LILLY + CO COMMON STOCK		60,744	6,374,437	54,996,403
EMERSON ELECTRIC CO COMMON STOCK USD.5		43,654	2,818,399	4,808,925
ENPHASE ENERGY INC COMMON STOCK USD.00001		10,101	2,025,618	1,007,171
ENTERGY CORP COMMON STOCK USD.01		16,331	1,471,936	1,747,417
EOG RESOURCES INC COMMON STOCK USD.01		43,811	4,342,601	5,514,491
EPAM SYSTEMS INC COMMON STOCK USD.001		4,510	2,953,659	848,376
EQT CORP COMMON STOCK		34,258	1,392,021	1,266,861
EQUIifax INC COMMON STOCK USD1.25		9,305	1,118,816	2,256,090
EQUINIX INC REIT USD.001		7,169	3,589,219	5,424,065
EQUITY RESIDENTIAL REIT USD.01		26,566	1,758,263	1,842,086
ESSEX PROPERTY TRUST INC REIT USD.0001		4,825	1,200,796	1,313,365
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		17,722	2,401,910	1,885,621
ETSY INC COMMON STOCK USD.001		8,682	957,714	512,064
EVEREST GROUP LTD COMMON STOCK USD.01		3,392	789,457	1,292,420
EVERY INC COMMON STOCK		17,080	928,736	904,728
EVERSOURCE ENERGY COMMON STOCK USD5.0		26,660	1,802,395	1,511,889
EXELON CORP COMMON STOCK		76,009	2,288,252	2,630,671
EXPEDIA GROUP INC COMMON STOCK USD.001		9,854	1,230,047	1,241,505
EXPEDITORS INT'L WASH INC COMMON STOCK USD.01		11,095	721,193	1,384,545
EXTRA SPACE STORAGE INC REIT USD.01		15,977	1,811,416	2,482,986
EXXON MOBIL CORP COMMON STOCK		341,841	26,838,442	39,352,736
F5 INC COMMON STOCK		4,151	540,377	714,927

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Domestic Equity		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01		2,969	1,398,204	1,212,154
FAIR ISAAC CORP COMMON STOCK USD.01		1,877	1,229,318	2,794,215
FASTENAL CO COMMON STOCK USD.01		43,694	1,259,653	2,745,731
FEDERAL REALTY INVS TRUST REIT USD.01		5,292	665,791	534,333
FEDEX CORP COMMON STOCK USD.1		16,965	3,674,374	5,086,786
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		42,725	4,824,412	3,219,756
FIFTH THIRD BANCORP COMMON STOCK		52,544	1,563,205	1,917,331
FIRST SOLAR INC COMMON STOCK USD.001		7,991	1,263,375	1,801,651
FIRSTENERGY CORP COMMON STOCK USD.1		38,664	1,395,853	1,479,671
FISERV INC COMMON STOCK USD.01		44,334	3,725,846	6,607,539
FMC CORP COMMON STOCK USD.1		9,752	775,631	561,228
FORD MOTOR CO COMMON STOCK USD.01		300,423	3,593,781	3,767,304
FORTINET INC COMMON STOCK USD.001		48,553	814,464	2,926,289
FORTIVE CORP COMMON STOCK USD.01		27,150	1,703,288	2,011,815
FOX CORP CLASS A COMMON STOCK USD.01		16,973	682,431	583,362
FOX CORP CLASS B COMMON STOCK USD.01		10,815	414,647	346,296
FRANKLIN RESOURCES INC COMMON STOCK USD.1		22,342	921,560	499,344
FREEPORT MCMORAN INC COMMON STOCK USD.1		109,495	1,640,373	5,321,457
GARMIN LTD COMMON STOCK CHF.1		11,781	811,867	1,919,361
GARTNER INC COMMON STOCK USD.0005		5,952	749,100	2,672,805
GE HEALTHCARE TECHNOLOGY COMMON STOCK		32,393	2,521,443	2,524,063
GE VEROVA INC COMMON STOCK USD.01		20,719	1,458,160	3,553,516
GEN DIGITAL INC COMMON STOCK USD.01		41,810	1,120,381	1,044,414
GENERAC HOLDINGS INC COMMON STOCK USD.01		4,893	1,498,211	646,952
GENERAL DYNAMICS CORP COMMON STOCK USD1.0		17,336	3,455,154	5,029,867
GENERAL ELECTRIC CO COMMON STOCK USD.01		83,037	5,749,062	13,200,392
GENERAL MILLS INC COMMON STOCK USD.1		43,363	2,436,661	2,743,143
GENERAL MOTORS CO COMMON STOCK USD.01		88,150	3,788,602	4,095,449
GENUINE PARTS CO COMMON STOCK USD1.0		10,791	1,064,930	1,492,611
GILEAD SCIENCES INC COMMON STOCK USD.001		95,141	6,953,098	6,527,624
GLOBAL PAYMENTS INC COMMON STOCK		19,870	2,038,873	1,921,429
GLOBE LIFE INC COMMON STOCK USD1.0		6,883	609,882	566,333
GODADDY INC CLASS A COMMON STOCK USD.001		10,229	1,408,104	1,429,094
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		24,407	5,772,918	11,039,774
HALLIBURTON CO COMMON STOCK USD2.5		68,063	2,518,866	2,299,168
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		22,793	1,291,392	2,291,608
HASBRO INC COMMON STOCK USD.5		9,510	894,912	556,335
HCA HEALTHCARE INC COMMON STOCK USD.01		14,662	1,243,712	4,710,607
HEALTHPEAK PROPERTIES INC REIT USD1.0		53,818	1,385,280	1,054,833
HENRY SCHEIN INC COMMON STOCK USD.01		10,207	568,243	654,269
HERSHEY CO/THE COMMON STOCK USD1.0		11,438	1,441,899	2,102,648
HESS CORP COMMON STOCK USD1.0		21,018	1,066,055	3,100,575
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		100,276	1,375,360	2,122,843
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		19,254	1,507,949	4,201,223
HOLOGIC INC COMMON STOCK USD.01		18,004	780,115	1,336,797
HOME DEPOT INC COMMON STOCK USD.05		75,288	13,792,981	25,917,141
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		49,272	7,286,551	10,521,543
HORMEL FOODS CORP COMMON STOCK USD.01465		22,640	833,325	690,294
HOST HOTELS + RESORTS INC REIT USD.01		55,141	1,020,446	991,435
HOWMET AEROSPACE INC COMMON STOCK		29,851	673,000	2,317,333
HP INC COMMON STOCK USD.01		65,631	1,394,549	2,298,398
HUBBELL INC COMMON STOCK USD.01		4,153	1,224,034	1,517,838
HUMANA INC COMMON STOCK USD.1666666		9,111	2,366,771	3,404,325
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		6,369	693,154	1,019,040
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		108,425	1,551,681	1,429,042
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		3,090	714,274	761,160
IDEX CORP COMMON STOCK USD.01		5,866	954,169	1,180,239
IDEXX LABORATORIES INC COMMON STOCK USD.1		6,342	1,062,810	3,089,822
ILLINOIS TOOL WORKS COMMON STOCK USD.01		20,762	3,433,444	4,919,764
INCYTE CORP COMMON STOCK USD.001		13,537	1,259,440	820,613
INGERSOLL RAND INC COMMON STOCK USD.001		30,298	1,061,014	2,752,270
INSULET CORP COMMON STOCK USD.001		5,026	1,551,824	1,014,247
INTEL CORP COMMON STOCK USD.001		322,839	14,253,665	9,998,324

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Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	43,724	3,210,335	5,985,378
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	25,752	1,326,282	1,111,199
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	28,502	598,921	829,123
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	70,105	10,032,051	12,124,660
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	19,726	2,645,254	1,878,112
INTUIT INC COMMON STOCK USD.01	21,228	4,277,524	13,951,254
INTUITIVE SURGICAL INC COMMON STOCK USD.001	26,878	3,815,515	11,956,678
INVESCO LTD COMMON STOCK USD.2	34,303	997,849	513,173
INVITATION HOMES INC REIT USD.01	44,051	1,620,983	1,580,990
IQVIA HOLDINGS INC COMMON STOCK USD.01	13,935	1,614,137	2,946,416
IRON MOUNTAIN INC REIT USD.01	22,535	878,087	2,019,587
JABIL INC COMMON STOCK USD.001	8,836	1,174,393	961,268
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	5,411	763,527	898,334
JACOBS SOLUTIONS INC COMMON STOCK	9,393	659,916	1,312,296
JM SMUCKER CO/THE COMMON STOCK	8,296	972,011	904,596
JOHNSON + JOHNSON COMMON STOCK USD1.0	183,112	25,777,858	26,763,650
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	50,305	1,920,035	3,343,773
JPMORGAN CHASE + CO COMMON STOCK USD1.0	218,526	22,784,833	44,199,069
JUNIPER NETWORKS INC COMMON STOCK USD.00001	25,268	745,225	921,271
KELLANOVA COMMON STOCK USD.25	20,127	1,265,273	1,160,925
KENVUE INC COMMON STOCK	142,130	3,073,311	2,583,923
KEURIG DR PEPPER INC COMMON STOCK USD.01	79,480	2,687,658	2,654,632
KEYCORP COMMON STOCK USD1.0	73,184	1,344,494	1,039,945
KEYSIGHT TECHNOLOGIES IN COMMON STOCK	13,494	912,248	1,845,305
KIMBERLY CLARK CORP COMMON STOCK USD1.25	25,724	3,102,653	3,555,057
KIMCO REALTY CORP REIT USD.01	50,788	980,695	988,334
KINDER MORGAN INC COMMON STOCK USD.01	145,842	2,478,496	2,897,881
KKR + CO INC COMMON STOCK USD.01	50,596	5,505,756	5,324,723
KLA CORP COMMON STOCK USD.001	10,320	1,257,491	8,508,943
KRAFT HEINZ CO/THE COMMON STOCK USD.01	60,841	3,708,638	1,960,297
KROGER CO COMMON STOCK USD1.0	50,539	1,282,342	2,523,412
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	14,191	2,151,241	3,187,015
LABCORP HOLDINGS INC COMMON STOCK USD.1	6,323	873,509	1,286,794
LAM RESEARCH CORP COMMON STOCK USD.001	10,011	2,162,237	10,660,213
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	10,882	799,137	914,959
LAS VEGAS SANDS CORP COMMON STOCK USD.001	27,880	1,515,130	1,233,690
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	10,497	905,152	1,531,302
LENNAR CORP A COMMON STOCK USD.1	18,754	1,237,614	2,810,662
LINDE PLC COMMON STOCK	36,458	6,195,686	15,998,135
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	11,091	811,098	1,039,670
LKQ CORP COMMON STOCK USD.01	20,917	769,061	869,938
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	16,399	5,328,469	7,659,973
LOEWS CORP COMMON STOCK USD.01	13,617	698,504	1,017,735
LOWE'S COS INC COMMON STOCK USD.5	43,889	3,868,270	9,675,769
LULULEMON ATHLETICA INC COMMON STOCK USD.005	8,767	3,612,844	2,618,703
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	19,755	2,017,798	1,889,763
M + T BANK CORP COMMON STOCK USD.5	12,829	2,119,237	1,941,797
MARATHON OIL CORP COMMON STOCK USD1.0	43,184	670,816	1,238,085
MARATHON PETROLEUM CORP COMMON STOCK USD.01	26,546	1,652,244	4,605,200
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	2,745	905,221	550,455
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	17,989	2,329,581	4,349,201
MARSH + MCLENNAN COS COMMON STOCK USD1.0	37,518	3,266,291	7,905,793
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	4,734	1,022,043	2,564,881
MASCO CORP COMMON STOCK USD1.0	17,061	712,210	1,137,457
MASTERCARD INC A COMMON STOCK USD.0001	62,381	10,164,637	27,520,002
MATCH GROUP INC COMMON STOCK USD.001	19,803	3,030,022	601,615
MCCORMICK + CO NON VTG SHRS COMMON STOCK	19,083	1,073,870	1,353,748
MCDONALD'S CORP COMMON STOCK USD.01	55,013	9,557,756	14,019,513
MCKESSON CORP COMMON STOCK USD.01	9,917	1,589,388	5,791,925
MEDTRONIC PLC COMMON STOCK USD.1	101,529	8,446,983	7,991,348
MERCK + CO. INC. COMMON STOCK USD.5	192,715	10,931,795	23,858,117
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	166,947	29,515,992	84,178,016
METLIFE INC COMMON STOCK USD.01	44,492	2,398,319	3,122,893

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Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,606	1,018,056	2,244,530
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	20,372	685,377	905,332
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	41,239	1,832,066	3,773,369
MICRON TECHNOLOGY INC COMMON STOCK USD.1	84,370	3,874,792	11,097,186
MICROSOFT CORP COMMON STOCK USD.00000625	566,020	55,591,046	252,982,639
MID AMERICA APARTMENT COMM REIT USD.01	8,764	953,773	1,249,834
MODERNA INC COMMON STOCK USD.0001	25,200	8,036,935	2,992,500
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	3,760	1,010,760	427,098
MOLINA HEALTHCARE INC COMMON STOCK USD.001	4,426	1,378,122	1,315,850
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	13,789	1,004,656	700,895
MONDELEZ INTERNATIONAL INC A COMMON STOCK	101,503	4,477,494	6,642,356
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	3,665	1,442,203	3,011,457
MONSTER BEVERAGE CORP COMMON STOCK	54,129	1,714,128	2,703,744
MOODY S CORP COMMON STOCK USD.01	12,017	1,896,435	5,058,316
MORGAN STANLEY COMMON STOCK USD.01	95,605	4,956,964	9,291,850
MOSAIC CO/THE COMMON STOCK USD.01	25,547	663,210	738,308
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	12,673	1,371,424	4,892,412
MSCI INC COMMON STOCK USD.01	6,036	1,080,945	2,907,843
NASDAQ INC COMMON STOCK USD.01	29,067	848,387	1,751,577
NETAPP INC COMMON STOCK USD.001	15,666	886,070	2,017,781
NETFLIX INC COMMON STOCK USD.001	32,910	7,166,320	22,210,301
NEWMONT CORP COMMON STOCK USD1.6	88,001	3,299,594	3,684,602
NEWS CORP CLASS A COMMON STOCK USD.01	29,748	486,380	820,152
NEWS CORP CLASS B COMMON STOCK	8,792	169,510	249,605
NEXTERA ENERGY INC COMMON STOCK USD.01	156,574	7,019,085	11,087,005
NIKE INC CL B COMMON STOCK	92,891	6,021,147	7,001,195
NISOURCE INC COMMON STOCK USD.01	32,990	891,205	950,442
NORDSON CORP COMMON STOCK	4,076	906,296	945,387
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	17,248	2,431,569	3,702,973
NORTHERN TRUST CORP COMMON STOCK USD1.666666	15,411	1,491,928	1,294,216
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	10,433	3,258,737	4,548,266
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	33,623	1,174,804	631,776
NRG ENERGY INC COMMON STOCK USD.01	15,993	520,958	1,245,215
NUCOR CORP COMMON STOCK USD.4	17,818	1,099,558	2,816,669
NVIDIA CORP COMMON STOCK USD.001	1,873,732	11,726,976	231,480,851
NVR INC COMMON STOCK USD.01	247	976,104	1,874,374
NXP SEMICONDUCTORS NV COMMON STOCK	19,682	3,964,780	5,296,229
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	4,508	1,277,030	4,760,718
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	50,257	3,018,785	3,167,699
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	13,664	885,644	2,413,062
OMNICOM GROUP COMMON STOCK USD.15	15,472	1,145,691	1,387,838
ON SEMICONDUCTOR COMMON STOCK USD.01	32,926	1,768,897	2,257,077
ONEOK INC COMMON STOCK USD.01	44,745	2,389,157	3,648,955
ORACLE CORP COMMON STOCK USD.01	121,124	6,381,494	17,102,709
OTIS WORLDWIDE CORP COMMON STOCK USD.01	30,443	1,911,789	2,930,443
P G + E CORP COMMON STOCK	162,852	2,249,111	2,843,396
PACCAR INC COMMON STOCK USD1.0	39,941	1,848,203	4,111,527
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	6,625	751,939	1,209,460
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	24,653	6,153,290	8,357,614
PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001	39,311	1,685,049	408,441
PARKER HANNIFIN CORP COMMON STOCK USD.5	9,805	1,802,510	4,959,467
PAYCHEX INC COMMON STOCK USD.01	24,453	1,711,718	2,899,148
PAYCOM SOFTWARE INC COMMON STOCK USD.01	3,570	1,110,328	510,653
PAYOUT HOLDINGS INC COMMON STOCK	79,071	6,333,778	4,588,490
PENTAIR PLC COMMON STOCK USD.01	12,921	585,489	990,653
PEPSICO INC COMMON STOCK USD.017	104,888	12,565,023	17,299,178
PFIZER INC COMMON STOCK USD.05	431,146	15,187,866	12,063,465
PHILIP MORRIS INTERNATIONAL COMMON STOCK	118,542	11,739,977	12,011,861
PHILLIPS 66 COMMON STOCK	31,989	2,993,234	4,515,887
PINNACLE WEST CAPITAL COMMON STOCK	8,903	786,524	680,011
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	30,392	4,172,374	4,725,348
POOL CORP COMMON STOCK USD.001	2,952	970,240	907,238
PPG INDUSTRIES INC COMMON STOCK USD1.666666	17,978	2,091,610	2,263,250

Public Markets Asset Listing
As of June 30, 2024

Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
PPL CORP COMMON STOCK USD.01	56,253	1,926,431	1,555,395
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	16,739	1,200,514	1,313,175
PROCTER + GAMBLE CO/THE COMMON STOCK	179,564	16,813,923	29,613,695
PROGRESSIVE CORP COMMON STOCK USD1.0	44,692	2,537,257	9,282,975
PROLOGIS INC REIT USD.01	70,512	4,958,295	7,919,203
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	27,565	3,068,178	3,230,342
PTC INC COMMON STOCK USD.01	9,129	1,280,497	1,658,465
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	37,950	1,998,401	2,796,915
PUBLIC STORAGE REIT USD.1	12,084	2,617,614	3,475,963
PULTEGROUP INC COMMON STOCK USD.01	16,102	597,181	1,772,830
QORVO INC COMMON STOCK USD.0001	7,267	557,306	843,263
QUALCOMM INC COMMON STOCK USD.0001	85,127	5,897,541	16,955,596
QUANTA SERVICES INC COMMON STOCK USD.00001	11,092	449,579	2,818,366
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	8,512	834,606	1,165,123
RALPH LAUREN CORP COMMON STOCK USD.01	3,111	303,671	544,612
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	14,574	891,741	1,801,492
REALTY INCOME CORP REIT USD1.0	65,009	3,946,598	3,433,775
REGENCY CENTERS CORP REIT USD.01	12,252	823,438	762,074
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	8,083	3,584,314	8,495,475
REGIONS FINANCIAL CORP COMMON STOCK USD.01	69,342	1,141,898	1,389,614
REPUBLIC SERVICES INC COMMON STOCK USD.01	15,616	1,076,630	3,034,813
RESMED INC COMMON STOCK USD.004	11,145	1,147,570	2,133,376
REVIVITY INC COMMON STOCK USD1.0	9,646	829,080	1,011,480
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	8,728	1,661,941	2,402,644
ROLLINS INC COMMON STOCK USD1.0	21,424	626,185	1,045,277
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	8,157	2,247,502	4,597,775
ROSS STORES INC COMMON STOCK USD.01	25,333	1,961,055	3,681,392
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	17,951	1,917,580	2,861,928
RTX CORP COMMON STOCK USD1.0	101,255	7,504,344	10,164,989
S+P GLOBAL INC COMMON STOCK USD1.0	24,337	4,341,196	10,854,302
SALESFORCE INC COMMON STOCK USD.001	73,872	9,662,559	18,992,491
SBA COMMUNICATIONS CORP REIT USD.01	8,366	1,490,066	1,642,246
SCHLUMBERGER LTD COMMON STOCK USD.01	108,992	6,142,821	5,142,243
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	113,419	5,290,191	8,357,846
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	15,207	610,896	1,570,427
SEMPRA COMMON STOCK	48,054	2,955,620	3,654,987
SERVICENOW INC COMMON STOCK USD.001	15,638	4,725,688	12,301,945
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	17,889	2,540,167	5,338,614
SIMON PROPERTY GROUP INC REIT USD.0001	24,886	3,720,139	3,777,695
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	11,958	1,258,986	1,274,484
SMITH (A.O.) CORP COMMON STOCK USD1.0	9,093	557,472	743,626
SNAP ON INC COMMON STOCK USD1.0	4,126	707,428	1,078,495
SOLVENTUM CORP COMMON STOCK	10,793	1,563,433	570,734
SOUTHERN CO/THE COMMON STOCK USD5.0	83,277	4,410,613	6,459,797
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	45,534	2,360,260	1,302,728
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	11,449	1,873,314	914,661
STARBUCKS CORP COMMON STOCK USD.001	86,452	5,133,203	6,730,288
STATE STREET CORP COMMON STOCK USD1.00	23,246	2,086,050	1,720,204
STEEL DYNAMICS INC COMMON STOCK USD.005	11,405	1,215,549	1,476,948
STERIS PLC COMMON STOCK USD75.0	7,594	1,247,319	1,667,187
STRYKER CORP COMMON STOCK USD.1	25,805	4,230,186	8,780,151
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	3,868	4,121,837	3,169,246
SYNCHRONY FINANCIAL COMMON STOCK USD.001	30,829	1,104,860	1,454,821
SYNOPSYS INC COMMON STOCK USD.01	11,646	1,153,572	6,930,069
SYSCO CORP COMMON STOCK USD1.0	38,443	2,331,667	2,744,446
T MOBILE US INC COMMON STOCK USD.0001	39,458	3,792,147	6,951,710
T ROWE PRICE GROUP INC COMMON STOCK USD.2	16,887	1,743,436	1,947,240
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	11,904	1,313,892	1,850,953
TAPESTRY INC COMMON STOCK USD.01	17,504	684,246	748,996
TARGA RESOURCES CORP COMMON STOCK USD.001	16,869	1,116,374	2,172,390
TARGET CORP COMMON STOCK USD.0833	35,239	2,367,395	5,216,782
TE CONNECTIVITY LTD COMMON STOCK CHF.57	23,566	2,203,199	3,545,033
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	3,528	1,224,414	1,368,793

Public Markets Asset Listing
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Domestic Equity	Non-Retirement Assets		
Issuer Name	Shares	Book Value	Market Value
TELEFLEX INC COMMON STOCK USD1.0	3,443	911,856	724,166
TERADYNE INC COMMON STOCK USD.125	11,418	898,786	1,693,175
TESLA INC COMMON STOCK USD.001	211,332	50,391,782	41,818,376
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	69,391	6,998,669	13,498,631
TEXTRON INC COMMON STOCK USD.125	14,639	768,462	1,256,905
THE CIGNA GROUP COMMON STOCK USD.01	21,604	4,232,841	7,141,634
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	29,009	6,447,868	16,041,977
TJX COMPANIES INC COMMON STOCK USD1.0	86,724	3,416,128	9,548,312
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	8,157	693,974	2,202,390
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	17,290	1,295,874	5,687,200
TRANSDIGM GROUP INC COMMON STOCK USD.01	4,246	1,490,676	5,424,732
TRAVELERS COS INC/THE COMMON STOCK NPV	17,371	2,345,581	3,532,219
TRIMBLE INC COMMON STOCK USD.001	18,710	1,329,072	1,046,263
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	100,416	4,747,345	3,901,162
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	3,215	1,088,332	1,616,438
TYSON FOODS INC CL A COMMON STOCK USD.1	21,786	1,710,809	1,244,852
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	159,204	9,865,648	11,570,947
UDR INC REIT USD.01	22,415	919,329	922,377
ULTA BEAUTY INC COMMON STOCK	3,763	911,516	1,452,029
UNION PACIFIC CORP COMMON STOCK USD2.5	46,561	5,923,797	10,534,892
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	24,709	1,335,975	1,202,340
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	55,226	6,659,755	7,557,678
UNITED RENTALS INC COMMON STOCK USD.01	5,163	853,326	3,339,067
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	70,104	16,848,075	35,701,163
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	4,466	479,961	825,897
US BANCORP COMMON STOCK USD.01	118,889	6,055,901	4,719,893
VALERO ENERGY CORP COMMON STOCK USD.01	24,564	2,065,811	3,850,653
VENTAS INC REIT USD.25	30,431	1,856,712	1,559,893
VERALTO CORP COMMON STOCK USD.01	16,996	688,928	1,622,608
VERISIGN INC COMMON STOCK USD.001	6,592	884,097	1,172,058
VERISK ANALYTICS INC COMMON STOCK USD.001	10,756	1,121,281	2,899,280
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	320,844	16,151,035	13,231,607
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	19,677	3,133,857	9,223,003
VIATRIS INC COMMON STOCK	93,773	1,424,478	996,807
VICI PROPERTIES INC REIT USD.01	78,949	2,475,267	2,261,099
VISA INC CLASS A SHARES COMMON STOCK USD.0001	119,648	14,088,639	31,404,011
VISTRA CORP COMMON STOCK USD.01	25,052	2,054,803	2,153,971
VULCAN MATERIALS CO COMMON STOCK USD1.0	10,135	1,255,244	2,520,372
WABTEC CORP COMMON STOCK USD.01	13,566	977,018	2,144,106
WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	56,049	3,806,436	677,913
WALMART INC COMMON STOCK USD.1	326,089	11,248,091	22,079,486
WALT DISNEY CO/THE COMMON STOCK USD.01	138,352	14,251,580	13,736,970
WARNER BROS DISCOVERY INC COMMON STOCK	163,018	4,945,986	1,212,854
WASTE MANAGEMENT INC COMMON STOCK USD.01	27,920	2,413,636	5,956,453
WATERS CORP COMMON STOCK USD.01	4,414	896,435	1,280,590
WEC ENERGY GROUP INC COMMON STOCK USD.01	23,737	1,709,760	1,862,405
WELLS FARGO + CO COMMON STOCK USD1.666	264,357	13,740,307	15,700,162
WELLTOWER INC REIT USD1.0	45,348	3,304,206	4,727,529
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	5,617	1,214,998	1,850,184
WESTERN DIGITAL CORP COMMON STOCK USD.01	24,344	1,793,945	1,844,545
WESTROCK CO COMMON STOCK	19,100	1,091,645	959,966
WEYERHAEUSER CO REIT USD1.25	54,913	1,882,242	1,558,980
WILLIAMS COS INC COMMON STOCK USD1.0	92,889	2,686,133	3,947,783
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	7,824	1,267,022	2,050,983
WR BERKLEY CORP COMMON STOCK USD.2	15,102	717,941	1,186,715
WW GRAINGER INC COMMON STOCK USD.5	3,373	806,449	3,043,256
WYNN RESORTS LTD COMMON STOCK USD.01	6,973	982,833	624,084
XCEL ENERGY INC COMMON STOCK USD2.5	41,686	2,201,929	2,226,449
XYLEM INC COMMON STOCK	18,347	1,421,010	2,488,404
YUM BRANDS INC COMMON STOCK	21,456	1,822,542	2,842,062
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	4,015	1,012,955	1,240,354
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	16,137	1,829,457	1,751,349
ZOETIS INC COMMON STOCK USD.01	35,057	2,765,992	6,077,482

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
Total Fixed Income and Short-Term Securities		2,369,322,792	2,207,490,574	2,040,117,623
ABBVIE INC SR UNSECURED 05/25 3.6%		5,000,000	5,014,946	4,919,122
ABBVIE INC SR UNSECURED 05/35 4.5%		2,150,000	2,273,447	2,028,007
ABBVIE INC SR UNSECURED 11/49 4.25%		2,075,000	1,818,777	1,729,211
AETNA INC SR UNSECURED 06/36 6.625%		1,785,000	2,497,488	1,895,039
AGCO CORP COMPANY GUAR 03/27 5.45		810,000	809,415	811,926
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3%		3,040,000	3,036,240	2,534,679
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2%		1,830,000	1,825,923	1,432,267
ALGONQUIN PWR + UTILITY SR UNSECURED 06/26 VAR		1,535,000	1,524,671	1,527,562
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4%		2,130,000	2,119,035	1,536,247
ALTRIA GROUP INC COMPANY GUAR 05/30 3.4%		770,000	768,502	696,654
AMAZON.COM INC SR UNSECURED 05/41 2.875%		2,240,000	2,232,580	1,646,832
AMEREN ILLINOIS CO 1ST MORTGAGE 03/49 4.5%		720,000	719,433	614,003
AMERICAN HOMES 4 RENT AH4R 2015 SFR2 XS 144A		1,589,076	16	16
AMERICAN TOWER CORP SR UNSECURED 02/29 5.2		3,810,000	3,797,082	3,796,844
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 2 C		1,400,000	1,399,817	1,333,814
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 C		1,500,000	1,499,843	1,407,084
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 C		2,100,000	2,099,580	2,119,715
AMGEN INC SR UNSECURED 03/33 5.25%		2,575,000	2,565,842	2,567,496
AMGEN INC SR UNSECURED 11/41 5.15		925,000	869,504	863,602
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9%		2,285,000	2,173,893	2,106,678
ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011%		2,980,000	3,016,172	2,888,289
ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35%		580,000	577,515	387,063
ARIZONA PUBLIC SERVICE SR UNSECURED 12/31 2.2%		3,460,000	3,420,992	2,787,893
AT+T INC SR UNSECURED 03/39 4.85%		5,340,000	5,180,513	4,891,275
AT+T INC SR UNSECURED 03/49 4.55%		875,000	940,805	727,587
AT+T INC SR UNSECURED 08/37 4.9%		150,000	165,750	140,406
ATLANTIC CITY ELECTRIC 1ST MORTGAGE 03/31 2.3%		1,475,000	1,474,448	1,238,456
AUTOZONE INC SR UNSECURED 01/31 1.65%		470,000	469,076	376,960
AUTOZONE INC SR UNSECURED 04/29 3.75%		2,320,000	2,316,666	2,182,789
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4%		3,755,000	3,699,268	3,544,259
BANK BANK 2017 BNK9 A3		4,430,374	4,468,711	4,154,355
BANK BANK 2018 BN10 A4		5,540,191	5,589,002	5,232,634
BANK BANK 2020 BN27 A4		5,500,000	5,550,138	4,475,254
BANK BANK 2020 BN29 A3		2,800,000	2,824,891	2,230,598
BANK BANK 2021 BN33 A3		7,504,000	7,573,872	6,633,203
BANK OF AMERICA CORP SR UNSECURED 03/32 VARIABLE		7,425,000	6,309,563	6,282,681
BANK OF AMERICA CORP SR UNSECURED 04/32 VARIABLE		2,795,000	2,795,000	2,362,114
BANK OF AMERICA CORP SR UNSECURED 06/26 VARIABLE		3,060,000	3,066,899	2,932,120
BANK OF AMERICA CORP SR UNSECURED 07/29 VARIABLE		1,000,000	997,466	963,513
BANK OF AMERICA CORP SR UNSECURED 07/32 VARIABLE		4,285,000	4,285,000	3,507,814
BANK OF AMERICA CORP SUBORDINATED 01/25 4%		3,030,000	3,026,118	3,001,162
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2%		6,850,000	6,864,960	6,832,719
BANK5 BANK5 2023 5YR3 A3		5,500,000	5,662,526	5,749,677
BANK5 BANK5 2024 5YR7 A3		6,600,000	6,665,734	6,691,449
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C7 A4		6,700,000	6,758,703	5,652,907
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A4		6,900,000	6,963,961	5,843,113
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C21 A2		3,500,000	3,538,410	3,613,400
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C27 A3		3,700,000	3,810,899	3,803,436
BARCLAYS PLC SR UNSECURED 03/32 VARIABLE		4,490,000	4,490,000	3,727,287
BARCLAYS PLC SR UNSECURED 05/27 VARIABLE		1,490,000	1,484,774	1,492,185
BARCLAYS PLC SR UNSECURED 05/29 VARIABLE		1,000,000	1,000,000	978,799
BARCLAYS PLC SR UNSECURED 11/32 VAR		2,000,000	1,632,007	1,654,399
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7%		1,481,000	1,534,203	1,463,626
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343%		4,545,000	4,513,075	4,738,287
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931%		455,000	455,585	465,638
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263%		2,850,000	3,802,964	3,078,679
BENCHMARK MORTGAGE TRUST BMARK 2018 B1 A4		3,763,746	3,795,819	3,614,635
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A4		6,500,000	6,560,236	5,625,167
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A4		2,800,000	2,825,038	2,314,373
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 A4A1		6,500,000	6,558,280	5,199,852
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A3		3,000,000	3,027,127	2,637,764
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A4		3,100,000	3,128,060	2,577,415

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Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A3		5,700,000	5,699,533	4,877,024
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A4		3,600,000	3,632,576	2,946,707
BENCHMARK MORTGAGE TRUST BMARK 2021 B27 A4		6,400,000	6,457,961	5,231,271
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 A4		6,500,000	6,559,868	5,357,808
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5		5,900,000	6,066,572	5,192,882
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3		7,000,000	7,206,196	7,223,838
BHP BILLITON FIN USA LTD COMPANY GUAR 09/30 5.25		5,330,000	5,381,494	5,403,485
BLACKROCK FUNDING INC COMPANY GUAR 03/34 5		5,690,000	5,681,329	5,645,803
BMO MORTGAGE TRUST BMO 2023 5C1 A3		7,100,000	7,309,371	7,354,380
BMO MORTGAGE TRUST BMO 2023 5C2 A3		8,700,000	8,957,889	9,259,821
BOEING CO SR UNSECURED 02/26 2.196%		5,120,000	5,120,000	4,812,161
BOEING CO SR UNSECURED 02/31 3.625%		1,510,000	1,509,381	1,321,590
BOEING CO SR UNSECURED 03/38 3.55%		1,080,000	764,351	781,576
BOEING CO SR UNSECURED 05/30 5.15%		4,340,000	4,193,538	4,167,641
BOEING CO SR UNSECURED 05/49 3.9		1,400,000	987,782	936,377
BOEING CO SR UNSECURED 11/48 3.85%		995,000	737,624	658,252
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939%		660,000	660,000	418,991
BP CAPITAL MARKETS PLC COMPANY GUAR 12/99 VARIABLE		588,000	588,000	576,443
BRIXMOR OPERATING PART SR UNSECURED 02/34 5.5		1,300,000	1,297,748	1,277,424
BRIXMOR OPERATING PART SR UNSECURED 06/26 4.125%		2,450,000	2,458,491	2,385,331
BRIXMOR OPERATING PART SR UNSECURED 08/31 2.5%		605,000	603,549	497,393
BURLINGTN NORTH SANTA FE SR UNSECURED 02/51 3.05%		1,375,000	1,111,972	908,601
CAMPBELL SOUP CO SR UNSECURED 03/34 5.4		3,690,000	3,676,781	3,665,775
CARLISLE COS INC SR UNSECURED 03/32 2.2%		4,895,000	4,877,224	3,939,159
CARMAX AUTO OWNER TRUST CARMX 2020 4 C		1,600,000	1,599,840	1,566,379
CARMAX AUTO OWNER TRUST CARMX 2021 2 C		1,200,000	1,199,968	1,151,505
CARMAX AUTO OWNER TRUST CARMX 2021 3 C		990,000	989,938	936,762
CARMAX AUTO OWNER TRUST CARMX 2021 4 C		900,000	899,780	846,812
CARMAX AUTO OWNER TRUST CARMX 2022 1 C		1,300,000	1,299,771	1,225,683
CARMAX AUTO OWNER TRUST CARMX 2022 1 D		600,000	599,931	564,174
CBOE GLOBAL MARKETS INC SR UNSECURED 12/30 1.625%		3,160,000	3,147,292	2,581,635
CD COMMERCIAL MORTGAGE TRUST CD 2019 CD8 A3		5,400,000	5,447,544	4,784,368
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67%		2,715,000	2,715,000	2,536,220
CELULOSA ARAUCO CONSTITU SR UNSECURED 08/24 4.5%		231,000	231,000	230,335
CELULOSA ARAUCO CONSTITU SR UNSECURED 11/27 3.875%		2,281,000	2,219,031	2,132,780
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4%		696,000	719,429	640,604
CENTERPOINT ENER HOUSTON GENL REF MOR 03/48 3.95%		910,000	906,531	713,490
CENTERPOINT ENERGY INC SR UNSECURED 09/49 3.7%		890,000	883,220	639,898
CF INDUSTRIES INC COMPANY GUAR 03/44 5.375%		1,715,000	2,157,111	1,573,735
CHARLES SCHWAB CORP SR UNSECURED 03/31 1.65%		3,240,000	3,235,749	2,601,930
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05%		2,800,000	2,711,581	2,692,740
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75%		750,000	857,763	627,035
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7%		385,000	387,843	234,115
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375%		1,250,000	1,247,549	998,633
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384%		2,500,000	2,946,800	2,437,499
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484%		1,375,000	1,582,548	1,255,898
CHEVRON CORP SR UNSECURED 05/50 3.078%		925,000	925,000	631,372
CIGNA GROUP/THE SR UNSECURED 03/30 2.4%		2,963,000	2,936,417	2,563,574
CIGNA GROUP/THE SR UNSECURED 03/40 3.2%		2,110,000	2,212,864	1,560,773
CITIBANK CREDIT CARD ISSUANCE CCCIT 2018 A7 A7		5,300,000	5,297,632	5,108,656
CITICORP MORTGAGE SECURITIES, CMSI 2005 4 3A4		29,352	28,465	27,508
CITIFINANCIAL CREDIT CO SR UNSECURED 02/25 7.875%		1,800,000	1,843,108	1,820,878
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C1 A3		2,981,788	2,778,082	2,852,528
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P5 A3		4,024,701	3,703,586	3,826,214
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3		6,773,528	6,795,331	6,382,938
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 C6 A3		5,800,000	5,849,421	5,414,316
CITIGROUP INC SR UNSECURED 01/31 VARIABLE		370,000	334,155	322,197
CITIGROUP INC SR UNSECURED 07/28 VARIABLE		4,040,000	3,997,491	3,851,049
CITIGROUP INC SR UNSECURED 11/30 VARIABLE		3,950,000	4,100,106	3,518,123
CITIGROUP INC SUBORDINATED 02/35 VAR		1,595,000	1,545,505	1,578,392
CITIGROUP INC SUBORDINATED 09/27 4.45%		8,790,000	9,044,336	8,567,911
CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858%		1,175,000	1,230,862	1,027,178
CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 08/24 5.5%		5,357,000	5,371,969	5,352,806

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
CMS ENERGY CORP JR SUBORDINA 06/50 VARIABLE		665,000	665,000	608,969
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/29 5.1		3,480,000	3,452,154	3,466,026
COMCAST CORP COMPANY GUAR 01/51 2.8%		1,175,000	1,139,552	725,870
COMM MORTGAGE TRUST COMM 2015 CR25 A4		5,000,000	5,203,367	4,880,528
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4%		700,000	699,891	543,773
CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125%		1,920,000	2,144,975	1,517,466
CONOCOPHILLIPS COMPANY COMPANY GUAR 09/33 5.05%		3,130,000	3,124,492	3,102,446
CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95%		2,000,000	2,285,074	2,167,822
CONSTELLATION BRANDS INC COMPANY GUAR 11/28 4.65%		1,155,000	1,153,419	1,130,257
CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9%		1,520,000	1,514,165	1,196,802
CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 11 6A8		1,417,375	1,209,786	601,253
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2		4,935,000	4,932,243	4,931,967
CROWN CASTLE INC SR UNSECURED 06/29 5.6%		3,210,000	3,200,129	3,237,408
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C2 A3		7,468,876	7,518,037	7,386,940
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A4		3,000,000	3,026,125	2,675,211
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 A3		5,600,000	5,650,341	4,838,492
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A2		6,046,121	6,102,479	5,209,177
CSX CORP SR UNSECURED 02/30 2.4%		850,000	850,181	741,535
CVS HEALTH CORP SR UNSECURED 01/29 5%		443,000	437,616	438,456
CVS HEALTH CORP SR UNSECURED 07/45 5.125%		400,000	400,456	352,025
DEUTSCHE BANK NY 07/27 VARIABLE		475,000	475,000	486,561
DEUTSCHE BANK NY 11/26 VARIABLE		615,000	615,000	583,637
DEUTSCHE BANK NY 11/27 VARIABLE		1,780,000	1,780,000	1,725,225
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6%		820,000	932,677	762,849
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25%		1,375,000	1,419,306	1,313,941
DOMINION ENERGY INC SR UNSECURED 03/49 4.6%		460,000	459,864	382,022
DOMINION ENERGY INC SR UNSECURED 12/44 4.7%		405,000	509,212	342,690
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95%		3,085,000	3,072,271	2,372,130
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4%		2,330,000	2,327,315	1,934,579
ECOPETROL SA SR UNSECURED 01/29 8.625%		2,105,000	2,104,984	2,215,651
ECOPETROL SA SR UNSECURED 04/30 6.875%		1,000,000	927,908	960,463
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25%		2,175,000	2,171,568	2,155,944
ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625%		1,275,000	1,491,892	1,122,400
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375%		400,000	424,760	332,028
ELI LILLY + CO SR UNSECURED 02/54 5		1,415,000	1,406,995	1,351,299
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25%		2,525,000	2,430,446	2,511,836
ENERGY TRANSFER LP SR UNSECURED 05/34 5.55		1,895,000	1,889,789	1,875,446
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95%		1,115,000	1,114,089	1,100,268
ENERGY TRANSFER LP SR UNSECURED 10/43 5.95		1,850,000	1,780,045	1,789,485
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4%		380,000	379,723	399,577
ENERGY TRANSFER LP SR UNSECURED 12/33 6.55%		1,210,000	1,220,196	1,282,330
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/51 2.65%		3,315,000	3,303,075	1,928,224
EQUINOR ASA COMPANY GUAR 05/30 2.375%		1,335,000	1,330,263	1,165,655
EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/42 4.125%		4,076,000	4,231,921	3,358,002
EVERGY METRO MORTGAGE 03/48 4.2%		560,000	559,580	445,204
FANNIE MAE FNR 1999 46 AN		35,296	36,301	34,811
FANNIE MAE FNR 2002 76 PH		160,468	171,790	162,160
FANNIE MAE FNR 2002 85 PE		252,890	271,184	255,942
FANNIE MAE FNR 2003 23 CH		110,292	116,876	110,015
FANNIE MAE FNR 2003 46 PJ		539,459	579,771	546,839
FANNIE MAE FNR 2004 77 AY		26,785	28,052	26,238
FANNIE MAE FNR 2005 110 PC		1,491,000	1,706,325	1,472,051
FANNIE MAE FNR 2005 37 ZK		66,164	68,456	63,344
FANNIE MAE FNR 2012 144 PB		2,000,000	1,736,986	1,613,576
FANNIE MAE FNR 2012 146 HL		3,957,000	3,546,594	3,070,871
FANNIE MAE FNR 2012 68 DY		605,000	586,974	532,554
FANNIE MAE FNR 2013 15 EB		2,106,854	2,129,424	1,867,167
FANNIE MAE FNR 2013 18 DY		480,000	436,868	403,487
FANNIE MAE FNR 2013 43 XL		6,300,000	5,941,337	5,296,675
FANNIE MAE FNR 2013 52 JM		1,724,000	1,578,622	1,371,942
FANNIE MAE FNR 2013 75 PY		2,469,000	2,358,518	1,930,528
FANNIE MAE FNR 2020 24 SP		1,241,341	166,176	129,396
FANNIE MAE FNR 2022 51 PS		2,944,609	209,566	243,777

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FANNIE MAE UNSECURED 11/25 0.5%		1,700,000	1,698,349	1,601,817
FANNIEMAE ACES FNA 2020 M2 A1		496,286	493,006	482,414
FED HM LN PC POOL C03818 FG 04/42 FIXED 3.5%		712,201	744,341	655,622
FED HM LN PC POOL C91960 FG 11/37 FIXED 3.5%		227,317	226,141	213,565
FED HM LN PC POOL C91967 FG 12/37 FIXED 3%		730,429	715,738	666,503
FED HM LN PC POOL G08534 FG 06/43 FIXED 3%		2,289,583	2,443,612	2,021,842
FED HM LN PC POOL G08632 FG 03/45 FIXED 3.5%		245,749	239,532	223,014
FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5%		290,836	285,015	263,807
FED HM LN PC POOL G08721 FG 09/46 FIXED 3%		2,116,437	1,872,363	1,851,433
FED HM LN PC POOL G08731 FG 11/46 FIXED 2.5%		230,857	242,692	195,242
FED HM LN PC POOL G08737 FG 12/46 FIXED 3%		7,684,831	6,798,411	6,714,656
FED HM LN PC POOL G08747 FG 02/47 FIXED 3%		4,076,016	4,298,774	3,565,930
FED HM LN PC POOL G08768 FG 06/47 FIXED 4.5%		156,980	160,722	151,213
FED HM LN PC POOL G08774 FG 08/47 FIXED 3.5%		333,977	333,075	302,684
FED HM LN PC POOL G08775 FG 08/47 FIXED 4%		177,749	178,040	164,931
FED HM LN PC POOL G08785 FG 10/47 FIXED 4%		238,793	239,094	221,426
FED HM LN PC POOL G08792 FG 12/47 FIXED 3.5%		1,431,785	1,414,430	1,293,047
FED HM LN PC POOL G08799 FG 02/48 FIXED 3%		283,457	295,644	246,734
FED HM LN PC POOL G08809 FG 04/48 FIXED 4%		313,269	313,992	292,040
FED HM LN PC POOL G16177 FG 01/32 FIXED 2%		691,672	665,101	637,000
FED HM LN PC POOL G61502 FG 02/48 FIXED 5%		203,941	212,290	201,422
FED HM LN PC POOL G61582 FG 08/48 FIXED 4%		363,032	371,801	338,430
FED HM LN PC POOL J34888 FG 07/31 FIXED 2.5%		632,648	619,385	592,700
FED HM LN PC POOL Q44452 FG 11/46 FIXED 3%		467,203	494,294	408,281
FED HM LN PC POOL Q52319 FG 11/47 FIXED 3.5%		142,688	141,566	129,142
FED HM LN PC POOL Q56364 FG 05/48 FIXED 4%		1,049,195	1,052,857	975,920
FED HM LN PC POOL Q59805 FG 11/48 FIXED 4.5%		327,550	342,498	314,115
FED HM LN PC POOL QA6364 FR 01/50 FIXED 3.5%		4,665,377	4,237,749	4,184,760
FED HM LN PC POOL QA7234 FR 02/50 FIXED 3%		1,550,752	1,615,981	1,338,811
FED HM LN PC POOL QC0039 FR 03/51 FIXED 2.5%		254,040	263,665	211,779
FED HM LN PC POOL QD6056 FR 02/52 FIXED 3%		455,365	386,790	392,082
FED HM LN PC POOL QD6327 FR 02/52 FIXED 3%		879,781	777,582	749,897
FED HM LN PC POOL QD6886 FR 02/52 FIXED 3%		798,077	756,450	679,691
FED HM LN PC POOL QE0375 FR 04/52 FIXED 4%		1,167,741	1,192,267	1,083,531
FED HM LN PC POOL RA4912 FR 03/51 FIXED 3%		473,707	422,282	403,093
FED HM LN PC POOL RA5286 FR 05/51 FIXED 2.5%		1,166,930	976,545	954,857
FED HM LN PC POOL RA5502 FR 06/51 FIXED 3%		192,512	163,991	163,871
FED HM LN PC POOL RA5931 FR 09/51 FIXED 2%		868,663	775,224	690,426
FED HM LN PC POOL RA7135 FR 04/52 FIXED 2.5		1,969,881	1,612,503	1,619,472
FED HM LN PC POOL SB8166 FR 06/37 FIXED 3.5		285,411	270,369	269,843
FED HM LN PC POOL SB8189 FR 11/37 FIXED 4%		3,303,777	3,230,239	3,178,355
FED HM LN PC POOL SB8510 FR 02/36 FIXED 2%		1,592,987	1,515,070	1,410,345
FED HM LN PC POOL SD8024 FR 11/49 FIXED 3%		101,229	106,085	87,376
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5%		939,771	990,316	842,355
FED HM LN PC POOL SD8090 FR 09/50 FIXED 2%		3,827,577	3,871,418	3,021,496
FED HM LN PC POOL SD8104 FR 11/50 FIXED 1.5%		1,542,157	1,508,825	1,153,110
FED HM LN PC POOL SD8106 FR 11/50 FIXED 2%		4,347,929	3,252,574	3,421,032
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2%		6,457,748	5,534,813	5,071,875
FED HM LN PC POOL SD8140 FR 04/51 FIXED 2%		146,830	123,789	115,721
FED HM LN PC POOL SD8141 FR 04/51 FIXED 2.5%		6,268,516	6,422,961	5,158,056
FED HM LN PC POOL SD8147 FR 05/51 FIXED 2.5%		1,503,575	1,240,322	1,238,117
FED HM LN PC POOL SD8150 FR 06/51 FIXED 2%		2,432,266	1,802,630	1,911,401
FED HM LN PC POOL SD8155 FR 07/51 FIXED 2%		1,022,963	871,092	804,893
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5%		438,436	407,870	360,080
FED HM LN PC POOL SD8161 FR 08/51 FIXED 2.5%		439,156	407,172	360,558
FED HM LN PC POOL SD8195 FR 02/52 FIXED 3		474,012	406,998	403,770
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5%		3,751,023	3,483,514	3,322,112
FED HM LN PC POOL SD8215 FR 05/52 FIXED 4%		2,112,847	2,082,430	1,936,663
FED HM LN PC POOL SD8237 FR 08/52 FIXED 4%		675,752	645,410	618,530
FED HM LN PC POOL SD8246 FR 09/52 FIXED 5		1,666,179	1,630,188	1,613,717
FED HM LN PC POOL SD8258 FR 10/52 FIXED 5%		884,907	865,655	857,039
FED HM LN PC POOL SD8267 FR 11/52 FIXED 5%		1,365,549	1,367,615	1,321,963
FED HM LN PC POOL SD8278 FR 12/52 FIXED 6%		2,188,924	2,254,423	2,203,286

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Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FED HM LN PC POOL SD8321 FR 05/53 FIXED 4		11,657	10,549	10,671
FED HM LN PC POOL ZK8515 FR 01/32 FIXED 3%		106,832	111,947	101,168
FED HM LN PC POOL ZL3242 FR 06/42 FIXED 3.5%		92,491	99,026	84,724
FED HM LN PC POOL ZS4754 FR 02/48 FIXED 3%		311,468	316,399	270,755
FED HM LN PC POOL ZS4772 FR 06/48 FIXED 4%		278,421	278,843	258,612
FED HM LN PC POOL ZT0536 FR 03/48 FIXED 3.5%		2,942,182	2,684,435	2,658,622
FEDERAL FARM CREDIT BANK BONDS 03/25 1.21%		5,775,000	5,790,448	5,623,540
FEDERAL FARM CREDIT BANK BONDS 08/31 3.16%		4,727,000	4,772,002	4,353,452
FEDERAL FARM CREDIT BANK BONDS 10/29 4.375%		17,000,000	17,412,007	16,952,252
FEDERAL HOME LOAN BANK BONDS 04/27 4.75		3,000,000	2,992,634	3,008,512
FEDERAL HOME LOAN BANK BONDS 12/30 4.75		16,000,000	16,419,643	16,193,391
FIFTH THIRD BANCORP SR UNSECURED 07/29 VARIABLE		1,325,000	1,325,000	1,358,242
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95%		1,100,000	1,094,806	864,310
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875%		1,670,000	1,669,368	1,060,625
FMC CORP SR UNSECURED 05/26 5.15%		2,495,000	2,492,809	2,477,593
FNMA POOL AL7487 FN 10/45 FIXED 4.0%		1,231,082	1,261,299	1,152,603
FNMA POOL AL9781 FN 02/46 FIXED 4.5%		368,230	408,875	356,422
FNMA POOL AO7352 FN 08/42 FIXED 3.5%		597,834	588,763	545,623
FNMA POOL AQ8490 FN 01/43 FIXED 3%		194,245	189,240	171,307
FNMA POOL AS1092 FN 11/43 FIXED 4%		244,778	247,066	229,599
FNMA POOL AS1317 FN 12/43 FIXED 4%		173,341	174,766	162,704
FNMA POOL AS3114 FN 08/29 FIXED 2.5%		73,983	72,586	69,973
FNMA POOL AS6191 FN 11/45 FIXED 3.5%		796,266	780,295	721,607
FNMA POOL AS6311 FN 12/45 FIXED 3.5%		140,880	138,098	127,646
FNMA POOL AS8269 FN 11/46 FIXED 3%		259,618	273,710	227,158
FNMA POOL AS8572 FN 12/46 FIXED 3.5%		1,415,106	1,417,288	1,280,860
FNMA POOL AS8650 FN 01/47 FIXED 3%		721,607	704,636	629,523
FNMA POOL AS9618 FN 05/47 FIXED 4.5%		202,118	207,998	193,765
FNMA POOL AS9986 FN 07/47 FIXED 4.5%		405,149	438,775	389,864
FNMA POOL AU1706 FN 08/43 FIXED 3%		1,025,747	1,083,102	904,322
FNMA POOL BD2402 FN 12/31 FIXED 3%		495,802	494,691	469,733
FNMA POOL BH4101 FN 10/47 FIXED 3.5%		1,836,174	1,944,521	1,656,671
FNMA POOL BH5739 FN 11/47 FIXED 4.5%		234,583	254,226	225,830
FNMA POOL BJ0669 FN 03/33 FIXED 3.5%		255,732	257,786	245,004
FNMA POOL BM2004 FN 01/48 FIXED 4.5%		44,289	46,279	42,650
FNMA POOL BM4092 FN 08/43 FIXED 2.5%		542,918	572,553	459,755
FNMA POOL BM4716 FN 12/30 FIXED 3.5%		127,941	127,936	123,485
FNMA POOL BN0340 FN 12/48 FIXED 4.5%		135,945	142,837	130,076
FNMA POOL BN0641 FN 09/48 FIXED 4%		701,700	750,451	653,296
FNMA POOL BN6824 FN 03/49 FIXED 4%		659,584	704,596	611,913
FNMA POOL BP6618 FN 08/50 FIXED 2.5%		2,771,604	2,843,078	2,282,767
FNMA POOL BP8607 FN 06/50 FIXED 2.5%		3,947,402	4,050,090	3,271,304
FNMA POOL BR7793 FN 04/51 FIXED 2.5%		3,033,830	3,138,866	2,492,442
FNMA POOL BU8763 FN 04/52 FIXED 3%		1,340,827	1,271,854	1,144,387
FNMA POOL BU9817 FN 02/52 FIXED 3.5%		165,389	173,336	147,853
FNMA POOL BU9818 FN 02/52 FIXED 3.5%		1,016,842	1,064,459	906,780
FNMA POOL BW9887 FN 10/52 FIXED 5		3,924,726	3,807,861	3,799,875
FNMA POOL CA0349 FN 09/47 FIXED 5%		214,178	226,267	211,062
FNMA POOL CA0562 FN 10/47 FIXED 5%		689,091	726,788	679,695
FNMA POOL CA0789 FN 11/32 FIXED 3.5%		147,498	148,120	141,270
FNMA POOL CA1831 FN 06/33 FIXED 4%		179,349	183,613	174,470
FNMA POOL CA8895 FN 02/51 FIXED 2.5%		611,559	511,921	501,699
FNMA POOL CA9090 FN 02/51 FIXED 2.5%		744,186	622,940	610,208
FNMA POOL CB0090 FN 04/51 FIXED 2%		3,235,945	2,570,833	2,544,026
FNMA POOL CB0738 FN 06/51 FIXED 3%		2,770,490	2,543,019	2,360,164
FNMA POOL CB2287 FN 12/51 FIXED 2.5%		3,046,375	2,568,695	2,523,180
FNMA POOL CB2665 FN 01/52 FIXED 3%		4,402,963	3,900,540	3,751,800
FNMA POOL CB2858 FN 02/52 FIXED 2.5%		860,365	798,648	712,116
FNMA POOL CB3126 FN 03/52 FIXED 3.5%		1,704,459	1,508,610	1,523,542
FNMA POOL FM0021 FN 03/49 FIXED 4.0%		2,118,828	2,270,701	1,968,097
FNMA POOL FM3994 FN 07/47 FIXED 3.5%		2,163,973	2,337,671	1,976,552
FNMA POOL FM4132 FN 09/46 FIXED 3.0%		868,202	926,900	765,801
FNMA POOL FM4817 FN 06/49 FIXED 5.0%		430,433	436,833	423,371

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Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FNMA POOL FM7441 FN 05/51 FIXED 3.0%		255,046	217,267	217,115
FNMA POOL FM8325 FN 07/35 FIXED 2.5%		3,542,205	3,318,636	3,299,730
FNMA POOL FS0896 FN 12/51 FIXED 3.0%		519,076	475,802	448,142
FNMA POOL FS1201 FN 01/50 FIXED 3.0%		442,316	422,908	377,093
FNMA POOL FS1228 FN 03/52 FIXED 3.0%		2,136,134	2,028,872	1,831,217
FNMA POOL FS1376 FN 12/51 FIXED 3.0%		1,397,666	1,208,585	1,202,121
FNMA POOL FS1427 FN 02/50 FIXED 3.0%		396,044	376,744	341,926
FNMA POOL FS1583 FN 04/52 FIXED 3.0%		2,178,760	2,072,077	1,875,107
FNMA POOL FS2920 FN 07/36 FIXED 3.0%		2,390,894	2,247,020	2,217,830
FNMA POOL FS4055 FN 01/35 FIXED 2.5%		4,412,311	4,045,682	4,026,639
FNMA POOL FS4058 FN 12/36 FIXED 2.5%		4,728,807	4,318,087	4,300,611
FNMA POOL MA0971 FN 02/42 FIXED 4%		98,584	99,522	93,036
FNMA POOL MA2781 FN 10/46 FIXED 2.5%		773,832	727,999	653,309
FNMA POOL MA2863 FN 01/47 FIXED 3%		948,550	1,000,136	828,959
FNMA POOL MA2995 FN 05/47 FIXED 4%		323,643	325,737	301,439
FNMA POOL MA3027 FN 06/47 FIXED 4%		1,485,992	1,520,975	1,394,867
FNMA POOL MA3076 FN 07/32 FIXED 2.5%		924,573	867,822	858,909
FNMA POOL MA3101 FN 08/47 FIXED 4.5%		169,616	174,456	163,147
FNMA POOL MA3114 FN 08/32 FIXED 2.5%		1,006,520	944,676	937,371
FNMA POOL MA3124 FN 09/32 FIXED 2.5%		978,611	918,420	911,372
FNMA POOL MA3183 FN 11/47 FIXED 4%		224,882	225,806	209,430
FNMA POOL MA3184 FN 11/47 FIXED 4.5%		262,976	271,476	251,931
FNMA POOL MA3238 FN 01/48 FIXED 3.5%		1,999,847	2,103,971	1,799,698
FNMA POOL MA3284 FN 02/33 FIXED 3.5%		486,544	490,129	467,144
FNMA POOL MA3416 FN 07/48 FIXED 4.5%		1,216,140	1,302,974	1,163,402
FNMA POOL MA3537 FN 12/48 FIXED 4.5%		657,601	688,423	629,265
FNMA POOL MA3871 FN 12/49 FIXED 3%		93,306	97,770	80,556
FNMA POOL MA3897 FN 01/35 FIXED 3%		145,103	151,685	135,100
FNMA POOL MA3937 FN 02/50 FIXED 3%		2,856,081	2,981,141	2,465,796
FNMA POOL MA3960 FN 03/50 FIXED 3%		734,271	765,089	632,834
FNMA POOL MA4014 FN 05/35 FIXED 3%		3,910,466	3,675,675	3,627,613
FNMA POOL MA4043 FN 06/35 FIXED 3		975,580	910,358	910,706
FNMA POOL MA4077 FN 07/50 FIXED 2%		977,203	1,007,461	771,791
FNMA POOL MA4119 FN 09/50 FIXED 2%		1,958,666	1,961,514	1,546,955
FNMA POOL MA4158 FN 10/50 FIXED 2%		6,748,036	6,719,550	5,326,777
FNMA POOL MA4159 FN 10/50 FIXED 2.5%		3,921,161	4,096,216	3,229,995
FNMA POOL MA4181 FN 11/50 FIXED 1.5%		5,263,271	4,575,242	3,947,042
FNMA POOL MA4208 FN 12/50 FIXED 2%		69,461	58,567	54,824
FNMA POOL MA4209 FN 12/50 FIXED 1.5%		4,383,088	4,273,288	3,287,638
FNMA POOL MA4236 FN 01/51 FIXED 1.5%		3,731,421	3,037,618	2,791,413
FNMA POOL MA4237 FN 01/51 FIXED 2%		5,805,841	4,965,301	4,593,782
FNMA POOL MA4255 FN 02/51 FIXED 2%		75,269	63,461	59,104
FNMA POOL MA4281 FN 03/51 FIXED 2%		619,093	618,317	486,299
FNMA POOL MA4285 FN 03/31 FIXED 2%		1,216,927	1,129,365	1,128,966
FNMA POOL MA4302 FN 04/36 FIXED 1.5%		441,944	380,643	379,965
FNMA POOL MA4305 FN 04/51 FIXED 2%		4,273,673	3,436,043	3,359,408
FNMA POOL MA4306 FN 04/51 FIXED 2.5%		10,265,980	10,563,589	8,446,316
FNMA POOL MA4325 FN 05/51 FIXED 2%		18,656,447	15,031,700	14,672,033
FNMA POOL MA4329 FN 05/36 FIXED 2%		1,284,874	1,150,924	1,135,931
FNMA POOL MA4377 FN 07/51 FIXED 1.5%		421,750	337,036	315,059
FNMA POOL MA4378 FN 07/51 FIXED 2%		471,040	371,633	370,100
FNMA POOL MA4398 FN 08/51 FIXED 2%		5,419,771	4,521,554	4,258,217
FNMA POOL MA4399 FN 08/51 FIXED 2.5%		5,515,454	4,725,892	4,528,348
FNMA POOL MA4414 FN 09/51 FIXED 2.5%		1,369,088	1,132,586	1,123,706
FNMA POOL MA4415 FN 09/51 FIXED 3%		2,541,207	2,260,633	2,169,770
FNMA POOL MA4438 FN 10/51 FIXED 2.5%		473,523	416,629	388,531
FNMA POOL MA4466 FN 11/51 FIXED 2.5%		17,659,255	14,882,221	14,485,103
FNMA POOL MA4467 FN 11/51 FIXED 3%		445,259	402,373	380,546
FNMA POOL MA4497 FN 12/36 FIXED 2%		1,706,611	1,525,121	1,501,347
FNMA POOL MA4523 FN 01/32 FIXED 2%		2,516,319	2,315,382	2,318,791
FNMA POOL MA4536 FN 02/37 FIXED 2%		3,309,526	2,855,884	2,911,214
FNMA POOL MA4539 FN 02/42 FIXED 1.5%		434,419	402,551	350,108
FNMA POOL MA4578 FN 04/52 FIXED 2.5		3,051,877	2,422,680	2,498,935

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
FNMA POOL MA4579 FN 04/52 FIXED 3%		2,970,980	2,440,466	2,530,650
FNMA POOL MA4600 FN 05/52 FIXED 3.5%		9,861,168	9,049,580	8,734,277
FNMA POOL MA4626 FN 06/52 FIXED 4%		5,643,577	5,145,203	5,168,162
FNMA POOL MA4653 FN 07/52 FIXED 3		1,166,815	989,526	993,707
FNMA POOL MA4684 FN 06/52 FIXED 4.5%		3,176,566	3,050,747	2,999,043
FNMA POOL MA4686 FN 06/52 FIXED 5%		2,130,386	2,064,510	2,064,752
FNMA POOL MA4737 FN 08/52 FIXED 5		427,898	413,360	414,572
FNMA POOL MA4783 FN 10/52 FIXED 4		2,701,841	2,478,903	2,472,597
FNMA POOL MA4785 FN 10/52 FIXED 5%		3,394,220	3,334,906	3,286,239
FNMA POOL MA4797 FN 11/37 FIXED 4		463,875	447,857	446,063
FNMA POOL MA4807 FN 11/52 FIXED 5.5%		442,832	444,983	438,088
FNMA POOL MA4839 FN 12/52 FIXED 4%		9,066,144	8,514,355	8,299,659
FNMA POOL MA4894 FN 01/53 FIXED 6%		3,303,060	3,290,919	3,319,220
FNMA POOL MA4918 FN 02/53 FIXED 5%		2,402,033	2,334,161	2,323,821
FNMA POOL MA4979 FN 04/53 FIXED 5.5%		4,887,781	4,748,096	4,824,308
FNMA POOL MA5010 FN 05/53 FIXED 5.5%		6,459,501	6,390,983	6,373,469
FNMA POOL MA5139 FN 09/53 FIXED 6		2,479,258	2,473,621	2,486,892
FNMA POOL MA5166 FN 10/53 FIXED 6		8,258,389	8,280,120	8,283,006
FNMA POOL MA5245 FN 01/54 FIXED 5		968,540	938,938	936,179
FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE		7,000,000	5,537,656	5,478,867
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE		7,500,000	6,165,820	6,129,785
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE		-2,000,000	-1,761,797	-1,770,000
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE		4,500,000	4,092,012	4,117,324
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE		16,000,000	15,758,750	15,779,375
FORD CREDIT AUTO OWNER TRUST FORDO 2020 C C		1,000,000	999,819	974,237
FORD CREDIT AUTO OWNER TRUST FORDO 2022 A C		1,020,000	1,019,988	968,282
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B B		4,400,000	4,399,046	4,431,229
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9%		2,190,000	1,930,990	1,930,932
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35%		1,950,000	2,053,575	2,063,674
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 5.85		1,870,000	1,867,859	1,869,772
FREDDIE MAC FHR 2109 PE		28,195	29,990	28,246
FREDDIE MAC FHR 2121 PH		22,724	24,046	22,856
FREDDIE MAC FHR 2156 ZA		45,752	47,536	44,155
FREDDIE MAC FHR 2322 CJ		78,125	80,689	76,503
FREDDIE MAC FHR 2496 PG		475,201	508,702	480,616
FREDDIE MAC FHR 2731 ZA		260,941	271,271	255,696
FREDDIE MAC FHR 3014 AZ		50,800	52,527	49,674
FREDDIE MAC FHR 3018 MG		873,275	956,157	880,619
FREDDIE MAC FHR 3033 DJ		201,743	209,815	202,637
FREDDIE MAC FHR 3045 LZ		425,549	442,011	407,497
FREDDIE MAC FHR 3065 TZ		312,213	321,617	304,651
FREDDIE MAC FHR 3091 GZ		195,000	206,091	190,276
FREDDIE MAC FHR 3153 ZL		610,754	625,872	595,840
FREDDIE MAC FHR 3202 ZL		600,422	622,990	585,901
FREDDIE MAC FHR 3248 ZL		594,330	611,686	574,784
FREDDIE MAC FHR 3284 AZ		48,694	50,308	46,649
FREDDIE MAC FHR 3336 KC		1,241,725	1,292,895	1,265,467
FREDDIE MAC FHR 4139 CB		3,262,003	2,887,989	2,625,130
FREDDIE MAC FHR 4139 PB		4,171,360	3,705,850	3,503,766
FREDDIE MAC FHR 5019 IP		811,359	113,455	135,290
FREDDIE MAC FHR 5020 IH		634,393	80,185	107,592
FREDDIE MAC FHR 5021 SB		3,555,877	177,737	97,058
FREDDIE MAC FHR 5222 SA		472,294	8,530	6,762
FREDDIE MAC FHR 5281 AY		1,014,328	826,064	794,949
FREDDIE MAC UNSECURED 09/25 0.375%		3,100,000	3,097,703	2,929,869
FREDDIEMAC STRIP FHS 406 PO		3,923,208	3,091,708	3,107,704
GENERAL MOTORS CO SR UNSECURED 04/36 6.6%		1,290,000	1,661,756	1,349,843
GENERAL MOTORS CO SR UNSECURED 04/45 5.2%		630,000	540,410	552,915
GENERAL MOTORS CO SR UNSECURED 04/46 6.75%		204,000	260,695	213,027
GENERAL MOTORS FINL CO SR UNSECURED 02/25 2.9%		2,135,000	2,135,406	2,094,842
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3%		2,505,000	2,501,806	2,379,853
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4%		670,000	574,212	592,103
GILEAD SCIENCES INC SR UNSECURED 10/40 2.6%		4,175,000	2,926,567	2,877,404

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
GLOBAL PAYMENTS INC SR UNSECURED 02/25	2.65%	1,200,000	1,199,964	1,176,639
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 C		1,350,000	1,349,724	1,320,334
GM FINANCIAL SECURITIZED TERM GMCAR 2023 3 B		1,250,000	1,249,752	1,261,695
GNMA II POOL 005260 G2 12/41 FIXED 4.5%		921,527	971,924	906,880
GNMA II POOL MA1998 G2 06/44 FIXED 5%		340,631	360,537	340,509
GNMA II POOL MA2076 G2 07/44 FIXED 5%		284,144	300,888	284,042
GNMA II POOL MA2962 G2 07/45 FIXED 4%		236,209	243,186	222,263
GNMA II POOL MA3522 G2 03/46 FIXED 4%		479,989	492,874	452,669
GNMA II POOL MA3873 G2 08/46 FIXED 3%		320,541	313,908	283,816
GNMA II POOL MA3937 G2 09/46 FIXED 3.5%		92,351	92,206	84,114
GNMA II POOL MA4004 G2 10/46 FIXED 3.5%		370,964	372,227	337,874
GNMA II POOL MA4006 G2 10/46 FIXED 4.5%		372,298	388,044	361,304
GNMA II POOL MA4125 G2 12/46 FIXED 2.5%		295,589	280,400	251,903
GNMA II POOL MA4320 G2 03/47 FIXED 3%		695,269	736,064	614,310
GNMA II POOL MA4721 G2 09/47 FIXED 4.5%		278,872	286,380	269,854
GNMA II POOL MA4839 G2 11/47 FIXED 4.5%		170,022	174,446	164,105
GNMA II POOL MA4961 G2 01/48 FIXED 3%		177,517	188,051	156,687
GNMA II POOL MA4964 G2 01/48 FIXED 4.5%		343,838	355,095	331,651
GNMA II POOL MA5020 G2 02/48 FIXED 4%		272,564	280,195	255,275
GNMA II POOL MA5264 G2 06/48 FIXED 4%		378,823	395,534	354,267
GNMA II POOL MA5398 G2 08/48 FIXED 4%		216,373	224,211	202,314
GNMA II POOL MA5399 G2 08/48 FIXED 4.5%		199,164	207,033	191,622
GNMA II POOL MA5529 G2 10/48 FIXED 4.5%		185,425	193,075	178,605
GNMA II POOL MA5593 G2 11/48 FIXED 3%		303,329	311,981	267,746
GNMA II POOL MA5594 G2 11/48 FIXED 3.5%		909,099	941,756	825,655
GNMA II POOL MA5762 G2 02/49 FIXED 3.5%		1,635,655	1,730,804	1,484,421
GNMA II POOL MA5817 G2 03/49 FIXED 4%		758,424	808,965	708,362
GNMA II POOL MA5874 G2 04/49 FIXED 3%		436,228	448,013	384,727
GNMA II POOL MA5985 G2 06/49 FIXED 3.5%		2,059,920	2,169,268	1,865,515
GNMA II POOL MA6038 G2 07/49 FIXED 3%		507,146	530,519	445,890
GNMA II POOL MA6090 G2 08/49 FIXED 3.5%		1,398,218	1,481,974	1,267,635
GNMA II POOL MA6153 G2 09/49 FIXED 3%		1,247,920	1,300,453	1,094,622
GNMA II POOL MA6338 G2 12/49 FIXED 3%		4,759,646	4,963,326	4,167,117
GNMA II POOL MA6409 G2 01/50 FIXED 3%		1,198,261	1,156,409	1,051,310
GNMA II POOL MA6411 G2 01/50 FIXED 4%		2,268,277	2,404,712	2,118,622
GNMA II POOL MA6474 G2 02/50 FIXED 3%		104,852	100,959	91,734
GNMA II POOL MA6865 G2 09/50 FIXED 2.5%		152,624	134,253	128,703
GNMA II POOL MA6866 G2 09/50 FIXED 3%		306,529	295,131	268,084
GNMA II POOL MA6931 G2 10/50 FIXED 2.5%		700,682	616,337	590,430
GNMA II POOL MA6995 G2 11/50 FIXED 2.5%		533,420	469,203	449,486
GNMA II POOL MA7135 G2 01/51 FIXED 2%		3,911,408	3,232,749	3,168,269
GNMA II POOL MA7254 G2 03/51 FIXED 2%		1,029,783	1,043,336	833,733
GNMA II POOL MA7255 G2 03/51 FIXED 2.5%		536,819	472,003	452,000
GNMA II POOL MA7312 G2 04/51 FIXED 2.5%		6,543,700	5,699,615	5,500,328
GNMA II POOL MA7314 G2 04/51 FIXED 3.5%		1,873,896	1,742,597	1,693,105
GNMA II POOL MA7471 G2 07/51 FIXED 2%		838,810	832,767	678,940
GNMA II POOL MA7472 G2 07/51 FIXED 2.5%		955,474	837,641	803,117
GNMA II POOL MA7473 G2 07/51 FIXED 3%		880,792	782,192	768,777
GNMA II POOL MA7534 G2 08/51 FIXED 2.5%		3,062,956	2,876,349	2,575,244
GNMA II POOL MA7589 G2 09/51 FIXED 2.5%		1,916,868	1,667,340	1,611,632
GNMA II POOL MA7591 G2 09/51 FIXED 3.5%		1,235,666	1,153,850	1,114,344
GNMA II POOL MA7648 G2 10/51 FIXED 2%		1,065,987	966,966	862,814
GNMA II POOL MA7650 G2 10/51 FIXED 3%		2,530,255	2,322,645	2,206,178
GNMA II POOL MA7704 G2 11/51 FIXED 2%		969,975	797,420	785,098
GNMA II POOL MA7706 G2 11/51 FIXED 3%		414,184	398,244	361,133
GNMA II POOL MA7768 G2 12/51 FIXED 3%		442,627	429,405	385,927
GNMA II POOL MA7827 G2 01/52 FIXED 2.5%		7,362,969	6,489,654	6,189,119
GNMA II POOL MA7880 G2 02/52 FIXED 2%		7,449,804	5,875,027	6,031,893
GNMA II POOL MA7883 G2 02/52 FIXED 3.5%		11,385,086	10,402,689	10,222,024
GNMA II TBA 30 YR 2.5%		0	-2,226	0
GNMA II TBA 30 YR 4.5%		0	-18,488	0
GNMA II TBA 30 YR 6.5 JUMBOS		5,000,000	5,062,891	5,071,243
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VARIABLE		645,000	645,000	523,448

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75%		2,600,000	2,616,700	2,532,673
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VARIABLE		1,990,000	1,990,000	1,699,585
GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VARIABLE		1,275,000	1,275,000	1,189,696
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VARIABLE		1,985,000	1,985,000	1,630,143
GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VARIABLE		2,700,000	1,887,757	1,896,000
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VARIABLE		1,745,000	1,745,000	1,450,668
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 126 BK		145,556	137,678	125,462
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 125 A		22,264	21,593	21,520
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 166 PX		397,038	377,364	330,006
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 44 DL		2,426,000	2,441,334	2,041,706
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 47 AG		34,186	33,403	31,643
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 8 GB		2,739,000	2,589,887	2,229,887
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 83 KW		2,611,000	2,573,831	2,208,449
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 121 KS		1,420,922	32,367	25,831
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 DS		1,823,213	41,550	35,608
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 155 PS		3,105,163	45,180	37,145
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 92 S		5,566,889	71,949	58,001
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 97 MS		3,370,761	52,963	41,689
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 99 SA		2,847,544	52,627	44,085
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 165 ST		714,735	442	175
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 126 CS		6,866,462	128,419	103,458
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 133 SA		2,503,015	36,648	42,194
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 148 DS		2,563,251	42,332	38,831
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 46 S		1,228,934	27,355	20,491
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 51 SC		5,641,276	129,937	110,480
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 66 SB		1,831,441	51,881	34,797
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 68 SP		1,487,188	37,056	34,505
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 MS		4,885,910	111,059	89,284
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 SB		3,239,378	55,527	64,790
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 93 GS		1,150,603	25,087	19,829
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 A3		4,400,000	3,926,149	3,913,300
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A4		5,700,000	5,750,251	4,814,399
GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A4		7,000,000	7,064,890	5,694,912
HESS CORP SR UNSECURED 08/31 7.3%		3,874,000	4,363,902	4,318,345
HOST HOTELS + RESORTS LP SR UNSECURED 12/31 2.9%		1,020,000	1,008,452	852,109
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95%		1,280,000	1,279,362	1,048,084
ICON INVESTMENTS SIX DAC SR SECURED 05/29 5.849		1,905,000	1,905,000	1,935,688
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7%		1,700,000	1,758,246	1,727,182
ISRAEL ST 07/25 3.92%		10,000,000	10,000,031	9,897,403
JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 02/29 3		5,050,000	4,507,945	4,505,289
JEFFERIES FIN GROUP INC SR UNSECURED 07/28 5.875%		2,580,000	2,567,903	2,605,909
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625%		3,615,000	4,074,779	3,155,016
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A4		4,097,898	3,864,244	3,965,307
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017 C5 A4		3,344,554	3,238,757	3,152,222
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VARIABLE		2,660,000	2,660,774	2,599,480
JPMORGAN CHASE + CO SR UNSECURED 02/28 VARIABLE		2,200,000	2,196,034	2,119,384
JPMORGAN CHASE + CO SR UNSECURED 02/32 VARIABLE		3,870,000	3,870,000	3,147,800
JPMORGAN CHASE + CO SR UNSECURED 04/29 VARIABLE		4,255,000	4,216,227	4,068,465
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR		3,100,000	3,100,000	3,149,107
JPMORGAN CHASE + CO SR UNSECURED 04/32 VARIABLE		1,330,000	1,330,000	1,123,306
JPMORGAN CHASE + CO SR UNSECURED 06/29 VARIABLE		1,640,000	1,640,000	1,458,873
JPMORGAN CHASE + CO SR UNSECURED 10/30 VARIABLE		4,150,000	4,205,445	3,671,876
JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR		2,620,000	2,620,000	2,296,218
KEYCORP SR UNSECURED 03/35 VAR		800,000	800,150	811,070
KIMCO REALTY OP LLC COMPANY GUAR 10/30 2.7%		3,180,000	3,170,679	2,747,725
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25%		2,510,000	2,501,799	2,014,520
KINDER MORGAN INC COMPANY GUAR 08/50 3.25%		2,125,000	2,094,263	1,354,825
KRAFT HEINZ FOODS CO COMPANY GUAR 02/40 6.5%		330,000	363,614	353,527
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375%		893,000	772,463	726,257
LABORATORY CORP OF AMER SR UNSECURED 12/29 2.95%		2,155,000	2,002,882	1,924,744
LPL HOLDINGS INC COMPANY GUAR 05/27 5.7		1,380,000	1,379,494	1,385,456
LPL HOLDINGS INC COMPANY GUAR 05/34 6		5,260,000	5,244,510	5,252,107
MARKEL GROUP INC SR UNSECURED 09/50 4.15%		535,000	545,996	410,504

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
MARRIOTT INTERNATIONAL SR UNSECURED 04/29	4.9%	540,000	534,425	534,239
MARRIOTT INTERNATIONAL SR UNSECURED 05/34	5.3	4,850,000	4,788,951	4,761,890
MASS INSTITUTE OF TECH UNSECURED 07/16	3.885%	1,180,000	1,095,743	868,546
MIZUHO FINANCIAL GROUP SR UNSECURED 05/30	VAR	3,945,000	3,945,000	3,942,628
MORGAN STANLEY BAML TRUST MSBAM 2015 C26	ASB	584,963	599,542	578,370
MORGAN STANLEY BAML TRUST MSBAM 2016 C31	A4	4,107,436	3,791,907	3,890,913
MORGAN STANLEY BAML TRUST MSBAM 2016 C32	A3	4,143,533	3,880,858	3,967,986
MORGAN STANLEY CAPITAL I TRUST MSC 2017 HR2	A3	10,898,464	10,992,554	10,186,767
MORGAN STANLEY SR UNSECURED 01/29	VARIABLE	5,055,000	4,942,253	4,811,893
MORGAN STANLEY SR UNSECURED 01/30	VARIABLE	2,970,000	3,021,151	2,873,146
MORGAN STANLEY SR UNSECURED 01/33	VARIABLE	820,000	820,000	696,934
MORGAN STANLEY SR UNSECURED 04/32	VARIABLE	3,070,000	3,070,000	2,466,639
MORGAN STANLEY SR UNSECURED 07/27	VARIABLE	9,430,000	8,588,026	8,718,072
MORGAN STANLEY SR UNSECURED 07/32	VARIABLE	3,465,000	3,452,038	2,830,588
MORGAN STANLEY SUBORDINATED 09/26	4.35%	3,700,000	3,753,564	3,618,901
MOTOROLA SOLUTIONS INC SR UNSECURED 05/31	2.75%	3,426,000	2,897,854	2,903,829
MPLX LP SR UNSECURED 06/25	4.875%	5,000,000	5,050,755	4,955,792
MPLX LP SR UNSECURED 06/34	5.5	3,575,000	3,531,707	3,520,678
MPLX LP SR UNSECURED 08/30	2.65%	2,435,000	2,433,638	2,098,321
MYLAN INC COMPANY GUAR 11/43	5.4%	1,850,000	2,329,941	1,597,516
NATWEST GROUP PLC SR UNSECURED 06/27	VARIABLE	1,370,000	1,370,000	1,268,133
NETAPP INC SR UNSECURED 06/25	1.875%	1,720,000	1,719,770	1,657,027
NEVADA POWER CO GENL REF MOR 05/41	5.45%	1,026,000	1,189,315	997,960
NEWMONT CORP COMPANY GUAR 06/44	5.45%	890,000	1,210,049	860,497
NEWMONT CORP COMPANY GUAR 07/32	2.6%	1,690,000	1,688,899	1,408,648
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25	6.051%	6,685,000	6,699,282	6,697,790
NISOURCE INC SR UNSECURED 02/31	1.7%	935,000	934,537	743,564
NOMURA HOLDINGS INC SR UNSECURED 07/31	2.608%	595,000	595,000	489,870
NORDSON CORP SR UNSECURED 09/28	5.6%	550,000	549,898	556,581
NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39	5.35%	1,384,000	1,647,685	1,357,652
NORTHERN TRUST CORP SR UNSECURED 05/30	1.95%	3,210,000	3,202,612	2,725,934
NORTHWESTERN UNIVERSITY UNSECURED 12/38	3.688%	875,000	860,381	757,990
NORTHWESTERN UNIVERSITY UNSECURED 12/57	3.662%	1,500,000	1,457,645	1,118,583
NUTRIEN LTD SR UNSECURED 01/45	5.25%	639,000	688,042	587,531
OHIO POWER COMPANY SR UNSECURED 06/49	4%	1,550,000	1,546,602	1,173,619
OHIO ST UNIV OHSHGR 06/11	FIXED OID 4.8%	1,500,000	1,605,215	1,347,213
ONEOK INC COMPANY GUAR 03/29	4.35%	1,150,000	1,148,114	1,107,934
ONEOK INC COMPANY GUAR 07/47	4.95%	405,000	413,806	345,884
ONEOK INC COMPANY GUAR 07/48	5.2%	1,222,000	1,145,901	1,080,852
ONEOK INC COMPANY GUAR 09/33	6.05%	1,580,000	1,579,670	1,626,744
ONEOK INC COMPANY GUAR 09/53	6.625%	725,000	676,680	773,674
ORACLE CORP SR UNSECURED 07/34	4.3%	2,439,000	2,235,816	2,221,213
OVINTIV INC COMPANY GUAR 05/25	5.65%	5,220,000	5,214,151	5,213,423
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50	4.95%	1,325,000	1,015,805	1,094,743
PECO ENERGY CO 1ST MORTGAGE 06/50	2.8%	330,000	329,698	206,342
PENTAIR FINANCE SARL COMPANY GUAR 07/29	4.5%	2,990,000	2,979,948	2,898,159
PETROLEOS MEXICANOS COMPANY GUAR 03/27	6.5%	5,700,000	5,863,133	5,431,331
PETROLEOS MEXICANOS COMPANY GUAR 06/44	5.5	1,000,000	931,986	606,815
PHILIP MORRIS INTL INC SR UNSECURED 02/30	5.125%	8,050,000	7,995,021	8,021,053
PIONEER NATURAL RESOURCE SR UNSECURED 01/31	2.15%	1,815,000	1,811,819	1,523,833
PIONEER NATURAL RESOURCE SR UNSECURED 08/30	1.9%	3,000,000	2,883,820	2,513,557
PNC FINANCIAL SERVICES SR UNSECURED 06/26	VARIABLE	1,785,000	1,784,242	1,786,772
PNC FINANCIAL SERVICES SR UNSECURED 06/29	VARIABLE	2,615,000	2,615,000	2,643,605
PRES + FELLOWS OF HARVAR UNSECURED 07/56	3.3%	1,330,000	1,204,639	952,081
PRES + FELLOWS OF HARVAR UNSECURED 10/38	5.625%	1,190,000	1,618,253	1,263,202
PROLOGIS LP SR UNSECURED 04/30	2.25%	2,085,000	2,089,076	1,793,571
PROLOGIS LP SR UNSECURED 10/30	1.25%	1,135,000	1,132,265	905,597
PROVINCE OF ALBERTA SR UNSECURED 03/28	3.3%	275,000	274,801	261,752
PROVINCE OF ALBERTA SR UNSECURED 07/30	1.3%	535,000	526,887	441,329
PUB SVC NEW HAMP 1ST MORTGAGE 10/33	5.35	1,570,000	1,581,241	1,578,841
PUBLIC SERVICE COLORADO 1ST MORTGAGE 05/25	2.9%	3,000,000	2,999,039	2,927,548
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/29	3.2%	2,780,000	2,774,284	2,572,918
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47	3.6%	1,370,000	1,383,051	1,019,366

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
PUBLIC SERVICE ELECTRIC SECURED 03/33 4.65%		1,570,000	1,568,713	1,513,234
PUBLIC STORAGE OP CO COMPANY GUAR 11/31 2.25%		1,735,000	1,734,645	1,432,296
REALTY INCOME CORP SR UNSECURED 01/31 3.25%		2,320,000	2,386,924	2,052,259
REALTY INCOME CORP SR UNSECURED 03/33 1.8%		150,000	148,316	112,730
REALTY INCOME CORP SR UNSECURED 12/32 2.85%		2,160,000	2,244,786	1,780,149
RELX CAPITAL INC COMPANY GUAR 05/32 4.75%		815,000	809,079	789,645
REPUBLIC OF COLOMBIA SR UNSECURED 01/26 4.5%		1,000,000	1,022,837	977,774
REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5%		2,000,000	1,995,328	1,889,670
REPUBLIC OF INDONESIA SR UNSECURED 03/32 3.55%		1,000,000	922,716	896,486
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875%		1,000,000	1,019,233	920,873
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5%		410,000	408,410	275,100
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3%		670,000	751,483	428,843
REPUBLIC OF PERU SR UNSECURED 01/31 2.783%		827,000	828,906	710,024
REYNOLDS AMERICAN INC COMPANY GUAR 08/35 5.7%		1,748,000	1,606,170	1,706,861
RICE UNIVERSITY UNSECURED 11/47 3.567%		1,500,000	1,420,034	1,171,055
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3		3,270,000	3,242,085	3,208,704
ROPER TECHNOLOGIES INC SR UNSECURED 09/27 1.4%		1,600,000	1,598,953	1,424,532
RPM INTERNATIONAL INC SR UNSECURED 01/32 2.95%		1,400,000	1,397,575	1,171,110
RTX CORP SR UNSECURED 11/28 4.125%		1,155,000	1,154,830	1,111,802
SANDS CHINA LTD SR UNSECURED 08/28 5.65%		1,082,000	1,023,863	1,059,417
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 D		1,915,282	1,915,109	1,865,580
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 1 C		1,900,000	1,899,895	1,877,919
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 C		2,031,000	2,069,675	2,068,054
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 1 C		500,000	499,927	495,511
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 2 C		1,865,000	1,843,209	1,862,779
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 3 C		1,500,000	1,499,784	1,509,719
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 4 C		2,500,000	2,499,436	2,533,835
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 C		3,900,000	3,899,975	4,011,979
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 B		1,100,000	1,099,790	1,111,944
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 C		300,000	299,916	307,866
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 2 C		1,500,000	1,499,857	1,513,011
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 3 C		5,000,000	4,999,522	5,008,241
SBA POOL 540037 SBA 07/32 FLOATING VAR		471,695	527,885	503,927
SENTARA HEALTHCARE SR UNSECURED 11/51 2.927%		3,300,000	3,387,526	2,186,005
SERVICENOW INC SR UNSECURED 09/30 1.4%		1,925,000	1,920,464	1,562,855
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2%		3,600,000	3,569,902	3,452,487
SKYWORKS SOLUTIONS INC SR UNSECURED 06/26 1.8%		1,880,000	1,879,646	1,748,291
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95%		2,350,000	2,334,972	1,456,599
SOUTHERN CAL EDISON 1ST MORTGAGE 06/26 4.9%		1,500,000	1,489,280	1,487,756
SOUTHERN CAL EDISON 1ST MORTGAGE 06/31 5.45		1,110,000	1,109,454	1,117,935
SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125%		1,950,000	2,065,190	1,939,957
SPRINT LLC COMPANY GUAR 03/26 7.625%		4,928,000	5,060,116	5,063,914
STANFORD HEALTH CARE UNSECURED 11/48 3.795%		1,750,000	1,745,148	1,393,579
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45%		5,080,000	5,411,172	4,638,712
SUN COMMUNITIES OPER LP COMPANY GUAR 01/29 5.5		3,700,000	3,695,887	3,700,993
SUN COMMUNITIES OPER LP COMPANY GUAR 07/31 2.7%		2,720,000	2,709,449	2,246,534
TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2%		5,180,000	5,107,814	5,170,014
TENN VALLEY AUTHORITY SR UNSECURED 09/31 1.5%		705,000	704,907	573,643
TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922%		500,000	510,047	410,294
TOLL BROS FINANCE CORP COMPANY GUAR 02/28 4.35%		4,250,000	4,406,016	4,104,563
TOLL BROS FINANCE CORP COMPANY GUAR 03/27 4.875		3,320,000	3,282,981	3,270,606
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/34 4.8		2,155,000	2,152,721	2,094,202
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/29 5.05		5,300,000	5,288,910	5,318,533
TREASURYT STRIPS 0.00% due 11/15/41		1,435,000	638,639	624,323
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VARIABLE		585,000	585,000	574,800
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VAR		4,030,000	4,030,000	4,019,504
TRUIST FINANCIAL CORP SR UNSECURED 10/29 VARIABLE		1,210,000	1,210,152	1,284,855
TRUSTEES PRINCETON UNIV UNSECURED 07/48 3.84%		1,450,000	1,593,211	1,179,520
TRUSTEES PRINCETON UNIV UNSECURED 07/50 2.516%		1,175,000	1,199,878	756,297
U.S. TREASURY FRN 10/24		10,000,000	9,998,959	9,998,959
U.S. TREASURY N/B 01/26 0.375%		24,255,000	22,952,299	22,605,471
U.S. TREASURY N/B 01/27 1.5%		3,000,000	2,987,200	2,776,406
U.S. TREASURY N/B 02/26 4%		3,000,000	2,984,475	2,959,453

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
U.S. TREASURY N/B 02/27 2.25%		3,275,000	3,259,032	3,087,583
U.S. TREASURY N/B 02/29 2.625%		3,100,000	3,167,857	2,873,797
U.S. TREASURY N/B 02/31 1.125%		6,000,000	5,802,637	4,906,641
U.S. TREASURY N/B 02/32 1.875%		1,750,000	1,626,172	1,469,043
U.S. TREASURY N/B 02/33 3.5%		3,475,000	3,377,534	3,256,998
U.S. TREASURY N/B 02/49 3%		45,270,000	35,052,624	34,290,257
U.S. TREASURY N/B 03/26 0.75%		7,000,000	6,987,232	6,528,047
U.S. TREASURY N/B 03/28 1.25%		5,000,000	4,983,904	4,452,930
U.S. TREASURY N/B 03/28 3.625%		1,000,000	998,895	971,875
U.S. TREASURY N/B 04/26 0.75%		16,130,000	16,102,712	15,002,160
U.S. TREASURY N/B 04/28 3.5%		5,000,000	4,886,177	4,836,328
U.S. TREASURY N/B 05/26 0.75%		1,710,000	1,694,589	1,585,825
U.S. TREASURY N/B 05/26 1.625%		5,000,000	5,085,411	4,720,703
U.S. TREASURY N/B 05/27 2.375%		375,000	370,377	353,174
U.S. TREASURY N/B 05/28 2.875%		3,500,000	3,514,266	3,306,543
U.S. TREASURY N/B 05/28 3.625%		2,500,000	2,483,075	2,428,809
U.S. TREASURY N/B 05/32 2.875%		2,500,000	2,368,654	2,252,441
U.S. TREASURY N/B 05/33 3.375%		5,000,000	4,805,877	4,633,789
U.S. TREASURY N/B 05/41 2.25%		29,455,000	28,508,831	21,311,153
U.S. TREASURY N/B 05/43 3.875%		3,725,000	3,406,736	3,360,939
U.S. TREASURY N/B 05/51 2.375%		1,600,000	1,126,645	1,053,750
U.S. TREASURY N/B 05/52 2.875%		945,000	880,061	692,619
U.S. TREASURY N/B 06/26 0.875%		3,350,000	3,347,965	3,107,648
U.S. TREASURY N/B 06/27 3.25%		3,000,000	2,934,737	2,894,648
U.S. TREASURY N/B 06/28 1.25%		3,000,000	2,701,152	2,654,063
U.S. TREASURY N/B 06/29 3.25%		3,000,000	2,859,786	2,850,117
U.S. TREASURY N/B 06/30 3.75%		1,000,000	993,812	967,969
U.S. TREASURY N/B 07/28 4.125%		2,000,000	1,995,647	1,978,828
U.S. TREASURY N/B 08/25 5%		13,000,000	12,979,752	12,989,844
U.S. TREASURY N/B 08/26 0.75%		4,800,000	4,792,739	4,414,500
U.S. TREASURY N/B 08/27 2.25%		4,200,000	4,213,808	3,924,211
U.S. TREASURY N/B 08/27 3.125%		3,500,000	3,451,893	3,357,813
U.S. TREASURY N/B 08/28 2.875%		3,000,000	2,994,947	2,826,563
U.S. TREASURY N/B 08/28 4.375%		4,000,000	3,964,580	3,995,312
U.S. TREASURY N/B 08/29 1.625%		3,000,000	2,965,620	2,628,867
U.S. TREASURY N/B 08/30 4.125%		13,000,000	12,691,600	12,834,453
U.S. TREASURY N/B 08/31 1.25%		6,000,000	5,942,849	4,869,375
U.S. TREASURY N/B 08/32 2.75%		2,600,000	2,390,138	2,313,695
U.S. TREASURY N/B 08/41 1.75%		9,985,000	8,124,060	6,597,901
U.S. TREASURY N/B 08/43 3.625%		5,050,000	6,205,922	4,387,977
U.S. TREASURY N/B 08/49 2.25%		32,170,000	21,457,667	20,792,376
U.S. TREASURY N/B 08/53 4.125%		1,485,000	1,350,152	1,382,848
U.S. TREASURY N/B 09/26 4.625%		5,000,000	4,976,790	4,993,359
U.S. TREASURY N/B 10/27 4.125%		2,000,000	1,980,915	1,977,578
U.S. TREASURY N/B 10/30 4.875%		3,000,000	3,043,408	3,084,727
U.S. TREASURY N/B 11/25 4.875%		10,000,000	10,069,480	9,988,672
U.S. TREASURY N/B 11/26 1.25%		12,930,000	12,943,757	11,941,562
U.S. TREASURY N/B 11/28 3.125%		21,500,000	21,407,673	20,415,762
U.S. TREASURY N/B 11/29 1.75%		3,000,000	3,034,543	2,634,961
U.S. TREASURY N/B 11/31 1.375%		1,500,000	1,459,281	1,220,156
U.S. TREASURY N/B 11/32 4.125%		2,750,000	2,805,131	2,703,701
U.S. TREASURY N/B 11/33 4.5%		3,000,000	3,148,188	3,027,656
U.S. TREASURY N/B 11/40 1.375%		13,150,000	12,950,338	8,297,342
U.S. TREASURY N/B 11/41 2%		17,120,000	13,741,788	11,761,306
U.S. TREASURY N/B 11/42 4%		8,665,000	8,931,627	7,985,339
U.S. TREASURY N/B 11/48 3.375%		2,980,000	2,357,952	2,420,202
U.S. TREASURY N/B 11/52 4%		305,000	309,740	277,860
U.S. TREASURY N/B 11/53 4.75%		11,385,000	12,052,840	11,769,244
U.S. TREASURY N/B 12/24 1%		3,405,000	3,340,208	3,339,460
U.S. TREASURY N/B 12/24 1.75%		15,000,000	15,092,399	14,736,328
U.S. TREASURY N/B 12/25 0.375%		15,000,000	14,908,495	14,027,930
U.S. TREASURY N/B 12/25 4%		71,290,000	70,577,030	70,371,028
U.S. TREASURY N/B 12/26 1.25%		2,000,000	1,989,156	1,843,672

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
U.S. TREASURY N/B 12/26 1.75%		15,000,000	15,269,806	13,999,219
U.S. TREASURY N/B 12/27 0.625%		15,000,000	14,676,395	13,144,922
U.S. TREASURY N/B 12/28 3.75%		1,500,000	1,486,191	1,461,680
U.S. TREASURY STRIPS 02/29		15,000,000	12,597,122	12,254,418
U.S. TREASURY STRIPS 02/40		5,005,000	3,806,170	2,399,673
U.S. TREASURY STRIPS 02/41		8,610,000	6,407,040	3,909,538
U.S. TREASURY STRIPS 02/42		5,780,000	2,868,349	2,481,034
U.S. TREASURY STRIPS 02/45		370,000	223,917	137,013
U.S. TREASURY STRIPS 02/46		8,830,000	5,131,279	3,128,252
U.S. TREASURY STRIPS 05/41		7,260,000	5,082,482	3,251,864
U.S. TREASURY STRIPS 05/44		170,000	104,652	65,206
U.S. TREASURY STRIPS 08/40		1,940,000	1,462,456	904,800
U.S. TREASURY STRIPS 08/41		7,525,000	3,881,750	3,319,765
U.S. TREASURY STRIPS 08/44		5,885,000	3,561,634	2,229,367
U.S. TREASURY STRIPS 11/40		13,600,000	9,446,312	6,250,019
U.S. TREASURY STRIPS 11/42		10,655,000	6,833,834	4,398,275
U.S. TREASURY STRIPS 11/45		4,715,000	2,746,424	1,687,677
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C6 A4		4,324,694	4,362,250	4,087,642
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3		7,883,456	7,949,574	7,472,787
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C9 A3		1,882,684	1,898,734	1,777,512
UNITED MEXICAN STATES SR UNSECURED 01/40 6.05%		2,230,000	2,272,989	2,153,634
UNITED MEXICAN STATES SR UNSECURED 02/34 3.5		1,040,000	1,035,330	844,930
UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05%		2,154,000	2,140,000	1,995,123
UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5		2,540,000	2,534,198	2,459,376
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05%		1,050,000	1,046,774	774,960
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75%		1,955,000	1,848,476	1,730,884
UNIV OF NOTRE DAME UNSECURED 02/48 3.394%		2,090,000	2,078,778	1,612,974
UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 09/17 FIXED 4.179%		1,000,000	963,597	791,611
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/20 3.226%		740,000	732,833	441,724
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/50 2.805%		1,700,000	1,745,428	1,122,030
UNIV SOUTHERN CALIFORNIA UNSECURED 10/39 3.028%		1,000,000	922,494	796,634
US BANCORP SR UNSECURED 01/30 VAR		1,560,000	1,560,000	1,564,180
US TREASURY N/B 0.25% due 09/30/25		23,485,000	22,303,523	22,143,786
US TREASURY N/B 05/34 4.375		200,000	198,457	200,063
US TREASURY N/B 4.00% due 02/15/34		3,750,000	3,588,697	3,639,844
US TREASURY N/B 4.13% due 02/15/27		2,500,000	2,480,844	2,471,289
US TREASURY N/B 4.25% due 02/28/29		5,000,000	5,003,824	4,977,539
US TREASURY N/B 4.25% due 12/31/25		6,610,000	6,548,982	6,546,740
US TREASURY N/B 4.50% due 04/15/27		7,750,000	7,690,524	7,738,496
US TREASURY N/B 4.63% due 04/30/29		8,000,000	8,027,409	8,091,875
US TREASURY N/B 4.63% due 04/30/31		2,250,000	2,264,095	2,286,211
UTAH ACQUISITION SUB COMPANY GUAR 06/46 5.25%		2,375,000	2,596,833	1,953,659
VALERO ENERGY CORP SR UNSECURED 12/31 2.8%		2,380,000	2,375,416	2,019,774
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55%		2,618,000	2,610,465	2,224,274
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85%		880,000	878,103	616,547
VERIZON COMMUNICATIONS SR UNSECURED 10/30 1.68%		275,000	223,471	223,504
VICI PROPERTIES LP SR UNSECURED 02/28 4.75%		1,675,000	1,674,326	1,636,050
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141%		4,205,000	3,417,004	3,274,048
WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR		665,000	665,000	662,668
WELLS FARGO + COMPANY SR UNSECURED 02/31 VARIABLE		3,620,000	3,620,000	3,133,002
WELLS FARGO + COMPANY SR UNSECURED 04/41 VARIABLE		2,465,000	2,465,000	1,807,540
WELLS FARGO + COMPANY SR UNSECURED 06/28 VARIABLE		4,000,000	4,000,000	3,683,953
WELLS FARGO + COMPANY SR UNSECURED 07/29 VARIABLE		3,640,000	3,640,000	3,673,023
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C41 A2		4,356,119	4,043,034	4,033,551
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A3		10,000,000	10,082,263	9,268,538
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3%		210,000	182,884	181,318
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5%		1,250,000	1,315,163	1,086,517
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C24 A5		8,320,000	7,990,092	8,247,455
WILLIAMS COMPANIES INC SR UNSECURED 03/26 5.4%		1,735,000	1,734,070	1,733,327
WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75%		2,685,000	2,682,903	2,577,063
WORKDAY INC SR UNSECURED 04/32 3.8%		2,675,000	2,676,237	2,403,581
WORLD OMNI SELECT AUTO TRUST WOSAT 2021 A C		700,000	699,912	665,756
XCEL ENERGY INC SR UNSECURED 09/41 4.8%		1,301,000	1,424,191	1,130,449

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Cash Equivalent Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
Total Cash Equivalent Securities		815,460,000	811,385,149	811,385,149
ANTALIS S.A due 08/02/24		8,000,000	7,961,387	7,961,387
ARMADA FDG CO LLC 08/24 ZCP due 08/16/24		10,000,000	9,930,617	9,930,617
AUST + NEW ZEA due 04/14/25		4,500,000	4,312,015	4,312,015
AUST + NEW ZEA due 08/12/24		5,000,000	4,970,075	4,970,075
AUST + NEW ZEA due 08/26/24		4,000,000	3,968,204	3,968,204
BANK OF AMERICA N/A 5.56% due 10/04/24		4,000,000	4,000,000	4,000,000
BANK OF AMERICA N/A 5.57% due 11/15/24		5,000,000	5,000,000	5,000,000
BARCLAYS BK PLC / BARCLAYS US due 10/03/24		10,000,000	9,860,306	9,860,306
BARCLAYS BK PLC NEW YORK BRH I due 02/12/25		5,000,000	5,000,000	5,000,000
BEDFORD ROW FDG CORP 5.55% due 08/19/24		10,000,000	10,000,000	10,000,000
BRITANNIA FDG CO due 08/22/24		5,000,000	4,960,856	4,960,856
CANADIAN IMPERIAL BK 5.44% due 11/04/24		5,000,000	5,000,000	5,000,000
CANADIAN IMPERIAL BK due 07/05/24		5,000,000	5,000,000	5,000,000
CITIGROUP TRI PARTY C due 01/02/24		35,000,000	35,000,000	35,000,000
CMMNWLT BNK OF AUS 5.57% due 02/26/25		4,000,000	4,000,000	4,000,000
COLLAT COMM PAPER V CO 5.59% due 03/03/25		10,000,000	10,000,000	10,000,000
COLLATERALIZED CP FLEX 5.66% due 12/10/24		10,000,000	10,000,000	10,000,000
COLUMBIA FDG CO due 07/22/24		10,000,000	9,969,375	9,969,375
DEUTSCHE TRI PARTY A due 01/02/24		40,000,000	40,000,000	40,000,000
DNB NOR BANK ASA due 07/01/24		5,000,000	5,000,000	5,000,000
DNB NOR BANK ASA due 08/14/24		2,000,000	1,986,592	1,986,592
GOLDMAN SACS TRI PARTY A due 01/02/24		40,000,000	40,000,000	40,000,000
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		40,000,000	40,000,000	40,000,000
ING US FUNDING LLC due 07/08/24		5,000,000	4,999,973	4,999,973
IONIC FUNDING LLC due 07/10/24		5,000,000	4,993,150	4,993,150
IONIC FUNDING LLC due 07/16/24		5,000,000	4,988,583	4,988,583
JP MORGAN SEC LLC TPR C due 01/02/24		41,499,000	41,499,000	41,499,000
KBC BK NV INSTL CTF DEP PROGRA 5.44% due 08/14/24		5,000,000	5,000,000	5,000,000
LEGACY CAPITAL CO LLC 5.54% due 08/15/24		10,000,000	10,000,000	10,000,000
LIBERTY FUNDING LLC due 07/26/24		5,000,000	4,981,250	4,981,250
LONGSHIP FUNDING DAC due 07/02/24		8,000,000	7,998,811	7,998,811
MACKINAC FUNDING due 07/12/24		7,000,000	6,988,664	6,988,664
MACQUARIE BANK LIMITED 5.53% due 08/16/24		5,000,000	5,000,000	5,000,000
MACQUARIE BANK LIMITED 5.54% due 09/20/24		8,000,000	8,000,000	8,000,000
MACQUARIE BANK LIMITED 5.56% due 09/27/24		3,500,000	3,500,000	3,500,000
NATIONAL BK OF CANAD due 08/16/24		5,000,000	4,964,989	4,964,989
NATIXIS NY 5.59% due 07/31/24		10,000,000	10,000,000	10,000,000
NATL AUSTRALIA BK LT 5.54% due 11/01/24		8,000,000	8,000,000	8,000,000
PARADELLE FDG LLC due 03/19/25		10,000,000	9,618,650	9,618,650
PODIUM FUNDING TRUST 5.57% due 11/20/24		10,000,000	10,000,000	10,000,000
RIDGEFIELD FUNDING CO 5.52% due 08/16/24		5,000,000	5,000,000	5,000,000
RIDGEFIELD FUNDING CO 5.54% due 09/09/24		2,750,000	2,750,000	2,750,000
ROYAL BK CDA due 07/08/24		3,000,000	3,000,000	3,000,000
RYL BNK OF SCOT TRI A due 01/02/24		40,000,000	40,000,000	40,000,000
SUMITOMO MITSUI BKG CORP 5.51% due 08/12/24		3,250,000	3,250,000	3,250,000
SUMITOMO MITSUI BKG CORP 5.58% due 10/17/24		8,000,000	8,000,000	8,000,000
SVENSKA HANDLSBNKN A due 08/12/24		5,000,000	4,967,333	4,967,333
SVENSKA HANDLSBNKN A due 11/08/24		5,000,000	4,899,792	4,899,792
SWEDBANK AB PUBL IAM COML PAPE 5.57% due 12/13/24		5,000,000	5,000,000	5,000,000
TBA MIZUHO BOC TBA CASH COLLATERAL USD		-340,000	-340,000	-340,000
TORONTO DOMINION BANK due 12/10/24		3,000,000	2,928,720	2,928,720
TOYOTA MOTOR CREDIT CORP due 12/09/24		5,000,000	5,000,000	5,000,000
TREASURY BILL due 07/05/24		5,700,000	5,696,805	5,696,805
TREASURY BILL due 07/09/24		9,900,000	9,888,555	9,888,555
TREASURY BILL due 07/18/24		10,000,000	9,976,477	9,976,477
TREASURY BILL due 07/25/24		25,000,000	24,913,983	24,913,983
TREASURY BILL due 08/08/24		10,000,000	9,946,771	9,946,771
TREASURY BILL due 08/15/24		30,000,000	29,805,482	29,805,482
TREASURY BILL due 08/22/24		15,000,000	14,889,500	14,889,500
TREASURY BILL due 08/29/24		15,000,000	14,873,873	14,873,873

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Cash Equivalent Securities		Non-Retirement Assets		
Issuer Name		Shares	Book Value	Market Value
TREASURY BILL due 09/17/24		15,000,000	14,830,019	14,830,019
TREASURY BILL due 09/19/24		10,000,000	9,886,000	9,886,000
TREASURY BILL due 09/26/24		10,000,000	9,876,629	9,876,629
TREASURY BILL due 10/24/24		8,000,000	7,868,133	7,868,133
TREASURY BILL due 11/07/24		10,001,000	9,816,243	9,816,243
TREASURY BILL due 11/14/24		20,000,000	19,609,690	19,609,690
TREASURY BILL due 11/21/24		11,530,000	11,293,589	11,293,589
TREASURY BILL due 11/29/24		8,470,000	8,286,358	8,286,358
TREASURY BILL due 12/05/24		10,000,000	9,775,213	9,775,213
TREASURY BILL due 12/12/24		10,000,000	9,764,780	9,764,780
TREASURY BILL due 12/26/24		8,000,000	7,796,643	7,796,643
UBS WARBURG TRI PARTY A due 01/02/24		25,000,000	25,000,000	25,000,000
UBS WARBURG TRI PARTY C 5.50% due 07/02/24		200,000	200,000	200,000
VICTORY RECEIVABLES due 07/09/24		15,000,000	14,982,067	14,982,067
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
WESTPAC BANKING CORP. 5.61% due 03/10/25		3,000,000	3,000,000	3,000,000

Public Markets Asset Listing
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Fixed Income and Short-Term Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
Total Fixed Income and Short-Term Securities		6,084,824,199	6,075,424,611	6,045,387,927
ALASKA ST AKS 08/28 FIXED 5%		140,000	143,342	142,287
ALBERT LEA MN INDEP SCH DIST ABTSCD 02/39 FIXED 3.5%		35,000	31,286	33,195
AMAZON.COM INC SR UNSECURED 08/24 2.8%		10,000,000	10,000,000	9,959,946
AMES IA AME 06/25 FIXED 3%		150,000	148,780	148,903
AMES IA AME 06/29 FIXED 2%		200,000	182,302	179,369
ANKENY IA ANK 06/25 FIXED 2%		75,000	73,252	73,440
ANKENY IA ANK 06/26 FIXED 3.25%		425,000	422,031	422,140
ANKENY IA ANK 06/27 FIXED 3%		250,000	251,229	244,697
APPLE INC SR UNSECURED 02/26 0.7%		30,000,000	29,978,324	28,015,989
APPLE INC SR UNSECURED 05/25 1.125%		16,419,000	16,358,003	15,845,051
APPLE INC SR UNSECURED 09/24 1.8%		6,000,000	6,009,851	5,957,144
APPLETON WI APP 04/28 FIXED 2%		250,000	234,405	228,181
APPLETON WI APP 04/30 FIXED 2%		120,000	103,838	105,701
APPLETON WI APP 04/31 FIXED 2%		20,000	16,783	17,265
ARLINGTON MN 2.40% due 02/01/26		80,000	79,155	79,155
ASIAN DEVELOPMENT BANK SR UNSECURED 10/24 0.625%		27,000,000	26,998,693	26,652,551
BALDWIN WOODVILLE WI AREA SCH BALSCD 04/34 FIXED 2%		175,000	179,453	142,264
BANK OF AMERICA NA SR UNSECURED 08/25 5.65%		75,000,000	75,000,000	75,231,129
BANK OF NEW YORK MELLON SR UNSECURED 05/26 VARIABLE		10,000,000	10,000,000	9,983,457
BANK OF NOVA SCOTIA SR UNSECURED 07/24 VARIABLE		50,000,000	50,000,000	50,004,500
BANK OF NOVA SCOTIA SR UNSECURED 12/24 5.25%		38,684,000	38,594,580	38,617,155
BARABOO WI BOO 04/27 FIXED 2.75%		400,000	400,000	387,785
BARRON WI AREA SCH DIST BARSCD 03/33 FIXED 2%		40,000	33,384	33,197
BAUDETTE MN BAU 02/28 FIXED 2%		115,000	113,219	106,372
BEAUFORT SC BEA 02/27 FIXED 3%		310,000	316,776	303,683
BEAVER DAM WI UNIF SCH DIST BEASCD 04/30 FIXED OID 3%		500,000	498,069	478,486
BELoit WI BLT 03/28 FIXED 2%		480,000	497,244	438,853
BENSON MN INDEP SCH DIST 777 BENSCD 02/33 FIXED 4%		450,000	453,378	459,080
BERNALILLO CNTY NM BER 08/35 FIXED 2%		385,000	395,645	305,421
BERTHA HEWITT MN INDEP SCH DIS BERSCD 02/27 FIXED 2%		50,000	47,804	47,742
BIG LAKE MN INDEP SCH DIST 72 BIGSCD 02/32 FIXED 1%		250,000	193,001	189,516
BIG LAKE MN INDEP SCH DIST 72 BIGSCD 02/38 FIXED OID 1.5%		375,000	375,000	257,063
BIG SANDY TX INDEP SCH DIST UP BGSSCD 02/29 FIXED 3%		375,000	381,672	360,402
BIG SANDY TX INDEP SCH DIST UP BGSSCD 02/36 FIXED 3%		470,000	479,313	431,031
BILLINGS MT BIL 07/31 FIXED 1.1%		100,000	100,000	83,048
BISMARCK ND BIS 05/26 FIXED 1.25%		300,000	286,058	283,966
BISMARCK ND PUBLIC SCH DIST 1 BISSCD 05/29 FIXED 4%		440,000	464,521	444,244
BLACK HAWK CNTY IA BLA 06/27 FIXED 2%		50,000	47,470	46,914
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/30 FIXED 2%		40,000	35,567	35,336
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/32 FIXED OID 1%		410,000	406,571	311,882
BMW VEHICLE LEASE TRUST BMWLT 2024 1 A2A		21,000,000	20,999,635	20,940,875
BMW VEHICLE OWNER TRUST BMWOT 2022 A A3		18,728,745	18,392,249	18,478,323
BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A		7,793,249	7,793,015	7,794,353
BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A		34,000,000	33,999,324	33,982,725
BMW VEHICLE OWNER TRUST BMWOT 2024 A A3		11,000,000	10,998,348	10,998,152
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95		15,000,000	14,993,573	14,950,636
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9%		21,632,000	21,632,000	21,589,052
BROOKFIELD WI BRO 12/24 FIXED OID 3%		175,000	174,426	174,396
BROOKLYN CENTER MN BRO 02/27 FIXED 2.25%		100,000	95,035	95,445
BUFFALO MN INDEP SCH DIST 877 BUFSCD 02/28 FIXED 2.85%		160,000	153,911	153,343
BURNSVILLE MN BUR 12/25 FIXED 2%		350,000	339,496	341,332
CALEDONIA WI CAL 04/29 FIXED 1.25%		295,000	296,079	251,219
CAMPBELLSPORT WI SCH DIST CMPSCD 03/33 FIXED OID 3.125%		300,000	297,186	279,876
CARGILL INC SR UNSECURED 144A 04/25 3.5%		1,350,000	1,327,247	1,330,321
CARGILL INC SR UNSECURED 144A 10/25 4.875%		16,815,000	16,689,288	16,744,038
CARGILL INC SR UNSECURED 144A 10/25 7.375%		10,000,000	10,192,461	10,218,826
CARLTON CNTY MN CAR 02/25 FIXED 2%		500,000	493,852	494,147
CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4%		25,000,000	24,998,121	25,006,575
CHANHASSEN MN CHN 02/25 FIXED 3%		575,000	573,012	571,284
CHASKA MN CHA 02/34 FIXED OID 2.25%		175,000	150,815	146,716
CHESTER CNTY TN CHE 06/28 FIXED 2%		15,000	14,449	13,755
CHIPPEWA FALLS WI CPF 10/25 FIXED 2%		345,000	336,867	335,411

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Fixed Income and Short-Term Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
CHIPPEWA FALLS WI CPF 10/28 FIXED 2%		335,000	310,910	305,494
CHIPPEWA VLY WI TECH CLG DIST CPVHGR 04/34 FIXED OID 1.375%		160,000	122,499	116,316
CHISHOLM MN INDEP SCH DIST 69 CSHSCD 02/25 ZEROCPNOD 0%		25,000	24,883	24,443
CIRCLE PINES MN CIR 02/28 FIXED 2%		210,000	193,453	189,543
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/26 ZEROCPNOD 0%		50,000	45,595	47,510
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/27 ZEROCPNOD 0%		30,000	28,628	27,566
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/30 ZEROCPNOD 0%		195,000	170,286	159,590
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/33 ZEROCPNOD 0%		50,000	38,905	35,809
CLACKAMAS WASHINGTON CNTYS O CLASCD 06/39 ZEROCPNOD 0%		500,000	350,249	257,386
CLARK SKAMANIA CNTYS WA SCHD CLASCD 12/27 FIXED 2.5%		200,000	198,378	191,955
CLAY CNTY IA CLY 06/25 FIXED 2%		365,000	362,863	356,295
CLEAR LAKE IA CMNTY SCH DIST CLESCD 06/31 FIXED 2%		315,000	316,463	270,663
CLG IA CMNTY SCH DIST CLGSCD 06/28 FIXED 3.25%		350,000	350,166	349,989
CLINTON IA CLI 06/25 FIXED 3%		240,000	240,940	238,406
CLINTON IA CLI 06/26 FIXED 3%		275,000	275,630	271,196
CLIVE IA CLV 06/30 FIXED 2%		255,000	264,291	224,834
CLIVE IA CLV 06/31 FIXED 2%		225,000	232,154	193,331
CLOVIS CA UNIF SCH DIST CVSSCD 08/28 ZEROCPNOD 0%		500,000	392,759	437,026
CNH EQUIPMENT TRUST CNH 2021 A A3		3,356,336	3,356,049	3,341,373
CNH EQUIPMENT TRUST CNH 2021 B A3		7,650,653	7,649,748	7,429,557
CNH EQUIPMENT TRUST CNH 2021 C A3		6,694,074	6,693,640	6,512,343
CNH EQUIPMENT TRUST CNH 2022 C A2		12,093,574	12,093,551	12,054,840
CNH EQUIPMENT TRUST CNH 2023 A A2		6,022,313	6,022,031	5,996,705
CNH EQUIPMENT TRUST CNH 2023 B A2		41,906,706	41,905,707	41,831,274
CNH EQUIPMENT TRUST CNH 2023 B A3		50,000,000	49,994,374	50,291,610
CNH EQUIPMENT TRUST CNH 2024 A A2		48,000,000	47,996,999	47,697,245
CNH EQUIPMENT TRUST CNH 2024 B A2A		18,100,000	18,098,590	18,066,779
CNH EQUIPMENT TRUST CNH 2024 B A3		11,300,000	11,299,022	11,329,258
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/27 ZEROCPNOD 0%		150,000	140,302	133,728
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/29 ZEROCPNOD 0%		225,000	196,375	185,017
COLUMBUS WI SCH DIST COLSCD 03/32 FIXED 2%		85,000	73,868	72,174
CONNECTICUT ST CTS 11/27 FIXED 5%		15,000	16,373	15,282
COON RAPIDS MN COO 02/36 FIXED OID 2.5%		100,000	103,123	85,030
CPPIB CAPITAL INC COMPANY GUAR 144A 04/25 VARIABLE		50,000,000	50,354,099	50,375,053
CRANDALL TX INDEP SCH DIST CRASCD 08/29 FIXED 1%		25,000	23,114	20,578
CREVE COEUR MO CRE 03/30 FIXED 3%		565,000	565,768	547,597
DALLAS CNTY IA DLL 06/26 FIXED 2%		545,000	530,949	519,439
DALLAS TX INDEP SCH DIST DALSCD 02/28 FIXED 3%		25,000	24,906	24,536
DANE CNTY WI DAN 04/28 FIXED 2%		35,000	32,068	31,929
DANE CNTY WI DAN 06/26 FIXED 1%		140,000	133,372	131,152
DANE CNTY WI DAN 06/28 FIXED 2%		25,000	23,394	22,730
DANE CNTY WI DAN 06/29 FIXED 1.5%		105,000	91,415	91,940
DANE CNTY WI DAN 06/29 FIXED 2%		35,000	32,572	31,267
DANE CNTY WI DAN 06/30 FIXED 3%		245,000	244,995	237,675
DANE CNTY WI DAN 06/31 FIXED 1.5%		100,000	85,185	81,842
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A2 144A		4,525,267	4,525,151	4,520,706
DELL EQUIPMENT FINANCE TRUST DEFT 2023 3 A2 144A		7,510,675	7,510,309	7,511,223
DELL EQUIPMENT FINANCE TRUST DEFT 2024 1 A1 144A		15,924,593	15,924,593	15,926,386
DENTON TX INDEP SCH DIST DNNSCD 08/25 ZEROCPNOD 0%		55,000	53,680	52,932
DES MOINES IA DES 06/27 FIXED 2%		200,000	191,112	187,655
DES MOINES IA DES 06/27 FIXED OID 2.125%		250,000	239,354	236,334
DES MOINES IA DES 06/28 FIXED OID 2%		540,000	519,586	499,156
DES MOINES IA DES 06/29 FIXED OID 2.25%		200,000	187,022	182,714
DES MOINES IA DES 06/30 FIXED OID 2.25%		210,000	210,000	189,705
DES MOINES IA DES 06/31 FIXED 1%		175,000	142,245	134,614
DES MOINES IA DES 06/33 FIXED OID 1.125%		75,000	72,660	54,026
DETROIT LAKES MN DET 02/26 FIXED 2.5%		100,000	100,000	97,829
DICKINSON CNTY IA DIC 06/26 FIXED 2%		25,000	24,265	24,058
DICKINSON ND PUBLIC SCH DIST DICSCD 08/27 FIXED 3%		450,000	456,104	439,397
DICKINSON ND PUBLIC SCH DIST DICSCD 08/29 FIXED 3%		800,000	806,303	771,013
DICKINSON TX INDEP SCH DIST DICSCD 02/28 FIXED 4%		725,000	780,507	732,706
DILWORTH MN DIL 02/25 FIXED 2%		210,000	207,596	206,643
DOUGLAS CNTY WI DOU 02/25 FIXED 2.5%		290,000	288,171	286,742

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Issuer Name		Par Value	Book Value	Market Value
DUBUQUE CNTY IA DUB 06/32 FIXED 2.625%		795,000	706,437	703,226
EAST CENTRL TX INDEP SCH DIST ECXSCD 08/29 FIXED OID 2%		170,000	154,629	152,001
EAU CLAIRE CNTY WI EAU 09/26 FIXED 2%		655,000	621,530	622,906
EAU CLAIRE CNTY WI EAU 09/29 FIXED OID 1%		115,000	114,149	94,702
EAU CLAIRE WI EAU 04/26 FIXED 2%		305,000	305,000	290,298
EAU CLAIRE WI EAU 04/28 FIXED 1%		100,000	87,262	86,653
EAU CLAIRE WI EAU 04/28 FIXED OID 2.125%		100,000	91,790	91,513
EDEN PRAIRIE MN EDE 02/26 FIXED 2.3%		280,000	275,287	270,774
EDEN PRAIRIE MN EDE 02/27 FIXED 2.35%		285,000	277,655	271,067
EDEN PRAIRIE MN INDEP SCH DIST EDESCD 02/25 FIXED 3%		100,000	99,541	99,440
EDINA MN INDEP SCH DIST 273 EDISCD 02/30 FIXED 2%		20,000	17,692	17,668
EDINA MN INDEP SCH DIST 273 EDISCD 02/31 FIXED 2%		110,000	98,502	95,241
EDINA MN INDEP SCH DIST 273 EDISCD 02/35 FIXED 3%		50,000	51,959	45,770
EL PASO TX INDEP SCH DIST ELPSCD 08/24 FIXED 2.5%		255,000	254,557	254,343
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/30 FIXED 3%		370,000	370,000	355,329
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/35 FIXED OID 2.125%		100,000	103,236	82,050
ELKHORN WI AREA SCH DIST ELKSCD 04/26 FIXED 2.5%		135,000	130,815	131,154
ENNIS TX INDEP SCH DIST ENNSCD 08/26 ZEROCPNOID 0%		90,000	82,828	82,507
ENTERPRISE FLEET FINANCING LLC EFF 2021 2 A2 144A		9,341,372	8,805,713	9,227,297
ENTERPRISE FLEET FINANCING LLC EFF 2021 3 A2 144A		10,190,153	9,928,454	10,071,142
ENTERPRISE FLEET FINANCING LLC EFF 2024 2 A2 144A		27,000,000	26,998,356	27,071,537
EUROPEAN INVESTMENT BANK SR UNSECURED 07/24 0.375%		25,000,000	24,999,711	24,919,696
EVANSVILLE WI EVA 04/25 FIXED 2%		105,000	105,137	103,255
EYOTA MN EYO 02/28 FIXED 3%		90,000	90,119	88,051
FANNIE MAE NOTES 04/25 0.625%		4,035,000	4,039,711	3,890,782
FANNIE MAE NOTES 08/25 0.7%		41,665,000	41,665,000	39,722,439
FARGO ND FAR 05/26 FIXED OID 2%		100,000	99,821	96,458
FARGO ND FAR 05/27 FIXED 2%		645,000	612,419	606,031
FARGO ND FAR 05/31 FIXED 3%		100,000	91,798	93,127
FARGO ND FAR 05/31 FIXED OID 3.125%		265,000	268,579	253,744
FARGO ND FAR 07/28 FIXED OID 2%		125,000	119,865	114,702
FARGO ND FAR 07/35 FIXED 3%		300,000	300,491	269,044
FEDERAL FARM CREDIT BANK BONDS 09/24 5.25%		25,000,000	24,993,324	24,982,982
FEDERAL FARM CREDIT BANK BONDS 10/24 VARIABLE		100,000,000	99,998,507	100,045,292
FEDERAL FARM CREDIT BANK BONDS 10/25 VARIABLE		27,000,000	27,000,000	27,072,558
FEDERAL FARM CREDIT BANK BONDS 11/24 0.875%		30,000,000	29,995,630	29,486,241
FEDERAL FARM CREDIT BANK UNSECURED 10/25 5.125		100,000,000	100,000,000	100,158,259
FEDERAL HOME LOAN BANK BONDS 03/25 0.5%		25,000,000	25,000,000	24,188,834
FEDERAL HOME LOAN BANK BONDS 03/26 0.96%		20,000,000	20,000,000	18,727,492
FEDERAL HOME LOAN BANK BONDS 04/25 0.5%		6,000,000	5,998,017	5,783,738
FEDERAL HOME LOAN BANK BONDS 06/25 4.75%		50,000,000	49,855,628	49,811,410
FEDERAL HOME LOAN BANK BONDS 06/25 5.125%		9,670,000	9,679,169	9,664,488
FEDERAL HOME LOAN BANK BONDS 07/24 0.51%		20,000,000	20,000,000	19,929,714
FEDERAL HOME LOAN BANK BONDS 08/24 0.33%		40,000,000	40,000,000	39,680,346
FEDERAL HOME LOAN BANK BONDS 08/24 0.5%		25,000,000	25,000,000	24,801,054
FEDERAL HOME LOAN BANK BONDS 08/24 1%		10,100,000	10,100,000	10,039,889
FEDERAL HOME LOAN BANK BONDS 09/24 0.5%		58,750,000	58,750,000	58,130,935
FEDERAL HOME LOAN BANK BONDS 09/24 0.57%		56,750,000	56,747,208	56,063,125
FEDERAL HOME LOAN BANK BONDS 09/24 4.875%		26,280,000	26,253,267	26,244,900
FEDERAL HOME LOAN BANK BONDS 10/24 0.625%		5,000,000	5,000,000	4,927,934
FEDERAL HOME LOAN BANK BONDS 11/24 1%		50,000,000	50,000,000	49,173,957
FEDERAL HOME LOAN BANK BONDS 11/24 1.05%		25,000,000	25,000,000	24,540,458
FEDERAL HOME LOAN BANK BONDS 12/24 1.1%		8,300,000	8,300,000	8,134,419
FEDERAL HOME LOAN BANK BONDS 12/24 4.625%		30,000,000	30,031,535	29,891,077
FOND DU LAC WI FON 03/29 FIXED 2%		635,000	578,868	569,980
FOND DU LAC WI FON 03/30 FIXED 2%		50,000	44,973	44,106
FOREST HILLS OH LOCAL SCH DIST FRHSCD 12/26 FIXED 4%		500,000	502,656	500,847
FOREST LAKE MN FOR 02/34 FIXED 3%		25,000	25,923	23,354
FOREST LAKE MN FOR 02/35 FIXED 3%		35,000	37,478	32,392
FOREST LAKE MN INDEP SCH DIST FORSCD 02/27 FIXED 3%		50,000	50,231	49,354
FOREST LAKE MN INDEP SCH DIST FORSCD 02/28 FIXED 3%		400,000	400,000	394,443
FOREST LAKE MN INDEP SCH DIST FORSCD 02/29 FIXED OID 3%		375,000	373,444	371,630
FOREST LAKE MN INDEP SCH DIST FORSCD 02/30 FIXED OID 3.125%		1,355,000	1,348,310	1,343,725

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FOREST LAKE MN INDEP SCH DIST FORSCD 02/31 FIXED OID 3.25%		325,000	324,060	323,313
FOREST LAKE MN INDEP SCH DIST FORSCD 02/32 FIXED 3%		100,000	102,658	98,402
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/26 FIXED OID 2%		265,000	264,762	254,218
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/29 FIXED 2.75%		1,250,000	1,250,000	1,180,823
FOX POINT WI FXP 04/30 FIXED 1%		315,000	257,012	251,963
FRANKLIN WI PUBLIC SCH DIST FRASCD 04/31 FIXED 2%		100,000	87,996	86,326
FREDDIE MAC NOTES 02/25 4%		25,000,000	25,000,000	24,806,061
FREDDIE MAC NOTES 05/25 0.75%		9,455,000	9,455,000	9,064,882
FREDDIE MAC NOTES 08/25 4.25%		26,165,000	26,157,639	25,909,604
FREDDIE MAC NOTES 10/25 0.65%		16,000,000	16,000,000	15,121,923
FRIDLEY MN INDEP SCH DIST 14 FRISCD 02/32 FIXED 3%		100,000	103,297	96,260
FRISCO TX INDEP SCH DIST FSCSCD 08/37 ZEROCPN0ID 0%		425,000	300,851	254,581
GALENA PARK TX INDEP SCH DIST GLPSCD 08/27 ZEROCPN0ID 0%		60,000	54,353	53,848
GATEWAY WI TECH CLG DIST GATHGR 04/28 FIXED 2%		75,000	72,617	68,280
GAYLORD MN GAY 02/26 FIXED 2%		40,000	38,783	38,640
GENEVA WI JT SCH DIST 4 GENSCD 03/26 FIXED 3%		120,000	121,843	118,148
GEORGIA ST GAS 02/33 FIXED OID 2.5%		75,000	67,658	66,664
GILBERT MN GIL 02/28 FIXED 3%		40,000	40,193	39,022
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 1 A3		38,594,000	38,581,947	38,509,352
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A2A		2,196,351	2,196,298	2,195,367
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A3		15,851,000	15,813,904	15,791,678
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 1 A2A		47,000,000	46,995,819	46,898,339
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 1 A3		11,000,000	10,998,787	10,947,167
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 2 A2A		30,000,000	29,998,654	30,007,317
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 2 A3		8,000,000	7,999,553	8,023,177
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3		93,417	93,412	93,177
GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A3		20,270,191	19,843,621	19,924,866
GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3		8,050,807	8,050,697	7,863,421
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A3		38,577,855	37,652,179	37,968,364
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A2A		2,671,884	2,671,774	2,669,864
GM FINANCIAL SECURITIZED TERM GMCAR 2023 1 A2A		5,186,301	5,171,234	5,181,633
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A		5,946,706	5,946,571	5,938,181
GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A		22,459,758	22,458,098	22,488,879
GM FINANCIAL SECURITIZED TERM GMCAR 2024 1 A2A		11,500,000	11,499,797	11,464,107
GM FINANCIAL SECURITIZED TERM GMCAR 2024 2 A2A		18,500,000	18,498,867	18,478,425
GM FINANCIAL SECURITIZED TERM GMCAR 2024 2 A3		15,500,000	15,497,131	15,497,291
GOLDEN VLY MN GOL 02/26 FIXED 2.25%		825,000	810,482	802,382
GOLDEN VLY MN GOL 02/32 FIXED 3%		100,000	101,016	97,421
GRAFTON WI GRA 06/26 FIXED 2%		250,000	250,184	239,261
GRAND CHUTE WI GRC 12/27 FIXED 2%		50,000	47,300	46,167
GRAND CHUTE WI GRC 12/31 FIXED 1.5%		380,000	335,318	304,855
GREEN BAY WI GRE 04/25 FIXED 1.25%		250,000	245,594	243,357
GREEN BAY WI GRE 04/29 FIXED 2%		50,000	46,639	44,452
GREENSBORO NC GRE 02/27 FIXED 1.125%		300,000	278,460	274,695
HARRIS CNTY TX MUNI UTILITY DI HARUTL 03/26 FIXED 3%		350,000	350,058	345,036
HARRIS CNTY TX MUNI UTILITY DI HARUTL 09/24 FIXED 4%		60,000	60,157	60,001
HARRIS CNTY TX MUNI UTILITY DI HARUTL 09/25 FIXED 3%		75,000	75,078	74,210
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/29 ZEROCPN0ID 0%		140,000	131,232	117,846
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/36 ZEROCPN0ID 0%		395,000	261,087	241,300
HAYFIELD MN INDEP SCH DIST 20 HAYSCD 02/35 FIXED OID 3%		150,000	157,145	139,141
HINCKLEY MN HIN 02/25 FIXED 2%		75,000	74,590	73,928
HOME DEPOT INC SR UNSECURED 04/25 5.125%		30,000,000	29,989,213	29,943,766
HOME DEPOT INC SR UNSECURED 09/26 4.95%		20,000,000	19,962,316	19,972,140
HOME DEPOT INC SR UNSECURED 12/25 5.1		30,000,000	29,975,070	29,963,771
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A3		7,754,637	7,702,274	7,703,772
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3		7,924,645	7,924,598	7,806,871
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A3		6,962,601	6,803,169	6,820,934
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A3		17,147,428	16,819,556	16,938,540
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3		36,750,000	36,885,828	36,596,433
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 3 A2		31,577,122	31,575,099	31,588,465
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2		30,574,257	30,572,460	30,624,328
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A3		11,000,000	10,998,322	11,096,984
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 1 A2		100,000,000	99,992,020	99,831,720

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HONDA AUTO RECEIVABLES OWNER T HAROT 2024 1 A3		16,750,000	16,749,327	16,758,328
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2		57,000,000	56,998,980	57,014,176
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A3		20,000,000	19,997,627	20,053,982
HOPKINS MN HOP 02/28 FIXED 2%		140,000	128,836	129,177
HOPKINS MN HOP 02/31 FIXED 1.15%		250,000	218,420	200,858
HOPKINS MN HOP 02/32 FIXED 3%		75,000	75,566	72,063
HOWARD LAKE WAVERLY WINSTED MN HOWSCD 02/25 FIXED 3%		250,000	248,708	248,601
HOWARD LAKE WAVERLY WINSTED MN HOWSCD 02/29 FIXED OID 3%		100,000	100,000	97,954
HOWARD WI HOW 12/30 FIXED 2%		210,000	186,433	182,817
HOWARD WI HOW 12/31 FIXED 2%		490,000	426,189	417,947
HUTCHINSON MN INDEP SCH DIST HUTSCD 02/29 FIXED 2%		135,000	125,132	125,152
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 C A3 144A		17,504,798	17,377,725	17,456,416
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 A A3 144A		17,272,000	17,238,593	17,233,677
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 B A2A 144A		29,310,532	29,266,276	29,302,677
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 C A2A 144A		48,255,077	48,253,520	48,319,175
HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 A A2A 144A		31,488,006	31,487,933	31,392,991
HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 A A3 144A		8,500,000	8,498,605	8,464,076
HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 B A2A 144A		58,000,000	57,994,696	57,994,455
HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 B A3 144A		13,000,000	12,999,651	13,052,832
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A3		2,061,728	2,038,067	2,056,796
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A3		4,480,495	4,383,096	4,439,676
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3		7,560,206	7,559,384	7,436,229
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A2A		5,422,162	5,422,005	5,421,062
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A		5,494,903	5,494,725	5,490,095
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A		22,804,128	22,803,265	22,831,139
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A3		10,000,000	9,998,846	10,060,167
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A		26,500,000	26,499,710	26,451,129
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A3		10,000,000	9,997,915	9,963,229
INTER AMERICAN DEVEL BK SR UNSECURED 09/24 0.5%		25,000,000	24,998,790	24,720,401
INTL BK RECON + DEVELOP SR UNSECURED 08/24 VARIABLE		89,500,000	89,514,752	89,523,109
INVER GROVE HEIGHTS MN INV 02/26 FIXED 2.75%		180,000	179,308	175,907
INVER GROVE HEIGHTS MN INV 02/27 FIXED 3%		50,000	49,387	49,192
IOWA CITY IA IOC 06/26 FIXED 2%		200,000	196,647	191,937
IOWA CITY IA IOC 06/27 FIXED 2%		220,000	206,262	206,421
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/28 FIXED 3%		570,000	559,429	552,639
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/29 FIXED 3%		225,000	221,393	215,718
ITASCA CNTY MN ITA 02/33 FIXED 2%		255,000	228,932	211,947
JACKSON WI JAC 06/36 FIXED 3%		200,000	200,000	182,152
JANESVILLE WI SCH DIST JANSCD 03/29 FIXED 2%		95,000	88,921	91,902
JEFFERSON OH LOCAL SCH DIST MA 2.25% due 12/01/26		430,000	421,359	421,359
JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95%		15,000,000	14,996,000	14,937,928
JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625%		10,000,000	9,999,585	9,901,435
JOHN DEERE CAPITAL CORP SR UNSECURED 09/25 5.3%		40,000,000	39,991,036	40,049,910
JOHN DEERE OWNER TRUST JDOT 2021 A A3		3,939,194	3,894,171	3,912,267
JOHN DEERE OWNER TRUST JDOT 2021 B A3		7,939,480	7,939,181	7,775,443
JOHN DEERE OWNER TRUST JDOT 2022 C A2		3,825,233	3,825,177	3,815,733
JOHN DEERE OWNER TRUST JDOT 2023 B A2		30,662,875	30,661,659	30,565,799
JOHN DEERE OWNER TRUST JDOT 2023 C A3		34,000,000	33,998,039	34,038,546
JOHN DEERE OWNER TRUST JDOT 2024 A A2A		24,500,000	24,498,697	24,338,288
JOHN DEERE OWNER TRUST JDOT 2024 A A3		5,500,000	5,499,710	5,467,604
JOHN DEERE OWNER TRUST JDOT 2024 B A2A		64,000,000	63,996,332	64,009,427
JOHN DEERE OWNER TRUST JDOT 2024 B A3		12,500,000	12,497,574	12,504,546
JOHNSON CNTY KS UNIF SCH DIST JOHSCD 09/29 FIXED 2%		35,000	32,381	31,259
JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11%		50,000,000	50,000,000	49,991,994
KENOSHA CNTY WI KEN 08/28 FIXED 2%		300,000	280,827	269,809
KENOSHA CNTY WI KEN 08/30 FIXED 1.25%		1,150,000	1,150,000	961,340
KENOSHA CNTY WI KEN 09/25 FIXED 2%		250,000	247,151	243,679
KENOSHA CNTY WI KEN 09/25 FIXED 2.25%		710,000	713,612	695,072
KENOSHA CNTY WI KEN 09/26 FIXED 2%		200,000	195,832	187,865
KENOSHA CNTY WI KEN 09/29 FIXED 2%		225,000	208,161	198,221
KENOSHA WI KEN 09/25 FIXED 2.5%		100,000	98,303	98,321
KENOSHA WI KEN 10/25 FIXED 1%		245,000	237,360	233,949
KENOSHA WI KEN 10/31 FIXED 2%		135,000	118,151	115,497

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KENOSHA WI UNIF SCH DIST 1 KENSCD 04/28 FIXED 3%		25,000	25,433	24,282
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/31 FIXED 4.75%		195,000	195,000	195,132
KING CNTY WA SCH DIST 210 FED KINSCD 12/28 FIXED 4%		300,000	329,244	310,816
KING CNTY WA SCH DIST 414 LAK KINSCD 12/29 FIXED 2%		300,000	266,000	275,514
KINGSLAND MN INDEP SCH DIST 21 KINSCD 02/31 FIXED 3%		50,000	51,991	48,796
KOHLER WI SCH DIST KOHSCD 03/33 FIXED 2%		280,000	239,319	231,894
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A		2,689,643	2,689,477	2,668,179
KUBOTA CREDIT OWNER TRUST KCOT 2021 2A A3 144A		10,059,996	10,059,858	9,893,554
KUBOTA CREDIT OWNER TRUST KCOT 2022 2A A2 144A		681,665	681,661	679,681
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A2 144A		4,854,462	4,854,399	4,835,334
LA CROSSE WI LAC 12/24 FIXED 3%		50,000	50,000	49,765
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/35 FIXED OID 2.125%		50,000	51,689	41,029
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/36 FIXED OID 2.25%		50,000	51,744	41,013
LAKE ELMO MN LKE 01/28 FIXED 2%		485,000	457,117	446,797
LAKE ELMO MN LKE 02/32 FIXED 1.75%		440,000	375,335	365,375
LAKE ELMO MN LKE 02/33 FIXED OID 1.75%		440,000	370,097	358,536
LAKE GENEVA WI LKG 02/31 FIXED 1%		695,000	575,285	540,589
LAKEVILLE MN INDEP SCH DIST 1 LKVSCD 02/37 FIXED OID 2%		450,000	461,794	341,177
LAKEVILLE MN LKV 02/27 FIXED 3%		100,000	98,167	98,780
LAKEVILLE MN LKV 02/31 FIXED 2%		280,000	250,123	241,424
LAKEVILLE MN LKV 02/33 FIXED 2%		25,000	21,397	20,715
LANE CNTY OR SCH DIST 19 SPR1 LANSCD 06/37 ZEROCPNOID 0%		450,000	317,909	270,361
LANESBORO MN LAN 02/29 FIXED 2.5%		140,000	134,048	130,006
LEANDER TX INDEP SCH DIST LDRSCD 08/25 ZEROCPNOID 0%		435,000	422,192	419,499
LEANDER TX INDEP SCH DIST LDRSCD 08/37 ZEROCPNOID 0%		645,000	350,224	346,903
LESTER PRAIRIE MN INDEP SCH DI LSTSCD 02/33 FIXED 2.5%		465,000	465,000	409,228
LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 4%		150,000	152,676	150,657
LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/34 FIXED OID 2.25%		80,000	67,511	68,487
MADISON SD CENTRL SCH DIST 39 NADSCD 08/28 FIXED 3%		585,000	585,000	563,328
MADISON WI AREA TECH CLG MADHGR 03/26 FIXED 3%		200,000	196,485	197,387
MADISON WI MAD 10/26 FIXED 3%		125,000	123,645	123,218
MADISON WI MAD 10/28 FIXED 2.25%		420,000	392,969	386,648
MADISON WI MAD 10/29 FIXED 2%		320,000	285,549	284,366
MADISON WI MET SCH DIST MADSCD 03/28 FIXED 2%		1,595,000	1,510,221	1,458,271
MADISON WI MET SCH DIST MADSCD 03/29 FIXED 2%		560,000	520,570	502,659
MAHTOMEDI MN MTM 02/29 FIXED 2%		45,000	41,711	41,332
MANKATO MN MAN 02/25 FIXED OID 2.125%		25,000	24,832	24,665
MAPLE GROVE MN MGR 02/26 FIXED 2.2%		200,000	193,782	194,289
MAPLE GROVE MN MGR 02/32 FIXED OID 1.375%		465,000	388,546	372,614
MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/28 FIXED 5%		50,000	56,612	52,619
MARINETTE WI SCH DIST MARSCD 03/29 FIXED 2%		100,000	92,164	89,761
MARINETTE WI SCH DIST MARSCD 03/33 FIXED 1.65%		115,000	93,509	88,459
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/27 5.1		25,000,000	24,993,032	24,992,822
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 08/25 4.15%		10,000,000	9,995,890	9,874,169
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 10/24 VARIABLE		52,185,000	52,177,485	52,193,166
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/26 4.5%		25,000,000	24,989,541	24,724,075
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/28 5.05%		25,000,000	24,975,269	25,006,165
MAUSTON WI JT SCH DIST 1 MAUSCD 03/29 FIXED 2%		30,000	28,016	27,063
MAUSTON WI JT SCH DIST 1 MAUSCD 03/32 FIXED 1.37%		115,000	92,201	89,551
MAUSTON WI JT SCH DIST 1 MAUSCD 03/35 FIXED 1.7%		120,000	101,390	91,223
MCFARLAND WI MCF 03/38 FIXED OID 1.625%		100,000	75,180	68,350
MEDFORD WI MDF 12/25 FIXED 3%		180,000	181,246	178,101
MENDOTA HEIGHTS MN MEN 02/25 FIXED 2%		165,000	162,994	162,712
MERCEDES BENZ AUTO LEASE TRUST MBALT 2023 A A3		38,575,000	38,131,140	38,294,718
MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3		6,489,386	6,488,951	6,369,541
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A2		1,844,413	1,844,379	1,843,192
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2		11,726,371	11,725,959	11,743,218
MESA AZ 2.25% due 07/01/29		595,000	564,201	564,201
MET LIFE GLOB FUNDING I SR SECURED 144A 03/25 VARIABLE		15,000,000	15,000,000	15,072,479
MET LIFE GLOB FUNDING I SR SECURED 144A 09/24 0.7%		15,000,000	14,999,857	14,823,443
MICROSOFT CORP SR UNSECURED 11/25 3.125%		15,000,000	15,472,078	14,628,068
MID STATE WI TECH CLG DIST MSTHGR 03/26 FIXED 2%		75,000	73,021	72,315
MILWAUKEE CNTY WI MLW 09/26 FIXED 2%		70,000	66,966	66,527

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MILWAUKEE CNTY WI MLW 09/29 FIXED 2%		20,000	18,348	17,800
MILWAUKEE WI MLW 03/28 FIXED OID 2.25%		135,000	129,471	124,967
MILWAUKEE WI MLW 03/29 FIXED OID 2.5%		175,000	170,469	162,145
MILWAUKEE WI MLW 04/29 FIXED OID 2.25%		360,000	346,269	326,799
MILWAUKEE WI MLW 04/30 FIXED OID 2.375%		410,000	392,777	370,092
MINNEAPOLIS MN MIN 12/26 FIXED 2%		350,000	341,813	330,493
MINNEAPOLIS MN MIN 12/27 FIXED 2%		300,000	277,077	277,655
MINNEAPOLIS MN MIN 12/27 FIXED 2.5%		145,000	136,785	137,544
MINNEAPOLIS MN MIN 12/28 FIXED 2%		135,000	126,250	121,697
MINNETRISTA MN MTR 02/28 FIXED 2%		190,000	178,943	173,598
MINOT ND MIN 10/29 FIXED 3%		795,000	783,696	760,627
MINOT ND WTR SWR UTILITY RES MINUTL 10/24 FIXED 3%		50,000	49,875	49,852
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A2 144A		12,410,441	12,410,248	12,384,519
MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A2 144A		45,000,000	44,999,892	44,698,734
MONROE CNTY WI MON 03/37 FIXED OID 1.5%		120,000	90,411	83,655
MONTGOMERY MN INDEP SCH DIST MTGSCD 02/28 FIXED 4%		25,000	25,377	25,041
MONTICELLO MN MON 12/24 FIXED 3%		75,000	74,664	74,649
MONTICELLO MN MON 12/26 FIXED 2.5%		215,000	209,487	207,058
MOORHEAD MN MOO 02/36 FIXED OID 2%		450,000	367,203	354,677
MOORHEAD MN MOO 11/31 FIXED 2%		310,000	310,000	264,813
MOORHEAD MN MOO 11/34 FIXED OID 2.125%		295,000	292,964	242,168
MOUNDS VIEW MN MND 02/29 FIXED 2%		20,000	18,182	18,657
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/32 ZEROCPNOID 0%		200,000	147,891	145,110
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/33 ZEROCPNOID 0%		700,000	546,186	487,675
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/34 ZEROCPNOID 0%		700,000	523,974	468,508
MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/33 FIXED OID 3%		25,000	22,428	23,191
MULTNOMAH CNTY OR SCH DIST 40 MULSCD 06/26 ZEROCPNOID 0%		30,000	28,967	27,966
MURRAY CNTY MN MRY 04/29 FIXED 2%		200,000	182,036	179,271
N E WI TECH CLG DIST NWIHGR 04/26 FIXED 1%		185,000	175,651	173,458
N E WI TECH CLG DIST NWIHGR 04/28 FIXED 3%		115,000	115,234	113,293
N THURSTON WA PUBLIC SCHS NTHSCD 12/24 FIXED OID 2.25%		70,000	69,345	69,398
NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1%		45,000,000	44,957,345	41,517,877
NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5%		5,500,000	5,525,530	5,331,917
NATIONAL SECS CLEARING SR UNSECURED 144A 05/25 5.15%		7,000,000	6,998,750	6,982,880
NATIONAL SECS CLEARING SR UNSECURED 144A 06/26 5.15		12,000,000	11,999,285	12,001,688
NEENAH WI NEE 03/28 FIXED 1%		125,000	111,440	108,569
NEENAH WI NEE 03/31 FIXED 2%		300,000	280,256	259,361
NESTLE HOLDINGS INC COMPANY GUAR 144A 09/24 0.606%		60,000,000	59,997,582	59,368,279
NEW HOPE MN NWH 02/27 FIXED 2.5%		175,000	171,771	166,779
NEW LONDON WI NLD 05/35 FIXED 3%		210,000	213,324	186,197
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2%		10,000,000	9,816,749	9,808,104
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/26 0.85%		20,000,000	19,994,275	18,715,715
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/26 VARIABLE		30,000,000	30,000,000	30,257,520
NEW YORK LIFE GLOBAL FDG SECURED 144A 05/25 VARIABLE		25,000,000	25,000,000	25,086,150
NEW YORK LIFE GLOBAL FDG SECURED 144A 06/25 VARIABLE		50,000,000	50,000,000	50,180,464
NEW YORK LIFE GLOBAL FDG SECURED 144A 08/24 0.6%		20,000,000	19,998,565	19,840,874
NEW YORK LIFE GLOBAL FDG SECURED 144A 10/24 0.9%		67,320,000	67,308,523	66,274,044
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 01/25 VARIABLE		50,000,000	50,000,000	50,016,820
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/25 VARIABLE		30,000,000	30,000,000	30,086,324
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 09/26 5.45%		30,000,000	29,995,749	30,142,427
NISSAN AUTO LEASE TRUST NALT 2023 B A2A		8,059,776	8,059,747	8,059,814
NISSAN AUTO LEASE TRUST NALT 2024 A A2A		43,000,000	42,998,651	42,849,500
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2B		2,743,977	2,743,977	2,746,526
NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A		45,000,000	44,999,551	45,024,543
NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A3		20,000,000	19,998,174	20,066,538
NORMAN OK NOR 12/24 FIXED OID 2%		500,000	499,277	494,847
NORTH BRANCH MN INDEP SCH DIST 3.00% due 02/01/26		490,000	492,153	492,153
NORTHFIELD MN NFD 02/29 FIXED 1%		75,000	74,670	62,002
NORTHWEST TX INDEP SCH DIST NWTSCD 02/30 FIXED 4%		1,550,000	1,644,160	1,557,921
NORTHWESTERN MUTUAL GLBL SECURED 144A 07/25 4%		20,000,000	19,997,642	19,748,155
NORTHWESTERN MUTUAL GLBL SR SECURED 144A 06/25 VARIABLE		50,000,000	50,000,000	50,185,475
NORWALK IA CMNTY SCH DIST NWKSCD 05/25 FIXED 3%		500,000	499,312	496,481
NORWALK IA CMNTY SCH DIST NWKSCD 05/26 FIXED 3%		575,000	573,072	563,566

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NORWALK IA NWK 06/27 FIXED 2.5%		175,000	170,422	166,703
OAKDALE MN OKD 02/27 FIXED 2%		80,000	76,581	76,613
OMERS FINANCE TRUST COMPANY GUAR 144A 03/26 1.1%		12,500,000	12,496,995	11,674,158
OREGON WI ORE 03/29 FIXED 3%		60,000	60,000	57,473
ORONO MN INDEP SCH DIST 278 OROSCD 02/33 FIXED OID 3.125%		50,000	51,919	47,664
OSHKOSH WI OSH 12/38 FIXED OID 3%		300,000	298,259	260,897
OSSEO MN INDEP SCH DIST 279 OSSCD 02/31 FIXED OID 1.5%		325,000	280,089	269,465
OTTER TAIL CNTY MN OTT 05/27 FIXED 2%		205,000	211,879	191,470
OTTER TAIL CNTY MN OTT 05/28 FIXED 2%		60,000	62,251	54,672
OTTER TAIL CNTY MN OTT 05/29 FIXED 1.15%		160,000	160,000	134,341
OUTAGAMIE CNTY WI OUT 11/27 FIXED 2.5%		90,000	86,779	85,069
PACIFIC LIFE GF II SECURED 144A 01/25 VARIABLE		60,000,000	60,000,000	60,040,130
PACIFIC LIFE GF II SECURED 144A 07/26 VARIABLE		30,000,000	30,000,000	30,306,600
PACIFIC LIFE GF II SECURED 144A 08/26 5.5%		25,000,000	24,993,628	25,111,134
PACIFIC LIFE GF II SECURED 144A 12/24 VARIABLE		50,000,000	50,000,000	50,116,810
PALM BEACH FL PAL 07/34 FIXED 2%		135,000	137,750	105,602
PEPSICO INC SR UNSECURED 11/25 5.25%		50,000,000	49,976,885	50,126,611
PEPSICO INC SR UNSECURED 11/26 5.125%		12,000,000	11,997,413	12,052,727
PERHAM MN INDEP SCH DIST 549 PERSCD 02/30 FIXED 3%		25,000	25,000	23,922
PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65%		37,000,000	36,725,033	36,740,663
PIERCE CNTY WA SCH DIST 320 S PIESCD 12/27 FIXED 3%		115,000	112,257	111,587
PIMA CNTY AZ UNIF SCH DIST 6M PIMSCD 07/35 FIXED 4%		500,000	530,535	506,366
PINAL CNTY AZ UNIF SCH DIST 2 PINSCD 07/25 FIXED 5%		70,000	71,683	71,062
PINE CNTY MN PIN 02/28 FIXED 2.25%		25,000	23,473	23,541
PLAINVIEW ELGIN MILLVILLE MN I PLASCD 02/28 FIXED 1%		240,000	212,545	207,302
PLANO TX INDEP SCH DIST PNOSCD 02/30 FIXED 3%		50,000	48,360	47,641
PLYMOUTH MN PLY 02/33 FIXED 2%		580,000	516,687	476,153
POTTAWATOMIE CNTY KS UNIF SCH POTSCD 09/24 FIXED 4%		200,000	200,774	200,077
PRICOA GLOBAL FUNDING 1 SECURED 144A 08/26 5.55%		10,000,000	9,992,569	10,072,046
PRICOA GLOBAL FUNDING 1 SECURED 144A 12/24 1.15%		20,000,000	19,996,989	19,606,641
PRIOR LAKE MN INDEP SCH DIST PRRSCD 02/26 ZEROCPNOD 0%		45,000	44,468	42,097
PRIOR LAKE MN INDEP SCH DIST PRRSCD 02/27 ZEROCPNOD 0%		140,000	127,089	125,993
PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1%		11,109,000	10,441,448	10,374,112
PSP CAPITAL INC COMPANY GUAR 144A 03/25 VARIABLE		33,000,000	33,000,000	32,996,904
RACINE WI UNIF SCH DIST RACSCD 04/26 FIXED 3%		65,000	64,561	64,104
RAMSEY CNTY MN RAM 02/33 FIXED 2%		390,000	400,245	324,155
RAMSEY CNTY MN RAM 02/39 FIXED 2%		240,000	240,620	185,451
RED OAK TX INDEP SCH DIST ROKSCD 08/28 FIXED 5%		700,000	733,982	725,221
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/28 FIXED OID 2.125%		30,000	30,196	27,689
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/30 FIXED 2%		200,000	179,223	176,682
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/31 FIXED 2%		200,000	177,044	173,166
ROCHESTER MN INDEP SCH DIST 5 ROCSCD 02/25 FIXED 3%		100,000	99,114	99,440
ROCHESTER MN INDEP SCH DIST 5 ROCSCD 02/34 FIXED OID 2.125%		100,000	101,646	83,053
ROCHESTER MN ROC 02/32 FIXED 3.75%		625,000	626,606	614,886
ROUND LAKE BREWSTER INDPT SCH RLBCSD 02/26 FIXED 3%		35,000	35,081	34,568
ROYAL BANK OF CANADA SR UNSECURED 04/25 3.375%		15,000,000	14,998,492	14,746,533
ROYAL BANK OF CANADA SR UNSECURED 07/24 VARIABLE		40,000,000	40,000,000	40,005,600
SAINT CLOUD MN SUD 02/30 FIXED OID 2.125%		100,000	94,229	89,374
SAINT JOSEPH MN SJS 12/28 FIXED 2%		215,000	198,855	197,567
SAINT JOSEPH MO STJ 03/32 FIXED OID 1.375%		280,000	231,873	219,394
SAINT LOUIS CNTY MN STL 12/30 FIXED OID 2.25%		110,000	103,674	98,294
SAINT LOUIS PARK MN SLP 02/26 FIXED OID 2%		780,000	763,288	752,164
SAINT LOUIS PARK MN SLP 02/30 FIXED 2%		50,000	47,076	44,171
SAINT LOUIS PARK MN SLP 02/33 FIXED 1.35%		250,000	206,305	192,511
SAINT LOUIS PARK MN SLP 02/36 FIXED 2%		355,000	362,395	280,310
SAINT MICHAEL MN INDEP SCH DIS STMSCD 02/29 FIXED 3%		500,000	501,352	490,948
SAINT MICHAEL MN STM 02/31 FIXED 2%		300,000	265,565	252,971
SAINT PAUL MN INDEP SCH DIST STPSCD 02/27 FIXED 3%		160,000	160,792	157,357
SAINT PAUL MN INDEP SCH DIST STPSCD 02/28 FIXED 2%		175,000	163,419	160,274
SAINT PAUL MN INDEP SCH DIST STPSCD 02/29 FIXED OID 3.25%		100,000	101,308	99,778
SAINT PAUL MN INDEP SCH DIST STPSCD 02/31 FIXED 2%		135,000	119,143	116,887
SAINT PAUL MN INDEP SCH DIST STPSCD 02/34 FIXED OID 2%		130,000	133,177	106,523
SAINT PAUL MN INDEP SCH DIST STPSCD 02/35 FIXED OID 3.125%		150,000	158,112	144,034

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SAINT PAUL MN INDEP SCH DIST STPSCD 02/39 FIXED 3%		300,000	300,000	266,920
SAINT PAUL MN INDEP SCH DIST STPSCD 02/40 FIXED 2%		165,000	165,000	116,310
SAN FRANCISCO CITY CNTY CA SFO 06/35 FIXED OID 3.25%		15,000	15,045	14,992
SAN LEON TX MUNI UTILITY DIST SNLUTL 09/24 FIXED 3%		120,000	120,184	119,736
SARANAC MI CMNTY SCH DIST SARSCD 05/27 FIXED 3%		200,000	200,973	196,129
SARTELL MN SAR 08/27 FIXED 3%		295,000	296,797	289,540
SAUK CENTRE MN SKC 09/25 FIXED 2.2%		210,000	206,314	205,054
SCOTT CNTY IA SCO 06/27 FIXED 2.125%		445,000	425,190	418,084
SCOTT CNTY MN SCO 12/36 FIXED 3%		200,000	200,000	189,167
SEATTLE WA SEA 08/33 FIXED 2%		150,000	127,336	123,983
SHAKOPEE MN SHA 02/30 FIXED 2%		300,000	300,000	269,929
SHAWNEE CNTY KS UNIF SCH DIST SHASCD 08/27 FIXED 4%		380,000	398,774	385,014
SHEBOYGAN WI SHE 12/27 FIXED 3%		185,000	178,570	180,499
SHERBURNE CNTY MN SHB 02/38 FIXED OID 3.25%		110,000	110,850	102,303
SIOUX CITY IA SIO 06/25 FIXED 2%		150,000	150,000	146,879
SIOUX CITY IA SIO 06/27 FIXED 1.5%		400,000	384,982	365,328
SIOUX CITY IA SIO 06/30 FIXED 1.5%		470,000	404,113	394,629
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/28 FIXED 4%		25,000	26,338	25,208
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/29 FIXED 3%		385,000	385,000	370,789
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/33 FIXED 4%		25,000	26,415	25,278
ST PAUL MN STP 05/33 FIXED 2%		30,000	25,572	24,824
STEELE CNTY MN SEE 12/30 FIXED 2%		50,000	45,703	44,411
STEPHEN MN INDEP SCH DIST 285 SPHSCD 02/29 FIXED 4%		40,000	45,268	41,204
STEVENS POINT AREA WI PUBLIC S STESCD 04/31 FIXED 4%		35,000	38,041	35,638
SUN PRAIRIE WI AREA SCH DIST SUNSCD 03/32 FIXED 2%		25,000	21,726	21,228
SUN PRAIRIE WI SUN 04/31 FIXED 1.5%		30,000	25,281	24,419
TEA SD SCH DIST 41 5 TEASCD 01/29 FIXED OID 2.45%		410,000	400,571	372,755
TERRELL TX INDEP SCH DIST TRRSCD 08/26 ZEROCPNOID 0%		115,000	106,169	106,889
TEXAS ST TXS 08/32 FIXED 2.25%		100,000	88,588	85,723
TEXAS ST TXS 10/32 FIXED 4%		750,000	724,104	748,080
TEXAS ST TXS 10/34 FIXED 5%		75,000	82,793	78,288
THIEF RIVER FALLS MN INDEP SCH THISCD 02/32 FIXED 2.5%		200,000	185,633	182,049
TOPEKA KS TOP 08/28 FIXED 1%		250,000	220,144	216,088
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A3		6,169,154	6,022,557	6,072,593
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3		16,581,540	16,322,348	16,249,735
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A2A		2,180,570	2,180,558	2,179,350
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A3		12,500,000	12,497,681	12,465,415
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A		29,566,250	29,565,894	29,600,955
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A3		13,000,000	12,998,775	13,092,858
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A		33,000,000	32,998,789	32,914,721
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A3		25,000,000	24,995,423	24,838,990
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 B A2A		31,495,000	31,492,864	31,480,175
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 B A3		15,750,000	15,747,831	15,812,309
TOYOTA LEASE OWNER TRUST TLOT 2023 A A2 144A		2,149,241	2,149,199	2,147,971
TOYOTA LEASE OWNER TRUST TLOT 2023 B A2A 144A		34,600,300	34,599,919	34,624,520
TOYOTA LEASE OWNER TRUST TLOT 2024 A A2A 144A		23,500,000	23,498,283	23,460,346
TOYOTA LEASE OWNER TRUST TLOT 2024 A A3 144A		7,000,000	6,999,736	6,999,024
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 5		15,000,000	14,983,451	14,998,919
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/26 VARIABLE		30,000,000	30,000,000	30,243,108
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/25 3.95%		20,000,000	19,993,433	19,716,303
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 0.625%		20,000,000	19,999,375	19,801,885
TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/26 5.4%		40,000,000	39,970,919	40,279,868
TRAVIS CNTY TX TRA 03/27 FIXED 1%		170,000	162,496	154,970
U.S. TREASURY FRN 01/25 VAR%		50,000,000	49,991,047	50,045,913
U.S. TREASURY FRN 07/24 VAR%		50,000,000	49,996,247	49,989,952
U.S. TREASURY FRN 10/24		250,000,000	249,960,316	250,088,015
U.S. TREASURY N/B 08/25 3.125%		25,000,000	24,478,288	24,475,586
U.S. TREASURY N/B 10/24 0.625%		50,000,000	49,983,103	49,316,406
UNITED TX INDEP SCH DIST UNDSCD 08/34 FIXED 5%		2,000,000	2,003,817	2,002,953
UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375%		4,945,000	4,955,712	4,925,111
URBANDALE IA CMNTY SCH DIST URBCSD 12/24 FIXED 3%		160,000	160,363	159,296
URBANDALE IA URB 06/28 FIXED 2%		50,000	47,452	45,727
URBANDALE IA URB 06/28 FIXED 3%		390,000	387,492	381,923

Public Markets Asset Listing
As of June 30, 2024

Fixed Income and Short-Term Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
URBANDALE IA URB 06/29 FIXED 3%		400,000	395,707	390,444
US BANK NA CINCINNATI SR UNSECURED 01/25 2.05%		7,135,000	7,001,578	6,992,791
VISA INC SR UNSECURED 12/25 3.15%		55,000,000	56,455,182	53,489,071
W FARGO ND PUBLIC SCH DIST 6 WESSCD 05/29 FIXED OID 2.375%		60,000	60,733	56,134
W FARGO ND PUBLIC SCH DIST 6 WESSCD 05/31 FIXED 4%		625,000	660,572	628,713
W FARGO ND PUBLIC SCH DIST 6 WESSCD 08/29 FIXED 2%		50,000	45,003	45,323
W FARGO ND WES 05/31 FIXED OID 3.375%		200,000	200,243	199,108
WACONIA MN WAC 02/27 FIXED 2%		35,000	33,297	33,273
WACONIA MN WAC 02/29 FIXED 1%		505,000	435,392	417,478
WAHPETON ND WAH 05/26 FIXED 3%		65,000	63,836	64,227
WARREN CNTY IA WAR 06/32 FIXED 5%		25,000	29,892	27,082
WASHINGTON CNTY OR SCH DIST 4 WASSCD 06/32 ZEROCPNOID 0%		230,000	183,245	167,398
WASHINGTON ST WAS 12/26 ZEROCPNOID 0%		480,000	438,755	441,897
WATERLOO IA 3.00% due 06/01/26		650,000	652,958	652,958
WATERLOO IA WAT 06/28 FIXED 2%		175,000	161,065	160,046
WATERLOO IA WAT 06/28 FIXED OID 3.25%		215,000	215,102	212,742
WAUKESHA CNTY WI WAK 04/30 FIXED 1.5%		700,000	632,954	591,461
WAUKESHA WI WAU 10/29 FIXED 2%		600,000	570,152	533,187
WAUKESHA WI WAU 10/31 FIXED 4%		460,000	494,185	465,733
WAUNAKEE WI WNK 06/27 FIXED 3%		150,000	150,883	146,174
WAUSAU WI WSU 04/27 FIXED 3%		490,000	492,829	480,442
WAUSAU WI WSU 04/39 FIXED 2.75%		380,000	380,000	296,765
WAVERLY IA WAV 06/27 FIXED 3%		700,000	701,391	684,876
WAYLAND MI UNION SCH DIST WYLSCLD 05/26 FIXED 5%		300,000	311,930	308,522
WAYZATA MN WAY 02/30 FIXED 2.65%		170,000	166,960	159,075
WELLS FARGO BANK NA SR UNSECURED 08/25 5.55%		50,000,000	49,980,233	50,068,406
WELLS FARGO BANK NA SR UNSECURED 12/26 5.254%		40,000,000	40,000,000	40,041,384
WELLS FARGO TSY+ MMKT SVCE 12/49 VARI 1		262,384,148	262,382,288	262,384,148
WEST DE PERE WI SCH DIST WDPSCLD 04/40 FIXED 2.5%		250,000	227,827	242,406
WEST DES MOINES IA CMNTY SCH D WESSCD 05/30 FIXED 2%		110,000	99,997	97,120
WEST DES MOINES IA WES 06/29 FIXED 3%		100,000	100,495	97,402
WEST SAINT PAUL MN WSP 02/26 FIXED 2%		145,000	141,196	141,073
WHITE BEAR MN WHT 02/27 FIXED 2%		25,000	23,932	23,845
WILLMAR MN INDEP SCH DIST 347 WILSCD 02/34 FIXED OID 3.375%		25,000	25,257	24,505
WILLMAR MN INDEP SCH DIST 347 WILSCD 02/35 FIXED OID 3.375%		60,000	60,917	58,569
WILLMAR MN WIL 02/38 FIXED 3.4%		75,000	68,109	71,298
WISCONSIN INDIANHEAD TECH CLG WISHGR 10/25 FIXED 2%		250,000	242,204	242,829
WISCONSIN RAPIDS WI SCH DIST WRPSCLD 04/33 FIXED 2%		50,000	42,677	39,057
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A3		3,112,576	3,112,492	3,088,764
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A3		12,444,332	12,388,813	12,242,516
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 D A3		8,407,754	8,407,131	8,230,397
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 A A3		15,782,551	15,380,621	15,395,879
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A2		3,108,123	3,107,965	3,102,970
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A3		19,686,000	19,402,625	19,378,731
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 A A3		17,835,000	17,779,436	17,730,954
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 B A2A		2,739,049	2,738,892	2,735,620
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 C A2A		19,473,429	19,472,534	19,468,235
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A2A		17,272,489	17,271,311	17,302,927
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3		13,000,000	12,998,097	13,159,935
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 A A2A		29,000,000	28,997,992	28,898,071
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 A A3		14,000,000	13,998,286	13,932,745
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 B A2A		40,000,000	39,996,102	40,012,388
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 B A3		12,000,000	11,998,365	12,035,095
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2023 A A2A		8,305,076	8,304,692	8,302,047
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2024 A A2A		27,000,000	26,997,084	26,970,824
WRIGHT CNTY MN WRI 12/24 FIXED 4%		500,000	504,131	501,211
YELLOWSTONE CNTY MT SCH DIST YELSCD 07/24 FIXED 3%		170,000	170,000	170,000

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
Total Cash Equivalent Securities		23,290,859,000	23,115,119,431	23,114,251,411
ASL REPO due 01/02/24		750,000,000	750,000,000	750,000,000
BANK NOVA SCOTIA HOUSTON TEX 5.52% due 04/15/25		100,000,000	100,000,000	100,000,000
BANK OF AMERICA 5.28% due 02/28/25		100,000,000	100,000,000	100,000,000
BANK OF AMERICA 5.30% due 07/03/24		100,000,000	100,000,000	100,000,000
BANK OF AMERICA 5.45% due 09/30/24		50,000,000	50,000,000	50,000,000
BANK OF AMERICA 5.45% due 10/01/24		50,000,000	50,000,000	50,000,000
BANK OF AMERICA 5.50% due 10/15/24		50,000,000	50,000,000	50,000,000
BANK OF AMERICA due 11/25/24		100,000,000	100,000,000	100,042,200
BANK OF MONTREAL 5.25% due 03/14/25		100,000,000	100,000,000	100,000,000
BANK OF MONTREAL 5.30% due 03/07/25		100,000,000	100,000,000	100,000,000
BANK OF MONTREAL 5.50% due 06/18/25		100,000,000	100,000,000	100,000,000
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	199,936,100
BRISTOL MYERS due 09/30/24		100,000,000	98,680,500	98,680,500
CABOT TRAIL FUNDING LLC due 07/26/24		30,000,000	29,891,875	29,891,875
CABOT TRAIL FUNDING LLC due 07/31/24		50,000,000	49,777,500	49,777,500
CABOT TRAIL FUNDING LLC due 08/15/24		80,000,000	79,471,125	79,471,125
CABOT TRAIL FUNDING LLC due 08/28/24		50,000,000	49,576,278	49,576,278
CABOT TRAIL FUNDING LLC due 09/06/24		35,000,000	34,657,369	34,657,369
CABOT TRAIL FUNDING LLC due 09/23/24		30,000,000	29,629,000	29,629,000
CABOT TRAIL FUNDING LLC due 09/25/24		50,000,000	49,366,944	49,366,944
CABOT TRAIL FUNDING LLC due 10/09/24		185,000,000	182,242,083	182,242,083
CABOT TRAIL FUNDING LLC due 10/23/24		50,000,000	49,152,917	49,152,917
CABOT TRAIL FUNDING LLC due 10/30/24		36,200,000	35,546,620	35,546,620
CABOT TRAIL FUNDING LLC due 11/13/24		50,000,000	48,995,000	48,995,000
CABOT TRAIL FUNDING LLC due 11/14/24		25,000,000	24,493,778	24,493,778
CABOT TRAIL FUNDING LLC due 12/05/24		75,000,000	73,256,646	73,256,646
CAFCO LLC due 07/02/24		10,000,000	9,998,528	9,998,528
CAFCO LLC due 07/09/24		50,000,000	49,941,111	49,941,111
CAFCO LLC due 07/16/24		50,000,000	49,889,583	49,889,583
CAFCO LLC due 07/31/24		80,000,000	79,648,583	79,648,583
CAFCO LLC due 08/09/24		50,000,000	49,717,250	49,717,250
CAFCO LLC due 08/15/24		50,000,000	49,673,750	49,673,750
CAFCO LLC due 09/11/24		50,000,000	49,463,000	49,463,000
CAFCO LLC due 09/13/24		25,000,000	24,730,722	24,730,722
CAFCO LLC due 09/17/24		30,000,000	29,656,800	29,656,800
CAFCO LLC due 10/04/24		60,000,000	59,149,750	59,149,750
CAFCO LLC due 10/09/24		25,000,000	24,627,083	24,627,083
CAFCO LLC due 11/06/24		50,000,000	49,047,111	49,047,111
CAFCO LLC due 11/15/24		50,000,000	48,982,014	48,982,014
CAFCO LLC due 12/13/24		50,000,000	48,783,125	48,783,125
CAFCO LLC due 12/16/24		37,585,000	36,651,890	36,651,890
CAFCO LLC due 12/18/24		100,000,000	97,480,694	97,480,694
CAFCO LLC due 12/30/24		25,000,000	24,326,347	24,326,347
CANADIAN IMPERIAL BK 5.29% due 02/28/25		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK 5.33% due 02/28/25		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK 5.35% due 03/14/25		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK 5.40% due 03/14/25		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK 5.43% due 09/30/24		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK 5.45% due 06/04/25		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK 5.52% due 04/09/25		100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 09/20/24		100,000,000	100,000,000	100,000,000
CANTOR FITZGERALD REPO due 01/02/24		450,000,000	450,000,000	450,000,000
CDP FINANCIAL INC due 07/03/24		100,000,000	99,970,861	99,970,861
CDP FINANCIAL INC due 07/15/24		50,000,000	49,899,667	49,899,667
CDP FINANCIAL INC due 09/06/24		100,000,000	99,021,056	99,021,056
CDP FINANCIAL INC due 09/13/24		50,000,000	49,460,417	49,460,417
CHARIOT FNDG LLC due 07/03/24		50,000,000	49,985,056	49,985,056
CHARIOT FNDG LLC due 07/08/24		50,000,000	49,947,792	49,947,792
CHARIOT FNDG LLC due 07/17/24		150,000,000	149,644,222	149,644,222

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
CHARIOT FNDG LLC due 07/31/24		195,000,000	194,129,750	194,129,750
CHARIOT FNDG LLC due 08/28/24		100,000,000	99,133,222	99,133,222
CHARIOT FNDG LLC due 08/30/24		75,000,000	74,327,500	74,327,500
CHARIOT FNDG LLC due 09/11/24		150,000,000	148,392,000	148,392,000
CISCO SYSTEMS INC due 07/31/24		50,000,000	49,781,250	49,781,250
CISCO SYSTEMS INC due 09/06/24		100,000,000	99,024,778	99,024,778
CISCO SYSTEMS INC due 09/13/24		50,000,000	49,461,444	49,461,444
CISCO SYSTEMS INC due 10/04/24		50,000,000	49,299,375	49,299,375
CISCO SYSTEMS INC due 11/01/24		50,000,000	49,094,583	49,094,583
CISCO SYSTEMS INC due 11/06/24		130,000,000	127,550,222	127,550,222
CISCO SYSTEMS INC due 11/29/24		50,000,000	48,892,667	48,892,667
CISCO SYSTEMS INC due 12/04/24		154,142,000	150,613,064	150,613,064
CISCO SYSTEMS INC due 12/13/24		100,000,000	97,570,833	97,570,833
COCA COLA COMPANY due 07/17/24		100,000,000	99,766,667	99,766,667
COCA COLA COMPANY due 08/06/24		100,000,000	99,475,000	99,475,000
COCA COLA COMPANY due 09/03/24		50,000,000	49,533,333	49,533,333
CRC FUNDING LLC due 07/15/24		50,000,000	49,896,944	49,896,944
CRC FUNDING LLC due 07/25/24		50,000,000	49,823,333	49,823,333
CRC FUNDING LLC due 08/14/24		50,000,000	49,681,000	49,681,000
CRC FUNDING LLC due 08/15/24		25,000,000	24,833,750	24,833,750
CRC FUNDING LLC due 08/30/24		25,000,000	24,776,667	24,776,667
CRC FUNDING LLC due 09/06/24		55,000,000	54,461,581	54,461,581
CRC FUNDING LLC due 09/11/24		50,000,000	49,464,000	49,464,000
CRC FUNDING LLC due 10/18/24		40,000,000	39,350,844	39,350,844
CRC FUNDING LLC due 11/15/24		50,000,000	48,980,111	48,980,111
CRC FUNDING LLC due 11/22/24		50,000,000	48,930,000	48,930,000
CRC FUNDING LLC due 11/29/24		50,000,000	48,875,889	48,875,889
CRC FUNDING LLC due 12/04/24		125,000,000	122,106,417	122,106,417
CRC FUNDING LLC due 12/13/24		80,900,000	78,916,265	78,916,265
CRC FUNDING LLC due 12/18/24		9,000,000	8,772,625	8,772,625
EXPORT DEVELMT CORP due 07/19/24		64,000,000	63,836,460	63,836,460
EXPORT DEVELMT CORP due 11/06/24		50,000,000	49,063,111	49,063,111
EXPORT DEVELMT CORP due 11/12/24		50,000,000	49,022,917	49,022,917
EXPORT DEVELMT CORP due 11/14/24		47,500,000	46,556,122	46,556,122
EXPORT DEVELMT CORP due 12/04/24		160,000,000	156,373,867	156,373,867
FAIRWAY FINANCE CORP due 07/19/24		50,000,000	49,870,000	49,870,000
FAIRWAY FINANCE CORP due 08/09/24		15,000,000	14,914,363	14,914,363
FAIRWAY FINANCE CORP due 08/15/24		119,000,000	118,217,963	118,217,963
FAIRWAY FINANCE CORP due 08/23/24		30,000,000	29,762,825	29,762,825
FAIRWAY FINANCE CORP due 08/28/24		75,000,000	74,349,917	74,349,917
FAIRWAY FINANCE CORP due 08/30/24		100,000,000	99,103,333	99,103,333
FAIRWAY FINANCE CORP due 09/09/24		50,000,000	49,489,583	49,489,583
FAIRWAY FINANCE CORP due 10/04/24		10,000,000	9,858,292	9,858,292
FAIRWAY FINANCE CORP due 10/09/24		150,000,000	147,763,889	147,763,889
FAIRWAY FINANCE CORP due 10/23/24		63,000,000	61,932,675	61,932,675
FAIRWAY FINANCE CORP due 10/28/24		20,000,000	19,645,644	19,645,644
FAIRWAY FINANCE CORP due 10/30/24		60,000,000	58,919,067	58,919,067
FED FARM CRD DISCOUNT NT due 01/24/25		50,000,000	48,536,207	48,537,292
FED FARM CRD DISCOUNT NT due 07/02/24		55,000,000	54,991,921	54,967,947
FED FARM CRD DISCOUNT NT due 07/03/24		25,000,000	24,992,670	24,981,788
FED FARM CRD DISCOUNT NT due 07/05/24		15,000,000	14,991,202	14,984,702
FED FARM CRD DISCOUNT NT due 07/11/24		50,000,000	49,926,740	49,905,299
FED FARM CRD DISCOUNT NT due 07/31/24		20,000,000	19,912,205	19,903,842
FED FARM CRD DISCOUNT NT due 09/17/24		50,000,000	49,433,293	49,415,000
FED FARM CRD DISCOUNT NT due 10/04/24		52,000,000	51,285,871	51,269,573
FED FARM CRD DISCOUNT NT due 11/29/24		50,000,000	48,921,025	48,911,306
FED FARM CRD DISCOUNT NT due 12/13/24		6,350,000	6,200,113	6,199,907
FED FARM CRD DISCOUNT NT due 12/30/24		20,000,000	19,482,655	19,479,431
FED HOME LN DISCOUNT NT due 07/03/24		317,000,000	316,907,179	316,769,075
FED HOME LN DISCOUNT NT due 07/05/24		14,760,000	14,751,358	14,744,947
FED HOME LN DISCOUNT NT due 07/08/24		25,000,000	24,974,417	24,963,577
FED HOME LN DISCOUNT NT due 07/10/24		50,000,000	49,934,174	49,912,584
FED HOME LN DISCOUNT NT due 07/12/24		50,000,000	49,919,320	49,898,014

Public Markets Asset Listing
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Cash Equivalent Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
FED HOME LN DISCOUNT NT due 07/15/24		75,000,000	74,847,074	74,814,239
FED HOME LN DISCOUNT NT due 07/17/24		44,300,000	44,196,429	44,177,369
FED HOME LN DISCOUNT NT due 07/18/24		18,800,000	18,753,255	18,745,219
FED HOME LN DISCOUNT NT due 07/19/24		50,000,000	49,868,045	49,847,021
FED HOME LN DISCOUNT NT due 07/26/24		25,000,000	24,908,237	24,898,014
FED HOME LN DISCOUNT NT due 07/29/24		50,000,000	49,795,729	49,774,174
FED HOME LN DISCOUNT NT due 07/31/24		105,000,000	104,543,602	104,495,168
FED HOME LN DISCOUNT NT due 08/02/24		71,650,000	71,314,558	71,285,332
FED HOME LN DISCOUNT NT due 08/05/24		100,000,000	99,489,810	99,447,417
FED HOME LN DISCOUNT NT due 08/12/24		115,000,000	114,295,625	114,247,469
FED HOME LN DISCOUNT NT due 08/14/24		150,000,000	149,037,668	148,974,813
FED HOME LN DISCOUNT NT due 08/16/24		36,000,000	35,759,014	35,743,485
FED HOME LN DISCOUNT NT due 08/22/24		40,000,000	39,697,602	39,680,083
FED HOME LN DISCOUNT NT due 08/23/24		25,000,000	24,805,832	24,796,417
FED HOME LN DISCOUNT NT due 08/26/24		50,000,000	49,593,074	49,571,021
FED HOME LN DISCOUNT NT due 08/28/24		25,000,000	24,788,015	24,778,240
FED HOME LN DISCOUNT NT due 08/30/24		61,600,000	61,061,214	61,035,667
FED HOME LN DISCOUNT NT due 09/04/24		12,500,000	12,381,171	12,377,222
FED HOME LN DISCOUNT NT due 09/13/24		12,031,000	11,903,315	11,897,189
FED HOME LN DISCOUNT NT due 09/25/24		50,000,000	49,373,882	49,357,222
FED HOME LN DISCOUNT NT due 10/02/24		10,000,000	9,864,816	9,862,400
FED HOME LN DISCOUNT NT due 10/09/24		50,000,000	49,277,739	49,261,834
FED HOME LN DISCOUNT NT due 10/23/24		12,000,000	11,802,123	11,798,760
FED HOME LN DISCOUNT NT due 12/27/24		47,000,000	45,802,058	45,796,500
FREDDIE MAC DISCOUNT NT due 07/19/24		75,000,000	74,803,169	74,770,532
GTA FDG LLC DISC due 07/08/24		9,500,000	9,490,358	9,490,358
GTA FDG LLC DISC due 07/11/24		10,500,000	10,484,775	10,484,775
GTA FDG LLC DISC due 07/18/24		50,000,000	49,874,153	49,874,153
GTA FDG LLC DISC due 07/26/24		100,000,000	99,637,847	99,637,847
GTA FDG LLC DISC due 08/15/24		100,000,000	99,339,375	99,339,375
GTA FDG LLC DISC due 08/28/24		100,000,000	99,154,167	99,154,167
GTA FDG LLC DISC due 08/30/24		75,000,000	74,328,750	74,328,750
GTA FDG LLC DISC due 09/30/24		65,000,000	64,129,181	64,129,181
GTA FDG LLC DISC due 10/15/24		50,000,000	49,209,417	49,209,417
GTA FDG LLC DISC due 10/24/24		45,000,000	44,229,500	44,229,500
GTA FDG LLC DISC due 11/08/24		50,000,000	49,032,222	49,032,222
GTA FDG LLC DISC due 12/24/24		55,000,000	53,566,822	53,566,822
GTA FDG LLC DISC due 12/27/24		70,000,000	68,144,864	68,144,864
HONEYWELL INTERNATN due 12/18/24		50,000,000	48,755,694	48,755,694
HONEYWELL INTERNATN due 12/27/24		100,000,000	97,384,611	97,384,611
HSBC REPO due 01/02/24		850,000,000	850,000,000	850,000,000
HYDRO QUEBEC due 07/03/24		145,000,000	144,958,617	144,958,617
HYDRO QUEBEC due 08/30/24		50,000,000	49,559,167	49,559,167
HYDRO QUEBEC due 10/09/24		175,000,000	172,459,722	172,459,722
HYDRO QUEBEC due 11/06/24		50,000,000	49,070,222	49,070,222
JOHN DEERE CAPITAL C due 08/14/24		50,000,000	49,674,889	49,674,889
JOHNSON + JOHNSON due 07/03/24		154,275,000	154,231,062	154,231,062
JOHNSON + JOHNSON due 07/12/24		50,000,000	49,921,319	49,921,319
JOHNSON + JOHNSON due 07/30/24		50,000,000	49,791,361	49,791,361
JOHNSON + JOHNSON due 07/31/24		50,000,000	49,780,833	49,780,833
JOHNSON + JOHNSON due 08/28/24		50,000,000	49,577,889	49,577,889
JOHNSON + JOHNSON due 08/30/24		210,000,000	208,159,833	208,159,833
JOHNSON + JOHNSON due 09/11/24		50,000,000	49,470,000	49,470,000
JOHNSON + JOHNSON due 09/18/24		50,000,000	49,428,347	49,428,347
KFW INTL FINANCE INC due 07/03/24		92,000,000	91,973,678	91,973,678
KOCH INDS INC due 09/30/24		40,000,000	39,460,067	39,460,067
LVMH due 08/13/24		12,000,000	11,924,750	11,924,750
LVMH due 11/20/24		35,800,000	35,079,823	35,079,823
LVMH MOET HEN LV SE due 07/29/24		46,375,000	46,185,635	46,185,635
LVMH MOET HEN LV SE due 08/19/24		49,250,000	48,896,057	48,896,057
LVMH MOET HEN LV SE due 08/28/24		50,000,000	49,569,028	49,569,028
LVMH MOET HEN LV SE due 09/19/24		30,000,000	29,643,333	29,643,333
LVMH MOET HEN LV SE due 10/04/24		14,250,000	14,045,809	14,045,809

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
LVMH MOET HEN LV SE due 10/07/24		49,650,000	48,945,825	48,945,825
LVMH MOET HEN LV SE due 10/15/24		75,000,000	73,820,750	73,820,750
LVMH MOET HEN LV SE due 11/05/24		39,000,000	38,292,822	38,292,822
LVMH MOET HEN LV SE due 11/06/24		21,881,000	21,468,665	21,468,665
METLIFE SHORT TERM FDG due 07/01/24		76,420,000	76,420,000	76,420,000
METLIFE SHORT TERM FDG due 07/03/24		187,266,000	187,211,740	187,211,740
METLIFE SHORT TERM FDG due 07/12/24		46,138,000	46,065,256	46,065,256
METLIFE SHORT TERM FDG due 07/19/24		29,100,000	29,024,922	29,024,922
METLIFE SHORT TERM FDG due 07/31/24		50,000,000	49,780,417	49,780,417
METLIFE SHORT TERM FDG due 08/09/24		48,977,000	48,698,974	48,698,974
METLIFE SHORT TERM FDG due 08/15/24		60,794,000	60,399,599	60,399,599
METLIFE SHORT TERM FDG due 09/30/24		50,000,000	49,340,250	49,340,250
METLIFE SHORT TERM FDG due 11/01/24		9,892,000	9,713,548	9,713,548
METLIFE SHORT TERM FDG due 11/06/24		48,500,000	47,589,493	47,589,493
METLIFE SHORT TERM FDG due 12/04/24		67,771,000	66,220,400	66,220,400
METLIFE SHORT TERM FDG due 12/30/24		42,340,000	41,216,226	41,216,226
MICROSOFT CORP due 07/03/24		50,000,000	49,985,278	49,985,278
MICROSOFT CORP due 07/12/24		50,000,000	49,920,556	49,920,556
NATIONAL SECS CLEARING due 07/03/24		100,000,000	99,971,333	99,971,333
NATIONAL SECS CLEARING due 07/31/24		200,000,000	199,111,667	199,111,667
NATIONAL SECS CLEARING due 08/28/24		100,000,000	99,142,889	99,142,889
NATIONAL SECS CLEARING due 12/17/24		60,000,000	58,549,417	58,549,417
NATWEST REPO due 01/02/24		100,000,000	100,000,000	100,000,000
OLD LINE FUNDING LLC due 07/02/24		50,000,000	49,992,764	49,992,764
OLD LINE FUNDING LLC due 07/16/24		50,000,000	49,889,583	49,889,583
OLD LINE FUNDING LLC due 07/26/24		50,000,000	49,820,139	49,820,139
OLD LINE FUNDING LLC due 07/31/24		50,000,000	49,780,417	49,780,417
OLD LINE FUNDING LLC due 08/15/24		92,285,000	91,674,305	91,674,305
OLD LINE FUNDING LLC due 08/23/24		50,000,000	49,605,444	49,605,444
OLD LINE FUNDING LLC due 08/28/24		50,000,000	49,577,083	49,577,083
OLD LINE FUNDING LLC due 09/30/24		50,000,000	49,337,722	49,337,722
OLD LINE FUNDING LLC due 10/04/24		50,000,000	49,292,778	49,292,778
OLD LINE FUNDING LLC due 10/18/24		55,000,000	54,109,076	54,109,076
OLD LINE FUNDING LLC due 11/06/24		50,000,000	49,048,889	49,048,889
OLD LINE FUNDING LLC due 11/15/24		50,000,000	48,982,014	48,982,014
OLD LINE FUNDING LLC due 11/21/24		100,000,000	97,882,806	97,882,806
OLD LINE FUNDING LLC due 12/13/24		50,000,000	48,776,250	48,776,250
ONTARIO TEACHERS FINAN due 02/25/25		46,000,000	44,399,762	44,399,762
ONTARIO TEACHERS FINAN due 03/03/25		24,500,000	23,626,303	23,626,303
ONTARIO TEACHERS FINAN due 07/30/24		50,000,000	49,775,250	49,775,250
ONTARIO TEACHERS FINAN due 08/15/24		46,000,000	45,688,350	45,688,350
ONTARIO TEACHERS FINAN due 08/28/24		30,000,000	29,741,417	29,741,417
ONTARIO TEACHERS FINAN due 09/13/24		82,000,000	81,097,570	81,097,570
PACIFIC LIFE SHORT TERM due 08/09/24		8,700,000	8,649,765	8,649,765
PACIFIC LIFE SHORT TERM due 09/30/24		18,000,000	17,762,490	17,762,490
PEPSICO INC due 07/03/24		50,000,000	49,985,278	49,985,278
PEPSICO INC due 07/31/24		50,000,000	49,783,750	49,783,750
PEPSICO INC due 08/09/24		35,000,000	34,802,833	34,802,833
PEPSICO INC due 08/23/24		35,000,000	34,731,540	34,731,540
PFIZER INC due 07/19/24		16,962,000	16,917,899	16,917,899
PFIZER INC due 07/31/24		18,000,000	17,920,800	17,920,800
PFIZER INC due 08/09/24		50,000,000	49,715,625	49,715,625
PFIZER INC due 08/15/24		25,000,000	24,835,938	24,835,938
PFIZER INC due 09/13/24		50,000,000	49,465,556	49,465,556
PFIZER INC due 09/27/24		13,351,000	13,181,294	13,181,294
PFIZER INC due 11/05/24		26,925,000	26,422,527	26,422,527
PFIZER INC due 11/06/24		50,000,000	49,059,556	49,059,556
PFIZER INC due 12/04/24		100,000,000	97,703,333	97,703,333
PFIZER INC due 12/13/24		50,000,000	48,787,708	48,787,708
PRICOA SHT TRM FNDG LL due 12/13/24		50,000,000	48,819,792	48,819,792
PROV. BRITSH COLUMBIA due 07/12/24		32,600,000	32,548,501	32,548,501
PROV. BRITSH COLUMBIA due 07/26/24		48,725,000	48,551,756	48,551,756
PROV. BRITSH COLUMBIA due 08/02/24		35,261,000	35,094,035	35,094,035

Public Markets Asset Listing
As of June 30, 2024

Cash Equivalent Securities		State Cash Accounts		
Issuer Name		Par Value	Book Value	Market Value
PROV. BRITISH COLUMBIA due 08/15/24		98,000,000	97,352,650	97,352,650
PROV. BRITISH COLUMBIA due 08/29/24		23,800,000	23,595,611	23,595,611
PROV. BRITISH COLUMBIA due 09/17/24		64,900,000	64,151,159	64,151,159
PROV. BRITISH COLUMBIA due 09/27/24		26,453,000	26,112,873	26,112,873
PROV. BRITISH COLUMBIA due 10/15/24		54,950,000	54,098,947	54,098,947
PROV. BRITISH COLUMBIA due 10/17/24		33,950,000	33,414,269	33,414,269
PROVINCE OF ALBERTA due 07/03/24		50,000,000	49,985,236	49,985,236
PSP CAPITAL INC. due 07/03/24		150,000,000	149,957,361	149,957,361
PSP CAPITAL INC. due 07/17/24		75,000,000	74,823,000	74,823,000
QUEBEC GOVT due 07/03/24		100,000,000	99,970,889	99,970,889
QUEBEC GOVT due 07/12/24		50,000,000	49,920,097	49,920,097
QUEBEC GOVT due 07/15/24		50,000,000	49,899,472	49,899,472
QUEBEC GOVT due 07/19/24		50,000,000	49,870,500	49,870,500
QUEBEC GOVT due 07/31/24		150,000,000	149,346,250	149,346,250
QUEBEC GOVT due 08/30/24		50,000,000	49,562,500	49,562,500
QUEBEC GOVT due 10/30/24		70,000,000	68,769,497	68,769,497
QUEBEC GOVT due 11/01/24		100,000,000	98,213,083	98,213,083
QUEBEC GOVT due 11/06/24		125,000,000	122,677,333	122,677,333
QUEBEC GOVT due 11/15/24		40,000,000	39,208,444	39,208,444
QUEBEC GOVT due 11/29/24		50,000,000	48,909,444	48,909,444
QUEBEC GOVT due 12/13/24		50,000,000	48,812,917	48,812,917
ROYAL BK CDA N Y 5.43% due 05/07/25		100,000,000	100,000,000	100,000,000
ROYAL BK CDA N Y 5.50% due 04/30/25		100,000,000	100,000,000	100,000,000
THUNDER BAY FNDNG LLC due 07/02/24		25,000,000	24,996,326	24,996,326
THUNDER BAY FNDNG LLC due 07/03/24		75,928,000	75,906,121	75,906,121
THUNDER BAY FNDNG LLC due 07/12/24		50,000,000	49,919,792	49,919,792
THUNDER BAY FNDNG LLC due 07/30/24		85,000,000	84,645,314	84,645,314
THUNDER BAY FNDNG LLC due 07/31/24		150,000,000	149,334,375	149,334,375
THUNDER BAY FNDNG LLC due 08/09/24		50,000,000	49,715,625	49,715,625
THUNDER BAY FNDNG LLC due 08/15/24		50,000,000	49,670,000	49,670,000
THUNDER BAY FNDNG LLC due 08/28/24		50,000,000	49,577,083	49,577,083
THUNDER BAY FNDNG LLC due 08/30/24		50,000,000	49,554,167	49,554,167
THUNDER BAY FNDNG LLC due 09/25/24		25,000,000	24,680,486	24,680,486
THUNDER BAY FNDNG LLC due 11/06/24		50,000,000	49,048,889	49,048,889
TORONTO DOMINION BK 5.34% due 03/28/25		100,000,000	100,000,000	100,000,000
TORONTO DOMINION BK 5.37% due 03/28/25		100,000,000	100,000,000	100,000,000
TORONTO DOMINION BK 5.40% due 03/25/25		50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK 5.44% due 04/09/25		100,000,000	100,000,000	100,000,000
TORONTO DOMINION BK 5.55% due 04/30/25		50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK 5.57% due 04/30/25		75,000,000	75,000,000	75,000,000
TORONTO DOMINION BK 5.57% due 05/07/25		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 07/03/24		100,000,000	99,970,889	99,970,889
TOYOTA MOTOR CREDIT due 08/30/24		75,000,000	74,333,750	74,333,750
TOYOTA MOTOR CREDIT due 10/30/24		50,000,000	49,122,750	49,122,750
TREASURY BILL due 07/02/24		125,000,000	124,981,936	124,981,936
TREASURY BILL due 07/09/24		74,690,000	74,602,957	74,602,957
TREASURY BILL due 07/11/24		150,000,000	149,784,583	149,784,583
TREASURY BILL due 07/25/24		25,000,000	24,912,417	24,912,417
TREASURY BILL due 07/30/24		150,000,000	149,370,700	149,370,700
TREASURY BILL due 08/01/24		75,000,000	74,660,421	74,660,421
TREASURY BILL due 08/08/24		75,000,000	74,584,755	74,584,755
TREASURY BILL due 08/13/24		175,000,000	173,902,801	173,902,801
TREASURY BILL due 08/15/24		237,750,000	236,199,794	236,199,794
TREASURY BILL due 08/29/24		50,000,000	49,570,201	49,570,201
TREASURY BILL due 09/12/24		50,000,000	49,467,911	49,467,911
TREASURY BILL due 09/26/24		50,000,000	49,379,763	49,379,763
TREASURY BILL due 11/29/24		60,000,000	58,700,645	58,700,645
UNITED HEALTHCARE CO due 09/04/24		59,860,000	59,276,365	59,276,365
UNITED HEALTHCARE CO due 09/11/24		150,000,000	148,386,000	148,386,000
UNITED HEALTHCARE CO due 09/12/24		50,000,000	49,452,500	49,452,500

Public Markets Asset Listing
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Cash Equivalent Securities	State Cash Accounts		
Issuer Name	Par Value	Book Value	Market Value
UNITED HEALTHCARE CO due 09/25/24	286,572,000	282,875,221	282,875,221
UNITED HEALTHCARE CO due 11/06/24	60,700,000	59,549,668	59,549,668
UNITED HEALTHCARE CO due 12/04/24	50,000,000	48,830,000	48,830,000
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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