



Public Markets Asset Listing
As of December 31, 2020

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 is not included. Additional information on the SBI's investments is provided in the most recent [FY2020 Annual Report](#).

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Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	400,182,543	23,853,069,172	34,158,640,170
1 800 FLOWERS.COM INC CL A	2,389	26,934	62,114
10X GENOMICS INC CLASS A	36,675	3,350,729	5,193,180
1LIFE HEALTHCARE INC	7,076	191,956	308,867
1ST CONSTITUTION BANCORP	562	9,623	8,919
1ST SOURCE CORP	1,584	45,673	63,835
2U INC	143,367	6,411,438	5,736,114
3D SYSTEMS CORP	10,367	173,580	108,646
3M CO	476,162	82,734,861	83,228,356
4D MOLECULAR THERAPEUTICS INC	48,948	1,125,804	2,028,895
89BIO INC	768	17,683	18,716
8X8 INC	81,357	1,239,666	2,804,376
A MARK PRECIOUS METALS INC	12,704	387,381	325,858
A10 NETWORKS INC	4,614	28,602	45,494
AAON INC	3,690	112,071	245,865
AAR CORP	63,933	1,510,685	2,315,653
AARON S CO INC/THE	3,024	37,354	57,335
ABBOTT LABORATORIES	1,364,995	89,569,662	149,453,303
ABBVIE INC	1,592,587	124,454,835	170,645,697
ABEONA THERAPEUTICS INC	4,805	37,322	7,544
ABERCROMBIE + FITCH CO CL A	23,211	510,072	472,576
ABIOMED INC	35,524	8,134,324	11,516,881
ABM INDUSTRIES INC	174,727	6,050,221	6,611,670
ACACIA COMMUNICATIONS INC	3,574	166,919	260,759
ACACIA RESEARCH CORP	4,539	60,567	17,884
ACADEMY SPORTS + OUTDOORS INC	1,068	19,667	22,140
ACADIA HEALTHCARE CO INC	93,331	3,259,307	4,690,816
ACADIA PHARMACEUTICALS INC	73,176	3,340,671	3,911,989
ACADIA REALTY TRUST	199,990	3,801,887	2,837,858
ACCEL ENTERTAINMENT INC	4,043	36,768	40,834
ACCELERATE DIAGNOSTICS INC	2,603	48,761	19,731
ACCELERON PHARMA INC	43,939	4,001,715	5,621,556
ACCENTURE PLC CL A	625,943	106,159,186	163,502,571
ACCO BRANDS CORP	60,330	400,009	509,789
ACCOLADE INC	1,100	35,605	47,850
ACCURAY INC	8,004	34,906	33,377
ACELRX PHARMACEUTICALS INC	8,946	19,198	11,093
ACI WORLDWIDE INC	184,868	4,835,022	7,104,477
ACNB CORP	854	26,116	21,350
ACTIVISION BLIZZARD INC	626,329	39,436,783	58,154,648
ACTUA CORP	190,275	-	190,275
ACUITY BRANDS INC	36,218	5,386,099	4,385,638
ACUSHNET HOLDINGS CORP	3,157	69,284	127,985
ACUTUS MEDICAL INC	932	31,397	26,851

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ADAMS RESOURCES + ENERGY INC	55	1,459	1,326
ADAPTHEALTH CORP	2,367	48,785	88,905
ADAPTIVE BIOTECHNOLOGIES	142,002	4,422,884	8,396,578
ADDUS HOMECARE CORP	18,391	1,533,639	2,153,402
ADIENT PLC	112,816	2,002,574	3,922,612
ADMA BIOLOGICS INC	5,935	23,876	11,573
ADOBE INC	496,865	127,411,740	248,492,124
ADT INC	127,275	980,231	999,109
ADTALEM GLOBAL EDUCATION INC	102,837	2,653,279	3,491,316
ADTRAN INC	4,552	67,416	67,233
ADVANCE AUTO PARTS INC	116,406	17,460,959	18,335,109
ADVANCED DRAINAGE SYSTEMS IN	5,030	173,037	420,407
ADVANCED EMISSIONS SOLUTIONS	962	9,991	5,291
ADVANCED ENERGY INDUSTRIES	3,340	120,871	323,880
ADVANCED MICRO DEVICES	1,055,624	44,948,394	96,811,277
ADVANSIX INC	2,570	44,556	51,374
ADVERUM BIOTECHNOLOGIES INC	102,761	1,763,376	1,113,929
AECOM	220,505	7,913,757	10,976,739
AEGION CORP	3,047	56,258	57,863
AEGLEA BIOTHERAPEUTICS INC	3,409	29,211	26,829
AERIE PHARMACEUTICALS INC	115,738	2,919,160	1,563,620
AEROJET ROCKETDYNE HOLDINGS	51,436	1,631,232	2,718,393
AEROVIRONMENT INC	1,921	124,070	166,935
AES CORP	502,187	7,425,656	11,801,395
AFFILIATED MANAGERS GROUP	27,631	3,467,012	2,810,073
AFFIMED NV	8,426	24,631	49,039
AFLAC INC	682,460	26,007,649	30,348,996
AGCO CORP	72,623	3,944,718	7,486,705
AGENUS INC	14,491	50,080	46,081
AGILE THERAPEUTICS INC	7,294	20,606	20,934
AGILENT TECHNOLOGIES INC	313,241	23,736,022	37,115,926
AGILYSYS INC	1,725	26,344	66,206
AGIOS PHARMACEUTICALS INC	58,477	3,365,380	2,533,808
AGNC INVESTMENT CORP	336,550	6,364,067	5,250,180
AGREE REALTY CORP	4,785	269,324	318,585
AGROFRESH SOLUTIONS INC	1,861	5,043	4,224
AIR LEASE CORP	141,946	4,995,122	6,305,241
AIR PRODUCTS + CHEMICALS INC	177,980	31,027,796	48,627,696
AIR TRANSPORT SERVICES GROUP	46,151	1,096,856	1,446,372
AIRBNB INC CLASS A	44,927	3,214,998	6,595,284
AKAMAI TECHNOLOGIES INC	129,066	9,070,096	13,550,639
AKEBIA THERAPEUTICS INC	299,172	2,855,733	837,682
AKERNA CORP	508	4,529	1,646
AKERO THERAPEUTICS INC	5,692	189,703	146,854

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AKOUOS INC	1,384	36,466	27,445
AKOUSTIS TECHNOLOGIES INC	3,018	20,691	36,910
ALAMO GROUP INC	3,758	462,732	518,416
ALARM.COM HOLDINGS INC	35,601	2,028,251	3,682,923
ALASKA AIR GROUP INC	121,571	7,263,370	6,321,692
ALASKA COMM SYSTEMS GROUP	3,233	8,131	11,930
ALBANY INTL CORP CL A	2,793	156,775	205,062
ALBEMARLE CORP	80,207	8,039,153	11,832,137
ALBERTSONS COS INC CLASS A	27,265	381,136	479,319
ALBIREO PHARMA INC	64,183	1,882,792	2,407,504
ALCOA CORP	72,373	1,110,675	1,668,198
ALECTOR INC	4,241	93,396	64,166
ALERUS FINANCIAL CORP	24,208	496,791	662,573
ALEXANDER + BALDWIN INC	157,169	4,053,781	2,700,163
ALEXANDER S INC	195	65,822	54,083
ALEXANDRIA REAL ESTATE EQUIT	116,537	16,017,499	20,769,224
ALEXION PHARMACEUTICALS INC	231,900	26,153,914	36,232,056
ALICO INC	321	9,877	9,957
ALIGN TECHNOLOGY INC	91,947	24,385,976	49,134,638
ALIGOS THERAPEUTICS INC	613	15,739	16,949
ALKERMES PLC	94,179	4,254,402	1,878,871
ALLAKOS INC	19,941	1,342,854	2,791,740
ALLEGHANY CORP	8,242	4,823,725	4,975,613
ALLEGHENY TECHNOLOGIES INC	77,971	1,350,540	1,307,574
ALLEGIANCE BANCSHARES INC	1,430	45,836	48,806
ALLEGIANT TRAVEL CO	7,523	787,637	1,423,653
ALLEGION PLC	107,575	9,528,696	12,519,579
ALLEGRO MICROSYSTEMS INC	103,732	1,813,960	2,765,495
ALLETE INC	41,825	2,804,215	2,590,641
ALLIANCE DATA SYSTEMS CORP	28,352	5,229,037	2,100,883
ALLIANT ENERGY CORP	251,238	11,277,221	12,946,294
ALLIED MOTION TECHNOLOGIES	647	26,207	33,062
ALLISON TRANSMISSION HOLDING	190,495	7,320,142	8,216,049
ALLOGENE THERAPEUTICS INC	4,732	137,693	119,436
ALLOVIR INC	1,808	53,673	69,500
ALLSCRIPTS HEALTHCARE SOLUTI	109,697	1,329,465	1,584,025
ALLSTATE CORP	334,010	28,160,980	36,717,719
ALLY FINANCIAL INC	450,848	10,723,284	16,077,240
ALNYLAM PHARMACEUTICALS INC	70,452	5,069,400	9,156,646
ALPHA + OMEGA SEMICONDUCTOR	16,827	382,559	397,790
ALPHA PRO TECH LTD	1,326	23,278	14,785
ALPHABET INC CL A	268,162	288,106,250	469,991,448
ALPHABET INC CL C	252,563	263,340,217	442,460,068
ALPHATEC HOLDINGS INC	4,638	29,610	67,344

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ALPINE INCOME PROPERTY TRUST	417	6,107	6,251
ALTA EQUIPMENT GROUP INC	1,053	8,440	10,404
ALTABANCORP	1,333	39,680	37,217
ALTAIR ENGINEERING INC A	4,079	155,246	237,316
ALTERYX INC CLASS A	31,921	3,623,785	3,887,659
ALTICE USA INC A	234,183	5,642,491	8,868,510
ALTISOURCE PORTFOLIO SOL	708	56,035	9,119
ALTRA INDUSTRIAL MOTION CORP	52,820	1,372,208	2,927,813
ALTRIA GROUP INC	1,422,289	82,015,184	58,313,849
ALTUS MIDSTREAM CO A	25,439	1,669,430	1,207,335
ALX ONCOLOGY HOLDINGS INC	17,793	790,586	1,533,757
AMALGAMATED BK OF NEW YORK A	76,560	1,110,132	1,051,934
AMAZON.COM INC	387,487	597,174,930	1,262,018,035
AMBAC FINANCIAL GROUP INC	4,071	79,245	62,612
AMBARELLA INC	2,941	107,103	270,043
AMC ENTERTAINMENT HLDS CL A	4,951	93,595	10,496
AMC NETWORKS INC A	16,291	490,910	582,729
AMCOR PLC	1,199,426	12,089,877	14,117,244
AMDOCS LTD	235,123	15,118,982	16,677,274
AMEDISYS INC	25,869	4,993,512	7,588,154
AMER NATL BNKSHS/DANVILLE VA	985	30,684	25,817
AMERANT BANCORP INC	2,042	37,229	31,038
AMERCO	21,095	6,695,599	9,576,286
AMEREN CORPORATION	252,423	16,906,583	19,704,139
AMERESCO INC CL A	2,226	31,769	116,286
AMERICA S CAR MART INC	567	39,925	62,279
AMERICAN AIRLINES GROUP INC	465,682	13,635,430	7,343,805
AMERICAN ASSETS TRUST INC	4,393	154,641	126,870
AMERICAN AXLE + MFG HOLDINGS	72,574	590,542	605,267
AMERICAN CAMPUS COMMUNITIES	81,271	3,703,322	3,475,961
AMERICAN EAGLE OUTFITTERS	137,054	1,880,892	2,750,674
AMERICAN ELECTRIC POWER	378,638	27,207,193	31,529,186
AMERICAN EQUITY INVT LIFE HL	7,955	199,679	220,035
AMERICAN EXPRESS CO	616,618	57,288,496	74,555,282
AMERICAN FINANCE TRUST INC	9,729	97,401	72,286
AMERICAN FINANCIAL GROUP INC	61,790	4,526,739	5,414,040
AMERICAN HOMES 4 RENT A	183,638	4,185,694	5,509,140
AMERICAN INTERNATIONAL GROUP	942,407	46,302,105	35,679,529
AMERICAN NATIONAL GROUP INC	4,952	591,191	475,986
AMERICAN OUTDOOR BRANDS INC	1,247	13,463	21,236
AMERICAN PUBLIC EDUCATION	1,440	42,702	43,891
AMERICAN REALTY INVESTORS IN	81	1,117	883
AMERICAN RENAL ASSOCIATES HO	1,086	17,869	12,435
AMERICAN SOFTWARE INC CL A	48,969	610,904	840,798

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AMERICAN STATES WATER CO	3,281	174,475	260,872
AMERICAN SUPERCONDUCTOR CORP	78,836	1,154,372	1,846,339
AMERICAN TOWER CORP	367,317	58,426,098	82,447,974
AMERICAN VANGUARD CORP	2,813	43,396	43,658
AMERICAN WATER WORKS CO INC	138,325	13,243,808	21,228,738
AMERICAN WELL CORP CLASS A	26,875	725,759	680,744
AMERICAN WOODMARK CORP	1,568	81,705	147,157
AMERICOLD REALTY TRUST	122,672	3,987,262	4,579,346
AMERIPRISE FINANCIAL INC	117,032	13,143,776	22,742,829
AMERIS BANCORP	193,329	6,375,322	7,360,035
AMERISAFE INC	19,756	985,552	1,134,587
AMERISOURCEBERGEN CORP	114,285	9,793,454	11,172,502
AMES NATIONAL CORP	984	23,093	23,636
AMETEK INC	178,269	12,664,788	21,559,853
AMGEN INC	515,870	91,005,207	118,608,830
AMICUS THERAPEUTICS INC	460,076	5,549,272	10,623,155
AMKOR TECHNOLOGY INC	93,255	677,564	1,406,285
AMN HEALTHCARE SERVICES INC	102,385	5,005,982	6,987,776
AMNEAL PHARMACEUTICALS INC	8,799	104,645	40,211
AMPHASTAR PHARMACEUTICALS IN	3,173	55,612	63,809
AMPHENOL CORP CL A	223,425	19,297,231	29,217,287
AMYRIS INC	9,010	33,354	55,637
ANALOG DEVICES INC	402,787	36,582,148	59,503,724
ANAPLAN INC	79,013	3,810,377	5,677,084
ANAPTYSBIO INC	13,309	283,519	286,144
ANAVEX LIFE SCIENCES CORP	5,501	19,744	29,705
ANDERSONS INC/THE	81,756	1,692,770	2,003,840
ANGIODYNAMICS INC	3,096	50,938	47,462
ANI PHARMACEUTICALS INC	828	40,931	24,045
ANIKA THERAPEUTICS INC	1,159	37,272	52,456
ANNALY CAPITAL MANAGEMENT IN	998,770	10,269,633	8,439,607
ANNEXON INC	1,414	31,826	35,392
ANSYS INC	122,942	30,540,329	44,726,300
ANTARES PHARMA INC	13,674	42,024	54,559
ANTERIX INC	969	40,058	36,434
ANTERO MIDSTREAM CORP	185,085	1,864,304	1,427,005
ANTERO RESOURCES CORP	111,893	1,058,670	609,817
ANTHEM INC	245,278	52,546,048	78,756,313
ANWORTH MORTGAGE ASSET CORP	10,224	63,606	27,707
AON PLC CLASS A	206,863	30,473,081	43,703,946
APA CORP	402,753	13,129,615	5,715,065
APARTMENT INCOME REIT CO	87,997	3,171,624	3,379,965
APARTMENT INVT + MGMT CO A	85,023	4,426,013	448,921
APELLIS PHARMACEUTICALS INC	48,328	1,038,863	2,764,362

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
API GROUP CORP	12,626	154,679	229,162
APOGEE ENTERPRISES INC	7,663	175,802	242,764
APOLLO COMMERCIAL REAL ESTAT	13,072	208,052	146,014
APOLLO GLOBAL MANAGEMENT INC	99,807	4,615,575	4,888,547
APOLLO MEDICAL HOLDINGS INC	1,931	35,264	35,279
APPFOLIO INC A	1,461	97,322	263,038
APPIAN CORP	3,213	124,774	520,795
APPLE HOSPITALITY REIT INC	332,561	4,082,089	4,293,363
APPLE INC	13,756,825	758,649,395	1,825,393,109
APPLIED GENETIC TECHNOLOGIES	1,435	8,890	5,869
APPLIED INDUSTRIAL TECH INC	31,885	1,983,981	2,486,711
APPLIED MATERIALS INC	958,806	45,455,312	82,744,958
APPLIED MOLECULAR TRANSPORT	1,199	40,272	36,893
APPLIED OPTOELECTRONICS INC	1,854	31,285	15,778
APPLIED THERAPEUTICS INC	1,058	34,708	23,287
APREA THERAPEUTICS INC	716	25,726	3,523
APTARGROUP INC	40,729	3,475,944	5,575,393
APTINX INC	1,511	5,946	5,228
APTIV PLC	234,432	18,556,426	30,544,145
APYX MEDICAL CORP	3,230	21,229	23,256
AQUESTIVE THERAPEUTICS INC	1,220	6,143	6,527
ARAMARK	486,127	15,580,250	18,706,167
ARAVIVE INC	743	10,480	4,191
ARBOR REALTY TRUST INC	10,009	95,743	141,928
ARCBEST CORP	64,744	1,662,796	2,762,626
ARCH CAPITAL GROUP LTD	310,497	9,734,994	11,199,627
ARCHER DANIELS MIDLAND CO	422,715	19,131,269	21,309,063
ARCHROCK INC	14,488	144,012	125,466
ARCONIC CORP	129,877	2,495,068	3,870,335
ARCOSA INC	4,493	128,497	246,800
ARCTURUS THERAPEUTICS HOLDIN	1,979	122,800	85,849
ARCUS BIOSCIENCES INC	4,073	53,419	105,735
ARCUTIS BIOTHERAPEUTICS INC	1,771	51,167	49,818
ARDAGH GROUP SA	11,362	199,279	195,540
ARDELYX INC	6,127	38,273	39,642
ARDMORE SHIPPING CORP	2,827	21,683	9,244
ARENA PHARMACEUTICALS INC	76,317	4,457,073	5,863,435
ARES COMMERCIAL REAL ESTATE	2,374	27,650	28,274
ARES MANAGEMENT CORP A	59,443	2,278,080	2,796,793
ARGAN INC	1,347	50,936	59,928
ARGO GROUP INTERNATIONAL	58,363	2,094,476	2,550,463
ARISTA NETWORKS INC	45,726	8,997,009	13,286,604
ARLINGTON ASSET INVESTMENT A	5,873	35,697	22,200
ARLO TECHNOLOGIES INC	6,802	44,784	52,988

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ARMADA HOFFLER PROPERTIES IN	97,158	987,482	1,090,113
ARMOUR RESIDENTIAL REIT INC	6,522	130,595	70,372
ARMSTRONG FLOORING INC	252,800	1,723,722	965,696
ARMSTRONG WORLD INDUSTRIES	89,457	6,790,100	6,654,706
ARRAY TECHNOLOGIES INC	33,757	1,414,266	1,456,277
ARROW ELECTRONICS INC	170,272	11,824,744	16,567,466
ARROW FINANCIAL CORP	1,452	39,106	43,429
ARROWHEAD PHARMACEUTICALS IN	72,285	2,757,959	5,546,428
ARTESIAN RESOURCES CORP CL A	735	26,770	27,254
ARTHUR J GALLAGHER + CO	148,003	11,132,324	18,309,451
ARTISAN PARTNERS ASSET MA A	32,878	942,591	1,655,079
ARVINAS INC	39,423	1,522,505	3,348,195
ASANA INC CL A	2,297	66,670	67,876
ASBURY AUTOMOTIVE GROUP	45,862	1,822,619	6,683,928
ASGN INC	93,957	4,724,633	7,848,228
ASHLAND GLOBAL HOLDINGS INC	32,004	2,034,081	2,534,717
ASPEN AEROGELS INC	2,756	29,701	45,998
ASPEN GROUP INC	2,119	18,509	23,584
ASPEN TECHNOLOGY INC	42,997	3,846,027	5,600,359
ASPIRA WOMEN S HEALTH INC	8,820	32,776	59,182
ASSEMBLY BIOSCIENCES INC	2,854	62,336	17,267
ASSETMARK FINANCIAL HOLDINGS	1,409	37,391	34,098
ASSOCIATED BANC CORP	145,692	2,685,666	2,484,049
ASSOCIATED CAPITAL GROUP A	364	9,490	12,784
ASSURANT INC	85,668	9,269,570	11,669,695
ASSURED GUARANTY LTD	83,892	3,499,210	2,641,759
ASTEC INDUSTRIES INC	42,002	2,091,017	2,431,076
ASTRONICS CORP	2,203	48,363	29,146
ASURE SOFTWARE INC	132,285	1,653,221	939,224
AT HOME GROUP INC	17,456	375,694	269,870
AT+T INC	5,866,012	195,439,577	168,706,505
ATARA BIOTHERAPEUTICS INC	6,752	161,221	132,542
ATEA PHARMACEUTICALS INC	1,582	53,970	66,096
ATHENE HOLDING LTD CLASS A	123,623	5,372,416	5,333,096
ATHENEX INC	5,518	81,767	61,029
ATHERSYS INC	15,016	31,947	26,278
ATHIRA PHARMA INC	1,503	46,510	51,478
ATKORE INC	4,140	90,276	170,195
ATLANTIC CAPITAL BANCSHARES	4,131	50,287	65,766
ATLANTIC POWER CORP	9,084	57,731	19,076
ATLANTIC UNION BANKSHARES CO	180,782	4,772,705	5,954,959
ATLANTICUS HOLDINGS CORP	350	4,205	8,621
ATLAS AIR WORLDWIDE HOLDINGS	22,454	1,279,269	1,224,641
ATLISSIAN CORP PLC CLASS A	151,725	17,490,237	35,483,926

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ATMOS ENERGY CORP	95,294	8,307,995	9,093,906
ATN INTERNATIONAL INC	980	57,531	40,925
ATOMERA INC	988	9,534	15,897
ATRECA INC A	2,278	36,905	36,790
ATRICURE INC	37,475	936,030	2,086,233
ATRION CORPORATION	128	74,271	82,207
AUBURN NATL BANCORPORATION	144	8,331	6,003
AUDACY INC	11,790	75,785	29,121
AUTODESK INC	175,629	25,415,265	53,626,559
AUTOMATIC DATA PROCESSING	390,839	50,557,358	68,865,832
AUTONATION INC	35,619	1,527,823	2,485,850
AUTOZONE INC	21,647	17,510,022	25,661,220
AVALARA INC	48,953	4,799,054	8,071,860
AVALON GLOBOCARE CORP	1,569	4,086	1,757
AVALONBAY COMMUNITIES INC	107,320	18,250,155	17,217,348
AVANGRID INC	33,735	1,516,679	1,533,256
AVANOS MEDICAL INC	57,407	2,092,226	2,633,833
AVANTOR INC	294,503	5,235,283	8,290,259
AVAYA HOLDINGS CORP	92,202	1,760,008	1,765,668
AVENUE THERAPEUTICS INC	413	4,438	2,457
AVEO PHARMACEUTICALS INC	1,262	6,919	7,282
AVERY DENNISON CORP	87,982	9,144,760	13,646,888
AVID BIOSERVICES INC	5,075	30,234	58,566
AVID TECHNOLOGY INC	2,750	22,555	43,643
AVIDITY BIOSCIENCES INC	1,616	55,272	41,240
AVIENT CORP	128,941	3,164,499	5,193,743
AVIS BUDGET GROUP INC	4,841	108,816	180,569
AVISTA CORP	145,421	6,235,172	5,837,199
AVNET INC	93,421	3,719,749	3,280,011
AVROBIO INC	2,545	47,865	35,477
AXALTA COATING SYSTEMS LTD	197,980	4,896,726	5,652,329
AXCELIS TECHNOLOGIES INC	82,973	2,192,563	2,416,174
AXCELLA HEALTH INC	847	4,321	4,396
AXIS CAPITAL HOLDINGS LTD	50,790	2,955,169	2,559,308
AXOGEN INC	108,180	2,453,275	1,936,422
AXON ENTERPRISE INC	65,080	5,616,678	7,974,252
AXONICS INC	55,731	2,668,238	2,782,092
AXOS FINANCIAL INC	120,706	2,595,149	4,530,096
AXSOME THERAPEUTICS INC	2,558	93,018	208,400
AXT INC	3,485	21,710	33,351
AYTU BIOPHARMA INC	185	3,085	1,106
AZEK CO INC/THE	50,326	1,701,259	1,935,035
AZZ INC	53,589	1,912,814	2,542,262
B. RILEY FINANCIAL INC	1,716	30,962	75,882

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
B+G FOODS INC	85,629	2,533,510	2,374,492
BADGER METER INC	2,533	105,473	238,254
BALCHEM CORP	2,864	231,496	329,990
BALL CORP	276,036	15,251,117	25,721,034
BALLY S CORP	1,551	41,389	77,907
BANC OF CALIFORNIA INC	4,429	61,283	65,151
BANCFIRST CORP	1,665	66,171	97,736
BANCO LATINOAMERICANO COME E	2,850	50,938	45,116
BANCORP INC/THE	48,441	490,332	661,220
BANCORPSOUTH BANK	258,250	6,005,996	7,086,380
BANDWIDTH INC CLASS A	7,467	532,965	1,147,454
BANK FIRST CORP	552	36,250	35,781
BANK OF AMERICA CORP	6,796,938	162,772,197	206,015,191
BANK OF COMMERCE HOLDINGS	17,996	173,479	178,160
BANK OF HAWAII CORP	56,575	3,843,823	4,334,777
BANK OF MARIN BANCORP/CA	1,192	42,667	40,933
BANK OF N.T. BUTTERFIELD+SON	250,583	7,853,544	7,808,166
BANK OF NEW YORK MELLON CORP	716,586	31,893,311	30,411,910
BANK OZK	142,292	5,210,477	4,449,471
BANK7 CORP	245	3,800	3,479
BANKFINANCIAL CORP	1,868	18,520	16,401
BANKUNITED INC	8,368	185,346	291,039
BANKWELL FINANCIAL GROUP INC	408	10,768	7,976
BANNER CORPORATION	64,431	2,449,813	3,001,840
BAR HARBOR BANKSHARES	1,118	27,411	25,256
BARNES GROUP INC	4,468	210,125	226,483
BARRETT BUSINESS SVCS INC	599	30,284	40,858
BAXTER INTERNATIONAL INC	452,334	30,244,918	36,295,280
BAYCOM CORP	17,495	394,691	265,399
BCB BANCORP INC	908	10,705	10,052
BEACON ROOFING SUPPLY INC	57,606	1,815,464	2,315,185
BEAM THERAPEUTICS INC	3,557	106,963	290,393
BEAZER HOMES USA INC	19,486	266,457	295,213
BECTON DICKINSON AND CO	232,738	49,655,046	58,235,702
BED BATH + BEYOND INC	11,360	163,077	201,754
BEL FUSE INC CL B	1,014	18,500	15,240
BELDEN INC	35,702	1,682,889	1,495,914
BELLEROPHON THERAPEUTICS INC	299	3,585	1,994
BELLRING BRANDS INC CLASS A	75,203	1,240,114	1,828,185
BENCHMARK ELECTRONICS INC	3,329	67,264	89,916
BENEFITFOCUS INC	143,595	2,549,925	2,079,256
BERKELEY LIGHTS INC	7,474	646,490	668,250
BERKSHIRE HATHAWAY INC CL B	1,628,734	297,708,974	377,654,553
BERKSHIRE HILLS BANCORP INC	4,108	114,643	70,329

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BERRY CORP	94,930	1,174,887	349,342
BERRY GLOBAL GROUP INC	132,477	5,804,792	7,443,883
BEST BUY CO INC	270,399	15,911,124	26,983,116
BEYOND AIR INC	794	5,618	4,184
BEYOND MEAT INC	83,611	10,383,054	10,451,375
BEYONDSRING INC	1,421	26,395	17,336
BGC PARTNERS INC CL A	27,149	98,468	108,596
BGSF INC	562	10,033	7,581
BIG LOTS INC	55,277	2,012,651	2,373,042
BIGCOMMERCE HOLDINGS SER 1	127,690	10,024,522	8,191,314
BIGLARI HOLDINGS INC A	4	1,395	2,340
BIGLARI HOLDINGS INC B	2,591	319,162	288,119
BILL.COM HOLDINGS INC	43,498	4,153,347	5,937,477
BIO RAD LABORATORIES A	16,951	5,049,714	9,881,416
BIO TECHNE CORP	22,449	2,991,230	7,128,680
BIOATLA INC	4,100	73,800	139,441
BIOCRYST PHARMACEUTICALS INC	16,374	101,618	121,986
BIODELIVERY SCIENCES INTL	8,529	38,641	35,822
BIOGEN INC	145,619	37,567,484	35,656,268
BIOHAVEN PHARMACEUTICAL HOLD	51,910	2,353,582	4,449,206
BIOLIFE SOLUTIONS INC	1,346	31,532	53,692
BIOMARIN PHARMACEUTICAL INC	107,740	9,159,820	9,447,721
BIOSIG TECHNOLOGIES INC	2,303	16,683	8,982
BIOTELEMETRY INC	77,657	3,318,885	5,597,517
BIOXCEL THERAPEUTICS INC	911	31,235	42,088
BJ S RESTAURANTS INC	22,745	857,913	875,455
BJ S WHOLESALE CLUB HOLDINGS	37,515	901,572	1,398,559
BLACK DIAMOND THERAPEUTICS I	1,441	41,116	46,184
BLACK HILLS CORP	67,705	3,900,651	4,160,472
BLACK KNIGHT INC	89,744	4,059,175	7,928,882
BLACKBAUD INC	31,798	2,053,474	1,830,293
BLACKLINE INC	4,540	237,238	605,545
BLACKROCK INC	121,657	56,239,562	87,780,392
BLACKSTONE MORTGAGE TRU CL A	12,474	386,362	343,409
BLOOM ENERGY CORP A	34,543	725,297	990,002
BLOOMIN BRANDS INC	7,862	143,112	152,680
BLUCORA INC	4,477	119,293	71,229
BLUE BIRD CORP	1,795	34,627	32,777
BLUEBIRD BIO INC	39,259	5,194,156	1,698,737
BLUEGREEN VACATIONS CORP	25,558	265,686	202,931
BLUEGREEN VACATIONS HOLDING	3,449	80,661	46,665
BLUEPRINT MEDICINES CORP	4,925	307,653	552,339
BLUEROCK RESIDENTIAL GROWTH	2,924	30,414	37,047
BMC STOCK HOLDINGS INC	57,473	1,470,373	3,085,151

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BOEING CO/THE	422,173	97,148,589	90,370,352
BOGOTA FINANCIAL CORP	352	3,025	3,136
BOINGO WIRELESS INC	160,587	1,688,939	2,042,667
BOISE CASCADE CO	67,332	1,811,645	3,218,470
BOK FINANCIAL CORPORATION	19,560	1,477,837	1,339,469
BONANZA CREEK ENERGY INC	1,655	40,835	31,991
BOOKING HOLDINGS INC	33,825	58,426,254	75,337,408
BOOT BARN HOLDINGS INC	78,306	2,262,398	3,395,348
BOOZ ALLEN HAMILTON HOLDINGS	109,869	4,983,926	9,578,379
BORGWARNER INC	249,371	9,618,516	9,635,695
BOSTON BEER COMPANY INC A	5,404	2,946,127	5,373,143
BOSTON OMAHA CORP CL A	1,374	25,491	37,991
BOSTON PRIVATE FINL HOLDING	7,632	94,167	64,490
BOSTON PROPERTIES INC	159,303	17,656,623	15,058,913
BOSTON SCIENTIFIC CORP	1,238,829	35,876,883	44,535,903
BOTTOMLINE TECHNOLOGIES (DE)	30,973	1,372,482	1,633,516
BOX INC CLASS A	12,933	226,256	233,441
BOYD GAMING CORP	93,307	2,081,416	4,004,736
BRADY CORPORATION CL A	29,794	1,409,443	1,573,719
BRAINSTORM CELL THERAPEUTICS	2,556	34,594	11,566
BRANDYWINE REALTY TRUST	104,249	1,591,389	1,241,606
BRIDGEBIO PHARMA INC	6,573	185,057	467,406
BRIDGEWATER BANCSHARES INC	2,181	23,019	27,241
BRIDGFORD FOODS CORP	117	3,116	2,132
BRIGHAM MINERALS INC CL A	220,153	3,786,543	2,419,481
BRIGHT HORIZONS FAMILY SOLUT	45,095	4,782,758	7,800,984
BRIGHTCOVE	3,489	31,277	64,198
BRIGHTHOUSE FINANCIAL INC	57,200	2,670,263	2,070,926
BRIGHTSPHERE INVESTMENT GROU	5,921	71,832	114,157
BRIGHTVIEW HOLDINGS INC	213,209	3,250,858	3,223,720
BRINK S CO/THE	4,495	244,620	323,640
BRINKER INTERNATIONAL INC	93,796	3,523,237	5,306,040
BRISTOL MYERS SQUIBB CO	2,255,247	120,538,776	138,116,629
BRISTOW GROUP INC	611	21,348	16,082
BRIXMOR PROPERTY GROUP INC	500,551	8,915,127	8,284,119
BROADCOM INC	302,836	77,095,317	132,596,743
BROADMARK REALTY CAPITAL INC	11,706	106,770	119,401
BROADRIDGE FINANCIAL SOLUTIO	93,848	8,918,208	14,377,514
BROADSTONE NET LEASE INC A	3,323	64,815	65,064
BROOKDALE SENIOR LIVING INC	16,519	163,642	73,179
BROOKFIELD INFRASTRUCTURE A	2,889	128,612	208,875
BROOKFIELD PROPERTY REIT I A	28,087	554,761	419,620
BROOKFIELD RENEWABLE COR A	72,630	3,394,474	4,233,343
BROOKLINE BANCORP INC	117,954	1,453,261	1,420,166

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BROOKS AUTOMATION INC	6,445	163,740	437,293
BROWN + BROWN INC	151,136	3,681,355	7,165,358
BROWN FORMAN CORP CLASS A	29,386	1,403,577	2,158,989
BROWN FORMAN CORP CLASS B	189,135	10,465,237	15,022,993
BRP GROUP INC A	59,900	1,085,124	1,795,203
BRT APARTMENTS CORP	612	7,047	9,302
BRUKER CORP	64,239	1,726,457	3,477,257
BRUNSWICK CORP	58,696	3,080,436	4,474,983
BRYN MAWR BANK CORP	7,923	285,470	242,404
BUCKLE INC/THE	2,600	60,782	75,920
BUILDERS FIRSTSOURCE INC	64,646	2,390,413	2,638,203
BUNGE LTD	82,230	5,475,744	5,392,643
BURLINGTON STORES INC	39,167	4,641,853	10,244,129
BUSINESS FIRST BANCSHARES	5,534	100,546	112,672
BWX TECHNOLOGIES INC	99,061	4,863,008	5,971,397
BYLINE BANCORP INC	14,103	162,575	217,891
C + F FINANCIAL CORP	4,115	215,434	152,708
C.H. ROBINSON WORLDWIDE INC	122,704	9,912,792	11,518,224
C4 THERAPEUTICS INC	13,777	270,294	456,432
CABALETTA BIO INC	796	7,109	9,934
CABLE ONE INC	3,350	3,168,085	7,462,862
CABOT CORP	51,505	2,580,118	2,311,544
CABOT OIL + GAS CORP	319,930	6,564,859	5,208,460
CACI INTERNATIONAL INC CL A	29,792	5,642,322	7,428,039
CACTUS INC A	63,497	1,367,330	1,655,367
CADENCE BANCORP	241,841	2,445,241	3,971,029
CADENCE DESIGN SYS INC	313,998	21,733,004	42,838,747
CADIZ INC	1,935	22,294	20,608
CAESARS ENTERTAINMENT INC	221,597	7,741,981	16,458,009
CAESARSTONE LTD	10,624	153,654	136,943
CAI INTERNATIONAL INC	1,588	31,380	49,609
CAL MAINE FOODS INC	3,165	115,857	118,814
CALAMP CORP	3,188	43,265	31,625
CALAVO GROWERS INC	1,536	107,508	106,644
CALEDONIA MINING CORP PLC	4,988	74,125	79,209
CALERES INC	14,732	216,008	230,556
CALIFORNIA BANCORP INC	462	6,627	7,189
CALIFORNIA WATER SERVICE GRP	4,382	168,915	236,759
CALITHERA BIOSCIENCES INC	5,440	40,656	26,710
CALIX INC	124,583	1,647,923	3,707,590
CALLAWAY GOLF COMPANY	225,003	3,431,307	5,402,322
CALYXT INC	626	5,066	2,642
CAMBIUM NETWORKS CORP	345	2,445	8,653
CAMBRIDGE BANCORP	492	35,923	34,317

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CAMDEN NATIONAL CORP	1,496	46,802	53,527
CAMDEN PROPERTY TRUST	85,193	7,455,596	8,512,485
CAMPBELL SOUP CO	149,821	7,002,911	7,243,845
CAMPING WORLD HOLDINGS INC A	3,084	76,500	80,338
CANNAE HOLDINGS INC	7,712	159,359	341,410
CANTEL MEDICAL CORP	3,345	119,457	263,787
CAPITAL BANCORP INC/MD	9,692	121,527	135,010
CAPITAL CITY BANK GROUP INC	1,121	26,951	27,554
CAPITAL ONE FINANCIAL CORP	453,125	36,582,146	44,791,406
CAPITOL FEDERAL FINANCIAL IN	12,282	148,640	153,525
CAPRI HOLDINGS LTD	140,250	5,873,499	5,890,500
CAPSTAR FINANCIAL HOLDINGS I	19,685	276,445	290,354
CAPSTEAD MORTGAGE CORP	8,744	75,460	50,803
CARA THERAPEUTICS INC	3,856	64,385	58,341
CARDINAL HEALTH INC	334,415	20,525,088	17,911,267
CARDIOVASCULAR SYSTEMS INC	80,963	2,584,539	3,542,941
CARDLYTICS INC	31,977	1,417,972	4,565,356
CARDTRONICS PLC A	78,736	1,647,914	2,779,381
CAREDX INC	43,562	836,882	3,156,067
CARETRUST REIT INC	160,765	3,246,681	3,565,768
CARGURUS INC	40,065	1,406,261	1,271,262
CARLISLE COS INC	31,247	3,166,867	4,880,156
CARLYLE GROUP INC/THE	70,588	1,868,817	2,219,287
CARMAX INC	124,587	8,253,931	11,768,488
CARNIVAL CORP	737,929	24,237,328	15,983,542
CARPARTS.COM INC	3,090	29,125	38,285
CARPENTER TECHNOLOGY	4,394	151,939	127,953
CARRIAGE SERVICES INC	6,743	181,706	211,191
CARRIER GLOBAL CORP	759,684	17,287,113	28,655,280
CARROLS RESTAURANT GROUP INC	3,089	33,742	19,399
CARS.COM INC	105,044	1,213,721	1,186,997
CARTER BANKSHARES INC	6,487	102,678	69,541
CARTER S INC	61,083	5,346,438	5,746,078
CARVANA CO	48,269	6,468,345	11,562,356
CASA SYSTEMS INC	560,965	4,646,418	3,461,154
CASELLA WASTE SYSTEMS INC A	26,285	1,119,596	1,628,356
CASEY S GENERAL STORES INC	22,276	2,614,069	3,978,939
CASI PHARMACEUTICALS INC	5,525	19,851	16,299
CASPER SLEEP INC	2,640	19,982	16,236
CASS INFORMATION SYSTEMS INC	1,353	51,894	52,645
CASSAVA SCIENCES INC	1,427	4,802	9,732
CASTLE BIOSCIENCES INC	15,879	323,018	1,066,275
CATABASIS PHARMACEUTICALS IN	1,108	7,817	2,371
CATALENT INC	131,300	7,300,000	13,664,391

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CATALYST BIOSCIENCES INC	1,310	7,475	8,266
CATALYST PHARMACEUTICALS INC	8,809	30,671	29,422
CATCHMARK TIMBER TRUST INC A	12,191	104,000	114,108
CATERPILLAR INC	414,078	48,302,680	75,370,478
CATHAY GENERAL BANCORP	13,207	334,241	425,133
CATO CORP CLASS A	2,084	39,569	19,986
CAVCO INDUSTRIES INC	798	111,213	140,009
CB FINANCIAL SERVICES INC	305	6,712	6,103
CBIZ INC	4,613	78,485	122,752
CBOE GLOBAL MARKETS INC	88,564	7,762,599	8,247,080
CBRE GROUP INC A	266,280	11,300,425	16,701,082
CBTX INC	1,619	47,707	41,301
CDK GLOBAL INC	78,775	4,411,966	4,082,908
CDW CORP/DE	114,320	8,603,557	15,066,233
CECO ENVIRONMENTAL CORP	3,834	33,798	26,685
CEL SCI CORP	3,102	28,945	36,169
CELANESE CORP	124,576	11,190,602	16,187,405
CELLULAR BIOMEDICINE GROUP I	1,252	19,924	23,012
CELSIUS HOLDINGS INC	126,724	1,931,301	6,375,484
CENTENE CORP	451,776	24,674,214	27,120,113
CENTERPOINT ENERGY INC	409,489	10,156,966	8,861,342
CENTERSPACE	10,558	749,048	745,817
CENTOGENE NV	486	7,633	5,239
CENTRAL GARDEN + PET CO	597	18,143	23,050
CENTRAL GARDEN AND PET CO A	11,983	284,893	435,342
CENTRAL PACIFIC FINANCIAL CO	37,995	584,579	722,285
CENTRAL VALLEY COMM BANCORP	19,249	318,636	286,618
CENTURY ALUMINUM COMPANY	4,589	46,658	50,617
CENTURY BANCORP INC CL A	282	21,434	21,816
CENTURY CASINOS INC	187,385	1,484,338	1,197,390
CENTURY COMMUNITIES INC	101,758	2,708,306	4,454,965
CERECOR INC	2,198	8,109	5,803
CERENCE INC	14,850	279,016	1,492,128
CERIDIAN HCM HOLDING INC	73,032	4,256,461	7,782,290
CERNER CORP	265,299	16,882,865	20,820,666
CERTARA INC	13,841	318,343	466,719
CERUS CORP	245,941	1,484,249	1,701,912
CEVA INC	113,967	3,469,155	5,185,499
CF INDUSTRIES HOLDINGS INC	163,836	5,790,350	6,342,092
CHAMPIONS ONCOLOGY INC	415	3,729	4,478
CHAMPIONX CORP	244,097	3,655,533	3,734,684
CHANGE HEALTHCARE INC	144,270	1,781,214	2,690,636
CHANNELADVISOR CORP	64,326	698,944	1,027,929
CHARLES RIVER LABORATORIES	46,236	4,904,995	11,552,527

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHART INDUSTRIES INC	61,761	4,556,299	7,274,828
CHARTER COMMUNICATIONS INC A	140,598	53,250,602	93,012,607
CHASE CORP	673	63,748	67,980
CHATHAM LODGING TRUST	4,199	70,098	45,349
CHECKMATE PHARMACEUTICALS IN	284	3,033	4,144
CHECKPOINT THERAPEUTICS INC	2,801	6,241	7,423
CHEESECAKE FACTORY INC/THE	3,680	119,526	136,381
CHEFS WAREHOUSE INC/THE	2,486	57,865	63,865
CHEGG INC	205,601	10,512,471	18,571,938
CHEMBIO DIAGNOSTICS INC	1,196	3,917	5,681
CHEMED CORP	9,188	2,810,295	4,893,621
CHEMOCENTRYX INC	37,025	1,902,221	2,292,588
CHEMOURS CO/THE	121,656	3,939,981	3,015,852
CHEMUNG FINANCIAL CORP	5,422	193,796	184,077
CHENIERE ENERGY INC	203,106	10,399,082	12,192,453
CHERRY HILL MORTGAGE INVESTM	905	13,591	8,272
CHESAPEAKE UTILITIES CORP	12,642	1,033,161	1,367,991
CHEVRON CORP	1,660,266	174,106,399	140,209,464
CHEWY INC CLASS A	120,550	3,800,157	10,836,240
CHIASMA INC	4,693	27,183	20,415
CHICO S FAS INC	10,945	64,146	17,403
CHILDREN S PLACE INC/THE	1,241	103,957	62,174
CHIMERA INVESTMENT CORP	16,981	191,053	174,055
CHIMERIX INC	4,198	44,473	20,276
CHINOOK THERAPEUTICS INC	1,215	37,936	19,270
CHIPOTLE MEXICAN GRILL INC	25,425	18,293,549	35,257,102
CHOICE HOTELS INTL INC	34,625	2,573,820	3,695,526
CHOICEONE FINANCIAL SVCS INC	767	22,150	23,631
CHROMADEx CORP	4,460	16,958	21,408
CHUBB LTD	432,830	55,188,686	66,621,194
CHURCH + DWIGHT CO INC	189,162	11,300,979	16,500,601
CHURCHILL DOWNS INC	21,028	2,149,522	4,096,044
CHUY S HOLDINGS INC	1,690	44,716	44,768
CIDARA THERAPEUTICS INC	2,058	8,036	4,116
CIENA CORP	90,115	3,705,671	4,762,578
CIGNA CORP	308,434	53,745,582	64,209,790
CIM COMMERCIAL TRUST CORP	681	9,400	9,697
CIMAREX ENERGY CO	78,806	6,573,004	2,956,013
CIMPRESS PLC	20,506	1,958,578	1,799,196
CINCINNATI BELL INC	4,708	73,414	71,938
CINCINNATI FINANCIAL CORP	113,197	8,227,672	9,890,022
CINEMARK HOLDINGS INC	9,632	144,645	167,693
CINTAS CORP	78,624	15,798,601	27,790,439
CIRCOR INTERNATIONAL INC	29,375	873,348	1,129,175

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CIRRUS LOGIC INC	135,560	8,418,635	11,143,032
CISCO SYSTEMS INC	3,775,851	141,814,088	168,969,332
CIT GROUP INC	57,422	2,511,426	2,061,450
CITI TRENDS INC	737	16,928	36,614
CITIGROUP INC	1,969,351	115,653,809	121,430,183
CITIZENS + NORTHERN CORP	1,546	31,127	30,673
CITIZENS FINANCIAL GROUP	480,362	15,989,532	17,177,745
CITIZENS HOLDING COMPANY	293	6,966	6,138
CITIZENS INC	4,781	33,565	27,395
CITRIX SYSTEMS INC	96,455	9,325,508	12,548,796
CITY HOLDING CO	1,365	77,433	94,936
CITY OFFICE REIT INC	114,071	922,928	1,114,474
CIVISTA BANCSHARES INC	10,119	148,001	177,386
CLARUS CORP	145,548	1,593,739	2,241,439
CLEAN ENERGY FUELS CORP	13,064	52,181	102,683
CLEAN HARBORS INC	133,562	7,469,786	10,164,068
CLEARFIELD INC	942	13,123	23,286
CLEARWATER PAPER CORP	1,473	33,934	55,606
CLEARWAY ENERGY INC A	24,692	708,493	729,649
CLEARWAY ENERGY INC C	7,454	144,934	238,006
CLEVELAND CLIFFS INC	298,942	2,422,106	4,352,596
CLIPPER REALTY INC	920	11,136	6,486
CLOROX COMPANY	156,629	26,988,017	31,626,528
CLOUDERA INC	135,228	1,663,668	1,881,021
CLOUDFLARE INC CLASS A	140,994	8,643,995	10,714,134
CLOVIS ONCOLOGY INC	7,872	138,828	37,786
CMC MATERIALS INC	2,602	213,920	393,683
CME GROUP INC	287,732	44,024,255	52,381,611
CMS ENERGY CORP	448,421	24,991,951	27,358,165
CNA FINANCIAL CORP	18,886	822,849	735,799
CNB FINANCIAL CORP/PA	3,514	91,031	74,813
CNO FINANCIAL GROUP INC	236,600	3,953,231	5,259,618
CNX RESOURCES CORP	216,453	1,973,713	2,337,692
CO DIAGNOSTICS INC	2,413	43,639	22,441
COASTAL FINANCIAL CORP/WA	562	8,164	11,802
COCA COLA CO/THE	3,302,023	151,098,924	181,082,941
COCA COLA CONSOLIDATED INC	444	65,604	118,224
CODEXIS INC	4,852	61,737	105,919
CODORUS VALLEY BANCORP INC	583	12,274	9,888
COEUR MINING INC	176,998	1,459,471	1,831,929
COGENT COMMUNICATIONS HOLDIN	3,801	177,390	227,566
COGNEX CORP	101,421	3,855,878	8,142,585
COGNIZANT TECH SOLUTIONS A	682,647	42,286,791	55,942,922
COHBAR INC	1,847	3,445	2,475

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COHEN + STEERS INC	2,111	85,484	156,847
COHERENT INC	14,689	2,672,385	2,203,644
COHERUS BIOSCIENCES INC	193,508	3,965,589	3,363,169
COHU INC	107,965	2,040,828	4,122,104
COLFAX CORP	273,059	8,677,639	10,441,776
COLGATE PALMOLIVE CO	809,296	58,107,099	69,202,901
COLLECTORS UNIVERSE	830	20,977	62,582
COLLEGIUM PHARMACEUTICAL INC	84,975	1,126,687	1,702,049
COLONY BANKCORP	493	7,505	7,222
COLONY CAPITAL INC	45,494	276,034	218,826
COLONY CREDIT REAL ESTATE IN	7,985	133,772	59,888
COLUMBIA BANKING SYSTEM INC	89,014	2,700,677	3,195,603
COLUMBIA FINANCIAL INC	4,430	69,030	68,931
COLUMBIA PROPERTY TRUST INC	82,051	1,472,652	1,176,611
COLUMBIA SPORTSWEAR CO	17,619	1,560,513	1,539,548
COLUMBUS MCKINNON CORP/NY	68,223	2,196,942	2,622,492
COMCAST CORP CLASS A	4,082,536	150,911,906	213,924,886
COMERICA INC	152,838	8,809,199	8,537,531
COMFORT SYSTEMS USA INC	3,180	128,014	167,459
COMMERCE BANCSHARES INC	67,926	3,319,544	4,462,705
COMMERCIAL METALS CO	128,429	2,441,853	2,637,932
COMMSCOPE HOLDING CO INC	233,531	5,448,597	3,129,315
COMMUNITY BANK SYSTEM INC	49,092	2,075,159	3,058,923
COMMUNITY BANKERS TRUST CORP	33,840	222,352	228,420
COMMUNITY FINANCIAL CORP/THE	322	9,817	8,527
COMMUNITY HEALTH SYSTEMS INC	74,969	651,879	557,020
COMMUNITY HEALTHCARE TRUST I	49,883	1,293,539	2,349,988
COMMUNITY TRUST BANCORP INC	2,488	83,997	92,180
COMMVAULT SYSTEMS INC	3,835	164,606	212,344
COMPASS MINERALS INTERNATION	38,465	1,917,019	2,374,060
COMPUTER PROGRAMS + SYSTEMS	31,561	894,240	847,097
COMPX INTERNATIONAL INC	111	1,194	1,580
COMSCORE INC	4,974	22,087	12,385
COMSTOCK RESOURCES INC	1,466	7,596	6,406
COMTECH TELECOMMUNICATIONS	2,271	61,724	46,987
CONAGRA BRANDS INC	501,185	17,483,722	18,172,968
CONCENTRIX CORP	24,647	1,206,009	2,432,659
CONCERT PHARMACEUTICALS INC	2,300	30,568	29,072
CONCHO RESOURCES INC	175,674	19,231,700	10,250,578
CONCRETE PUMPING HOLDINGS IN	1,670	6,533	6,396
CONDUENT INC	188,801	945,792	906,245
CONMED CORP	44,562	3,024,493	4,990,944
CONN S INC	1,645	38,962	19,230
CONNECTONE BANCORP INC	95,661	1,645,990	1,893,131

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CONOCOPHILLIPS	901,571	45,357,884	36,053,824
CONSOLIDATED COMMUNICATIONS	81,573	479,065	398,892
CONSOLIDATED EDISON INC	369,231	27,899,795	26,684,324
CONSOLIDATED WATER CO ORD SH	1,513	20,655	18,232
CONSTELLATION BRANDS INC A	155,863	28,206,721	34,141,790
CONSTELLATION PHARMACEUTICAL	47,953	1,486,536	1,381,046
CONSTRUCTION PARTNERS INC A	2,342	39,836	68,176
CONTAINER STORE GROUP INC/TH	1,725	28,518	16,457
CONTANGO OIL + GAS	8,537	20,702	19,550
CONTINENTAL RESOURCES INC/OK	92,518	3,432,177	1,508,043
CONTRA ADURO BIOTECH I	3,722	-	-
CONTRAFECT CORP	1,426	9,304	7,201
COOPER COS INC/THE	40,675	9,613,128	14,778,041
COOPER STANDARD HOLDING	52,494	1,886,032	1,819,967
COOPER TIRE + RUBBER	70,060	2,180,305	2,837,430
COPA HOLDINGS SA CLASS A	18,511	1,606,842	1,429,605
COPART INC	197,981	13,187,089	25,193,082
CORBUS PHARMACEUTICALS HOLDI	5,993	36,401	7,491
CORCEPT THERAPEUTICS INC	8,902	99,126	232,876
CORE MARK HOLDING CO INC	35,203	1,093,140	1,033,912
CORECIVIC INC	33,302	672,140	218,128
CORELOGIC INC	45,889	1,850,893	3,548,137
COREENERGY INFRASTRUCTURE TRU	1,305	39,543	8,939
COREPOINT LODGING INC	3,742	63,036	25,745
CORESITE REALTY CORP	40,577	4,105,743	5,083,487
CORMEDIX INC	4,337	32,953	32,224
CORNERSTONE BUILDING BRANDS	83,247	762,389	772,532
CORNERSTONE ONDEMAND INC	40,799	2,115,210	1,796,788
CORNING INC	574,539	16,488,875	20,683,404
CORP BACKED TRUST CERTS	8,200	4,687	41
CORPORATE OFFICE PROPERTIES	116,182	3,417,726	3,030,027
CORSAIR GAMING INC	1,534	59,373	55,561
CORTEVA INC	868,104	27,308,841	33,612,987
CORTEXIME INC	1,484	80,712	41,226
CORVEL CORP	825	47,374	87,450
COSTAMARE INC	126,461	678,662	1,047,097
COSTAR GROUP INC	45,062	14,017,270	41,649,905
COSTCO WHOLESALE CORP	396,062	93,247,390	149,228,240
COTY INC CL A	193,287	2,935,804	1,356,875
COUNTY BANCORP INC	302	6,670	6,668
COUPA SOFTWARE INC	83,022	13,212,313	28,136,986
COUSINS PROPERTIES INC	162,572	5,685,512	5,446,162
COVANTA HOLDING CORP	314,755	4,543,858	4,132,733
COVENANT LOGISTICS GROUP INC	1,051	24,123	15,565

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COVETRUS INC	14,483	297,932	416,241
COWEN INC A	2,571	57,899	66,820
CRA INTERNATIONAL INC	665	22,706	33,868
CRACKER BARREL OLD COUNTRY	2,160	256,976	284,947
CRANE CO	45,715	3,556,041	3,550,227
CRAWFORD + COMPANY CL A	27,405	284,226	202,523
CREDIT ACCEPTANCE CORP	6,081	1,830,348	2,104,877
CREE INC	65,177	3,556,274	6,902,244
CRINETICS PHARMACEUTICALS IN	2,552	49,099	36,009
CROCS INC	44,147	1,566,686	2,766,251
CROSS COUNTRY HEALTHCARE INC	3,268	26,831	28,987
CROSSFIRST BANKSHARES INC	4,337	43,563	46,623
CROWDSTRIKE HOLDINGS INC A	92,284	9,820,146	19,547,597
CROWN CASTLE INTL CORP	320,628	36,215,306	51,040,771
CROWN HOLDINGS INC	109,757	5,462,016	10,997,651
CRYOLIFE INC	47,408	1,054,374	1,119,303
CRYOPORT INC	3,101	54,778	136,072
CSG SYSTEMS INTL INC	3,028	113,646	136,472
CSW INDUSTRIALS INC	1,199	58,131	134,180
CSX CORP	646,037	37,725,564	58,627,858
CTO REALTY GROWTH INC	698	33,936	29,428
CTS CORP	188,546	4,506,438	6,472,784
CUBESMART	115,715	3,139,558	3,889,181
CUBIC CORP	10,972	648,637	680,703
CUE BIOPHARMA INC	2,393	29,871	29,936
CULLEN/FROST BANKERS INC	40,656	3,449,145	3,546,423
CUMMINS INC	168,656	26,115,747	38,301,778
CURO GROUP HOLDINGS CORP	1,519	26,876	21,767
CURTISS WRIGHT CORP	57,384	6,660,948	6,676,628
CUSHMAN + WAKEFIELD PLC	10,452	173,416	155,003
CUSTOM TRUCK ONE SOURCE INC	763	3,559	5,623
CUSTOMERS BANCORP INC	13,334	216,338	242,412
CUTERA INC	1,551	30,697	37,395
CVB FINANCIAL CORP	123,045	2,193,693	2,399,378
CVR ENERGY INC	2,808	100,457	41,839
CVS HEALTH CORP	1,213,041	90,582,978	82,850,700
CYBEROPTICS CORP	678	21,842	15,384
CYCLERION THERAPEUTICS INC	1,796	33,221	5,496
CYMABAY THERAPEUTICS INC	6,030	55,228	34,612
CYRUSONE INC	96,732	4,952,313	7,075,946
CYTOKINETICS INC	7,265	90,409	150,967
CYTOMX THERAPEUTICS INC	3,975	52,039	26,036
CYTOSORBENTS CORP	3,283	29,921	26,166
DAILY JOURNAL CORP	102	23,224	41,208

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DAKTRONICS INC	3,556	38,036	16,642
DANA INC	94,921	1,316,670	1,852,858
DANAHER CORP	507,754	64,033,043	112,792,474
DARDEN RESTAURANTS INC	109,117	9,935,400	12,998,017
DARLING INGREDIENTS INC	114,684	2,380,737	6,614,973
DASEKE INC	3,883	24,320	22,560
DATADOG INC CLASS A	93,793	7,930,356	9,232,983
DATTO HOLDING CORP	14,283	401,138	385,641
DAVE + BUSTER S ENTERTAINMEN	4,184	138,088	125,604
DAVITA INC	85,812	6,381,128	10,074,329
DECIPHERA PHARMACEUTICALS IN	69,678	3,479,500	3,976,523
DECKERS OUTDOOR CORP	16,396	3,056,358	4,702,045
DEERE + CO	307,000	46,766,160	82,598,350
DEL TACO RESTAURANTS INC	98,258	834,814	890,217
DELEK US HOLDINGS INC	94,734	2,787,139	1,522,375
DELL TECHNOLOGIES C	170,516	9,638,703	12,497,118
DELTA AIR LINES INC	619,741	26,384,681	24,919,786
DELUXE CORP	3,882	151,120	113,354
DENALI THERAPEUTICS INC	5,777	113,423	483,882
DENNY S CORP	5,929	61,311	87,038
DENTSPLY SIRONA INC	178,021	8,845,748	9,321,180
DERMTECH INC	499	7,278	16,188
DESIGNER BRANDS INC CLASS A	5,963	119,868	45,617
DEVON ENERGY CORP	292,723	9,589,282	4,627,951
DEXCOM INC	118,977	27,290,413	43,988,176
DHI GROUP INC	3,006	9,887	6,673
DHT HOLDINGS INC	143,073	877,510	748,272
DIAMOND HILL INVESTMENT GRP	293	38,743	43,736
DIAMOND S SHIPPING INC	90,469	870,213	602,524
DIAMONDBACK ENERGY INC	183,590	16,503,964	8,885,756
DIAMONDROCK HOSPITALITY CO	19,173	177,545	158,177
DICERNA PHARMACEUTICALS INC	70,338	1,340,826	1,549,546
DICK S SPORTING GOODS INC	86,293	3,263,833	4,850,530
DIEBOLD NIXDORF INC	6,364	76,958	67,840
DIGI INTERNATIONAL INC	2,640	30,306	49,896
DIGIMARC CORP	1,012	24,942	47,807
DIGITAL REALTY TRUST INC	212,927	25,187,048	29,705,446
DIGITAL TURBINE INC	48,993	1,228,199	2,771,044
DILLARDS INC CL A	18,539	1,422,235	1,168,884
DIME COMMUNITY BANCSHARES	2,875	41,922	45,339
DIME COMMUNITY BANCSHARES IN	1,630	39,342	39,413
DINE BRANDS GLOBAL INC	1,454	80,627	84,332
DIODES INC	81,431	2,212,343	5,740,886
DISCOVER FINANCIAL SERVICES	283,356	17,326,994	25,652,219

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DISCOVERY INC A	417,485	10,867,707	12,562,124
DISCOVERY INC C	300,020	7,616,654	7,857,524
DISH NETWORK CORP A	197,090	8,294,268	6,373,891
DIVERSIFIED HEALTHCARE TRUST	105,114	1,753,222	433,070
DMC GLOBAL INC	1,318	47,689	57,004
DOCUSIGN INC	123,153	10,481,518	27,376,912
DOLBY LABORATORIES INC CL A	40,787	2,440,233	3,961,641
DOLLAR GENERAL CORP	207,921	22,735,435	43,725,786
DOLLAR TREE INC	188,829	16,077,776	20,401,085
DOMINION ENERGY INC	621,703	46,246,701	46,752,066
DOMINO S PIZZA INC	32,359	8,121,131	12,408,382
DOMO INC CLASS B	2,264	72,135	144,375
DOMTAR CORP	14,763	365,982	467,249
DONALDSON CO INC	75,435	3,325,294	4,215,308
DONEGAL GROUP INC CL A	9,706	140,650	136,563
DONNELLEY FINANCIAL SOLUTION	49,493	700,596	839,896
DOORDASH INC A	27,871	3,756,536	3,978,585
DORIAN LPG LTD	65,156	564,204	794,252
DORMAN PRODUCTS INC	2,399	136,339	208,281
DOUGLAS DYNAMICS INC	2,271	75,330	97,131
DOUGLAS EMMETT INC	99,889	3,711,803	2,914,761
DOVER CORP	109,338	8,773,691	13,803,923
DOW INC	611,785	32,342,147	33,954,068
DR HORTON INC	272,536	11,132,923	18,783,181
DRAFTKINGS INC CL A	7,534	286,046	350,783
DRIL QUIP INC	3,408	131,254	100,945
DROPBOX INC CLASS A	159,811	3,844,099	3,546,206
DSP GROUP INC	1,936	28,040	32,118
DTE ENERGY COMPANY	154,410	16,665,576	18,746,918
DUCK CREEK TECHNOLOGIES INC	13,854	583,482	599,878
DUCOMMUN INC	22,562	855,679	1,211,579
DUKE ENERGY CORP	560,574	46,780,119	51,326,155
DUKE REALTY CORP	281,719	8,279,318	11,260,308
DULUTH HOLDINGS INC CL B	940	18,112	9,926
DUN + BRADSTREET HOLDINGS IN	50,734	1,256,849	1,263,277
DUPONT DE NEMOURS INC	722,067	54,430,067	51,346,184
DURECT CORPORATION	17,908	43,964	37,070
DXC TECHNOLOGY CO	217,509	10,632,003	5,600,857
DXP ENTERPRISES INC	1,380	45,111	30,677
DYADIC INTERNATIONAL INC	2,061	20,332	11,088
DYCOM INDUSTRIES INC	2,682	126,670	202,545
DYNATRACE INC	108,537	2,984,992	4,696,396
DYNAVAX TECHNOLOGIES CORP	8,579	97,865	38,177
DYNE THERAPEUTICS INC	37,600	750,977	789,600

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DYNEX CAPITAL INC	2,009	32,676	35,760
DZS INC	743	7,806	11,494
EAGLE BANCORP INC	4,361	155,792	180,109
EAGLE BANCORP MONTANA INC	416	6,966	8,828
EAGLE BULK SHIPPING INC	355	10,012	6,745
EAGLE MATERIALS INC	57,077	4,919,643	5,784,754
EAGLE PHARMACEUTICALS INC	833	49,473	38,793
EARGO INC	485	23,059	21,738
EARTHSTONE ENERGY INC A	1,434	9,035	7,643
EAST WEST BANCORP INC	83,007	3,917,294	4,209,285
EASTERLY GOVERNMENT PROPERTI	7,209	141,897	163,284
EASTERN BANKSHARES INC	14,925	236,188	243,427
EASTERN CO/THE	639	18,270	15,400
EASTGROUP PROPERTIES INC	15,942	2,004,907	2,200,953
EASTMAN CHEMICAL CO	182,661	13,045,851	18,317,245
EASTMAN KODAK CO	930	2,144	7,570
EATON CORP PLC	373,502	29,231,228	44,872,530
EATON VANCE CORP	65,486	2,737,591	4,448,464
EBAY INC	581,354	19,850,872	29,213,039
EBIX INC	102,610	4,706,541	3,896,102
ECHO GLOBAL LOGISTICS INC	189,696	4,022,878	5,087,647
EHOSTAR CORP A	27,032	1,041,487	572,808
ECOLAB INC	236,348	37,503,957	51,136,253
EDGEWELL PERSONAL CARE CO	5,039	213,517	174,249
EDISON INTERNATIONAL	274,603	18,804,418	17,250,560
EDITAS MEDICINE INC	5,558	140,662	389,671
EDWARDS LIFESCIENCES CORP	660,129	34,614,890	60,223,569
EGAIN CORP	2,005	18,142	23,679
EHEALTH INC	2,305	116,592	162,756
EIDOS THERAPEUTICS INC	1,043	28,879	137,238
EIGER BIOPHARMACEUTICALS INC	2,448	26,086	30,086
EL POLLO LOCO HOLDINGS INC	1,500	21,302	27,150
ELAH HOLDINGS	2,464	3,588,794	202,048
ELANCO ANIMAL HEALTH INC	287,013	7,491,990	8,802,689
ELASTIC NV	54,688	4,550,981	7,991,557
ELECTROMED INC	428	6,495	4,199
ELECTRONIC ARTS INC	242,101	24,627,837	34,765,704
ELEMENT SOLUTIONS INC	132,846	1,400,829	2,355,360
ELF BEAUTY INC	4,239	66,452	106,780
ELI LILLY + CO	744,653	79,164,492	125,727,213
ELLINGTON FINANCIAL INC	35,304	528,920	523,911
ELLINGTON RESIDENTIAL MORTGA	594	5,990	7,746
ELOXX PHARMACEUTICALS INC	2,285	23,648	9,094
EMCOR GROUP INC	81,803	5,610,188	7,481,702

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EMERALD HOLDING INC	2,124	28,792	11,512
EMERGENT BIOSOLUTIONS INC	65,647	2,125,832	5,881,971
EMERSON ELECTRIC CO	494,589	31,825,904	39,750,118
EMPIRE STATE REALTY TRUST A	85,162	1,507,820	793,710
EMPLOYERS HOLDINGS INC	2,082	74,351	67,020
ENANTA PHARMACEUTICALS INC	12,670	650,040	533,407
ENCOMPASS HEALTH CORP	58,573	3,943,342	4,843,401
ENCORE CAPITAL GROUP INC	26,852	865,739	1,045,885
ENCORE WIRE CORP	4,230	202,338	256,211
ENDO INTERNATIONAL PLC	20,880	660,370	149,918
ENDURANCE INTERNATIONAL GROU	5,719	54,032	54,045
ENERGIZER HOLDINGS INC	54,785	2,587,335	2,310,831
ENERGY FUELS INC	12,977	30,660	55,282
ENERGY RECOVERY INC	4,317	35,364	58,884
ENERPAC TOOL GROUP CORP	4,995	110,888	112,937
ENERSYS	25,263	1,648,540	2,098,345
ENNIS INC	2,011	34,836	35,896
ENOCHIAN BIOSCIENCES INC	812	4,635	2,395
ENOVA INTERNATIONAL INC	58,379	1,236,244	1,446,048
ENPHASE ENERGY INC	63,161	2,861,315	11,082,861
ENPRO INDUSTRIES INC	91,265	5,180,394	6,892,333
ENSIGN GROUP INC/THE	4,699	136,765	342,651
ENSTAR GROUP LTD	64,857	10,666,546	13,288,551
ENTEGRIS INC	78,811	2,916,404	7,573,737
ENERGY CORP	260,012	23,917,830	25,959,598
ENTERPRISE BANCORP INC	7,068	236,933	180,587
ENTERPRISE FINANCIAL SERVICE	70,036	2,933,877	2,447,758
ENTRAVISION COMMUNICATIONS A	5,687	25,816	15,639
ENVELA CORP	348	1,724	1,810
ENVESTNET INC	4,759	237,926	391,618
ENVISTA HOLDINGS CORP	96,993	1,690,219	3,271,574
ENZO BIOCHEM INC	3,826	14,551	9,642
EOG RESOURCES INC	619,809	49,872,263	30,909,875
EPAM SYSTEMS INC	89,886	11,613,726	32,210,648
EPIZYME INC	7,874	104,387	85,512
EPLUS INC	1,156	78,000	101,670
EPR PROPERTIES	47,755	3,339,838	1,552,038
EQT CORP	293,119	6,128,290	3,725,542
EQUIFAX INC	93,715	12,677,578	18,072,001
EQUINIX INC	84,526	41,571,375	60,366,779
EQUITABLE HOLDINGS INC	239,116	5,022,488	6,118,978
EQUITRANS MIDSTREAM CORP	665,794	8,473,496	5,352,984
EQUITY BANCSHARES INC CL A	1,244	40,148	26,858
EQUITY COMMONWEALTH	249,053	6,960,062	6,794,166

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EQUITY LIFESTYLE PROPERTIES	137,067	6,758,411	8,684,565
EQUITY RESIDENTIAL	276,346	17,117,495	16,381,791
ERIE INDEMNITY COMPANY CL A	16,459	1,920,060	4,042,330
EROS STX GLOBAL CORP	13,236	57,347	24,090
ESC WAR IND	598	885	885
ESCALADE INC	30,338	436,201	642,255
ESCO TECHNOLOGIES INC	2,228	113,401	229,974
ESPERION THERAPEUTICS INC	33,445	987,452	869,570
ESQUIRE FINANCIAL HOLDINGS I	3,613	91,906	69,333
ESSA BANCORP INC	586	8,844	8,790
ESSENT GROUP LTD	33,346	1,323,062	1,440,547
ESSENTIAL PROPERTIES REALTY	85,178	1,636,185	1,805,774
ESSENTIAL UTILITIES INC	132,992	4,577,431	6,289,192
ESSEX PROPERTY TRUST INC	49,668	11,567,144	11,792,177
ESTEE LAUDER COMPANIES CL A	218,534	33,594,943	58,171,565
ETHAN ALLEN INTERIORS INC	2,174	40,109	43,937
ETON PHARMACEUTICALS INC	908	5,507	7,382
ETSY INC	131,617	10,450,464	23,415,980
EURONET WORLDWIDE INC	147,974	14,604,820	21,444,392
EVANS BANCORP INC	3,692	113,749	101,678
EVELO BIOSCIENCES INC	1,148	9,427	13,879
EVENTBRITE INC CLASS A	6,167	73,817	111,623
EVERBRIDGE INC	35,325	3,729,400	5,265,898
EVERCORE INC A	102,731	7,392,725	11,263,427
EVEREST RE GROUP LTD	59,570	12,160,899	13,944,741
EVERGY INC	189,629	10,180,771	10,526,306
EVERI HOLDINGS INC	6,893	44,636	95,192
EVERQUOTE INC CLASS A	1,286	45,611	48,032
EVERSOURCE ENERGY	302,580	20,993,859	26,176,196
EVERTEC INC	5,434	131,632	213,665
EVI INDUSTRIES INC	299	10,907	8,946
EVO PAYMENTS INC CLASS A	3,626	83,021	97,938
EVOFEM BIOSCIENCES INC	5,053	18,907	12,178
EVOLENT HEALTH INC A	6,795	126,112	108,924
EVOLUS INC	1,603	25,414	5,386
EVOLUTION PETROLEUM CORP	235,697	1,442,382	671,736
EVOQUA WATER TECHNOLOGIES CO	8,152	141,473	219,941
EW SCRIPPS CO/THE A	5,198	61,688	79,477
EXACT SCIENCES CORP	273,035	13,260,727	36,174,407
EXAGEN INC	294	4,318	3,881
EXELIXIS INC	198,261	3,909,881	3,979,098
EXELON CORP	1,052,052	40,817,489	44,417,635
EXICURE INC	3,669	9,851	6,494
EXLSERVICE HOLDINGS INC	33,141	2,229,593	2,821,293

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EXONE CO/THE	690	5,696	6,548
EXP WORLD HOLDINGS INC	2,296	28,514	144,924
EXPEDIA GROUP INC	102,764	12,454,742	13,605,954
EXPEDITORS INTL WASH INC	200,240	14,665,889	19,044,826
EXPONENT INC	32,699	1,219,063	2,943,891
EXPRESS INC	5,919	60,455	5,386
EXTENDED STAY AMERICA INC	269,126	3,350,104	3,985,756
EXTERRAN CORP	2,606	55,640	11,519
EXTRA SPACE STORAGE INC	96,874	8,420,717	11,223,822
EXTREME NETWORKS INC	10,626	59,356	73,213
EXXON MOBIL CORP	3,340,929	237,015,118	137,713,093
EZCORP INC CL A	4,643	48,475	22,240
F5 NETWORKS INC	48,561	6,926,056	8,543,822
FABRINET	3,309	124,117	256,745
FACEBOOK INC CLASS A	2,141,719	364,792,539	585,031,962
FACTSET RESEARCH SYSTEMS INC	33,676	7,639,657	11,197,270
FAIR ISAAC CORP	19,036	4,158,784	9,728,157
FALCON MINERALS CORP	2,361	15,546	7,437
FARMER BROS CO	1,191	21,933	5,562
FARMERS + MERCHANTS BANCO/OH	906	32,458	20,838
FARMERS NATL BANC CORP	34,452	439,311	457,178
FARMLAND PARTNERS INC	2,616	19,757	22,759
FARO TECHNOLOGIES INC	23,633	1,164,275	1,669,199
FASTENAL CO	486,599	14,637,298	23,760,629
FASTLY INC CLASS A	46,778	4,117,303	4,086,994
FATE THERAPEUTICS INC	58,431	2,732,772	5,313,131
FATHOM HOLDINGS INC	273	4,195	9,839
FB FINANCIAL CORP	131,150	4,372,162	4,554,840
FBL FINANCIAL GROUP INC CL A	901	42,339	47,312
FEDERAL AGRIC MTG CORP CL C	17,779	1,459,955	1,320,091
FEDERAL REALTY INVS TRUST	62,151	7,438,350	5,290,293
FEDERAL SIGNAL CORP	73,110	1,863,753	2,425,059
FEDERATED HERMES INC	69,405	1,601,161	2,005,110
FEDEX CORP	215,579	45,762,942	55,968,620
FEDNAT HOLDING CO	1,268	24,958	7,507
FENNEC PHARMACEUTICALS INC	1,330	12,123	9,909
FERRO CORP	7,083	101,811	103,624
FERROGLOBE REP + WRNTY INS TRU	335,083	-	0
FIBROGEN INC	19,276	762,847	714,947
FIDELITY D+D BANCORP INC	424	22,465	27,289
FIDELITY NATIONAL FINANCIAL	163,900	4,854,839	6,406,851
FIDELITY NATIONAL INFO SERV	483,452	48,899,588	68,389,120
FIESTA RESTAURANT GROUP	33,710	389,708	384,294
FIFTH THIRD BANCORP	624,793	14,455,347	17,225,543

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FINANCIAL INSTITUTIONS INC	39,988	1,052,290	899,730
FIREEYE INC	134,073	2,033,615	3,091,723
FIRST AMERICAN FINANCIAL	123,849	5,754,255	6,394,324
FIRST BANCORP INC/ME	1,030	24,666	26,162
FIRST BANCORP PUERTO RICO	159,533	1,391,988	1,470,894
FIRST BANCORP/NC	75,787	1,972,291	2,563,874
FIRST BANCSHARES INC/MS	1,919	54,094	59,259
FIRST BANK/HAMILTON NJ	1,044	10,926	9,793
FIRST BUSEY CORP	57,113	1,176,805	1,230,785
FIRST BUSINESS FINANCIAL SER	10,510	240,342	193,489
FIRST CAPITAL INC	307	18,138	18,592
FIRST CHOICE BANCORP	642	12,931	11,871
FIRST CITIZENS BCSHS CL A	3,834	1,598,118	2,201,751
FIRST COMMONWEALTH FINL CORP	8,804	99,129	96,316
FIRST COMMUNITY BANKSHARES	1,651	42,140	35,629
FIRST COMMUNITY CORP	450	6,872	7,646
FIRST FINANCIAL BANCORP	8,844	177,262	155,035
FIRST FINANCIAL CORP/INDIANA	26,086	1,007,531	1,013,441
FIRST FINL BANKSHARES INC	78,564	1,421,393	2,842,053
FIRST FOUNDATION INC	3,371	47,078	67,420
FIRST GUARANTY BANCSHARES IN	215	4,123	3,821
FIRST HAWAIIAN INC	369,200	9,655,016	8,705,736
FIRST HORIZON CORP	896,425	11,855,618	11,438,383
FIRST INDUSTRIAL REALTY TR	76,500	2,838,583	3,222,945
FIRST INTERNET BANCORP	832	21,302	23,912
FIRST INTERSTATE BANCSYS A	3,621	122,603	147,628
FIRST MERCHANTS CORP	70,093	2,106,568	2,622,179
FIRST MID BANCSHARES INC	1,170	38,334	39,382
FIRST MIDWEST BANCORP INC/IL	62,775	1,004,405	999,378
FIRST NORTHWEST BANCORP	562	7,812	8,767
FIRST OF LONG ISLAND CORP	17,769	262,772	317,177
FIRST REPUBLIC BANK/CA	131,643	12,555,013	19,342,306
FIRST SAVINGS FINANCIAL GRP	115	5,005	7,475
FIRST SOLAR INC	77,337	3,373,775	7,650,176
FIRST UNITED CORP	412	6,013	6,386
FIRST WESTERN FINANCIAL INC	6,429	115,135	125,816
FIRSTCASH INC	17,776	1,278,798	1,245,031
FIRSTENERGY CORP	413,507	14,466,869	12,657,449
FISERV INC	534,110	42,743,389	60,813,765
FITBIT INC A	21,977	148,540	149,444
FIVE BELOW	35,784	4,090,574	6,261,484
FIVE PRIME THERAPEUTICS INC	29,342	597,909	499,107
FIVE STAR SENIOR LIVING INC	34,749	230,543	239,768
FIVE9 INC	50,993	4,282,628	8,893,179

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FLAGSTAR BANCORP INC	24,533	827,936	999,965
FLEETCOR TECHNOLOGIES INC	69,976	13,744,468	19,091,552
FLEXION THERAPEUTICS INC	3,807	65,834	43,933
FLIR SYSTEMS INC	192,404	7,773,150	8,433,067
FLOOR + DECOR HOLDINGS INC A	178,341	7,496,300	16,558,962
FLOWERS FOODS INC	115,981	2,129,820	2,624,650
FLOWSERVE CORP	97,601	4,168,405	3,596,597
FLUENT INC	2,568	7,130	13,636
FLUIDIGM CORP	7,388	77,086	44,328
FLUOR CORP	362,314	6,073,559	5,786,155
FLUSHING FINANCIAL CORP	13,469	169,650	224,124
FMC CORP	135,942	10,464,797	15,623,814
FNB CORP	195,518	2,419,375	1,857,421
FNCB BANCORP INC	1,067	7,951	6,829
FOCUS FINANCIAL PARTNERS A	2,911	107,744	126,629
FOGHORN THERAPEUTICS INC	437	11,312	8,858
FOLEY TRASIMENE ACQUISITION	189,172	1,891,720	2,251,147
FONAR CORP	10,790	204,189	187,314
FOOT LOCKER INC	257,819	10,506,626	10,426,200
FORD MOTOR CO	3,190,664	32,682,116	28,045,937
FORESTAR GROUP INC	1,670	27,560	33,701
FORMA THERAPEUTICS HOLDINGS	1,528	68,978	53,327
FORMFACTOR INC	72,864	1,122,113	3,134,609
FORRESTER RESEARCH INC	56,733	2,126,691	2,377,113
FORTERRA INC	2,640	26,100	45,395
FORTINET INC	111,684	7,769,848	16,588,425
FORTITUDE GOLD CORP	1,695	2,190	1,780
FORTIVE CORP	252,399	14,235,452	17,874,897
FORTRESS BIOTECH INC	6,959	18,784	22,060
FORTRESS TRANSPORTATION + IN	94,262	1,926,980	2,211,387
FORTUNE BRANDS HOME + SECURI	105,252	6,090,547	9,022,201
FORWARD AIR CORP	35,994	1,692,225	2,765,779
FOSSIL GROUP INC	4,402	85,654	38,165
FOSTER (LB) CO A	26,922	554,729	405,176
FOUNDATION BUILDING MATERIAL	1,994	29,470	38,305
FOUR CORNERS PROPERTY TRUST	6,408	141,140	190,766
FOX CORP CLASS A	258,241	10,030,216	7,519,978
FOX CORP CLASS B	122,497	4,687,477	3,537,713
FOX FACTORY HOLDING CORP	65,427	4,871,968	6,916,288
FRANCHISE GROUP INC	141,778	3,295,345	4,317,140
FRANK S INTERNATIONAL NV	1,984,903	11,477,141	5,438,634
FRANKLIN COVEY CO	30,225	624,091	673,111
FRANKLIN ELECTRIC CO INC	4,149	168,367	287,152
FRANKLIN FINANCIAL SERVICES	3,957	141,505	106,958

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FRANKLIN RESOURCES INC	203,765	6,311,909	5,092,087
FRANKLIN STREET PROPERTIES C	179,952	1,339,150	786,390
FREEMPORT MCMORAN INC	1,105,009	16,441,957	28,752,334
FREQUENCY THERAPEUTICS INC	2,404	53,488	84,765
FRESH DEL MONTE PRODUCE INC	38,707	917,650	931,677
FRESHPET INC	58,253	2,980,183	8,271,343
FRONT YARD RESIDENTIAL CORP	4,790	77,643	77,598
FRONTDOOR INC	51,618	1,598,523	2,591,740
FRONTLINE LTD	10,586	74,155	65,845
FRP HOLDINGS INC	484	20,420	22,046
FS BANCORP INC	1,136	61,217	62,253
FTI CONSULTING INC	28,079	3,143,786	3,136,986
FUELCELL ENERGY INC	59,624	403,927	666,000
FULCRUM THERAPEUTICS INC	1,392	18,208	16,300
FULGENT GENETICS INC	1,018	22,937	53,038
FULTON FINANCIAL CORP	14,972	192,871	190,444
FUNKO INC CLASS A	21,977	163,435	228,121
FUTUREFUEL CORP	2,347	32,195	29,807
FVCBANKCORP INC	762	13,179	11,201
G III APPAREL GROUP LTD	7,656	163,736	181,753
G1 THERAPEUTICS INC	3,201	95,465	57,586
GAIA INC	1,151	18,647	11,372
GALECTIN THERAPEUTICS INC	2,289	8,186	5,127
GALERA THERAPEUTICS INC	539	4,503	5,514
GAMCO INVESTORS INC A	9,530	282,786	169,062
GAMESTOP CORP CLASS A	4,767	71,222	89,810
GAMING AND LEISURE PROPERTIE	130,289	4,331,979	5,524,254
GAN LTD	87,366	1,398,270	1,771,782
GANNETT CO INC	11,773	119,883	39,557
GAP INC/THE	145,480	3,526,459	2,937,241
GARMIN LTD	113,910	8,469,691	13,630,471
GARTNER INC	66,475	8,169,895	10,648,630
GATES INDUSTRIAL CORP PLC	31,064	430,599	396,377
GATOS SILVER INC	1,435	13,209	18,698
GATX CORP	43,442	2,857,716	3,613,506
GCP APPLIED TECHNOLOGIES	4,735	77,016	111,983
GENASYS INC	3,755	19,545	24,483
GENCO SHIPPING + TRADING LTD	1,993	19,054	14,668
GENCOR INDUSTRIES INC	571	6,529	7,023
GENERAC HOLDINGS INC	37,821	4,488,179	8,600,874
GENERAL DYNAMICS CORP	269,857	43,336,078	40,160,119
GENERAL ELECTRIC CO	6,748,501	49,833,860	72,883,811
GENERAL FINANCE CORP	661	7,658	5,625
GENERAL MILLS INC	568,302	30,714,151	33,416,158

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GENERAL MOTORS CO	1,153,953	39,954,474	48,050,603
GENERATION BIO CO	1,205	36,001	34,162
GENESCO INC	7,751	233,222	233,228
GENIE ENERGY LTD B	814	7,972	5,869
GENMARK DIAGNOSTICS INC	6,470	58,894	94,462
GENPACT LTD	110,296	3,084,341	4,561,843
GENPREX INC	1,752	5,493	7,271
GENTEX CORP	162,570	3,175,037	5,516,000
GENTHERM INC	2,863	86,096	186,725
GENUINE PARTS CO	107,776	10,015,596	10,823,944
GENWORTH FINANCIAL INC CL A	45,007	395,973	170,126
GEO GROUP INC/THE	10,240	192,996	90,726
GERMAN AMERICAN BANCORP	35,890	1,047,533	1,187,600
GERON CORP	28,002	61,572	44,523
GETTY REALTY CORP	3,134	81,953	86,310
GIBRALTAR INDUSTRIES INC	29,329	1,383,230	2,109,928
GILEAD SCIENCES INC	1,437,656	95,508,576	83,757,839
GLACIER BANCORP INC	85,465	2,366,562	3,932,245
GLADSTONE COMMERCIAL CORP	31,817	523,519	572,706
GLADSTONE LAND CORP	1,780	23,856	26,059
GLATFELTER CORP	4,368	69,566	71,548
GLAUKOS CORP	25,002	1,406,146	1,881,651
GLOBAL BLOOD THERAPEUTICS IN	80,400	4,779,874	3,482,124
GLOBAL INDEMNITY GROUP LLC A	170,128	3,462,343	4,863,960
GLOBAL MEDICAL REIT INC	3,664	40,207	47,852
GLOBAL NET LEASE INC	15,902	273,902	272,560
GLOBAL PAYMENTS INC	227,257	25,314,958	48,955,703
GLOBAL WATER RESOURCES INC	802	8,676	11,557
GLOBANT SA	56,891	6,315,063	12,380,051
GLOBE LIFE INC	78,856	6,121,707	7,488,166
GLOBUS MEDICAL INC A	104,626	4,012,528	6,823,708
GLU MOBILE INC	12,587	74,922	113,409
GLYCOMIMETICS INC	3,484	36,848	13,100
GMS INC	178,135	3,232,115	5,429,555
GODADDY INC CLASS A	99,928	6,026,474	8,289,028
GOGO INC	5,135	50,688	49,450
GOHEALTH INC CLASS A	25,019	340,661	341,760
GOLAR LNG LTD	126,067	2,132,929	1,215,286
GOLD RESOURCE CORP	5,937	24,460	17,277
GOLDEN ENTERTAINMENT INC	1,513	22,558	30,094
GOLDMAN SACHS GROUP INC	317,820	65,173,455	83,812,312
GOODRICH PETROLEUM CORP	508	6,265	5,126
GOODRX HOLDINGS INC CLASS A	126,500	5,887,532	5,103,010
GOODYEAR TIRE + RUBBER CO	88,087	2,277,798	961,029

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GOOSEHEAD INSURANCE INC A	43,720	2,001,368	5,454,507
GOPRO INC CLASS A	11,435	209,311	94,682
GORMAN RUPP CO	1,925	59,807	62,466
GOSSAMER BIO INC	5,438	95,993	52,585
GP STRATEGIES CORP	20,049	252,131	237,781
GRACO INC	98,134	3,264,638	7,099,995
GRAFTECH INTERNATIONAL LTD	41,612	588,937	443,584
GRAHAM CORP	62,380	1,288,524	946,928
GRAHAM HOLDINGS CO CLASS B	2,365	1,315,488	1,261,444
GRAND CANYON EDUCATION INC	51,303	4,748,895	4,776,822
GRANITE CONSTRUCTION INC	4,200	136,663	112,182
GRANITE POINT MORTGAGE TRUST	4,433	70,112	44,286
GRAPHIC PACKAGING HOLDING CO	433,405	5,215,366	7,341,881
GRAY TELEVISION INC	278,677	3,768,039	4,985,532
GRAYBUG VISION INC	396	10,104	11,492
GREAT AJAX CORP	2,279	22,440	23,838
GREAT LAKES DREDGE + DOCK CO	20,554	165,085	270,696
GREAT SOUTHERN BANCORP INC	988	46,130	48,313
GREAT WESTERN BANCORP INC	53,272	1,237,703	1,113,385
GREEN BRICK PARTNERS INC	2,134	20,137	48,997
GREEN DOT CORP CLASS A	29,782	1,465,772	1,661,836
GREEN PLAINS INC	3,212	46,036	42,302
GREENBRIER COMPANIES INC	2,985	114,778	108,594
GREENE COUNTY BANCORP INC	200	5,696	5,098
GREENHILL + CO INC	1,232	39,724	14,956
GREENLANE HOLDINGS INC A	590	2,460	2,336
GREENLIGHT CAPITAL RE LTD A	2,611	27,241	19,086
GREENSKY INC CLASS A	5,714	28,370	26,456
GREIF INC CL A	71,232	2,599,597	3,339,356
GREIF INC CL B	549	25,931	26,561
GRID DYNAMICS HOLDINGS INC	1,330	8,572	16,758
GRIFFIN INDUSTRIAL REALTY IN	161	7,718	10,063
GRIFFON CORP	188,933	3,950,768	3,850,455
GRITSTONE ONCOLOGY INC	2,953	26,968	11,635
GROCERY OUTLET HOLDING CORP	180,728	6,325,844	7,093,574
GROUP 1 AUTOMOTIVE INC	12,562	699,644	1,647,381
GROUPON INC	2,112	181,689	80,245
GROWGENERATION CORP	3,416	26,032	137,392
GRUBHUB INC	54,848	5,453,867	4,073,561
GSI TECHNOLOGY INC	1,005	7,937	7,437
GTT COMMUNICATIONS INC	2,677	77,405	9,557
GTY TECHNOLOGY HOLDINGS INC	2,751	16,175	14,250
GUARANTY BANCSHARES INC	770	21,237	23,062
GUARDANT HEALTH INC	48,814	4,162,488	6,291,148

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GUESS? INC	3,789	79,681	85,707
GUIDEWIRE SOFTWARE INC	49,879	3,693,183	6,420,924
GWG HOLDINGS INC	251	2,360	1,754
H.B. FULLER CO.	33,510	1,455,245	1,738,499
H+E EQUIPMENT SERVICES INC	2,905	54,169	86,598
H+R BLOCK INC	307,410	5,648,924	4,875,523
HACKETT GROUP INC/THE	42,095	564,802	605,747
HAEMONETICS CORP/MASS	30,181	2,563,848	3,583,994
HAIN CELESTIAL GROUP INC	50,020	1,510,631	2,008,303
HALLIBURTON CO	670,502	23,553,352	12,672,488
HALOZYME THERAPEUTICS INC	12,207	181,086	521,361
HAMILTON BEACH BRAND A	16,854	351,762	295,114
HAMILTON LANE INC CLASS A	24,301	1,328,425	1,896,693
HANCOCK WHITNEY CORP	142,858	3,179,768	4,860,029
HANESBRANDS INC	395,625	6,599,687	5,768,213
HANGER INC	211,745	4,544,074	4,656,273
HANMI FINANCIAL CORPORATION	20,067	232,750	227,560
HANNON ARMSTRONG SUSTAINABLE	76,490	2,113,885	4,851,761
HANOVER INSURANCE GROUP INC/	60,204	6,007,244	7,039,052
HARBORONE BANCORP INC	4,303	38,010	46,731
HARLEY DAVIDSON INC	218,509	8,356,490	8,019,280
HARMONIC INC	8,603	55,172	63,576
HARMONY BIOSCIENCES HOLDINGS	377	13,446	13,629
HARPOON THERAPEUTICS INC	1,141	17,229	18,952
HARROW HEALTH INC	1,380	7,017	9,467
HARSCO CORP	7,136	134,384	128,305
HARTFORD FINANCIAL SVCS GRP	366,102	17,318,461	17,931,676
HARVARD BIOSCIENCE INC	2,334	6,744	10,013
HASBRO INC	102,140	9,137,276	9,554,176
HAVERTY FURNITURE	1,678	27,140	46,430
HAWAIIAN ELECTRIC INDS	63,325	2,192,264	2,241,072
HAWAIIAN HOLDINGS INC	4,005	82,842	70,889
HAWKINS INC	19,075	764,963	997,813
HAWTHORN BANCSHARES INC	364	8,417	7,972
HAYNES INTERNATIONAL INC	1,179	41,230	28,107
HBT FINANCIAL INC/DE	22,487	336,785	340,678
HC2 HOLDINGS INC	3,394	7,924	11,064
HCA HEALTHCARE INC	238,541	25,657,699	39,230,453
HCI GROUP INC	515	18,322	26,935
HEALTH CATALYST INC	50,014	1,804,681	2,177,109
HEALTHCARE REALTY TRUST INC	137,243	4,016,005	4,062,393
HEALTHCARE SERVICES GROUP	6,894	203,597	193,721
HEALTHCARE TRUST OF AME CL A	129,172	3,740,511	3,557,397
HEALTHEQUITY INC	92,979	5,402,329	6,481,566

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HEALTHPEAK PROPERTIES INC	609,851	18,398,743	18,435,796
HEALTHSTREAM INC	5,038	126,960	110,030
HEARTLAND EXPRESS INC	48,165	928,813	871,787
HEARTLAND FINANCIAL USA INC	34,842	1,298,598	1,406,572
HECLA MINING CO	46,823	169,192	303,413
HEICO CORP	31,520	2,281,348	4,173,248
HEICO CORP CLASS A	45,825	2,253,648	5,364,275
HEIDRICK + STRUGGLES INTL	1,790	43,667	52,590
HELEN OF TROY LTD	4,828	622,583	1,072,733
HELIOS TECHNOLOGIES INC	2,809	112,261	149,692
HELIX ENERGY SOLUTIONS GROUP	14,081	117,758	59,140
HELMERICH + PAYNE	64,118	3,428,762	1,484,973
HEMISPHERE MEDIA GROUP INC	1,027	12,997	10,640
HENRY SCHEIN INC	150,058	9,456,933	10,032,878
HERBALIFE NUTRITION LTD	53,508	2,044,756	2,571,059
HERC HOLDINGS INC	36,478	1,584,180	2,422,504
HERITAGE COMMERCE CORP	4,683	54,451	41,538
HERITAGE CRYSTAL CLEAN INC	251,654	4,134,243	5,302,350
HERITAGE FINANCIAL CORP	53,876	1,103,164	1,260,160
HERITAGE INSURANCE HOLDINGS	69,462	981,241	703,650
HERMAN MILLER INC	60,803	2,011,080	2,055,141
HERON THERAPEUTICS INC	182,346	3,345,891	3,859,353
HERSHA HOSPITALITY TRUST	3,124	57,360	24,648
HERSHEY CO/THE	172,461	21,083,880	26,270,984
HESKA CORP	616	45,419	89,720
HESS CORP	284,449	16,141,116	15,016,063
HEWLETT PACKARD ENTERPRISE	1,649,109	19,326,957	19,541,942
HEXCEL CORP	53,074	2,848,868	2,573,558
HF FOODS GROUP INC	3,295	38,694	24,778
HIBBETT SPORTS INC	1,428	22,378	65,945
HIGHWOODS PROPERTIES INC	100,907	4,408,800	3,998,944
HILL ROM HOLDINGS INC	65,268	5,553,925	6,394,306
HILLENBRAND INC	40,845	1,455,256	1,625,631
HILLTOP HOLDINGS INC	55,486	1,175,597	1,526,420
HILTON GRAND VACATIONS INC	7,620	175,504	238,887
HILTON WORLDWIDE HOLDINGS IN	237,488	17,528,012	26,422,915
HINGHAM INSTITUTION FOR SVGS	142	25,124	30,672
HMS HOLDINGS CORP	70,009	1,574,536	2,572,831
HNI CORP	38,428	1,220,071	1,324,229
HOLLYFRONTIER CORP	113,872	4,269,991	2,943,591
HOLOGIC INC	232,696	10,861,160	16,947,250
HOME BANCORP INC	4,265	158,757	119,377
HOME BANCSHARES INC	110,802	1,497,484	2,158,423
HOME DEPOT INC	937,708	163,727,375	249,073,999

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HOMESTREET INC	1,823	46,698	61,526
HOMETRUST BANCSHARES INC	1,575	32,288	30,413
HOMOLOGY MEDICINES INC	78,372	1,200,410	884,820
HONEYWELL INTERNATIONAL INC	650,993	89,771,534	138,466,211
HOOKER FURNITURE CORP	23,995	666,207	773,839
HOOKIPA PHARMA INC	767	7,797	8,506
HOPE BANCORP INC	121,260	1,263,207	1,322,947
HORACE MANN EDUCATORS	80,721	2,768,543	3,393,511
HORIZON BANCORP INC/IN	3,551	49,931	56,319
HORIZON THERAPEUTICS PLC	115,700	3,209,714	8,463,455
HORMEL FOODS CORP	213,195	8,431,690	9,937,019
HOST HOTELS + RESORTS INC	564,658	9,565,060	8,260,947
HOSTESS BRANDS INC	232,596	3,060,904	3,405,205
HOUGHTON MIFFLIN HARCOURT CO	10,012	103,241	33,340
HOULIHAN LOKEY INC	25,929	1,235,451	1,743,207
HOWARD BANCORP INC	1,284	19,793	15,164
HOWARD HUGHES CORP/THE	24,586	2,730,564	1,940,573
HOWMET AEROSPACE INC	304,089	5,952,870	8,678,700
HP INC	1,357,491	24,984,662	33,380,704
HUB GROUP INC CL A	22,766	989,499	1,297,662
HUBBELL INC	31,979	3,423,174	5,013,987
HUBSPOT INC	31,163	6,005,032	12,354,260
HUDSON GLOBAL INC	64,100	6,022,623	673,050
HUDSON PACIFIC PROPERTIES IN	152,921	4,443,187	3,673,162
HUDSON TECHNOLOGIES INC	246,637	1,330,763	268,834
HUMANA INC	105,948	29,366,216	43,467,286
HUNT (JB) TRANSPRT SVCS INC	132,125	12,910,786	18,054,881
HUNTINGTON BANCSHARES INC	772,349	9,552,019	9,754,768
HUNTINGTON INGALLS INDUSTRIE	43,056	8,240,612	7,340,187
HUNTSMAN CORP	210,864	3,905,225	5,301,121
HURCO COMPANIES INC	416	15,258	12,480
HURON CONSULTING GROUP INC	2,077	88,904	122,439
HYATT HOTELS CORP CL A	28,910	1,863,682	2,146,568
HYSTER YALE MATERIALS	16,203	744,826	964,889
I3 VERTICALS INC CLASS A	48,234	1,559,194	1,601,369
IAA INC	144,020	5,074,346	9,358,420
IAC/INTERACTIVECORP	44,589	1,718,650	8,442,927
IBEX LTD	262	2,449	4,899
IBIO INC	10,932	16,338	11,479
ICAD INC	2,101	20,978	27,733
ICF INTERNATIONAL INC	15,246	1,200,065	1,133,235
ICHO HOLDINGS LTD	128,289	4,056,046	3,867,272
ICU MEDICAL INC	15,655	3,707,334	3,357,841
IDACORP INC	66,582	6,320,969	6,393,869

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
IDEAYA BIOSCIENCES INC	1,762	23,054	24,668
IDEX CORP	57,498	7,183,281	11,453,602
IDEXX LABORATORIES INC	82,812	19,709,692	41,395,234
IDT CORP CLASS B	932	7,751	11,520
IES HOLDINGS INC	4,265	95,360	196,361
IGM BIOSCIENCES INC	642	35,087	56,682
IHEARTMEDIA INC CLASS A	5,635	46,981	73,142
IHS MARKIT LTD	343,173	21,066,021	30,827,231
II VI INC	10,068	357,436	764,765
ILLINOIS TOOL WORKS	237,140	32,838,378	48,348,103
ILLUMINA INC	209,285	55,650,764	77,435,450
IMARA INC	305	10,442	6,725
IMAX CORP	285,383	4,463,597	5,142,602
IMMERSION CORPORATION	2,023	17,334	22,840
IMMUNIC INC	325	4,935	4,969
IMMUNITYBIO INC	2,766	27,262	36,871
IMMUNOGEN INC	183,659	861,656	1,184,601
IMMUNOVANT INC	3,158	101,982	145,868
IMPINJ INC	1,702	58,460	71,263
INARI MEDICAL INC	714	48,008	62,325
INCYTE CORP	147,040	12,588,910	12,789,539
INDEPENDENCE HOLDING CO	288	9,807	11,808
INDEPENDENCE REALTY TRUST IN	330,753	3,620,291	4,442,013
INDEPENDENT BANK CORP MICH	55,539	1,108,247	1,025,805
INDEPENDENT BANK CORP/MA	41,846	2,206,783	3,056,432
INDEPENDENT BANK GROUP INC	3,314	161,585	207,191
INDUSTRIAL LOGISTICS PROPERT	115,814	2,163,074	2,697,308
INFINERA CORP	14,509	94,831	152,054
INFORMATION SERVICES GROUP	2,144	7,723	7,032
INFUSYSTEM HOLDINGS INC	1,650	19,313	30,987
INGERSOLL RAND INC	294,142	7,938,077	13,401,110
INGEVITY CORP	90,493	7,273,346	6,853,035
INGLES MARKETS INC CLASS A	22,781	992,629	971,837
INGREDION INC	67,364	7,425,815	5,299,526
INHIBRX INC	51,347	887,854	1,692,911
INNOSPEC INC	2,156	122,864	195,614
INNOVATIVE INDUSTRIAL PROPER	31,529	2,121,567	5,773,906
INNOVIVA INC	5,767	87,962	71,453
INOGEN INC	1,680	200,325	75,062
INOVALON HOLDINGS INC A	6,860	97,740	124,646
INOVIO PHARMACEUTICALS INC	13,783	218,004	121,980
INOZYME PHARMA INC	901	21,604	18,597
INPHI CORP	28,978	3,182,749	4,650,100
INSEEGO CORP	5,711	43,668	88,349

Domestic Equity**Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
INSIGHT ENTERPRISES INC	49,693	2,817,162	3,781,140
INSMED INC	97,317	3,090,920	3,239,683
INSPERITY INC	26,111	2,508,841	2,125,958
INSPIRE MEDICAL SYSTEMS INC	2,352	158,610	442,388
INSTALLED BUILDING PRODUCTS	2,055	75,870	209,466
INSTEEL INDUSTRIES INC	21,185	418,391	471,790
INSULET CORP	44,128	5,187,815	11,280,441
INTEGER HOLDINGS CORP	74,526	5,199,315	6,050,766
INTEGRA LIFESCIENCES HOLDING	136,028	7,230,221	8,830,938
INTEL CORP	3,641,706	147,937,746	181,429,793
INTELLIA THERAPEUTICS INC	4,805	101,561	261,392
INTELLICHECK INC	1,146	8,536	13,070
INTELLIGENT SYSTEMS CORP	666	23,871	26,713
INTER PARFUMS INC	1,598	70,550	96,663
INTERACTIVE BROKERS GRO CL A	44,238	1,917,072	2,694,979
INTERCEPT PHARMACEUTICALS IN	2,309	236,816	57,032
INTERCONTINENTAL EXCHANGE IN	478,536	37,000,678	55,170,415
INTERDIGITAL INC	22,168	1,280,955	1,345,154
INTERFACE INC	5,537	90,594	58,139
INTERNATIONAL BANCSHARES CRP	36,299	1,295,309	1,359,035
INTERNATIONAL GAME TECHNOLOG	435,782	4,814,428	7,382,147
INTERNATIONAL MONEY EXPRESS	69,928	943,181	1,085,283
INTERNATIONAL PAPER CO	340,062	15,645,290	16,907,883
INTERNATIONAL SEAWAYS INC	7,369	124,864	120,336
INTERPUBLIC GROUP OF COS INC	315,862	7,098,321	7,429,074
INTERSECT ENT INC	2,918	63,295	66,822
INTEVAC INC	1,437	7,767	10,361
INTL BUSINESS MACHINES CORP	747,261	103,742,219	94,065,215
INTL FLAVORS + FRAGRANCES	113,681	14,015,447	12,372,990
INTRA CELLULAR THERAPIES INC	5,999	124,787	190,768
INTREPID POTASH INC	889	27,058	21,469
INTRICON CORP	714	22,346	12,923
INTUIT INC	274,224	58,532,772	104,163,986
INTUITIVE SURGICAL INC	99,947	46,078,995	81,766,641
INVACARE CORP	3,126	44,933	27,978
INVESCO LTD	282,816	6,559,670	4,929,483
INVESCO MORTGAGE CAPITAL	15,822	188,094	53,478
INVESTAR HOLDING CORP	628	13,137	10,387
INVESTORS BANCORP INC	94,861	940,785	1,001,732
INVESTORS TITLE CO	142	20,921	21,726
INVITAE CORP	10,501	192,838	439,047
INVITATION HOMES INC	396,041	10,104,606	11,762,418
IONIS PHARMACEUTICALS INC	76,865	3,026,095	4,345,947
IOVANCE BIOTHERAPEUTICS INC	205,875	5,852,491	9,552,600

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
IPG PHOTONICS CORP	27,446	3,705,012	6,142,140
IQVIA HOLDINGS INC	165,009	19,973,841	29,564,663
IRADIMED CORP	357	8,313	8,140
IRHYTHM TECHNOLOGIES INC	11,372	883,191	2,697,552
IRIDIUM COMMUNICATIONS INC	10,580	185,507	416,059
IROBOT CORP	2,460	150,640	197,513
IRON MOUNTAIN INC	260,641	8,395,786	7,683,697
IRONWOOD PHARMACEUTICALS INC	14,146	169,871	161,123
ISHARES IBOXX HIGH YIELD CORPO	379,452	32,647,060	33,126,160
ISTAR INC	6,270	97,734	93,110
ITEOS THERAPEUTICS INC	1,067	30,237	36,086
ITERIS INC	4,297	20,426	24,278
ITRON INC	3,602	192,555	345,432
ITT INC	83,263	3,571,870	6,412,916
IVERIC BIO INC	7,138	42,369	49,324
J + J SNACK FOODS CORP	1,351	153,296	209,905
J2 GLOBAL INC	130,170	8,662,657	12,716,307
JABIL INC	132,976	3,865,845	5,655,469
JACK HENRY + ASSOCIATES INC	57,931	6,942,967	9,384,243
JACK IN THE BOX INC	16,429	977,360	1,524,611
JACOBS ENGINEERING GROUP INC	96,009	7,023,383	10,461,141
JAMES RIVER GROUP HOLDINGS L	95,597	3,982,998	4,698,593
JAMF HOLDING CORP	18,190	614,662	544,245
JAWS ACQUISITION CORP CL A	264,464	2,946,874	3,546,462
JAZZ PHARMACEUTICALS PLC	45,203	6,981,226	7,460,755
JBG SMITH PROPERTIES	128,291	4,459,881	4,011,660
JEFFERIES FINANCIAL GROUP IN	128,378	2,695,800	3,158,099
JELD WEN HOLDING INC	6,400	134,164	162,304
JETBLUE AIRWAYS CORP	194,516	3,380,465	2,828,263
JFROG LTD	7,939	547,037	498,807
JM SMUCKER CO/THE	114,375	13,381,228	13,221,750
JOHN B. SANFILIPPO + SON INC	820	53,043	64,665
JOHN BEAN TECHNOLOGIES CORP	50,061	4,307,128	5,700,446
JOHNSON + JOHNSON	2,383,082	309,050,097	375,049,445
JOHNSON CONTROLS INTERNATION	554,407	22,056,394	25,829,822
JOHNSON OUTDOORS INC A	407	27,713	45,840
JOINT CORP/THE	1,334	21,534	35,031
JONES LANG LASALLE INC	30,565	3,619,461	4,534,929
JOUNCE THERAPEUTICS INC	1,059	5,323	7,413
JPMORGAN CHASE + CO	2,647,744	240,597,288	336,448,830
JUNIPER NETWORKS INC	286,325	7,429,379	6,445,176
KADANT INC	1,078	67,925	151,976
KADMON HOLDINGS INC	15,187	51,302	63,026
KAISER ALUMINUM CORP	1,422	111,220	140,636

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KALA PHARMACEUTICALS INC	3,130	30,721	21,221
KALEIDO BIOSCIENCES INC	731	5,453	6,652
KALVISTA PHARMACEUTICALS INC	1,400	24,353	26,586
KAMAN CORP	42,686	1,841,437	2,438,651
KANSAS CITY SOUTHERN	76,996	8,979,699	15,717,193
KAR AUCTION SERVICES INC	11,612	145,527	216,099
KARUNA THERAPEUTICS INC	14,919	1,149,204	1,515,621
KARYOPHARM THERAPEUTICS INC	327,469	5,385,548	5,069,220
KB HOME	26,312	688,178	881,978
KBR INC	368,004	7,906,405	11,382,364
KEARNY FINANCIAL CORP/MD	7,292	85,138	77,004
KELLOGG CO	205,961	14,084,395	12,816,953
KELLY SERVICES INC A	30,140	563,363	619,980
KEMPER CORP	72,595	5,699,204	5,577,474
KENNAMETAL INC	107,019	3,268,241	3,878,369
KENNEDY WILSON HOLDINGS INC	71,652	1,210,556	1,281,854
KEROS THERAPEUTICS INC	1,172	76,731	82,673
KEURIG DR PEPPER INC	265,812	11,418,117	8,505,984
KEYCORP	1,050,100	17,466,290	17,232,141
KEYSIGHT TECHNOLOGIES IN	142,419	9,079,766	18,812,126
KEZAR LIFE SCIENCES INC	3,170	24,492	16,547
KFORCE INC	1,790	46,050	75,341
KILROY REALTY CORP	141,620	9,195,404	8,128,988
KIMBALL ELECTRONICS INC	44,576	601,579	712,770
KIMBALL INTERNATIONAL B	3,390	41,903	40,511
KIMBERLY CLARK CORP	298,824	35,152,780	40,290,440
KIMCO REALTY CORP	537,247	9,197,289	8,064,077
KINDER MORGAN INC	1,652,059	30,268,862	22,583,647
KINDRED BIOSCIENCES INC	3,181	31,993	13,710
KINIKSA PHARMACEUTICALS A	114,067	1,935,865	2,015,564
KINSALE CAPITAL GROUP INC	33,528	1,654,978	6,709,959
KIRBY CORP	130,259	7,562,460	6,751,324
KITE REALTY GROUP TRUST	23,339	372,091	349,151
KKR + CO INC	322,789	9,607,166	13,069,727
KKR REAL ESTATE FINANCE TRUS	100,385	1,457,559	1,798,899
KLA CORP	125,055	16,028,622	32,377,990
KLX ENERGY SERVICES HOLDING	6,435	60,039	41,570
KNIGHT SWIFT TRANSPORTATION	126,383	4,515,700	5,285,337
KNOLL INC	4,532	81,238	66,530
KNOWLES CORP	226,811	3,482,764	4,180,127
KODIAK SCIENCES INC	36,653	914,159	5,384,692
KOHL'S CORP	142,151	7,236,458	5,784,124
KONTOOR BRANDS INC	4,791	102,168	194,323
KOPPERS HOLDINGS INC	36,745	1,205,257	1,144,974

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KORN FERRY	79,226	2,631,096	3,446,331
KOSMOS ENERGY LTD	631,462	3,999,653	1,483,936
KRAFT HEINZ CO/THE	577,889	32,421,500	20,029,633
KRATON CORP	47,977	1,127,560	1,333,281
KRATOS DEFENSE + SECURITY	188,383	3,160,476	5,167,346
KROGER CO	777,912	21,443,542	24,706,485
KRONOS BIO INC	1,624	57,189	48,509
KRONOS WORLDWIDE INC	2,013	33,004	30,014
KRYSTAL BIOTECH INC	27,365	1,217,961	1,641,900
KULICKE + SOFFA INDUSTRIES	83,212	2,583,542	2,646,974
KURA ONCOLOGY INC	53,586	1,709,767	1,750,119
KURA SUSHI USA INC CLASS A	205	3,351	3,998
KVH INDUSTRIES INC	1,740	19,590	19,749
KYMERA THERAPEUTICS INC	18,852	417,368	1,168,824
L BRANDS INC	175,864	7,724,830	6,540,382
L3HARRIS TECHNOLOGIES INC	170,070	24,440,774	32,146,631
LA JOLLA PHARMACEUTICAL CO	1,771	32,068	6,871
LA Z BOY INC	4,186	79,576	166,770
LABORATORY CRP OF AMER HLDGS	74,809	11,856,703	15,227,372
LADDER CAPITAL CORP REIT	248,627	2,451,189	2,431,572
LAIRD SUPERFOOD INC	189	8,667	8,943
LAKELAND BANCORP INC	4,400	53,281	55,880
LAKELAND FINANCIAL CORP	49,509	1,619,943	2,652,692
LAKELAND INDUSTRIES INC	23,004	502,867	626,859
LAM RESEARCH CORP	130,356	27,351,278	61,563,228
LAMAR ADVERTISING CO A	57,110	4,032,700	4,752,694
LAMB WESTON HOLDINGS INC	115,101	6,856,297	9,063,053
LANCASTER COLONY CORP	1,720	215,241	316,016
LANDEC CORP	2,606	27,850	28,275
LANDMARK BANCORP INC	191	4,293	4,364
LANDS END INC	9,706	197,956	209,358
LANDSTAR SYSTEM INC	33,749	3,238,014	4,544,640
LANNETT CO INC	7,142	87,911	46,566
LANTHEUS HOLDINGS INC	247,108	3,650,229	3,333,487
LAS VEGAS SANDS CORP	258,075	14,296,090	15,381,270
LATTICE SEMICONDUCTOR CORP	93,548	2,441,970	4,286,369
LAUREATE EDUCATION INC A	83,962	1,332,500	1,222,487
LAWSON PRODUCTS INC	272	8,170	13,848
LAZARD LTD CL A	16,500	529,345	697,950
LCI INDUSTRIES	50,644	4,453,724	6,567,514
LCNB CORPORATION	5,223	73,157	76,726
LEAR CORP	60,784	5,951,089	9,666,480
LEGACY HOUSING CORP	513	6,416	7,751
LEGGETT + PLATT INC	100,930	4,279,777	4,471,199

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LEIDOS HOLDINGS INC	151,929	11,076,031	15,970,776
LEMAITRE VASCULAR INC	1,456	34,339	58,968
LEMONADE INC	44,077	3,140,911	5,399,433
LENDINGCLUB CORP	6,074	129,723	64,141
LENDINGTREE INC	6,357	2,303,008	1,740,483
LENNAR CORP B SHS	9,315	372,131	570,078
LENNAR CORP A	430,188	21,654,711	32,793,231
LENNOX INTERNATIONAL INC	37,469	8,342,243	10,265,382
LENSAR INC	861	2,722	6,242
LESLIE S INC	27,452	631,533	761,793
LEVEL ONE BANCORP INC	319	7,772	6,453
LEXICON PHARMACEUTICALS INC	3,741	32,498	12,794
LEXINGTON REALTY TRUST	23,870	233,037	253,499
LF CAPITAL ACQUISITION COR A	84,301	892,748	895,277
LGI HOMES INC	2,021	97,624	213,923
LHC GROUP INC	38,724	3,973,522	8,260,604
LIBERTY BROADBAND A	15,188	1,236,632	2,393,325
LIBERTY BROADBAND C	96,988	7,559,505	15,359,990
LIBERTY LATIN AMERIC CL A	4,135	71,308	46,023
LIBERTY LATIN AMERIC CL C	14,040	189,132	155,704
LIBERTY MEDIA COR SIRIUSXM A	55,428	2,090,130	2,393,935
LIBERTY MEDIA COR SIRIUSXM C	101,946	3,536,876	4,435,670
LIBERTY MEDIA CORP BRAVES A	882	16,236	21,935
LIBERTY MEDIA CORP BRAVES C	3,550	76,413	88,324
LIBERTY MEDIA CORP LIBERTY A	14,753	389,184	560,466
LIBERTY MEDIA CORP LIBERTY C	116,085	4,054,786	4,945,221
LIBERTY OILFIELD SERVICES A	206,197	1,460,724	2,125,891
LIBERTY TRIPADVISOR HDG A	6,667	66,310	28,935
LIEBERMAN ENTERPRISES INC	44,000	-	-
LIFE STORAGE INC	58,639	5,628,034	7,000,910
LIFETIME BRANDS INC	31,443	384,073	477,934
LIFEVANTAGE CORP	1,498	18,226	13,961
LIGAND PHARMACEUTICALS	45,439	4,270,711	4,518,909
LIMELIGHT NETWORKS INC	10,358	45,721	41,328
LIMESTONE BANCORP INC	384	4,935	4,823
LIMONEIRA CO	1,488	31,115	24,775
LINCOLN ELECTRIC HOLDINGS	33,905	2,613,572	3,941,456
LINCOLN NATIONAL CORP	188,455	9,978,984	9,481,171
LINDBLAD EXPEDITIONS HOLDING	2,265	26,710	38,777
LINDE PLC	467,254	88,686,562	123,126,102
LINDSAY CORP	996	74,854	127,946
LIONS GATE ENTERTAINMENT A	33,448	569,263	380,304
LIONS GATE ENTERTAINMENT B	520,538	5,981,422	5,403,184
LIQUIDIA CORP	2,393	23,838	7,059

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LIQUIDITY SERVICES INC	2,555	33,550	40,650
LITHIA MOTORS INC CL A	18,287	2,932,862	5,352,056
LITTELFUSE INC	14,002	2,715,887	3,565,749
LIVANOVA PLC	21,105	1,275,618	1,397,362
LIVE NATION ENTERTAINMENT IN	111,377	5,212,476	8,183,982
LIVE OAK BANCSHARES INC	2,402	47,753	113,999
LIVENT CORP	214,168	2,268,947	4,034,925
LIVEPERSON INC	5,523	105,878	343,696
LIVERAMP HOLDINGS INC	44,193	1,605,879	3,234,486
LIVEXLIVE MEDIA INC	3,615	14,297	11,857
LKQ CORP	225,638	6,680,734	7,951,483
LOCKHEED MARTIN CORP	215,479	64,984,790	76,490,735
LOEWS CORP	179,224	7,854,268	8,068,664
LOGICBIO THERAPEUTICS INC	737	6,277	5,623
LORAL SPACE + COMMUNICATIONS	1,186	53,033	24,894
LOUISIANA PACIFIC CORP	142,373	3,928,448	5,292,004
LOVESAC CO/THE	80,710	1,412,974	3,477,794
LOWE S COS INC	729,250	68,889,164	117,051,918
LPL FINANCIAL HOLDINGS INC	51,655	2,483,454	5,383,484
LSI INDUSTRIES INC	16,880	119,059	144,493
LTC PROPERTIES INC	3,494	128,043	135,952
LULULEMON ATHLETICA INC	98,154	12,171,974	34,160,537
LUMBER LIQUIDATORS HOLDINGS	2,568	44,697	78,940
LUMEN TECHNOLOGIES INC	815,836	15,232,352	7,954,401
LUMENTUM HOLDINGS INC	154,972	10,857,183	14,691,346
LUMINEX CORP	37,792	907,083	873,751
LUNA INNOVATIONS INC	3,234	18,482	31,952
LUTHER BURBANK CORP	59,391	636,934	582,032
LUXFER HOLDINGS PLC	2,756	62,680	45,254
LYDALL INC	37,209	709,480	1,117,386
LYFT INC A	212,783	9,905,115	10,454,029
LYONDELLBASELL INDU CL A	241,365	20,791,356	22,123,516
LYRA THERAPEUTICS INC	33,402	533,151	380,783
M + T BANK CORP	97,355	13,527,320	12,393,292
M/I HOMES INC	28,489	923,299	1,261,778
MACATAWA BANK CORP	2,732	24,584	22,867
MACERICH CO/THE	45,249	775,363	482,807
MACK CALI REALTY CORP	7,854	181,332	97,861
MACKINAC FINANCIAL CORP	562	7,974	7,171
MACOM TECHNOLOGY SOLUTIONS H	4,337	169,170	238,708
MACQUARIE INFRASTRUCTURE COR	101,450	4,249,282	3,809,448
MACROGENICS INC	82,121	1,948,150	1,877,286
MACY S INC	82,456	3,501,382	927,630
MADISON SQUARE GARDEN ENTERT	10,594	664,327	1,112,794

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MADISON SQUARE GARDEN SPORTS	13,974	2,104,745	2,572,613
MADRIGAL PHARMACEUTICALS INC	14,475	1,817,259	1,609,186
MAGELLAN HEALTH INC	20,667	1,450,978	1,712,054
MAGENTA THERAPEUTICS INC	1,924	25,274	15,084
MAGNITE INC	9,203	53,448	282,624
MAGNOLIA OIL + GAS CORP A	11,430	96,607	80,696
MAINSTREET BANCSHARES INC	440	9,204	7,440
MALIBU BOATS INC A	39,607	1,402,273	2,473,061
MANHATTAN ASSOCIATES INC	57,918	3,345,309	6,091,815
MANITOWOC COMPANY INC	3,747	57,666	49,873
MANNKIND CORP	18,292	30,908	57,254
MANPOWERGROUP INC	57,768	4,970,102	5,209,518
MANTECH INTERNATIONAL CORP A	20,941	1,432,225	1,862,493
MARATHON OIL CORP	628,439	8,950,228	4,191,688
MARATHON PETROLEUM CORP	597,367	30,145,218	24,707,099
MARCUS + MILLICHAP INC	2,197	68,738	81,794
MARCUS CORPORATION	2,068	53,928	27,877
MARINE PRODUCTS CORP	441	7,932	6,412
MARINEMAX INC	122,644	2,428,289	4,296,219
MARINUS PHARMACEUTICALS INC	3,268	50,078	39,870
MARKEL CORP	7,961	7,722,733	8,226,101
MARKER THERAPEUTICS INC	2,125	13,545	3,081
MARKETAXESS HOLDINGS INC	30,878	8,566,936	17,617,752
MARLIN BUSINESS SERVICES INC	15,811	332,923	193,527
MARRIOTT INTERNATIONAL CL A	204,330	19,971,248	26,955,214
MARRIOTT VACATIONS WORLD	28,375	2,545,493	3,893,618
MARRONE BIO INNOVATIONS INC	4,167	5,425	5,209
MARSH + MCLENNAN COS	464,738	39,912,611	54,374,346
MARTEN TRANSPORT LTD	76,195	735,753	1,312,840
MARTIN MARIETTA MATERIALS	47,019	9,305,064	13,351,985
MARVELL TECHNOLOGY GROUP LTD	397,465	7,296,257	18,895,486
MASCO CORP	317,165	11,427,829	17,421,873
MASIMO CORP	95,679	20,864,386	25,678,330
MASONITE INTERNATIONAL CORP	77,642	4,948,920	7,635,314
MASTEC INC	237,413	11,958,245	16,186,818
MASTECH DIGITAL INC	240	5,644	3,816
MASTERCARD INC A	828,142	161,375,719	295,597,005
MASTERCRAFT BOAT HOLDINGS IN	1,360	32,087	33,782
MATADOR RESOURCES CO	9,674	194,452	116,668
MATCH GROUP INC	277,697	14,001,829	41,985,009
MATERION CORP	1,869	72,143	119,093
MATRIX SERVICE CO	2,439	37,606	26,878
MATSON INC	66,589	2,526,682	3,793,575
MATTEL INC	212,687	4,452,482	3,711,388

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MATTHEWS INTL CORP CLASS A	82,590	1,624,875	2,428,146
MAUI LAND + PINEAPPLE CO	419	4,492	4,831
MAXAR TECHNOLOGIES INC	5,434	163,805	209,698
MAXEON SOLAR TECHNOLOGIE	808	12,999	22,923
MAXIM INTEGRATED PRODUCTS	203,694	10,788,084	18,057,473
MAXIMUS INC	51,436	2,683,780	3,764,601
MAXLINEAR INC	6,295	106,542	240,406
MAYVILLE ENGINEERING CO INC	455	4,644	6,106
MBIA INC	5,935	65,950	39,052
MCAFFEE CORP CLASS A	22,402	384,754	373,889
MCCORMICK + CO NON VTG SHRS	268,462	19,966,514	25,664,967
MCDONALD S CORP	607,284	96,727,289	130,311,001
MCGRATH RENTCORP	2,149	85,798	144,198
MCKESSON CORP	185,814	27,088,861	32,316,771
MDC HOLDINGS INC	75,173	2,792,421	3,653,408
MDC PARTNERS INC A	1,457,600	5,920,578	3,658,576
MDU RESOURCES GROUP INC	213,360	5,299,025	5,619,902
MEDALLIA INC	233,407	6,065,970	7,753,781
MEDIAALPHA INC CLASS A	1,293	52,399	50,518
MEDICAL PROPERTIES TRUST INC	315,637	4,932,357	6,877,730
MEDICINOVA INC	3,511	28,646	18,468
MEDIFAST INC	43,273	4,243,709	8,496,221
MEDNAX INC	93,257	1,385,117	2,288,527
MEDPACE HOLDINGS INC	27,513	3,447,299	3,829,810
MEDTRONIC PLC	1,234,412	111,969,106	144,599,022
MEI PHARMA INC	9,313	24,124	24,586
MEIRAGTX HOLDINGS PLC	1,765	35,677	26,722
MERCANTILE BANK CORP	1,674	42,168	45,483
MERCHANTS BANCORP/IN	16,474	329,778	455,177
MERCK + CO. INC.	2,252,817	153,442,362	184,280,431
MERCURY GENERAL CORP	18,354	991,046	958,262
MERCURY SYSTEMS INC	58,298	3,969,943	5,133,722
MEREDITH CORP	3,819	163,560	73,325
MERIDIAN BANCORP INC	15,177	193,648	226,289
MERIDIAN BIOSCIENCE INC	53,265	770,099	995,523
MERIDIAN CORP	241	4,079	5,013
MERIT MEDICAL SYSTEMS INC	96,026	3,217,844	5,330,403
MERITAGE HOMES CORP	48,014	2,400,699	3,976,519
MERITOR INC	175,054	4,086,305	4,885,757
MERSANA THERAPEUTICS INC	59,582	1,128,994	1,585,477
MESA AIR GROUP INC	1,814	12,857	12,136
MESA LABORATORIES INC	451	91,032	129,275
META FINANCIAL GROUP INC	15,883	353,062	580,682
METACRINE INC	68,251	887,263	536,453

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
METHODE ELECTRONICS INC	8,116	258,417	310,680
METLIFE INC	721,364	30,667,557	33,868,040
METROCITY BANKSHARES INC	1,798	26,305	25,927
METROPOLITAN BANK HOLDING CO	12,018	501,672	435,893
METTLER TOLEDO INTERNATIONAL	27,935	22,576,394	31,836,961
MFA FINANCIAL INC	41,206	146,271	160,291
MGE ENERGY INC	29,601	1,879,988	2,072,958
MGIC INVESTMENT CORP	645,338	7,140,190	8,098,992
MGM GROWTH PROPERTIES LLC A	109,406	2,495,601	3,424,408
MGM RESORTS INTERNATIONAL	357,742	9,592,714	11,272,450
MGP INGREDIENTS INC	1,017	58,254	47,860
MICHAELS COS INC/THE	19,679	213,626	256,024
MICROCHIP TECHNOLOGY INC	211,934	18,473,664	29,270,205
MICRON TECHNOLOGY INC	913,098	36,525,447	68,646,708
MICROSOFT CORP	6,686,159	726,737,718	1,487,135,485
MICROSTRATEGY INC CL A	654	69,472	254,112
MID AMERICA APARTMENT COMM	106,761	10,900,297	13,525,551
MID PENN BANCORP INC	431	10,052	9,439
MIDDLEBY CORP	53,701	4,890,918	6,923,133
MIDDLEFIELD BANC CORP	373	7,793	8,393
MIDDLESEX WATER CO	1,590	69,942	115,227
MIDLAND STATES BANCORP INC	2,215	59,003	39,582
MIDWESTONE FINANCIAL GROUP I	10,855	351,450	265,948
MILESTONE SCIENTIFIC INC	3,041	5,624	6,447
MILLER INDUSTRIES INC/TENN	33,929	569,396	1,289,981
MIMECAST LTD	90,537	3,838,575	5,146,123
MINERALS TECHNOLOGIES INC	21,061	1,023,299	1,308,309
MINERVA NEUROSCIENCES INC	2,587	22,987	6,054
MIRATI THERAPEUTICS INC	25,565	2,445,790	5,615,097
MIRUM PHARMACEUTICALS INC	319	3,801	5,570
MISONIX INC	1,405	20,566	17,563
MISTRAS GROUP INC	1,672	28,192	12,975
MITEK SYSTEMS INC	3,317	28,041	58,976
MKS INSTRUMENTS INC	32,841	2,878,757	4,940,928
MMA CAPITAL HOLDINGS INC	288	6,517	7,085
MODEL N INC	51,331	1,134,916	1,831,490
MODERNA INC	226,881	11,232,757	23,702,258
MODINE MANUFACTURING CO	83,576	785,643	1,049,715
MOELIS + CO CLASS A	4,777	171,029	223,373
MOHAWK INDUSTRIES INC	46,135	7,426,416	6,502,728
MOLECULAR TEMPLATES INC	2,440	26,380	22,912
MOLINA HEALTHCARE INC	34,688	3,837,366	7,377,444
MOLSON COORS BEVERAGE CO B	190,105	12,965,240	8,590,845
MONARCH CASINO + RESORT INC	1,062	34,896	65,016

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MONDELEZ INTERNATIONAL INC A	1,215,556	53,419,660	71,073,559
MONEYGRAM INTERNATIONAL INC	57,666	378,949	315,145
MONGODB INC	29,955	4,615,523	10,755,043
MONMOUTH REAL ESTATE INV COR	8,411	113,585	145,679
MONOLITHIC POWER SYSTEMS INC	25,800	3,214,169	9,448,734
MONRO INC	2,942	159,644	156,809
MONSTER BEVERAGE CORP	291,362	16,663,121	26,945,158
MONTROSE ENVIRONMENTAL GROUP	40,570	623,211	1,256,047
MOODY S CORP	169,304	30,841,718	49,138,793
MOOG INC CLASS A	19,304	1,254,291	1,530,807
MORGAN STANLEY	1,420,009	62,154,099	97,313,217
MORNINGSTAR INC	14,054	1,504,455	3,254,485
MORPHIC HOLDING INC	1,262	24,390	42,340
MOSAIC CO/THE	309,992	7,953,611	7,132,916
MOTORCAR PARTS OF AMERICA IN	1,754	35,609	34,413
MOTOROLA SOLUTIONS INC	139,903	15,931,782	23,791,904
MOVADO GROUP INC	1,538	38,205	25,562
MR COOPER GROUP INC	6,731	84,256	208,863
MRC GLOBAL INC	7,794	135,477	51,674
MSA SAFETY INC	22,010	2,351,621	3,288,074
MSC INDUSTRIAL DIRECT CO A	38,382	2,974,117	3,239,057
MSCI INC	72,461	14,461,686	32,356,010
MSG NETWORKS INC A	2,825	45,489	41,641
MTS SYSTEMS CORP	1,650	58,693	95,964
MUELLER INDUSTRIES INC	39,238	1,080,284	1,377,646
MUELLER WATER PRODUCTS INC A	15,070	148,128	186,567
MURPHY OIL CORP	114,477	2,939,827	1,385,172
MURPHY USA INC	2,468	156,350	322,987
MUSTANG BIO INC	1,756	6,368	6,646
MVB FINANCIAL CORP	1,803	27,274	40,892
MYERS INDUSTRIES INC	3,036	37,987	63,088
MYR GROUP INC/DELAWARE	20,886	775,507	1,255,249
MYRIAD GENETICS INC	6,437	182,628	127,292
N B T BANCORP INC	3,973	115,115	127,533
NABORS INDUSTRIES LTD	698	205,965	40,645
NANOSTRING TECHNOLOGIES INC	39,937	814,589	2,670,987
NANTHEALTH INC	1,659	7,142	5,359
NAPCO SECURITY TECHNOLOGIES	33,046	855,919	866,466
NASDAQ INC	87,417	7,423,305	11,603,733
NATERA INC	76,225	2,601,851	7,585,912
NATHAN S FAMOUS INC	274	22,051	15,130
NATIONAL BANK HOLD CL A	2,512	72,037	82,293
NATIONAL BANKSHARES INC/VA	628	23,152	19,663
NATIONAL BEVERAGE CORP	1,093	73,302	92,796

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NATIONAL CINEMEDIA INC	5,748	55,627	21,383
NATIONAL ENERGY SERVICES REU	2,670	19,744	26,513
NATIONAL FUEL GAS CO	51,676	2,737,007	2,125,434
NATIONAL GENERAL HLDGS	5,961	126,880	203,747
NATIONAL HEALTHCARE CORP	1,176	84,347	78,098
NATIONAL INSTRUMENTS CORP	109,171	4,233,108	4,796,974
NATIONAL PRESTO INDS INC	477	49,825	42,181
NATIONAL RESEARCH CORP	1,107	45,591	47,324
NATIONAL RETAIL PROPERTIES	109,650	5,034,297	4,486,878
NATIONAL STORAGE AFFILIATES	5,536	136,262	199,462
NATIONAL VISION HOLDINGS INC	7,281	260,726	329,756
NATIONAL WESTERN LIFE GROU A	4,199	1,047,957	866,842
NATL HEALTH INVESTORS INC	55,183	3,548,051	3,817,008
NATURAL GROCERS BY VITAMIN C	868	20,269	11,926
NATURES SUNSHINE PRODS INC	13,238	120,295	197,908
NATUS MEDICAL INC	47,189	1,019,332	945,668
NAUTILUS INC	2,893	24,345	52,479
NAVIENT CORP	17,784	137,053	174,639
NAVISTAR INTERNATIONAL CORP	16,677	556,134	733,121
NCINO INC	9,794	735,457	709,184
NCR CORPORATION	120,840	3,440,454	4,539,959
NCS MULTISTAGE HOLDINGS INC	5,433	1,227,318	122,297
NEENAH INC	56,076	2,650,630	3,102,124
NEKTAR THERAPEUTICS	161,253	5,354,565	2,741,301
NELNET INC CL A	2,024	100,300	144,190
NEMAURA MEDICAL INC	302	2,901	1,139
NEOGEN CORP	4,770	267,342	378,261
NEOGENOMICS INC	32,488	1,404,044	1,749,154
NEOLEUKIN THERAPEUTICS INC	2,794	42,830	39,395
NEOPHOTONICS CORP	15,041	117,804	136,723
NETAPP INC	293,706	15,838,396	19,455,085
NETFLIX INC	476,203	131,077,319	257,497,248
NETGEAR INC	27,561	889,291	1,119,803
NETSCOUT SYSTEMS INC	62,679	1,681,788	1,718,658
NETSTREIT CORP	1,246	21,952	24,285
NEUBASE THERAPEUTICS INC	1,066	10,186	7,451
NEUROBO PHARMACEUTICALS INC	339	3,080	1,780
NEUROCRINE BIOSCIENCES INC	58,262	4,196,893	5,584,413
NEVRO CORP	8,556	583,635	1,481,044
NEW JERSEY RESOURCES CORP	8,635	295,984	306,974
NEW RELIC INC	29,956	2,470,228	1,959,122
NEW RESIDENTIAL INVESTMENT	542,669	7,091,543	5,394,130
NEW SENIOR INVESTMENT GROUP	185,154	824,544	959,098
NEW YORK COMMUNITY BANCORP	995,912	10,147,218	10,506,872

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NEW YORK MORTGAGE TRUST INC	34,416	157,994	126,995
NEW YORK TIMES CO A	108,552	3,663,752	5,619,737
NEWAGE INC	10,370	37,605	27,273
NEWELL BRANDS INC	308,651	9,432,868	6,552,661
NEWMARK GROUP INC CLASS A	104,031	760,909	758,386
NEWMARKET CORP	4,179	1,686,305	1,664,454
NEWMONT CORP	646,359	25,476,604	38,710,441
NEWPARK RESOURCES INC	8,090	48,338	15,533
NEWS CORP CLASS A	785,421	8,706,146	14,114,015
NEWS CORP CLASS B	93,506	1,352,560	1,661,602
NEXPOINT RESIDENTIAL	63,499	1,720,539	2,686,643
NEXSTAR MEDIA GROUP INC CL A	72,966	5,870,011	7,967,158
NEXTCURE INC	38,083	1,427,955	415,105
NEXTDECADE CORP	1,289	5,167	2,694
NEXTERA ENERGY INC	1,902,113	88,779,417	146,748,018
NEXTGEN HEALTHCARE INC	57,248	803,874	1,044,204
NEXTier OILFIELD SOLUTIONS I	377,067	5,713,565	1,297,110
NGM BIOPHARMACEUTICALS INC	2,129	37,680	64,498
NI HOLDINGS INC	1,166	17,736	19,146
NIC INC	5,965	91,109	154,076
NICOLET BANKSHARES INC	857	45,485	56,862
NIELSEN HOLDINGS PLC	275,736	8,708,051	5,754,610
NIKE INC CL B	1,152,271	91,695,361	163,011,778
NISOURCE INC	293,120	7,061,956	6,724,173
NKARTA INC	18,237	1,141,569	1,121,028
NL INDUSTRIES	414	1,144	1,979
NLIGHT INC	88,086	2,016,663	2,876,008
NMI HOLDINGS INC CLASS A	82,860	1,757,399	1,876,779
NN INC	4,500	41,050	29,565
NOODLES + CO	2,312	27,386	18,265
NORDIC AMERICAN TANKERS LTD	13,769	90,534	40,619
NORDSON CORP	34,191	3,813,147	6,870,681
NORDSTROM INC	145,548	4,696,218	4,542,553
NORFOLK SOUTHERN CORP	234,696	34,029,719	55,766,117
NORTHEAST BANK	971	21,495	21,867
NORTHERN TRUST CORP	215,745	18,401,738	20,094,489
NORTHFIELD BANCORP INC	4,573	56,636	56,385
NORTHRIM BANCORP INC	13,083	406,808	444,168
NORTHROP GRUMMAN CORP	158,804	42,776,124	48,390,755
NORTHWEST BANCSHARES INC	10,516	146,843	133,974
NORTHWEST NATURAL HOLDING CO	2,664	153,896	122,517
NORTHWEST PIPE CO	861	20,084	24,366
NORTHWESTERN CORP	91,894	5,190,679	5,358,339
NORTONLIFELOCK INC	433,413	9,692,588	9,006,322

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORWEGIAN CRUISE LINE HOLDIN	240,968	8,872,553	6,127,816
NORWOOD FINANCIAL CORP	360	12,176	9,421
NOV INC	419,624	10,342,101	5,761,438
NOVAGOLD RESOURCES INC	20,894	136,075	202,045
NOVANTA INC	3,059	152,454	361,635
NOVAVAX INC	23,259	2,068,303	2,593,611
NOVOCURE LTD	59,441	3,535,581	10,285,671
NOW INC	10,196	118,709	73,207
NRG ENERGY INC	258,634	7,256,459	9,711,707
NU SKIN ENTERPRISES INC A	32,305	1,957,781	1,764,822
NUANCE COMMUNICATIONS INC	166,144	2,272,165	7,325,289
NUCOR CORP	237,410	12,788,720	12,627,838
NURIX THERAPEUTICS INC	1,077	37,381	35,412
NUTANIX INC A	119,754	4,923,416	3,816,560
NUVASIVE INC	60,384	3,918,084	3,401,431
NV5 GLOBAL INC	909	52,417	71,611
NVE CORP	500	33,184	28,090
NVENT ELECTRIC PLC	93,038	1,896,931	2,166,855
NVIDIA CORP	590,915	139,266,306	308,575,813
NVR INC	2,594	6,408,230	10,583,157
NYMOX PHARMACEUTICAL CORP	2,434	9,602	6,036
O I GLASS INC	14,285	168,098	169,992
O REILLY AUTOMOTIVE INC	58,189	18,266,552	26,334,596
OAK STREET HEALTH INC	13,477	638,618	824,253
OAK VALLEY BANCORP	441	7,444	7,329
OCCIDENTAL PETROLEUM CORP	642,466	33,569,560	11,121,086
OCEANEERING INTL INC	9,890	157,588	78,626
OCEANFIRST FINANCIAL CORP	93,484	2,007,337	1,741,607
OCONEE FEDERAL FINANCIAL COR	68	1,709	1,720
OCULAR THERAPEUTIX INC	5,731	53,578	118,632
ODONATE THERAPEUTICS INC	1,192	34,142	22,886
ODP CORP/THE	224,354	6,216,069	6,573,572
OFFICE PROPERTIES INCOME TRU	75,757	2,398,551	1,721,199
OFG BANCORP	24,074	363,114	446,332
OGE ENERGY CORP	116,961	4,031,069	3,726,377
OHIO VALLEY BANC CORP	265	8,967	6,254
OIL DRI CORP OF AMERICA	322	10,175	10,974
OIL STATES INTERNATIONAL INC	5,651	110,922	28,368
OKTA INC	143,516	9,182,956	36,490,378
OLD DOMINION FREIGHT LINE	90,811	10,266,853	17,724,491
OLD NATIONAL BANCORP	14,631	239,529	242,289
OLD REPUBLIC INTL CORP	167,526	3,272,353	3,301,937
OLD SECOND BANCORP INC	2,918	30,208	29,472
OLEMA PHARMACEUTICALS INC	24,701	469,319	1,187,624

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OLIN CORP	85,233	1,885,870	2,093,322
OLLIE S BARGAIN OUTLET HOLDI	31,511	2,678,404	2,576,654
OLYMPIC STEEL INC	941	18,473	12,544
OMEGA FLEX INC	245	16,757	35,770
OMEGA HEALTHCARE INVESTORS	186,049	5,852,776	6,757,300
OMEROS CORP	5,204	72,946	74,339
OMNICELL INC	59,517	3,306,442	7,143,230
OMNICOM GROUP	168,572	12,215,989	10,513,836
ON SEMICONDUCTOR CORP	507,213	8,727,917	16,601,081
ONCOCYTE CORP	3,632	8,897	8,680
ONCORUS INC	402	13,051	12,997
ONE GAS INC	46,720	3,893,775	3,586,694
ONE LIBERTY PROPERTIES INC	14,687	228,068	294,768
ONEMAIN HOLDINGS INC	79,656	2,155,382	3,836,233
ONEOK INC	382,871	20,225,712	14,694,589
ONESPAN INC	2,948	44,663	60,965
ONESPAWORLD HOLDINGS LTD	4,058	53,813	41,148
ONEWATER MARINE INC CL A	289	2,581	8,407
ONTO INNOVATION INC	107,558	4,068,138	5,114,383
ONTRAK INC	17,360	1,120,562	1,072,674
OOMA INC	1,974	27,151	28,426
OP BANCORP	23,270	208,817	179,179
OPEN LENDING CORP CL A	134,832	4,115,822	4,713,727
OPKO HEALTH INC	35,417	138,240	139,897
OPORTUN FINANCIAL CORP	23,109	327,346	447,621
OPPENHEIMER HOLDINGS CL A	1,039	24,600	32,656
OPTIMIZERX CORP	1,576	21,726	49,108
OPTINOSE INC	99,352	1,625,384	411,317
OPTION CARE HEALTH INC	4,012	61,674	62,748
ORACLE CORP	1,596,381	74,131,624	103,269,887
ORASURE TECHNOLOGIES INC	74,112	979,385	784,476
ORBCOMM INC	6,516	44,692	48,349
ORCHID ISLAND CAPITAL INC	6,235	36,652	32,547
ORGANOGENESIS HOLDINGS INC	1,252	6,208	9,428
ORGENESIS INC	1,122	7,164	5,049
ORIC PHARMACEUTICALS INC	44,769	816,338	1,515,431
ORIGIN BANCORP INC	5,766	160,959	160,122
ORION ENERGY SYSTEMS INC	1,642	5,295	16,207
ORION ENGINEERED CARBONS SA	60,415	516,473	1,035,513
ORMAT TECHNOLOGIES INC	3,521	176,433	317,876
ORRSTOWN FINL SERVICES INC	7,472	104,210	123,662
ORTHOFIX MEDICAL INC	26,075	1,165,606	1,120,704
ORTHOPEDIATRICS CORP	1,149	39,340	47,396
OSHKOSH CORP	100,872	5,938,222	8,682,053

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OSI SYSTEMS INC	12,992	993,775	1,211,114
OSMOTICA PHARMACEUTICALS PLC	20,742	120,574	85,457
OTIS WORLDWIDE CORP	311,167	18,086,425	21,019,331
OTTER TAIL CORP	3,507	139,319	149,433
OUTFRONT MEDIA INC	317,479	5,878,388	6,209,889
OUTSET MEDICAL INC	1,031	54,988	58,602
OVERSEAS SHIPHOLDING GROUP A	4,730	17,548	10,122
OVERSTOCK.COM INC	3,844	99,401	184,397
OVID THERAPEUTICS INC	3,871	29,865	8,942
OVINTIV INC	23,562	208,815	338,350
OWENS + MINOR INC	43,276	901,806	1,170,616
OWENS CORNING	64,755	3,330,662	4,905,839
OXFORD INDUSTRIES INC	37,191	2,239,392	2,436,382
OYSTER POINT PHARMA INC	646	19,113	12,158
P G + E CORP	835,007	20,528,791	10,404,187
P.A.M. TRANSPORTATION SVCS	110	5,518	5,390
PACCAR INC	275,666	17,603,733	23,784,462
PACIFIC BIOSCIENCES OF CALIF	17,186	102,718	445,805
PACIFIC PREMIER BANCORP INC	179,711	4,694,515	5,630,346
PACIRA BIOSCIENCES INC	70,922	2,981,026	4,243,972
PACKAGING CORP OF AMERICA	86,234	8,393,376	11,892,531
PACTIV EVERGREEN INC	2,401	40,229	43,554
PACWEST BANCORP	111,213	3,832,461	2,824,810
PAE INC	5,403	49,897	49,600
PAGERDUTY INC	41,549	1,241,311	1,732,593
PALO ALTO NETWORKS INC	57,615	9,303,578	20,475,795
PALOMAR HOLDINGS INC	44,678	2,651,250	3,969,194
PANDION THERAPEUTICS INC	439	6,294	6,519
PANGAEA LOGISTICS SOLUTIONS	757	1,813	2,097
PAPA JOHN S INTL INC	2,923	149,801	248,017
PAR PACIFIC HOLDINGS INC	3,301	51,456	46,148
PAR TECHNOLOGY CORP/DEL	1,528	43,917	95,943
PARAMOUNT GROUP INC	112,652	1,697,263	1,018,374
PARATEK PHARMACEUTICALS INC	3,903	47,532	24,433
PARK AEROSPACE CORP	1,961	34,834	26,297
PARK CITY GROUP INC	688	3,354	3,296
PARK HOTELS + RESORTS INC	301,663	6,643,007	5,173,520
PARK NATIONAL CORP	1,230	108,229	129,162
PARK OHIO HOLDINGS CORP	21,387	740,719	660,858
PARKE BANCORP INC	653	11,033	10,187
PARKER HANNIFIN CORP	122,092	20,928,301	33,259,082
PARSLEY ENERGY INC CLASS A	196,801	4,666,059	2,794,574
PARSONS CORP	1,900	67,432	69,179
PARTNERS BANCORP	607	3,936	3,946

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PASSAGE BIO INC	1,945	53,825	49,734
PATRICK INDUSTRIES INC	43,199	1,795,559	2,952,652
PATTERSON COS INC	90,594	2,043,244	2,684,300
PATTERSON UTI ENERGY INC	18,970	173,863	99,782
PAVMED INC	2,173	4,705	4,607
PAYCHEX INC	244,827	16,255,599	22,812,980
PAYCOM SOFTWARE INC	37,554	6,800,230	16,983,797
PAYLOCITY HOLDING CORP	73,343	5,718,705	15,102,057
PAYPAL HOLDINGS INC	1,129,794	109,218,465	264,597,755
PAYSIGN INC	2,578	30,401	11,962
PBF ENERGY INC CLASS A	56,217	1,233,080	399,141
PC CONNECTION INC	1,000	33,052	47,290
PCB BANCORP	16,269	258,032	164,480
PCSB FINANCIAL CORP	1,703	28,837	27,146
PCTEL INC	1,086	6,945	7,135
PDC ENERGY INC	8,810	332,749	180,869
PDF SOLUTIONS INC	2,719	24,474	58,730
PDL COMMUNITY BANCORP	478	6,290	5,024
PEAPACK GLADSTONE FINL CORP	1,635	40,862	37,213
PEBBLEBROOK HOTEL TRUST	350,609	7,224,061	6,591,449
PEGASYSTEMS INC	35,247	1,963,875	4,697,015
PELTON INTERACTIVE INC A	316,262	29,958,198	47,983,271
PENN NATIONAL GAMING INC	84,568	2,683,612	7,304,138
PENN VIRGINIA CORP	1,235	49,317	12,535
PENNANT GROUP INC/THE	2,350	14,358	136,441
PENNANTPARK INVESTMENT CORP	153,384	1,004,456	707,100
PENNS WOODS BANCORP INC	849	22,043	22,082
PENNYMAC FINANCIAL SERVICES	10,055	510,362	659,809
PENNYMAC MORTGAGE INVESTMENT	121,937	1,862,509	2,144,872
PENSKE AUTOMOTIVE GROUP INC	58,529	2,646,703	3,476,037
PENTAIR PLC	126,053	5,172,522	6,692,154
PENUMBRA INC	20,724	2,906,281	3,626,700
PEOPLE S UNITED FINANCIAL	325,463	5,060,048	4,208,237
PEOPLES BANCORP INC	1,812	46,332	49,087
PEOPLES BANCORP OF NC	277	7,556	6,377
PEOPLES FINANCIAL SERVICES	562	23,284	20,659
PEPSICO INC	1,169,328	135,846,048	173,411,342
PERDOCEO EDUCATION CORP	6,084	75,616	76,841
PERFICIENT INC	60,497	1,959,525	2,882,682
PERFORMANCE FOOD GROUP CO	157,667	4,684,827	7,506,526
PERKINELMER INC	89,214	7,609,157	12,802,209
PERRIGO CO PLC	105,956	7,451,673	4,738,352
PERSONALIS INC	2,161	28,657	79,114
PERSPECTA INC	68,811	1,571,378	1,656,969

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PETIQ INC	1,958	55,054	75,285
PETMED EXPRESS INC	1,752	41,703	56,169
PFIZER INC	4,800,547	168,884,221	176,708,135
PFSWEB INC	1,050	7,139	7,067
PGT INNOVATIONS INC	125,399	1,784,399	2,550,616
PHASEBIO PHARMACEUTICALS INC	912	7,358	3,064
PHATHOM PHARMACEUTICALS INC	1,113	34,680	36,974
PHIBRO ANIMAL HEALTH CORP A	40,317	932,179	782,956
PHILIP MORRIS INTERNATIONAL	1,185,298	108,578,589	98,130,821
PHILLIPS 66	680,347	52,012,808	47,583,469
PHOTRONICS INC	5,925	51,463	66,123
PHREESIA INC	2,814	77,047	152,688
PHYSICIANS REALTY TRUST	149,175	2,667,013	2,655,315
PIEDMONT OFFICE REALTY TRU A	92,225	1,786,256	1,496,812
PIERIS PHARMACEUTICALS INC	4,823	20,590	12,058
PILGRIM S PRIDE CORP	96,851	1,603,059	1,899,248
PING IDENTITY HOLDING CORP	41,341	709,615	1,184,006
PINNACLE FINANCIAL PARTNERS	160,134	7,105,870	10,312,630
PINNACLE WEST CAPITAL	116,755	9,511,206	9,334,562
PINTEREST INC CLASS A	238,574	5,156,777	15,722,027
PIONEER BANCORP INC/NY	708	8,415	7,484
PIONEER NATURAL RESOURCES CO	163,344	24,561,531	18,603,248
PIPER SANDLER COS	9,835	809,658	992,352
PITNEY BOWES INC	15,525	168,346	95,634
PIXELWORKS INC	2,327	7,435	6,562
PJT PARTNERS INC A	21,617	859,970	1,626,679
PLANET FITNESS INC CL A	151,467	10,442,941	11,758,383
PLANTRONICS INC	3,171	115,996	85,712
PLAYAGS INC	274,977	4,149,084	1,979,834
PLEXUS CORP	18,044	1,001,039	1,411,221
PLIANT THERAPEUTICS INC	1,041	29,402	23,652
PLUG POWER INC	212,142	2,126,033	7,193,735
PLUMAS BANCORP	288	6,021	6,768
PLURALSIGHT INC A	210,296	3,577,447	4,407,804
PLYMOUTH INDUSTRIAL REIT INC	1,641	19,571	24,615
PMV PHARMACEUTICALS INC	22,454	439,222	1,381,146
PNC FINANCIAL SERVICES GROUP	349,718	40,469,892	52,107,982
PNM RESOURCES INC	36,556	1,240,874	1,774,063
POLARIS INC	34,537	2,836,487	3,290,685
POOL CORP	56,850	9,237,696	21,176,625
POPULAR INC	217,171	7,644,632	12,231,071
PORTLAND GENERAL ELECTRIC CO	217,104	8,751,394	9,285,538
POSEIDA THERAPEUTICS INC	793	7,675	8,699
POST HOLDINGS INC	37,320	3,209,388	3,769,693

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
POTLATCHDELTIC CORP	5,983	205,877	299,270
POWELL INDUSTRIES INC	6,327	234,866	186,583
POWER INTEGRATIONS INC	41,598	1,936,513	3,405,212
POWERFLEET INC	1,689	7,947	12,549
PPD INC	94,776	2,555,821	3,243,235
PPG INDUSTRIES INC	267,395	29,308,621	38,563,707
PPL CORP	587,191	18,179,221	16,558,786
PQ GROUP HOLDINGS INC	4,075	61,023	58,110
PRA GROUP INC	4,212	109,508	167,048
PRA HEALTH SCIENCES INC	48,715	4,493,393	6,110,810
PRAXIS PRECISION MEDICINES I	1,183	52,649	65,089
PRECIGEN INC	9,184	117,879	93,677
PRECISION BIOSCIENCES INC	51,125	747,350	426,383
PREFERRED APARTMENT COMMUN A	62,895	892,734	465,423
PREFERRED BANK/LOS ANGELES	1,272	59,147	64,198
PREFORMED LINE PRODUCTS CO	2,495	179,806	170,758
PRELUDE THERAPEUTICS INC	857	65,222	61,318
PREMIER FINANCIAL BANCORP	21,868	316,641	290,626
PREMIER FINANCIAL CORP	21,678	403,534	498,594
PREMIER INC CLASS A	351,258	11,076,924	12,329,156
PRESTIGE CONSUMER HEALTHCARE	217,882	7,907,575	7,597,545
PREVAIL THERAPEUTICS INC	1,454	21,051	33,544
PRICESMART INC	1,990	139,830	181,269
PRIMERICA INC	42,602	4,374,892	5,705,686
PRIMO WATER CORP	14,086	192,174	220,868
PRIMORIS SERVICES CORP	51,827	855,612	1,430,943
PRINCIPAL FINANCIAL GROUP	204,567	10,690,476	10,148,569
PRIORITY TECHNOLOGY HOLDINGS	452	3,550	3,182
PROASSURANCE CORP	4,675	139,895	83,168
PROCTER + GAMBLE CO/THE	2,015,526	197,701,851	280,440,288
PROFESSIONAL HOLDING CORP A	709	9,845	10,940
PROG HOLDINGS INC	36,571	1,561,190	1,970,080
PROGENITY INC	178	1,511	945
PROGRESS SOFTWARE CORP	4,027	106,351	181,980
PROGRESSIVE CORP	532,023	33,621,480	52,606,434
PROGYNY INC	2,404	61,732	101,906
PROLOGIS INC	731,471	52,515,830	72,898,400
PROOFPOINT INC	34,523	3,728,885	4,709,282
PROPETRO HOLDING CORP	51,875	395,687	383,356
PROS HOLDINGS INC	3,568	119,861	181,147
PROSIGHT GLOBAL INC	33,873	457,839	434,591
PROSPERITY BANCSHARES INC	53,245	3,394,960	3,693,073
PROTAGONIST THERAPEUTICS INC	2,914	48,031	58,746
PROTARA THERAPEUTIC INC	105	3,118	2,542

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PROTECTIVE INSURANCE CORP B	12,488	277,212	171,210
PROTHENA CORP PLC	2,987	59,923	35,874
PROTO LABS INC	2,399	236,088	368,007
PROVENTION BIO INC	4,097	59,651	69,403
PROVIDENCE SERVICE CORP	25,817	1,914,915	3,579,011
PROVIDENT BANCORP INC	510	5,847	6,120
PROVIDENT FINANCIAL HLDGS	373	7,144	5,860
PROVIDENT FINANCIAL SERVICES	30,111	479,230	540,794
PRUDENTIAL BANCORP INC	539	8,692	7,465
PRUDENTIAL FINANCIAL INC	326,513	27,375,326	25,490,870
PS BUSINESS PARKS INC/CA	25,428	3,073,173	3,378,618
PTC INC	62,895	4,014,912	7,522,871
PTC THERAPEUTICS INC	42,854	2,092,017	2,615,380
PUBLIC SERVICE ENTERPRISE GP	435,402	21,842,049	25,383,937
PUBLIC STORAGE	115,068	23,913,272	26,572,653
PULMONX CORP	26,957	552,798	1,860,572
PULSE BIOSCIENCES INC	1,319	23,624	31,471
PULTEGROUP INC	281,151	7,748,142	12,123,231
PUMA BIOTECHNOLOGY INC	42,602	2,481,548	437,097
PURE CYCLE CORP	1,197	11,435	13,442
PURE STORAGE INC CLASS A	141,254	2,853,863	3,193,753
PURPLE INNOVATION INC	37,032	882,950	1,219,834
PVH CORP	101,344	8,296,577	9,515,188
PZENA INVESTMENT MANAGM CL A	1,077	7,855	7,862
Q2 HOLDINGS INC	30,431	1,600,988	3,850,434
QAD INC A	29,361	923,273	1,855,028
QCR HOLDINGS INC	28,683	1,084,624	1,135,560
QIAGEN N.V.	143,888	4,544,991	7,604,481
QORVO INC	99,432	8,623,883	16,532,559
QTS REALTY TRUST INC CL A	5,617	256,745	347,580
QUAD GRAPHICS INC	182,773	2,650,838	698,193
QUAKER CHEMICAL CORP	3,999	471,995	1,013,307
QUALCOMM INC	1,048,004	89,054,482	159,652,929
QUALYS INC	22,724	2,078,632	2,769,374
QUANEX BUILDING PRODUCTS	20,049	296,337	444,486
QUANTA SERVICES INC	167,308	7,638,649	12,049,522
QUANTERIX CORP	1,876	50,046	87,234
QUANTUM CORP	1,801	7,087	11,022
QUEST DIAGNOSTICS INC	120,631	11,422,063	14,375,596
QUIDEL CORP	39,309	6,706,142	7,061,862
QUINSTREET INC	4,181	48,167	89,641
QUOTIENT LTD	5,306	39,556	27,644
QUOTIENT TECHNOLOGY INC	7,723	94,500	72,751
QURATE RETAIL INC SERIES A	223,540	3,150,644	2,452,234

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
R1 RCM INC	177,020	1,630,026	4,252,020
RACKSPACE TECHNOLOGY INC	3,050	55,686	58,133
RADIAN GROUP INC	120,361	1,938,785	2,437,310
RADIANT LOGISTICS INC	2,394	11,924	13,885
RADIUS HEALTH INC	82,115	1,579,924	1,466,574
RADNET INC	3,818	43,912	74,718
RAFAEL HOLDINGS INC CLASS B	1,040	21,935	24,253
RALPH LAUREN CORP	79,130	6,924,622	8,208,946
RAMBUS INC	10,264	110,900	179,209
RANGE RESOURCES CORP	637,893	3,946,384	4,273,883
RANPAK HOLDINGS CORP	536,950	4,675,768	7,216,608
RAPID7 INC	48,204	2,028,795	4,346,073
RAPT THERAPEUTICS INC	34,537	963,134	682,106
RATTLER MIDSTREAM LP	69,230	958,388	656,300
RAVEN INDUSTRIES INC	3,651	125,160	120,812
RAYMOND JAMES FINANCIAL INC	94,817	7,209,271	9,071,142
RAYONIER ADVANCED MATERIALS	5,116	50,525	33,356
RAYONIER INC	79,614	2,262,704	2,339,059
RAYTHEON TECHNOLOGIES CORP	1,305,053	87,883,521	93,324,340
RBB BANCORP	16,386	321,072	252,017
RBC BEARINGS INC	2,215	249,892	396,574
RCI HOSPITALITY HOLDINGS INC	8,522	150,010	336,108
RE/MAX HOLDINGS INC CL A	10,630	370,435	386,188
READY CAPITAL CORP	3,742	40,624	46,588
REALOGY HOLDINGS CORP	106,192	1,007,665	1,393,239
REALPAGE INC	53,338	2,906,643	4,653,207
REALREAL INC/THE	5,381	66,401	105,145
REALTY INCOME CORP	281,965	16,941,701	17,529,764
REATA PHARMACEUTICALS INC A	41,862	5,584,270	5,174,980
RECRO PHARMA INC	1,871	20,579	5,332
RED RIVER BANCSHARES INC	532	24,214	26,361
RED ROBIN GOURMET BURGERS	1,342	37,044	25,807
RED ROCK RESORTS INC CLASS A	17,041	391,739	426,707
RED VIOLET INC	401	6,414	10,470
REDFIN CORP	8,844	184,195	606,964
REDWOOD TRUST INC	335,739	3,027,058	2,947,788
REGAL БЕЛОIT CORP	25,873	1,822,075	3,177,463
REGENCY CENTERS CORP	217,880	12,046,995	9,933,149
REGENERON PHARMACEUTICALS	90,517	37,374,932	43,729,668
REGENXBIO INC	2,982	117,487	135,264
REGIONAL MANAGEMENT CORP	27,966	785,195	835,065
REGIONS FINANCIAL CORP	1,159,051	15,277,986	18,683,902
REGIS CORP	2,207	36,902	20,282
REINSURANCE GROUP OF AMERICA	40,097	4,821,420	4,647,242

Domestic Equity**Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
RELAY THERAPEUTICS INC	24,965	572,088	1,037,545
RELIANCE STEEL + ALUMINUM	59,691	5,157,461	7,147,997
RELIANT BANCORP INC	1,490	26,717	27,744
RELMADA THERAPEUTICS INC	1,272	55,173	40,793
RENAISSANCERE HOLDINGS LTD	37,222	5,430,072	6,172,152
RENALYTIX AI PLC ADR	31,271	422,159	500,336
RENASANT CORP	180,972	5,968,038	6,095,137
RENEWABLE ENERGY GROUP INC	60,730	2,749,189	4,300,899
RENT A CENTER INC	219,751	5,043,720	8,414,266
REPAY HOLDINGS CORP	71,261	1,713,740	1,941,862
REPLIGEN CORP	30,561	3,446,241	5,856,404
REPLIMUNE GROUP INC	1,913	32,757	72,981
REPRO MEDSYSTEMS INC	2,590	22,120	15,592
REPUBLIC BANCORP INC CLASS A	10,620	395,233	383,063
REPUBLIC FIRST BANCORP INC	6,788	45,015	19,346
REPUBLIC SERVICES INC	160,349	10,953,490	15,441,609
RESEARCH FRONTIERS INC	1,621	6,573	4,555
RESIDEO TECHNOLOGIES INC	221,598	3,247,691	4,711,173
RESMED INC	179,273	26,528,601	38,106,269
RESONANT INC	3,046	7,630	8,072
RESOURCES CONNECTION INC	3,081	53,377	38,728
RETAIL OPPORTUNITY INVESTMEN	10,076	153,851	134,918
RETAIL PROPERTIES OF AME A	38,845	344,747	332,513
RETAIL VALUE INC	48,779	973,440	725,344
RETRACTABLE TECHNOLOGIES INC	9,618	62,652	103,297
REV GROUP INC	2,452	36,790	21,602
REVANCE THERAPEUTICS INC	208,902	3,449,941	5,920,283
REVLON INC CLASS A	799	14,511	9,492
REVOLUTION MEDICINES INC	3,489	103,942	138,130
REX AMERICAN RESOURCES CORP	449	28,498	32,988
REXFORD INDUSTRIAL REALTY IN	73,310	3,031,190	3,600,254
REXNORD CORP	199,680	5,098,037	7,885,363
REYNOLDS CONSUMER PRODUCTS I	40,423	1,187,056	1,214,307
RGC RESOURCES INC	881	22,967	20,950
RH	4,205	767,748	1,881,822
RHYTHM PHARMACEUTICALS INC	48,297	915,293	1,435,870
RIBBON COMMUNICATIONS INC	15,179	96,363	99,574
RICHMOND MUTUAL BANCORPORATI	770	9,776	10,518
RIGEL PHARMACEUTICALS INC	16,353	62,647	57,236
RIGNET INC	187,045	1,466,024	1,101,695
RIMINI STREET INC	1,249	6,413	5,533
RINGCENTRAL INC CLASS A	104,139	14,109,628	39,465,557
RITE AID CORP	5,095	231,562	80,654
RIVERVIEW BANCORP INC	1,333	8,576	7,012

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RLI CORP	23,531	1,284,539	2,450,754
RLJ LODGING TRUST	201,174	3,452,473	2,846,612
RMR GROUP INC/THE A	35,547	1,055,577	1,372,825
ROBERT HALF INTL INC	122,932	6,567,937	7,680,791
ROCKET COS INC CLASS A	148,855	3,313,730	3,009,848
ROCKET PHARMACEUTICALS INC	26,812	1,442,451	1,470,370
ROCKWELL AUTOMATION INC	97,938	16,704,396	24,563,830
ROCKWELL MEDICAL INC	5,737	25,501	5,794
ROCKY BRANDS INC	732	19,143	20,547
ROGERS CORP	17,119	2,119,755	2,658,410
ROKU INC	71,818	8,450,655	23,845,012
ROLLINS INC	169,361	3,847,730	6,616,934
ROPER TECHNOLOGIES INC	86,950	24,027,901	37,483,276
ROSS STORES INC	269,558	22,208,198	33,104,418
ROYAL CARIBBEAN CRUISES LTD	177,774	16,405,359	13,277,940
ROYAL GOLD INC	42,473	3,208,656	4,517,428
ROYALTY PHARMA PLC CL A	61,333	2,513,944	3,069,717
RPC INC	5,290	45,827	16,664
RPM INTERNATIONAL INC	76,104	3,993,585	6,908,721
RPT REALTY	7,365	91,645	63,707
RUBIUS THERAPEUTICS INC	3,177	43,592	24,113
RUSH ENTERPRISES INC CL B	421	10,768	15,952
RUSH ENTERPRISES INC CL A	109,707	2,471,572	4,544,064
RUSH STREET INTERACTIVE INC	161,396	1,893,862	3,494,223
RUTH S HOSPITALITY GROUP INC	3,105	52,960	55,052
RYDER SYSTEM INC	84,403	4,605,195	5,212,729
RYERSON HOLDING CORP	75,969	588,802	1,036,217
RYMAN HOSPITALITY PROPERTIES	4,590	233,326	311,018
S + T BANCORP INC	3,408	112,691	84,655
S+P GLOBAL INC	224,854	46,326,708	73,916,255
SABRA HEALTH CARE REIT INC	109,225	1,623,821	1,897,238
SABRE CORP	189,355	4,192,291	2,276,047
SAFE BULKERS INC	3,206	6,193	4,168
SAFEGUARD SCIENTIFICS INC	2,134	21,075	13,615
SAFEHOLD INC	19,676	781,442	1,426,313
SAFETY INSURANCE GROUP INC	1,344	91,652	104,698
SAGA COMMUNICATIONS INC CL A	235	7,375	5,645
SAGE THERAPEUTICS INC	30,434	4,201,171	2,632,845
SAIA INC	16,073	1,125,054	2,905,998
SAILPOINT TECHNOLOGIES HOLDI	8,080	182,855	430,179
SALESFORCE.COM INC	829,629	116,585,303	184,617,341
SALISBURY BANCORP INC	158	6,251	5,889
SALLY BEAUTY HOLDINGS INC	428,008	7,006,729	5,581,224
SANDERSON FARMS INC	6,048	681,299	799,546

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SANDY SPRING BANCORP INC	18,113	422,239	583,057
SANGAMO THERAPEUTICS INC	10,272	110,967	160,295
SANMINA CORP	119,247	3,188,383	3,802,787
SANTANDER CONSUMER USA HOLDI	45,781	722,279	1,008,098
SAPIENS INTERNATIONAL CORP	2,337	64,218	71,536
SAREPTA THERAPEUTICS INC	59,401	7,685,348	10,127,276
SATSUMA PHARMACEUTICALS INC	815	20,888	3,757
SAUL CENTERS INC	2,916	105,196	92,379
SAVARA INC	3,559	24,338	4,093
SB FINANCIAL GROUP INC	441	7,168	8,061
SBA COMMUNICATIONS CORP	88,817	15,126,598	25,057,940
SCANSOURCE INC	37,336	961,109	984,924
SCHLUMBERGER LTD	1,062,191	60,432,469	23,187,630
SCHNEIDER NATIONAL INC CL B	32,913	762,945	681,299
SCHNITZER STEEL INDS INC A	2,452	64,082	78,243
SCHOLAR ROCK HOLDING CORP	2,092	42,316	101,525
SCHOLASTIC CORP	2,578	85,917	64,450
SCHRODINGER INC	2,676	139,773	211,886
SCHWAB (CHARLES) CORP	1,187,665	48,407,932	62,993,752
SCHWEITZER MAUDUIT INTL INC	2,777	84,322	111,663
SCIENCE APPLICATIONS INTE	58,731	4,426,286	5,558,302
SCIENTIFIC GAMES CORP	5,231	100,831	217,034
SCORPIO BULKERS INC	739	80,623	12,511
SCORPIO TANKERS INC	83,330	3,722,820	932,463
SCOTTS MIRACLE GRO CO	23,936	1,918,611	4,766,615
SCPHARMACEUTICALS INC	405	2,918	2,142
SCULPTOR CAPITAL MANAGEMENT	58,332	1,061,686	886,646
SEABOARD CORP	280	1,006,880	848,680
SEACHANGE INTERNATIONAL INC	2,533	3,610	3,546
SEACOAST BANKING CORP/FL	4,551	95,956	134,027
SEACOR HOLDINGS INC	1,928	74,831	79,916
SEAGATE TECHNOLOGY	130,196	5,637,401	8,092,983
SEAGEN INC	102,898	9,366,039	18,021,556
SEALED AIR CORP	118,352	4,662,572	5,419,338
SEASPINE HOLDINGS CORP	2,457	29,156	42,875
SEAWORLD ENTERTAINMENT INC	141,800	3,563,168	4,479,462
SECUREWORKS CORP A	552	7,545	7,849
SECURITY NATL FINL CORP CL A	615	4,005	5,135
SEI INVESTMENTS COMPANY	76,079	3,698,723	4,372,260
SELECT BANCORP INC	985	10,715	9,328
SELECT ENERGY SERVICES INC A	99,184	1,060,958	406,654
SELECT MEDICAL HOLDINGS CORP	366,781	5,901,778	10,145,162
SELECTA BIOSCIENCES INC	4,157	11,951	12,596
SELECTIVE INSURANCE GROUP	97,319	4,658,081	6,518,427

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SELECTQUOTE INC	2,974	63,475	61,711
SEMPRA ENERGY	241,039	27,721,934	30,710,779
SEMTECH CORP	113,296	4,273,038	8,167,509
SENECA FOODS CORP CL A	19,945	716,307	795,806
SENSATA TECHNOLOGIES HOLDING	91,217	3,800,429	4,810,785
SENSIENT TECHNOLOGIES CORP	3,690	177,739	272,211
SERES THERAPEUTICS INC	4,920	71,690	120,540
SERITAGE GROWTH PROP A REIT	520,243	13,261,570	7,637,167
SERVICE CORP INTERNATIONAL	112,053	3,778,039	5,501,802
SERVICE PROPERTIES TRUST	76,364	1,674,607	877,422
SERVICENOW INC	262,741	60,543,849	144,620,529
SERVICOURCE INTERNATIONAL	5,386	8,860	9,479
SERVISFIRST BANCSHARES INC	4,236	129,581	170,668
SFL CORP LTD	8,724	109,169	54,787
SHAKE SHACK INC CLASS A	3,187	161,806	270,194
SHARPS COMPLIANCE CORP	882	6,487	8,335
SHATTUCK LABS INC	1,416	57,667	74,213
SHENANDOAH TELECOMMUNICATION	4,291	127,313	185,586
SHERWIN WILLIAMS CO/THE	67,215	28,226,127	49,396,976
SHIFT TECHNOLOGIES INC	177,643	2,133,542	1,469,108
SHOCKWAVE MEDICAL INC	2,602	123,102	269,879
SHOE CARNIVAL INC	814	23,353	31,893
SHORE BANCSHARES INC	762	10,636	11,125
SHOTSPOTTER INC	712	26,057	26,842
SHUTTERSTOCK INC	114,710	5,690,395	8,224,707
SHYFT GROUP INC/THE	3,158	29,528	89,624
SI BONE INC	2,328	40,834	69,607
SIEBERT FINANCIAL CORP	687	7,707	2,885
SIENTRA INC	3,554	43,622	13,825
SIERRA BANCORP	11,806	279,215	282,400
SIGA TECHNOLOGIES INC	4,648	26,547	33,791
SIGNATURE BANK	37,355	4,347,066	5,053,758
SIGNET JEWELERS LTD	4,617	158,529	125,906
SILGAN HOLDINGS INC	159,271	4,615,407	5,905,769
SILICON LABORATORIES INC	14,930	1,564,849	1,901,186
SILK ROAD MEDICAL INC	2,460	95,981	154,931
SILVERCREST ASSET MANAGEME A	607	7,674	8,431
SILVERGATE CAPITAL CORP CL A	1,539	20,325	114,363
SIMMONS FIRST NATL CORP CL A	9,542	199,532	206,012
SIMON PROPERTY GROUP INC	319,363	42,305,535	27,235,277
SIMPLY GOOD FOODS CO/THE	132,998	2,879,396	4,170,817
SIMPSON MANUFACTURING CO INC	3,902	201,675	364,642
SIMULATIONS PLUS INC	1,167	36,210	83,931
SINCLAIR BROADCAST GROUP A	7,084	151,842	225,625

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SIRIUS XM HOLDINGS INC	1,266,970	7,417,266	8,070,599
SITE CENTERS CORP	104,722	902,274	1,059,787
SITEONE LANDSCAPE SUPPLY INC	5,351	423,468	848,829
SITIME CORP	40,225	3,316,074	4,502,384
SIX FLAGS ENTERTAINMENT CORP	90,817	3,876,841	3,096,860
SJW GROUP	23,730	1,552,499	1,645,913
SKECHERS USA INC CL A	228,685	6,428,716	8,218,939
SKYLINE CHAMPION CORP	4,650	102,061	143,871
SKYWEST INC	38,502	1,525,838	1,552,016
SKYWORKS SOLUTIONS INC	126,836	12,138,827	19,390,688
SL GREEN REALTY CORP	65,505	5,750,103	3,902,788
SLACK TECHNOLOGIES INC CL A	265,738	8,664,905	11,224,773
SLEEP NUMBER CORP	29,210	1,483,982	2,391,131
SLM CORP	644,607	5,988,541	7,986,681
SM ENERGY CO	10,632	149,069	65,068
SMART GLOBAL HOLDINGS INC	24,209	676,866	910,985
SMARTFINANCIAL INC	23,215	513,146	421,120
SMARTSHEET INC CLASS A	66,959	3,261,466	4,639,589
SMITH (A.O.) CORP	101,446	4,916,204	5,561,270
SMITH + WESSON BRANDS INC	78,933	737,899	1,401,061
SMITH MICRO SOFTWARE INC	2,062	9,124	11,176
SNAP INC A	105,000	4,330,447	5,257,350
SNAP ON INC	81,618	12,912,547	13,968,105
SNOWFLAKE INC CLASS A	19,305	3,584,036	5,432,427
SOLAREEDGE TECHNOLOGIES INC	29,043	3,821,460	9,268,202
SOLARIS OILFIELD INFRAST A	3,601	41,648	29,312
SOLARWINDS CORP	78,056	1,269,483	1,166,937
SOLENO THERAPEUTICS INC	3,446	6,502	6,651
SOLID BIOSCIENCES INC	1,788	32,525	13,553
SOLITON INC	445	4,787	3,418
SONIC AUTOMOTIVE INC CLASS A	98,862	2,052,000	3,813,107
SONOCO PRODUCTS CO	59,481	3,025,030	3,524,249
SONOS INC	7,102	77,484	166,116
SORRENTO THERAPEUTICS INC	22,166	125,573	151,283
SOUTH JERSEY INDUSTRIES	8,889	242,072	191,558
SOUTH PLAINS FINANCIAL INC	13,756	271,903	260,676
SOUTH STATE CORP	87,530	5,152,174	6,328,419
SOUTHERN CO/THE	808,414	41,161,175	49,660,872
SOUTHERN COPPER CORP	178,430	6,110,547	11,619,362
SOUTHERN FIRST BANCSHARES	2,560	79,723	90,496
SOUTHERN MISSOURI BANCORP	7,291	260,099	221,938
SOUTHERN NATL BANCORP OF VA	2,013	25,096	24,377
SOUTHSIDE BANCSHARES INC	2,849	75,327	88,404
SOUTHWEST AIRLINES CO	475,926	22,100,978	22,182,911

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SOUTHWEST GAS HOLDINGS INC	31,236	1,927,991	1,897,587
SOUTHWESTERN ENERGY CO	57,485	413,085	171,305
SP PLUS CORP	50,828	1,351,240	1,465,371
SPARK ENERGY INC CLASS A	148,440	2,054,186	1,420,571
SPARTANNASH CO	66,858	1,295,344	1,163,998
SPDR BLOOMBERG BARCLAYS HIGH Y	47,600	5,159,342	5,185,544
SPECTRUM BRANDS HOLDINGS INC	29,839	2,314,814	2,356,684
SPECTRUM PHARMACEUTICALS INC	12,058	104,542	41,118
SPERO THERAPEUTICS INC	1,521	17,517	29,492
SPIRE INC	19,067	1,186,773	1,221,051
SPIRIT AEROSYSTEMS HOLD CL A	100,714	6,299,695	3,936,910
SPIRIT AIRLINES INC	8,499	264,142	207,801
SPIRIT OF TEXAS BANCSHARES I	830	15,667	13,944
SPIRIT REALTY CAPITAL INC	64,422	3,024,092	2,587,832
SPLUNK INC	94,655	7,724,173	16,080,938
SPOK HOLDINGS INC	1,813	23,441	20,179
SPORTSMAN S WAREHOUSE HOLDIN	4,126	30,389	72,411
SPOTIFY TECHNOLOGY SA	78,248	11,502,191	24,621,516
SPRINGWORKS THERAPEUTICS INC	27,526	596,939	1,996,186
SPROUT SOCIAL INC CLASS A	103,161	4,025,107	4,684,541
SPROUTS FARMERS MARKET INC	71,325	1,664,945	1,433,633
SPRUCE BIOSCIENCES INC	423	9,075	10,283
SPS COMMERCE INC	3,199	111,628	347,379
SPX CORP	53,039	1,864,946	2,892,747
SPX FLOW INC	85,246	2,837,673	4,940,858
SQUARE INC A	458,651	35,826,088	99,820,804
SS+C TECHNOLOGIES HOLDINGS	132,783	5,761,343	9,659,963
ST JOE CO/THE	2,932	56,997	124,463
STAAR SURGICAL CO	4,096	117,865	324,485
STAG INDUSTRIAL INC	105,722	2,909,260	3,311,213
STAMPS.COM INC	3,665	878,940	719,036
STANDARD AVB FINANCIAL CORP	215	4,946	7,007
STANDARD MOTOR PRODS	1,913	65,911	77,400
STANDEX INTERNATIONAL CORP	1,109	79,025	85,970
STANLEY BLACK + DECKER INC	198,249	24,857,094	35,399,341
STARBUCKS CORP	1,004,391	70,310,986	107,449,749
STARTEK INC	18,438	145,458	138,654
STARWOOD PROPERTY TRUST INC	159,682	3,550,394	3,081,863
STATE AUTO FINANCIAL CORP	1,627	38,420	28,863
STATE STREET CORP	376,290	25,798,174	27,386,386
STEEL DYNAMICS INC	170,719	5,727,039	6,294,410
STEELCASE INC CL A	64,787	1,036,135	877,864
STEPAN CO	3,474	287,568	414,518
STEPSTONE GROUP INC CLASS A	27,190	601,144	1,082,162

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
STEREOTAXIS INC	4,453	20,595	22,666
STERICYCLE INC	53,538	3,295,257	3,711,790
STERIS PLC	64,356	7,449,807	12,198,036
STERLING BANCORP INC/MI	939	8,350	4,263
STERLING BANCORP/DE	120,307	2,493,048	2,163,120
STERLING CONSTRUCTION CO	2,763	33,445	51,419
STEVEN MADDEN LTD	7,330	155,899	258,896
STEWART INFORMATION SERVICES	25,600	1,031,734	1,238,016
STIFEL FINANCIAL CORP	251,604	8,187,128	12,695,938
STITCH FIX INC CLASS A	5,316	154,703	312,156
STOCK YARDS BANCORP INC	1,896	53,586	76,750
STOKE THERAPEUTICS INC	1,091	26,844	67,566
STONECO LTD A	119,934	5,433,852	10,064,861
STONERIDGE INC	116,914	3,302,563	3,534,310
STONEX GROUP INC	21,163	915,597	1,225,338
STORE CAPITAL CORP	143,293	3,979,245	4,869,096
STRATEGIC EDUCATION INC	37,376	3,422,479	3,563,054
STRATUS PROPERTIES INC	367	9,454	9,359
STRIDE INC	122,435	2,933,343	2,599,295
STRONGBRIDGE BIOPHARMA PLC	2,176	5,974	5,288
STRYKER CORP	280,300	45,183,559	68,684,712
STURM RUGER + CO INC	1,534	76,059	99,817
SUMMIT FINANCIAL GROUP INC	2,698	48,380	59,572
SUMMIT HOTEL PROPERTIES INC	312,180	1,660,950	2,812,742
SUMMIT MATERIALS INC CL A	206,122	3,431,449	4,138,930
SUMO LOGIC INC	1,707	52,072	48,786
SUN COMMUNITIES INC	77,535	8,817,041	11,781,443
SUNCOKE ENERGY INC	17,062	107,755	74,220
SUNNOVA ENERGY INTERNATIONAL	128,727	3,037,966	5,809,450
SUNPOWER CORP	7,472	51,068	191,582
SUNRUN INC	13,394	223,597	929,276
SUNSTONE HOTEL INVESTORS INC	222,590	2,278,493	2,521,945
SUPER MICRO COMPUTER INC	4,064	114,305	128,666
SUPERIOR GROUP OF COS INC	16,217	385,624	376,883
SUPERNUS PHARMACEUTICALS INC	123,144	2,694,727	3,098,303
SURGALIGN HOLDINGS INC	5,591	20,527	12,244
SURGERY PARTNERS INC	1,981	23,810	57,469
SURMODICS INC	1,111	49,804	48,351
SUTRO BIOPHARMA INC	2,548	28,153	55,317
SVB FINANCIAL GROUP	53,539	13,764,505	20,764,030
SVMK INC	154,927	2,425,887	3,958,385
SWITCH INC A	53,511	797,333	875,975
SWK HOLDINGS CORP	252	3,232	3,626
SYKES ENTERPRISES INC	32,105	942,157	1,209,395

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SYNAPTICS INC	43,599	3,114,801	4,202,944
SYNCHRONOSS TECHNOLOGIES INC	4,990	35,319	23,453
SYNCHRONY FINANCIAL	436,298	13,142,928	15,143,904
SYNDAX PHARMACEUTICALS INC	29,990	650,619	666,978
SYNEOS HEALTH INC	111,916	5,549,726	7,624,837
SYNNEX CORP	24,647	1,236,310	2,007,252
SYNOPSIS INC	118,611	13,544,081	30,748,716
SYNOVUS FINANCIAL CORP	226,168	5,767,043	7,321,058
SYROS PHARMACEUTICALS INC	4,252	36,366	46,134
SYSCO CORP	373,697	23,016,682	27,750,739
SYSTEMAX INC	1,110	29,319	39,838
T MOBILE US INC	488,987	42,998,440	65,939,897
T ROWE PRICE GROUP INC	203,749	20,102,555	30,845,561
TABULA RASA HEALTHCARE INC	1,790	110,353	76,684
TACTILE SYSTEMS TECHNOLOGY I	1,660	87,720	74,600
TAKE TWO INTERACTIVE SOFTWARE	86,950	9,809,787	18,067,341
TALEND SA ADR	152,910	5,422,604	5,862,569
TALOS ENERGY INC	1,162	22,842	9,575
TANDEM DIABETES CARE INC	61,829	4,766,513	5,915,799
TANGER FACTORY OUTLET CENTER	8,215	141,002	81,821
TAPESTRY INC	431,072	13,616,659	13,397,718
TARGA RESOURCES CORP	132,353	6,534,122	3,491,472
TARGET CORP	461,725	42,475,466	81,508,314
TARGET HOSPITALITY CORP	1,691	12,845	2,672
TARSUS PHARMACEUTICALS INC	373	18,510	15,416
TATTOOED CHEF INC	76,319	1,782,833	1,746,942
TAYLOR MORRISON HOME CORP	221,562	4,803,759	5,683,065
TAYSHA GENE THERAPIES INC	527	11,771	13,987
TBA WESTERN/LEHMAN RECEIVABLE	748,477	-	8,420
TCF FINANCIAL CORP	190,123	6,172,068	7,038,353
TCR2 THERAPEUTICS INC	108,967	2,192,553	3,370,349
TE CONNECTIVITY LTD	83,984	9,710,838	10,167,943
TEAM INC	2,743	54,629	29,899
TECHNIPFMC PLC	383,734	3,672,530	3,607,100
TECHTARGET	19,039	356,553	1,125,395
TEGNA INC	163,090	2,288,706	2,275,106
TEJON RANCH CO	1,859	36,272	26,863
TELA BIO INC	404	5,671	6,076
TELADOC HEALTH INC	162,939	16,970,130	32,581,282
TELEDYNE TECHNOLOGIES INC	31,000	7,140,033	12,151,380
TELEFLEX INC	35,463	8,593,962	14,595,507
TELENAV INC	3,926	19,340	18,452
TELEPHONE AND DATA SYSTEMS	64,739	1,836,648	1,202,203
TELLURIAN INC	13,018	66,842	16,663

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TELOS CORPORATION	182,167	3,467,756	6,007,868
TEMPUR SEALY INTERNATIONAL I	116,754	1,361,357	3,152,358
TENABLE HOLDINGS INC	6,453	181,915	337,234
TENET HEALTHCARE CORP	95,970	1,939,153	3,832,082
TENNANT CO	36,845	2,292,603	2,585,414
TENNECO INC CLASS A	4,714	113,285	49,968
TERADATA CORP	74,445	2,301,233	1,672,779
TERADYNE INC	143,932	6,760,726	17,256,007
TEREX CORP	6,033	158,425	210,491
TERMINIX GLOBAL HOLDINGS INC	80,177	2,627,784	4,089,829
TERRENO REALTY CORP	46,072	2,244,288	2,695,673
TERRITORIAL BANCORP INC	1,054	25,408	25,328
TESLA INC	759,415	167,259,207	535,896,383
TETRA TECH INC	32,841	2,669,319	3,802,331
TEXAS CAPITAL BANCSHARES INC	4,438	141,375	264,061
TEXAS INSTRUMENTS INC	856,805	81,226,395	140,627,405
TEXAS ROADHOUSE INC	70,016	4,496,750	5,472,451
TEXTAINER GROUP HOLDINGS LTD	4,643	62,980	89,053
TEXTRON INC	226,226	10,390,290	10,933,503
TFS FINANCIAL CORP	33,016	561,823	582,072
TG THERAPEUTICS INC	65,898	1,433,709	3,428,014
THE BANK OF PRINCETON	356	9,625	8,334
THERAPEUTICSMD INC	20,337	84,872	24,608
THERAVANCE BIOPHARMA INC	78,349	1,605,936	1,392,262
THERMO FISHER SCIENTIFIC INC	346,285	84,300,522	161,292,627
THERMON GROUP HOLDINGS INC	15,308	253,668	239,264
THIRD POINT REINSURANCE LTD	8,430	86,488	80,254
THOR INDUSTRIES INC	69,279	5,001,635	6,442,254
TIDEWATER INC	4,450	95,724	38,448
TIFFANY + CO	90,189	9,176,131	11,855,344
TILLY S INC CLASS A SHRS	1,962	24,910	16,010
TIMBERLAND BANCORP INC	8,759	244,105	212,493
TIMKEN CO	96,638	3,808,930	7,475,916
TIMKENSTEEL CORP	3,912	33,008	18,269
TIPTREE INC	18,654	99,854	93,643
TITAN MACHINERY INC	1,790	32,078	34,995
TIVITY HEALTH INC	4,178	102,069	81,847
TJX COMPANIES INC	1,058,234	51,189,741	72,266,800
TOLL BROTHERS INC	80,980	2,527,195	3,520,201
TOMPKINS FINANCIAL CORP	1,370	83,240	96,722
TOOTSIE ROLL INDS	1,476	46,551	43,837
TOPBUILD CORP	35,980	1,763,137	6,623,198
TORO CO	68,166	3,841,502	6,464,863
TOWNE BANK	57,170	1,477,425	1,342,352

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TPG RE FINANCE TRUST INC	5,047	81,810	53,599
TPI COMPOSITES INC	2,671	62,398	140,975
TRACTOR SUPPLY COMPANY	93,512	8,298,426	13,145,917
TRADE DESK INC/THE CLASS A	55,578	9,991,461	44,517,978
TRADEWEB MARKETS INC CLASS A	49,936	2,974,318	3,118,503
TRANE TECHNOLOGIES PLC	234,967	18,433,585	34,107,810
TRANSCAT INC	431	10,926	14,947
TRANSCONTINENTAL REALTY INV	62	1,724	1,495
TRANSDIGM GROUP INC	40,210	14,261,754	24,883,959
TRANSLATE BIO INC	6,448	84,264	118,837
TRANSMEDICS GROUP INC	1,983	37,977	39,462
TRANSOCEAN LTD	53,848	247,754	124,389
TRANSUNION	138,918	8,014,042	13,783,444
TRAVEL LEISURE CO	195,239	7,035,536	8,758,422
TRAVELERS COS INC/THE	219,368	26,285,148	30,792,686
TRAVERE THERAPEUTICS INC	4,377	94,137	119,295
TREAN INSURANCE GROUP INC	767	9,587	10,048
TRECORA RESOURCES	2,302	22,058	16,091
TREDEGAR CORP	2,380	38,331	39,746
TREEHOUSE FOODS INC	33,728	2,292,425	1,433,103
TREX COMPANY INC	85,867	4,873,468	7,188,785
TRI POINTE HOMES INC	81,828	1,380,533	1,411,533
TRIBUNE PUBLISHING CO	1,175	15,084	16,098
TRICIDA INC	2,417	64,641	17,040
TRICO BANCSHARES	46,964	1,330,823	1,656,890
TRIMAS CORP	68,116	1,461,056	2,157,234
TRIMBLE INC	174,028	6,259,320	11,619,850
TRINET GROUP INC	63,484	2,354,013	5,116,810
TRINITY INDUSTRIES INC	82,361	1,749,759	2,173,507
TRINSEO SA	3,414	152,916	174,831
TRIPADVISOR INC	64,304	3,261,192	1,850,669
TRIPLE S MANAGEMENT CORP B	285,914	4,693,998	6,104,264
TRISTATE CAPITAL HLDGS INC	119,937	2,379,349	2,086,904
TRITON INTERNATIONAL LTD	5,887	197,862	285,578
TRIUMPH BANCORP INC	42,365	1,366,230	2,056,821
TRIUMPH GROUP INC	4,610	106,015	57,902
TRONOX HOLDINGS PLC A	38,449	538,059	562,124
TRUEBLUE INC	128,703	2,439,036	2,405,459
TRUECAR INC	9,636	94,560	40,471
TRUIST FINANCIAL CORP	1,162,456	50,180,623	55,716,516
TRUPANION INC	2,564	70,572	306,936
TRUSTCO BANK CORP NY	9,025	69,395	60,197
TRUSTMARK CORP	44,519	1,103,374	1,215,814
TS INNOVATION ACQUISITIONS C	142,499	1,424,990	1,501,939

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TTEC HOLDINGS INC	1,632	46,370	119,022
TTM TECHNOLOGIES	128,441	1,620,686	1,771,844
TUCOWS INC CLASS A	873	47,788	64,506
TUPPERWARE BRANDS CORP	6,971	209,316	225,791
TURNING POINT BRANDS INC	967	31,845	43,090
TURNING POINT THERAPEUTICS I	23,080	1,584,772	2,812,298
TURTLE BEACH CORP	1,439	21,146	31,010
TUTOR PERINI CORP	316,031	4,754,882	4,092,601
TWILIO INC A	137,370	18,325,670	46,499,745
TWIST BIOSCIENCE CORP	3,020	101,584	426,696
TWITTER INC	647,298	20,184,539	35,051,187
TWO HARBORS INVESTMENT CORP	507,221	2,714,531	3,230,998
TYLER TECHNOLOGIES INC	30,275	7,418,836	13,215,643
TYME TECHNOLOGIES INC	3,745	8,895	4,569
TYSON FOODS INC CL A	256,270	14,735,245	16,514,039
U.S. PHYSICAL THERAPY INC	1,127	84,003	135,522
UBER TECHNOLOGIES INC	1,654,255	60,560,687	84,367,005
UBIQUITI INC	5,718	469,337	1,592,520
UDR INC	236,369	8,849,560	9,083,661
UFP INDUSTRIES INC	10,807	398,609	600,329
UFP TECHNOLOGIES INC	629	23,284	29,311
UGI CORP	170,950	7,833,701	5,976,412
ULTA BEAUTY INC	41,162	10,663,494	11,820,080
ULTRA CLEAN HOLDINGS INC	3,530	38,412	109,960
ULTRAGENYX PHARMACEUTICAL IN	22,100	1,632,097	3,059,303
ULTRALIFE CORP	21,001	146,936	135,876
UMB FINANCIAL CORP	21,694	1,167,731	1,496,669
UMH PROPERTIES INC	3,842	52,254	56,900
UMPQUA HOLDINGS CORP	354,150	6,339,607	5,361,831
UNDER ARMOUR INC CLASS A	150,972	3,292,056	2,592,189
UNDER ARMOUR INC CLASS C	307,207	4,219,821	4,571,240
UNIFI INC	1,339	24,460	23,754
UNIFIRST CORP/MA	1,389	171,793	294,037
UNION PACIFIC CORP	546,332	71,641,578	113,757,249
UNISYS CORP	5,284	170,821	103,989
UNITED AIRLINES HOLDINGS INC	296,061	17,573,133	12,804,638
UNITED BANKSHARES INC	11,162	306,924	361,649
UNITED COMMUNITY BANKS/GA	205,291	4,776,969	5,838,476
UNITED FIRE GROUP INC	1,981	65,807	49,723
UNITED INSURANCE HOLDINGS CO	3,767	45,195	21,547
UNITED NATURAL FOODS INC	60,523	506,231	966,552
UNITED PARCEL SERVICE CL B	557,025	66,483,119	93,803,010
UNITED RENTALS INC	54,594	7,188,659	12,660,895
UNITED SECURITY BANCSHARE/CA	837	7,564	5,901

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNITED STATES LIME + MINERAL	124	9,654	14,136
UNITED STATES STEEL CORP	19,708	258,973	330,503
UNITED THERAPEUTICS CORP	27,951	3,094,905	4,242,682
UNITEDHEALTH GROUP INC	848,004	185,101,294	297,378,043
UNITI GROUP INC	17,161	282,438	201,299
UNITIL CORP	4,581	253,788	202,801
UNITY BANCORP INC	6,287	79,082	110,337
UNITY BIOTECHNOLOGY INC	3,311	43,547	17,350
UNITY SOFTWARE INC	74,357	10,009,457	11,411,569
UNIVAR SOLUTIONS INC	103,268	2,568,391	1,963,125
UNIVERSAL CORP/VA	2,136	121,611	103,831
UNIVERSAL DISPLAY CORP	26,561	2,829,204	6,103,718
UNIVERSAL ELECTRONICS INC	72,648	3,267,543	3,811,114
UNIVERSAL HEALTH RLTY INCOME	1,169	69,718	75,132
UNIVERSAL HEALTH SERVICES B	76,333	9,576,917	10,495,788
UNIVERSAL INSURANCE HOLDINGS	155,940	3,858,015	2,356,253
UNIVERSAL LOGISTICS HOLDINGS	28,770	631,030	592,374
UNIVERSAL TECHNICAL INSTITUT	3,066	20,374	19,806
UNIVEST FINANCIAL CORP	34,902	660,796	718,283
UNUM GROUP	186,878	6,191,287	4,286,981
UPLAND SOFTWARE INC	26,072	632,557	1,196,444
UPWORK INC	8,357	123,043	288,484
URANIUM ENERGY CORP	16,950	21,964	29,832
URBAN EDGE PROPERTIES	10,535	175,659	136,323
URBAN OUTFITTERS INC	122,179	3,404,009	3,127,782
UROGEN PHARMA LTD	1,720	56,370	30,994
URSTADT BIDDLE CLASS A	2,617	47,487	36,978
US BANCORP	1,439,133	67,095,439	67,049,206
US CELLULAR CORP	24,804	984,372	761,235
US CONCRETE INC	1,474	39,432	58,916
US ECOLOGY INC	2,857	119,661	103,795
US FOODS HOLDING CORP	129,438	3,855,608	4,311,580
US SILICA HOLDINGS INC	6,957	144,375	48,838
US XPRESS ENTERPRISES INC A	1,359	10,573	9,296
USANA HEALTH SCIENCES INC	1,019	79,084	78,565
UTAH MEDICAL PRODUCTS INC	263	22,024	22,171
UTZ BRANDS INC	82,678	1,292,849	1,823,877
VAIL RESORTS INC	38,529	7,035,828	10,748,050
VALERO ENERGY CORP	505,274	31,767,526	28,583,350
VALLEY NATIONAL BANCORP	332,201	3,845,914	3,238,960
VALMONT INDUSTRIES	16,240	2,109,835	2,840,863
VALUE LINE INC	71	1,797	2,341
VALVOLINE INC	118,727	2,453,135	2,747,343
VANDA PHARMACEUTICALS INC	39,439	528,279	518,228

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VAPOTHERM INC	1,619	36,142	43,486
VAREX IMAGING CORP	3,481	66,784	58,063
VARIAN MEDICAL SYSTEMS INC	69,353	7,845,160	12,137,469
VARONIS SYSTEMS INC	19,258	1,871,948	3,150,801
VAXART INC	4,681	38,014	26,729
VAXCYTE INC	1,738	87,119	46,179
VBI VACCINES INC	15,150	23,283	41,663
VECTOR GROUP LTD	12,435	142,311	144,868
VECTRUS INC	15,895	327,117	790,299
VEECO INSTRUMENTS INC	4,331	61,602	75,186
VEEVA SYSTEMS INC CLASS A	145,014	19,189,065	39,480,062
VENTAS INC	316,491	18,669,791	15,520,719
VENUS CONCEPT INC	1,034	4,431	1,789
VERA BRADLEY INC	1,955	38,544	15,562
VERACYTE INC	107,715	2,684,462	5,271,572
VERASTEM INC	16,535	28,611	35,220
VEREIT INC	184,753	7,977,340	6,981,816
VERICEL CORP	11,810	207,788	364,693
VERICITY INC	136	1,310	1,361
VERINT SYSTEMS INC	53,071	2,194,851	3,565,310
VERISIGN INC	84,690	11,076,298	18,326,916
VERISK ANALYTICS INC	140,295	17,618,163	29,123,839
VERITEX HOLDINGS INC	131,351	3,391,769	3,370,467
VERITIV CORP	1,064	24,161	22,121
VERITONE INC	2,126	36,472	60,485
VERIZON COMMUNICATIONS INC	3,736,484	200,491,792	219,518,435
VERRA MOBILITY CORP	246,561	2,731,667	3,308,849
VERRICA PHARMACEUTICALS INC	1,350	16,856	15,539
VERSO CORP A	2,549	55,511	30,639
VERTEX PHARMACEUTICALS INC	249,198	38,195,024	58,895,455
VERTIV HOLDINGS CO	131,657	1,678,996	2,458,036
VERU INC	5,811	18,606	50,265
VF CORP	245,093	15,920,967	20,933,393
VIACOMCBS INC CLASS A	4,065	253,235	153,738
VIACOMCBS INC CLASS B	480,052	24,585,893	17,886,738
VIAD CORP	1,744	64,077	63,080
VIASAT INC	33,394	2,640,012	1,090,314
VIATRIS INC	943,795	14,797,256	17,686,718
VIAVI SOLUTIONS INC	137,941	1,577,869	2,065,666
VICI PROPERTIES INC	364,439	7,813,755	9,293,195
VICOR CORP	97,915	5,095,485	9,029,721
VIDLER WATER RESOUCES INC	1,928	43,997	18,027
VIELA BIO INC	21,396	543,626	769,614
VIEMED HEALTHCARE INC	3,124	32,068	24,242

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VIEWRAY INC	8,343	43,070	31,870
VIKING THERAPEUTICS INC	141,033	858,144	794,016
VILLAGE SUPER MARKET CLASS A	831	21,951	18,332
VIPER ENERGY PARTNERS LP	161,752	3,792,639	1,879,558
VIR BIOTECHNOLOGY INC	4,971	182,624	133,123
VIRGIN GALACTIC HOLDINGS INC	36,519	568,053	866,596
VIRNETX HOLDING CORP	5,404	31,175	27,236
VIRTU FINANCIAL INC CLASS A	58,474	1,302,824	1,471,791
VIRTUS INVESTMENT PARTNERS	661	57,102	143,437
VIRTUSA CORP	2,682	100,701	137,131
VISA INC CLASS A SHARES	1,618,133	195,051,012	353,934,231
VISHAY INTERTECHNOLOGY INC	117,788	1,781,323	2,439,389
VISHAY PRECISION GROUP	1,118	30,556	35,195
VISTA OUTDOOR INC	56,639	886,850	1,345,743
VISTEON CORP	50,532	3,438,242	6,342,777
VISTRA CORP	406,943	9,190,343	8,000,499
VITAL FARMS INC	984	37,902	24,905
VIVINT SMART HOME INC	66,517	1,035,101	1,380,228
VMWARE INC CLASS A	75,118	8,800,827	10,536,051
VOCERA COMMUNICATIONS INC	152,956	4,351,235	6,352,263
VOLITIONRX LTD	1,804	7,178	7,018
VONAGE HOLDINGS CORP	145,251	1,659,460	1,870,107
VONTIER CORP	107,244	2,816,880	3,581,950
VORNADO REALTY TRUST	132,145	8,679,023	4,934,294
VOXX INTERNATIONAL CORP	1,236	7,286	15,771
VOYA FINANCIAL INC	192,410	8,997,164	11,315,632
VOYAGER THERAPEUTICS INC	2,245	37,371	16,052
VROOM INC	15,904	735,076	651,587
VSE CORP	844	18,617	32,486
VTV THERAPEUTICS INC CL A	767	1,737	1,427
VULCAN MATERIALS CO	104,271	11,733,199	15,464,432
VYNE THERAPEUTICS INC	12,727	27,874	20,109
W+T OFFSHORE INC	8,605	79,248	18,673
WABASH NATIONAL CORP	248,150	2,926,784	4,275,625
WABTEC CORP	237,861	17,671,613	17,411,425
WADDELL + REED FINANCIAL A	5,717	108,065	145,612
WAITR HOLDINGS INC	8,872	22,881	24,664
WALGREENS BOOTS ALLIANCE INC	635,452	43,735,977	25,341,826
WALKER + DUNLOP INC	32,790	1,611,531	3,017,336
WALMART INC	1,113,466	107,896,962	160,506,124
WALT DISNEY CO/THE	1,538,743	175,252,770	278,789,457
WARNER MUSIC GROUP CORP CL A	284,867	7,742,583	10,822,097
WARRIOR MET COAL INC	22,465	478,484	478,954
WASHINGTON FEDERAL INC	89,963	2,770,585	2,315,648

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WASHINGTON REIT	7,306	209,473	158,029
WASHINGTON TRUST BANCORP	1,423	53,214	63,750
WASTE MANAGEMENT INC	316,353	26,389,077	37,307,509
WATERS CORP	50,400	8,963,020	12,469,968
WATERSTONE FINANCIAL INC	2,544	34,466	47,878
WATFORD HOLDINGS LTD	1,628	41,655	56,329
WATSCO INC	19,701	2,872,793	4,463,262
WATTS WATER TECHNOLOGIES A	15,174	1,060,180	1,846,676
WAVE LIFE SCIENCES LTD	2,024	61,058	15,929
WAYFAIR INC CLASS A	49,495	6,757,374	11,176,466
WD 40 CO	1,223	159,174	324,927
WEBSTER FINANCIAL CORP	146,543	5,559,115	6,176,787
WEC ENERGY GROUP INC	239,158	16,787,860	22,009,711
WEINGARTEN REALTY INVESTORS	99,272	3,120,916	2,151,224
WEIS MARKETS INC	880	38,939	42,073
WELBILT INC	12,621	157,389	166,597
WELLS FARGO + CO	3,605,200	151,869,635	108,804,936
WELLTOWER INC	334,301	22,586,923	21,602,531
WENDY S CO/THE	232,327	4,474,505	5,092,608
WERNER ENTERPRISES INC	5,462	187,577	214,220
WESBANCO INC	116,586	4,347,878	3,492,917
WESCO INTERNATIONAL INC	81,287	3,432,353	6,381,030
WEST BANCORPORATION	1,459	29,330	28,159
WEST PHARMACEUTICAL SERVICES	56,096	7,248,036	15,892,558
WESTAMERICA BANCORPORATION	2,405	117,406	132,972
WESTERN ALLIANCE BANCORP	161,733	8,065,236	9,695,893
WESTERN ASSET MORTGAGE CAPIT	5,463	53,022	17,809
WESTERN DIGITAL CORP	229,248	13,321,575	12,698,047
WESTERN NEW ENGLAND BANCORP	1,422	12,966	9,798
WESTERN UNION CO	394,513	7,874,577	8,655,615
WESTLAKE CHEMICAL CORP	19,497	1,197,975	1,590,955
WESTROCK CO	254,601	11,265,135	11,082,782
WESTWOOD HOLDINGS GROUP INC	784	27,091	11,368
WEX INC	30,515	4,201,971	6,210,718
WEYCO GROUP INC	374	10,144	5,924
WEYERHAEUSER CO	570,020	17,329,022	19,112,771
WHIRLPOOL CORP	63,871	8,358,106	11,528,077
WHITE MOUNTAINS INSURANCE GP	1,866	1,572,266	1,867,232
WHITESTONE REIT	3,816	47,323	30,414
WHITING PETROLEUM CORP	87,359	2,312,338	2,125,279
WIDOPENWEST INC	4,513	40,654	48,154
WILEY (JOHN) + SONS CLASS A	25,802	1,263,311	1,178,119
WILLDAN GROUP INC	62,458	2,204,209	2,604,499
WILLIAMS COS INC	1,038,701	26,793,107	20,825,955

Domestic Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WILLIAMS SONOMA INC	53,644	2,764,540	5,463,105
WILLIS LEASE FINANCE CORP	181	6,550	5,513
WILLIS TOWERS WATSON PLC	103,729	16,559,472	21,853,626
WILLSCOT MOBILE MINI HOLDING	97,935	1,472,597	2,269,154
WINGSTOP INC	22,891	1,343,787	3,034,202
WINMARK CORP	243	37,644	45,149
WINNEBAGO INDUSTRIES	61,488	2,205,209	3,685,591
WINTRUST FINANCIAL CORP	100,358	5,290,095	6,130,870
WISDOMTREE INVESTMENTS INC	435,148	2,915,619	2,328,042
WOLVERINE WORLD WIDE INC	130,899	3,250,090	4,090,594
WOODWARD INC	33,164	3,641,294	4,030,421
WORKDAY INC CLASS A	154,678	21,872,299	37,062,396
WORKHORSE GROUP INC	31,170	614,398	616,543
WORKIVA INC	13,946	371,258	1,277,733
WORLD ACCEPTANCE CORP	430	31,390	43,955
WORLD FUEL SERVICES CORP	41,081	1,151,010	1,280,084
WORLD WRESTLING ENTERTAIN A	120,156	7,355,542	5,773,496
WORTHINGTON INDUSTRIES	31,214	1,078,720	1,602,527
WP CAREY INC	101,942	6,854,333	7,195,066
WPX ENERGY INC	518,810	5,731,821	4,228,302
WR BERKLEY CORP	105,425	5,210,577	7,002,329
WR GRACE + CO	35,047	2,281,365	1,921,277
WRAP TECHNOLOGIES INC	698	4,961	3,371
WSFS FINANCIAL CORP	27,805	758,636	1,247,888
WW GRAINGER INC	45,536	12,900,681	18,594,170
WW INTERNATIONAL INC	4,315	193,265	105,286
WYNDHAM HOTELS + RESORTS INC	54,609	2,395,680	3,245,959
WYNN RESORTS LTD	89,386	9,794,103	10,085,422
X4 PHARMACEUTICALS INC	991	11,657	6,372
XBIOTECH INC	1,260	16,291	19,719
XCEL ENERGY INC	490,395	24,619,925	32,694,635
XENCOR INC	15,235	479,249	664,703
XENIA HOTELS + RESORTS INC	10,111	189,234	153,687
XERIS PHARMACEUTICALS INC	165,011	1,703,905	811,854
XEROX HOLDINGS CORP	190,477	5,342,556	4,417,162
XILINX INC	191,682	15,612,769	27,174,757
XOMA CORP	375	8,739	16,549
XPEL INC	1,559	24,578	80,382
XPERI HOLDING CORP	227,805	6,257,335	4,761,125
XPO LOGISTICS INC	110,898	7,963,239	13,219,042
XYLEM INC	207,156	14,062,905	21,086,409
Y MABS THERAPEUTICS INC	35,884	993,264	1,776,617
YELP INC	6,462	241,882	211,114
YETI HOLDINGS INC	52,965	1,438,660	3,626,514

Domestic Equity**Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
YEXT INC	8,830	159,142	138,808
YORK WATER CO	1,106	33,069	51,540
YUM BRANDS INC	283,939	21,905,013	30,824,418
YUM CHINA HOLDINGS INC	292,909	9,309,683	16,722,175
ZEBRA TECHNOLOGIES CORP CL A	43,494	7,798,713	16,716,049
ZENDESK INC	96,568	7,756,961	13,820,812
ZENTALIS PHARMACEUTICALS INC	2,585	127,877	134,265
ZILLOW GROUP INC A	34,654	1,288,212	4,710,865
ZILLOW GROUP INC C	321,802	12,603,518	41,769,900
ZIMMER BIOMET HOLDINGS INC	198,033	24,502,209	30,514,905
ZIONS BANCORP NA	149,860	6,032,129	6,509,918
ZIOPHARM ONCOLOGY INC	19,462	66,723	49,044
ZIX CORP	385,535	2,579,159	3,327,167
ZOETIS INC	507,783	48,927,757	84,038,087
ZOGENIX INC	123,383	3,116,883	2,466,426
ZOOM VIDEO COMMUNICATIONS A	146,430	40,986,412	49,393,768
ZSCALER INC	42,451	3,078,160	8,477,889
ZUMIEZ INC	55,713	1,703,264	2,049,124
ZUORA INC CLASS A	109,697	975,559	1,528,079
ZYNEX INC	116,589	1,807,436	1,569,288
ZYNGA INC CL A	896,897	5,058,895	8,852,373

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total International Equity Securities	1,298,481,452	10,634,994,781	14,253,340,427
360 SECURITY TECHNOLOGY IN A	36,600	103,780	87,921
3I GROUP PLC	1,160,463	8,613,448	18,369,286
3SBIO INC	2,417,300	3,205,523	2,204,106
4IMPRINT GROUP PLC	307	11,117	10,764
51JOB INC ADR	3,818	362,087	267,260
888 HOLDINGS PLC	5,634	19,155	21,987
A LIVING SMART CITY SERVICES	1,146,250	2,430,676	5,085,345
A2 MILK CO LTD	290,036	2,309,185	2,520,529
AAC TECHNOLOGIES HOLDINGS IN	110,000	832,081	615,694
AAK AB	115,905	2,439,395	2,342,784
ABACUS FUND SP	10,945	11,000,000	18,984,413
ABB LTD REG	779,038	15,311,642	21,777,283
ABC MART INC	20,200	1,115,941	1,123,037
ABN AMRO BANK NV CVA	319,929	6,823,264	3,139,422
ABOITIZ EQUITY VENTURES INC	313,840	421,768	308,785
ABOITIZ POWER CORP	268,000	218,104	148,165
ABSA GROUP LTD	107,136	1,419,329	874,228
ABU DHABI COMMERCIAL BANK	3,959,876	8,699,692	6,683,972
ABU DHABI ISLAMIC BANK	66,146	84,952	84,637
ACCELL GROUP	725	20,465	22,931
ACCOR SA	148,652	5,671,421	5,383,741
ACCTON TECHNOLOGY CORP	382,900	1,119,464	4,306,228
ACE HARDWARE INDONESIA	471,000	44,723	57,492
ACER INC	417,458	234,109	351,373
ACERINOX SA	54,977	421,393	607,691
ACOM CO LTD	156,400	599,938	668,046
ACS ACTIVIDADES CONS Y SERV	115,328	3,666,745	3,831,125
ADBRI LTD	20,604	31,218	53,262
ADDSINO CO LTD A	12,000	24,452	50,460
ADECCO GROUP AG REG	202,106	11,163,125	13,526,320
ADEVINTA ASA	106,858	1,894,395	1,797,202
ADIDAS AG	153,956	31,244,247	56,116,272
ADMIRAL GROUP PLC	114,406	2,427,444	4,544,612
ADP	11,639	1,409,623	1,510,959
ADVANCED INFO SERVICE FOR RG	174,275	899,058	1,023,778
ADVANTECH CO LTD	58,374	375,070	727,130
ADVANTEST CORP	89,000	2,434,239	6,663,470
ADYEN NV	12,062	15,793,599	28,114,864
AECC AERO ENGINE CONTROL A	15,500	28,498	54,346
AEGON NV	701,487	5,677,330	2,776,615
AENA SME SA	26,462	3,312,298	4,604,092
AEON CO LTD	256,400	3,684,175	8,406,354
AEON DELIGHT CO LTD	7,000	211,038	182,111

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AEON MALL CO LTD	42,700	994,325	703,912
AFREN PLC	957	2,446	23
AFRICAN RAINBOW MINERALS LTD	10,642	167,544	189,754
AFTERPAY LTD	85,274	2,715,780	7,764,600
AGC INC	75,800	2,801,496	2,643,034
AGEAS	130,204	7,690,763	6,942,777
AGILE GROUP HOLDINGS LTD	202,000	322,293	268,852
AGILITY	178,208	377,329	396,018
AGL ENERGY LTD	245,607	3,203,863	2,264,796
AGNICO EAGLE MINES LTD	108,300	4,676,559	7,615,853
AGRICULTURAL BANK OF CHINA A	434,000	234,975	208,379
AGRICULTURAL BANK OF CHINA H	4,704,000	2,092,707	1,722,932
AIA GROUP LTD	8,932,621	63,189,765	109,442,276
AIER EYE HOSPITAL GROUP CO A	39,967	126,054	457,679
AIR CANADA	63,968	1,927,091	1,143,290
AIR CHINA LTD A	42,600	47,215	48,790
AIR CHINA LTD H	300,000	246,311	236,012
AIR LIQUIDE SA	206,159	19,180,494	33,864,002
AIR WATER INC	100,700	1,592,929	1,788,792
AIRBOSS OF AMERICA CORP	1,800	26,203	22,267
AIRBUS SE	348,493	27,265,798	38,282,064
AIRPORTS OF THAILAND PC NVDR	14,400	32,118	29,920
AIRPORTS OF THAILAND PCL FOR	689,100	911,204	1,437,542
AIRTAC INTERNATIONAL GROUP	18,000	276,912	576,553
AISIN CORP	88,000	2,870,025	2,637,997
AJINOMOTO CO INC	183,000	2,749,558	4,143,179
AK MEDICAL HOLDINGS LTD	40,000	120,956	69,436
AKATSUKI INC	700	34,185	28,035
AKBANK T.A.S.	6,311,627	10,709,179	5,884,908
AKITA BANK LTD/THE	1,500	20,458	19,904
AKZO NOBEL N.V.	115,247	9,011,398	12,389,179
ALCON INC	192,761	7,897,183	12,831,107
ALDAR PROPERTIES PJSC	628,026	399,259	538,579
ALFA LAVAL AB	123,330	1,850,736	3,398,406
ALFA S.A.B. A	426,263	454,658	306,345
ALFRESA HOLDINGS CORP	125,600	2,215,730	2,298,013
ALGONQUIN POWER + UTILITIES	230,808	3,174,039	3,795,469
ALIBABA GROUP HOLDING LTD	1,785,996	39,628,122	53,576,310
ALIBABA GROUP HOLDING SP ADR	656,018	102,560,774	152,675,069
ALIBABA HEALTH INFORMATION T	569,800	535,965	1,682,831
ALIBABA PICTURES GROUP LTD	1,720,000	320,838	212,952
ALIMENTATION COUCHE TARD B	526,226	10,381,219	17,918,119
ALLEGRO.EU SA	378,482	6,193,762	8,603,711
ALLIANZ SE REG	201,940	31,566,124	49,589,692

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ALPARGATAS SA PEF	13,100	98,315	105,926
ALS LTD	218,513	1,013,100	1,620,396
ALSTOM	98,262	3,434,391	5,603,849
ALTAGAS LTD	109,586	2,556,292	1,610,243
ALTEN SA	8,376	812,744	949,519
ALTEOGEN INC	2,746	475,178	454,254
ALTICE EUROPE NV	244,270	1,421,986	1,592,414
ALUMINA LTD	673,223	904,024	953,269
ALUMINUM CORP OF CHINA LTD A	143,000	83,315	79,374
ALUMINUM CORP OF CHINA LTD H	448,000	194,831	158,311
AMADA CO LTD	136,700	1,215,413	1,500,132
AMADEUS IT GROUP SA	361,573	21,332,548	26,349,500
AMANO CORP	2,900	69,509	69,322
AMBEV SA	5,660,190	17,353,003	17,054,017
AMBU A/S B	64,069	2,139,986	2,771,918
AMERICA MOVIL SAB DE C SER L	3,402,655	2,682,086	2,474,441
AMERICA MOVIL SPN ADR CL L	193,297	2,393,694	2,810,538
AMMB HOLDINGS BHD	326,700	412,910	296,446
AMOREPACIFIC CORP	4,882	992,101	925,796
AMOREPACIFIC GROUP	4,274	340,226	216,002
AMP LTD	1,725,954	4,714,261	2,077,659
AMPLIFON SPA	61,188	2,237,340	2,548,458
AMPOL LTD	124,969	2,682,472	2,740,607
AMUNDI SA	23,776	1,887,417	1,943,287
ANA HOLDINGS INC	45,100	1,352,856	994,651
ANADOLU EFES BIRACILIK VE	241,765	1,326,761	754,001
ANDREW PELLER LTD A	3,800	28,675	31,259
ANGEL YEAST CO LTD A	4,900	49,912	38,265
ANGLO AMERICAN PLATINUM LTD	50,613	4,051,364	4,972,659
ANGLO AMERICAN PLC	1,045,289	25,699,786	34,600,893
ANGLOGOLD ASHANTI LTD	61,642	1,095,694	1,437,401
ANGLOGOLD ASHANTI SPON ADR	79,549	798,672	1,799,398
ANHEUSER BUSCH INBEV SA/NV	370,221	29,059,782	25,824,611
ANHUI CONCH CEMENT CO LTD A	27,200	204,448	214,695
ANHUI CONCH CEMENT CO LTD H	967,500	5,530,025	6,057,910
ANHUI GUJING DISTILLERY CO A	4,984	80,044	207,292
ANHUI GUJING DISTILLERY CO B	14,600	161,319	203,338
ANHUI KOUZI DISTILLERY CO A	6,600	50,799	69,534
ANRITSU CORP	118,300	2,456,948	2,639,965
ANSELL LTD	169,034	2,805,639	4,536,533
ANTA SPORTS PRODUCTS LTD	160,000	563,359	2,536,030
ANTOFAGASTA PLC	614,433	6,528,201	12,098,742
AP MOLLER MAERSK A/S A	1,265	1,918,129	2,630,435
AP MOLLER MAERSK A/S B	4,358	6,012,834	9,738,968

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
APA GROUP	462,554	2,790,920	3,444,373
ARCA CONTINENTAL SAB DE CV	64,094	354,734	306,099
ARCELORMITTAL	458,990	10,753,610	10,602,955
ARGENX SE	17,507	4,067,747	5,183,807
ARGENX SE ADR	4,378	276,865	1,287,526
ARGO GRAPHICS INC	4,000	101,619	125,333
ARISTOCRAT LEISURE LTD	443,633	6,924,286	10,612,214
ARITZIA INC SUBORDINATE VOTI	13,761	213,446	278,568
ARKEMA	55,458	5,091,065	6,344,501
AROUNDTOWN SA	391,505	3,407,717	2,931,639
ASAHI GROUP HOLDINGS LTD	230,300	7,614,828	9,466,736
ASAHI INTECC CO LTD	76,600	1,831,988	2,793,346
ASAHI KASEI CORP	491,800	3,883,966	5,023,034
ASALEO CARE LTD	452,824	556,172	471,719
ASCENDAS REAL ESTATE INV TRT	1,334,637	2,317,886	3,009,283
ASE TECHNOLOGY HOLDING CO LT	2,961,139	6,916,755	8,567,891
ASELSAN ELEKTRONIK SANAYI	100,972	285,354	247,930
ASHTREAD GROUP PLC	262,073	5,672,308	12,316,309
ASIA CEMENT CORP	324,400	334,148	498,757
ASICS CORP	45,200	522,390	866,831
ASKUL CORP	2,400	103,291	89,496
ASM INTERNATIONAL NV	18,012	1,289,782	3,965,843
ASM PACIFIC TECHNOLOGY	399,400	4,743,223	5,269,462
ASMEDIA TECHNOLOGY INC	4,000	239,835	223,503
ASML HOLDING NV	276,778	48,111,111	134,630,982
ASML HOLDING NV NY REG SHS	22,909	7,438,390	11,173,177
ASPEN PHARMACARE HOLDINGS LT	57,080	948,476	487,184
ASR NEDERLAND NV	58,814	2,422,777	2,363,947
ASSA ABLOY AB B	1,265,560	24,546,578	31,205,399
ASSET WORLD CORP PCL NVDR	747,100	111,938	113,711
ASSICURAZIONI GENERALI	485,153	8,545,899	8,464,863
ASSOCIATED BRITISH FOODS PLC	206,607	5,235,527	6,394,018
ASTELLAS PHARMA INC	998,300	12,110,295	15,412,758
ASTRA INTERNATIONAL TBK PT	9,940,600	6,154,166	4,262,784
ASTRAZENECA PLC	555,760	34,187,330	55,640,118
ASTRAZENECA PLC SPONS ADR	59,310	2,591,503	2,964,907
ASUSTEK COMPUTER INC	113,000	929,763	1,007,420
ASX LTD	79,468	2,469,609	4,415,148
ASYMCHEM LABORATORIES TIAN A	3,100	55,988	141,799
ATACADAO SA	320,605	1,537,172	1,196,822
ATCO LTD CLASS I	29,838	1,181,630	854,622
ATEA ASA	1,835	30,538	25,976
ATLANTIA SPA	205,810	4,476,603	3,705,514
ATOS SE	87,466	6,483,984	8,002,882

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AU OPTRONICS CORP	1,353,000	529,218	674,141
AUCKLAND INTL AIRPORT LTD	490,692	1,626,742	2,678,000
AURIZON HOLDINGS LTD	1,152,092	4,061,140	3,467,147
AUSNET SERVICES	757,263	771,599	1,025,520
AUST AND NZ BANKING GROUP	1,521,622	28,152,996	26,653,430
AUSTAL LTD	20,582	36,197	42,405
AUTO TRADER GROUP PLC	517,951	2,739,740	4,219,756
AUTOBIO DIAGNOSTICS CO LTD A	2,700	39,576	59,939
AUTOCANADA INC	7,925	79,128	146,868
AUTOHOME INC ADR	8,517	537,203	848,464
AVANZA BANK HOLDING AB	1,654	33,673	46,926
AVAST PLC	1,187,917	7,320,314	8,728,045
AVEVA GROUP PLC	45,026	2,039,944	1,970,775
AVIC JONHON OPTRONIC TECH A	12,900	70,920	154,430
AVIC SHENYANG AIRCRAFT CO A	11,800	51,450	141,063
AVIC XI AN AIRCRAFT INDUST A	35,200	78,150	197,427
AVICOPTER PLC A	14,600	93,159	139,999
AVIO SPA	4,667	78,290	64,755
AVIVA PLC	2,626,776	14,357,551	11,676,858
AXA SA	1,155,697	25,331,722	27,591,001
AXFOOD AB	800	15,798	18,684
AXIATA GROUP BERHAD	473,226	555,616	439,991
AYALA CORPORATION	43,575	685,580	750,394
AYALA LAND INC	1,259,200	930,747	1,072,418
AZ. BGP HOLDINGS	2,492,832	-	43
AZBIL CORP	53,800	2,153,471	2,938,951
AZIMUT HOLDING SPA	7,932	152,469	172,461
AZRIELI GROUP LTD	16,638	747,649	1,057,623
AZUL SA ADR	231,332	3,814,324	5,278,996
B GRIMM POWER PCL NVDR	104,900	146,990	169,815
B+M EUROPEAN VALUE RETAIL SA	26,669	145,730	188,182
B2GOLD CORP	407,700	2,239,123	2,281,712
B2W CIA DIGITAL	1,019,567	4,797,235	14,841,450
B3 SA BRASIL BOLSA BALCAO	1,486,411	10,531,276	17,736,659
BAE SYSTEMS PLC	2,340,023	14,876,175	15,635,211
BAIDU INC SPON ADR	309,572	50,233,225	66,941,849
BALOISE HOLDING AG REG	18,175	2,064,688	3,238,376
BANCA GENERALI SPA	11,705	349,379	390,122
BANCA MEDIOLANUM SPA	92,632	667,883	804,713
BANCA TRANSILVANIA SA	6,063,794	2,847,260	3,429,618
BANCO BILBAO VIZCAYA ARGENTA	2,751,439	21,080,449	13,583,920
BANCO BRADESCO ADR	1,569,349	8,819,223	8,254,776
BANCO BRADESCO S.A.	180,048	1,393,166	838,851
BANCO BRADESCO SA PREF	1,722,642	9,412,034	9,000,906

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BANCO BTG PACTUAL SA PNA	1	5	4
BANCO BTG PACTUAL SA UNIT	33,533	421,138	606,850
BANCO DE CHILE	4,980,057	606,934	508,520
BANCO DE CREDITO E INVERSION	6,924	382,078	271,795
BANCO DO BRASIL S.A.	134,650	1,537,765	1,005,818
BANCO SANTANDER BRASIL UNIT	64,665	654,159	558,109
BANCO SANTANDER BRASIL ADS	196,264	1,853,078	1,695,721
BANCO SANTANDER CHILE	9,642,635	652,145	462,792
BANCO SANTANDER MEXICO ADR	620,435	4,929,539	3,195,240
BANCO SANTANDER SA	7,188,315	41,638,980	22,322,375
BANCOLOMBIA S.A. SPONS ADR	144,300	5,497,830	5,797,974
BANCOLOMBIA SA	32,185	353,860	329,142
BANCOLOMBIA SA PREF	69,812	772,498	716,387
BANDAI NAMCO HOLDINGS INC	95,050	2,403,549	8,217,505
BANGKOK BANK PCL FOREIGN REG	735,331	3,572,322	2,920,707
BANGKOK BANK PUBLIC CO NVDR	744,944	3,348,317	2,946,457
BANGKOK COMMERCIAL ASSE NVDR	252,900	187,588	184,863
BANGKOK DUSIT MED SERVI NVDR	755,592	628,950	524,577
BANGKOK DUSIT MED SERVICE F	682,900	455,218	471,830
BANGKOK EXPRESSWAY AND METRO	1,009,875	265,319	283,143
BANK CENTRAL ASIA TBK PT	7,598,400	13,111,776	18,306,465
BANK HAPOALIM BM	445,156	2,290,149	3,048,767
BANK LEUMI LE ISRAEL	1,324,501	6,189,988	7,796,521
BANK MANDIRI PERSERO TBK PT	11,346,900	4,970,883	5,108,124
BANK NEGARA INDONESIA PERSER	1,090,600	543,668	479,321
BANK OF BEIJING CO LTD A	78,700	67,295	58,245
BANK OF CHINA LTD H	12,859,000	5,727,143	4,394,765
BANK OF COMMUNICATIONS CO A	194,400	151,508	133,171
BANK OF COMMUNICATIONS CO H	1,779,000	1,375,578	940,681
BANK OF EAST ASIA LTD	514,190	1,796,670	1,098,162
BANK OF IRELAND GROUP PLC	359,039	1,452,970	1,449,697
BANK OF JIANGSU CO LTD A	196,560	192,081	164,106
BANK OF KYOTO LTD/THE	22,300	1,029,934	1,159,872
BANK OF MONTREAL	250,720	14,795,222	19,046,061
BANK OF NANJING CO LTD A	66,100	78,760	81,667
BANK OF NINGBO CO LTD A	56,600	199,494	305,857
BANK OF NOVA SCOTIA	484,513	23,814,284	26,165,223
BANK OF SHANGHAI CO LTD A	102,693	135,796	123,110
BANK OF THE PHILIPPINE ISLAN	137,902	241,820	233,601
BANK PEKAO SA	23,894	795,677	391,821
BANK RAKYAT INDONESIA PERSER	31,718,800	5,923,318	9,414,050
BANKIA SA	495,314	1,795,648	878,154
BANQUE CANTONALE VAUDOIS REG	11,809	1,103,344	1,286,506
BAOSHAN IRON + STEEL CO A	164,200	175,120	149,391

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BAOZUN INC SPN ADR	6,207	294,326	213,210
BARCLAYS PLC	14,565,677	38,102,803	29,204,784
BARITO PACIFIC TBK PT	3,870,500	311,848	303,028
BARRATT DEVELOPMENTS PLC	450,268	3,134,232	4,123,807
BARRICK GOLD CORP	933,491	15,710,557	21,494,465
BARRY CALLEBAUT AG REG	1,183	1,790,994	2,815,806
BARWA REAL ESTATE CO	352,035	379,290	328,830
BASF SE	392,464	25,962,474	31,078,498
BAUSCH HEALTH COS INC	226,648	6,500,813	4,698,409
BAYER AG REG	420,996	34,003,517	24,805,104
BAYERISCHE MOTOREN WERKE AG	246,410	17,968,414	21,776,979
BAYERISCHE MOTOREN WERKE PRF	22,294	1,513,885	1,505,736
BB SEGURIDADE PARTICIPACOES	783,963	4,836,656	4,472,070
BBM BRAZIL EQUITY FUND LLC	4,009	4,008,880	4,135,554
BCE INC	84,084	3,488,865	3,592,380
BDO UNIBANK INC	292,447	678,110	650,376
BE SEMICONDUCTOR INDUSTRIES	8,048	372,013	488,221
BECHTLE AG	10,268	2,266,751	2,241,312
BECLE SAB DE CV	20,300	35,191	51,042
BEIERSDORF AG	39,517	3,056,527	4,566,271
BEIGENE LTD ADR	30,570	7,008,454	7,898,982
BEIJING CAPITAL INTL AIRPO H	310,000	270,898	258,672
BEIJING DABEINONG TECHNOLO A	43,300	45,541	63,959
BEIJING ENLIGHT MEDIA CO L A	34,300	49,818	63,305
BEIJING ENTERPRISES HLDGS	106,000	581,171	345,867
BEIJING ENTERPRISES WATER GR	726,000	473,377	292,128
BEIJING KUNLUN TECH CO LTD A	8,300	25,747	25,320
BEIJING NEW BUILDING MATER A	16,000	51,885	97,985
BEIJING ORIENTAL YUHONG A	21,450	50,694	127,261
BEIJING ORIGINWATER TECHNO A	30,400	44,814	35,561
BEIJING SHANGHAI HIGH SPE A	85,900	78,138	74,344
BEIJING SHIJI INFORMATION A	12,600	59,366	59,900
BEIJING SHUNXIN AGRICULT A	11,500	85,698	127,559
BEIJING SINNET TECHNOLOGY A	18,700	50,666	49,096
BEIJING TIAN TAN BIOLOGICAL A	17,760	57,096	113,244
BERKELEY GROUP HOLDINGS/THE	49,281	2,061,817	3,194,431
BERLI JUCKER PUB CO FORGN	199,500	298,064	231,396
BEST WORLD INTERNATIONAL LTD	370,400	530,716	381,148
BET AT HOME.COM AG	1,047	41,437	40,802
BETSSON AB	109,195	894,044	979,924
BETTA PHARMACEUTICALS CO L A	4,700	47,983	77,164
BEZEQ THE ISRAELI TELECOM CO	109,679	121,543	109,276
BGF RETAIL CO LTD	1,196	185,496	149,183
BGI GENOMICS CO LTD A	2,900	49,012	57,008

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BHP GROUP LTD	1,445,030	29,255,672	47,311,897
BHP GROUP PLC	1,228,662	22,431,324	32,330,735
BID CORP LTD	210,744	4,023,290	3,773,772
BIDVEST GROUP LTD	45,527	555,983	486,675
BILIA AB A SHS	4,451	49,772	54,956
BILIBILI INC SPONSORED ADR	16,800	580,231	1,440,096
BIM BIRLESIK MAGAZALAR AS	67,755	552,251	688,261
BIOMERIEUX	17,688	1,513,187	2,497,504
BLACKBERRY LTD	429,712	4,693,614	2,846,758
BLUESCOPE STEEL LTD	819,175	7,509,886	11,049,397
BNP PARIBAS	837,084	43,836,245	44,148,747
BOC AVIATION LTD	35,900	256,008	310,207
BOC HONG KONG HOLDINGS LTD	1,552,500	4,749,790	4,705,243
BOE TECHNOLOGY GROUP CO LT A	336,600	176,424	308,817
BOIRON SA	1,350	71,196	68,302
BOLIDEN AB	107,225	2,253,099	3,804,587
BOLLORE	345,947	1,666,595	1,431,545
BORAL LTD	252,456	769,530	964,298
BOSIDENG INTL HLDGS LTD	440,000	182,785	224,147
BOSKALIS WESTMINSTER	26,651	587,388	735,003
BOUBYAN BANK K.S.C	221,521	429,922	413,622
BOUYGUES SA	118,286	4,340,680	4,870,125
BOYD GROUP SERVICES INC	1,011	131,281	174,235
BP PLC	9,743,078	60,486,066	33,935,014
BPOST SA	2,086	20,474	21,669
BRADSPAR SA PREF	23,700	256,744	290,695
BRAMBLES LTD	809,259	5,767,812	6,619,328
BRENNTAG SE	110,711	5,838,802	8,580,064
BRF SA	85,259	1,069,253	361,771
BRF SA ADR	396,749	4,367,173	1,666,346
BRICKWORKS LTD	10,629	147,485	157,476
BRIDGESTONE CORP	388,400	12,758,616	12,730,356
BRILLIANCE CHINA AUTOMOTIVE	3,476,000	5,238,813	3,164,952
BRITISH AMERICAN TOBACCO PLC	899,398	41,315,502	33,293,005
BRITISH LAND CO PLC	345,124	2,544,133	2,306,941
BROOKFIELD ASSET MANAGE CL A	672,866	14,154,882	27,791,373
BROTHER INDUSTRIES LTD	318,900	5,498,167	6,566,724
BRP INC/CA SUB VOTING	73,975	2,858,603	4,882,698
BT GROUP PLC	6,263,351	19,588,391	11,322,827
BTS GROUP HOLDINGS PCL	113,760	-	38
BTS GROUP HOLDINGS PCL FORGN	925,200	259,755	287,195
BTS GROUP HOLDINGS PCL NVDR	110,700	42,218	34,363
BUCHER INDUSTRIES AG REG	371	96,100	170,233
BUDWEISER BREWING CO APAC LT	674,900	2,494,487	2,228,240

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BUILD KING HOLDINGS LTD	71,215	9,980	9,184
BUMRUNGRAD HOSPITAL FOREIGN	56,400	308,254	225,901
BUNKA SHUTTER CO LTD	3,400	22,524	32,042
BUNZL PLC	210,176	4,066,629	7,018,738
BURBERRY GROUP PLC	158,657	2,545,611	3,880,998
BUREAU VERITAS SA	115,163	2,304,510	3,066,151
BY HEALTH CO LTD A	10,300	26,909	38,036
BYD CO LTD A	18,200	146,281	540,729
BYD CO LTD H	361,500	6,511,666	9,473,591
BYD ELECTRONIC INTL CO LTD	98,500	182,653	515,757
C+S PAPER CO LTD A	9,500	26,982	30,317
CAE INC	114,005	1,515,829	3,156,167
CAITONG SECURITIES CO LTD A	35,800	49,168	69,248
CAIXABANK SA	1,406,944	5,646,711	3,616,800
CALBEE INC	48,600	1,416,403	1,463,955
CAMECO CORP	155,135	2,085,797	2,076,179
CAN APARTMENT PROP REAL ESTA	32,700	1,349,148	1,283,103
CAN IMPERIAL BK OF COMMERCE	174,483	12,535,044	14,889,946
CANADIAN NATL RAILWAY CO	397,314	19,391,365	43,642,167
CANADIAN NATURAL RESOURCES	582,472	16,258,223	13,985,729
CANADIAN PACIFIC RAILWAY LTD	82,771	11,596,430	28,685,934
CANADIAN TIRE CORP CLASS A	36,725	3,085,016	4,823,543
CANADIAN UTILITIES LTD A	50,909	1,378,457	1,242,355
CANFOR CORP	6,400	75,833	115,441
CANFOR PULP PRODUCTS INC	9,000	33,692	57,787
CANON INC	530,200	14,367,990	10,157,737
CANON MARKETING JAPAN INC	125,900	2,333,229	2,870,537
CANOPY GROWTH CORP	88,996	3,151,250	2,187,877
CANSINO BIOLOGICS INC H	8,800	203,827	200,313
CAPCOM CO LTD	206,300	5,553,165	13,387,670
CAPGEMINI SE	149,140	16,745,181	23,138,494
CAPITA PLC	1,107,933	1,517,679	593,831
CAPITALAND INTEGRATED COMMER	1,775,746	2,454,473	2,902,139
CAPITALAND LTD	1,006,890	2,249,907	2,498,846
CAPITEC BANK HOLDINGS LTD	130,520	7,403,194	12,730,115
CARGOTEC OYJ B SHARE	12,271	245,022	507,780
CARL ZEISS MEDITEC AG BR	15,779	1,540,991	2,102,466
CARLSBERG AS B	73,312	7,555,479	11,752,094
CARNIVAL PLC	23,573	831,727	440,490
CARREFOUR SA	511,472	10,471,665	8,780,136
CARSALES.COM LTD	108,017	981,466	1,667,860
CASCADES INC	6,370	73,874	72,750
CASIO COMPUTER CO LTD	104,900	1,344,654	1,916,232
CATCHER TECHNOLOGY CO LTD	879,000	7,143,528	6,444,373

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CATHAY FINANCIAL HOLDING CO	1,206,888	1,727,294	1,814,756
CCC SA	42	2,028	987
CCL INDUSTRIES INC CL B	58,895	2,150,505	2,671,540
CCR SA	186,197	919,437	482,860
CD PROJEKT SA	10,254	411,353	755,978
CELLNEX TELECOM SA	266,762	11,585,299	16,032,602
CELLTRION HEALTHCARE CO LTD	10,684	740,512	1,603,141
CELLTRION INC	14,282	1,495,563	4,719,910
CELLTRION PHARM INC	2,236	160,673	491,125
CEMEX SAB CPO	2,229,981	1,537,288	1,151,615
CEMEX SAB SPONS ADR PART CER	196,787	1,498,569	1,017,389
CENCOSUD SA	215,767	655,775	384,159
CENCOSUD SHOPPING SA	64,002	110,487	102,556
CENOVUS ENERGY INC	409,530	6,179,366	2,491,254
CENTRAIS ELETRICAS BRAS PR B	50,500	435,798	359,728
CENTRAIS ELETRICAS BRASILIER	41,556	369,232	293,377
CENTRAL JAPAN RAILWAY CO	56,500	7,947,694	7,984,261
CENTRAL PATTANA PCL NVDR	111,300	210,410	177,389
CENTRAL PATTANA PUB CO FOREI	207,300	372,942	330,393
CENTRAL RETAIL CORP FOREIGN	79,175	94,708	81,263
CENTRAL RETAIL CORP PCL NVDR	158,600	167,101	162,782
CENTRE TESTING INTL GROUP A	15,500	30,581	64,870
CEZ AS	309,167	7,156,115	7,418,135
CGI INC	124,324	5,530,619	9,855,165
CGN POWER CO LTD H	1,769,200	530,362	381,045
CHAILEASE HOLDING CO LTD	176,069	425,247	1,052,729
CHAMPION IRON LTD	22,111	48,395	81,044
CHANG HWA COMMERCIAL BANK	722,785	360,317	461,741
CHANGCHUN HIGH + NEW TECH A	4,100	135,017	281,435
CHANGJIANG SECURITIES CO L A	64,000	66,919	82,204
CHANGZHOU XINGYU AUTOMOTIV A	5,100	61,761	156,358
CHAROEN POKPHAND FOOD FORGN	547,500	484,381	488,839
CHAROEN POKPHAND FOODS NVDR	80,800	69,074	72,143
CHAROEN POKPHAND INDONESIA PT	1,149,200	415,712	533,703
CHECK POINT SOFTWARE TECH	96,273	10,264,084	12,795,644
CHEIL WORLDWIDE INC	12,401	220,920	235,166
CHEMRING GROUP PLC	15,307	50,728	59,738
CHENG SHIN RUBBER IND CO LTD	380,000	691,075	595,736
CHIBA BANK LTD/THE	661,500	4,010,884	3,639,227
CHICONY ELECTRONICS CO LTD	88,619	206,129	271,868
CHIFENG JILONG GOLD MINING A	18,000	46,390	49,295
CHINA AEROSPACE TIMES ELEC A	84,800	70,218	96,991
CHINA AOYUAN GROUP LTD	94,000	113,017	91,407
CHINA CINDA ASSET MANAGEME H	1,947,000	718,592	369,119

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA CITIC BANK CORP LTD H	1,727,000	1,117,615	732,775
CHINA COM RICH RENE ENE INVEST	674,000	92,690	92,765
CHINA COMMUNICATIONS CONST H	879,000	951,554	379,766
CHINA COMMUNICATIONS SERVI H	401,600	280,573	177,134
CHINA CONCH VENTURE HOLDINGS	236,900	545,945	1,151,832
CHINA CONSTRUCTION BANK A	67,500	74,950	64,819
CHINA CONSTRUCTION BANK H	30,879,336	25,489,991	23,456,643
CHINA DEVELOPMENT FINANCIAL	2,127,000	608,068	704,004
CHINA DONGXIANG GROUP CO	12,396,000	2,295,673	1,294,939
CHINA EAST EDUCATION HOLDING	70,500	142,529	169,480
CHINA EASTERN AIRLINES CO A	87,600	57,780	62,688
CHINA EDUCATION GROUP HOLDIN	89,000	158,459	171,484
CHINA EVERBRIGHT BANK CO A	301,700	171,304	184,070
CHINA EVERBRIGHT BANK CO L H	660,000	315,391	251,101
CHINA EVERBRIGHT ENVIRONMENT	597,554	602,639	337,547
CHINA EVERBRIGHT LTD	174,000	314,609	232,932
CHINA EVERGRANDE GROUP	294,000	392,411	564,958
CHINA FEIHE LTD	149,000	278,274	348,967
CHINA FORTUNE LAND DEVELOP A	23,530	76,749	46,522
CHINA GALAXY SECURITIES CO H	625,800	576,978	392,242
CHINA GAS HOLDINGS LTD	3,533,600	8,425,092	14,036,237
CHINA GREATWALL TECHNOLOGY A	34,900	74,741	101,341
CHINA HONGQIAO GROUP LTD	259,000	166,866	237,160
CHINA HUARONG ASSET MANAGE H	2,021,000	628,076	224,154
CHINA INTERNATIONAL CAPITA H	1,540,000	3,371,999	4,170,831
CHINA JINMAO HOLDINGS GROUP	814,000	296,017	374,779
CHINA LESSO GROUP HOLDINGS L	137,000	206,771	214,497
CHINA LIFE INSURANCE CO A	10,000	47,942	58,702
CHINA LIFE INSURANCE CO H	1,177,000	3,133,530	2,595,704
CHINA LIFE INSURANCE CO LTD	501,468	378,313	396,206
CHINA LITERATURE LTD	44,200	301,210	346,869
CHINA LONGYUAN POWER GROUP H	528,000	431,343	529,100
CHINA MEDICAL SYSTEM HOLDING	190,782	272,694	213,078
CHINA MEIDONG AUTO HOLDINGS	74,000	322,973	300,625
CHINA MENGNIU DAIRY CO	2,334,000	6,148,164	14,087,350
CHINA MERCHANTS BANK A	176,600	877,070	1,186,821
CHINA MERCHANTS BANK H	1,672,658	6,921,395	10,570,264
CHINA MERCHANTS ENERGY A	125,400	112,768	108,338
CHINA MERCHANTS PORT HOLDING	289,310	736,193	354,089
CHINA MERCHANTS PROPERTY O A	6,600	32,334	21,728
CHINA MERCHANTS SECURITIES A	72,690	146,236	259,425
CHINA MERCHANTS SHEKOU IND A	67,568	195,841	137,310
CHINA MINSHENG BANKING A	215,200	181,052	171,112
CHINA MINSHENG BANKING COR H	1,183,379	970,800	674,573

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA MOBILE LTD	2,655,000	21,586,153	15,134,546
CHINA MOBILE LTD SPON ADR	242,516	11,336,176	6,921,407
CHINA MOLYBDENUM CO LTD A	131,600	98,175	125,768
CHINA MOLYBDENUM CO LTD H	501,000	255,018	326,942
CHINA NATIONAL ACCORD MEDI A	7,600	46,902	53,225
CHINA NATIONAL BUILDING MA H	598,000	468,961	718,786
CHINA NATIONAL CHEMICAL A	55,100	48,758	49,457
CHINA NATIONAL MEDICINES A	13,800	48,363	104,052
CHINA NATIONAL NUCLEAR POW A	25,200	22,089	18,958
CHINA NATIONAL SOFTWARE A	7,800	75,398	93,937
CHINA NORTHERN RARE EARTH A	68,900	123,483	137,910
CHINA OILFIELD SERVICES H	3,600,000	2,704,635	3,045,713
CHINA OVERSEAS LAND + INVEST	578,000	1,739,364	1,256,805
CHINA OVERSEAS PROPERTY HOLD	100,000	111,724	52,103
CHINA PACIFIC INSURANCE GR A	48,800	243,389	286,541
CHINA PACIFIC INSURANCE GR H	437,000	1,526,352	1,710,499
CHINA POWER INTERNATIONAL	1,024,500	279,432	219,332
CHINA RAILWAY CONSTRUCTION A	69,000	91,773	83,351
CHINA RAILWAY CONSTRUCTION H	419,500	521,206	229,393
CHINA RAILWAY GROUP LTD A	204,200	171,547	164,552
CHINA RAILWAY GROUP LTD H	714,000	569,884	314,925
CHINA RESOURCES BEER HOLDING	1,695,566	7,921,171	15,613,329
CHINA RESOURCES CEMENT	351,000	391,958	392,019
CHINA RESOURCES GAS GROUP LT	152,000	467,578	808,631
CHINA RESOURCES LAND LTD	1,050,888	3,796,953	4,336,996
CHINA RESOURCES PHARMACEUTIC	290,500	400,425	149,112
CHINA RESOURCES POWER HOLDIN	6,856,856	11,936,024	7,384,041
CHINA RESOURCES SANJIU MED A	4,400	17,517	16,780
CHINA SHIPBUILDING INDUSTR A	294,800	214,892	188,876
CHINA SOUTH PUBLISHING A	37,400	69,824	54,500
CHINA SOUTHERN AIRLINES CO A	62,100	52,123	56,594
CHINA SOUTHERN AIRLINES CO H	256,000	181,602	152,533
CHINA SPACESAT CO LTD A	11,400	35,714	56,095
CHINA STATE CONSTRUCTION A	466,880	386,964	354,811
CHINA STATE CONSTRUCTION INT	352,499	460,155	200,938
CHINA STEEL CORP	1,802,380	1,484,769	1,587,619
CHINA TAIPING INSURANCE HOLD	252,535	619,084	455,314
CHINA TELECOM CORP LTD H	2,182,000	1,110,215	605,028
CHINA TOURISM GROUP DUTY F A	18,700	209,351	807,642
CHINA TOWER CORP LTD H	6,716,000	1,216,629	987,411
CHINA TRADITIONAL CHINESE ME	392,000	322,886	194,133
CHINA TRANSINFO TECHNOLOGY A	20,500	48,866	59,935
CHINA UNICOM HONG KONG LTD	972,000	1,243,494	557,839
CHINA UNITED NETWORK A	206,200	171,335	140,624

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA VANKE CO LTD A	83,200	331,013	365,124
CHINA VANKE CO LTD H	263,200	746,726	908,013
CHINA YANGTZE POWER CO LTD A	204,905	522,779	600,321
CHINA YOUZAN LTD	1,976,000	527,534	588,683
CHINA YUHUA EDUCATION CORP L	86,000	83,577	74,866
CHOCOLADEFABRIKEN LINDT PC	426	2,300,177	4,159,036
CHOCOLADEFABRIKEN LINDT REG	40	1,996,074	4,000,226
CHONGQING BREWERY CO A	5,400	39,484	98,252
CHONGQING CHANGAN AUTOMOB A	66,100	74,441	221,149
CHONGQING RURAL COMMERCIAL H	313,000	184,860	127,560
CHONGQING ZHIFEI BIOLOGICA A	15,900	107,860	359,609
CHR HANSEN HOLDING A/S	41,352	3,000,867	4,257,893
CHUBU ELECTRIC POWER CO INC	252,600	4,238,813	3,041,133
CHUGAI PHARMACEUTICAL CO LTD	263,281	2,882,517	14,032,983
CHUGOKU ELECTRIC POWER CO	113,800	1,732,988	1,332,599
CHUNGHWA TELECOM CO LTD	1,488,000	5,388,850	5,772,368
CI FINANCIAL CORP	129,961	2,283,107	1,609,721
CIA BRASILEIRA DE DIS ADR	123,878	2,554,916	1,773,933
CIA BRASILEIRA DE DISTRIBUIC	23,270	585,468	336,224
CIA CERVECERIAS UNI SPON ADR	90,401	2,132,000	1,328,895
CIA CERVECERIAS UNIDAS SA	5,250	62,566	38,771
CIA DE MINAS BUENAVENTUR ADR	211,560	2,571,755	2,578,916
CIA ENERGETICA MINAS GER PRF	2,726,727	6,946,828	7,643,360
CIA PARANAENSE DE ENERGI PFB	9,700	113,532	139,948
CIA SANEAMENTO BASICO DE SP	53,483	584,943	457,584
CIA SIDERURGICA NACIONAL SA	105,336	426,673	645,903
CIE FINANCIERE RICHEMO A REG	775,916	11,955,882	20,791,889
CIFI HOLDINGS GROUP CO LTD	480,565	354,618	407,193
CIMB GROUP HOLDINGS BHD	903,066	1,187,129	965,366
CIMIC GROUP LTD	37,518	998,265	705,530
CITIC LTD	1,039,000	1,565,754	735,649
CITIC SECURITIES CO A	78,200	238,848	351,552
CITIC SECURITIES CO LTD H	370,000	827,870	834,115
CITY DEVELOPMENTS LTD	178,220	1,116,520	1,074,727
CJ CHEILJEDANG CORP	1,366	410,496	479,100
CJ CORP	2,905	350,593	246,295
CJ ENM CO LTD	1,944	402,983	249,644
CJ LOGISTICS	1,576	238,740	240,107
CK ASSET HOLDINGS LTD	1,556,953	9,355,362	7,991,737
CK HUTCHISON HOLDINGS LTD	1,726,061	15,701,733	12,043,037
CK INFRASTRUCTURE HOLDINGS L	271,000	1,668,140	1,455,683
CLARIANT AG REG	78,078	2,049,759	1,662,343
CLEANAWAY WASTE MANAGEMENT L	1,366,154	1,211,165	2,477,354
CLICKS GROUP LTD	417,450	4,740,252	7,180,808

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CLOETTA AB B SHS	8,706	27,479	25,993
CLOSE BROTHERS GROUP PLC	21,967	347,205	414,984
CLP HOLDINGS LTD	1,123,122	10,158,516	10,385,531
CNH INDUSTRIAL NV	616,513	5,148,796	7,788,503
CNOOC LTD	10,400,000	13,037,141	9,630,313
CNP ASSURANCES	131,456	2,349,195	2,119,910
COCA COLA AMATIL LTD	369,004	2,873,835	3,681,714
COCA COLA BOTTLERS JAPAN HOL	48,500	1,409,968	755,838
COCA COLA EUROPEAN PARTNERS	228,944	9,474,507	11,338,339
COCA COLA FEMSA SAB DE CV	99,086	728,183	455,759
COCA COLA FEMSA SAB SP ADR	107,602	7,433,774	4,960,452
COCA COLA HBC AG DI	158,982	4,343,560	5,165,705
COCHLEAR LTD	25,751	1,997,797	3,755,574
CODAN LTD	8,879	40,972	76,600
COGECO COMMUNICATIONS INC	41,656	2,547,861	3,199,730
COGECO INC	400	29,925	25,739
COLBUN SA	1,213,904	271,115	214,419
COLES GROUP LTD	717,442	6,655,415	10,042,563
COLLIERS INTERNATIONAL GROUP	2,029	149,004	180,412
COLOPLAST B	153,228	15,154,054	23,414,276
COLRUYT SA	39,763	2,022,789	2,358,163
COM2US CORP	23,248	2,174,823	3,409,193
COMMERCIAL BANK PSQC	321,402	314,915	388,401
COMMERCIAL INTERNATIONAL BAN	278,951	892,493	1,049,835
COMMERZBANK AG	406,363	5,961,237	2,618,284
COMMONWEALTH BANK OF AUSTRAL	814,528	39,593,408	51,608,655
COMPAGNIE DE SAINT GOBAIN	299,827	12,095,470	13,756,999
COMPAL ELECTRONICS	4,282,839	2,686,759	3,155,199
COMPASS GROUP PLC	978,169	13,482,304	18,224,775
COMPUTACENTER PLC	5,542	47,110	185,452
COMPUTER INSTITUTE OF JAPAN	3,112	19,618	27,881
COMPUTERSHARE LTD	190,837	1,742,143	2,148,515
CONCORDIA FINANCIAL GROUP LT	403,100	2,009,172	1,417,263
CONSTELLATION SOFTWARE INC	16,315	8,435,777	21,167,496
CONSTELLIUM SE	140,754	1,197,756	1,969,148
CONTEMPORARY AMPEREX TECHN A	21,900	257,123	1,175,771
CONTINENTAL AG	98,616	13,773,364	14,630,219
CONTROLADORA NEMAK SAB DE CV	221,663	53,896	29,369
CONVATEC GROUP PLC	664,786	1,606,686	1,810,188
CORE LABORATORIES N.V.	171,500	5,086,690	4,546,465
COSAN LTD CLASS A SHARES	380,394	3,245,256	7,010,661
COSAN SA	29,842	394,534	435,088
COSCO SHIPPING ENERGY TRAN A	62,000	52,065	63,329
COSCO SHIPPING HOLDINGS CO A	169,200	161,242	315,901

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COSCO SHIPPING HOLDINGS CO H	258,000	105,893	309,446
COSCO SHIPPING PORTS LTD	356,314	372,504	247,688
COSMOS PHARMACEUTICAL CORP	7,800	1,178,266	1,260,148
COUNTRY GARDEN HOLDINGS CO	1,189,067	1,267,206	1,643,932
COUNTRY GARDEN SERVICES HOLD	198,000	411,982	1,339,348
COVESTRO AG	126,723	8,648,189	7,827,021
COVIVIO	20,373	1,685,951	1,878,278
COWAY CO LTD	63,042	4,580,491	4,219,049
CP ALL PCL FOREIGN	1,796,959	3,397,267	3,493,754
CP ALL PCL NVDR	17,200	43,340	33,441
CPFL ENERGIA SA	10,200	60,663	63,919
CREDICORP LTD	87,806	14,475,714	14,401,940
CREDIT AGRICOLE SA	478,472	5,970,278	6,041,683
CREDIT SUISSE GROUP AG REG	1,315,747	21,217,713	16,968,738
CREDIT SUISSE GROUP SPON ADR	316,100	4,033,436	4,046,080
CREDITO EMILIANO SPA	20,180	105,550	108,888
CRESUD S.A. SPONS ADR	165,348	2,977,444	792,017
CRH PLC	653,088	18,552,568	27,186,548
CRODA INTERNATIONAL PLC	50,528	2,289,094	4,555,806
CROWN RESORTS LTD	146,007	1,235,294	1,084,977
CRRC CORP LTD H	870,349	869,653	299,700
CRRC CORP LTD A	172,600	162,040	140,143
CSC FINANCIAL CO LTD A	24,700	80,439	158,629
CSL LTD	268,647	27,550,202	58,703,641
CSPC PHARMACEUTICAL GROUP LT	1,331,440	932,623	1,361,687
CTBC FINANCIAL HOLDING CO LT	2,584,416	1,548,993	1,811,979
CTS EVENTIM AG + CO KGAA	14,141	433,442	941,241
CYBERAGENT INC	39,700	2,017,988	2,733,953
CYBERARK SOFTWARE LTD/ISRAEL	76,000	8,614,924	12,280,840
CYFROWY POLSAT SA	531,290	3,031,005	4,317,622
D IETEREN SA/NV	756	40,447	62,715
D/S NORDEN	1,397	26,310	25,168
DA AN GENE CO LTD SUN YAT A	9,200	51,880	48,252
DAEWOO SHIPBUILDING + MARINE	7,389	224,798	186,374
DAI ICHI LIFE HOLDINGS INC	719,200	11,130,256	10,811,162
DAI NIPPON PRINTING CO LTD	95,300	2,030,074	1,712,252
DAIFUKU CO LTD	78,500	4,041,522	9,701,777
DAIICHI SANKYO CO LTD	803,500	8,247,552	27,510,993
DAIKIN INDUSTRIES LTD	148,800	11,831,659	33,033,038
DAILY MAIL+GENERAL TST A NV	26,331	318,529	268,149
DAIMLER AG REGISTERED SHARES	430,312	26,091,390	30,426,909
DAITO TRUST CONSTRUCT CO LTD	35,300	3,481,375	3,295,966
DAIWA HOUSE INDUSTRY CO LTD	257,400	5,691,172	7,638,855
DAIWA HOUSE REIT INVESTMENT	775	1,969,400	1,915,638

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DAIWA SECURITIES GROUP INC	619,500	3,845,966	2,820,137
DALI FOODS GROUP CO LTD	316,700	234,917	180,940
DANIELI + CO	1,629	29,359	28,662
DANONE	252,950	15,707,420	16,638,556
DANSKE BANK A/S	287,072	6,683,831	4,749,535
DAQIN RAILWAY CO LTD A	206,117	252,839	203,602
DASSAULT AVIATION SA	1,100	1,476,878	1,207,277
DASSAULT SYSTEMES SE	51,798	4,033,429	10,530,161
DAVIDE CAMPARI MILANO NV	302,889	2,535,014	3,461,402
DAWNING INFORMATION INDUST A	11,180	37,285	58,517
DB INSURANCE CO LTD	240,476	10,868,916	9,685,009
DBS GROUP HOLDINGS LTD	1,148,782	16,124,038	21,764,840
DCC PLC	75,536	6,032,280	5,346,486
DCM HOLDINGS CO LTD	5,800	59,312	66,233
DE LONGHI SPA	5,572	167,172	175,758
DELIVERY HERO SE	125,894	10,473,546	19,562,774
DELTA ELECTRONICS INC	1,761,984	9,890,985	16,492,341
DELTA ELECTRONICS THAI NVDR	43,000	330,689	697,530
DEMANT A/S	93,687	1,012,709	3,705,284
DENSO CORP	388,700	17,095,886	23,093,475
DENTSU GROUP INC	84,800	3,135,377	2,517,429
DEUTSCHE BANK AG REGISTERED	791,956	17,172,585	8,671,560
DEUTSCHE BOERSE AG	161,743	19,700,892	27,557,663
DEUTSCHE LUFTHANSA REG	117,167	2,088,909	1,550,435
DEUTSCHE POST AG REG	528,810	16,509,884	26,204,530
DEUTSCHE TELEKOM AG REG	1,728,949	27,875,652	31,636,635
DEUTSCHE WOHNEN SE	142,321	4,453,031	7,608,039
DEVRO PLC	113,310	399,706	237,910
DEXUS	445,002	2,988,434	3,227,827
DHC SOFTWARE CO LTD A	23,900	51,473	30,333
DIAGEO PLC	1,278,797	35,008,725	50,308,900
DIALOG GROUP BHD	652,392	374,221	559,541
DIALOG SEMICONDUCTOR PLC	28,844	1,219,906	1,577,203
DIASORIN SPA	14,657	3,025,002	3,050,500
DIGI.COM BHD	503,200	586,158	517,899
DINO POLSKA SA	92,363	1,015,216	7,173,873
DIRECT LINE INSURANCE GROUP	959,030	3,906,231	4,181,916
DISCO CORP	22,400	4,796,602	7,539,348
DISCOVERY LTD	60,331	531,465	630,634
DIXONS CARPHONE PLC	12,100	18,929	19,153
DNB ASA	1,184,543	18,467,870	23,242,745
DOCEBO INC	2,224	85,423	144,455
DOLLARAMA INC	329,230	5,911,323	13,406,949
DOMAIN HOLDINGS AUSTRALIA LT	133,227	327,161	461,593

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DONG E E JIAOCO LTD A	4,100	27,650	24,268
DONGFANG ELECTRIC CORP LTD A	58,700	78,571	89,489
DOOSAN BOBCAT INC	9,788	319,127	267,158
DOOSAN HEAVY INDUSTRIES	28,040	424,742	348,467
DOUYU INTERNATIONAL HOLD ADR	10,800	143,586	119,448
DOUZONE BIZON CO LTD	2,537	242,524	242,887
DR. REDDY S LABORATORIES ADR	31,400	2,092,125	2,238,506
DRAEGERWERK AG PREF	1,211	94,526	93,052
DRAX GROUP PLC	14,135	63,737	72,457
DREAM UNLIMITED CL A SUB VOT	3,800	44,274	63,383
DS SMITH PLC	277,293	1,457,473	1,419,904
DSV PANALPINA A/S	100,240	5,411,202	16,806,904
DTS CORP	5,700	27,721	117,373
DUBAI ISLAMIC BANK	261,379	382,548	328,045
DUSKIN CO LTD	9,100	225,691	253,226
DYE + DURHAM LTD	5,895	184,162	233,764
E MART INC	3,272	579,248	456,327
E.ON SE	880,156	11,727,056	9,761,156
E.SUN FINANCIAL HOLDING CO	1,610,965	779,834	1,464,878
EARN CHINA A SHARE	13,470	23,131,241	49,289,882
EAST JAPAN RAILWAY CO	135,300	10,290,756	9,022,621
EAST MONEY INFORMATION CO A	88,320	146,192	418,655
EASTERN CO SAE	180,634	218,061	150,433
EASYJET PLC	77,465	922,853	878,893
EBOS GROUP LTD	7,258	124,917	149,979
ECLAT TEXTILE COMPANY LTD	29,727	305,590	446,995
ECOPETROL SA	886,035	861,964	581,537
EDENRED	177,318	5,090,540	10,068,994
EDF	330,819	5,756,000	5,219,555
EDION CORP	31,800	306,498	322,789
EDP ENERGIAS DE PORTUGAL SA	1,088,759	3,828,210	6,868,570
EIFFAGE	33,190	2,784,690	3,209,784
EISAI CO LTD	98,800	5,192,561	7,054,614
ELBIT SYSTEMS LTD	10,396	1,170,705	1,369,923
ELECTRICITY GEN PUB CO FOREI	19,900	167,264	127,862
ELECTRICITY GENERA PCL NVDR	19,500	139,813	125,292
ELECTROLUX AB SER B	295,216	5,739,413	6,878,446
ELEMENT FLEET MANAGEMENT COR	10,822	109,689	113,656
ELIA GROUP SA/NV	12,111	1,420,140	1,444,795
ELIS SA	25,191	656,332	420,110
ELISA OYJ	55,760	1,330,790	3,061,262
ELSWEDY ELECTRIC CO	172,581	184,839	106,533
EMAAR MALLS PJSC	387,440	242,889	193,026
EMAAR PROPERTIES PJSC	667,286	1,271,460	641,281

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EMBOTELLADORA ANDINA PREF B	39,133	171,950	100,738
EMBRACER GROUP AB	86,960	1,093,277	2,081,733
EMERA INC	95,900	3,853,545	4,072,363
EMIRATES NBD PJSC	353,069	941,864	990,052
EMIRATES TELECOM GROUP CO	271,279	1,295,209	1,248,143
EMPIRE CO LTD A	80,805	1,455,923	2,206,598
EMPRESAS CMPC SA	175,022	495,743	460,649
EMPRESAS COPEC SA	79,559	994,442	807,347
EMS CHEMIE HOLDING AG REG	3,209	1,272,390	3,096,642
ENAGAS SA	252,630	6,327,963	5,553,079
ENBRIDGE INC	793,912	28,417,462	25,369,040
ENDESA SA	496,883	12,292,277	13,587,932
ENEL AMERICAS SA	3,791,802	696,811	619,123
ENEL AMERICAS SA ADR	20,180	173,574	165,880
ENEL CHILE SA	3,163,759	496,588	245,798
ENEL CHILE SA ADR	1,987	11,462	7,729
ENEL SPA	3,635,310	18,637,654	36,811,509
ENEOS HOLDINGS INC	1,613,700	7,488,945	5,789,283
ENERGISA SA UNITS	464,681	3,563,417	4,684,205
ENERGY ABSOLUTE PCL FOREIGN	238,620	225,302	392,258
ENGHOUSE SYSTEMS LTD	5,012	255,272	242,535
ENI SPA	997,298	18,552,255	10,430,645
ENN ENERGY HOLDINGS LTD	126,100	800,232	1,850,717
ENTAIN PLC	1,008,052	12,364,095	15,619,132
EPIROC AB A	282,301	2,996,157	5,144,120
EPIROC AB B	152,881	1,376,642	2,587,559
EQT AB	136,773	1,876,702	3,504,032
EQUATORIAL ENERGIA SA ORD	134,365	498,534	599,109
EQUINOR ASA	690,888	12,853,298	11,696,426
EQUINOR ASA SPON ADR	361,500	6,120,195	5,935,830
EQUITAL LTD	0	15	13
EREGLI DEMIR VE CELIK FABRIK	198,875	292,433	399,489
ERGOMED PLC	6,935	19,734	100,012
ERICSSON LM B SHS	1,727,028	15,716,007	20,532,845
ERSTE GROUP BANK AG	341,879	10,613,654	10,432,552
ESPRIT HOLDINGS LTD	2,571,523	2,322,294	374,758
ESR CAYMAN LTD	632,800	1,920,712	2,268,788
ESSENTRA PLC	123,290	966,973	516,042
ESSILORLUXOTTICA	173,021	17,268,564	27,002,313
ESSITY AKTIEBOLAG B	358,185	8,333,551	11,535,995
EURAZEO SE	15,413	973,022	1,046,651
EUROFINS SCIENTIFIC	153,531	9,047,750	12,892,340
EUROMONEY INSTL INVESTOR PLC	23,406	395,974	341,065
EVE ENERGY CO LTD A	17,333	57,909	216,007

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EVERBRIGHT SECURITIE CO A	32,300	49,828	91,470
EVERGREEN MARINE CORP LTD	322,975	134,888	467,830
EVOLUTION GAMING GROUP	65,306	3,961,836	6,638,310
EVOLUTION MINING LTD	634,773	2,567,149	2,444,215
EVONIK INDUSTRIES AG	82,209	2,741,648	2,683,656
EVRAZ PLC	942,653	5,491,488	6,076,844
EXOR NV	42,516	1,915,863	3,444,794
EXPERIAN PLC	484,653	7,545,544	18,397,517
FAIRFAX FINANCIAL HLDGS LTD	20,102	9,684,771	6,845,567
FALABELLA SA	105,870	878,252	391,890
FANGDA CARBON NEW MATERIAL A	45,640	50,764	49,340
FANUC CORP	112,200	17,753,028	27,559,611
FAR EAST HORIZON LTD	306,000	285,547	315,319
FAR EASTERN NEW CENTURY CORP	502,938	460,750	518,188
FAR EASTONE TELECOMM CO LTD	198,000	463,590	431,262
FAST RETAILING CO LTD	26,200	8,603,163	23,465,679
FASTIGHETS AB BALDER B SHRS	38,086	1,925,911	1,989,039
FAURECIA	32,469	2,235,414	1,664,977
FAW JIEFANG GROUP CO LTD A	43,100	84,322	76,976
FDM GROUP HOLDINGS PLC	2,089	18,786	32,096
FENG TAY ENTERPRISE CO LTD	60,562	241,185	429,999
FERGUSON PLC	174,387	9,832,504	21,177,519
FERRARI NV	135,765	20,400,991	31,325,488
FERREXPO PLC	285,555	777,571	1,103,099
FERROVIAL SA	206,424	3,503,063	5,708,084
FF GROUP	5,064	100,410	29,741
FIAT CHRYSLER AUTOMOBILES NV	494,101	4,763,749	8,862,809
FIBERHOME TELECOM TECH CO A	9,200	53,169	33,875
FIBRA UNO ADMINISTRACION SA	518,260	883,649	585,483
FILA HOLDINGS CORP	8,163	375,826	328,384
FINECOBANK SPA	238,957	2,514,558	3,917,836
FINNING INTERNATIONAL INC	67,059	665,873	1,422,767
FIRST ABU DHABI BANK PJSC	433,833	1,553,708	1,523,609
FIRST CAPITAL SECURITIES C A	47,100	48,076	71,660
FIRST FINANCIAL HOLDING CO	1,449,721	791,793	1,101,557
FIRST INTL BANK ISRAEL	38,706	811,542	1,026,358
FIRST PACIFIC CO	628,400	459,062	200,178
FIRST QUANTUM MINERALS LTD	248,493	3,206,110	4,456,880
FIRSTRAND LTD	706,286	2,488,631	2,454,180
FIRSTSERVICE CORP	15,922	2,158,019	2,177,340
FISHER + PAYKEL HEALTHCARE C	389,283	5,563,089	9,244,123
FIVERR INTERNATIONAL LTD	27,975	4,893,001	5,457,923
FLETCHER BUILDING LTD	248,435	741,444	1,051,444
FLEX LTD	425,309	4,799,876	7,647,056

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FLIGHT CENTRE TRAVEL GROUP L	172,674	2,079,291	2,111,916
FLUIDRA SA	29,656	574,648	760,183
FLUTTER ENTERTAINMENT PLC DI	113,608	11,732,878	23,357,282
FNAC DARTY SA	1,172	49,059	75,572
FOCUS MEDIA INFORMATION TE A	135,400	106,551	204,348
FOMENTO ECONOMICO MEX SP ADR	10,848	937,376	821,953
FOMENTO ECONOMICO MEXICA UBD	769,184	6,502,105	5,826,350
FORD OTOMOTIV SANAYI AS	381,268	3,725,085	6,463,474
FORFARMERS NV	10,415	66,190	68,049
FORMOSA CHEMICALS + FIBRE	569,000	1,807,783	1,715,222
FORMOSA PETROCHEMICAL CORP	238,000	777,982	845,341
FORMOSA PLASTICS CORP	596,000	1,774,232	2,044,786
FORTESCUE METALS GROUP LTD	1,261,775	6,123,630	22,812,594
FORTIS INC	181,990	5,880,209	7,428,163
FORTUM OYJ	174,119	2,978,383	4,196,953
FOSHAN HAITIAN FLAVOURING A	25,600	288,333	785,012
FOSUN INTERNATIONAL LTD	444,000	606,318	697,450
FOUNDER SECURITIES CO LTD A	84,400	83,735	133,831
FOXCONN INDUSTRIAL INTERNE A	51,100	109,256	106,969
FOXCONN TECHNOLOGY CO LTD	130,763	328,131	248,514
FRANCO NEVADA CORP	91,158	5,525,058	11,419,793
FRASER + NEAVE HOLDINGS BHD	21,300	183,583	169,870
FRASERS GROUP PLC	3,088	19,353	19,054
FRENCKEN GROUP LTD	245,100	110,079	244,794
FRESENIUS MEDICAL CARE AG +	206,147	13,550,817	17,202,164
FRESENIUS SE + CO KGAA	170,615	9,016,493	7,899,326
FRESNILLO PLC	72,264	1,120,023	1,115,734
FUBON FINANCIAL HOLDING CO	1,032,000	1,569,168	1,717,062
FUCHS PETROLUB SE PREF	27,246	1,290,248	1,548,163
FUJI ELECTRIC CO LTD	49,700	1,165,284	1,788,324
FUJI MEDIA HOLDINGS INC	78,400	973,133	835,295
FUJI OIL HOLDINGS INC	14,100	338,710	402,467
FUJI SOFT INC	9,200	316,900	459,800
FUJIAN SUNNER DEVELOPMENT A	14,800	51,711	60,062
FUJIFILM HOLDINGS CORP	145,000	4,717,600	7,637,271
FUJITSU GENERAL LTD	8,100	227,723	219,279
FUJITSU LTD	137,100	8,670,871	19,792,489
FUKUI COMPUTER HOLDINGS INC	6,300	120,032	244,690
FUKUOKA FINANCIAL GROUP INC	81,400	1,835,333	1,445,166
FULLCAST HOLDINGS CO LTD	3,100	33,455	48,161
FUTURE CORP	4,500	63,706	76,885
FUYAO GLASS INDUSTRY GROUP A	25,601	94,865	188,099
FUYAO GLASS INDUSTRY GROUP H	82,800	293,652	454,907
G BITS NETWORK TECHNOLOGY A	800	35,438	52,112

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
G.U.D. HOLDINGS LTD	156,092	1,314,614	1,414,064
G4S PLC	450,961	1,631,575	1,564,527
GAKKEN HOLDINGS CO LTD	5,800	71,307	98,310
GALAPAGOS NV	16,628	3,159,354	1,637,381
GALAXY ENTERTAINMENT GROUP L	2,011,000	11,793,270	15,626,141
GALP ENERGIA SGPS SA	196,510	2,943,945	2,104,810
GAMUDA BHD	327,227	309,272	316,448
GANFENG LITHIUM CO LTD A	10,400	71,892	160,935
GCL SYSTEM INTEGRATION TEC A	67,300	42,559	43,736
GDS HOLDINGS LTD ADR	12,313	487,524	1,152,989
GEA GROUP AG	107,445	3,640,116	3,849,275
GEBERIT AG REG	25,557	7,741,433	16,023,179
GECINA SA	17,973	2,342,875	2,777,446
GEELY AUTOMOBILE HOLDINGS LT	913,000	1,166,034	3,120,321
GEMDALE CORP A	37,600	67,472	77,617
GENMAB A/S	36,049	6,237,074	14,595,001
GENSCRIPT BIOTECH CORP	165,000	452,552	240,036
GENTING BHD	414,000	867,073	459,028
GENTING MALAYSIA BHD	6,510,300	6,955,507	4,353,687
GENTING PLANTATIONS BHD	58,300	147,626	142,761
GENTING SINGAPORE LTD	3,357,000	2,387,598	2,159,006
GERDAU SA PREF	171,818	819,914	808,777
GERRESHEIMER AG	4,259	296,839	457,274
GESTAMP AUTOMOCION SA	97,464	650,788	470,569
GETINGE AB B SHS	86,816	1,664,782	2,030,716
GETLINK SE	233,188	2,467,318	4,045,797
GF SECURITIES CO LTD A	35,300	70,526	87,875
GF SECURITIES CO LTD H	226,900	474,538	320,721
GFL ENVIRONMENTAL INC SUB VT	70,900	1,928,503	2,065,227
GIANT MANUFACTURING	44,000	261,577	430,636
GIANT NETWORK GROUP CO LTD A	19,400	48,832	51,705
GIGADEVICE SEMICONDUCTOR B A	3,440	56,298	103,887
GILDAN ACTIVEWEAR INC	125,479	2,861,894	3,505,336
GIVAUDAN REG	3,620	5,523,266	15,275,298
GJENSIDIGE FORSIKRING ASA	78,406	1,234,929	1,752,744
GLAXOSMITHKLINE PLC	3,252,726	64,552,758	59,669,503
GLENORE PLC	5,241,644	21,048,550	16,694,594
GLOBAL POWER SYNERGY NVDR	101,500	246,345	249,854
GLOBALWAFERS CO LTD	347,000	4,911,997	8,743,540
GLOBE TELECOM INC	5,210	183,256	220,232
GLODON CO LTD A	7,100	34,715	85,485
GLP J REIT	1,428	1,906,270	2,248,950
GMO PAYMENT GATEWAY INC	16,000	1,125,785	2,144,801
GN STORE NORD A/S	143,320	5,688,400	11,477,851

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GO AHEAD GROUP PLC	3,445	88,567	46,362
GOERTEK INC A	29,600	67,761	168,915
GOLD FIELDS LTD	130,540	701,947	1,222,595
GOME RETAIL HOLDINGS LTD	1,627,150	205,716	195,161
GOODBABY INTERNATIONAL HOLDI	190,000	75,342	25,729
GOODMAN GROUP	1,039,402	5,610,977	15,166,855
GOTION HIGH TECH CO LTD A	22,400	38,829	133,993
GPT GROUP	798,727	2,876,328	2,773,520
GRAND BAOXIN AUTO GROUP LTD	16,210,000	6,047,950	1,735,177
GREAT EASTERN HOLDINGS LTD	59,800	729,370	904,929
GREAT WALL MOTOR COMPANY H	556,000	499,723	1,907,388
GREAT WEST LIFECO INC	113,900	2,673,399	2,713,395
GREE INC	6,700	35,780	39,261
GREENLAND HOLDINGS CORP LT A	70,700	77,517	63,027
GREENTOWN CHINA HOLDINGS	87,000	127,840	127,237
GREENTOWN MANAGEMENT HOLDING	3,088,670	1,149,720	1,326,473
GREENTOWN SERVICE GROUP CO L	156,000	136,743	192,539
GRG BANKING EQUIPMENT CO A	26,900	29,919	43,930
GRIFOLS SA	184,509	4,578,725	5,391,053
GRIFOLS SA B	123,841	2,178,296	2,336,525
GROUPE BRUXELLES LAMBERT SA	45,906	3,772,111	4,635,007
GROWTHPOINT PROPERTIES LTD	508,214	1,008,429	434,908
GRUMA S.A.B. B	26,643	322,739	317,127
GRUPO AEROPORT DEL PACIFIC B	57,347	426,240	638,932
GRUPO AEROPORT DEL SURESTE B	30,521	439,492	505,158
GRUPO AEROPORTUARIO DEL CENT	1,150,514	5,837,266	7,412,185
GRUPO BIMBO SAB SERIES A	251,517	528,564	544,677
GRUPO CARSO SAB DE CV SER A1	66,359	251,258	219,637
GRUPO DE INV SURAMERICANA	33,892	485,959	250,487
GRUPO FINANCIERO BANORTE O	1,693,286	9,171,421	9,318,151
GRUPO FINANCIERO INBURSA O	331,183	520,109	332,754
GRUPO LALA SAB DE CV	775,316	1,385,013	596,113
GRUPO MEXICO SAB DE CV SER B	482,209	1,324,989	2,042,288
GRUPO TELEVISA SA SPON ADR	355,577	6,026,676	2,929,954
GRUPO TELEVISA SAB SER CPO	356,247	1,331,016	583,211
GS ENGINEERING + CONSTRUCT	10,323	228,744	359,210
GS HOLDINGS	14,559	668,846	503,259
GS RETAIL CO LTD	3,914	148,398	124,125
GS YUASA CORP	800	17,050	22,967
GSX TECHEDU INC ADR	11,700	366,561	605,007
GT CAPITAL HOLDINGS INC	17,391	394,392	211,849
GUANGDONG HAID GROUP CO A	14,400	65,108	144,225
GUANGDONG INVESTMENT LTD	454,000	627,269	817,380
GUANGDONG KINLONG HARDWARE A	2,600	49,807	57,249

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Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GUANGHUI ENERGY CO LTD A	540,400	224,761	233,850
GUANGZHOU AUTOMOBILE GROUP H	550,400	539,398	611,883
GUANGZHOU BAIYUN INTERNATI A	14,700	34,424	31,761
GUANGZHOU BAIYUNSHAN PHAR A	16,400	98,250	73,351
GUANGZHOU HAIGE COMMUNICAT A	17,600	24,814	29,146
GUANGZHOU KINGMED DIAGNOST A	4,800	34,998	94,036
GUANGZHOU R+F PROPERTIES H	194,800	287,655	250,476
GUANGZHOU SHIYUAN ELECTRON A	3,100	37,976	54,527
GUANGZHOU TINCI MATERIALS A	4,100	48,250	65,075
GUANGZHOU WONDFO BIOTECH C A	2,100	25,732	28,646
GUDANG GARAM TBK PT	80,800	437,426	235,786
GULF BANK	347,139	240,418	249,913
GULF ENERGY DEVELOPM FOREIGN	301,050	181,207	344,158
GULF ENERGY DEVELOPMENT NVDR	115,400	110,536	131,924
GUNGHO ONLINE ENTERTAINMENT	4,600	96,647	102,831
GUOSEN SECURITIES CO LTD A	49,000	76,078	102,199
GUOTAI JUNAN SECURITIES CO A	47,700	116,122	127,860
GUOYUAN SECURITIES CO LTD A	52,390	58,817	71,778
GWA GROUP LTD	129,423	247,350	348,544
H H INTERNATIONAL A/S B	1,898	30,759	41,183
H LUNDBECK A/S	35,251	1,705,117	1,209,897
H.U. GROUP HOLDINGS INC	1,700	46,612	45,758
HACI OMER SABANCI HOLDING	146,213	403,042	225,442
HAIDILAO INTERNATIONAL HOLDI	111,000	506,421	854,634
HAIER SMART HOME CO LTD A	65,900	156,782	294,342
HAIER SMART HOME CO LTD H	320,000	420,367	1,159,682
HAITIAN INTERNATIONAL HLDGS	107,000	229,954	369,829
HAITONG SECURITIES CO LTD A	63,200	123,162	124,278
HAITONG SECURITIES CO LTD H	502,609	814,188	449,207
HAKUHODO DY HOLDINGS INC	108,500	1,236,572	1,487,021
HALMA PLC	148,833	3,427,691	4,982,421
HAMAMATSU PHOTONICS KK	55,000	1,417,746	3,143,009
HANA FINANCIAL GROUP	102,660	3,421,352	3,260,398
HANG LUNG PROPERTIES LTD	793,500	2,036,766	2,092,776
HANG SENG BANK LTD	299,800	5,194,960	5,169,465
HANGZHOU HIKVISION DIGITAL A	66,000	298,999	489,565
HANGZHOU SILAN MICROELECTR A	22,600	46,577	86,394
HANGZHOU TIGERMED CONSULTI A	6,400	46,704	158,155
HANGZHOU TIGERMED CONSULTI H	5,500	93,090	127,324
HANKOOK TIRE + TECHNOLOGY CO	291,709	5,906,189	10,580,258
HANKYU HANSHIN HOLDINGS INC	89,700	2,668,143	2,980,009
HANMI PHARM CO LTD	1,013	300,664	341,770
HANMI SCIENCE CO LTD	654	40,915	45,816
HANNOVER RUECK SE	26,943	2,492,954	4,295,484

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Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HANON SYSTEMS	34,681	319,316	518,794
HANSOH PHARMACEUTICAL GROUP	164,000	718,007	795,269
HANWHA CORPORATION	8,439	260,382	219,851
HANWHA SOLUTIONS CORP	16,499	352,584	727,517
HAP SENG CONSOLIDATED	118,500	245,461	253,350
HAPPINET CORP	1,800	26,897	27,337
HAPVIDA PARTICIPACOES E INVE	2,389,801	5,102,681	7,020,978
HARDWOODS DISTRIBUTION INC	3,800	48,726	75,523
HARGREAVES LANSDOWN PLC	130,163	2,105,900	2,713,375
HARMONIC DRIVE SYSTEMS INC	15,100	1,216,158	1,348,462
HARMONY GOLD MINING CO LTD	79,954	525,467	389,734
HARTALEGA HOLDINGS BHD	251,500	249,334	759,033
HARVEY NORMAN HOLDINGS LTD	37,802	120,608	136,807
HAW PAR CORP LTD 1	61,600	454,749	498,710
HAYS PLC	824,889	1,383,768	1,612,442
HDFC BANK LTD ADR	542,225	29,095,271	39,181,179
HEBEI CONSTRUCTION GROUP C H	64,500	190,393	35,187
HEFEI MEIYA OPTOELECTRONIC A	8,600	45,879	58,229
HEIDELBERGCEMENT AG	71,197	5,330,451	5,333,063
HEILONGJIANG AGRICULTURE A	14,200	29,674	41,798
HEINEKEN HOLDING NV	45,167	3,145,779	4,258,097
HEINEKEN NV	189,174	14,857,487	21,114,131
HELLENIC TELECOMMUN ORGANIZA	36,112	405,943	582,356
HELLOFRESH SE	142,222	5,248,865	10,997,793
HELVETIA HOLDING AG REG	2,929	241,466	309,484
HENAN SHUANGHUI INVESTMENT A	25,505	104,973	183,064
HENDERSON LAND DEVELOPMENT	569,713	2,130,841	2,222,614
HENGAN INTL GROUP CO LTD	99,000	798,452	700,955
HENGLI PETROCHEMICAL CO L A	62,859	123,812	268,841
HENGYI PETROCHEMICAL CO A	35,490	52,670	69,463
HENKEL AG + CO KGAA	40,739	3,022,522	3,930,373
HENKEL AG + CO KGAA VORZUG	69,845	6,140,058	7,887,851
HENNES + MAURITZ AB B SHS	314,945	7,340,516	6,596,068
HERA SPA	112,655	398,832	410,760
HERMES INTERNATIONAL	16,383	10,428,781	17,631,950
HESTEEL CO LTD A	184,000	85,327	63,023
HEXAGON AB B SHS	374,898	23,655,246	34,227,922
HIGHWEALTH CONSTRUCTION CORP	88,270	114,606	144,038
HIKARI TSUSHIN INC	8,200	939,890	1,920,442
HIKMA PHARMACEUTICALS PLC	102,313	3,161,681	3,521,591
HINO MOTORS LTD	112,600	858,778	958,646
HIROSE ELECTRIC CO LTD	12,815	1,224,130	1,942,513
HISAMITSU PHARMACEUTICAL CO	20,000	999,878	1,187,467
HISCOX LTD	27,657	259,842	375,789

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HITACHI CONSTRUCTION MACHINE	42,200	837,668	1,197,598
HITACHI LTD	805,200	25,250,736	31,702,630
HITACHI METALS LTD	84,100	1,015,602	1,275,612
HITHINK ROYALFLUSH INFORMA A	4,000	51,365	75,831
HIWIN TECHNOLOGIES CORP	38,039	226,770	520,535
HK ELECTRIC INVESTMENTS SS	1,039,345	912,382	1,022,744
HKT TRUST AND HKT LTD SS	4,528,279	5,779,308	5,875,080
HLB INC	6,813	599,687	580,137
HO BEE LAND LTD	43	80	78
HOCHIKI CORP	2,700	65,043	33,343
HOCHTIEF AG	32,430	3,497,208	3,156,522
HOKUHOKU FINANCIAL GROUP INC	6,100	63,944	57,842
HOME CAPITAL GROUP INC	2,641	59,294	61,568
HOME PRODUCT CENTER PCL FOR	504,601	179,775	230,742
HOME PRODUCT CENTER PCL NVDR	461,700	246,542	211,125
HOMESERVE PLC	183,783	1,094,906	2,575,026
HON HAI PRECISION INDUSTRY	6,961,236	22,253,292	22,792,858
HONDA MOTOR CO LTD	733,000	20,450,553	20,429,149
HONG KONG + CHINA GAS	4,180,562	5,129,678	6,243,467
HONG KONG EXCHANGES + CLEAR	713,839	19,083,700	39,126,573
HONG LEONG BANK BERHAD	100,000	367,616	452,455
HONG LEONG FINANCIAL GROUP	47,286	188,704	212,302
HONGFA TECHNOLOGY CO LTD A	11,900	48,236	98,660
HONGKONG + SHANGHAI HOTELS	57,515	58,389	51,181
HONGKONG LAND HOLDINGS LTD	457,500	3,128,487	1,889,475
HONSHU CHEMICAL INDUSTRY CO	2,100	25,912	36,795
HOPSON DEVELOPMENT HOLDINGS	78,000	204,355	198,776
HORNBAACH HOLDING AG + CO KGA	652	68,553	62,783
HOSHIZAKI CORP	24,800	2,032,979	2,274,745
HOTAI MOTOR COMPANY LTD	46,000	488,538	1,052,673
HOTEL SHILLA CO LTD	5,332	316,009	403,962
HOYA CORP	320,900	16,553,385	44,353,170
HSBC HOLDINGS PLC	8,570,911	72,949,610	44,393,325
HU SHEN FUND SP	1,982	2,100,000	2,417,688
HUA HONG SEMICONDUCTOR LTD	885,000	2,062,452	5,022,021
HUA NAN FINANCIAL HOLDINGS C	1,084,096	490,124	704,134
HUAAN SECURITIES CO LTD A	54,600	50,962	66,791
HUADIAN POWER INTL CORP A	159,700	103,237	83,027
HUADONG MEDICINE CO LTD A	25,800	96,107	104,781
HUALAN BIOLOGICAL ENGINEER A	21,430	80,394	138,415
HUANENG POWER INTL INC H	726,000	473,558	264,975
HUATAI SECURITIES CO LTD A	62,800	168,160	172,945
HUATAI SECURITIES CO LTD H	2,679,600	4,659,151	4,216,115
HUAXI SECURITIES CO LTD A	36,000	51,101	68,699

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Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HUAXIA BANK CO LTD A	69,500	74,097	66,420
HUAYU AUTOMOTIVE SYSTEMS A	40,900	128,999	180,241
HUAZHU GROUP LTD ADR	21,882	899,765	985,346
HUBEI BIOCAUSE PHARMACEUTI A	25,900	24,099	19,287
HUIZHAN DAIRY	987,900	324,652	53,511
HULIC CO LTD	124,600	1,084,413	1,367,348
HUNDSUN TECHNOLOGIES INC A	9,045	59,251	145,084
HUSQVARNA AB B SHS	514,319	4,935,610	6,669,667
HUTCHISON CHINA MEDITECH ADR	9,588	283,837	307,008
HUYA INC ADR	8,100	152,217	161,433
HYDRO ONE LTD	128,740	2,216,301	2,895,134
HYPERA SA	58,901	474,907	388,387
HYUNDAI GLOVIS CO LTD	2,924	414,077	495,274
HYUNDAI HEAVY INDUSTRIES HOL	1,898	601,893	495,336
HYUNDAI MARINE + FIRE INS CO	11,436	341,184	239,500
HYUNDAI STEEL CO	15,780	854,040	575,244
IA FINANCIAL CORP INC	51,044	1,713,737	2,210,838
IBERDROLA SA	2,652,062	19,397,062	37,965,684
IBIDEN CO LTD	57,600	2,273,462	2,686,271
ICA GRUPPEN AB	45,917	1,827,384	2,297,374
ICICI BANK LTD SPON ADR	2,697,845	29,464,568	40,089,977
ICL GROUP LTD	276,108	1,713,272	1,406,854
ICON PLC	30,600	6,015,960	5,966,388
IDEMITSU KOSAN CO LTD	75,861	2,121,578	1,667,921
IFLYTEK CO LTD A	21,800	109,041	136,238
IG GROUP HOLDINGS PLC	91,743	683,676	1,081,017
IGG INC	94,000	95,279	98,439
IGM FINANCIAL INC	38,777	1,078,205	1,050,388
IHH HEALTHCARE BHD	389,800	530,828	532,977
IIDA GROUP HOLDINGS CO LTD	72,300	1,367,261	1,459,375
ILIAD SA	5,800	939,271	1,192,937
ILUKA RESOURCES LTD	2,789	8,324	13,967
IMDEX LTD	39,145	33,826	52,106
IMERYS SA	3,325	224,131	157,281
IMI PLC	7,006	103,920	111,570
IMMOFINANZ AG	896	5,649	18,604
IMPALA PLATINUM HOLDINGS LTD	117,197	884,440	1,610,898
IMPERIAL BRANDS PLC	371,021	13,017,176	7,787,548
IMPERIAL OIL LTD	112,483	3,467,835	2,133,116
INABA DENKI SANGYO CO LTD	2,400	55,198	58,719
INARI AMERTRON BHD	2,944,600	836,787	2,020,409
INCHCAPE PLC	194,039	1,695,199	1,706,829
IND + COMM BK OF CHINA A	400,200	310,450	305,361
IND + COMM BK OF CHINA H	20,617,000	13,634,839	13,374,454

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Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INDAH KIAT PULP + PAPER TBK	408,100	454,555	302,807
INDOCEMENT TUNGGAL PRAKARSA	231,000	320,841	237,988
INDOFOOD CBP SUKSES MAKMUR T	356,500	240,320	242,953
INDOFOOD SUKSES MAKMUR TBK P	630,700	367,189	307,494
INDORAMA VENTURES FOREIGN	266,100	336,399	328,628
INDUSTRIA DE DISENO TEXTIL	811,334	20,968,221	25,850,107
INDUSTRIAL BANK CO LTD A	194,800	493,724	621,651
INDUSTRIAL BANK OF KOREA	50,651	594,223	412,183
INDUSTRIAL SECURITIES CO A	56,200	50,588	74,592
INDUSTRIAS PENOLES SAB DE CV	19,987	477,015	339,344
INDUSTRIES QATAR	311,011	1,180,250	928,506
INDUSTRIVARDEN AB A SHS	40,185	1,255,872	1,341,694
INDUSTRIVARDEN AB C SHS	62,601	1,289,101	2,023,801
INFINEON TECHNOLOGIES AG	568,521	8,958,434	21,835,318
INFO SERVICES INTL DENTSU	5,000	26,226	151,339
INFORMA PLC	920,413	7,489,032	6,907,287
INFOSYS LTD SP ADR	695,636	6,718,028	11,791,030
INFOTEL	523	23,349	27,708
INFRAESTRUCTURA ENERGETICA N	91,780	411,533	359,511
INFRASTRUTTURE WIRELESS ITAL	94,087	966,711	1,143,143
ING GROEP NV	2,617,274	31,235,838	24,469,274
INNER MONGOLIA BAOTOU STE A	407,900	99,311	72,975
INNER MONGOLIA JUNZHENG EN A	84,800	116,153	64,185
INNER MONGOLIA YILI INDUS A	60,800	248,894	412,504
INNOLUX CORP	1,213,725	422,353	609,066
INNOVENT BIOLOGICS INC	139,500	537,267	1,476,167
INPEX CORP	424,200	4,944,672	2,284,422
INR MSCI EMG MKTS CTF	1,851,096	83,972,212	104,797,964
INSPUR ELECTRONIC INFORMAT A	18,179	71,476	74,720
INSTALCO AB	6,089	44,406	186,098
INSURANCE AUSTRALIA GROUP	1,261,446	5,201,329	4,574,957
INTACT FINANCIAL CORP	60,745	4,059,715	7,186,410
INTCO MEDICAL TECHNOLOGY C A	2,700	52,967	69,422
INTER PIPELINE LTD	224,808	4,525,711	2,094,561
INTERCONEXION ELECTRICA SA	60,966	259,029	458,069
INTERCONTINENTAL HOTELS GROU	72,201	2,897,881	4,628,801
INTERNATIONAL PERSONAL FINAN	181,505	663,505	202,208
INTERTEK GROUP PLC	118,303	3,402,012	9,133,619
INTESA SANPAOLO	7,337,070	18,431,434	17,169,929
INTL CONTAINER TERM SVCS INC	113,860	187,462	292,809
INTOUCH HOLDINGS PCL NVDR	287,300	508,519	539,407
INVENTEC CORP	352,000	280,608	300,662
INVESCO INDIA EXCHANGE TRADED	685,051	14,415,929	15,900,034
INVESTEC PLC	29,221	62,041	74,814

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Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INVESTMENT AB LATOUR B SHS	58,040	1,037,845	1,411,326
INVESTOR AB B SHS	261,007	10,631,222	19,043,463
IOI CORP BHD	391,300	433,300	425,104
IPH LTD	57,287	206,038	284,242
IPSEN	49,958	3,875,952	4,150,463
IQIYI INC ADR	70,269	1,680,996	1,228,302
IREN SPA	33,344	88,558	86,737
IRISH CONTINENTAL GROUP PLC	115,365	239,739	635,197
IRSA SP ADR	64,316	1,494,224	290,065
IRSA PROPIEADAES COMERCI ADR	2,847	55,538	26,050
ISHARES MSCI BRAZIL ETF	68,226	2,271,939	2,529,138
ISHARES MSCI INDIA ETF	1,217,080	39,701,098	48,950,958
ISRACARD LTD	8	22	28
ISRAEL DISCOUNT BANK A	654,301	2,438,047	2,518,737
ISUZU MOTORS LTD	378,100	4,042,434	3,588,920
ITALGAS SPA	50,523	315,053	321,451
ITALMOBILIARE SPA	6,178	164,190	221,481
ITAU UNIBANCO H SPON PRF ADR	620,476	5,094,190	3,778,699
ITAU UNIBANCO HOLDING S PREF	1,236,148	9,029,814	7,527,504
ITAUSA SA	641,434	1,813,146	1,448,602
ITO EN LTD	21,000	1,203,905	1,328,200
ITOCHU CORP	886,500	12,926,565	25,450,007
ITOCHU TECHNO SOLUTIONS CORP	52,800	1,376,985	1,884,527
ITURAN LOCATION AND CONTROL	18,837	503,814	358,845
ITV PLC	1,214,827	1,944,525	1,773,528
IVANHOE MINES LTD CL A	32,149	83,603	173,110
J OIL MILLS INC	1,100	36,893	37,663
JA SOLAR TECHNOLOGY CO LTD A	10,200	50,231	63,510
JAFCO GROUP CO LTD	24,800	930,221	1,237,057
JAFRON BIOMEDICAL CO LTD A	8,250	48,849	85,555
JAMES HARDIE INDUSTRIES CDI	247,905	2,766,155	7,311,331
JAPAN AIRLINES CO LTD	43,600	1,253,430	842,481
JAPAN AIRPORT TERMINAL CO	19,900	903,675	1,204,659
JAPAN EXCHANGE GROUP INC	208,400	2,648,324	5,324,802
JAPAN LIFELINE CO LTD	14,700	179,791	231,652
JAPAN METROPOLITAN FUND INVE	1,116	2,134,701	2,027,813
JAPAN POST BANK CO LTD	183,500	2,274,617	1,505,395
JAPAN POST HOLDINGS CO LTD	768,100	9,290,964	5,972,499
JAPAN POST INSURANCE CO LTD	186,400	2,876,788	3,813,035
JAPAN REAL ESTATE INVESTMENT	546	2,709,912	3,151,881
JAPAN TOBACCO INC	470,400	12,812,315	9,577,033
JARDINE CYCLE + CARRIAGE LTD	93,778	1,479,768	1,387,175
JARDINE MATHESON HLDGS LTD	143,240	7,291,826	8,021,440
JARDINE STRATEGIC HLDGS LTD	112,100	3,821,694	2,789,048

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JB HI FI LTD	19,478	694,283	730,768
JBS SA	165,587	618,756	754,262
JCDECAUX SA	44,111	1,223,111	1,005,499
JD HEALTH INTERNATIONAL INC	13,900	288,939	268,899
JD SPORTS FASHION PLC	224,874	2,292,582	2,643,566
JD.COM INC CL A	271,600	9,866,072	11,979,494
JD.COM INC ADR	454,329	20,287,802	39,935,519
JDE PEET S NV	49,998	1,938,585	2,260,418
JERONIMO MARTINS	278,379	4,259,199	4,707,239
JFE HOLDINGS INC	192,700	3,606,970	1,844,037
JG SUMMIT HOLDINGS INC	466,548	595,691	695,594
JIANGSU CHANGSHU RURAL COM A	2,711,461	3,017,434	3,059,816
JIANGSU EXPRESS CO LTD H	196,000	246,282	219,158
JIANGSU HENGLI HYDRAULIC C A	12,752	57,150	220,339
JIANGSU HENGRUI MEDICINE C A	248,037	2,593,846	4,227,378
JIANGSU KING S LUCK BREWER A	16,600	70,695	145,648
JIANGSU SHAGANG CO LTD A	15,000	27,745	25,161
JIANGSU YANGHE BREWERY A	13,300	217,492	479,933
JIANGSU YUYUE MEDICAL EQU A	11,000	30,195	47,449
JIANGSU ZHONGNAN CONSTRUCT A	40,900	47,939	55,223
JIANGSU ZHONGTIAN TECHNOLO A	59,600	68,968	98,790
JIANGXI COPPER CO LTD H	189,000	314,065	296,887
JIANGXI ZHENGBOANG TECH A	21,000	45,123	54,717
JINKE PROPERTIES GROUP CO A	28,800	21,785	31,223
JINXIN FERTILITY GROUP LTD	144,000	252,938	293,428
JINYU BIO TECHNOLOGY CO LT A	3,200	8,607	10,222
JOHN WOOD GROUP PLC	158,093	1,132,332	670,358
JOHNSON ELECTRIC HOLDINGS	10,000	34,818	24,762
JOHNSON MATTHEY PLC	75,871	2,364,817	2,515,012
JOINCARE PHARMACEUTICAL GR A	879,500	1,923,714	1,870,676
JOINTOWN PHARMACEUTICAL A	30,700	58,136	85,249
JOLLIBEE FOODS CORP	74,060	312,021	301,030
JONJEE HIGH TECH INDUSTRIA A	7,600	50,098	77,455
JOYY INC	8,346	599,504	667,513
JSR CORP	79,800	1,132,543	2,221,369
JUEWEI FOOD CO LTD A	9,100	58,965	107,895
JULIUS BAER GROUP LTD	87,740	3,686,353	5,062,209
JUMBO SA	17,342	272,848	301,519
JUPITER FUND MANAGEMENT	198,781	851,858	767,347
JUST EAT TAKEAWAY	64,220	5,891,075	7,260,425
K S HOLDINGS CORP	50,300	667,753	699,606
K WAH INTL HOLDINGS	90,857	57,646	43,707
KAISA GROUP HOLDINGS LTD	409,000	180,144	202,025
KAJIMA CORP	263,800	3,391,471	3,531,131

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KAKAKU.COM INC	52,700	962,150	1,444,535
KAKAO CORP	24,675	3,702,676	8,847,383
KAKEN PHARMACEUTICAL CO LTD	1,800	105,290	69,476
KALBE FARMA TBK PT	3,407,600	366,983	358,950
KAMEI CORP	800	8,848	8,872
KAMIGUMI CO LTD	27,700	553,707	505,197
KAMUX CORP	3,289	24,602	54,730
KANEMATSU ELECTRONICS LTD	3,100	98,157	124,607
KANGWON LAND INC	18,845	544,843	407,675
KANSAI ELECTRIC POWER CO INC	276,000	4,099,210	2,602,946
KANSAI PAINT CO LTD	69,500	944,411	2,137,271
KAO CORP	263,000	13,245,953	20,302,291
KASIKORNBANK PCL FOREIGN	215,400	1,210,476	819,613
KASIKORNBANK PCL NVDR	65,100	382,930	245,537
KASPI.KZ JSC 144A	57,497	1,940,524	3,858,049
KB FINANCIAL GROUP INC	159,466	6,741,372	6,371,007
KBC GROUP NV	216,284	13,461,096	15,158,251
KDDI CORP	886,000	19,624,307	26,310,969
KE HOLDINGS INC	54,300	3,491,020	3,341,622
KEIHAN HOLDINGS CO LTD	37,700	1,190,136	1,805,671
KEIKYU CORP	86,515	1,394,312	1,482,348
KEIO CORP	40,300	1,451,305	3,122,669
KEISEI ELECTRIC RAILWAY CO	50,700	961,020	1,713,817
KEMAYAN CORP BHD	800	1,189	-
KEPPEL CORP LTD	570,950	2,646,733	2,324,149
KERING	70,563	33,521,925	51,318,922
KERRY GROUP PLC A	174,204	19,502,309	25,257,954
KERRY PROPERTIES LTD	384,500	1,207,210	973,914
KESKO OYJ B SHS	102,727	2,725,197	2,644,552
KEYENCE CORP	104,100	17,541,602	58,480,314
KEYERA CORP	181,568	3,951,918	3,223,758
KEYSTONE MICROTECH CO	44,000	481,571	488,576
KGHM POLSKA MIEDZ SA	18,920	569,749	929,243
KIA CORP	43,064	1,610,794	2,473,712
KIKKOMAN CORP	57,000	1,373,058	3,958,448
KIMBERLY CLARK DE MEXICO A	248,413	439,578	423,507
KINGBOARD HOLDINGS LTD	116,500	519,137	491,311
KINGBOARD LAMINATES HLDG LTD	169,700	205,103	277,076
KINGDEE INTERNATIONAL SFTWR	346,000	373,546	1,410,087
KINGFISHER PLC	2,368,726	8,621,323	8,755,359
KINGSOFT CLOUD HOLDINGS ADR	7,300	293,651	317,915
KINGSOFT CORP LTD	124,000	279,564	799,603
KINGSPAN GROUP PLC	276,652	21,489,922	19,429,758
KINNEVIK AB B	127,223	3,528,667	6,436,631

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KINROSS GOLD CORP	910,576	5,851,758	6,675,651
KINTETSU GROUP HOLDINGS CO L	67,312	2,769,630	2,946,876
KION GROUP AG	31,849	2,536,061	2,773,023
KIRIN HOLDINGS CO LTD	447,100	7,434,398	10,540,379
KIRKLAND LAKE GOLD LTD	103,200	3,440,495	4,260,848
KISSEI PHARMACEUTICAL CO LTD	3,300	89,751	71,501
KITAGAWA CORP	2,000	54,505	25,764
KLABIN SA UNIT	110,065	557,830	560,899
KLEPIERRE	77,125	2,850,255	1,735,396
KLOECKNER + CO SE	3,008	12,530	29,462
KMW CO LTD	3,701	143,772	274,943
KNORR BREMSE AG	55,797	6,165,796	7,624,440
KOBAYASHI PHARMACEUTICAL CO	19,300	1,701,622	2,357,238
KOBE BUSSAN CO LTD	48,300	1,247,649	1,487,665
KOC HOLDING AS	110,742	408,708	314,682
KOEI TECMO HOLDINGS CO LTD	17,700	959,780	1,080,052
KOHNAN SHOJI CO LTD	2,500	95,003	77,849
KOITO MANUFACTURING CO LTD	159,400	6,468,272	10,838,181
KOMATSU LTD	454,400	9,306,628	12,400,329
KOMERCNI BANKA AS	10,123	368,696	309,862
KOMERI CO LTD	9,800	255,857	276,786
KOMORI CORP	14,000	126,983	98,039
KONAMI HOLDINGS CORP	45,300	1,515,198	2,544,821
KONE OYJ B	257,760	13,981,163	20,960,303
KONICA MINOLTA INC	23,600	84,042	90,062
KONINKLIJKE AHOLD DELHAIZE N	931,895	20,435,291	26,350,485
KONINKLIJKE DSM NV	67,568	4,325,577	11,640,333
KONINKLIJKE KPN NV	1,811,984	5,839,911	5,513,810
KONINKLIJKE PHILIPS NV	586,773	18,094,516	31,431,678
KOOLEARN TECHNOLOGY HOLDING	31,500	126,829	113,344
KOREA AEROSPACE INDUSTRIES	13,425	580,702	318,848
KOREA ELECTRIC POWER CORP	45,224	1,475,729	1,140,696
KOREA GAS CORPORATION	9,425	316,548	268,096
KOREA INVESTMENT HOLDINGS CO	7,310	342,649	531,612
KOREA PETRO CHEMICAL IND	11,270	2,321,058	2,386,173
KOREA SHIPBUILDING + OFFSHOR	85,096	9,038,017	8,499,416
KOREA ZINC CO LTD	1,318	520,280	487,137
KOREAN AIR LINES CO LTD	13,498	305,042	337,978
KORNIT DIGITAL LTD	33,121	1,350,742	2,952,075
KOSE CORP	14,500	1,669,298	2,471,790
KOSSAN RUBBER INDUSTRIES	184,100	351,838	205,954
KRUNG THAI BANK PUB CO FOREI	486,700	267,333	180,319
KRUNGTHAI CARD PCL NVDR	93,400	112,903	185,491
KSB SE + CO KGAA VORZUG	66	21,937	18,250

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KT+G CORP	19,191	1,619,285	1,468,077
KUALA LUMPUR KEPONG BHD	79,856	472,098	470,103
KUANG CHI TECHNOLOGIES CO A	19,100	59,525	64,983
KUBOTA CORP	827,900	10,674,126	18,050,297
KUEHNE NAGEL INTL AG REG	29,870	4,135,876	6,785,334
KUMBA IRON ORE LTD	9,190	220,482	389,660
KUMHO PETROCHEMICAL CO LTD	3,188	273,279	425,536
KURARAY CO LTD	125,200	1,512,062	1,330,277
KURITA WATER INDUSTRIES LTD	41,900	1,062,779	1,601,002
KWEICHOW MOUTAI CO LTD A	164,703	25,813,650	50,319,061
KWG GROUP HOLDINGS LTD	192,500	198,120	262,663
KYOCERA CORP	140,700	6,721,191	8,620,933
KYOWA KIRIN CO LTD	105,886	1,372,996	2,885,982
KYUSHU ELECTRIC POWER CO INC	148,700	1,948,301	1,278,954
KYUSHU RAILWAY COMPANY	58,600	1,978,576	1,262,870
L OCCITANE INTERNATIONAL SA	168,272	297,604	419,278
L OREAL	163,981	35,398,296	62,358,582
LA DORIA SPA	3,503	54,989	58,634
LA FRANCAISE DES JEUX SAEM	43,696	1,592,567	2,000,097
LAFARGEHOLCIM LTD REG	367,435	18,725,882	20,193,138
LAKSHMI CAP INVESTMENTS LTD	23,975	25,308,621	28,730,412
LAND + HOUSES PUB NVDR	411,800	134,527	109,273
LAND + HOUSES PUB CO FOR REG	355,600	121,602	94,360
LAND MARK OPTOELECTRONICS	245,000	2,024,970	2,463,254
LAND SECURITIES GROUP PLC	276,146	3,473,699	2,543,444
LANXESS AG	47,538	3,097,144	3,650,443
LAOBAIXING PHARMACY CHAIN A	6,860	47,138	65,906
LARGAN PRECISION CO LTD	83,000	10,249,428	9,437,860
LASERTEC CORP	42,300	2,992,349	4,961,528
LASSONDE INDS INC CLASS A	400	49,966	54,327
LAWSON INC	19,659	1,233,589	914,926
LEE + MAN PAPER MANUFACTURIN	196,000	206,536	160,514
LEG IMMOBILIEN SE	27,054	3,383,893	4,205,930
LEGAL + GENERAL GROUP PLC	4,325,681	12,199,251	15,740,371
LEGEND HOLDINGS CP H CNY1 RIG	7,261	-	-
LEGRAND SA	177,886	9,266,476	15,888,625
LENDLEASE GROUP	278,944	2,720,120	2,819,738
LENOVO GROUP LTD	9,922,000	6,059,933	9,366,836
LENS TECHNOLOGY CO LTD A	36,900	64,868	172,713
LEO GROUP CO LTD A	74,500	42,169	34,517
LEONARDO SPA	577,390	4,309,926	4,175,211
LEPU MEDICAL TECHNOLOGY A	12,900	54,138	53,614
LG CHEM LTD	49,782	13,746,457	37,761,547
LG CHEM LTD PREFERENCE	1,384	247,842	486,050

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LG CORP	15,721	901,946	1,266,305
LG DISPLAY CO LTD	39,312	901,840	671,304
LG ELECTRONICS INC	37,440	2,196,304	4,652,858
LG HOUSEHOLD + HEALTH CARE	5,855	4,441,816	8,731,566
LG HOUSEHOLD + HEALTH PREF	194	112,647	128,226
LG INNOTEK CO LTD	2,167	177,913	364,059
LG UPLUS CORP	188,576	2,326,411	2,039,739
LI NING CO LTD	314,500	787,940	2,161,874
LIAONING CHENG DA CO LTD A	10,700	21,463	39,791
LIGHT SA	1,454,664	7,219,038	6,805,347
LINAMAR CORP	9,600	261,681	508,031
LINDE PLC	28,979	6,274,262	7,582,375
LINGYI ITECH GUANGDONG CO A	56,200	83,418	103,036
LINK REIT	1,355,516	9,698,147	12,342,182
LION CORP	127,800	2,476,800	3,092,105
LITE ON TECHNOLOGY CORP	2,322,385	3,686,715	4,116,121
LIXIL CORP	150,900	2,842,974	3,265,152
LLOYDS BANKING GROUP PLC	33,930,526	32,911,845	16,901,350
LOBLAW COMPANIES LTD	108,899	5,293,117	5,368,875
LOCALIZA RENT A CAR	518,594	3,017,625	6,884,035
LOGAN GROUP CO LTD	219,000	320,861	358,699
LOGITECH INTERNATIONAL REG	208,867	10,526,184	20,301,887
LOJAS AMERICANAS SA PREF	129,989	721,365	657,928
LOJAS RENNER S.A.	984,204	8,054,070	8,250,018
LOMON BILLIONS GROUP CO A	9,600	46,594	45,168
LONDON STOCK EXCHANGE GROUP	175,890	7,690,766	21,658,180
LONGFOR GROUP HOLDINGS LTD	265,000	490,331	1,551,616
LONGI GREEN ENERGY TECHNOL A	37,500	138,249	528,686
LONSEAL CORP	900	21,738	13,163
LONZA GROUP AG REG	40,868	8,268,282	26,297,549
LOTTE CHEMICAL CORP	2,842	820,918	722,077
LOTTE CHILSUNG BEVERAGE CO	12,890	1,567,343	1,287,457
LOTTE CORP	30,271	1,767,089	983,675
LOTTE SHOPPING CO	2,689	422,851	253,726
LPP SA	2,795	5,111,634	6,214,862
LUFAX HOLDING LTD ADR	19,000	311,298	269,800
LUKOIL PJSC SPON ADR	481,509	34,014,155	32,879,155
LUNDBERGS AB B SHS	29,794	1,062,694	1,598,436
LUNDIN ENERGY AB	72,859	1,724,979	1,972,171
LUNDIN MINING CORP	258,820	1,653,254	2,295,656
LUXSHARE PRECISION INDUSTR A	63,550	172,674	545,342
LUYE PHARMA GROUP LTD	204,500	199,002	95,210
LUZHOU LAOJIAO CO LTD A	13,700	152,894	473,775
LVMH MOET HENNESSY LOUIS VUI	130,053	25,022,201	81,297,645

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
M+G PLC	2,333,464	5,387,618	6,314,065
M3 INC	172,900	2,138,187	16,316,187
M6 METROPOLE TELEVISION	9,258	103,487	150,204
MABANEE CO KPSC	97,993	202,413	211,642
MABUCHI MOTOR CO LTD	4,400	155,175	191,564
MACA LTD	24,321	13,813	20,676
MACQUARIE GROUP LTD	211,464	13,723,887	22,596,645
MAEDA CORP	62,100	566,391	551,559
MAGAZINE LUIZA SA	433,084	558,471	2,080,291
MAGELLAN FINANCIAL GROUP LTD	50,022	1,722,496	2,071,248
MAGNA INTERNATIONAL INC	263,680	11,823,409	18,652,932
MAGNIT PJSC SPON GDR REGS	63,482	2,191,656	1,117,283
MAHINDRA + MAHINDRA SPON GDR	544,475	5,277,483	5,292,297
MAIL.RU GROUP GDR REGS	58,684	1,582,340	1,543,389
MAINFREIGHT LTD	2,168	81,051	108,487
MAKITA CORP	137,400	3,632,749	6,880,314
MALAYAN BANKING BHD	633,268	1,389,229	1,331,870
MALAYSIA AIRPORTS HLDGS BHD	181,717	326,177	267,437
MANDOM CORP	8,100	230,893	133,215
MANGO EXCELLENT MEDIA CO L A	16,550	61,321	183,473
MANILA ELECTRIC COMPANY	29,190	199,248	177,486
MANULIFE FINANCIAL CORP	1,022,389	17,065,028	18,176,696
MAPLETREE COMMERCIAL TRUST	844,200	1,498,834	1,360,531
MAPLETREE LOGISTICS TRUST	1,131,574	1,632,610	1,720,927
MARUBENI CORP	715,000	4,094,880	4,751,431
MARUI GROUP CO LTD	92,800	1,244,515	1,628,685
MASRAF AL RAYAN	569,236	693,305	708,223
MATSUMOTOKIYOSHI HOLDINGS CO	8,900	274,466	379,292
MAXIS BHD	408,900	597,198	513,349
MAXSCEND MICROELECTRONICS A	1,300	74,710	113,414
MAZDA MOTOR CORP	222,900	3,106,612	1,493,988
MCCARTHY + STONE PLC	112,365	279,733	184,010
MCDONALD S HOLDINGS CO JAPAN	26,100	835,155	1,263,984
MEBUKI FINANCIAL GROUP INC	453,500	1,019,465	891,670
MEDIASET ESPANA COMUNICACION	30,022	272,501	156,484
MEDIASET SPA	54,760	129,350	139,765
MEDIATEK INC	1,275,910	11,638,223	33,920,734
MEDIBANK PRIVATE LTD	1,079,653	2,109,823	2,507,674
MEDIOBANCA SPA	243,476	2,292,044	2,246,204
MEDIPAL HOLDINGS CORP	149,900	2,814,634	2,813,756
MEGA FINANCIAL HOLDING CO LT	1,553,071	1,243,276	1,647,146
MEGACABLE HOLDINGS CPO	47,047	213,903	170,380
MEGAWORLD CORP	1,984,900	173,868	168,634
MEGMILK SNOW BRAND CO LTD	19,500	442,010	416,839

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MEIJI HOLDINGS CO LTD	50,300	2,959,209	3,537,004
MEINIAN ONEHEALTH HEALTHCA A	33,300	74,934	57,691
MEITEC CORP	11,000	560,152	571,069
MEITUAN CLASS B	1,451,800	32,674,137	55,159,731
MELCO RESORTS + ENTERT ADR	84,078	1,555,187	1,559,647
MELROSE INDUSTRIES PLC	1,904,585	4,793,391	4,635,481
MERCADOLIBRE INC	20,839	4,478,779	34,909,910
MERCARI INC	33,600	899,959	1,488,886
MERCK KGAA	105,941	13,025,082	18,192,743
MERCURY NZ LTD	267,032	804,401	1,255,478
MERDEKA COPPER GOLD TBK PT	1,330,600	183,891	230,132
MERIDIAN ENERGY LTD	502,307	1,004,230	2,683,525
MERITZ SECURITIES CO LTD	50,364	128,487	169,920
MERSEN	1,555	68,742	47,090
MESAIEED PETROCHEMICAL HOLDI	755,207	545,488	424,584
METALLURGICAL CORP OF CHIN A	348,200	180,161	145,354
METCASH LTD	205,201	326,233	535,201
METHANEX CORP	4,169	134,853	191,401
METRO INC/CN	99,066	2,346,082	4,416,757
METRO PACIFIC INVESTMENTS CO	2,542,376	305,241	226,584
METROPOLITAN BANK + TRUST	278,587	387,916	284,542
METSO OUTOTEC OYJ	331,175	2,471,674	3,312,585
MICHELIN (CGDE)	178,486	19,840,464	22,919,666
MICRO STAR INTERNATIONAL CO	103,000	278,786	485,711
MICROPORT SCIENTIFIC CORP	102,000	445,619	551,842
MIGROS TICARET A.S	292,920	1,149,222	1,686,778
MIMASU SEMICONDUCTOR INDUST	3,100	83,873	77,526
MINEBEA MITSUMI INC	278,300	4,106,637	5,520,446
MINERAL RESOURCES LTD	71,563	1,257,118	2,068,049
MINOR INTERNATIONAL PCL FOR	314,377	326,208	270,201
MINOR INTERNATIONAL PCL NVDR	123,100	103,936	105,802
MINTH GROUP LTD	1,424,000	5,425,148	7,511,314
MIRAE ASSET SECURITIES CO LT	50,458	364,673	438,482
MIRVAC GROUP	1,617,061	2,489,918	3,294,206
MISUMI GROUP INC	198,900	4,303,418	6,521,154
MITSUBISHI CHEMICAL HOLDINGS	501,900	3,293,687	3,034,394
MITSUBISHI CORP	545,000	11,513,039	13,413,192
MITSUBISHI ELECTRIC CORP	715,500	7,501,824	10,790,193
MITSUBISHI ESTATE CO LTD	521,000	9,391,836	8,361,635
MITSUBISHI GAS CHEMICAL CO	143,000	2,061,858	3,281,195
MITSUBISHI HC CAPITAL INC	158,000	718,948	757,519
MITSUBISHI HEAVY INDUSTRIES	157,900	6,239,539	4,826,698
MITSUBISHI LOGISTICS CORP	18,900	496,067	565,655
MITSUBISHI UFJ FINANCIAL GRO	5,986,800	35,451,430	26,447,571

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MIITSUI + CO LTD	639,400	11,392,644	11,701,741
MIITSUI CHEMICALS INC	72,200	1,471,202	2,115,405
MIITSUI FUDOSAN CO LTD	439,900	9,379,812	9,196,805
MIURA CO LTD	34,400	1,467,880	1,919,163
MIXI INC	74,200	2,596,633	1,840,537
MIZRAHI TEFAHOT BANK LTD	70,428	981,090	1,628,653
MIZUHO FINANCIAL GROUP INC	945,680	21,124,823	11,976,140
MMC NORILSK NICKEL PJSC ADR	101,802	1,586,317	3,176,222
MOBILE TELECOMMUNICATIONS CO	404,520	778,985	805,849
MOBILE TELESYSTEMS SP ADR	87,847	983,165	786,231
MOCHIDA PHARMACEUTICAL CO	4,900	167,998	186,280
MODERN TIMES GROUP B SHS	20,421	353,941	364,778
MOL HUNGARIAN OIL AND GAS PL	90,067	904,563	665,429
MOMO INC SPON ADR	172,633	4,444,032	2,409,957
MONCLER SPA	319,526	16,965,615	19,602,534
MONDI PLC	535,595	10,663,457	12,538,826
MONETA MONEY BANK AS	1,536,010	4,437,323	4,866,283
MONOTARO CO LTD	49,100	1,295,216	2,496,731
MORGAN SINDALL GROUP PLC	1,993	36,846	41,737
MORPHOSYS AG	10,544	1,153,380	1,210,382
MOWI ASA	172,315	3,157,516	3,844,003
MR PRICE GROUP LTD	37,122	498,768	431,274
MS+AD INSURANCE GROUP HOLDIN	209,385	5,834,536	6,370,074
MSCI SAUDI ARABIA INDEX NL CTF	2,912,812	27,707,857	28,146,501
MTN GROUP LTD	251,529	2,561,297	1,030,689
MTR CORP	603,506	2,438,356	3,374,064
MTU AERO ENGINES AG	40,330	8,686,637	10,530,387
MTY FOOD GROUP INC	5,531	138,686	251,587
MUANGTHAI CAPITAL PCL FOREIGN	58,000	88,511	114,219
MUANGTHAI CAPITAL PCL NVDR	41,600	65,173	81,923
MUENCHENER RUECKVER AG REG	67,776	12,680,552	20,134,753
MULTICHOICE GROUP LTD	67,578	325,174	616,489
MULTIPLAN EMPREENDIMENTOS	42,798	297,924	193,877
MURATA MANUFACTURING CO LTD	257,900	9,873,923	23,280,817
MUYUAN FOODSTUFF CO LTD A	34,810	217,703	410,387
NABTESCO CORP	49,200	1,295,216	2,153,945
NAGOYA RAILROAD CO LTD	73,299	1,735,969	1,932,490
NAN YA PLASTICS CORP	825,000	1,949,187	2,111,093
NANJI E COMMERCE CO LTD A	34,000	48,507	71,121
NANJING KING FRIEND BIOCHE A	8,359	35,804	44,902
NANJING SECURITIES CO LTD A	44,200	48,921	82,928
NANYA TECHNOLOGY CORP	194,000	386,472	599,302
NARI TECHNOLOGY CO LTD A	1,225,186	3,266,346	4,977,705
NASPERS LTD N SHS	101,290	15,966,850	20,820,693

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NATIONAL AUSTRALIA BANK LTD	1,253,017	24,518,668	21,851,732
NATIONAL BANK OF CANADA	237,019	8,199,887	13,328,133
NATIONAL BANK OF KUWAIT	1,063,788	2,923,644	2,937,482
NATIONAL EXPRESS GROUP PLC	93,871	326,633	304,624
NATIONAL GRID PLC	1,570,567	17,852,643	18,570,560
NATIONAL STORAGE REIT	434,352	576,282	640,171
NATIXIS	371,156	2,427,815	1,266,563
NATURA +CO HOLDING S.A.	124,750	833,473	1,260,902
NATURGY ENERGY GROUP SA	115,742	2,242,962	2,685,042
NATWEST GROUP PLC	1,896,616	11,558,481	4,346,457
NAURA TECHNOLOGY GROUP CO A	4,800	48,761	132,657
NAVER CORP	67,296	10,300,402	18,120,298
NAVINFO CO LTD A	23,600	52,573	51,496
NCC AB B SHS	23,710	458,483	433,057
NCSOFT CORP	6,208	2,379,297	5,320,490
NEC CORP	112,499	4,110,735	6,036,558
NEC NETWORKS + SYSTEM INTEGR	13,400	223,156	231,542
NEDBANK GROUP LTD	58,816	1,116,323	518,458
NEMETSCHEK SE	22,640	1,786,267	1,673,151
NEOGAMES SA	18,038	306,646	685,264
NEPI ROCKCASTLE PLC	60,251	634,476	383,523
NESTE OYJ	202,585	3,900,421	14,664,158
NESTLE (MALAYSIA) BERHAD	10,900	369,877	376,385
NESTLE SA REG	1,475,560	104,430,704	174,039,126
NET ONE SYSTEMS CO LTD	21,900	405,971	772,105
NETEASE INC ADR	103,740	6,790,244	9,935,180
NETMARBLE CORP	3,259	390,047	394,512
NETWORK INTERNATIONAL HOLDIN	538,276	2,514,421	2,403,110
NEW CHINA LIFE INSURANCE C A	7,800	48,419	69,141
NEW CHINA LIFE INSURANCE C H	148,723	665,554	580,211
NEW HOPE LIUHE CO LTD A	49,700	119,671	170,232
NEW ORIENTAL EDUCATIO SP ADR	67,759	4,106,064	12,590,300
NEW ORIENTAL EDUCATION + TEC	4,000	642,845	718,095
NEW WORLD DEVELOPMENT	599,515	3,270,766	2,791,193
NEWCREST MINING LTD	460,501	8,820,117	9,160,812
NEWLAT FOOD SPA	4,576	29,465	30,850
NEXANS SA	7,432	331,747	538,785
NEXI SPA	172,276	2,815,944	3,444,281
NEXON CO LTD	253,800	3,394,841	7,817,173
NEXT PLC	52,120	2,247,512	5,048,449
NGK INSULATORS LTD	101,100	1,560,276	1,558,925
NGK SPARK PLUG CO LTD	156,500	2,656,767	2,672,376
NH FOODS LTD	36,900	1,417,594	1,622,606
NH INVESTMENT + SECURITIES C	22,004	238,062	228,892

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NIBE INDUSTRIER AB B SHS	122,250	2,711,338	4,014,688
NICE LTD	45,563	4,282,644	12,771,490
NICE LTD SPON ADR	22,038	3,271,021	6,248,655
NICHIHA CORP	7,300	182,195	229,793
NIDEC CORP	216,000	7,927,996	27,155,601
NIEN MADE ENTERPRISE CO LTD	24,000	209,366	278,454
NIHON M+A CENTER INC	167,500	5,796,147	11,194,247
NIHON UNISYS LTD	53,300	821,690	2,085,641
NINE DRAGONS PAPER HOLDINGS	233,000	219,176	330,545
NINE ENTERTAINMENT CO HOLDIN	436,651	749,928	781,705
NINESTAR CORP A	14,500	48,958	59,266
NINETY ONE PLC	8,928	24,527	27,972
NINGBO JOYSON ELECTRONIC A	28,700	60,208	111,293
NINGBO TUOPU GROUP CO LTD A	10,800	36,160	63,464
NINTENDO CO LTD	100,700	35,596,692	64,207,284
NIO INC ADR	367,600	11,076,505	17,916,824
NIPPON BUILDING FUND INC	613	3,177,106	3,550,525
NIPPON EXPRESS CO LTD	38,200	2,067,706	2,564,056
NIPPON PAINT HOLDINGS CO LTD	57,400	1,445,060	6,299,017
NIPPON PROLOGIS REIT INC	822	1,778,111	2,563,650
NIPPON SANZO HOLDINGS CORP	59,400	853,928	1,102,333
NIPPON SHINYAKU CO LTD	17,900	1,573,232	1,173,742
NIPPON SHOKUBAI CO LTD	5,400	322,410	302,310
NIPPON STEEL CORP	918,800	14,059,396	11,818,165
NIPPON STEEL TRADING CORP	1,700	79,753	61,499
NIPPON SUISAN KAISHA LTD	49,800	166,818	205,480
NIPPON TELEGRAPH + TELEPHONE	864,500	15,373,197	22,151,530
NIPPON TELEVISION HOLDINGS	75,700	1,161,782	824,125
NIPPON YUSEN KK	60,000	1,544,524	1,395,903
NISHI NIPPON FINANCIAL HOLDI	3,400	23,402	21,702
NISHIMATSUYA CHAIN CO LTD	13,300	189,060	190,782
NISHIO RENT ALL CO LTD	4,800	152,933	100,421
NISSAN CHEMICAL CORP	63,500	2,386,128	3,973,171
NISSAN MOTOR CO LTD	910,100	7,750,492	4,936,375
NISSHIN SEIFUN GROUP INC	77,600	992,707	1,233,392
NISSIN FOODS HOLDINGS CO LTD	24,900	1,217,770	2,131,977
NITORI HOLDINGS CO LTD	37,200	3,776,534	7,789,859
NITTO DENKO CORP	74,900	3,934,161	6,695,985
NITTO KOGYO CORP	7,000	121,580	138,515
NN GROUP NV	297,335	10,619,275	12,925,964
NOAH HOLDINGS LTD SPON ADS	5,015	287,825	239,767
NOBIA AB	22,164	114,096	177,716
NOF CORP	15,400	559,432	780,106
NOJIMA CO LTD	4,800	135,326	131,524

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NOKIA OYJ	4,654,261	24,816,328	17,939,054
NOMURA CO LTD	28,600	289,720	236,013
NOMURA HOLDINGS INC	1,452,500	9,213,381	7,667,320
NOMURA REAL ESTATE HOLDINGS	47,700	1,013,131	1,054,764
NOMURA REAL ESTATE MASTER FU	1,664	2,436,910	2,378,870
NOMURA RESEARCH INSTITUTE LT	131,400	1,139,424	4,702,630
NON STANDARD FINANCE PLC	310,656	413,363	13,461
NORBORD INC	2,462	75,970	106,210
NORDEA BANK ABP	1,270,164	11,182,562	10,395,815
NORDIC ENTERTAINMENT GROUP B	20,421	493,189	1,140,337
NORITAKE CO LTD	700	40,774	20,299
NORSK HYDRO ASA	1,841,706	8,419,143	8,574,028
NORTEL NETWORKS CORP	9,400	-	-
NORTHAM PLATINUM LTD	53,677	350,680	765,684
NORTHERN STAR RESOURCES LTD	601,375	5,244,113	5,888,809
NORTHLAND POWER INC	71,700	2,477,537	2,570,282
NOTRE DAME INTERMED PAR SA	72,494	725,226	1,093,370
NOVARTIS AG REG	1,153,120	74,826,616	109,122,109
NOVARTIS AG SPONSORED ADR	61,400	5,629,152	5,798,002
NOVATEK MICROELECTRONICS COR	83,000	336,654	1,090,006
NOVATEK PJSC SPONS GDR REG S	60,288	8,432,445	9,851,059
NOVO NORDISK A/S B	1,158,052	45,808,707	81,216,879
NOVOLIPETSK STEEL PJSC GDR	278,428	5,738,485	7,723,593
NOVOZYMES A/S B SHARES	81,594	2,260,344	4,687,615
NS SOLUTIONS CORP	12,900	359,066	379,834
NSK LTD	157,200	1,263,325	1,364,242
NTT DATA CORP	378,900	3,471,409	5,178,245
NUTRIEN LTD	291,032	13,313,025	13,989,639
NUVEI CORP SUBORDINATE VTG	3,750	162,335	228,974
NXP SEMICONDUCTORS NV	38,790	3,523,098	6,167,998
OBAYASHI CORP	721,500	6,030,090	6,219,526
OBIC CO LTD	27,300	1,912,397	5,481,418
OBJECTIVE CORPORATION LTD	1,299	9,601	11,888
OCADO GROUP PLC	179,171	2,889,475	5,601,267
ODAKYU ELECTRIC RAILWAY CO	115,580	2,097,748	3,627,093
ODONTOPREV S.A.	1,413,400	5,140,660	3,959,218
OESTERREICHISCHE POST AG	13,887	516,104	487,654
OFFCN EDUCATION TECHNOLOGY A	13,299	55,129	71,439
OFFSHORE OIL ENGINEERING A	221,973	186,955	152,399
OFILM GROUP CO LTD A	26,400	46,671	53,205
OHSO FOOD SERVICE CORP	2,300	132,081	128,984
OIL SEARCH LTD	883,762	3,716,957	2,530,053
OJI HOLDINGS CORP	470,499	2,510,097	2,675,025
OKAMURA CORP	3,100	28,206	27,714

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OKI ELECTRIC INDUSTRY CO LTD	14,300	169,061	126,179
OKINAWA CELLULAR TELEPHONE	971	38,374	41,851
OLAM INTERNATIONAL LTD	87,748	146,932	101,581
OLAV THON EIENDOMSSKAP AS	993	18,346	21,282
OLD MUTUAL LTD	717,890	1,426,201	581,105
OLVI OYJ A SHARES	245	11,241	14,539
OLYMPUS CORP	735,100	7,861,401	16,066,184
OM HOLDINGS LTD	24,605	25,246	11,107
OMRON CORP	77,300	2,472,312	6,888,082
OMV AG	124,245	5,122,331	5,016,659
ONENESS BIOTECH CO LTD	28,000	283,549	240,159
ONEX CORPORATION	45,381	2,098,305	2,602,461
ONO PHARMACEUTICAL CO LTD	164,200	2,959,350	4,942,938
ONWARD HOLDINGS CO LTD	47,400	356,579	95,034
OOREDOO QPSC	152,494	441,541	314,956
OPAP SA	31,019	315,876	415,589
OPEN TEXT CORP	116,506	2,920,127	5,289,409
OPPEIN HOME GROUP INC A	2,380	28,664	48,948
ORACLE CORP JAPAN	15,900	1,099,116	2,071,335
ORANGE	782,118	14,055,839	9,315,053
ORANGE POLSKA SA	86,209	166,235	152,474
ORBIA ADVANCE CORP SAB DE CV	1,530,515	3,827,333	3,594,028
ORICA LTD	289,982	3,996,148	3,390,035
ORIENT SECURITIES CO LTD A	56,000	79,747	99,587
ORIENTAL LAND CO LTD	78,400	4,022,280	12,939,474
ORIENTAL PEARL GROUP CO LT A	54,100	76,298	73,955
ORIGIN ENERGY LTD	849,712	4,682,262	3,121,039
ORION CORP/REPUBLIC OF KOREA	36,297	2,680,130	4,143,264
ORION OYJ CLASS B	101,107	3,506,293	4,642,816
ORIX CORP	802,300	11,255,141	12,312,890
ORIX JREIT INC	1,028	2,275,639	1,697,651
ORKLA ASA	294,444	2,299,666	2,991,915
ORORA LTD	94,198	249,725	196,257
ORPEA	20,265	2,383,449	2,666,728
ORSTED A/S	106,928	6,816,685	21,856,656
OSAKA GAS CO LTD	147,000	2,816,597	3,007,061
OSAKI ELECTRIC CO LTD	6,400	33,773	35,891
OSOTSPA PCL NVDR	56,500	62,209	66,948
OTP BANK PLC	378,326	12,266,284	17,051,586
OTSUKA CORP	71,600	2,308,542	3,779,553
OTSUKA HOLDINGS CO LTD	164,400	6,168,513	7,034,909
OTTOGI CORPORATION	210	143,310	111,544
OVCTEK CHINA INC A	6,100	30,579	76,411
OVERSEA CHINESE BANKING CORP	1,296,196	8,292,436	9,866,252

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OXFORD INSTRUMENTS PLC	1,363	22,471	37,114
OZ MINERALS LTD	110,557	893,439	1,610,678
OZON HOLDINGS PLC ADR	15,913	477,390	658,957
PACIFIC BASIN SHIPPING LTD	42,414,000	9,340,396	7,986,283
PACIFIC SECURITIES CO/THE A	107,500	49,373	67,066
PAGEGROUP PLC	84,652	514,939	517,709
PAGSEGURO DIGITAL LTD CL A	194,531	4,362,783	11,064,923
PAN AMERICAN SILVER CORP	105,284	3,165,050	3,627,918
PAN OCEAN CO LTD	52,718	224,534	243,620
PAN PACIFIC INTERNATIONAL HO	261,100	2,446,992	6,039,099
PANASONIC CORP	945,000	10,302,559	10,896,629
PANDORA A/S	91,396	6,872,431	10,231,064
PARADE TECHNOLOGIES LTD	82,000	912,821	3,239,376
PAREX RESOURCES INC	137,545	2,012,137	1,891,514
PARKLAND CORP	74,349	2,545,913	2,357,108
PARTNERS GROUP HOLDING AG	9,667	4,580,874	11,373,584
PCCW LTD	1,741,860	752,248	1,049,090
PEARL ABYSS CORP	1,014	192,430	242,975
PEARSON PLC	294,966	3,488,187	2,743,397
PEGATRON CORP	311,000	600,829	744,904
PEMBINA PIPELINE CORP	215,547	7,039,451	5,092,594
PENTA OCEAN CONSTRUCTION CO	102,800	548,546	883,177
PEOPLE S INSURANCE CO GROU H	1,420,622	601,095	450,709
PEPTIDREAM INC	37,000	1,847,421	1,877,863
PERFECT WORLD CO LTD A	24,000	78,690	108,260
PERNOD RICARD SA	138,595	17,169,995	26,589,815
PERSIMMON PLC	211,516	5,786,782	8,000,273
PERSOL HOLDINGS CO LTD	88,800	1,875,383	1,600,628
PERUSAHAAN GAS NEGARA TBK PT	1,681,400	395,315	198,058
PETROBRAS PETROLEO BRAS	1,453,860	8,014,069	8,075,134
PETROBRAS PETROLEO BRAS PR	1,675,570	9,170,372	9,142,053
PETROBRAS DISTRIBUIDORA SA	107,338	605,599	457,316
PETROFAC LTD	26,110	286,757	49,289
PETROLEO BRASIL SP PREF ADR	125,843	1,813,214	1,391,824
PETROLEO BRASILEIRO SPON ADR	769,962	8,373,392	8,646,673
PETS AT HOME GROUP PLC	130,762	511,425	743,937
PEUGEOT SA	410,911	7,397,163	11,246,968
PGE SA	136,792	471,504	238,633
PHARMARON BEIJING CO LTD H	14,700	179,410	248,354
PHISON ELECTRONICS CORP	20,000	156,276	236,672
PHOENIX GROUP HOLDINGS PLC	206,682	2,020,006	1,979,362
PHOSAGRO PJSC GDR REG S	36,828	547,078	502,334
PICC HOLDING CO A	50,400	48,677	50,633
PICC PROPERTY + CASUALTY H	1,122,770	1,113,483	849,985

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PIGEON CORP	45,300	1,874,166	1,866,933
PINDUODUO INC ADR	161,100	19,800,218	28,622,637
PING AN BANK CO LTD A	1,988,500	3,616,147	5,880,545
PING AN HEALTHCARE AND TECHN	71,600	648,790	868,008
PING AN INSURANCE GROUP CO A	1,230,275	15,796,993	16,362,782
PING AN INSURANCE GROUP CO H	3,311,000	26,614,784	40,566,299
PKO BANK POLSKI SA	125,153	1,125,349	964,679
PLAYTECH PLC	12,509	116,547	68,619
PLDT INC	14,220	536,913	396,781
PLUS500 LTD	88,764	1,062,728	1,759,370
POINTS INTERNATIONAL LTD	48,941	352,675	704,750
POLA ORBIS HOLDINGS INC	38,000	918,689	770,710
POLAR CAPITAL HOLDINGS PLC	931	6,811	8,858
POLSKI KONCERN NAFTOWY ORLEN	51,816	1,106,035	802,689
POLSKIE GORNICTWO NAFTOWE I	339,135	482,365	504,425
POLY DEVELOPMENTS AND HOLD A	1,657,165	3,541,901	4,008,739
POLY PROPERTY SERVICES CO LT	8,800	98,228	69,344
POLYMETAL INTERNATIONAL PLC	40,743	459,299	938,159
POLYUS PJSC REG S GDR	11,069	468,686	1,115,755
POLYUS PJSC SPONSORED ADR	20,841	2,124,532	2,209,146
PORSCHE AUTOMOBIL HLDG PRF	99,885	5,605,476	6,892,886
POSCO	72,716	16,493,550	18,207,449
POSCO CHEMICAL CO LTD	4,232	200,847	350,049
POSTAL SAVINGS BANK OF CHI A	96,900	65,801	70,825
POSTAL SAVINGS BANK OF CHI H	1,265,000	795,014	714,574
POSTE ITALIANE SPA	204,814	1,532,898	2,084,993
POSTNL NV	45,222	63,688	154,375
POU CHEN	393,000	481,044	439,184
POWER ASSETS HOLDINGS LTD	544,000	3,980,502	2,946,665
POWER CORP OF CANADA	232,864	5,617,186	5,342,712
POWERTECH TECHNOLOGY INC	116,000	275,824	391,786
POWSZECHNY ZAKLAD UBEZPIECZE	88,234	905,702	766,305
PPB GROUP BERHAD	124,100	414,330	571,369
PRAIRIESKY ROYALTY LTD	82,046	1,262,722	649,799
PRESIDENT CHAIN STORE CORP	71,000	596,651	673,411
PRESS METAL ALUMINIUM HOLDIN	222,300	245,256	463,666
PROACT IT GROUP AB	2,056	53,029	68,345
PROMET BERHAD	246,000	254,600	-
PROMOTORA Y OPERADORA DE INF	34,035	318,176	301,379
PROSUS NV	422,569	33,924,826	45,685,147
PROVIDENT FINANCIAL PLC	143,811	1,010,337	603,508
PROXIMUS	104,224	2,687,162	2,067,152
PROYA COSMETICS CO LTD A	1,200	27,035	32,662
PRUDENTIAL PLC	1,674,377	22,417,606	30,829,982

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PRYSMIAN SPA	325,857	9,283,226	11,594,263
PTT EXPLOR + PROD PCL NVDR	6,700	26,567	21,972
PTT EXPLORATION + PROD FOR	259,981	944,439	852,575
PTT GLOBAL CHEMICAL PCL FOR	365,600	756,888	713,872
PTT PCL/FOREIGN	1,907,300	2,417,943	2,705,616
PUBLIC BANK BERHAD	434,220	2,279,203	2,223,725
PUBLICIS GROUPE	113,772	5,987,151	5,674,025
PUMA SE	41,331	2,277,438	4,666,650
PUREGOLD PRICE CLUB INC	22,400	20,354	19,124
PUSHPAY HOLDINGS LTD	85,554	55,287	111,494
QANTAS AIRWAYS LTD	357,967	1,764,034	1,339,693
QATAR ELECTRICITY + WATER CO	85,701	475,109	420,149
QATAR FUEL QSC	69,583	388,197	356,993
QATAR GAS TRANSPORT(NAKILAT)	394,504	348,690	344,554
QATAR INTERNATIONAL ISLAMIC	29,785	70,273	74,049
QATAR ISLAMIC BANK	183,369	659,051	861,698
QATAR NATIONAL BANK	677,474	3,219,376	3,317,594
QBE INSURANCE GROUP LTD	723,437	6,868,098	4,761,790
QIAGEN N.V.	165,595	6,050,062	8,600,954
QINETIQ GROUP PLC	37,423	138,163	163,595
QL RESOURCES BHD	185,050	203,603	266,822
QT GROUP OYJ	1,017	44,368	71,675
QUADIENT SA	11,077	731,960	213,193
QUANTA COMPUTER INC	453,000	903,950	1,304,281
QUEBECOR INC CL B	256,602	6,283,772	6,598,337
QUIMICA Y MINERA CHIL SP ADR	135,317	5,929,449	6,642,712
RADWARE LTD	78,770	1,719,974	2,185,868
RAIA DROGASIL SA	160,010	578,433	771,370
RAIFFEISEN BANK INTERNATIONA	128,089	3,364,592	2,614,144
RAKUTEN GROUP INC	337,400	3,329,437	3,248,347
RAMSAY HEALTH CARE LTD	71,783	2,802,565	3,444,235
RAND MERCHANT INVESTMENT HOL	106,166	283,673	231,648
RANDSTAD NV	117,771	5,486,690	7,671,815
RATCH GROUP PCL NVDR	96,900	176,649	171,419
RATHBONE BROTHERS PLC	12,092	346,937	254,549
RATIONAL AG	1,924	1,731,272	1,792,655
RC AFRICAN GATEWAY FUND SP	2,422	2,422,349	3,388,016
RCKV ROCK CREEK SHILLA FUND SP	8,142	8,100,000	12,648,819
REA GROUP LTD	20,654	924,462	2,372,481
REALTEK SEMICONDUCTOR CORP	72,000	268,476	1,000,641
RECKITT BENCKISER GROUP PLC	493,808	36,633,303	44,159,189
RECORDATI INDUSTRIA CHIMICA	102,586	2,999,537	5,689,780
RECRUIT HOLDINGS CO LTD	921,100	23,188,705	38,549,790
RED ELECTRICA CORPORACION SA	224,644	4,029,950	4,610,829

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
REINET INVESTMENTS SCA	21,079	361,986	395,512
RELIANCE INDS SPONS GDR 144A	1,063,270	31,288,922	58,160,869
RELX PLC	1,351,738	22,271,653	33,124,421
REMGRO LTD	81,023	1,309,430	530,638
REMY COINTREAU	8,847	948,622	1,648,609
RENAULT SA	75,356	4,909,172	3,297,137
RENESAS ELECTRONICS CORP	527,400	4,789,326	5,511,788
RENTOKIL INITIAL PLC	726,955	3,478,578	5,063,950
REPLY SPA	3,433	405,277	400,303
REPSOL SA	1,244,917	10,738,225	6,879,471
RESONA HOLDINGS INC	1,673,500	9,356,888	5,841,730
RESTAURANT BRANDS INTERN	214,133	11,669,918	13,083,549
REUNERT LTD	774,729	4,379,581	1,909,297
REXEL SA	87,841	1,123,435	1,385,927
RHB BANK BHD	209,174	276,852	283,405
RICHTER GEDEON NYRT	426,598	8,413,737	10,707,396
RICOH CO LTD	317,400	3,090,132	2,081,261
RIGHTMOVE PLC	446,800	827,479	3,974,780
RINNAI CORP	23,700	1,767,638	2,750,022
RIO PIEDRAS FUND SP	26,645	27,393,700	25,837,812
RIO TINTO LTD	219,770	10,682,316	19,303,925
RIO TINTO PLC	767,152	33,680,742	57,361,589
RIO TINTO PLC SPON ADR	100,900	7,464,582	7,589,698
RIOCAN REAL ESTATE INVST TR	70,649	1,471,410	928,862
RITCHIE BROS AUCTIONEERS	198,029	7,615,115	13,761,471
ROBINSONS RETAIL HOLDINGS IN	1,894,040	2,975,018	2,563,591
ROCHE HOLDING AG GENUSSSCHEIN	526,882	128,511,946	184,180,709
ROCK CREEK FU DAO FUND SPC	24,708	33,739,327	66,916,505
ROCK CREEK JOSEON FUND SP	40,735	41,483,970	66,690,434
ROCK CREEK NEW EUROPE FUND SP	9,800	9,800,000	13,886,816
ROCK CREEK PERANAKAN FUND SP	5,951	6,000,000	8,887,959
ROCK CREEK RONG SHENG FUND SP	20,169	34,643,608	56,205,213
ROCK CREEK XING LONG FUND	18,657	19,982,577	18,866,205
ROCKWOOL INTL A/S B SHS	7,244	2,343,861	2,712,556
ROGERS COMMUNICATIONS INC B	170,717	6,307,343	7,940,887
ROHM CO LTD	178,300	11,696,140	17,252,332
ROHTO PHARMACEUTICAL CO LTD	2,500	72,462	73,975
ROLAND DG CORP	1,100	22,106	20,009
ROLLS ROYCE HOLDINGS PLC	4,454,986	11,044,269	6,774,836
RONGSHENG PETROCHEMICAL CO A	44,300	75,161	187,028
ROSNEFT OIL CO PJSC REGS GDR	3,534,095	18,828,875	19,932,296
ROTHSCHILD + CO	1,645	60,926	52,130
ROTORK PLC	76,055	227,365	330,603
ROYAL BANK OF CANADA	641,233	37,269,254	52,642,511

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ROYAL DUTCH SHELL PLC A SHS	2,327,457	64,413,784	41,390,959
ROYAL DUTCH SHELL PLC B SHS	1,526,173	42,750,835	26,273,618
ROYAL UNIBREW	28,390	2,286,249	3,297,505
RSA INSURANCE GROUP PLC	438,843	3,418,616	4,063,561
RUENTEX DEVELOPMENT CO LTD	146,262	176,298	212,902
RUMO SA	1,444,035	5,195,593	5,348,896
RWE AG	315,201	9,560,167	13,332,410
RWS HOLDINGS PLC	41,518	309,801	304,196
RYANAIR HOLDINGS PLC SP ADR	17,441	1,622,850	1,918,161
RYMAN HEALTHCARE LTD	348,239	2,516,972	3,808,620
RYODEN CORP	1,500	22,024	22,519
RYOHIN KEIKAKU CO LTD	102,100	2,167,701	2,081,655
S 1 CORPORATION	3,113	241,406	243,584
S F HOLDING CO LTD A	33,200	183,318	447,909
S OIL CORP	8,787	703,863	559,754
SAFRAN SA	227,777	20,806,922	32,314,862
SAGE GROUP PLC/THE	525,630	4,117,033	4,181,726
SAIC MOTOR CORP LTD A	122,200	437,466	456,676
SAINSBURY (J) PLC	695,842	2,796,463	2,144,913
SAIPEM SPA	470,273	3,133,726	1,268,762
SAMPO OYJ A SHS	384,527	12,848,018	16,264,769
SAMSUNG BIOLOGICS CO LTD	6,962	1,954,778	5,293,760
SAMSUNG C+T CORP	13,251	1,528,935	1,683,364
SAMSUNG CARD CO	5,995	194,428	179,359
SAMSUNG ELECTRO MECHANICS CO	8,757	629,316	1,434,913
SAMSUNG ELECTRONICS CO LTD	3,051,595	111,752,111	227,542,295
SAMSUNG ELECTRONICS PREF	110,620	3,326,593	7,494,828
SAMSUNG ENGINEERING CO LTD	22,914	362,217	279,490
SAMSUNG FIRE + MARINE INS	4,992	1,163,401	861,640
SAMSUNG HEAVY INDUSTRIES	77,505	688,007	502,288
SAMSUNG LIFE INSURANCE CO LT	40,711	3,792,087	2,964,411
SAMSUNG SDI CO LTD PFD	34,776	8,200,708	20,104,325
SAMSUNG SDS CO LTD	5,391	993,313	885,845
SAMSUNG SECURITIES CO LTD	11,880	377,700	442,370
SANAN OPTOELECTRONICS CO L A	40,300	95,922	166,443
SANDS CHINA LTD	1,548,400	6,559,226	6,799,592
SANDSTORM GOLD LTD	68,190	438,880	488,922
SANDVIK AB	1,079,393	16,964,098	26,457,289
SANGFOR TECHNOLOGIES INC A	4,000	66,135	151,693
SANKYO CO LTD	9,400	261,566	254,017
SANLAM LTD	586,777	2,664,969	2,346,908
SANOFI	532,409	42,116,104	51,267,461
SANOMA OYJ	6,193	54,609	104,114
SANTANDER BANK POLSKA SA	4,814	422,151	239,925

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SANTEN PHARMACEUTICAL CO LTD	141,100	1,441,807	2,289,142
SANTOS LTD	694,142	3,353,878	3,358,430
SANY HEAVY INDUSTRY CO LTD A	85,000	156,723	454,647
SAP SE	492,915	39,098,375	64,665,036
SAPUTO INC	96,154	2,271,828	2,689,142
SARANA MENARA NUSANTARA PT	2,195,700	171,327	150,026
SARTORIUS AG VORZUG	13,944	2,253,584	5,862,221
SARTORIUS STEDIM BIOTECH	17,549	2,154,631	6,252,669
SASOL LTD	519,073	14,520,807	4,732,836
SAWAI PHARMACEUTICAL CO LTD	3,300	188,412	149,586
SBERBANK PJSC SPONSORED ADR	1,340,307	16,585,017	19,449,767
SBI HOLDINGS INC	92,786	1,848,674	2,199,112
SBM OFFSHORE NV	86,103	1,108,941	1,639,793
SCANDI STANDARD AB	6,471	43,216	54,210
SCENTRE GROUP	2,162,205	6,227,896	4,638,335
SCHAEFFLER AG PREF	5,860	43,211	49,007
SCHIBSTED ASA B SHS	50,077	1,454,342	1,870,441
SCHIBSTED ASA CL A	101,896	3,054,414	4,359,346
SCHINDLER HOLDING AG REG	7,889	1,109,528	2,127,652
SCHINDLER HOLDING PART CERT	34,935	6,969,196	9,429,822
SCHNEIDER ELECTRIC SE	339,119	24,398,881	49,086,103
SCHRODERS PLC	48,734	1,490,823	2,223,006
SCOR SE	62,160	2,009,983	2,009,396
SCOUT24 AG	42,182	3,226,891	3,460,570
SCS GROUP PLC	7,932	24,374	22,986
SCSK CORP	158,700	6,012,379	9,069,011
SDIC CAPITAL CO LTD A	35,200	61,680	74,439
SDIC POWER HOLDINGS CO LTD A	69,400	90,838	91,687
SEA LTD ADR	203,160	15,668,094	40,438,998
SEALAND SECURITIES CO LTD A	38,720	23,666	34,695
SEAZEN GROUP LTD	310,000	258,289	257,872
SEAZEN HOLDINGS CO LTD A	18,300	82,528	97,463
SEB SA	17,442	2,737,597	3,179,832
SECOM CO LTD	147,500	11,163,100	13,596,373
SECURITAS AB B SHS	122,754	1,475,082	1,984,231
SEEGENE INC	2,778	608,187	493,560
SEEK LTD	131,186	1,501,233	2,888,083
SEGA SAMMY HOLDINGS INC	133,500	2,206,146	2,103,777
SEGRO PLC	466,844	3,100,505	6,047,129
SEIBU HOLDINGS INC	82,400	1,517,902	806,881
SEIKAGAKU CORP	4,900	72,866	48,267
SEIKO EPSON CORP	109,700	1,847,377	1,626,720
SEKISUI CHEMICAL CO LTD	166,600	2,095,270	3,153,048
SEKISUI HOUSE LTD	285,500	4,216,525	5,807,061

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SEMBA CORP	2,039	21,175	17,261
SEMEN INDONESIA PERSERO TBK	447,700	392,982	395,920
SEMICONDUCTOR MANUFACTURING	583,339	794,175	1,662,631
SENKO GROUP HOLDINGS CO LTD	27,200	194,382	265,032
SERCO GROUP PLC	660,254	1,857,313	1,078,528
SES	197,193	3,831,013	1,861,682
SEVEN + I HOLDINGS CO LTD	328,850	12,165,272	11,654,435
SEVERN TRENT PLC	93,287	2,173,395	2,918,901
SEVERSTAL GDR REG S	63,916	915,541	1,123,004
SG HOLDINGS CO LTD	125,500	1,606,892	3,418,141
SG MICRO CORP A	1,400	42,658	56,473
SGS SA REG	3,614	7,298,281	10,916,206
SHANDONG GOLD MINING CO LT A	54,292	134,520	196,088
SHANDONG GOLD MINING CO LT H	54,250	123,481	125,238
SHANDONG HUALU HENGSHENG A	21,700	51,736	123,767
SHANDONG LINGLONG TYRE CO A	29,200	70,791	157,033
SHANDONG SINOCERA FUNCTION A	14,700	47,968	101,397
SHANDONG WEIGAO GP MEDICAL H	1,392,000	1,565,818	3,145,256
SHANGHAI BAOSIGHT SOFTWARE A	10,300	51,549	108,642
SHANGHAI CONSTRUCTION GROU A	141,300	70,859	65,035
SHANGHAI FOSUN PHARMACEUTI A	12,700	56,715	104,846
SHANGHAI FOSUN PHARMACEUTI H	2,404,500	9,652,980	11,489,354
SHANGHAI INDUSTRIAL URBAN DE	24,200	4,257	2,559
SHANGHAI INTERNATIONAL AIR A	8,400	80,094	97,181
SHANGHAI INTERNATIONAL POR A	41,700	33,587	29,140
SHANGHAI JINJIANG INTERNAT A	11,800	47,209	92,977
SHANGHAI LUJIAZUI FIN+TRAD B	138,948	187,225	108,657
SHANGHAI M+G STATIONERY IN A	11,100	74,736	150,313
SHANGHAI PHARMACEUTICALS H	144,100	330,877	253,862
SHANGHAI PUDONG DEVEL BANK A	300,103	489,613	444,203
SHANGHAI PUTAILAI NEW ENER A	2,600	31,537	44,682
SHANGHAI RAAS BLOOD PRODUC A	42,000	50,694	47,524
SHANGHAI YUYUAN TOURIST MA A	62,500	68,722	84,961
SHANGHAI ZHANGJIANG HIGH A	15,800	51,032	41,168
SHANXI COKING COAL ENERGY A	214,950	146,839	185,375
SHANXI LU AN ENVIRONMENTAL A	242,300	253,309	240,825
SHANXI MEIJIN ENERGY CO LT A	108,000	117,000	110,315
SHANXI XINGHUACUN FEN WINE A	8,400	104,546	482,039
SHARP CORP	83,500	1,412,739	1,264,894
SHAW COMMUNICATIONS INC B	182,845	3,347,816	3,206,246
SHENERGY COMPANY LIMITED A	113,200	86,143	90,355
SHENG SIONG GROUP LTD	62,000	75,197	72,712
SHENGYI TECHNOLOGY CO LTD A	22,300	68,670	96,023
SHENNAN CIRCUITS CO LTD A	3,460	50,583	57,171

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHENWAN HONGYUAN GROUP CO A	213,800	144,796	172,614
SHENZHEN ENERGY GROUP CO L A	89,718	61,874	83,547
SHENZHEN GOODIX TECHNOLOGY A	3,857	104,999	91,739
SHENZHEN INOVANCE TECHNOLO A	13,600	52,515	194,024
SHENZHEN INTL HOLDINGS	167,374	340,382	270,256
SHENZHEN INVESTMENT LTD	695,229	264,419	238,502
SHENZHEN KAIFA TECHNOLOGY A	11,800	37,094	34,300
SHENZHEN KANGTAI BIOLOGICA A	6,800	72,459	181,443
SHENZHEN MINDRAY BIO MEDIC A	9,700	281,330	631,854
SHENZHEN OVERSEAS CHINESE A	152,100	148,912	164,896
SHENZHEN SALUBRIS PHARM A	2,300	10,227	9,963
SHENZHEN SUNWAY COMMUNICAT A	6,000	32,712	32,918
SHENZHOU INTERNATIONAL GROUP	869,800	7,785,172	17,050,833
SHIJIAZHUANG YILING PHARMA A	12,100	46,346	47,180
SHIMADZU CORP	94,300	1,331,983	3,662,579
SHIMAMURA CO LTD	31,500	2,950,221	3,307,279
SHIMANO INC	29,100	2,973,969	6,788,450
SHIMAO GROUP HOLDINGS LTD	189,000	328,454	602,062
SHIMIZU CORP	494,500	3,992,537	3,592,184
SHIN ETSU CHEMICAL CO LTD	226,550	16,295,550	39,585,084
SHIN KONG FINANCIAL HOLDING	1,938,178	532,939	607,707
SHIN POONG PHARMACEUTICAL CO	4,435	495,527	506,251
SHINHAN FINANCIAL GROUP LTD	333,750	13,632,647	9,846,900
SHINSEGAE INC	1,333	263,647	293,891
SHINSEI BANK LTD	285,700	4,155,614	3,517,117
SHIONOGI + CO LTD	118,400	4,430,280	6,462,143
SHIP HEALTHCARE HOLDINGS INC	5,800	260,093	322,456
SHISEIDO CO LTD	156,800	5,210,920	10,837,569
SHIZUOKA BANK LTD/THE	163,300	1,465,041	1,195,746
SHOPIFY INC CLASS A	83,448	24,663,692	94,279,804
SHOPRITE HOLDINGS LTD	73,501	1,003,796	700,546
SIAM CEMENT PCL NVDR	58,300	837,320	735,561
SIAM CEMENT PUB CO FOR REG	65,100	940,642	821,355
SIAM COMMERCIAL BANK FOREIGN	142,864	612,839	417,243
SIAM COMMERCIAL BANK P NVDR	2,417,600	8,692,150	7,060,748
SIBANYE STILLWATER LTD	343,318	650,334	1,402,371
SICHUAN CHUANTOU ENERGY CO A	52,900	70,338	81,294
SICHUAN KELUN PHARMACEUTIC A	860,800	2,778,710	2,558,787
SICHUAN SWELLFUN CO LTD A	6,400	51,937	81,245
SIEMENS AG REG	302,266	32,046,917	43,463,307
SIEMENS ENERGY AG	158,133	4,053,049	5,804,509
SIEMENS GAMESA RENEWABLE ENE	93,460	1,261,489	3,783,940
SIEMENS HEALTHINEERS AG	105,358	4,357,165	5,411,674
SIGMA HEALTHCARE LTD	65,005	37,224	30,849

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SIKA AG REG	72,258	7,420,099	19,765,806
SILERGY CORP	11,000	589,241	943,484
SILICON MOTION TECHNOL ADR	70,460	2,734,245	3,392,649
SIME DARBY BERHAD	433,119	251,630	248,727
SIME DARBY PLANTATION BHD	364,719	493,989	452,442
SINA CORP	109,650	7,745,729	4,646,967
SINGAPORE AIRLINES LTD	529,175	2,181,548	1,713,668
SINGAPORE EXCHANGE LTD	334,100	1,431,162	2,345,892
SINGAPORE LAND GROUP LTD	42,857	72,114	75,230
SINGAPORE TECH ENGINEERING	612,100	1,599,038	1,769,169
SINGAPORE TELECOMMUNICATIONS	3,200,790	7,509,037	5,594,390
SINO BIOPHARMACEUTICAL	1,560,000	626,113	1,508,928
SINO LAND CO	1,896,990	2,893,963	2,470,979
SINOLINK SECURITIES CO LTD A	39,400	49,312	98,021
SINOPAC FINANCIAL HOLDINGS	1,369,826	432,709	558,207
SINOPHARM GROUP CO H	1,307,600	3,600,787	3,180,528
SINOTRANS LIMITED A	30,700	18,260	20,655
SINOTRUK HONG KONG LTD	107,100	172,508	273,487
SJM HOLDINGS LTD	1,551,000	1,947,538	1,734,257
SK BIOPHARMACEUTICALS CO LTD	1,935	327,683	301,036
SK CHEMICALS CO LTD/NEW	1,120	432,013	404,676
SK HOLDINGS CO LTD	5,494	1,055,285	1,216,337
SK HYNIX INC	555,658	32,239,253	60,614,446
SK INNOVATION CO LTD	9,196	1,355,663	1,608,432
SK TELECOM	100,393	20,140,800	21,995,336
SK TELECOM CO LTD SPON ADR	294,579	7,061,059	7,211,294
SKANDINAVISKA ENSKILDA BAN A	638,035	5,379,954	6,564,825
SKANSKA AB B SHS	168,541	2,824,108	4,303,541
SKF AB B SHARES	336,203	5,736,002	8,736,108
SKY NETWORK TELEVISION LTD	1,221,505	471,254	141,597
SLEEP COUNTRY CANADA HOLDING	7,685	87,079	159,672
SM INVESTMENTS CORP	38,024	545,910	830,576
SM PRIME HOLDINGS INC	1,605,675	1,018,955	1,287,255
SMC CORP	33,179	8,953,236	20,229,726
SMITH + NEPHEW PLC	495,359	7,110,928	10,224,673
SMITHS GROUP PLC	155,325	2,397,247	3,194,376
SMOORE INTERNATIONAL HOLDING	62,000	400,132	478,562
SMS CO LTD	30,900	578,742	1,182,188
SMURFIT KAPPA GROUP PLC	88,849	3,510,101	4,135,374
SNAM SPA	2,181,188	10,813,076	12,279,114
SOC QUIMICA Y MINERA CHILE B	17,152	699,941	835,270
SOCIETE GENERALE SA	337,007	13,889,488	7,018,935
SODEXO SA	70,441	5,998,863	5,965,939
SOFINA	6,042	1,656,931	2,047,775

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SOFTBANK CORP	1,126,000	13,955,700	14,101,584
SOFTBANK GROUP CORP	614,500	16,736,772	47,960,105
SOHGO SECURITY SERVICES CO	37,900	1,727,525	1,963,921
SOHU.COM LTD ADR	120,572	4,431,021	1,921,918
SOKEN CHEMICAL + ENGINEERING	1,773	32,425	33,573
SOLVAY SA	64,996	6,746,936	7,704,464
SOMFY SA	472	42,659	80,044
SOMPO HOLDINGS INC	160,400	5,114,204	6,483,115
SONGCHENG PERFORMANCE DEVE A	34,020	75,314	92,179
SONIC HEALTHCARE LTD	188,152	2,695,663	4,667,779
SONOVA HOLDING AG REG	41,116	5,568,843	10,698,207
SONY GROUP CORP	741,600	30,938,982	73,876,275
SOOCHOW SECURITIES CO LTD A	43,810	59,489	66,052
SOUTH32 LTD DI	5,839,942	9,831,646	11,130,411
SOUTHWEST SECURITIES CO LT A	27,700	18,669	22,788
SPAR GROUP LIMITED/THE	25,200	356,371	325,175
SPAREBANK 1 NORD NORGE	3,107	26,686	27,071
SPAREBANKEN MORE CAP CERT	658	23,215	22,748
SPARK NEW ZEALAND LTD	720,178	1,638,542	2,437,082
SPECTRIS PLC	5,554	176,512	213,944
SPIN MASTER CORP SUB VTG SHR	57,371	1,388,342	1,306,384
SPIRAX SARCO ENGINEERING PLC	28,907	3,197,100	4,463,152
SPIRENT COMMUNICATIONS PLC	62,114	170,489	224,154
SPOTIFY TECHNOLOGY SA	24,200	8,307,860	7,614,772
SPRING AIRLINES CO LTD A	5,900	36,695	50,007
SQUARE ENIX HOLDINGS CO LTD	39,700	1,981,588	2,407,109
SRI TRANG GLOVES THA FOREIGN	48,700	121,575	123,538
SRISAWAD CORP PCL NVDR	108,172	202,019	227,972
SSE PLC	407,475	7,265,774	8,354,965
SSP GROUP PLC	442,656	1,567,712	2,007,683
SSR MINING INC	85,800	1,920,203	1,721,388
SSY GROUP LTD	232,000	242,783	131,651
ST JAMES S PLACE PLC	280,504	3,695,998	4,346,233
STABILUS SA	16,093	833,500	1,136,147
STANDARD BANK GROUP LTD	192,458	2,406,089	1,665,054
STANDARD CHARTERED PLC	2,714,935	26,720,994	17,290,381
STANDARD FOODS CORP	31,320	64,901	68,329
STANDARD LIFE ABERDEEN PLC	894,112	4,566,058	3,438,065
STANLEY ELECTRIC CO LTD	51,100	1,017,766	1,645,673
STATE BANK OF INDI GDR REG S	164,338	6,836,461	6,154,458
STATE BK OF INDIA 144A S GDR	158,267	4,869,356	5,927,099
STELLA INTERNATIONAL	433,538	615,006	503,773
STELLA JONES INC	7,200	253,046	261,551
STHREE PLC	14,774	61,199	60,182

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
STMICROELECTRONICS NV	450,653	9,592,688	16,696,284
STO SE + CO. KGAA PEF SHRS	466	51,426	73,781
STOCKLAND	1,018,829	3,132,292	3,286,231
STORA ENSO OYJ R SHS	259,568	3,092,689	4,968,764
STRABAG SE BR	3,544	97,806	123,367
STRAUMANN HOLDING AG REG	4,053	2,590,734	4,729,532
SUBARU CORP	614,300	13,171,823	12,271,720
SUBSEA 7 SA	259,740	2,653,320	2,664,762
SUEZ	135,486	1,984,498	2,688,852
SUL AMERICA SA UNITS	39,727	258,655	339,204
SUMCO CORP	213,300	3,784,032	4,675,267
SUMITOMO BAKELITE CO LTD	1,000	34,039	34,384
SUMITOMO CHEMICAL CO LTD	584,100	2,705,379	2,347,828
SUMITOMO CORP	465,900	5,521,994	6,161,911
SUMITOMO DAINIPPON PHARMA CO	70,200	1,123,577	1,035,543
SUMITOMO ELECTRIC INDUSTRIES	329,600	4,312,608	4,362,423
SUMITOMO METAL MINING CO LTD	98,000	2,349,774	4,346,380
SUMITOMO MITSUI FINANCIAL GR	794,100	30,742,873	24,520,227
SUMITOMO MITSUI TRUST HOLDIN	143,900	5,906,008	4,428,014
SUMITOMO REALTY + DEVELOPMEN	131,300	3,378,014	4,045,380
SUMITOMO RUBBER INDUSTRIES	5,800	56,980	49,829
SUN ART RETAIL GROUP LTD	349,000	380,681	354,678
SUN HUNG KAI PROPERTIES	511,157	6,912,976	6,592,299
SUN LIFE FINANCIAL INC	246,742	7,841,369	10,962,007
SUN WA TECHNOS CORP	2,500	21,282	23,512
SUNAC CHINA HOLDINGS LTD	386,100	892,051	1,426,616
SUNCOR ENERGY INC	885,245	25,754,762	14,835,150
SUNCORP GROUP LTD	516,856	4,821,191	3,884,624
SUNDRUG CO LTD	38,000	1,456,851	1,516,393
SUNGROW POWER SUPPLY CO LT A	11,200	81,285	123,786
SUNING.COM CO LTD A	107,800	164,974	127,089
SUNNY OPTICAL TECH	475,000	5,500,545	10,395,803
SUNTEC REIT	772,900	1,069,803	871,351
SUNTORY BEVERAGE + FOOD LTD	65,500	2,648,590	2,315,609
SUNWODA ELECTRONIC CO LTD A	16,200	37,583	76,073
SUOFEIYA HOME COLLECTION C A	613,138	1,525,896	2,428,251
SUPERMAX CORP BHD	230,306	588,413	344,099
SURGUTNEFTEGAS SP ADR	501,897	2,444,061	2,329,351
SURGUTNEFTEGAZ SP ADR PEF	148,766	813,544	819,344
SURUGA BANK LTD	108,600	397,473	355,531
SUZANO SA	105,666	919,272	1,190,884
SUZHOU DONGSHAN PRECISION A	16,900	48,046	67,189
SUZHOU GOLD MANTIS CONSTR A	20,900	26,648	30,009
SUZUKEN CO LTD	53,200	2,049,964	1,921,991

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SUZUKI MOTOR CORP	144,400	4,942,848	6,688,177
SVENSKA CELLULOSA AB SCA B	237,518	2,965,057	4,144,429
SVENSKA HANDELSBANKEN A SHS	1,440,303	13,967,594	14,486,247
SWATCH GROUP AG/THE BR	16,689	4,616,832	4,559,527
SWATCH GROUP AG/THE REG	20,626	1,260,284	1,091,093
SWEDBANK AB A SHARES	355,025	6,999,265	6,230,246
SWEDISH MATCH AB	63,587	1,802,431	4,938,270
SWIRE PACIFIC LTD CL A	195,000	1,831,745	1,081,398
SWIRE PROPERTIES LTD	458,619	1,528,638	1,333,771
SWISS LIFE HOLDING AG REG	13,294	3,558,874	6,202,212
SWISS PRIME SITE REG	29,783	2,487,492	2,927,929
SWISS RE AG	115,517	8,731,874	10,891,099
SWISSCOM AG REG	12,704	5,594,852	6,856,811
SWISSQUOTE GROUP HOLDING REG	480	28,882	46,645
SWORD GROUP	638	22,608	24,473
SYDNEY AIRPORT	518,393	2,047,681	2,564,116
SYMRISE AG	68,164	5,152,862	9,040,783
SYNNEX TECHNOLOGY INTL CORP	207,050	247,417	346,336
SYSTEMEX CORP	86,700	5,114,155	10,412,901
SYSTEMA CORP	13,000	143,315	272,352
T+D HOLDINGS INC	240,100	3,311,700	2,830,178
TABCORP HOLDINGS LTD	869,158	2,784,689	2,615,675
TACHIBANA ELETECH CO LTD	1,600	25,694	25,958
TACHIKAWA CORP	3,900	36,504	47,369
TACTICAL BETA SP	0	3	3
TAIHEIYO CEMENT CORP	151,800	3,924,608	3,791,876
TAIKISHA LTD	2,800	82,418	73,441
TAISEI CORP	125,700	4,381,514	4,328,185
TAISHIN FINANCIAL HOLDING	1,408,954	512,749	664,412
TAISHO PHARMACEUTICAL HOLDIN	15,700	1,258,917	1,056,855
TAIWAN BUSINESS BANK	660,695	145,133	228,791
TAIWAN CEMENT	762,545	790,829	1,172,395
TAIWAN COOPERATIVE FINANCIAL	1,270,976	595,519	920,505
TAIWAN HIGH SPEED RAIL CORP	283,000	280,982	319,279
TAIWAN MOBILE CO LTD	218,000	747,333	767,322
TAIWAN SEMICONDUCTOR MANUFAC	15,031,852	106,728,222	283,539,097
TAKEDA PHARMACEUTICAL CO LTD	645,590	25,723,103	23,479,979
TAL EDUCATION GROUP ADR	199,738	7,584,176	14,283,264
TAMRON CO LTD	3,800	75,694	67,207
TATE + LYLE PLC	94,165	870,264	868,079
TATNEFT PAO SPONSORED ADR	44,270	2,188,647	1,806,216
TAYLOR WIMPEY PLC	1,641,706	3,772,542	3,720,766
TBEA CO LTD A	94,200	89,082	146,202
TC ENERGY CORP	372,363	15,163,689	15,125,420

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TCL TECHNOLOGY GROUP CORP A	133,400	65,718	144,419
TCS GROUP HOLDING GDR 144A	36,561	650,372	1,174,264
TCS GROUP HOLDING GDR REG S	314,060	6,947,434	10,332,574
TDK CORP	56,800	3,533,272	8,549,295
TEAMVIEWER AG	58,805	2,984,120	3,153,606
TECAN GROUP AG REG	792	195,826	388,675
TECHNIPFMC PLC	132,542	3,783,790	1,253,912
TECHNOLOGY ONE LTD	121,983	620,493	771,851
TECHNOPRO HOLDINGS INC	2,900	126,430	240,157
TECHTRONIC INDUSTRIES CO LTD	968,500	4,512,824	13,814,570
TECK RESOURCES LTD CLS B	232,747	4,934,239	4,220,138
TEIJIN LTD	91,200	1,621,689	1,713,671
TELE2 AB B SHS	347,796	4,043,372	4,599,137
TELECOM ARGENTINA SA SP ADR	12,900	195,599	84,624
TELECOM ITALIA RSP	2,363,079	2,054,827	1,225,352
TELECOM ITALIA SPA	6,853,006	4,726,864	3,164,497
TELEFONICA BRASIL ADR	185,417	2,764,667	1,640,940
TELEFONICA BRASIL S.A.	208,934	2,148,110	1,870,438
TELEFONICA DEUTSCHLAND HOLDI	2,128,205	6,562,617	5,871,941
TELEFONICA SA	2,014,270	21,740,965	7,997,497
TELEKOM MALAYSIA BHD	196,642	242,043	264,471
TELENOR ASA	282,744	4,299,042	4,818,102
TELEPERFORMANCE	40,405	4,530,421	13,412,403
TELESITES SAB DE CV	92,700	97,006	100,025
TELEVISION BROADCASTS LTD	158,100	630,016	162,915
TELEVISION FRANCAISE (T.F.1)	4,083	22,365	32,922
TELIA CO AB	961,956	5,002,091	3,977,818
TELKOM INDONESIA PERSERO TBK	23,565,100	6,604,381	5,551,636
TELSTRA CORP LTD	1,631,888	5,460,681	3,752,555
TELUS CORP	163,866	2,561,859	3,242,592
TEMENOS AG REG	25,980	3,890,913	3,634,173
TENAGA NASIONAL BHD	358,000	1,046,865	927,374
TENARIS SA	185,123	2,765,906	1,500,384
TENCENT HOLDINGS LTD	3,401,200	119,594,745	247,396,687
TENCENT MUSIC ENTERTAINM ADR	52,682	673,059	1,013,602
TENG LONG FUND SP	31,908	29,700,000	52,981,944
TERNA SPA	551,585	2,323,126	4,218,074
TERUMO CORP	445,700	10,608,798	18,614,542
TESCO PLC	4,311,819	14,797,756	13,638,804
TEVA PHARMACEUTICAL IND LTD	67,809	3,028,989	645,187
TEVA PHARMACEUTICAL SP ADR	361,634	10,765,871	3,489,768
TEXWINCA HOLDINGS LTD	58,000	31,699	11,145
TFI INTERNATIONAL INC	80,824	2,638,634	4,168,902
THAI BEVERAGE PCL	4,361,197	2,349,597	2,425,362

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
THAI OIL PCL FOREIGN	225,936	480,133	392,145
THAI UNION GROUP PCL F	268,300	158,817	121,792
THAI UNION GROUP PCL NVDR	125,200	57,626	56,833
THALES SA	63,802	4,925,340	5,847,063
THE SHANGHAI COMMERCIAL + SA	350,343	543,793	512,460
THK CO LTD	111,168	2,694,349	3,585,544
THOMSON REUTERS CORP	90,558	3,969,019	7,405,284
THUNDER SOFTWARE TECHNOLOG A	3,100	25,050	55,460
TIANFENG SECURITIES CO LTD A	47,700	36,396	44,492
TIANJIN CHASE SUN PHARM A	35,200	25,050	24,652
TIANJIN ZHONGHUAN SEMICOND A	34,400	48,778	134,133
TIANJIN712 COMMUNICATION + A	6,800	50,576	43,307
TIANMA MICROELECTRONICS A	24,200	48,434	54,544
TIANSHUI HUATIAN TECHNOLOG A	22,900	41,419	47,692
TIGER BRANDS LTD	24,158	662,100	342,385
TIM SA	134,537	451,915	379,455
TIM SA ADR	125,321	1,973,806	1,744,468
TINGYI (CAYMAN ISLN) HLDG CO	2,572,000	3,047,086	4,391,790
TIS INC	235,800	2,615,371	4,828,139
TMX GROUP LTD	22,100	2,209,114	2,205,490
TOBU RAILWAY CO LTD	74,000	1,880,540	2,203,981
TOHO CO LTD	53,010	1,395,502	2,233,459
TOHO GAS CO LTD	29,000	1,025,283	1,918,446
TOHOKU ELECTRIC POWER CO INC	198,900	2,647,222	1,637,513
TOKEN CORP	5,970	596,645	472,997
TOKIO MARINE HOLDINGS INC	419,500	17,148,579	21,567,204
TOKMANNI GROUP CORP	1,919	21,228	38,131
TOKYO CENTURY CORP	16,900	963,534	1,338,970
TOKYO ELECTRIC POWER COMPANY	567,000	6,612,447	1,493,767
TOKYO ELECTRON LTD	83,600	10,004,927	31,093,419
TOKYO GAS CO LTD	160,400	3,648,244	3,703,749
TOKYO OHKA KOGYO CO LTD	10,200	363,600	716,257
TOKYO SEIMITSU CO LTD	1,900	90,726	89,254
TOKYU CORP	196,000	2,489,671	2,431,847
TOKYU FUDOSAN HOLDINGS CORP	248,900	1,451,470	1,325,924
TONG HSING ELECTRONIC INDUST	397,867	2,402,328	2,506,316
TONGCHENG ELONG HOLDINGS LTD	102,800	183,691	198,869
TONGFU MICROELECTRONIC CO A	7,700	25,244	29,718
TONGHUA DONGBAO PHARMACEUT A	15,500	35,966	31,712
TONGWEI CO LTD A	39,700	77,374	233,351
TOP GLOVE CORP BHD	711,900	295,759	1,083,114
TOPCHOICE MEDICAL CORPORAT A	2,000	30,454	84,565
TOPICUS.COM INC SUB VOTING	30,340	-	114,604
TOPPAN PRINTING CO LTD	102,800	1,814,882	1,448,729

International Equity
Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TOPSEC TECHNOLOGIES GROUP A	7,100	25,795	22,810
TOPSPORTS INTERNATIONAL HOLD	144,000	180,866	215,428
TORAY INDUSTRIES INC	543,700	3,890,068	3,217,069
TOROMONT INDUSTRIES LTD	33,275	2,247,908	2,329,772
TORONTO DOMINION BANK	889,946	38,375,604	50,239,338
TOSHIBA CORP	246,710	8,055,945	6,893,877
TOSHIBA TEC CORP	8,400	327,993	303,066
TOSOH CORP	112,900	1,802,561	1,758,373
TOTAL ACCESS COMMUNICA NVDR	57,600	83,200	63,925
TOTAL SE	1,078,657	55,490,850	46,588,611
TOTO LTD	55,500	1,665,668	3,332,849
TOTVS SA	51,400	257,136	284,203
TOYO SEIKAN GROUP HOLDINGS L	51,600	696,878	563,254
TOYO SUISAN KAISHA LTD	57,200	1,703,893	2,781,190
TOYODA GOSEI CO LTD	48,200	1,032,155	1,398,218
TOYOTA INDUSTRIES CORP	64,400	3,111,480	5,108,586
TOYOTA MOTOR CORP	867,700	52,959,745	66,872,865
TOYOTA TSUSHO CORP	90,300	2,105,352	3,642,787
TPG TELECOM LTD	145,492	762,427	810,582
TRANSURBAN GROUP	1,072,244	7,768,662	11,302,247
TRAVELSKY TECHNOLOGY LTD H	2,413,000	5,835,314	5,819,445
TREASURY WINE ESTATES LTD	282,576	2,044,245	2,049,668
TREND MICRO INC	53,800	2,118,056	3,095,278
TRIGANO SA	212	31,533	37,560
TRIP.COM GROUP LTD ADR	484,778	15,409,267	16,351,562
TRUE CORP PCL FOREIGN	1,453,883	319,153	166,935
TRYG A/S	47,381	864,779	1,496,160
TSINGTAO BREWERY CO LTD A	8,600	60,891	130,713
TSINGTAO BREWERY CO LTD H	986,000	5,102,514	10,325,606
TSUMURA + CO	26,900	719,399	807,690
TSURUHA HOLDINGS INC	26,100	3,017,792	3,711,056
TUI AG DI	519,532	7,081,582	3,296,602
TUPRAS TURKIYE PETROL RAFINE	25,425	565,008	369,445
TURK HAVA YOLLARI AO	113,164	204,527	196,562
TURK SISE VE CAM FABRIKALARI	83,958	72,675	82,574
TURKCELL ILETISIM HIZMET ADR	156,467	1,275,206	843,357
TURKCELL ILETISIM HIZMET AS	1,515,160	4,769,811	3,282,082
TURKIYE GARANTI BANKASI	378,059	906,441	527,477
TURKIYE IS BANKASI C	184,747	293,745	173,997
UBISOFT ENTERTAINMENT	105,841	7,828,483	10,209,918
UBS GROUP AG REG	1,908,076	28,143,683	26,917,481
UCB SA	64,918	4,527,734	6,710,281
ULTRA ELECTRONICS HLDGS PLC	3,084	87,000	87,349
ULTRAPAR PARTICIPACOES SA	127,110	1,184,692	580,954

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UMICORE	77,277	1,939,501	3,714,959
UNI PRESIDENT CHINA HOLDINGS	5,135,000	3,592,376	5,225,166
UNI PRESIDENT ENTERPRISES CO	2,830,635	6,518,727	6,800,052
UNIBAIL RODAMCO WESTFIELD	57,838	10,986,705	4,570,177
UNICHARM CORP	204,600	4,883,899	9,694,447
UNICREDIT SPA	1,047,662	20,319,584	9,803,717
UNIGROUP GUOXIN MICROELECT A	5,500	34,403	112,535
UNILEVER INDONESIA TBK PT	1,180,400	733,551	617,505
UNILEVER PLC	1,362,484	55,468,901	82,381,588
UNIMICRON TECHNOLOGY CORP	156,000	495,442	485,245
UNIPER SE	143,275	4,381,557	4,950,588
UNIPOL GRUPPO SPA	85,554	332,668	409,297
UNIPOLSAI ASSICURAZIONI SPA	98,535	267,288	261,621
UNIQA INSURANCE GROUP AG	24,834	183,054	194,468
UNISPLENDOR CORP LTD A	30,660	92,368	95,874
UNITED INTERNET AG REG SHARE	41,830	1,472,122	1,762,165
UNITED MICROELECTRONICS CORP	1,715,000	655,404	2,877,865
UNITED OVERSEAS BANK LTD	525,280	7,509,319	8,978,228
UNITED URBAN INVESTMENT CORP	1,161	1,776,638	1,434,874
UNITED UTILITIES GROUP PLC	267,321	2,666,470	3,270,458
UNIVERSAL ROBINA CORP	143,390	418,799	455,339
UNIVERSAL SCIENTIFIC INDUS A	1,037,991	2,043,470	3,069,627
UOL GROUP LTD	181,849	652,201	1,060,837
UPM KYMMENE OYJ	225,638	4,687,411	8,412,138
UPONOR OYJ	7,111	77,918	158,004
USS CO LTD	104,200	1,416,551	2,105,295
VALE SA	463,573	5,632,728	7,804,755
VALE SA SP ADR	206,121	2,381,664	3,454,588
VALEO SA	89,769	3,923,316	3,545,534
VALMET OYJ	23,416	542,088	669,279
VANGUARD INTERNATIONAL SEMI	120,000	213,687	495,409
VASTA PLATFORM LTD	104,605	1,979,845	1,516,773
VENTURE CORP LTD	164,500	2,302,029	2,417,123
VENUSTECH GROUP INC A	10,900	48,837	48,685
VEOLIA ENVIRONNEMENT	211,267	4,635,811	5,172,499
VERBUND AG	26,695	1,127,073	2,281,487
VESTAS WIND SYSTEMS A/S	127,984	7,427,461	30,284,042
VIA VAREJO SA	190,100	709,716	591,432
VICAT	4,928	430,492	207,119
VICINITY CENTRES	1,653,754	2,786,712	2,048,172
VIFOR PHARMA AG	17,837	2,273,558	2,804,845
VILMORIN + CIE	1,363	104,343	82,218
VINCI SA	240,581	17,066,872	23,949,362
VINDA INTERNATIONAL HOLDINGS	33,000	99,802	90,013

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VIPSHOP HOLDINGS LTD ADR	65,285	666,216	1,835,161
VISCOFAN SA	16,371	343,961	1,162,784
VISIONOX TECHNOLOGY INC A	22,000	49,631	38,350
VIVENDI	403,141	10,731,145	13,012,281
VODACOM GROUP LTD	96,702	1,000,436	818,910
VODAFONE GROUP PLC	13,149,310	38,654,732	21,738,289
VOESTALPINE AG	192,255	6,464,028	6,892,344
VOLKSWAGEN AG	12,725	2,156,904	2,648,401
VOLKSWAGEN AG PREF	80,712	12,381,151	15,052,262
VOLVO AB B SHS	759,120	10,584,417	17,913,736
VONOVIA SE	448,466	19,849,970	32,791,539
VOPAK	27,563	1,302,383	1,449,825
VTB BANK JSC GDR REG S	488,579	890,816	466,349
WALMART DE MEXICO SAB DE CV	1,122,001	2,678,759	3,147,718
WALSIN TECHNOLOGY CORP	44,000	448,875	360,951
WALVAX BIOTECHNOLOGY CO A	20,100	83,386	118,514
WANGSU SCIENCE + TECHNOLOG A	23,000	25,105	24,232
WANHUA CHEMICAL GROUP CO A	31,300	202,952	435,725
WANT WANT CHINA HOLDINGS LTD	764,000	616,290	552,763
WASHINGTON H. SOUL PATTINSON	75,244	1,279,527	1,747,087
WEG SA	125,040	559,455	1,823,289
WEIBO CORP SPON ADR	36,919	2,179,584	1,513,310
WEICHAI POWER CO LTD H	349,400	367,917	701,157
WEIFU HIGH TECHNOLOGY GRP A	48,500	138,541	171,980
WEIHAI GUANGWEI COMPOSITES A	10,200	56,526	138,890
WEIR GROUP PLC/THE	56,827	1,233,627	1,545,436
WELCIA HOLDINGS CO LTD	37,000	903,528	1,395,855
WENDEL	10,510	1,279,765	1,259,589
WENS FOODSTUFFS GROUP CO A	58,340	266,004	162,625
WESFARMERS LTD	459,789	10,035,682	17,881,732
WEST JAPAN RAILWAY CO	63,800	3,611,786	3,336,299
WESTERN SECURITIES CO LTD A	38,100	49,104	59,074
WESTON (GEORGE) LTD	30,084	2,208,935	2,245,202
WESTPAC BANKING CORP	1,445,569	29,666,058	21,606,723
WESTPORTS HOLDINGS BHD	160,500	149,913	171,572
WH GROUP LTD	3,986,390	3,337,981	3,341,764
WH SMITH PLC	63,734	872,579	1,315,529
WHARF HOLDINGS LTD	220,000	409,774	591,577
WHARF REAL ESTATE INVESTMENT	654,900	2,892,781	3,408,012
WHEATON PRECIOUS METALS CORP	190,227	4,220,446	7,937,572
WHITBREAD PLC	260,530	10,327,125	11,040,071
WHITECAP RESOURCES INC	17,717	70,442	67,586
WIENERBERGER AG	44,751	713,238	1,428,013
WILL SEMICONDUCTOR CO LTD A	7,600	127,502	268,565

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WILMAR INTERNATIONAL LTD	3,481,000	9,032,873	12,247,305
WIN SEMICONDUCTORS CORP	50,000	384,700	615,702
WINBOND ELECTRONICS CORP	300,000	212,962	310,164
WING TAI PROPERTIES LTD	18,344	12,733	8,422
WINGTECH TECHNOLOGY CO LTD A	9,500	129,932	143,812
WINNING HEALTH TECHNOLOGY A	14,490	24,367	38,774
WINPAK LTD	6,300	204,744	211,747
WISETECH GLOBAL LTD	57,114	1,035,787	1,355,215
WISTRON CORP	441,842	341,584	487,476
WIWYNN CORP	11,000	218,056	275,607
WIX.COM LTD	63,843	7,146,388	15,958,196
WM MORRISON SUPERMARKETS	942,848	3,291,159	2,285,732
WNS HOLDINGS LTD ADR	96,618	3,016,465	6,961,327
WOLTERS KLUWER	185,777	9,445,935	15,697,851
WOODSIDE PETROLEUM LTD	460,004	10,798,965	8,071,840
WOOLWORTHS GROUP LTD	495,169	9,737,927	15,020,243
WOOLWORTHS HOLDINGS LTD	138,573	681,525	373,019
WOORI FINANCIAL GROUP INC	88,603	864,326	793,618
WORLDLINE SA	180,669	11,904,064	17,485,651
WPG HOLDINGS LTD	223,880	288,290	341,820
WPP PLC	607,043	8,555,603	6,638,376
WSP GLOBAL INC	67,093	3,785,787	6,350,663
WUHAN GUIDE INFRARED CO LT A	17,730	29,068	113,188
WUHU SANQI INTERACTIVE ENT A	26,400	47,800	126,070
WULIANGYE YIBIN CO LTD A	505,449	8,599,988	22,556,545
WUS PRINTED CIRCUIT KUNSHA A	865,100	2,472,823	2,485,585
WUTAI FUND SP	41,065	40,217,942	56,318,993
WUXI APPTec CO LTD A	34,920	297,845	719,353
WUXI APPTec CO LTD H	20,400	281,167	399,378
WUXI BIOLOGICS CAYMAN INC	1,583,000	13,504,002	20,987,303
WUXI LEAD INTELLIGENT EQUI A	10,200	43,554	130,998
WUXI TAIJI INDUS CO LTD A	15,600	23,831	22,542
WYNN MACAU LTD	611,108	1,175,860	1,026,152
X 5 RETAIL GROUP NV REGS GDR	266,746	7,228,763	9,634,866
XERO LTD	45,667	4,478,191	5,173,783
XIAMEN C + D INC A	43,200	49,577	54,233
XIAMEN INTRETECH INC A	3,700	24,844	36,396
XIANHE CO LTD A	516,679	1,637,682	1,975,133
XIAOMI CORP CLASS B	2,047,600	3,708,307	8,767,299
XINHU ZHONGBAO CO LTD A	86,600	45,140	41,050
XINJIANG GOLDWIND SCI+TEC H	59,600	74,814	119,756
XINJIANG GOLDWIND SCI+TECH A	96,692	207,504	210,689
XINYI GLASS HOLDINGS LTD	684,000	1,546,645	1,909,838
XINYI SOLAR HOLDINGS LTD	586,275	294,343	1,531,119

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
XPENG INC ADR	17,900	1,018,888	766,657
YADEA GROUP HOLDINGS LTD	170,000	309,327	351,232
YAGEO CORPORATION	50,943	602,167	939,158
YAKULT HONSHA CO LTD	58,600	2,872,431	2,951,426
YAMADA HOLDINGS CO LTD	486,400	2,360,292	2,581,696
YAMAHA CORP	52,600	1,392,262	3,092,469
YAMAHA MOTOR CO LTD	124,494	2,137,976	2,537,027
YAMANA GOLD INC	886,692	4,936,279	5,059,852
YAMATO HOLDINGS CO LTD	120,900	2,188,123	3,080,904
YAMAZAKI BAKING CO LTD	52,100	986,504	869,973
YAMAZEN CORP	5,600	62,288	56,030
YANDEX NV A	333,930	10,839,018	23,234,849
YANGO GROUP CO LTD A	47,000	47,666	46,858
YANGZIJIANG SHIPBUILDING	2,422,700	1,917,246	1,750,599
YANTAI JEREH OILFIELD A	17,800	74,571	95,263
YAPI VE KREDI BANKASI	203,727	68,743	84,424
YARA INTERNATIONAL ASA	69,414	2,238,827	2,886,186
YASKAWA ELECTRIC CORP	255,400	6,678,414	12,690,222
YEALINK NETWORK TECHNOLOGY A	5,850	39,597	65,408
YIFENG PHARMACY CHAIN CO L A	5,180	41,479	71,437
YIHAI INTERNATIONAL HOLDING	263,000	1,173,499	3,900,643
YINTAI GOLD CO LTD A	44,380	54,981	58,429
YOKOGAWA ELECTRIC CORP	89,500	1,191,164	1,780,551
YONGHUI SUPERSTORES CO LTD A	2,581,569	3,017,730	2,834,286
YONYOU NETWORK TECHNOLOGY A	33,208	93,004	222,764
YPF S.A. SPONSORED ADR	34,600	459,867	162,620
YUAN LONGPING HIGH TECH AG A	11,000	25,093	33,321
YUANTA FINANCIAL HOLDING CO	1,470,298	661,473	1,075,330
YUE YUEN INDUSTRIAL HLDG	2,565,000	4,089,656	5,339,167
YUEXIU PROPERTY CO LTD	1,329,000	282,333	267,382
YUHAN CORP	8,778	260,151	606,856
YUNDA HOLDING CO LTD A	13,914	53,755	33,403
YUNNAN BAIYAO GROUP CO LTD A	12,100	144,884	210,184
YUNNAN ENERGY NEW MATERIAL A	10,200	58,385	221,132
YUSHIN PRECISION EQUIPMENT	2,800	19,371	25,900
YUSHIRO CHEMICAL INDUSTRY CO	3,117	43,905	33,451
Z HOLDINGS CORP	1,039,800	3,873,815	6,288,451
ZAI LAB LTD ADR	9,600	647,135	1,299,264
ZALANDO SE	135,695	7,706,125	15,118,656
ZAMBEZI FUND SP	10,603	9,842,381	13,368,290
ZENKOKU HOSHO CO LTD	34,700	1,256,292	1,588,043
ZHANGZHOU PIENZEHUANG PHA A	5,200	77,130	212,706
ZHAOJIN MINING INDUSTRY H	163,000	151,415	194,031
ZHEJIANG CENTURY HUATONG A	76,440	120,258	83,105

International Equity

Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ZHEJIANG CHINT ELECTRICS A	34,400	108,561	205,986
ZHEJIANG DAHUA TECHNOLOGY A	20,300	47,930	61,740
ZHEJIANG DINGLI MACHINERY A	4,220	28,580	65,296
ZHEJIANG EXPRESSWAY CO H	198,000	188,246	167,259
ZHEJIANG HUAHAI PHARMACEUT A	20,020	45,468	103,501
ZHEJIANG HUAYOU COBALT CO A	10,690	55,567	129,624
ZHEJIANG JINGSHENG MECHANI A	7,900	23,592	36,336
ZHEJIANG JUHUA CO A	2,264,000	2,255,242	2,807,584
ZHEJIANG LONGSHENG GROUP C A	36,100	64,876	75,183
ZHEJIANG NHU CO LTD A	22,800	71,273	117,420
ZHEJIANG SANHUA INTELLIGEN A	37,440	61,511	141,120
ZHEJIANG SEMIR GARMENT CO A	34,501	47,684	52,861
ZHEJIANG SUPOR CO LTD A	5,600	57,843	66,782
ZHEJIANG WEIXING NEW BUILD A	11,300	19,439	32,311
ZHEJIANG WOLWO BIO PHARMAC A	5,600	37,562	65,678
ZHEN DING TECHNOLOGY HOLDING	72,000	205,166	292,120
ZHENGZHOU YUTONG BUS CO A	21,500	39,710	55,626
ZHESHANG SECURITIES CO LTD A	29,300	49,932	68,548
ZHONG HUA FUND SP	5,157	6,877,027	12,782,741
ZHONGAN ONLINE P+C INSURAN H	46,000	211,216	214,758
ZHONGJI INNOLIGHT CO LTD A	800	4,827	6,222
ZHONGJIN GOLD CORP A	36,700	50,399	49,440
ZHONGSHENG GROUP HOLDINGS	86,500	227,237	616,355
ZHUZHOU CRRC TIMES ELECTRI H	85,600	440,684	373,141
ZIJIN MINING GROUP CO LTD A	85,700	89,646	121,740
ZIJIN MINING GROUP CO LTD H	988,000	349,155	1,118,753
ZOOMLION HEAVY INDUSTRY S A	230,000	181,636	348,176
ZOPLUS AG	1,793	258,210	372,511
ZOZO INC	74,700	1,479,571	1,844,257
ZTE CORP A	27,700	131,810	142,528
ZTE CORP H	125,600	224,003	315,869
ZTO EXPRESS CAYMAN INC ADR	56,100	1,333,961	1,635,876
ZUKEN INC	113,300	2,941,618	3,170,359
ZURICH INSURANCE GROUP AG	58,985	15,465,639	24,923,239

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income and Short Term Securities	258,904,083,060	16,107,372,478	16,814,902,109
1011778 BC / NEW RED FIN 3.88% due 01/15/28	810,000	798,212	822,774
1011778 BC / NEW RED FIN 4.00% due 10/15/30	3,555,000	3,576,981	3,602,744
1011778 BC / NEW RED FIN 4.25% due 05/15/24	80,000	77,699	81,600
1011778 BC / NEW RED FIN 4.38% due 01/15/28	1,729,000	1,794,603	1,780,870
1011778 BC / NEW RED FIN 5.75% due 04/15/25	47,000	47,274	50,290
1211 AVENUE OF THE AMERICAS TR 3.90% due 08/10/35	555,000	586,454	620,690
1MDB GLOBAL INVESTMENTS 4.40% due 03/09/23	1,000,000	1,012,045	1,018,000
3M COMPANY 2.38% due 08/26/29	400,000	397,566	432,808
3M COMPANY 3.70% due 04/15/50	1,430,000	1,554,756	1,775,041
610 FUNDING 2 CLO LTD 4.22% due 04/20/29	750,000	744,378	750,023
ABBOTT LABORATORIES 3.75% due 11/30/26	432,000	430,015	506,064
ABBOTT LABORATORIES 4.75% due 11/30/36	390,000	387,876	536,452
ABBOTT LABORATORIES 4.90% due 11/30/46	420,000	417,087	622,652
ABBVIE INC 2.30% due 11/21/22	1,480,000	1,478,635	1,533,872
ABBVIE INC 2.60% due 11/21/24	1,930,000	1,931,233	2,068,566
ABBVIE INC 2.90% due 11/06/22	150,000	149,095	156,912
ABBVIE INC 2.95% due 11/21/26	3,760,000	3,774,421	4,157,993
ABBVIE INC 3.20% due 05/14/26	2,260,000	2,256,824	2,503,831
ABBVIE INC 3.20% due 11/21/29	3,610,000	3,855,178	4,045,711
ABBVIE INC 3.45% due 03/15/22	470,000	482,246	484,712
ABBVIE INC 3.60% due 05/14/25	2,160,000	2,246,599	2,406,429
ABBVIE INC 3.75% due 11/14/23	100,000	106,618	109,040
ABBVIE INC 3.80% due 03/15/25	1,060,000	1,150,364	1,182,089
ABBVIE INC 4.05% due 11/21/39	4,357,000	4,425,639	5,272,949
ABBVIE INC 4.25% due 11/21/49	7,350,000	7,748,862	9,215,586
ABBVIE INC 4.30% due 05/14/36	282,000	332,563	347,022
ABBVIE INC 4.50% due 05/14/35	558,000	673,907	700,890
ABBVIE INC 4.55% due 03/15/35	669,000	799,856	845,821
ABBVIE INC 4.63% due 10/01/42	516,000	631,605	655,200
ABBVIE INC 4.85% due 06/15/44	2,065,000	2,500,330	2,733,110
ABBVIE INC 5.00% due 12/15/21	30,000	31,006	30,971
ABC SUPPLY CO INC 4.00% due 01/15/28	633,000	616,717	655,155
ABC SUPPLY CO INC 5.88% due 05/15/26	176,000	182,049	182,380
ABENGOA TRANSMISION SUR 6.88% due 04/30/43	193,820	258,648	260,203
ABN AMRO BANK NV 0.80% due 08/27/21	3,000,000	3,010,433	3,009,684
ABN AMRO BANK NV 3.40% due 08/27/21	3,000,000	3,061,743	3,059,898
ABN AMRO BANK NV 4.75% due 07/28/25	590,000	589,184	679,002
ABU DHABI CRUDE OIL 4.60% due 11/02/47	450,000	557,057	558,855
ABU DHABI GOVT INT L 3.13% due 04/16/30	1,800,000	2,039,869	2,032,560
ABU DHABI GOVT INT L 3.13% due 09/30/49	593,000	638,088	634,510
ABU DHABI GOVT INT L 3.88% due 04/16/50	1,372,000	1,690,531	1,672,468
ABU DHABI GOVT INT L 4.13% due 10/11/47	1,620,000	2,014,466	2,035,125
ACADEMY LTD 6.00% due 11/15/27	1,250,000	1,318,447	1,309,375

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ACADIA HEALTHCARE CO INC 5.00% due 04/15/29	1,399,000	1,449,434	1,493,433
ACADIA HEALTHCARE CO INC 5.50% due 07/01/28	1,625,000	1,746,478	1,745,331
ACI WORLDWIDE INC 5.75% due 08/15/26	250,000	265,493	264,375
ACRISURE LLC / FIN INC 7.00% due 11/15/25	480,000	494,747	499,704
ACTIVISION BLIZZARD 2.50% due 09/15/50	1,555,000	1,454,413	1,519,851
ACTIVISION BLIZZARD 3.40% due 09/15/26	440,000	442,863	500,457
ACWA POWER MGMT INVST 5.95% due 12/15/39	200,000	239,420	238,916
ADANI ELECTRICITY MUMBAI 3.95% due 02/12/30	355,000	379,650	375,945
ADANI PORTS AND SPECIAL 4.38% due 07/03/29	345,000	375,780	374,183
ADANI TRANSMISSION LTD 4.25% due 05/21/36	366,700	392,498	387,787
ADAPTHEALTH LLC 4.63% due 08/01/29	125,000	125,000	128,438
ADEVINTA ASA 3.00% due 11/15/27	900,000	1,102,646	1,137,975
ADT SEC CORP 4.88% due 07/15/32	294,000	308,515	318,623
ADVANTAGE SALES + MARKET 6.50% due 11/15/28	540,000	555,767	571,050
AECOM 5.13% due 03/15/27	1,041,000	1,156,137	1,158,456
AEP TEXAS INC 2.40% due 10/01/22	85,000	84,947	87,678
AEP TEXAS INC 3.45% due 01/15/50	3,070,000	3,221,802	3,438,190
AEP TRANSMISSION CO LLC 3.15% due 09/15/49	150,000	148,659	167,173
AEP TRANSMISSION CO LLC 3.65% due 04/01/50	150,000	149,947	181,859
AEP TRANSMISSION CO LLC 3.75% due 12/01/47	240,000	242,139	292,492
AEP TRANSMISSION CO LLC 4.25% due 09/15/48	70,000	70,600	92,307
AERCAP IRELAND CAP/GLOBA 3.15% due 02/15/24	560,000	556,531	587,028
AERCAP IRELAND CAP/GLOBA 3.30% due 01/23/23	2,300,000	2,297,416	2,399,942
AERCAP IRELAND CAP/GLOBA 3.50% due 01/15/25	200,000	195,932	212,365
AERCAP IRELAND CAP/GLOBA 4.45% due 04/03/26	1,600,000	1,666,583	1,795,296
AERCAP IRELAND CAP/GLOBA 4.45% due 10/01/25	150,000	152,168	167,082
AERCAP IRELAND CAP/GLOBA 4.50% due 05/15/21	1,050,000	1,055,401	1,063,202
AERCAP IRELAND CAP/GLOBA 4.88% due 01/16/24	1,150,000	1,148,777	1,255,462
AERCAP IRELAND CAP/GLOBA 6.50% due 07/15/25	615,000	609,050	735,201
AEROPUERTO INTL TOCUMEN 6.00% due 11/18/48	198,205	232,658	236,609
AEROPUERTOS DOMINICANOS 6.75% due 03/30/29	378,000	393,745	392,175
AES PANAMA GENERATION HL 4.38% due 05/31/30	956,000	1,030,908	1,034,296
AETNA INC 2.80% due 06/15/23	190,000	189,925	199,909
AETNA INC 4.13% due 11/15/42	88,000	94,054	104,351
AETNA INC 4.50% due 05/15/42	121,000	144,601	149,063
AFFINITY GAMING 6.88% due 12/15/27	500,000	500,000	523,895
AG ISSUER LLC 6.25% due 03/01/28	7,000	7,000	7,079
AGL CLO 1 LTD. 1.72% due 10/20/31	690,000	690,000	689,135
AGL CLO 1 LTD. 3.94% due 01/20/34	325,000	325,000	325,000
AGL CLO 6 LTD 2.20% due 07/20/31	730,000	730,000	733,121
AGREE LP 2.90% due 10/01/30	350,000	349,757	371,802
AID ISRAEL 5.50% due 09/18/33	9,700,000	12,063,891	14,209,559
AIG GLOBAL FUNDING 0.71% due 06/25/21	1,100,000	1,102,332	1,102,154
AIR CANADA 2015 2B PTT 5.00% due 06/15/25	116,001	108,147	114,624

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AIR CANADA 2017 1AA PTT 3.30% due 07/15/31	205,550	197,087	201,124
AIR CANADA 2017 1B PTT 3.70% due 07/15/27	4,021	3,866	3,724
AIR CANADA 2020 2A PTT 5.25% due 10/01/30	700,000	725,330	747,950
AIR LEASE CORP 2.30% due 02/01/25	825,000	817,999	854,077
AIR LEASE CORP 2.88% due 01/15/26	725,000	734,662	767,147
AIR LEASE CORP 3.38% due 07/01/25	1,310,000	1,297,860	1,408,771
AIR LIQUIDE FINANCE 1.75% due 09/27/21	10,000,000	10,098,942	10,094,289
AIR PRODUCTS + CHEMICALS 2.05% due 05/15/30	425,000	424,459	453,368
AIR PRODUCTS + CHEMICALS 2.80% due 05/15/50	180,000	190,666	197,842
AKER BP ASA 3.75% due 01/15/30	200,000	200,036	210,062
ALABAMA POWER CO 3.45% due 10/01/49	54,000	64,298	63,356
ALABAMA POWER CO 3.75% due 03/01/45	131,000	145,706	158,475
ALABAMA POWER CO 4.15% due 08/15/44	119,000	118,218	150,973
ALASKA AIRLINES 2020 TR 4.80% due 02/15/29	1,085,000	1,105,540	1,194,940
ALBERTSONS COS/SAFEWAY 3.50% due 03/15/29	4,085,000	4,072,165	4,133,489
ALBERTSONS COS/SAFEWAY 4.63% due 01/15/27	3,655,000	3,853,016	3,888,006
ALBERTSONS COS/SAFEWAY 4.88% due 02/15/30	2,521,000	2,737,744	2,777,839
ALBERTSONS COS/SAFEWAY 5.75% due 03/15/25	18,000	16,474	18,540
ALBERTSONS COS/SAFEWAY 5.88% due 02/15/28	267,000	269,250	290,547
ALBERTSONS COS/SAFEWAY 7.50% due 03/15/26	24,000	23,994	26,857
ALCOA NEDERLAND HOLDING 5.50% due 12/15/27	200,000	218,305	218,854
ALCOA NEDERLAND HOLDING 6.13% due 05/15/28	200,000	219,260	218,500
ALEXANDRIA REAL ESTATE E 3.80% due 04/15/26	950,000	949,230	1,092,349
ALFA S.A. 6.88% due 03/25/44	622,000	778,334	826,495
ALIBABA GROUP HOLDING 2.80% due 06/06/23	330,000	329,777	347,172
ALLEGRO CLO LTD 1.00% due 01/21/32	1,000,000	1,000,000	1,000,000
ALLEGRO CLO LTD 1.61% due 01/19/33	750,000	734,733	751,346
ALLIANT ENERGY FINANCE 3.75% due 06/15/23	1,100,000	1,099,719	1,178,566
ALLIANT ENERGY FINANCE 4.25% due 06/15/28	300,000	299,545	348,067
ALLIANT HOLD / CO ISSUER 4.25% due 10/15/27	2,652,000	2,686,752	2,711,670
ALLIANT HOLD / CO ISSUER 6.75% due 10/15/27	3,525,000	3,784,821	3,771,750
ALLIED UNIVERSAL 6.63% due 07/15/26	3,916,000	4,183,255	4,175,631
ALLIED UNIVERSAL 9.75% due 07/15/27	3,263,000	3,574,086	3,556,670
ALLISON TRANSMISSION INC 3.75% due 01/30/31	1,505,000	1,511,768	1,539,803
ALLY FINANCIAL INC 1.45% due 10/02/23	550,000	546,878	561,450
ALLY FINANCIAL INC 8.00% due 11/01/31	3,305,000	4,651,600	4,851,310
ALPHABET INC 0.45% due 08/15/25	110,000	109,900	110,247
ALPHABET INC 0.80% due 08/15/27	220,000	219,295	219,874
ALPHABET INC 1.10% due 08/15/30	240,000	239,368	236,719
ALPHABET INC 2.05% due 08/15/50	400,000	396,654	381,772
ALPHABET INC 2.25% due 08/15/60	950,000	874,371	918,620
ALTICE FINANCING SA 5.00% due 01/15/28	2,035,000	2,086,132	2,085,132
ALTICE FINANCING SA 7.50% due 05/15/26	1,200,000	1,262,970	1,266,360
ALTICE FRANCE HOLDING SA 6.00% due 02/15/28	500,000	503,135	506,250

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ALTICE FRANCE SA 2.50% due 01/15/25	1,900,000	2,187,214	2,277,064
ALTICE FRANCE SA 5.13% due 01/15/29	2,865,000	2,968,621	2,965,275
ALTICE FRANCE SA 5.50% due 01/15/28	3,275,000	3,402,463	3,424,045
ALTICE FRANCE SA 7.38% due 05/01/26	870,000	913,471	915,675
ALTICE FRANCE SA 8.13% due 02/01/27	2,120,000	2,334,190	2,337,321
ALTRIA GROUP INC 2.35% due 05/06/25	130,000	129,952	138,123
ALTRIA GROUP INC 2.85% due 08/09/22	210,000	210,006	218,081
ALTRIA GROUP INC 3.49% due 02/14/22	360,000	359,992	372,369
ALTRIA GROUP INC 3.80% due 02/14/24	2,750,000	2,746,663	3,002,963
ALTRIA GROUP INC 3.88% due 09/16/46	250,000	209,652	264,072
ALTRIA GROUP INC 4.00% due 01/31/24	255,000	272,450	279,980
ALTRIA GROUP INC 4.40% due 02/14/26	380,000	379,396	441,207
ALTRIA GROUP INC 4.75% due 05/05/21	800,000	800,004	811,529
ALTRIA GROUP INC 4.80% due 02/14/29	2,192,000	2,338,766	2,626,228
ALTRIA GROUP INC 5.80% due 02/14/39	924,000	1,108,145	1,217,438
ALTRIA GROUP INC 5.95% due 02/14/49	180,000	201,207	252,173
AMAZON.COM INC 0.80% due 06/03/25	560,000	559,807	568,214
AMAZON.COM INC 1.20% due 06/03/27	490,000	490,013	499,869
AMAZON.COM INC 1.50% due 06/03/30	650,000	649,317	661,056
AMAZON.COM INC 2.50% due 06/03/50	560,000	565,505	581,040
AMAZON.COM INC 3.15% due 08/22/27	490,000	489,398	557,896
AMAZON.COM INC 3.88% due 08/22/37	4,742,000	4,787,442	5,915,499
AMAZON.COM INC 4.05% due 08/22/47	500,000	496,556	660,226
AMAZON.COM INC 4.25% due 08/22/57	110,000	154,370	156,743
AMAZON.COM INC 4.95% due 12/05/44	510,000	504,415	748,173
AMBAC ASSURANCE CORP 5.10% due 12/31/99	647	92	896
AMBAC LSNI LLC 6.00% due 02/12/23	2,524	470	2,508
AMC NETWORKS INC 4.75% due 08/01/25	500,000	500,000	516,350
AMDOCS LTD 2.54% due 06/15/30	775,000	775,000	813,763
AMER AIRLINE 16 1 B PTT 5.25% due 07/15/25	85,381	87,772	72,507
AMER AIRLINE 16 2 AA PTT 3.20% due 12/15/29	163,519	156,985	159,446
AMER AIRLINE 16 3 AA PTT 3.00% due 04/15/30	431,475	410,157	422,331
AMER AIRLINE 16 3 B PTT 3.75% due 04/15/27	2,939	2,868	2,208
AMER AIRLINE 17 1 AA PTT 3.65% due 02/15/29	126,799	123,884	127,809
AMER AIRLINE 17 1B PTT 4.95% due 08/15/26	64,775	65,514	54,768
AMER AIRLINE 19 1AA PTT 3.15% due 08/15/33	357,136	344,778	349,965
AMER AIRLINE 19 1B PTT 3.85% due 08/15/29	211,484	211,484	177,897
AMER AIRLN 15 2 AA PTT 3.60% due 03/22/29	959,967	926,378	944,933
AMER AIRLN 15 2 B PTT 4.40% due 03/22/25	463,832	462,529	350,919
AMEREN CORP 3.50% due 01/15/31	250,000	249,451	288,438
AMEREN ILLINOIS CO 3.25% due 03/15/50	222,000	223,645	259,444
AMEREN ILLINOIS CO 3.80% due 05/15/28	41,000	40,972	47,790
AMERICA MOVIL SAB DE CV 3.13% due 07/16/22	2,044,000	2,029,059	2,120,159
AMERICAN AIRLINES INC 11.75% due 07/15/25	340,000	391,000	392,105

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMERICAN AXLE + MFG INC 6.25% due 03/15/26	200,000	206,824	206,000
AMERICAN AXLE + MFG INC 6.25% due 04/01/25	785,000	812,625	812,475
AMERICAN AXLE + MFG INC 6.50% due 04/01/27	1,232,000	1,296,635	1,296,680
AMERICAN CAMPUS CMNTYS 3.88% due 01/30/31	900,000	892,636	1,018,989
AMERICAN CREDIT ACCEPTANCE REC 2.97% due 12/12/25	2,000,000	1,999,873	2,055,560
AMERICAN ELECTRIC POWER 2.30% due 03/01/30	650,000	649,736	678,489
AMERICAN EXPRESS CO 3.38% due 05/17/21	16,104,000	16,370,750	16,243,718
AMERICAN EXPRESS CO 3.63% due 12/05/24	975,000	974,439	1,081,897
AMERICAN HOME MORTGAGE ASSETS 0.28% due 03/25/47	1,196,268	707,058	1,133,099
AMERICAN HOME MORTGAGE ASSETS 0.34% due 10/25/46	1,447,685	919,494	921,271
AMERICAN HOME MORTGAGE ASSETS 1.53% due 11/25/46	408,726	292,304	173,669
AMERICAN HOME MORTGAGE INVESTM 0.34% due 05/25/47	1,543,895	908,570	827,935
AMERICAN HOME MORTGAGE INVESTM 0.53% due 03/25/46	191,569	79,364	138,428
AMERICAN HOME MORTGAGE INVESTM 0.85% due 04/25/44	75,573	75,350	73,546
AMERICAN HOMES 4 RENT 4.90% due 02/15/29	900,000	1,084,568	1,086,822
AMERICAN HONDA FINANCE 3.15% due 01/08/21	7,000,000	7,050,610	7,002,240
AMERICAN INTL GROUP 2.50% due 06/30/25	270,000	271,095	290,249
AMERICAN INTL GROUP 3.40% due 06/30/30	1,572,000	1,593,680	1,801,279
AMERICAN INTL GROUP 3.90% due 04/01/26	175,000	171,108	199,551
AMERICAN INTL GROUP 4.13% due 02/15/24	200,000	206,859	221,446
AMERICAN INTL GROUP 4.20% due 04/01/28	1,150,000	1,140,763	1,365,196
AMERICAN INTL GROUP 4.25% due 03/15/29	142,000	169,334	170,418
AMERICAN INTL GROUP 6.25% due 03/15/87	1,048,000	1,046,487	1,179,879
AMERICAN MONEY MANAGEMENT CORP 1.41% due 11/10/30	1,000,000	996,611	999,022
AMERICAN MUNI PWR OHIO INC OH 7.33% due 02/15/28	1,165,000	1,379,614	1,478,152
AMERICAN MUNI PWR OHIO INC OH 7.83% due 02/15/41	5,630,000	7,916,667	9,149,538
AMERICAN TOWER CORP 2.10% due 06/15/30	1,927,000	1,936,380	1,977,887
AMERICAN TOWER CORP 2.40% due 03/15/25	1,525,000	1,523,832	1,621,016
AMERICAN TOWER CORP 3.80% due 08/15/29	2,600,000	2,975,474	3,022,858
AMERICAN TOWER CORP 3.95% due 03/15/29	346,000	374,045	402,676
AMERIGAS PART/FIN CORP 5.75% due 05/20/27	250,000	285,875	284,423
AMERIPRISE FINANCIAL INC 3.00% due 03/22/22	5,000,000	5,164,934	5,163,329
AMGEN INC 3.15% due 02/21/40	307,000	324,428	337,949
AMGEN INC 3.20% due 11/02/27	700,000	697,996	785,912
AMGEN INC 3.38% due 02/21/50	3,095,000	3,156,890	3,457,982
AMGEN INC 3.63% due 05/22/24	160,000	159,996	175,626
AMGEN INC 4.40% due 05/01/45	166,000	197,470	213,055
AMGEN INC 4.66% due 06/15/51	102,000	105,330	139,133
AMGEN INC 5.15% due 11/15/41	55,000	70,990	76,675
AMN HEALTHCARE INC 4.63% due 10/01/27	500,000	524,375	523,785
AMS AG 7.00% due 07/31/25	350,000	382,742	379,750
AMSTED INDUSTRIES 4.63% due 05/15/30	710,000	748,023	743,725
ANALOG DEVICES INC 4.50% due 12/05/36	11,000	13,041	13,206
ANGEL OAK MORTGAGE TRUST 3.67% due 07/27/48	1,179,124	1,191,966	1,195,218

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ANGEL OAK MORTGAGE TRUST 4.34% due 07/27/48	4,995,000	5,006,658	5,075,983
ANGEL OAK MORTGAGE TRUST 4.42% due 09/25/48	2,685,000	2,684,861	2,769,369
ANGLO AMERICAN CAPITAL 2.63% due 09/10/30	367,000	363,770	383,768
ANGLO AMERICAN CAPITAL 3.63% due 09/11/24	1,570,000	1,576,305	1,707,947
ANGLO AMERICAN CAPITAL 4.00% due 09/11/27	320,000	319,907	367,456
ANGLO AMERICAN CAPITAL 4.75% due 04/10/27	790,000	787,123	931,920
ANGLO AMERICAN CAPITAL 5.63% due 04/01/30	251,000	310,819	318,928
ANHEUSER BUSCH CO/INBEV 3.65% due 02/01/26	260,000	249,854	293,896
ANHEUSER BUSCH CO/INBEV 4.70% due 02/01/36	4,814,000	5,351,627	6,115,163
ANHEUSER BUSCH CO/INBEV 4.90% due 02/01/46	15,390,000	16,902,590	20,010,549
ANHEUSER BUSCH INBEV WOR 3.50% due 06/01/30	2,460,000	2,455,232	2,849,573
ANHEUSER BUSCH INBEV WOR 4.00% due 04/13/28	310,000	308,143	365,477
ANHEUSER BUSCH INBEV WOR 4.15% due 01/23/25	450,000	449,684	512,410
ANHEUSER BUSCH INBEV WOR 4.35% due 06/01/40	500,000	499,717	613,477
ANHEUSER BUSCH INBEV WOR 4.50% due 06/01/50	1,830,000	2,044,049	2,309,935
ANHEUSER BUSCH INBEV WOR 4.60% due 04/15/48	750,000	745,958	949,051
ANHEUSER BUSCH INBEV WOR 4.60% due 06/01/60	1,150,000	1,149,106	1,476,497
ANHEUSER BUSCH INBEV WOR 4.75% due 01/23/29	1,160,000	1,157,513	1,432,479
ANHEUSER BUSCH INBEV WOR 4.75% due 04/15/58	1,300,000	1,662,626	1,701,195
ANHEUSER BUSCH INBEV WOR 4.90% due 01/23/31	40,000	50,676	50,951
ANHEUSER BUSCH INBEV WOR 4.95% due 01/15/42	50,000	63,663	65,687
ANHEUSER BUSCH INBEV WOR 5.45% due 01/23/39	137,000	179,551	186,121
ANHEUSER BUSCH INBEV WOR 5.55% due 01/23/49	950,000	1,232,092	1,350,779
ANTERO MIDSTREAM PART/FI 7.88% due 05/15/26	250,000	255,924	258,145
ANTERO RESOURCES CORP 5.00% due 03/01/25	500,000	433,145	475,000
ANTERO RESOURCES CORP 5.63% due 06/01/23	500,000	476,052	490,000
ANTERO RESOURCES CORP 8.38% due 07/15/26	525,000	525,000	535,862
ANTHEM INC 2.95% due 12/01/22	440,000	439,919	460,949
ANTHEM INC 3.13% due 05/15/22	200,000	199,840	207,504
ANTHEM INC 3.35% due 12/01/24	210,000	209,962	231,384
ANTHEM INC 3.65% due 12/01/27	220,000	216,037	253,698
ANTHEM INC 3.70% due 08/15/21	90,000	90,418	91,087
ANTHEM INC 4.65% due 01/15/43	119,000	156,552	155,955
ANTOFAGASTA PLC 2.38% due 10/14/30	200,000	201,386	200,500
AON CORP 2.80% due 05/15/30	344,000	375,275	375,294
AON CORP 4.50% due 12/15/28	655,000	762,455	790,474
AON PLC 4.45% due 05/24/43	159,000	167,956	193,654
AON PLC 4.60% due 06/14/44	255,000	264,631	339,342
APACHE CORP 3.25% due 04/15/22	882,000	887,691	888,615
APACHE CORP 4.25% due 01/15/44	308,000	299,345	303,882
APACHE CORP 4.38% due 10/15/28	480,000	467,431	499,670
APACHE CORP 4.63% due 11/15/25	53,000	53,000	56,022
APACHE CORP 4.75% due 04/15/43	1,318,000	1,300,108	1,366,588
APACHE CORP 4.88% due 11/15/27	354,000	342,948	375,240

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
APACHE CORP 5.10% due 09/01/40	1,120,000	1,035,776	1,194,200
APACHE CORP 5.25% due 02/01/42	464,000	400,299	500,118
APEX CREDIT CLO LLC 1.68% due 04/24/29	489,707	478,211	489,113
APIDOS CLO 1.78% due 07/16/31	250,000	249,500	247,716
APIDOS CLO 1.84% due 04/15/33	250,000	249,676	251,206
APPLE INC 1.13% due 05/11/25	1,120,000	1,123,687	1,151,769
APPLE INC 1.55% due 08/04/21	30,000	29,772	30,214
APPLE INC 2.45% due 08/04/26	2,905,000	3,149,424	3,170,845
APPLE INC 2.55% due 08/20/60	1,945,000	1,925,080	2,000,397
APPLE INC 2.65% due 05/11/50	1,670,000	1,675,840	1,772,448
APPLE INC 2.90% due 09/12/27	600,000	578,198	671,051
APPLE INC 2.95% due 09/11/49	960,000	1,052,657	1,076,871
APPLE INC 3.20% due 05/11/27	201,000	224,346	226,955
APPLE INC 3.75% due 11/13/47	60,000	73,887	75,682
APPLE INC 3.85% due 05/04/43	434,000	534,481	548,314
APPLE INC 4.38% due 05/13/45	47,000	64,342	64,412
APPLE INC 4.65% due 02/23/46	1,785,000	1,957,509	2,537,299
APPLEBEES/IHOP FUNDING LLC 4.19% due 06/07/49	1,107,225	1,107,225	1,092,078
APPLIED MATERIALS INC 1.75% due 06/01/30	911,000	912,089	945,398
APPLIED MATERIALS INC 3.30% due 04/01/27	250,000	279,441	283,138
APX GROUP INC 6.75% due 02/15/27	4,039,000	4,357,908	4,341,925
APX GROUP INC 7.88% due 12/01/22	847,000	837,508	849,118
APX GROUP INC 8.50% due 11/01/24	69,000	70,860	72,450
ARAB REPUBLIC OF EGYPT 4.75% due 04/11/25	300,000	358,423	381,902
ARAB REPUBLIC OF EGYPT 5.25% due 10/06/25	775,000	801,649	823,205
ARAB REPUBLIC OF EGYPT 5.58% due 02/21/23	354,000	369,910	373,470
ARAB REPUBLIC OF EGYPT 5.75% due 05/29/24	232,000	243,446	248,173
ARAB REPUBLIC OF EGYPT 5.88% due 06/11/25	463,000	489,427	502,183
ARAB REPUBLIC OF EGYPT 6.13% due 01/31/22	600,000	619,133	625,976
ARAB REPUBLIC OF EGYPT 6.38% due 04/11/31	3,000,000	3,653,631	3,942,278
ARAB REPUBLIC OF EGYPT 6.59% due 02/21/28	200,000	219,972	219,500
ARAB REPUBLIC OF EGYPT 7.50% due 01/31/27	445,000	514,518	513,811
ARAB REPUBLIC OF EGYPT 7.60% due 03/01/29	1,500,000	1,669,895	1,722,030
ARAB REPUBLIC OF EGYPT 7.63% due 05/29/32	2,090,000	2,315,539	2,363,790
ARAB REPUBLIC OF EGYPT 7.90% due 02/21/48	728,000	778,958	789,880
ARAB REPUBLIC OF EGYPT 8.50% due 01/31/47	1,611,000	1,786,482	1,820,430
ARAB REPUBLIC OF EGYPT 8.70% due 03/01/49	318,000	363,307	366,495
ARAB REPUBLIC OF EGYPT 8.88% due 05/29/50	1,691,000	1,957,370	1,981,480
ARAMARK SERVICES INC 4.75% due 06/01/26	749,000	768,030	771,058
ARAMARK SERVICES INC 5.00% due 02/01/28	5,236,000	5,380,898	5,517,435
ARAMARK SERVICES INC 6.38% due 05/01/25	27,000	27,000	28,856
ARBOR MULTIFAMILY MORTGAGE SEC 0.97% due 05/15/53	7,000,000	516,085	511,285
ARBOR MULTIFAMILY MORTGAGE SEC 2.76% due 05/15/53	1,550,000	1,634,925	1,696,154
ARBOR REALTY COLLATERALIZED LO 1.31% due 05/15/37	4,700,000	4,700,000	4,682,478

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ARCELORMITTAL 4.55% due 03/11/26	250,000	276,904	280,886
ARCH CAPITAL GROUP LTD 3.64% due 06/30/50	875,000	960,745	1,018,301
ARCHER DANIELS MIDLAND C 3.25% due 03/27/30	375,000	372,277	433,684
ARCHES BUYER INC 4.25% due 06/01/28	2,536,000	2,540,649	2,568,207
ARCHROCK PARTNERS LP/FIN 6.25% due 04/01/28	2,421,000	2,525,100	2,520,164
ARCHROCK PARTNERS LP/FIN 6.88% due 04/01/27	815,000	867,705	877,144
ARCONIC CORP 6.13% due 02/15/28	1,435,000	1,547,868	1,547,109
ARD FINANCE SA 6.50% due 06/30/27	510,000	537,775	544,425
ARDAGH PKG FIN/HLDGS USA 5.25% due 04/30/25	1,500,000	1,595,470	1,582,500
ARDAGH PKG FIN/HLDGS USA 5.25% due 08/15/27	3,090,000	3,230,209	3,243,913
ARES CAPITAL CORP 4.25% due 03/01/25	665,000	663,457	720,866
ARES FINANCE CO II LLC 3.25% due 06/15/30	1,200,000	1,197,380	1,270,347
ARGENT SECURITIES INC. 1.20% due 11/25/34	676,235	848,103	677,739
ASBURY AUTOMOTIVE GROUP 4.50% due 03/01/28	35,000	35,329	36,488
ASBURY AUTOMOTIVE GROUP 4.75% due 03/01/30	604,000	645,540	647,790
ASCENT RESOURCES/ARU FIN 7.00% due 11/01/26	775,000	747,103	734,313
ASCENT RESOURCES/ARU FIN 8.25% due 12/31/28	875,000	882,455	872,813
ASCENT RESOURCES/ARU FIN 9.00% due 11/01/27	380,000	421,449	421,800
ASGN INCORPORATED 4.63% due 05/15/28	2,432,000	2,506,636	2,529,280
ASHLAND LLC 6.88% due 05/15/43	250,000	333,930	332,500
ASHTON WOODS USA/FINANCE 6.63% due 01/15/28	50,000	52,361	52,625
ASHTON WOODS USA/FINANCE 6.75% due 08/01/25	1,121,000	1,171,871	1,165,840
ASSURANT INC 7.00% due 03/27/48	250,000	283,206	281,250
ASSUREDPARTNERS INC 5.63% due 01/15/29	610,000	632,840	636,688
ASTRAZENECA PLC 1.38% due 08/06/30	2,500,000	2,455,684	2,474,582
ASTRAZENECA PLC 3.38% due 11/16/25	391,000	411,770	438,911
AT+T INC 0.00% due 11/27/22	1,000,000	928,038	991,575
AT+T INC 1.65% due 02/01/28	3,740,000	3,735,531	3,815,898
AT+T INC 2.25% due 02/01/32	150,000	153,876	152,163
AT+T INC 2.30% due 06/01/27	2,985,000	3,042,142	3,183,616
AT+T INC 2.55% due 12/01/33	5,336,000	5,447,663	5,470,137
AT+T INC 2.75% due 06/01/31	2,250,000	2,246,550	2,404,402
AT+T INC 2.88% due 12/31/99	1,300,000	1,416,415	1,598,592
AT+T INC 3.10% due 02/01/43	160,000	159,924	162,395
AT+T INC 3.50% due 06/01/41	2,995,000	2,993,208	3,228,907
AT+T INC 3.50% due 09/15/53	6,179,000	6,129,978	6,188,069
AT+T INC 3.55% due 09/15/55	7,987,000	7,824,444	7,959,886
AT+T INC 3.65% due 09/15/59	8,858,000	8,877,889	8,944,263
AT+T INC 3.80% due 12/01/57	2,585,000	2,588,707	2,701,162
AT+T INC 3.85% due 06/01/60	685,000	690,308	718,039
AT+T INC 4.25% due 03/01/27	150,000	147,376	175,460
AT+T INC 4.30% due 02/15/30	854,000	927,815	1,020,135
AT+T INC 4.35% due 06/15/45	396,000	370,066	457,531
AT+T INC 4.45% due 04/01/24	3,425,000	3,487,870	3,824,974

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AT+T INC 4.50% due 03/09/48	963,000	1,092,938	1,151,893
AT+T INC 4.90% due 06/15/42	1,062,000	1,297,515	1,320,868
AT+T INC 4.90% due 08/15/37	550,000	568,998	689,700
AT+T INC 8.75% due 11/15/31	2,304,000	3,031,649	3,592,066
ATLANTIA SPA 1.88% due 07/13/27	500,000	583,066	601,791
ATRIUM CDO CORP 1.71% due 11/21/30	2,500,000	2,495,893	2,502,200
AUSTIN BIDCO INC 7.13% due 12/15/28	225,000	225,000	234,844
AUTODESK INC 2.85% due 01/15/30	729,000	771,863	809,485
AUTODESK INC 4.38% due 06/15/25	140,000	154,474	160,105
AUTOMATION TOOLING SYSTE 4.13% due 12/15/28	150,000	150,375	152,625
AVANGRID INC 3.20% due 04/15/25	600,000	599,333	656,844
AVANT LOANS FUNDING TRUST 2.17% due 05/15/29	4,170,000	4,169,448	4,186,889
AVANT LOANS FUNDING TRUST 2.68% due 05/15/29	2,600,000	2,497,687	2,598,999
AVANT LOANS FUNDING TRUST 3.15% due 10/15/26	4,250,000	4,205,061	4,309,606
AVANT LOANS FUNDING TRUST 3.80% due 12/15/22	3,196,061	3,083,527	3,211,964
AVANTOR FUNDING INC 3.88% due 07/15/28	400,000	495,726	513,891
AVANTOR FUNDING INC 4.63% due 07/15/28	878,000	918,241	928,485
AVAYA INC 6.13% due 09/15/28	350,000	370,373	373,891
AVENTURA MALL TRUST 4.11% due 07/05/40	3,000,000	3,188,230	3,258,605
AVIATION CAPITAL GROUP 5.50% due 12/15/24	800,000	839,702	885,654
AVIENT CORP 5.75% due 05/15/25	230,000	244,876	244,375
AVIS BUDGET CAR/FINANCE 5.25% due 03/15/25	9,000	8,694	9,045
AVIS BUDGET CAR/FINANCE 5.75% due 07/15/27	200,000	202,995	203,000
AVOLON HOLDINGS FNDG LTD 3.25% due 02/15/27	6,300,000	6,311,287	6,428,005
AVOLON HOLDINGS FNDG LTD 3.95% due 07/01/24	4,400,000	4,378,465	4,647,119
AVOLON HOLDINGS FNDG LTD 4.25% due 04/15/26	1,148,000	1,155,544	1,236,819
AVOLON HOLDINGS FNDG LTD 4.38% due 05/01/26	3,164,000	3,361,229	3,427,545
AXALTA COAT/DUTCH HLD BV 4.75% due 06/15/27	724,000	750,340	770,155
AXALTA COATING SYSTEMS 3.38% due 02/15/29	2,261,000	2,264,933	2,261,000
B+G FOODS INC 5.25% due 04/01/25	700,000	722,205	722,750
B+G FOODS INC 5.25% due 09/15/27	1,576,000	1,649,720	1,675,603
BABSON CLO LTD 2.17% due 04/20/31	1,000,000	1,001,241	999,007
BACARDI LTD 5.30% due 05/15/48	3,990,000	4,105,563	5,534,751
BAE SYSTEMS HOLDINGS INC 3.80% due 10/07/24	507,000	512,973	563,796
BAE SYSTEMS HOLDINGS INC 3.85% due 12/15/25	211,000	219,884	239,277
BAIDU INC 4.38% due 05/14/24	375,000	374,525	412,530
BAIN CAPITAL CREDIT CLO LIMITE 3.06% due 10/21/32	1,000,000	1,005,968	1,002,090
BAIN CAPITAL CREDIT CLO, LIMIT 1.61% due 04/23/31	11,000,000	11,000,000	10,731,842
BAIN CAPITAL CREDIT CLO, LIMIT 2.97% due 04/18/32	1,000,000	1,001,691	1,000,485
BAKER HUGHES LLC/CO OBL 3.34% due 12/15/27	660,000	660,000	739,392
BALL CORP 2.88% due 08/15/30	1,321,000	1,320,186	1,317,698
BALLYROCK LTD 1.97% due 11/20/30	750,000	750,000	750,392
BALTIMORE GAS + ELECTRIC 3.75% due 08/15/47	404,000	400,976	495,140
BANC OF AMERICA MERRILL LYNCH 1.31% due 09/15/34	5,000,000	4,814,140	4,887,134

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANC OF AMERICA MERRILL LYNCH 1.86% due 09/15/34	1,500,000	1,340,341	1,419,779
BANC OF AMERICA MERRILL LYNCH 2.11% due 04/15/36	6,000,000	6,000,000	5,657,752
BANCA MONTE DEI PASCHI S 3.63% due 09/24/24	400,000	510,544	515,306
BANCO ACTINVER SA 4.80% due 12/18/34	2,860,000	2,852,618	2,079,756
BANCO BILBAO VIZCAYA ARG 6.13% due 12/31/99	200,000	209,394	210,660
BANCO BRADESCO (CAYMAN) 3.20% due 01/27/25	237,000	243,327	247,964
BANCO DE CREDITO DEL PER 3.13% due 07/01/30	183,000	185,871	187,348
BANCO DEL ESTADO CHILE 3.88% due 02/08/22	150,000	155,848	155,250
BANCO DO BRASIL (CAYMAN) 4.75% due 03/20/24	300,000	322,002	322,875
BANCO DO BRASIL (CAYMAN) 6.25% due 10/29/49	795,000	814,155	814,875
BANCO DO BRASIL (CAYMAN) 9.00% due 06/29/49	825,000	908,378	919,883
BANCO INTERNAC DEL PERU 3.25% due 10/04/26	177,000	186,924	187,401
BANCO LATINOAMERICANO SA 2.38% due 09/14/25	242,000	248,619	247,810
BANCO MERCANTIL DE NORTE 6.75% due 12/31/99	540,000	575,853	584,550
BANCO MERCANTIL DE NORTE 7.50% due 12/31/99	285,000	322,516	322,409
BANCO MERCANTIL DE NORTE 7.63% due 12/31/99	200,000	225,326	226,502
BANCO MERCANTIL DE NORTE 8.38% due 12/31/99	640,000	757,848	764,006
BANCO NACIONAL DE PANAMA 2.50% due 08/11/30	321,000	322,909	321,000
BANCO SANTANDER SA 1.34% due 04/12/23	400,000	400,000	404,015
BANCO SANTANDER SA 2.71% due 06/27/24	1,400,000	1,458,276	1,494,887
BANCO SANTANDER SA 2.75% due 05/28/25	2,400,000	2,408,169	2,562,059
BANCO SANTANDER SA 2.75% due 12/03/30	2,600,000	2,600,000	2,679,890
BANCO SANTANDER SA 3.31% due 06/27/29	1,000,000	1,020,751	1,125,371
BANCO SANTANDER SA 3.85% due 04/12/23	4,575,000	4,624,782	4,914,094
BANCO SANTANDER SA 4.25% due 04/11/27	400,000	395,882	462,703
BANCOLOMBIA SA 3.00% due 01/29/25	200,000	205,592	208,002
BANCOLOMBIA SA 4.63% due 12/18/29	246,000	248,281	258,302
BANFF MERGER SUB INC 9.75% due 09/01/26	725,000	780,758	783,109
BANGKOK BANK PCL/HK 3.73% due 09/25/34	350,000	369,675	364,406
BANK 2.50% due 11/15/53	280,000	249,367	264,259
BANK 2.85% due 10/17/52	3,300,000	3,395,793	3,653,280
BANK 3.03% due 11/15/53	1,050,000	1,081,347	1,101,304
BANK 3.04% due 01/15/63	700,000	720,616	751,825
BANK 4.60% due 09/15/60	1,020,000	1,087,202	1,097,669
BANK LEUMI LE ISRAEL 3.28% due 01/29/31	726,000	747,413	752,318
BANK OF AMERICA CORP 0.59% due 01/23/22	5,000,000	5,003,295	5,000,920
BANK OF AMERICA CORP 0.98% due 09/25/25	214,000	214,299	216,328
BANK OF AMERICA CORP 1.20% due 10/24/26	524,000	527,244	530,977
BANK OF AMERICA CORP 1.32% due 06/19/26	629,000	636,242	642,417
BANK OF AMERICA CORP 1.90% due 07/23/31	1,750,000	1,759,045	1,768,097
BANK OF AMERICA CORP 1.92% due 10/24/31	8,115,000	8,115,000	8,222,285
BANK OF AMERICA CORP 2.02% due 02/13/26	55,000	57,080	57,642
BANK OF AMERICA CORP 2.50% due 02/13/31	150,000	138,827	159,310
BANK OF AMERICA CORP 2.59% due 04/29/31	6,600,000	6,865,924	7,073,605

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANK OF AMERICA CORP 2.63% due 04/19/21	13,115,000	13,265,298	13,206,697
BANK OF AMERICA CORP 2.68% due 06/19/41	961,000	982,236	1,001,263
BANK OF AMERICA CORP 2.88% due 10/22/30	1,675,000	1,675,000	1,839,334
BANK OF AMERICA CORP 3.00% due 12/20/23	11,334,000	11,332,470	11,929,148
BANK OF AMERICA CORP 3.09% due 10/01/25	746,000	804,348	807,557
BANK OF AMERICA CORP 3.19% due 07/23/30	762,000	847,318	853,966
BANK OF AMERICA CORP 3.30% due 01/11/23	590,000	584,919	625,524
BANK OF AMERICA CORP 3.37% due 01/23/26	483,000	524,211	531,735
BANK OF AMERICA CORP 3.42% due 12/20/28	3,157,000	3,348,784	3,565,971
BANK OF AMERICA CORP 3.50% due 04/19/26	1,250,000	1,248,804	1,416,661
BANK OF AMERICA CORP 3.55% due 03/05/24	1,070,000	1,070,000	1,143,070
BANK OF AMERICA CORP 3.56% due 04/23/27	733,000	787,091	827,637
BANK OF AMERICA CORP 3.59% due 07/21/28	2,667,000	2,652,141	3,029,766
BANK OF AMERICA CORP 3.71% due 04/24/28	4,829,000	5,021,234	5,497,616
BANK OF AMERICA CORP 3.82% due 01/20/28	1,041,000	1,128,937	1,195,682
BANK OF AMERICA CORP 3.86% due 07/23/24	1,000,000	1,000,000	1,084,202
BANK OF AMERICA CORP 3.97% due 02/07/30	2,200,000	2,340,649	2,591,231
BANK OF AMERICA CORP 3.97% due 03/05/29	722,000	774,799	842,999
BANK OF AMERICA CORP 4.00% due 01/22/25	1,530,000	1,524,086	1,719,233
BANK OF AMERICA CORP 4.00% due 04/01/24	640,000	639,326	710,439
BANK OF AMERICA CORP 4.08% due 03/20/51	1,367,000	1,415,125	1,726,341
BANK OF AMERICA CORP 4.08% due 04/23/40	158,000	192,590	194,540
BANK OF AMERICA CORP 4.13% due 01/22/24	585,000	586,992	648,375
BANK OF AMERICA CORP 4.20% due 08/26/24	7,684,000	7,828,874	8,602,092
BANK OF AMERICA CORP 4.24% due 04/24/38	80,000	98,375	98,553
BANK OF AMERICA CORP 4.25% due 10/22/26	1,490,000	1,494,698	1,747,722
BANK OF AMERICA CORP 4.27% due 07/23/29	262,000	309,550	311,975
BANK OF AMERICA CORP 4.45% due 03/03/26	761,000	827,405	886,983
BANK OF AMERICA CORP 5.00% due 01/21/44	1,430,000	1,458,706	2,007,287
BANK OF AMERICA CORP 5.13% due 12/31/99	850,000	877,631	898,793
BANK OF AMERICA CORP 5.88% due 12/31/99	240,000	273,187	271,200
BANK OF AMERICA CORP 6.11% due 01/29/37	275,000	320,206	400,546
BANK OF AMERICA CORP 6.25% due 09/29/49	800,000	870,980	887,650
BANK OF MONTREAL 1.85% due 05/01/25	890,000	889,412	934,345
BANK OF MONTREAL 2.90% due 03/26/22	11,132,000	11,487,001	11,493,810
BANK OF MONTREAL 3.80% due 12/15/32	190,000	178,566	215,363
BANK OF NOVA SCOTIA 1.30% due 06/11/25	480,000	479,050	492,505
BANK OF NY MELLON CORP 1.60% due 04/24/25	260,000	259,914	271,823
BANK OF NY MELLON CORP 3.25% due 05/16/27	43,000	45,704	48,425
BANK OF NY MELLON CORP 3.44% due 02/07/28	146,000	157,392	166,711
BANK OF NY MELLON CORP 3.66% due 12/29/49	215,000	210,685	215,221
BANK OF NY MELLON CORP 4.63% due 12/29/49	480,000	500,064	508,800
BANK OF NY MELLON CORP 4.70% due 12/31/99	470,000	504,080	518,316
BANKAMERICA MANUFACTURED HOUSI 6.94% due 06/10/21	600,000	510,902	353,946

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BARCLAYS BANK PLC 1.70% due 05/12/22	370,000	369,792	376,544
BARCLAYS BANK PLC 10.00% due 05/21/21	400,000	632,493	564,517
BARCLAYS BANK PLC 10.18% due 06/12/21	1,060,000	1,087,210	1,102,452
BARCLAYS BANK PLC 7.63% due 11/21/22	1,586,000	1,637,562	1,764,294
BARCLAYS COMMERCIAL MORTGAGE S 1.16% due 10/15/37	6,328,236	6,311,298	6,036,557
BARCLAYS COMMERCIAL MORTGAGE S 1.61% due 03/15/37	1,000,000	967,536	960,553
BARCLAYS COMMERCIAL MORTGAGE S 1.89% due 12/15/31	980,299	976,015	975,452
BARCLAYS COMMERCIAL MORTGAGE S 2.16% due 10/15/37	2,500,000	2,500,000	2,279,206
BARCLAYS COMMERCIAL MORTGAGE S 3.38% due 03/12/36	2,960,000	2,896,423	2,768,607
BARCLAYS PLC 1.01% due 12/10/24	354,000	354,000	356,510
BARCLAYS PLC 2.85% due 05/07/26	1,725,000	1,725,000	1,852,547
BARCLAYS PLC 3.25% due 01/12/21	1,621,000	1,621,531	1,621,875
BARCLAYS PLC 4.38% due 09/11/24	2,375,000	2,373,219	2,642,441
BARCLAYS PLC 4.84% due 05/09/28	2,725,000	2,725,000	3,140,784
BARCLAYS PLC 4.97% due 05/16/29	970,000	970,294	1,163,624
BARCLAYS PLC 5.09% due 06/20/30	860,000	883,802	1,031,642
BARCLAYS PLC 7.13% due 12/31/99	1,200,000	1,737,321	1,826,157
BARRICK GOLD CORP 5.25% due 04/01/42	150,000	156,924	206,898
BARRICK NA FINANCE LLC 5.70% due 05/30/41	420,000	448,590	607,685
BARRICK NA FINANCE LLC 5.75% due 05/01/43	440,000	516,976	641,757
BAT CAPITAL CORP 2.26% due 03/25/28	3,300,000	3,300,000	3,425,551
BAT CAPITAL CORP 2.73% due 03/25/31	5,654,000	5,679,887	5,856,088
BAT CAPITAL CORP 3.22% due 09/06/26	1,473,000	1,574,850	1,622,323
BAT CAPITAL CORP 3.56% due 08/15/27	2,220,000	2,220,131	2,471,923
BAT CAPITAL CORP 3.73% due 09/25/40	325,000	325,000	338,988
BAT CAPITAL CORP 3.98% due 09/25/50	3,030,000	3,026,562	3,161,924
BAT CAPITAL CORP 4.54% due 08/15/47	1,240,000	1,246,422	1,376,960
BAT CAPITAL CORP 4.70% due 04/02/27	416,000	469,123	489,164
BAT CAPITAL CORP 4.76% due 09/06/49	407,000	435,109	471,859
BAT CAPITAL CORP 4.91% due 04/02/30	60,000	71,377	72,462
BAT CAPITAL CORP 5.28% due 04/02/50	125,000	125,000	154,412
BAT INTL FINANCE PLC 1.67% due 03/25/26	561,000	565,923	574,250
BATTALION CLO LTD 4.23% due 10/15/32	750,000	751,682	746,414
BAUSCH HEALTH AMERICAS 8.50% due 01/31/27	1,621,000	1,803,328	1,802,828
BAUSCH HEALTH AMERICAS 9.25% due 04/01/26	1,889,000	2,097,401	2,106,235
BAUSCH HEALTH COS INC 5.00% due 01/30/28	1,912,000	1,927,927	1,970,392
BAUSCH HEALTH COS INC 5.00% due 02/15/29	2,283,000	2,322,561	2,347,381
BAUSCH HEALTH COS INC 5.25% due 01/30/30	13,000	13,000	13,650
BAUSCH HEALTH COS INC 5.25% due 02/15/31	4,227,000	4,324,035	4,416,031
BAUSCH HEALTH COS INC 5.50% due 11/01/25	1,049,000	1,064,680	1,087,068
BAUSCH HEALTH COS INC 6.25% due 02/15/29	2,809,000	2,973,415	3,051,276
BAUSCH HEALTH COS INC 7.00% due 01/15/28	1,926,000	2,082,617	2,117,059
BAUSCH HEALTH COS INC 7.00% due 03/15/24	4,000	3,734	4,115
BAYER US FINANCE II LLC 3.88% due 12/15/23	2,200,000	2,196,434	2,396,506

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BAYER US FINANCE II LLC 4.25% due 12/15/25	4,275,000	4,273,286	4,886,669
BAYTEX ENERGY CORP 8.75% due 04/01/27	500,000	315,695	318,160
BAYVIEW OPPORTUNITY MASTER FUN 4.75% due 04/28/55	6,000,000	6,095,640	6,409,202
BBCRE TRUST 4.56% due 08/10/33	3,560,000	3,319,327	3,369,301
BBVA BANCOMER SA TEXAS 5.13% due 01/18/33	440,000	456,012	474,100
BEACON ROOFING SUPPLY IN 4.50% due 11/15/26	789,000	777,350	826,478
BEACON ROOFING SUPPLY IN 4.88% due 11/01/25	4,771,000	4,824,927	4,884,311
BEAR STEARNS ADJUSTABLE RATE M 3.02% due 02/25/34	2,145	2,109	2,139
BEAR STEARNS ADJUSTABLE RATE M 3.22% due 01/25/35	59,639	53,593	61,876
BEAR STEARNS ADJUSTABLE RATE M 3.34% due 11/25/34	216,055	224,115	208,985
BEAR STEARNS ADJUSTABLE RATE M 3.59% due 02/25/36	6,504	5,442	6,239
BEAR STEARNS ADJUSTABLE RATE M 3.90% due 11/25/34	199,510	200,562	174,318
BEAR STEARNS ALT A TRUST 0.47% due 02/25/34	960,448	876,253	905,914
BEAR STEARNS ALT A TRUST 3.85% due 04/25/35	468,040	469,195	436,420
BEAR STEARNS ASSET BACKED SECU 0.89% due 01/25/34	4,775	6,189	4,436
BEAR STEARNS MORTGAGE FUNDING 0.29% due 03/25/37	1,214,573	795,229	1,109,284
BEAR STEARNS MORTGAGE FUNDING 0.32% due 03/25/37	1,119,591	673,400	1,021,647
BEAR STEARNS MORTGAGE FUNDING 0.36% due 12/25/36	1,003,265	646,534	941,316
BEAZER HOMES USA 7.25% due 10/15/29	1,000,000	1,120,110	1,127,500
BECTON DICKINSON AND CO 2.82% due 05/20/30	1,725,000	1,759,229	1,895,939
BECTON DICKINSON AND CO 2.89% due 06/06/22	2,132,000	2,132,000	2,203,714
BECTON DICKINSON AND CO 3.36% due 06/06/24	6,470,000	6,608,872	7,033,373
BECTON DICKINSON AND CO 3.70% due 06/06/27	1,575,000	1,638,602	1,807,488
BECTON DICKINSON AND CO 3.73% due 12/15/24	293,000	295,567	324,845
BECTON DICKINSON AND CO 3.79% due 05/20/50	25,000	28,903	29,697
BECTON DICKINSON AND CO 4.67% due 06/06/47	50,000	64,188	65,653
BECTON DICKINSON AND CO 4.69% due 12/15/44	126,000	124,735	162,642
BELLEMEADE RE LT 1.25% due 07/25/29	381,287	381,287	381,287
BELLEMEADE RE LT 1.45% due 03/25/29	185,026	185,026	185,008
BELLEMEADE RE LT 1.75% due 07/25/29	9,000,000	9,000,000	9,007,149
BELLEMEADE RE LT 2.45% due 08/26/30	2,825,000	2,825,000	2,832,970
BENCHMARK MORTGAGE TRUST 1.46% due 12/17/53	3,250,000	369,870	372,276
BENCHMARK MORTGAGE TRUST 2.93% due 12/15/72	1,400,000	1,441,332	1,553,591
BENCHMARK MORTGAGE TRUST 3.56% due 12/15/72	655,000	689,695	727,573
BENCHMARK MORTGAGE TRUST 3.72% due 12/15/72	350,000	351,500	373,850
BERKSHIRE HATHAWAY ENERG 3.70% due 07/15/30	1,615,000	1,614,816	1,910,311
BERKSHIRE HATHAWAY ENERG 4.25% due 10/15/50	415,000	412,775	537,581
BERKSHIRE HATHAWAY FIN 4.20% due 08/15/48	1,780,000	2,079,833	2,350,550
BERKSHIRE HATHAWAY FIN 4.25% due 01/15/49	560,000	554,473	743,904
BERRY GLOBAL INC 1.57% due 01/15/26	575,000	574,806	580,204
BERRY GLOBAL INC 4.50% due 02/15/26	347,000	354,954	354,808
BERRY GLOBAL INC 4.88% due 07/15/26	2,198,000	2,312,005	2,361,070
BERRY GLOBAL INC 5.13% due 07/15/23	21,000	20,909	21,263
BERRY GLOBAL INC 5.63% due 07/15/27	585,000	623,273	629,058

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BGC PARTNERS INC 5.38% due 07/24/23	1,700,000	1,802,913	1,839,208
BHMS MORTGAGE TRUST 1.41% due 07/15/35	5,000,000	4,169,646	4,862,117
BHP BILLITON FIN USA LTD 5.00% due 09/30/43	110,000	109,986	161,802
BIG RIVER STEEL/BRS FIN 6.63% due 01/31/29	1,155,000	1,243,510	1,247,400
BIOCEANICO SOVEREIGN 0.00% due 06/05/34	872,875	646,981	668,186
BIOGEN INC 2.25% due 05/01/30	186,000	186,465	194,296
BIRCH GROVE CLO LTD. 4.12% due 06/15/31	250,000	248,563	249,442
BLACK KNIGHT INFOSERV LL 3.63% due 09/01/28	260,000	261,918	266,175
BLOCK COMMUNICATIONS INC 4.88% due 03/01/28	2,656,000	2,756,276	2,735,680
BLUE RACER MID LLC/FINAN 6.13% due 11/15/22	110,000	110,000	110,022
BLUE RACER MID LLC/FINAN 7.63% due 12/15/25	50,000	50,000	53,250
BLUEMOUNTAIN CLO LTD 2.20% due 10/20/32	250,000	250,748	250,088
BLUEMOUNTAIN CLO LTD 2.92% due 04/20/31	1,000,000	1,002,292	998,508
BLUEMOUNTAIN CLO LTD 4.06% due 01/15/33	1,000,000	1,000,000	1,001,014
BLUEMOUNTAIN CLO LTD 4.22% due 08/20/32	500,000	500,496	500,138
BMW US CAPITAL LLC 1.85% due 09/15/21	150,000	148,603	151,391
BMW US CAPITAL LLC 3.40% due 08/13/21	1,500,000	1,528,822	1,527,942
BNP PARIBAS 2.22% due 06/09/26	1,746,000	1,760,653	1,827,419
BNP PARIBAS 2.82% due 11/19/25	633,000	666,771	674,729
BNP PARIBAS 3.05% due 01/13/31	1,300,000	1,300,000	1,418,596
BNP PARIBAS 3.38% due 01/09/25	2,770,000	2,798,554	3,031,344
BNP PARIBAS 3.50% due 03/01/23	3,400,000	3,603,205	3,618,027
BNP PARIBAS 4.25% due 10/15/24	1,575,000	1,574,532	1,773,362
BNP PARIBAS 4.38% due 03/01/33	250,000	237,229	286,445
BNP PARIBAS 4.38% due 05/12/26	3,600,000	3,563,303	4,132,141
BNP PARIBAS 4.38% due 09/28/25	6,375,000	6,336,055	7,292,909
BNP PARIBAS 4.40% due 08/14/28	720,000	716,912	853,250
BNP PARIBAS 4.63% due 03/13/27	1,720,000	1,681,695	2,002,840
BNP PARIBAS 4.71% due 01/10/25	940,000	939,935	1,044,744
BNP PARIBAS 5.20% due 01/10/30	290,000	290,339	359,656
BNP PARIBAS 6.63% due 12/31/99	580,000	617,372	632,925
BNP PARIBAS 7.38% due 12/29/49	4,300,000	4,400,437	4,974,541
BNQ CEN TUNISIA INT BOND 5.75% due 01/30/25	830,000	760,191	753,554
BNQ CEN TUNISIA INT BOND 6.38% due 07/15/26	170,000	189,025	188,867
BNSF RAILWAY CO 2007 1 P 6.00% due 04/01/24	1,249,388	1,249,351	1,373,378
BOARDWALK PIPELINES LP 3.40% due 02/15/31	700,000	693,734	730,402
BOEING CO 2.70% due 02/01/27	150,000	149,665	156,022
BOEING CO 2.75% due 02/01/26	1,600,000	1,598,781	1,682,479
BOEING CO 2.80% due 03/01/27	200,000	194,629	207,854
BOEING CO 3.10% due 05/01/26	150,000	149,884	160,619
BOEING CO 3.20% due 03/01/29	670,000	663,015	707,275
BOEING CO 3.25% due 02/01/35	1,325,000	1,290,378	1,358,794
BOEING CO 3.38% due 06/15/46	75,000	66,888	73,186
BOEING CO 3.55% due 03/01/38	130,000	115,960	132,625

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BOEING CO 3.63% due 02/01/31	6,025,000	6,045,180	6,593,646
BOEING CO 3.63% due 03/01/48	25,000	23,060	25,206
BOEING CO 3.75% due 02/01/50	360,000	349,089	378,572
BOEING CO 3.85% due 11/01/48	25,000	23,496	25,786
BOEING CO 4.51% due 05/01/23	345,000	353,277	372,887
BOEING CO 4.88% due 05/01/25	1,786,000	1,832,892	2,035,875
BOEING CO 5.15% due 05/01/30	750,000	750,000	907,689
BOEING CO 5.71% due 05/01/40	4,470,000	5,270,927	5,800,811
BOEING CO 5.81% due 05/01/50	2,760,000	3,008,861	3,803,680
BOEING CO 5.93% due 05/01/60	1,042,000	1,281,695	1,478,175
BOMBARDIER INC 6.13% due 01/15/23	1,035,000	1,000,741	1,011,713
BOMBARDIER INC 7.50% due 12/01/24	400,000	337,757	383,708
BOMBARDIER INC 7.88% due 04/15/27	2,850,000	2,467,366	2,620,404
BOMBARDIER INC 8.75% due 12/01/21	360,000	372,544	374,400
BONOS DE TESORERIA 5.35% due 08/12/40	3,362,000	966,455	966,173
BONOS DE TESORERIA 5.40% due 08/12/34	1,584,000	482,632	482,814
BONOS DE TESORERIA 6.15% due 08/12/32	2,364,000	793,581	794,457
BONOS TESORERIA GENL REP 2.00% due 03/01/35	145,351,650	238,481	257,992
BONOS TESORERIA PESOS 5.00% due 03/01/35	505,000,000	826,301	874,954
BOOKING HOLDINGS INC 3.65% due 03/15/25	365,000	376,762	403,908
BOOKING HOLDINGS INC 4.10% due 04/13/25	960,000	978,588	1,088,727
BOOZ ALLEN HAMILTON INC 3.88% due 09/01/28	1,850,000	1,909,015	1,905,500
BOSTON PROPERTIES LP 2.90% due 03/15/30	237,000	247,027	255,199
BOSTON PROPERTIES LP 3.13% due 09/01/23	2,800,000	2,796,487	2,970,013
BOSTON PROPERTIES LP 3.20% due 01/15/25	1,910,000	1,907,262	2,081,299
BOSTON PROPERTIES LP 3.85% due 02/01/23	3,350,000	3,348,506	3,563,960
BOSTON PROPERTIES LP 4.13% due 05/15/21	225,000	225,494	225,930
BOSTON SCIENTIFIC CORP 2.65% due 06/01/30	2,948,000	3,092,356	3,157,611
BOSTON SCIENTIFIC CORP 4.00% due 03/01/29	106,000	125,052	124,922
BOXER PARENT CO INC 7.13% due 10/02/25	971,000	1,050,730	1,053,970
BOYD GAMING CORP 4.75% due 12/01/27	5,567,000	5,673,299	5,782,721
BOYD GAMING CORP 6.00% due 08/15/26	1,560,000	1,628,156	1,618,500
BOYD GAMING CORP 6.38% due 04/01/26	750,000	778,484	779,108
BOYNE USA INC 7.25% due 05/01/25	525,000	548,632	550,594
BP CAP MARKETS AMERICA 2.11% due 09/16/21	4,500,000	4,564,215	4,550,746
BP CAP MARKETS AMERICA 2.94% due 04/06/23	50,000	50,313	52,767
BP CAP MARKETS AMERICA 3.00% due 02/24/50	880,000	868,915	903,523
BP CAP MARKETS AMERICA 3.12% due 05/04/26	447,000	446,225	494,900
BP CAP MARKETS AMERICA 3.22% due 04/14/24	725,000	714,523	784,280
BP CAP MARKETS AMERICA 3.22% due 11/28/23	790,000	782,146	847,232
BP CAP MARKETS AMERICA 3.25% due 05/06/22	310,000	308,663	322,335
BP CAP MARKETS AMERICA 3.41% due 02/11/26	387,000	415,520	433,889
BP CAP MARKETS AMERICA 3.63% due 04/06/30	310,000	310,000	361,138
BP CAP MARKETS AMERICA 3.79% due 02/06/24	100,000	102,750	109,284

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BP CAP MARKETS AMERICA 4.23% due 11/06/28	675,000	675,000	806,677
BP CAPITAL MARKETS PLC 3.51% due 03/17/25	740,000	740,102	825,232
BP CAPITAL MARKETS PLC 3.54% due 11/04/24	120,000	119,786	132,797
BP CAPITAL MARKETS PLC 3.56% due 11/01/21	6,790,000	6,970,674	6,970,845
BP CAPITAL MARKETS PLC 3.81% due 02/10/24	320,000	328,470	351,441
BPCE SA 2.70% due 10/01/29	881,000	911,402	947,198
BPCE SA 4.00% due 09/12/23	3,175,000	3,163,633	3,453,854
BPCE SA 5.15% due 07/21/24	350,000	358,041	398,558
BRAEMAR HOTELS + RESORTS TRUST 1.96% due 06/15/35	1,700,000	1,700,000	1,522,704
BRASKEM IDESA SAPI 7.45% due 11/15/29	805,000	751,899	754,688
BRAVO RESIDENTIAL FUNDING TRUS 2.75% due 11/25/59	1,184,597	1,184,558	1,221,716
BRAVO RESIDENTIAL FUNDING TRUS 3.11% due 11/25/59	526,488	526,477	542,424
BRAVO RESIDENTIAL FUNDING TRUS 3.45% due 11/25/59	800,000	799,962	777,689
BRIGHTHOUSE FINANCIAL IN 4.70% due 06/22/47	5,000	4,912	5,221
BRINK S CO/THE 5.50% due 07/15/25	980,000	1,044,725	1,046,150
BRINKER INTERNATIONAL IN 3.88% due 05/15/23	825,000	825,000	826,031
BRISTOL MYERS SQUIBB CO 2.25% due 08/15/21	7,430,000	7,549,831	7,510,850
BRISTOL MYERS SQUIBB CO 2.60% due 05/16/22	4,570,000	4,694,644	4,715,472
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	690,000	699,545	748,826
BRISTOL MYERS SQUIBB CO 3.20% due 06/15/26	510,000	508,920	573,818
BRISTOL MYERS SQUIBB CO 3.40% due 07/26/29	410,000	407,096	477,306
BRISTOL MYERS SQUIBB CO 3.45% due 11/15/27	151,000	172,753	174,183
BRISTOL MYERS SQUIBB CO 3.55% due 08/15/22	310,000	319,386	326,600
BRISTOL MYERS SQUIBB CO 3.88% due 08/15/25	480,000	513,298	547,580
BRISTOL MYERS SQUIBB CO 3.90% due 02/20/28	56,000	66,076	66,299
BRISTOL MYERS SQUIBB CO 4.13% due 06/15/39	900,000	1,135,477	1,146,741
BRISTOL MYERS SQUIBB CO 4.25% due 10/26/49	750,000	1,025,236	1,014,229
BRISTOL MYERS SQUIBB CO 4.55% due 02/20/48	230,000	279,055	320,823
BRISTOL MYERS SQUIBB CO 5.00% due 08/15/45	330,000	418,646	477,306
BRISTOL MYERS SQUIBB CO 5.25% due 08/15/43	90,000	113,882	129,021
BRITISH AIR 19 1 A PTT 3.35% due 12/15/30	385,408	323,108	365,247
BRITISH AIR 19 1 AA PTT 3.30% due 06/15/34	296,216	276,417	295,507
BRIXMOR OPERATING PART 4.13% due 05/15/29	900,000	994,707	1,035,283
BROADCOM CRP / CAYMN FI 3.13% due 01/15/25	200,000	199,079	215,957
BROADCOM CRP / CAYMN FI 3.50% due 01/15/28	104,000	89,270	114,630
BROADCOM CRP / CAYMN FI 3.88% due 01/15/27	7,130,000	7,149,640	8,002,051
BROADCOM INC 2.25% due 11/15/23	3,829,000	3,855,446	3,998,948
BROADCOM INC 3.15% due 11/15/25	5,295,000	5,312,527	5,781,884
BROADCOM INC 3.46% due 09/15/26	3,844,000	3,978,042	4,265,140
BROADCOM INC 3.63% due 10/15/24	2,575,000	2,584,238	2,829,079
BROADCOM INC 4.11% due 09/15/28	630,000	651,673	721,026
BROADCOM INC 4.15% due 11/15/30	1,190,000	1,259,785	1,377,737
BROADCOM INC 4.30% due 11/15/32	3,445,000	3,999,533	4,084,010
BROADCOM INC 4.70% due 04/15/25	4,135,000	4,214,931	4,738,577

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BROADCOM INC 4.75% due 04/15/29	241,000	282,749	287,446
BROADCOM INC 5.00% due 04/15/30	1,945,000	2,308,412	2,364,365
BROOKFIELD RESID PROPERT 4.88% due 02/15/30	1,210,000	1,236,487	1,250,838
BROOKFIELD RESID PROPERT 6.25% due 09/15/27	200,000	213,100	212,750
BUCKEYE PARTNERS LP 3.95% due 12/01/26	390,000	368,132	395,070
BUCKEYE PARTNERS LP 4.13% due 03/01/25	490,000	495,494	496,125
BUCKEYE PARTNERS LP 4.13% due 12/01/27	270,000	257,434	275,400
BUCKEYE PARTNERS LP 4.15% due 07/01/23	199,000	201,554	204,473
BUCKEYE PARTNERS LP 4.50% due 03/01/28	795,000	770,856	818,850
BUCKEYE PARTNERS LP 5.60% due 10/15/44	265,000	247,142	254,731
BUILDERS FIRSTSOURCE INC 5.00% due 03/01/30	1,603,000	1,719,770	1,736,241
BUILDERS FIRSTSOURCE INC 6.75% due 06/01/27	810,000	882,294	878,615
BUNKER HILL LOAN DEPOSITARY TR 2.88% due 07/25/49	204,294	204,284	210,424
BUNKER HILL LOAN DEPOSITARY TR 2.98% due 11/25/59	253,072	253,067	259,518
BURLINGTN NO SF 99 2 TR 7.57% due 01/02/21	101,498	101,496	101,498
BURLINGTN NORTH SANTA FE 3.05% due 09/01/22	5,565,000	5,588,945	5,781,186
BURLINGTN NORTH SANTA FE 4.55% due 09/01/44	63,000	86,985	85,097
BURLINGTN NORTH SANTA FE 5.75% due 05/01/40	575,000	818,990	852,569
BURLINGTON COAT FACTORY 6.25% due 04/15/25	274,000	282,280	291,125
BUTTERMILK PARK CLO LTD 1.89% due 10/15/31	1,000,000	1,000,000	997,567
BWAY MORTGAGE TRUST 3.63% due 03/10/33	500,000	524,944	523,434
BWX TECHNOLOGIES INC 4.13% due 06/30/28	525,000	543,818	546,656
BWX TECHNOLOGIES INC 5.38% due 07/15/26	20,000	20,000	20,775
BX COMMERCIAL MORTGAGE TRUST 2 1.08% due 10/15/36	1,328,068	1,327,712	1,330,544
BX TRUST 0.96% due 05/15/35	3,000,000	2,972,407	2,949,204
BX TRUST 0.96% due 12/15/36	2,001,168	1,999,539	2,001,789
BX TRUST 1.16% due 04/15/34	2,670,000	2,670,000	2,603,033
BX TRUST 1.75% due 10/15/36	2,057,000	2,055,811	1,907,254
BX TRUST 2.05% due 10/15/36	1,807,000	1,805,963	1,635,326
BX TRUST 2.84% due 03/09/44	1,540,000	1,586,083	1,606,948
BX TRUST 2019 OC11 3.20% due 12/09/41	3,151,000	3,178,150	3,450,458
BX TRUST 2019 OC11 4.08% due 12/09/41	507,000	500,595	527,479
BX TRUST 3.54% due 03/09/44	400,000	425,071	424,328
BXMT LTD 2.10% due 02/16/37	750,000	738,757	736,945
BY CROWN PARENT LLC 7.38% due 10/15/24	109,000	110,976	110,908
BY CROWN PARENT/BY BOND 4.25% due 01/31/26	56,000	56,000	57,400
C+S GROUP ENTERPRISES LL 5.00% due 12/15/28	500,000	498,755	498,540
CABLE ONDA SA 4.50% due 01/30/30	228,000	248,708	251,096
CABLE ONE INC 4.00% due 11/15/30	937,000	969,575	973,309
CABLEVISION LIGHTPATH 3.88% due 09/15/27	1,524,000	1,546,037	1,533,525
CABLEVISION LIGHTPATH 5.63% due 09/15/28	4,153,000	4,360,583	4,345,076
CAESARS ENTERTAIN INC 6.25% due 07/01/25	7,748,000	8,206,161	8,251,620
CAESARS ENTERTAIN INC 8.13% due 07/01/27	270,000	298,255	298,896
CAESARS RESORT / FINCO 5.75% due 07/01/25	4,527,000	4,775,897	4,796,707

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CAESARS RESORT COLLECTION LLC 0.00% due 07/21/25	700,000	693,000	700,217
CALIFORNIA ST 4.50% due 04/01/33	215,000	239,013	259,875
CALIFORNIA ST 7.30% due 10/01/39	4,825,000	5,996,221	7,964,290
CALIFORNIA ST 7.60% due 11/01/40	1,595,000	2,461,790	2,885,004
CALIFORNIA ST 7.63% due 03/01/40	355,000	557,487	616,113
CALIFORNIA ST PUBLIC WKS BRD L 7.80% due 03/01/35	3,000,000	3,104,235	4,492,620
CALLON PETROLEUM CO 6.38% due 07/01/26	336,000	181,852	173,040
CALPINE CORP 3.75% due 03/01/31	390,000	390,000	386,229
CALPINE CORP 4.50% due 02/15/28	4,953,000	5,113,500	5,151,120
CALPINE CORP 4.63% due 02/01/29	1,318,000	1,343,997	1,355,273
CALPINE CORP 5.00% due 02/01/31	1,807,000	1,867,044	1,888,315
CALPINE CORP 5.13% due 03/15/28	652,000	683,327	685,884
CALPINE CORP 5.25% due 06/01/26	188,000	182,365	194,486
CAMERON LNG LLC 2.90% due 07/15/31	150,000	150,000	164,270
CAMERON LNG LLC 3.30% due 01/15/35	1,201,000	1,246,970	1,355,278
CAMERON LNG LLC 3.40% due 01/15/38	567,000	596,889	618,210
CANADIAN IMPERIAL BANK 0.95% due 06/23/23	480,000	479,778	486,347
CANADIAN NATL RESOURCES 3.85% due 06/01/27	1,220,000	1,168,687	1,368,897
CANADIAN PACIFIC RAILWAY 2.05% due 03/05/30	663,000	666,538	695,799
CANTOR COMMERCIAL REAL ESTATE 3.50% due 01/15/53	315,000	328,370	340,688
CANYON CAPITAL CLO LTD 3.17% due 07/15/28	2,500,000	2,500,000	2,500,000
CAPITAL AUTOMOTIVE REIT 3.19% due 02/15/50	749,688	771,906	772,536
CAPITAL ONE FINANCIAL CO 3.30% due 10/30/24	730,000	721,638	801,931
CAPITAL ONE FINANCIAL CO 3.50% due 06/15/23	3,030,000	3,012,795	3,251,492
CAPITAL ONE FINANCIAL CO 3.65% due 05/11/27	70,000	69,902	80,252
CAPITAL ONE FINANCIAL CO 3.75% due 03/09/27	108,000	119,875	123,252
CAPITAL ONE FINANCIAL CO 3.80% due 01/31/28	3,645,000	3,727,909	4,200,505
CAPITAL ONE FINANCIAL CO 4.03% due 12/29/49	950,000	950,000	941,735
CAPITAL ONE FINANCIAL CO 4.20% due 10/29/25	2,800,000	2,795,013	3,196,792
CARGILL INC 1.38% due 07/23/23	460,000	460,437	471,484
CARLYLE C17 CLO 1.81% due 04/30/31	5,150,000	5,150,000	5,161,917
CARLYLE GLOBAL MARKET STRATEGI 1.22% due 07/28/28	500,000	498,083	498,760
CARLYLE GLOBAL MARKET STRATEGI 1.27% due 07/27/31	575,263	556,716	574,976
CARLYLE GLOBAL MARKET STRATEGI 1.56% due 07/20/32	2,670,000	2,670,000	2,671,031
CARLYLE GLOBAL MARKET STRATEGI 1.64% due 10/15/30	8,500,000	8,455,881	8,420,041
CARNIVAL CORP 11.50% due 04/01/23	250,000	287,472	289,180
CARNIVAL CORP 7.63% due 03/01/26	406,000	423,856	442,333
CARPENTER TECHNOLOGY 6.38% due 07/15/28	565,000	618,913	623,502
CARRIAGE SERVICES INC 6.63% due 06/01/26	1,175,000	1,243,173	1,255,781
CARRIER GLOBAL CORP 2.24% due 02/15/25	1,080,000	1,073,751	1,142,816
CARRIER GLOBAL CORP 2.49% due 02/15/27	4,925,000	5,067,078	5,314,266
CARRIER GLOBAL CORP 2.70% due 02/15/31	60,000	59,913	64,465
CARRIER GLOBAL CORP 2.72% due 02/15/30	1,900,000	2,005,795	2,031,885
CARRIER GLOBAL CORP 3.38% due 04/05/40	1,540,000	1,528,575	1,689,423

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CARRIER GLOBAL CORP 3.58% due 04/05/50	1,245,000	1,246,711	1,393,182
CARVAL CLO LTD 4.37% due 04/20/32	250,000	251,286	249,848
CASCADES INC/USA INC 5.38% due 01/15/28	1,880,000	1,988,799	1,998,088
CASTLE US HOLDING CORP 9.50% due 02/15/28	210,000	205,581	210,000
CATALENT PHARMA SOLUTION 4.88% due 01/15/26	36,000	35,306	36,720
CATALENT PHARMA SOLUTION 5.00% due 07/15/27	1,042,000	1,094,129	1,100,498
CC HOLDINGS GS V LLC/CRO 3.85% due 04/15/23	1,173,000	1,188,826	1,258,961
CCO HLDGS LLC/CAP CORP 4.25% due 02/01/31	5,840,000	6,056,165	6,154,542
CCO HLDGS LLC/CAP CORP 4.50% due 05/01/32	7,350,000	7,625,696	7,847,742
CCO HLDGS LLC/CAP CORP 4.50% due 08/15/30	3,995,000	4,139,652	4,239,694
CCO HLDGS LLC/CAP CORP 4.75% due 03/01/30	4,579,000	4,867,705	4,940,741
CCO HLDGS LLC/CAP CORP 5.00% due 02/01/28	4,884,000	4,975,098	5,164,830
CCO HLDGS LLC/CAP CORP 5.13% due 05/01/27	569,000	598,114	603,817
CCO HLDGS LLC/CAP CORP 5.38% due 06/01/29	46,000	47,100	50,428
CCO HLDGS LLC/CAP CORP 5.50% due 05/01/26	1,915,000	1,984,874	1,984,419
CCO HLDGS LLC/CAP CORP 5.75% due 02/15/26	2,476,000	2,555,352	2,554,861
CCO HLDGS LLC/CAP CORP 5.88% due 05/01/27	650,000	677,181	675,188
CD COMMERCIAL MORTGAGE TRUST 4.28% due 08/15/51	2,500,000	2,941,076	2,967,089
CD+R SMOKEY BUYER INC 6.75% due 07/15/25	1,721,000	1,833,759	1,839,319
CDK GLOBAL INC 4.88% due 06/01/27	14,000	13,544	14,770
CDK GLOBAL INC 5.25% due 05/15/29	526,000	568,787	582,766
CDW LLC/CDW FINANCE 3.25% due 02/15/29	450,000	456,760	458,865
CEDAR FAIR LP 5.25% due 07/15/29	770,000	788,841	792,754
CEDAR FAIR LP/CANADA S W 5.38% due 06/01/24	457,000	454,164	458,143
CEDAR FAIR/CAN/MAGNUM/MI 5.38% due 04/15/27	735,000	751,526	751,538
CEDAR FAIR/CAN/MAGNUM/MI 5.50% due 05/01/25	3,572,000	3,692,641	3,723,810
CEDAR FAIR/CAN/MAGNUM/MI 6.50% due 10/01/28	3,193,000	3,413,413	3,462,489
CEDAR FUNDING LTD 1.56% due 10/20/32	1,000,000	997,040	1,000,643
CEMEX MATERIALS LLC 7.70% due 07/21/25	2,584,000	2,987,975	2,974,430
CEMEX SAB DE CV 5.20% due 09/17/30	367,000	398,169	402,416
CENOVUS ENERGY INC 4.25% due 04/15/27	392,000	366,943	428,073
CENOVUS ENERGY INC 5.25% due 06/15/37	100,000	106,983	113,209
CENOVUS ENERGY INC 5.38% due 07/15/25	733,000	773,341	826,421
CENT CLO LP 1.92% due 07/20/31	510,000	510,000	512,862
CENTENE CORP 3.00% due 10/15/30	578,000	583,636	612,622
CENTENE CORP 3.38% due 02/15/30	420,000	424,599	441,878
CENTENE CORP 4.25% due 12/15/27	2,037,000	2,025,539	2,159,220
CENTENE CORP 4.63% due 12/15/29	924,000	936,630	1,025,834
CENTENE CORP 5.38% due 06/01/26	160,000	166,856	168,754
CENTENE CORP 5.38% due 08/15/26	510,000	540,511	538,688
CENTENNIAL RESOURCE PROD 6.88% due 04/01/27	380,000	271,017	272,650
CENTERPOINT ENER HOUSTON 3.55% due 08/01/42	100,000	88,796	117,482
CENTERPOINT ENERGY RES 1.75% due 10/01/30	803,000	809,498	810,743
CENTRAIS ELETRICAS BRASI 4.63% due 02/04/30	200,000	207,934	212,252

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CENTRAL GARDEN + PET CO 5.13% due 02/01/28	1,050,000	1,115,030	1,116,612
CENTURYLINK INC 0.00% due 03/15/27	1,695,718	1,663,923	1,676,217
CF INDUSTRIES INC 5.15% due 03/15/34	353,000	417,138	433,768
CF INDUSTRIES INC 5.38% due 03/15/44	270,000	260,851	341,754
CFCRE COMMERCIAL MORTGAGE TRUS 4.24% due 02/15/33	1,000,000	1,040,919	1,036,864
CHAMPIONX CORP 6.38% due 05/01/26	1,095,000	1,071,183	1,105,950
CHANGE HEALTH / FIN INC 5.75% due 03/01/25	3,104,000	3,156,444	3,166,080
CHARLES RIVER LABORATORI 4.25% due 05/01/28	320,000	325,872	335,200
CHARLES RIVER LABORATORI 5.50% due 04/01/26	244,000	246,081	255,566
CHARLES SCHWAB CORP 3.25% due 05/22/29	265,000	293,243	304,254
CHARLES SCHWAB CORP 5.38% due 12/31/99	460,000	504,127	512,325
CHARTER COMM OPT LLC/CAP 2.80% due 04/01/31	1,500,000	1,558,150	1,586,521
CHARTER COMM OPT LLC/CAP 3.70% due 04/01/51	2,390,000	2,361,705	2,481,907
CHARTER COMM OPT LLC/CAP 3.75% due 02/15/28	910,000	860,457	1,020,321
CHARTER COMM OPT LLC/CAP 3.85% due 04/01/61	450,000	449,474	453,666
CHARTER COMM OPT LLC/CAP 4.80% due 03/01/50	3,465,000	3,725,269	4,138,596
CHARTER COMM OPT LLC/CAP 4.91% due 07/23/25	3,210,000	3,381,581	3,728,248
CHARTER COMM OPT LLC/CAP 5.05% due 03/30/29	3,300,000	3,298,399	4,012,350
CHARTER COMM OPT LLC/CAP 5.13% due 07/01/49	1,975,000	2,381,896	2,410,516
CHARTER COMM OPT LLC/CAP 5.38% due 04/01/38	660,000	658,389	824,302
CHARTER COMM OPT LLC/CAP 5.38% due 05/01/47	794,000	982,157	990,996
CHARTER COMM OPT LLC/CAP 5.75% due 04/01/48	186,000	231,564	243,370
CHARTER COMM OPT LLC/CAP 6.38% due 10/23/35	16,000	21,807	21,921
CHARTER COMM OPT LLC/CAP 6.48% due 10/23/45	14,805,000	16,404,391	20,941,073
CHARTER COMM OPT LLC/CAP 6.83% due 10/23/55	130,000	145,594	197,168
CHASE MORTGAGE FINANCE CORPORA 1.05% due 07/25/49	222,862	221,437	222,877
CHASE MORTGAGE FINANCE CORPORA 3.44% due 02/25/37	44,241	43,921	43,816
CHEMOURS CO 5.38% due 05/15/27	500,000	517,181	532,500
CHEMOURS CO 5.75% due 11/15/28	575,000	575,000	586,500
CHEMOURS CO 7.00% due 05/15/25	1,170,000	1,207,060	1,212,787
CHENIERE CORP CHRISTI HD 5.88% due 03/31/25	2,380,000	2,382,109	2,769,790
CHENIERE CORP CHRISTI HD 7.00% due 06/30/24	800,000	799,762	934,220
CHENIERE ENERGY INC 4.63% due 10/15/28	1,365,000	1,411,773	1,433,250
CHENIERE ENERGY PARTNERS 4.50% due 10/01/29	4,208,000	4,309,948	4,451,138
CHENIERE ENERGY PARTNERS 5.63% due 10/01/26	25,000	25,000	26,000
CHEPLAPHARM ARZNEIMITTEL 5.50% due 01/15/28	781,000	819,286	816,145
CHEVRON CORP 1.55% due 05/11/25	520,000	520,112	540,789
CHEVRON CORP 2.00% due 05/11/27	190,000	190,448	201,493
CHEVRON CORP 2.95% due 05/16/26	150,000	150,000	166,421
CHEVRON CORP 2.98% due 05/11/40	1,700,000	1,831,868	1,882,024
CHEVRON USA INC 2.34% due 08/12/50	122,000	118,725	120,702
CHINA EVERGRANDE GROUP 10.50% due 04/11/24	1,450,000	1,281,383	1,316,609
CHINA EVERGRANDE GROUP 11.50% due 01/22/23	890,000	826,225	848,198
CHINA EVERGRANDE GROUP 7.50% due 06/28/23	1,490,000	1,239,521	1,285,870

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHINA EVERGRANDE GROUP 8.75% due 06/28/25	1,485,000	1,196,727	1,229,631
CHOBANI LLC/FINANCE CORP 4.63% due 11/15/28	2,108,000	2,167,428	2,139,620
CHS/COMMUNITY HEALTH SYS 5.63% due 03/15/27	2,042,000	2,042,000	2,195,661
CHS/COMMUNITY HEALTH SYS 6.00% due 01/15/29	58,000	58,000	62,655
CHS/COMMUNITY HEALTH SYS 8.00% due 03/15/26	1,058,000	1,103,295	1,139,995
CHURCHILL DOWNS INC 4.75% due 01/15/28	450,000	472,335	473,625
CIGNA CORP 2.40% due 03/15/30	1,950,000	2,039,364	2,079,131
CIGNA CORP 3.40% due 03/15/50	1,050,000	1,158,733	1,181,512
CIGNA CORP 3.40% due 09/17/21	470,000	470,000	480,104
CIGNA CORP 3.75% due 07/15/23	7,392,000	7,686,100	7,991,271
CIGNA CORP 4.13% due 11/15/25	1,013,000	1,106,772	1,166,998
CIGNA CORP 4.38% due 10/15/28	900,000	899,090	1,087,818
CIGNA CORP 4.50% due 02/25/26	106,000	123,898	124,270
CIGNA CORP 4.90% due 12/15/48	1,570,000	1,655,651	2,158,964
CIGNA CORP 7.88% due 05/15/27	2,733,000	3,443,552	3,717,888
CIM TRUST 1.10% due 08/25/49	685,860	684,429	687,817
CIMAREX ENERGY CO 3.90% due 05/15/27	1,330,000	1,334,839	1,465,843
CIMAREX ENERGY CO 4.38% due 03/15/29	820,000	851,731	930,249
CIMPRESS PLC 7.00% due 06/15/26	250,000	260,856	262,813
CINEMARK USA INC 4.88% due 06/01/23	539,000	489,543	512,050
CINEMARK USA INC 8.75% due 05/01/25	481,000	497,614	519,480
CINTAS CORPORATION NO. 2 2.90% due 04/01/22	340,000	340,215	349,954
CINTAS CORPORATION NO. 2 3.70% due 04/01/27	320,000	319,450	368,698
CIT BANK NA 2.97% due 09/27/25	1,525,000	1,525,000	1,597,438
CIT GROUP INC 4.75% due 02/16/24	225,000	238,016	246,094
CIT GROUP INC 5.00% due 08/01/23	1,400,000	1,529,821	1,529,500
CIT GROUP INC 5.25% due 03/07/25	290,000	295,093	329,150
CIT GROUP INC 6.13% due 03/09/28	336,000	409,855	409,080
CITGO PETROLEUM CORP 6.25% due 08/15/22	1,255,000	1,241,278	1,229,900
CITIBANK CREDIT CARD ISSUANCE 3.96% due 10/13/30	516,000	515,651	623,171
CITIBANK NA 0.61% due 02/12/21	3,715,000	3,717,786	3,715,223
CITIBANK NA 2.84% due 05/20/22	250,000	252,385	252,376
CITIGROUP CAPITAL XIII	407,875	10,630,110	11,624,438
CITIGROUP COMMERCIAL MORTGAGE 0.80% due 11/10/42	6,400,000	447,048	446,276
CITIGROUP COMMERCIAL MORTGAGE 1.34% due 02/10/48	34,483,750	3,926,431	1,548,889
CITIGROUP COMMERCIAL MORTGAGE 3.18% due 08/10/49	500,000	524,670	524,299
CITIGROUP COMMERCIAL MORTGAGE 3.25% due 05/10/35	3,185,000	3,278,886	3,334,955
CITIGROUP COMMERCIAL MORTGAGE 3.31% due 11/10/42	350,000	339,958	348,842
CITIGROUP COMMERCIAL MORTGAGE 4.02% due 03/10/47	4,575,000	4,830,979	4,992,531
CITIGROUP COMMERCIAL MORTGAGE 4.03% due 05/10/47	894,000	959,161	960,498
CITIGROUP COMMERCIAL MORTGAGE 4.23% due 04/10/49	500,000	553,929	551,263
CITIGROUP COMMERCIAL MORTGAGE 4.37% due 09/15/48	1,050,000	1,004,613	1,008,296
CITIGROUP COMMERCIAL MORTGAGE 4.52% due 10/10/47	500,000	535,903	537,492
CITIGROUP COMMERCIAL MORTGAGE 5.09% due 03/10/47	500,000	524,469	523,967

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP INC 1.68% due 05/15/24	510,000	510,000	525,357
CITIGROUP INC 2.57% due 06/03/31	2,905,000	2,915,079	3,096,324
CITIGROUP INC 2.67% due 01/29/31	317,000	335,522	340,077
CITIGROUP INC 2.70% due 03/30/21	13,683,000	13,843,365	13,762,031
CITIGROUP INC 2.90% due 12/08/21	15,375,000	15,791,558	15,707,278
CITIGROUP INC 2.98% due 11/05/30	3,051,000	3,193,360	3,360,106
CITIGROUP INC 3.11% due 04/08/26	360,000	374,477	393,322
CITIGROUP INC 3.40% due 05/01/26	1,650,000	1,622,108	1,857,203
CITIGROUP INC 3.52% due 10/27/28	215,000	240,650	243,069
CITIGROUP INC 3.67% due 07/24/28	7,461,000	7,606,119	8,458,571
CITIGROUP INC 3.88% due 10/25/23	2,290,000	2,288,308	2,518,267
CITIGROUP INC 3.89% due 01/10/28	1,120,000	1,136,794	1,283,608
CITIGROUP INC 3.98% due 03/20/30	412,000	475,756	484,515
CITIGROUP INC 4.00% due 12/31/99	410,000	410,000	420,763
CITIGROUP INC 4.04% due 06/01/24	1,205,000	1,245,920	1,310,491
CITIGROUP INC 4.05% due 07/30/22	30,000	30,229	31,725
CITIGROUP INC 4.08% due 04/23/29	2,624,000	2,814,549	3,077,648
CITIGROUP INC 4.30% due 11/20/26	330,000	332,475	384,188
CITIGROUP INC 4.40% due 06/10/25	740,000	738,915	846,047
CITIGROUP INC 4.41% due 03/31/31	1,630,000	1,630,000	1,976,631
CITIGROUP INC 4.45% due 09/29/27	2,655,000	2,935,776	3,138,577
CITIGROUP INC 4.60% due 03/09/26	416,000	480,555	487,505
CITIGROUP INC 4.65% due 07/23/48	610,000	610,781	842,064
CITIGROUP INC 4.65% due 07/30/45	1,392,000	1,394,396	1,863,151
CITIGROUP INC 4.70% due 12/31/99	580,000	575,729	596,002
CITIGROUP INC 4.75% due 05/18/46	130,000	130,574	173,682
CITIGROUP INC 5.00% due 12/31/99	570,000	580,107	592,444
CITIGROUP INC 5.30% due 05/06/44	335,000	347,940	472,656
CITIGROUP INC 5.50% due 09/13/25	720,000	730,594	865,176
CITIGROUP INC 5.90% due 12/29/49	550,000	571,929	577,775
CITIGROUP INC 5.95% due 07/29/49	250,000	262,904	262,400
CITIGROUP INC 6.63% due 06/15/32	190,000	213,688	269,343
CITIGROUP INC 6.68% due 09/13/43	540,000	619,187	879,174
CITIGROUP INC 8.13% due 07/15/39	196,000	271,892	350,357
CITIGROUP MORTGAGE LOAN TRUST 0.22% due 01/25/37	484,740	451,533	272,559
CITIGROUP MORTGAGE LOAN TRUST 2.22% due 09/25/35	4,452	4,240	4,524
CITIGROUP MORTGAGE LOAN TRUST 2.29% due 09/25/35	5,174	4,951	5,246
CITIGROUP MORTGAGE LOAN TRUST 4.35% due 02/25/34	60,387	60,436	31,572
CITIZENS FINANCIAL GROUP 2.38% due 07/28/21	40,000	40,444	40,393
CITIZENS FINANCIAL GROUP 6.00% due 12/31/99	510,000	497,766	513,825
CITIZENS FINANCIAL GROUP 6.38% due 12/31/99	500,000	506,085	515,000
CITRIX SYSTEMS INC 3.30% due 03/01/30	800,000	847,229	883,836
CLARIOS GLOBAL LP 6.75% due 05/15/25	852,000	903,955	918,030
CLARIOS GLOBAL LP/US FIN 6.25% due 05/15/26	244,000	260,690	261,690

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CLEAN HARBORS INC 4.88% due 07/15/27	8,000	8,000	8,346
CLEAN HARBORS INC 5.13% due 07/15/29	134,000	133,371	146,395
CLEAR CHANNEL INTL BV 6.63% due 08/01/25	3,139,000	3,302,050	3,311,645
CLEAR CHANNEL WORLDWIDE 5.13% due 08/15/27	1,297,000	1,288,465	1,309,970
CLEAR CHANNEL WORLDWIDE 9.25% due 02/15/24	300,000	294,976	303,750
CLEARWAY ENERGY OP LLC 4.75% due 03/15/28	1,255,000	1,273,499	1,345,988
CLEARWAY ENERGY OP LLC 5.00% due 09/15/26	754,000	786,937	780,390
CLEVELAND CLIFFS INC 4.88% due 01/15/24	500,000	498,957	508,750
CLEVELAND CLIFFS INC 5.88% due 06/01/27	250,000	252,500	255,000
CLEVELAND CLIFFS INC 6.75% due 03/15/26	1,430,000	1,538,294	1,544,400
CLOUD PASS THROUGH TRUST 3.55% due 12/05/22	1,613,847	1,620,313	1,633,548
CME GROUP INC 5.30% due 09/15/43	1,800,000	1,957,114	2,687,478
CMS ENERGY CORP 2.95% due 02/15/27	2,745,000	2,651,090	2,982,038
CMS ENERGY CORP 4.70% due 03/31/43	1,105,000	1,143,036	1,421,416
CNOOC FINANCE 2015 US 3.50% due 05/05/25	3,380,000	3,329,536	3,638,829
CNTL AMR BOTTLING CORP 5.75% due 01/31/27	928,000	983,916	986,009
CNX MIDSTREAM PTR/CNX 6.50% due 03/15/26	350,000	360,386	356,125
CNX RESOURCES CORP 6.00% due 01/15/29	111,000	111,000	113,718
CNX RESOURCES CORP 7.25% due 03/14/27	1,455,000	1,541,033	1,556,850
COCA COLA CO/THE 1.38% due 03/15/31	487,000	483,299	486,543
COCA COLA CO/THE 1.45% due 06/01/27	500,000	501,571	516,462
COCA COLA CO/THE 1.65% due 06/01/30	4,225,000	4,216,928	4,339,650
COCA COLA CO/THE 2.13% due 09/06/29	270,000	287,742	288,922
COCA COLA CO/THE 2.50% due 03/15/51	380,000	377,682	391,593
COCA COLA CO/THE 2.50% due 06/01/40	20,000	20,362	21,303
COCA COLA CO/THE 2.60% due 06/01/50	260,000	256,253	274,355
COCA COLA CO/THE 2.95% due 03/25/25	210,000	226,315	231,474
COCA COLA CO/THE 3.38% due 03/25/27	210,000	238,712	240,858
COCA COLA CO/THE 3.45% due 03/25/30	985,000	997,658	1,161,039
COCA COLA FEMSA SAB CV 1.85% due 09/01/32	150,000	152,424	150,188
CODELCO INC 3.15% due 01/15/51	200,000	200,300	201,358
CODELCO INC 3.70% due 01/30/50	330,000	360,760	363,117
CODELCO INC 4.25% due 07/17/42	420,000	490,798	490,849
CODELCO INC 4.38% due 02/05/49	305,000	370,134	371,479
CODELCO INC 4.50% due 08/01/47	236,000	289,872	289,789
CODELCO INC 4.88% due 11/04/44	519,000	663,623	661,767
CODELCO INC 5.63% due 10/18/43	387,000	533,386	532,307
COLFAX CORP 6.00% due 02/15/24	169,000	169,542	175,130
COLFAX CORP 6.38% due 02/15/26	240,000	254,749	256,200
COLONY MORTGAGE CAPITAL LTD 1.29% due 11/15/38	2,400,000	2,376,637	2,321,830
COMCAST CORP 1.95% due 01/15/31	1,181,000	1,210,648	1,212,816
COMCAST CORP 2.35% due 01/15/27	3,822,000	4,093,037	4,112,508
COMCAST CORP 2.65% due 08/15/62	216,000	212,044	216,239
COMCAST CORP 2.80% due 01/15/51	6,325,000	6,320,715	6,593,728

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMCAST CORP 3.10% due 04/01/25	30,000	32,286	33,009
COMCAST CORP 3.15% due 02/15/28	2,299,000	2,178,454	2,594,669
COMCAST CORP 3.15% due 03/01/26	230,000	248,641	256,787
COMCAST CORP 3.25% due 11/01/39	50,000	50,874	56,769
COMCAST CORP 3.30% due 02/01/27	1,683,000	1,611,740	1,898,734
COMCAST CORP 3.30% due 04/01/27	2,189,000	2,273,213	2,489,100
COMCAST CORP 3.40% due 04/01/30	523,000	562,135	604,773
COMCAST CORP 3.40% due 07/15/46	441,000	489,368	507,709
COMCAST CORP 3.45% due 02/01/50	1,060,000	1,134,648	1,250,870
COMCAST CORP 3.75% due 04/01/40	170,000	186,774	205,364
COMCAST CORP 3.95% due 10/15/25	1,000,000	1,005,179	1,148,880
COMCAST CORP 4.00% due 03/01/48	70,000	78,992	88,186
COMCAST CORP 4.00% due 11/01/49	77,000	94,499	97,204
COMCAST CORP 4.05% due 11/01/52	141,000	178,740	180,335
COMCAST CORP 4.15% due 10/15/28	4,045,000	4,047,916	4,869,268
COMCAST CORP 4.25% due 01/15/33	275,000	342,420	345,142
COMCAST CORP 4.25% due 10/15/30	1,030,000	1,248,607	1,268,288
COMCAST CORP 4.60% due 10/15/38	163,000	210,070	214,806
COMCAST CORP 4.70% due 10/15/48	385,000	508,380	537,897
COMCAST CORP 5.65% due 06/15/35	120,000	122,705	172,276
COMCAST CORP 6.50% due 11/15/35	370,000	427,649	571,951
COMETA ENERGIA SA 6.38% due 04/24/35	491,925	575,932	571,863
COMISION FED DE ELECTRIC 5.75% due 02/14/42	359,000	430,716	426,313
COMISION FEDERAL DE ELEC 4.88% due 01/15/24	305,000	339,565	337,791
COMISION FEDERAL DE ELEC 8.18% due 12/23/27	5,300,000	262,989	262,905
COMM MORTGAGE TRUST 0.89% due 12/10/47	36,990,623	2,353,756	1,011,723
COMM MORTGAGE TRUST 3.35% due 02/10/48	1,270,000	1,333,292	1,391,409
COMM MORTGAGE TRUST 3.37% due 02/10/28	9,355,000	9,400,744	8,904,931
COMM MORTGAGE TRUST 3.42% due 03/10/31	785,000	822,900	829,223
COMM MORTGAGE TRUST 3.51% due 08/10/48	777,959	772,732	843,160
COMM MORTGAGE TRUST 3.53% due 12/10/47	3,473,829	3,561,756	3,755,974
COMM MORTGAGE TRUST 3.61% due 10/10/48	1,010,000	1,076,278	1,129,711
COMM MORTGAGE TRUST 3.63% due 02/10/37	3,500,000	3,574,360	3,345,767
COMM MORTGAGE TRUST 3.64% due 12/10/47	3,760,000	3,858,031	4,143,811
COMM MORTGAGE TRUST 3.71% due 07/10/48	2,475,000	2,538,806	2,768,484
COMM MORTGAGE TRUST 3.90% due 03/10/31	515,000	545,463	549,489
COMM MORTGAGE TRUST 3.93% due 10/10/29	500,000	517,319	516,527
COMM MORTGAGE TRUST 3.96% due 03/10/47	2,235,000	2,384,798	2,442,203
COMM MORTGAGE TRUST 4.56% due 09/10/50	850,000	733,808	869,627
COMMERZBANK AG 7.00% due 12/31/99	600,000	609,899	641,250
COMMONSPIRIT HEALTH 4.35% due 11/01/42	200,000	180,896	234,342
COMMONWEALTH EDISON CO 3.40% due 09/01/21	14,356,000	14,570,134	14,536,701
COMMONWEALTH EDISON CO 3.70% due 03/01/45	44,000	52,902	51,854
COMMONWEALTH EDISON CO 4.00% due 03/01/49	2,400,000	2,988,348	3,072,294

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMMSCOPE INC 0.00% due 04/06/26	398,990	395,087	395,499
COMMSCOPE INC 6.00% due 03/01/26	2,030,000	2,116,742	2,138,808
COMMSCOPE INC 8.25% due 03/01/27	4,714,000	5,080,426	5,032,195
COMMSCOPE TECH LLC 5.00% due 03/15/27	1,985,000	1,985,077	1,955,225
COMMSCOPE TECH LLC 6.00% due 06/15/25	912,000	928,683	932,520
COMPASS MINERALS INTERNA 6.75% due 12/01/27	131,000	144,316	141,808
COMSTOCK RESOURCES INC 9.75% due 08/15/26	1,098,000	1,169,086	1,180,350
CON EDISON CO OF NY INC 3.35% due 04/01/30	290,000	289,381	332,318
CON EDISON CO OF NY INC 3.95% due 04/01/50	425,000	422,224	517,809
CONAGRA BRANDS INC 5.40% due 11/01/48	2,270,000	2,348,816	3,239,567
CONCHO RESOURCES INC 3.75% due 10/01/27	170,000	178,460	194,295
CONCHO RESOURCES INC 4.30% due 08/15/28	1,130,000	1,163,474	1,335,926
CONN FUNDING II, L.P 2.66% due 06/17/24	604,160	604,151	604,607
CONN FUNDING II, L.P 3.40% due 10/16/23	432,888	432,885	434,887
CONNECT FINCO SARL/CONN 6.75% due 10/01/26	710,000	750,518	764,812
CONOCO FUNDING CO 7.25% due 10/15/31	33,000	34,618	49,454
CONOCOPHILLIPS 5.90% due 10/15/32	10,000	9,925	13,657
CONSOLIDATED COMMUNICATI 6.50% due 10/01/28	575,000	620,802	615,250
CONSTELLATION BRANDS INC 3.60% due 02/15/28	1,475,000	1,428,951	1,684,934
CONSTELLATION BRANDS INC 3.70% due 12/06/26	475,000	462,092	543,605
CONSTELLATION BRANDS INC 4.40% due 11/15/25	2,000,000	2,020,972	2,322,275
CONSTELLIUM SE 5.63% due 06/15/28	1,259,000	1,337,803	1,356,573
CONSUMER LENDING RECEIVABLES T 4.01% due 04/15/26	1,500,000	1,501,648	1,525,928
CONSUMER LOAN UNDERLYING BOND 2.47% due 10/15/26	657,624	593,320	661,554
CONSUMER LOAN UNDERLYING BOND 2.92% due 03/15/28	3,150,000	3,149,695	3,202,069
CONSUMER LOAN UNDERLYING BOND 3.28% due 07/15/26	5,145,000	5,201,445	5,201,304
CONSUMERS ENERGY CO 3.10% due 08/15/50	207,000	217,372	239,285
CONSUMERS ENERGY CO 3.75% due 02/15/50	340,000	361,755	427,589
CONSUMERS ENERGY CO 3.80% due 11/15/28	75,000	75,273	88,547
CONTINENTAL RESOURCES 3.80% due 06/01/24	1,325,000	1,305,345	1,368,208
CONTINENTAL RESOURCES 4.38% due 01/15/28	1,056,000	1,063,996	1,082,611
CONTINENTAL RESOURCES 4.50% due 04/15/23	10,000	10,758	10,311
CONTINENTAL RESOURCES 4.90% due 06/01/44	1,020,000	993,301	1,008,790
CONTINENTAL RESOURCES 5.75% due 01/15/31	321,000	321,000	356,304
CONTL AIRLINES 2007 1 5.98% due 10/19/23	238,637	231,039	241,462
COOPERAT RABOBANK UA/NY 2.75% due 01/10/22	2,000,000	2,050,661	2,050,122
COOPERATIEVE RABOBANK UA 1.34% due 06/24/26	250,000	250,000	255,285
COOPERATIEVE RABOBANK UA 3.88% due 02/08/22	11,500,000	11,950,986	11,957,903
COOPERATIEVE RABOBANK UA 4.38% due 08/04/25	1,530,000	1,526,320	1,746,152
COOPERATIEVE RABOBANK UA 4.63% due 12/01/23	820,000	818,709	913,932
COOPERATIEVE RABOBANK UA 4.63% due 12/31/49	1,000,000	1,258,077	1,333,669
COOPERATIEVE RABOBANK UA 6.63% due 12/29/49	600,000	766,601	753,071
CORNERSTONE BUILDING 6.13% due 01/15/29	3,189,000	3,403,779	3,388,313
CORNERSTONE BUILDING 8.00% due 04/15/26	1,575,000	1,659,299	1,657,688

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CORNERSTONE BUILDING BRANDS 0.00% due 04/12/25	400,000	400,000	399,000
CORNING INC 3.70% due 11/15/23	335,000	359,482	361,458
CORP FINANCIERA DE DESAR 4.75% due 07/15/25	200,000	225,561	225,400
COSMOPOLITAN HOTEL TRUST 1.56% due 11/15/36	4,500,000	4,346,767	4,420,998
COSMOPOLITAN HOTEL TRUST 2.41% due 11/15/36	6,000,000	5,100,682	5,804,419
COSTA RICA GOVERNMENT 4.25% due 01/26/23	200,000	196,481	191,752
COSTA RICA GOVERNMENT 4.38% due 04/30/25	670,000	634,056	624,782
COSTA RICA GOVERNMENT 5.63% due 04/30/43	700,000	570,314	586,257
COSTA RICA GOVERNMENT 6.13% due 02/19/31	400,000	376,797	373,004
COSTA RICA GOVERNMENT 7.16% due 03/12/45	225,000	210,847	207,846
COSTAR GROUP INC 2.80% due 07/15/30	800,000	799,400	831,229
COSTCO WHOLESALE CORP 1.38% due 06/20/27	790,000	792,119	813,929
COSTCO WHOLESALE CORP 1.60% due 04/20/30	450,000	449,833	461,114
COUNTRYWIDE ALTERNATIVE LOAN T 0.29% due 04/25/47	1,196,171	776,331	1,087,992
COUNTRYWIDE ALTERNATIVE LOAN T 0.44% due 06/25/47	1,165,271	722,420	978,897
COUNTRYWIDE ALTERNATIVE LOAN T 0.57% due 05/25/36	1,194,238	1,194,117	1,061,262
COUNTRYWIDE ALTERNATIVE LOAN T 0.69% due 07/25/46	352,841	100,973	251,543
COUNTRYWIDE ALTERNATIVE LOAN T 2.31% due 02/25/36	461,800	254,101	148,470
COUNTRYWIDE ALTERNATIVE LOAN T 2.69% due 09/25/35	2,045,877	7,234	132,456
COUNTRYWIDE ALTERNATIVE LOAN T 2.77% due 03/20/46	2,259,617	154,579	170,245
COUNTRYWIDE ALTERNATIVE LOAN T 2.86% due 12/20/46	5,470,373	244,153	420,617
COUNTRYWIDE ALTERNATIVE LOAN T 2.89% due 02/25/37	1,820,611	56,941	142,693
COUNTRYWIDE ASSET BACKED CERTI 0.85% due 12/25/33	19,174	22,385	18,844
COUNTRYWIDE ASSET BACKED CERTI 0.95% due 10/25/47	3,423,391	3,133,906	3,353,642
COUNTRYWIDE HOME EQUITY LOAN T 0.30% due 07/15/36	82,489	80,901	76,663
COUNTRYWIDE HOME EQUITY LOAN T 0.38% due 02/15/29	34	22	34
COUNTRYWIDE HOME LOANS 0.49% due 06/25/35	5,163	4,484	4,841
COUNTRYWIDE HOME LOANS 0.77% due 03/25/35	213	121	203
COUNTRYWIDE HOME LOANS 0.81% due 02/25/35	305	185	274
COUNTRYWIDE HOME LOANS 0.83% due 03/25/35	8,152	7,056	7,415
COVANTA HOLDING CORP 5.00% due 09/01/30	1,550,000	1,667,103	1,658,403
COX COMMUNICATIONS INC 2.95% due 06/30/23	4,040,000	4,104,467	4,250,176
COX COMMUNICATIONS INC 3.15% due 08/15/24	625,000	634,384	677,633
COX COMMUNICATIONS INC 3.25% due 12/15/22	170,000	175,881	179,063
COX COMMUNICATIONS INC 3.35% due 09/15/26	54,000	50,989	60,676
COX COMMUNICATIONS INC 3.50% due 08/15/27	3,492,000	3,476,047	3,947,768
COX COMMUNICATIONS INC 3.85% due 02/01/25	2,064,000	2,061,575	2,301,799
CRED SUIS GP FUN LTD 3.45% due 04/16/21	300,000	302,679	302,749
CREDIT ACCEPTANC 5.13% due 12/31/24	200,000	206,792	208,000
CREDIT ACCEPTANCE AUTO LOAN TR 1.37% due 07/16/25	605,000	604,871	613,144
CREDIT ACCEPTANCE AUTO LOAN TR 2.38% due 11/15/25	1,110,000	1,109,849	1,139,533
CREDIT ACCEPTANCE AUTO LOAN TR 3.55% due 08/15/25	1,253,730	1,253,504	1,267,116
CREDIT AGRICOLE LONDON 1.91% due 06/16/26	1,175,000	1,175,000	1,218,718
CREDIT AGRICOLE LONDON 3.25% due 10/04/24	1,725,000	1,721,434	1,871,241

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CREDIT SUISSE ABS REPACKAGING 2.50% due 01/25/30	247,879	235,353	248,947
CREDIT SUISSE AG 6.50% due 08/08/23	8,875,000	9,194,385	9,982,458
CREDIT SUISSE FIRST BOSTON MOR 0.80% due 11/25/31	51,019	53,020	32,363
CREDIT SUISSE GROUP AG 2.19% due 06/05/26	1,595,000	1,606,404	1,666,859
CREDIT SUISSE GROUP AG 2.59% due 09/11/25	250,000	250,000	263,068
CREDIT SUISSE GROUP AG 3.75% due 03/26/25	526,000	580,432	583,970
CREDIT SUISSE GROUP AG 4.19% due 04/01/31	710,000	710,000	835,651
CREDIT SUISSE GROUP AG 4.28% due 01/09/28	1,400,000	1,468,382	1,617,861
CREDIT SUISSE GROUP AG 4.50% due 12/31/99	515,000	515,000	517,524
CREDIT SUISSE GROUP AG 4.55% due 04/17/26	1,204,000	1,225,303	1,416,506
CREDIT SUISSE GROUP AG 5.10% due 12/31/99	450,000	438,274	468,000
CREDIT SUISSE GROUP AG 5.25% due 12/31/99	450,000	455,471	475,875
CREDIT SUISSE GROUP AG 6.25% due 12/29/49	1,000,000	1,087,987	1,092,376
CREDIT SUISSE GROUP AG 6.38% due 12/31/99	450,000	482,819	501,188
CREDIT SUISSE GROUP AG 7.25% due 12/31/99	1,200,000	1,335,826	1,350,280
CREDIT SUISSE MORTGAGE TRUST 2.26% due 08/15/37	1,298,000	1,336,392	1,344,505
CREDIT SUISSE MORTGAGE TRUST 2.57% due 07/25/49	1,869,250	1,869,186	1,913,798
CREDIT SUISSE MORTGAGE TRUST 2.78% due 07/25/49	2,229,125	2,229,050	2,273,725
CREDIT SUISSE MORTGAGE TRUST 2.88% due 07/25/49	2,229,125	2,229,023	2,265,381
CREDIT SUISSE MORTGAGE TRUST 3.50% due 02/25/48	7,885,409	7,699,055	8,053,445
CREDIT SUISSE MORTGAGE TRUST 3.70% due 08/15/37	500,000	516,508	517,079
CREDIT SUISSE MORTGAGE TRUST 3.95% due 09/15/37	9,650,000	9,414,004	9,772,842
CREDIT SUISSE NEW YORK 2.95% due 04/09/25	1,025,000	1,024,104	1,124,417
CREDIT SUISSE NEW YORK 3.63% due 09/09/24	288,000	317,059	319,567
CROATIA 6.00% due 01/26/24	2,833,000	3,253,691	3,256,534
CROATIA 6.38% due 03/24/21	491,000	497,827	497,138
CROWN AMER/CAP CORP V 4.25% due 09/30/26	200,000	217,631	220,430
CROWN AMER/CAP CORP VI 4.75% due 02/01/26	52,000	49,854	53,950
CROWN CASTLE INTL CORP 3.10% due 11/15/29	2,809,000	3,026,399	3,095,332
CROWN CASTLE INTL CORP 3.15% due 07/15/23	3,400,000	3,393,918	3,616,907
CROWN CASTLE INTL CORP 3.25% due 01/15/51	700,000	714,349	738,569
CROWN CASTLE INTL CORP 3.30% due 07/01/30	955,000	1,030,911	1,068,911
CROWN CASTLE INTL CORP 3.70% due 06/15/26	71,000	76,599	80,009
CROWN CASTLE INTL CORP 3.80% due 02/15/28	369,000	402,213	425,282
CROWN CASTLE INTL CORP 4.15% due 07/01/50	100,000	98,919	121,549
CROWN CASTLE INTL CORP 4.30% due 02/15/29	32,000	37,413	38,005
CROWN CASTLE INTL CORP 4.45% due 02/15/26	140,000	160,362	161,997
CROWN CASTLE INTL CORP 5.20% due 02/15/49	169,000	214,848	230,141
CROWN CORK + SEAL CO INC 7.38% due 12/15/26	950,000	1,157,884	1,156,625
CROWNROCK LP/CROWNROCK F 5.63% due 10/15/25	1,715,000	1,715,386	1,751,409
CSAIL COMMERCIAL MORTGAGE TRUS 2.56% due 03/15/	645,000	676,935	693,625
CSAIL COMMERCIAL MORTGAGE TRUS 3.78% due 03/15/	2,000,000	2,257,763	2,280,245
CSAIL COMMERCIAL MORTGAGE TRUS 4.76% due 08/15/	500,000	507,715	506,973
CSC HOLDINGS LLC 3.38% due 02/15/31	1,825,000	1,808,373	1,790,781

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CSC HOLDINGS LLC 4.13% due 12/01/30	1,489,000	1,485,519	1,556,898
CSC HOLDINGS LLC 4.63% due 12/01/30	1,889,000	1,930,226	1,971,644
CSC HOLDINGS LLC 5.38% due 02/01/28	878,000	907,527	937,265
CSC HOLDINGS LLC 5.50% due 05/15/26	818,000	850,982	850,720
CSC HOLDINGS LLC 5.75% due 01/15/30	7,233,000	7,803,805	7,929,176
CSC HOLDINGS LLC 6.50% due 02/01/29	4,768,000	4,946,681	5,383,310
CSC HOLDINGS LLC 6.75% due 11/15/21	1,100,000	1,146,756	1,149,500
CSC HOLDINGS LLC 7.50% due 04/01/28	1,685,000	1,875,072	1,895,625
CSN ISLANDS XI CORP 6.75% due 01/28/28	485,000	522,992	525,013
CSN ISLANDS XII 7.00% due 09/29/49	545,000	538,300	540,395
CSN RESOURCES SA 7.63% due 02/13/23	122,000	127,197	126,576
CSX CORP 2.60% due 11/01/26	403,000	399,199	440,634
CSX CORP 3.25% due 06/01/27	437,000	436,762	493,932
CSX CORP 3.80% due 04/15/50	100,000	99,544	123,918
CSX CORP 4.30% due 03/01/48	315,000	378,274	404,409
CSX CORP 5.50% due 04/15/41	5,000	5,850	6,993
CUBESMART LP 2.00% due 02/15/31	700,000	692,041	701,889
CUBESMART LP 4.00% due 11/15/25	-	816	-
CUBESMART LP 4.38% due 12/15/23	1,425,000	1,426,886	1,559,513
CUSHMAN + WAKEFIELD US 6.75% due 05/15/28	795,000	874,702	876,488
CVR ENERGY INC 5.25% due 02/15/25	545,000	508,540	525,925
CVS HEALTH CORP 1.75% due 08/21/30	2,100,000	2,062,777	2,112,229
CVS HEALTH CORP 2.63% due 08/15/24	435,000	435,547	466,134
CVS HEALTH CORP 2.70% due 08/21/40	1,000,000	990,505	1,011,654
CVS HEALTH CORP 2.75% due 12/01/22	1,710,000	1,718,059	1,777,657
CVS HEALTH CORP 2.88% due 06/01/26	37,000	37,441	40,610
CVS HEALTH CORP 3.00% due 08/15/26	1,826,000	1,999,139	2,020,483
CVS HEALTH CORP 3.35% due 03/09/21	218,000	218,084	219,195
CVS HEALTH CORP 3.63% due 04/01/27	497,000	510,515	565,574
CVS HEALTH CORP 3.70% due 03/09/23	227,000	226,339	242,849
CVS HEALTH CORP 3.75% due 04/01/30	1,115,000	1,112,670	1,297,606
CVS HEALTH CORP 3.88% due 07/20/25	736,000	779,461	833,527
CVS HEALTH CORP 4.13% due 04/01/40	635,000	624,555	761,768
CVS HEALTH CORP 4.25% due 04/01/50	510,000	549,642	637,953
CVS HEALTH CORP 4.30% due 03/25/28	2,482,000	2,613,154	2,953,483
CVS HEALTH CORP 4.78% due 03/25/38	1,975,000	1,939,303	2,502,287
CVS HEALTH CORP 5.05% due 03/25/48	6,385,000	7,707,681	8,653,453
CVS HEALTH CORP 5.13% due 07/20/45	1,580,000	1,928,757	2,127,251
CVS HEALTH CORP 5.30% due 12/05/43	172,000	222,418	232,979
CYDSA SAB DE CV 6.25% due 10/04/27	238,000	251,921	250,497
CZECH REPUBLIC 0.95% due 05/15/30	5,700,000	255,573	257,767
CZECH REPUBLIC 2.00% due 10/13/33	8,910,000	440,251	443,098
CZECH REPUBLIC 3.85% due 09/29/21	52,410,000	2,489,639	2,507,720
DAE FUNDING LLC 5.00% due 08/01/24	400,000	407,778	410,000

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DAE SUKUK DIFC LTD 3.75% due 02/15/26	850,000	845,193	871,250
DAIMLER FINANCE NA LLC 2.13% due 03/10/25	1,025,000	1,046,915	1,076,429
DAIMLER FINANCE NA LLC 3.30% due 05/19/25	500,000	546,609	552,096
DANA INC 5.38% due 11/15/27	310,000	332,039	328,600
DANA INC 5.63% due 06/15/28	1,919,000	2,071,028	2,066,245
DANONE SA 2.08% due 11/02/21	750,000	750,000	759,251
DANONE SA 2.59% due 11/02/23	770,000	770,000	810,236
DANSKE BANK A/S 1.17% due 12/08/23	222,000	222,000	223,000
DANSKE BANK A/S 1.23% due 06/22/24	1,662,000	1,664,098	1,681,437
DANSKE BANK A/S 1.62% due 09/11/26	395,000	392,429	396,783
DANSKE BANK A/S 3.00% due 09/20/22	440,000	440,000	446,959
DANSKE BANK A/S 3.24% due 12/20/25	440,000	440,583	470,841
DANSKE BANK A/S 3.88% due 09/12/23	310,000	316,958	334,032
DANSKE BANK A/S 5.00% due 01/12/22	730,000	731,030	762,090
DANSKE BANK A/S 5.38% due 01/12/24	1,624,000	1,707,983	1,832,132
DAVITA INC 3.75% due 02/15/31	1,160,000	1,172,509	1,177,818
DAVITA INC 4.63% due 06/01/30	2,944,000	3,122,056	3,124,320
DAYTON POWER + LIGHT CO/ 3.95% due 06/15/49	383,000	398,424	444,617
DBGS MORTGAGE TRUST 1.51% due 06/15/33	500,000	483,259	489,028
DCP MIDSTREAM OPERATING 3.88% due 03/15/23	358,000	348,720	368,740
DCP MIDSTREAM OPERATING 5.13% due 05/15/29	624,000	556,732	692,091
DCP MIDSTREAM OPERATING 5.38% due 07/15/25	444,000	479,422	487,876
DCP MIDSTREAM OPERATING 5.60% due 04/01/44	70,000	66,223	72,185
DCP MIDSTREAM OPERATING 5.63% due 07/15/27	500,000	540,869	555,000
DCP MIDSTREAM OPERATING 5.85% due 05/21/43	425,000	327,849	365,500
DCP MIDSTREAM OPERATING 6.45% due 11/03/36	120,000	125,784	129,600
DCP MIDSTREAM OPERATING 6.75% due 09/15/37	150,000	161,604	162,000
DEALER TIRE LLC/DT ISSR 8.00% due 02/01/28	200,000	205,985	210,586
DEEPHAVEN RESIDENTIAL MORTGAGE 2.93% due 12/26/	209,000	208,990	209,003
DEERE + COMPANY 3.10% due 04/15/30	100,000	99,824	114,487
DEERE + COMPANY 3.75% due 04/15/50	490,000	541,849	634,910
DELEK LOG PART/FINANCE 6.75% due 05/15/25	403,000	394,708	390,910
DELL INT LLC / EMC CORP 5.30% due 10/01/29	1,024,000	1,203,968	1,255,373
DELL INT LLC / EMC CORP 5.45% due 06/15/23	3,680,000	3,822,553	4,070,156
DELL INT LLC / EMC CORP 5.85% due 07/15/25	850,000	993,009	1,020,694
DELL INT LLC / EMC CORP 6.02% due 06/15/26	2,625,000	2,875,173	3,202,356
DELL INT LLC / EMC CORP 6.10% due 07/15/27	775,000	773,388	963,327
DELL INT LLC / EMC CORP 6.20% due 07/15/30	995,000	1,214,763	1,293,431
DELL INT LLC / EMC CORP 8.10% due 07/15/36	2,271,000	3,132,909	3,358,537
DELL INT LLC / EMC CORP 8.35% due 07/15/46	100,000	147,575	151,282
DELTA AIR LINES 2019 1AA 3.20% due 10/25/25	430,000	429,322	441,793
DELTA AIR LINES INC 2.90% due 10/28/24	230,000	222,852	226,925
DELTA AIR LINES INC 3.40% due 04/19/21	670,000	653,391	674,380
DELTA AIR LINES INC 3.63% due 03/15/22	340,000	306,447	349,794

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DELTA AIR LINES INC 3.80% due 04/19/23	200,000	178,552	205,356
DELTA AIR LINES INC 7.00% due 05/01/25	4,355,000	4,547,567	5,028,075
DELTA AIR LINES INC 7.38% due 01/15/26	1,118,000	1,139,275	1,277,095
DELTA AIR LINES/SKYMILES 4.50% due 10/20/25	1,440,000	1,465,282	1,539,157
DELTA AIR LINES/SKYMILES 4.75% due 10/20/28	5,580,000	5,897,133	6,090,639
DENTSPLY SIRONA INC 3.25% due 06/01/30	700,000	698,594	779,612
DETROIT MI CITY SCH DIST 0.37% due 05/01/30	4,000,000	4,000,000	4,000,000
DEUTSCHE BANK AG 4.10% due 01/13/26	80,000	82,695	88,611
DEUTSCHE BANK NY 1.41% due 11/16/22	2,200,000	2,200,000	2,204,381
DEUTSCHE BANK NY 2.13% due 11/24/26	850,000	850,000	869,922
DEUTSCHE BANK NY 2.22% due 09/18/24	2,600,000	2,600,000	2,674,721
DEUTSCHE BANK NY 4.25% due 10/14/21	4,850,000	4,840,857	4,973,321
DEVELOPMENT BANK OF KAZA 4.13% due 12/10/22	549,000	578,301	576,450
DEVON ENERGY CORPORATION 5.00% due 06/15/45	1,050,000	1,063,975	1,236,769
DEVON ENERGY CORPORATION 5.60% due 07/15/41	720,000	719,410	880,544
DEVON ENERGY CORPORATION 5.85% due 12/15/25	880,000	884,981	1,034,298
DEVT BANK OF MONGOLIA 7.25% due 10/23/23	200,000	219,248	214,500
DH EUROPE FINANCE II 2.60% due 11/15/29	600,000	599,479	656,192
DH EUROPE FINANCE II 3.25% due 11/15/39	100,000	104,183	113,895
DIAMOND RESORTS INTL INC 10.75% due 09/01/24	710,000	705,646	711,917
DIAMOND RESORTS INTL INC 7.75% due 09/01/23	3,614,000	3,701,838	3,710,024
DIAMOND SPORTS GR/DIAMON 5.38% due 08/15/26	640,000	477,709	520,000
DIAMOND SPORTS GR/DIAMON 6.63% due 08/15/27	110,000	69,511	66,550
DIAMONDBACK ENERGY INC 3.25% due 12/01/26	140,000	143,925	149,476
DIAMONDBACK ENERGY INC 3.50% due 12/01/29	414,000	423,592	442,283
DIAMONDBACK ENERGY INC 5.38% due 05/31/25	317,000	327,359	330,002
DIG HOLD BM/DIG INTL FIN 8.75% due 05/25/24	180,000	188,091	189,000
DIGICEL GROUP 0.5 LTD 10.00% due 04/01/24	1,565,000	1,339,005	1,400,675
DIGITAL REALTY TRUST LP 2.75% due 02/01/23	2,625,000	2,624,272	2,740,788
DILLARDS INC 7.75% due 05/15/27	3,325,000	3,317,005	3,645,345
DILLARDS INC 7.88% due 01/01/23	610,000	610,625	661,997
DISCOVER FINANCIAL SVS 6.13% due 12/31/99	910,000	1,005,910	1,026,025
DISCOVERY COMMUNICATIONS 4.00% due 09/15/55	434,000	452,906	485,775
DISCOVERY COMMUNICATIONS 5.30% due 05/15/49	2,059,000	2,397,983	2,716,617
DISH DBS CORP 5.00% due 03/15/23	442,000	455,503	456,365
DISH DBS CORP 5.88% due 11/15/24	896,000	813,055	939,487
DISH DBS CORP 7.38% due 07/01/28	1,655,000	1,786,191	1,762,575
DISH DBS CORP 7.75% due 07/01/26	2,917,000	3,186,709	3,267,069
DIVERSIFIED HEALTHCARE T 4.75% due 02/15/28	190,000	185,759	189,050
DIVERSIFIED HEALTHCARE T 9.75% due 06/15/25	509,000	573,600	578,295
DNB BANK ASA 2.38% due 06/02/21	7,165,000	7,228,816	7,229,457
DOLE FOOD CO INC 7.25% due 06/15/25	450,000	461,881	459,000
DOLLAR GENERAL CORP 3.25% due 04/15/23	50,000	52,449	52,905
DOLLAR GENERAL CORP 3.50% due 04/03/30	62,000	70,926	71,174

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DOLLAR TREE INC 4.00% due 05/15/25	1,500,000	1,499,038	1,693,815
DOMINICAN REPUBLIC 4.50% due 01/30/30	2,814,000	2,967,002	3,049,701
DOMINICAN REPUBLIC 4.88% due 09/23/32	3,084,000	3,314,796	3,415,561
DOMINICAN REPUBLIC 5.50% due 01/27/25	209,000	231,308	235,388
DOMINICAN REPUBLIC 5.88% due 01/30/60	1,777,000	1,895,649	1,954,718
DOMINICAN REPUBLIC 5.88% due 04/18/24	1,060,000	1,120,511	1,159,386
DOMINICAN REPUBLIC 5.95% due 01/25/27	1,448,000	1,655,210	1,695,984
DOMINICAN REPUBLIC 6.00% due 07/19/28	812,000	950,741	971,363
DOMINICAN REPUBLIC 6.40% due 06/05/49	594,000	659,494	696,471
DOMINICAN REPUBLIC 6.50% due 02/15/48	351,000	407,370	414,184
DOMINICAN REPUBLIC 6.85% due 01/27/45	3,495,000	4,092,114	4,259,566
DOMINICAN REPUBLIC 6.88% due 01/29/26	2,170,000	2,515,982	2,617,584
DOMINICAN REPUBLIC 7.45% due 04/30/44	1,212,000	1,531,765	1,563,492
DOMINICAN REPUBLIC 9.75% due 06/05/26	19,200,000	355,644	354,314
DOMINION ENERGY INC 3.07% due 08/15/24	1,775,000	1,776,165	1,916,165
DOMINION ENERGY INC 3.38% due 04/01/30	475,000	470,530	541,070
DOMINION ENERGY INC 4.10% due 04/01/21	2,300,000	2,300,078	2,320,429
DOMINION ENERGY INC 5.75% due 10/01/54	5,400,000	5,400,000	6,017,084
DOMINOS PIZZA MASTER ISSUER LL 4.33% due 07/25/48	661,768	719,081	719,288
DORIC NIMROD AIR 2012 1A 5.13% due 11/30/24	926,292	945,698	876,183
DOUBLE EAGLE III MIDCO 7.75% due 12/15/25	565,000	565,000	599,115
DOW CHEMICAL CO/THE 4.55% due 11/30/25	154,000	154,486	180,201
DOW CHEMICAL CO/THE 9.40% due 05/15/39	5,175,000	6,305,127	9,289,699
DP WORLD CRESCENT LTD 3.75% due 01/30/30	210,000	226,192	228,173
DP WORLD CRESCENT LTD 3.88% due 07/18/29	238,000	259,569	260,610
DP WORLD CRESCENT LTD 4.85% due 09/26/28	1,700,000	1,944,225	1,974,125
DP WORLD PLC 5.63% due 09/25/48	400,000	510,918	509,280
DP WORLD PLC 6.85% due 07/02/37	200,000	275,910	274,000
DP WORLD SALAAM 6.00% due 12/31/99	451,000	489,987	490,434
DRIVEN BRANDS FUNDING, LLC 3.24% due 01/20/51	750,000	766,502	765,035
DRYDEN SENIOR LOAN FUND 1.14% due 10/15/27	1,682,830	1,682,830	1,675,761
DRYDEN SENIOR LOAN FUND 1.22% due 07/17/31	1,402,000	1,381,971	1,394,868
DRYDEN SENIOR LOAN FUND 1.44% due 07/15/30	440,000	440,000	439,450
DRYDEN SENIOR LOAN FUND 1.57% due 05/15/31	3,500,000	3,500,000	3,468,707
DRYDEN SENIOR LOAN FUND 3.89% due 04/15/29	1,000,000	1,000,000	1,000,027
DRYDEN SENIOR LOAN FUND 4.11% due 10/15/32	500,000	500,248	502,833
DSLA MORTGAGE LOAN TRUST 0.29% due 03/19/37	1,160,570	727,826	1,078,086
DSLA MORTGAGE LOAN TRUST 0.65% due 02/19/45	79,488	54,109	78,625
DSLA MORTGAGE LOAN TRUST 0.89% due 07/19/44	18,712	18,797	17,549
DT AUTO OWNER TRUST 2.55% due 11/17/25	5,000,000	4,999,022	5,174,012
DTE ELECTRIC CO 3.95% due 03/01/49	270,000	309,360	350,225
DTE ELECTRIC CO 4.30% due 07/01/44	65,000	79,285	83,926
DTE ENERGY CO 1.05% due 06/01/25	1,350,000	1,360,946	1,365,157
DTE ENERGY CO 2.85% due 10/01/26	3,220,000	3,202,697	3,534,870

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DTE ENERGY CO 3.50% due 06/01/24	3,000,000	3,018,473	3,255,439
DUKE ENERGY CAROLINAS 3.75% due 06/01/45	350,000	350,083	422,903
DUKE ENERGY CAROLINAS 3.95% due 03/15/48	4,000	5,080	5,010
DUKE ENERGY CORP 3.15% due 08/15/27	1,400,000	1,397,265	1,562,339
DUKE ENERGY CORP 3.55% due 09/15/21	320,000	311,735	324,558
DUKE ENERGY CORP 3.75% due 09/01/46	1,920,000	2,090,028	2,232,094
DUKE ENERGY CORP 4.20% due 06/15/49	-	10	-
DUKE ENERGY FLORIDA LLC 0.48% due 11/26/21	6,300,000	6,309,885	6,309,981
DUKE ENERGY FLORIDA LLC 1.75% due 06/15/30	541,000	546,015	553,173
DUKE ENERGY FLORIDA LLC 2.50% due 12/01/29	782,000	811,851	853,654
DUKE ENERGY FLORIDA LLC 4.20% due 07/15/48	273,000	330,344	351,273
DUKE ENERGY FLORIDA LLC 5.90% due 03/01/33	170,000	163,738	230,077
DUKE ENERGY INDIANA LLC 2.75% due 04/01/50	1,000,000	998,800	1,039,818
DUKE ENERGY INDIANA LLC 3.25% due 10/01/49	1,700,000	1,879,840	1,925,335
DUKE ENERGY OHIO INC 2.13% due 06/01/30	87,000	90,807	91,117
DUKE ENERGY OHIO INC 3.65% due 02/01/29	1,050,000	1,068,341	1,216,471
DUKE ENERGY OHIO INC 3.70% due 06/15/46	127,000	123,306	150,522
DUKE ENERGY PROGRESS INC 4.10% due 03/15/43	61,000	66,229	75,794
DUKE ENERGY PROGRESS LLC 0.40% due 02/18/22	1,650,000	1,650,189	1,650,286
DUKE ENERGY PROGRESS LLC 3.45% due 03/15/29	50,000	53,005	58,079
DUKE ENERGY PROGRESS LLC 4.10% due 05/15/42	371,000	393,577	458,987
DUKE ENERGY PROGRESS LLC 4.20% due 08/15/45	167,000	173,071	212,052
DUKE REALTY LP 1.75% due 07/01/30	650,000	644,247	657,237
DUN + BRADSTREET CORP 6.88% due 08/15/26	300,000	322,321	322,500
DUPONT DE NEMOURS INC 4.21% due 11/15/23	1,350,000	1,350,000	1,489,374
DUPONT DE NEMOURS INC 4.49% due 11/15/25	3,019,000	3,174,868	3,524,230
DUPONT DE NEMOURS INC 5.42% due 11/15/48	100,000	106,342	145,315
DXC TECHNOLOGY CO 4.00% due 04/15/23	544,000	564,252	578,722
EAGLE RE 2018 1 LTD. 1.85% due 11/25/28	791,496	749,519	790,806
EAST OHIO GAS CO/THE 1.30% due 06/15/25	350,000	349,684	356,625
EAST OHIO GAS CO/THE 2.00% due 06/15/30	275,000	274,200	285,020
EASTERN ENERGY GAS 4.80% due 11/01/43	102,000	117,613	131,003
EATON CORP 2.75% due 11/02/22	520,000	523,454	542,594
EATON CORP 4.15% due 11/02/42	540,000	542,902	684,193
ECOLAB INC 3.95% due 12/01/47	364,000	366,664	465,850
ECOPETROL SA 4.13% due 01/16/25	500,000	504,053	543,755
ECOPETROL SA 5.38% due 06/26/26	116,000	132,819	133,605
ECOPETROL SA 5.88% due 05/28/45	3,962,000	3,763,024	4,796,001
ECOPETROL SA 5.88% due 09/18/23	800,000	884,783	893,208
ECOPETROL SA 6.88% due 04/29/30	200,000	254,677	258,200
EDGEWELL PERSONAL CARE 5.50% due 06/01/28	745,000	798,561	800,652
EGYPT GOVERNMENT BOND 14.14% due 10/20/22	4,600,000	295,051	294,378
EGYPT TREASURY BILL 0.00% due 06/01/21	6,625,000	400,405	400,648
EGYPT TREASURY BILL 0.00% due 08/10/21	12,700,000	750,421	750,362

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EGYPT TREASURY BILL 0.01% due 05/18/21	16,950,000	1,029,045	1,029,888
EL PASO NATURAL GAS 8.38% due 06/15/32	280,000	283,328	394,307
ELANCO ANIMAL HEALTH INC 4.91% due 08/27/21	3,300,000	3,300,000	3,374,250
ELANCO ANIMAL HEALTH INC 5.27% due 08/28/23	1,900,000	1,900,000	2,075,750
ELANCO ANIMAL HEALTH INC 5.90% due 08/28/28	2,875,000	3,023,436	3,392,500
ELDORADO GOLD CORP 9.50% due 06/01/24	450,000	497,204	496,125
ELECTRONIC ARTS INC 4.80% due 03/01/26	122,000	132,364	145,127
ELEMENT SOLUTIONS INC 3.88% due 09/01/28	858,000	857,725	882,668
ELLINGTON FINANCIAL MORTGAGE T 3.05% due 11/25/5	131,929	131,926	134,788
ELLINGTON FINANCIAL MORTGAGE T 4.00% due 05/25/6	1,150,000	1,149,941	1,188,997
ELMWOOD CLO II LTD. 2.32% due 04/20/31	300,000	300,957	300,139
ELMWOOD CLO II LTD. 3.12% due 04/20/31	750,000	753,738	750,035
EMBOTELLADORA ANDINA SA 3.95% due 01/21/50	458,000	499,089	514,105
EMBRAER NETHERLANDS FINA 6.95% due 01/17/28	200,000	218,100	226,000
EMERA US FINANCE LP 2.70% due 06/15/21	1,675,000	1,674,864	1,688,034
EMERA US FINANCE LP 4.75% due 06/15/46	3,835,000	4,028,686	4,904,198
EMPRESA DE TRANSPORTE ME 4.70% due 05/07/50	822,000	1,031,268	1,034,388
EMPRESA DE TRANSPORTE ME 5.00% due 01/25/47	385,000	495,767	490,875
EMPRESA NACIONAL DEL PET 3.75% due 08/05/26	200,000	218,666	218,589
EMPRESA NACIONAL DEL PET 4.50% due 09/14/47	325,000	361,042	360,873
EMPRESAS PUBLIC MEDELLIN 8.38% due 11/08/27	1,800,000,000	564,199	557,813
ENA MASTER TRUST 4.00% due 05/19/48	362,000	377,677	390,055
ENCOMPASS HEALTH CORP 4.50% due 02/01/28	1,621,000	1,691,455	1,693,945
ENCOMPASS HEALTH CORP 4.63% due 04/01/31	1,583,000	1,684,679	1,693,810
ENCOMPASS HEALTH CORP 4.75% due 02/01/30	764,000	788,220	818,435
ENDEAVOR ENERGY RESOURCE 5.75% due 01/30/28	1,773,000	1,741,601	1,912,535
ENDEAVOR ENERGY RESOURCE 6.63% due 07/15/25	998,000	1,058,331	1,067,860
ENDO DAC/FIN LLC/FINCO 9.50% due 07/31/27	220,000	245,738	245,575
ENEL FINANCE INTL NV 6.00% due 10/07/39	4,500,000	5,094,264	6,420,500
ENEL FINANCE INTL NV 6.80% due 09/15/37	3,225,000	3,397,194	4,746,193
ENERGIZER GAMMA ACQ BV 4.63% due 07/15/26	1,900,000	2,333,990	2,405,530
ENERGIZER HOLDINGS INC 4.38% due 03/31/29	3,708,000	3,807,872	3,839,708
ENERGIZER HOLDINGS INC 4.75% due 06/15/28	2,586,000	2,700,521	2,721,765
ENERGIZER HOLDINGS INC 7.75% due 01/15/27	226,000	239,413	251,199
ENERGUATE TRUST 5.88% due 05/03/27	241,000	251,879	255,161
ENERGY TRANSFER LP 2.90% due 05/15/25	150,000	149,908	158,694
ENERGY TRANSFER LP 3.60% due 02/01/23	625,000	625,409	654,769
ENERGY TRANSFER LP 3.75% due 05/15/30	1,400,000	1,418,938	1,510,113
ENERGY TRANSFER LP 3.90% due 07/15/26	660,000	686,783	723,206
ENERGY TRANSFER LP 4.00% due 10/01/27	568,000	606,390	623,729
ENERGY TRANSFER LP 4.05% due 03/15/25	10,000	10,568	10,970
ENERGY TRANSFER LP 4.20% due 04/15/27	321,000	335,705	353,794
ENERGY TRANSFER LP 4.20% due 09/15/23	1,075,000	1,075,295	1,158,664
ENERGY TRANSFER LP 4.25% due 04/01/24	1,000,000	1,003,221	1,082,779

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ENERGY TRANSFER LP 4.50% due 04/15/24	291,000	309,658	318,261
ENERGY TRANSFER LP 4.75% due 01/15/26	60,000	64,668	67,890
ENERGY TRANSFER LP 4.95% due 06/15/28	210,000	219,933	242,049
ENERGY TRANSFER LP 5.20% due 02/01/22	1,315,000	1,319,574	1,363,947
ENERGY TRANSFER LP 5.25% due 04/15/29	120,000	135,609	140,107
ENERGY TRANSFER LP 5.30% due 04/01/44	50,000	53,589	54,031
ENERGY TRANSFER LP 5.80% due 06/15/38	80,000	83,526	91,904
ENERGY TRANSFER LP 6.10% due 02/15/42	133,000	138,508	153,894
ENERGY TRANSFER LP 6.13% due 12/15/45	900,000	963,410	1,063,167
ENERGY TRANSFER LP 6.25% due 04/15/49	150,000	169,023	181,434
ENERGY TRANSFER OPERATNG 4.65% due 06/01/21	1,000,000	1,003,536	1,007,502
ENERGY TRANSFER OPERATNG 6.75% due 12/31/99	370,000	372,296	337,625
ENERSYS 4.38% due 12/15/27	435,000	451,108	460,013
ENERSYS 5.00% due 04/30/23	590,000	616,885	617,288
ENLINK MIDSTREAM LLC 5.63% due 01/15/28	25,000	25,000	25,505
ENLINK MIDSTREAM PARTNER 4.40% due 04/01/24	100,000	99,632	98,677
ENRGY TRANS LP/REG FIN 5.88% due 03/01/22	601,000	597,317	628,361
ENTEGRIS INC 4.38% due 04/15/28	69,000	69,000	73,571
ENERGY ARKANSAS LLC 3.70% due 06/01/24	26,000	28,397	28,538
ENERGY CORP 2.95% due 09/01/26	1,600,000	1,598,029	1,763,536
ENERGY LOUISIANA LLC 1.60% due 12/15/30	155,000	156,604	156,578
ENERGY LOUISIANA LLC 4.00% due 03/15/33	508,000	610,477	632,195
ENERGY LOUISIANA LLC 4.20% due 09/01/48	159,000	179,169	207,064
ENERGY TEXAS INC 1.75% due 03/15/31	1,500,000	1,499,636	1,503,494
ENTERPRISE DEVELOP AUTH 12.00% due 07/15/24	850,000	958,732	957,313
ENTERPRISE FLEET FINANCING LLC 2.87% due 10/20/23	226,172	226,160	227,106
ENTERPRISE PRODUCTS OPER 2.80% due 01/31/30	470,000	480,178	509,395
ENTERPRISE PRODUCTS OPER 3.00% due 06/01/67	1,095,000	1,013,411	939,510
ENTERPRISE PRODUCTS OPER 3.70% due 01/31/51	290,000	291,438	319,226
ENTERPRISE PRODUCTS OPER 3.75% due 02/15/25	370,000	372,598	414,276
ENTERPRISE PRODUCTS OPER 3.90% due 02/15/24	150,000	157,201	163,979
ENTERPRISE PRODUCTS OPER 3.95% due 01/31/60	700,000	657,901	774,873
ENTERPRISE PRODUCTS OPER 4.15% due 10/16/28	1,680,000	1,699,993	1,998,665
ENTERPRISE PRODUCTS OPER 4.20% due 01/31/50	240,000	258,219	281,952
ENTERPRISE PRODUCTS OPER 4.25% due 02/15/48	1,780,000	1,837,045	2,087,016
ENTERPRISE PRODUCTS OPER 4.45% due 02/15/43	271,000	303,170	328,471
ENTERPRISE PRODUCTS OPER 4.80% due 02/01/49	10,000	11,512	12,622
ENTERPRISE PRODUCTS OPER 4.85% due 03/15/44	90,000	103,881	111,649
ENTERPRISE PRODUCTS OPER 5.10% due 02/15/45	945,000	944,097	1,227,907
ENTERPRISE PRODUCTS OPER 7.55% due 04/15/38	141,000	205,636	215,200
EOG RESOURCES INC 3.90% due 04/01/35	310,000	352,031	363,748
EOG RESOURCES INC 4.15% due 01/15/26	630,000	670,616	731,018
EOG RESOURCES INC 4.38% due 04/15/30	120,000	119,955	145,843
EOG RESOURCES INC 4.95% due 04/15/50	150,000	151,157	203,317

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EQM MIDSTREAM PARTNERS L 4.00% due 08/01/24	155,000	155,957	159,684
EQM MIDSTREAM PARTNERS L 4.13% due 12/01/26	435,000	416,751	438,263
EQM MIDSTREAM PARTNERS L 5.50% due 07/15/28	405,000	415,081	442,604
EQM MIDSTREAM PARTNERS L 6.00% due 07/01/25	671,000	710,745	734,745
EQM MIDSTREAM PARTNERS L 6.50% due 07/01/27	1,210,000	1,307,667	1,362,502
EQM MIDSTREAM PARTNERS L 6.50% due 07/15/48	200,000	200,241	208,000
EQT CORP 3.00% due 10/01/22	90,000	89,334	90,675
EQT CORP 3.90% due 10/01/27	1,380,000	1,341,346	1,370,961
EQT CORP 5.00% due 01/15/29	391,000	406,346	412,239
EQT CORP 7.88% due 02/01/25	930,000	933,130	1,059,038
EQT CORP 8.75% due 02/01/30	308,000	360,146	377,300
EQUATE PETROCHEMICAL BV 4.25% due 11/03/26	920,000	1,001,073	1,024,668
EQUIFAX INC 3.10% due 05/15/30	900,000	978,629	1,001,112
EQUINIX INC 1.00% due 09/15/25	50,000	49,952	50,139
EQUINIX INC 2.15% due 07/15/30	5,400,000	5,484,219	5,492,611
EQUINIX INC 3.20% due 11/18/29	775,000	790,276	850,769
ERP OPERATING LP 3.00% due 04/15/23	3,975,000	3,991,590	4,185,667
ERP OPERATING LP 4.63% due 12/15/21	1,361,000	1,325,774	1,400,229
ESC LEHMAN BRTH HLDH PROD 1.00% due 12/30/49	50,301	-	563
ESH HOSPITALITY INC 4.63% due 10/01/27	2,561,000	2,596,086	2,625,025
ESH HOSPITALITY INC 5.25% due 05/01/25	1,000,000	1,023,264	1,025,000
ESKOM HOLDINGS SOC LTD 6.35% due 08/10/28	420,000	468,710	463,092
ESKOM HOLDINGS SOC LTD 6.75% due 08/06/23	400,000	414,528	407,000
ESKOM HOLDINGS SOC LTD 7.13% due 02/11/25	1,100,000	1,142,158	1,123,100
ESSEX PORTFOLIO LP 2.65% due 03/15/32	3,600,000	3,782,911	3,862,767
ESSEX PORTFOLIO LP 3.00% due 01/15/30	950,000	938,522	1,042,203
EUROPEAN INVESTMENT BANK 0.63% due 10/21/27	935,000	932,274	927,719
EUROPEAN INVESTMENT BANK 1.63% due 03/14/25	1,610,000	1,606,054	1,694,293
EVERGY INC 2.45% due 09/15/24	640,000	646,490	678,614
EVERSOURCE ENERGY 2.90% due 10/01/24	102,000	101,871	110,078
EVERSOURCE ENERGY 3.30% due 01/15/28	1,540,000	1,691,556	1,728,154
EW SCRIPPS CO 5.13% due 05/15/25	480,000	490,608	489,953
EXELON CORP 2.45% due 04/15/21	30,000	30,121	30,118
EXELON CORP 3.50% due 06/01/22	1,650,000	1,651,474	1,716,316
EXELON CORP 4.05% due 04/15/30	700,000	698,657	828,299
EXELON CORP 5.63% due 06/15/35	204,000	250,963	275,918
EXETER AUTOMOBILE RECEIVABLES 1.73% due 07/15/26	2,800,000	2,799,605	2,838,122
EXPEDIA GROUP INC 3.60% due 12/15/23	625,000	624,587	666,065
EXPEDIA GROUP INC 3.80% due 02/15/28	520,000	528,195	558,549
EXPEDIA GROUP INC 4.63% due 08/01/27	1,100,000	1,164,940	1,228,706
EXPEDIA GROUP INC 6.25% due 05/01/25	243,000	268,190	281,661
EXPEDIA GROUP INC 7.00% due 05/01/25	6,000	6,000	6,613
EXPORT IMPORT BK INDIA 3.25% due 01/15/30	2,400,000	2,570,654	2,563,027
EXPORT IMPORT BK INDIA 3.38% due 08/05/26	200,000	217,382	216,145

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EXPORT IMPORT BK INDIA 3.88% due 02/01/28	500,000	538,460	550,137
EXPORT IMPORT BK INDIA 4.00% due 01/14/23	210,000	222,153	221,550
EXXON MOBIL CORPORATION 1.57% due 04/15/23	80,000	80,255	82,272
EXXON MOBIL CORPORATION 2.22% due 03/01/21	11,958,000	12,033,694	11,975,146
EXXON MOBIL CORPORATION 2.61% due 10/15/30	1,750,000	1,750,000	1,911,494
EXXON MOBIL CORPORATION 2.99% due 03/19/25	960,000	986,264	1,050,724
EXXON MOBIL CORPORATION 3.04% due 03/01/26	1,040,000	1,045,589	1,152,298
EXXON MOBIL CORPORATION 3.45% due 04/15/51	2,950,000	2,994,070	3,371,519
EXXON MOBIL CORPORATION 3.48% due 03/19/30	500,000	500,000	581,492
EXXON MOBIL CORPORATION 4.11% due 03/01/46	260,000	262,743	320,685
EXXON MOBIL CORPORATION 4.23% due 03/19/40	2,375,000	2,441,492	2,957,706
EXXON MOBIL CORPORATION 4.33% due 03/19/50	4,220,000	4,448,855	5,525,060
FAGE INTL / FAGE USA 5.63% due 08/15/26	292,000	297,403	299,300
FAIR ISAAC CORP 5.25% due 05/15/26	400,000	452,785	455,000
FAIRFAX FINL HLDGS LTD 4.63% due 04/29/30	900,000	900,000	1,007,010
FAIRSTONE FINANCIAL INC 7.88% due 07/15/24	500,000	529,225	530,000
FANNIE MAE CAS 0.95% due 01/25/40	569,822	569,646	570,274
FANNIE MAE CAS 2.30% due 09/25/31	1,037,511	1,035,243	1,036,251
FANNIE MAE CAS 2.35% due 01/25/30	984,570	982,420	983,326
FANNIE MAE CAS 2.45% due 08/25/31	536,780	535,606	536,097
FANNIE MAE CAS 4.40% due 01/25/29	5,553,623	5,799,938	5,780,476
FANNIE MAE CAS 6.15% due 09/25/28	1,487,699	1,631,775	1,577,689
FANNIE MAE 0.00% due 03/25/42	36,146	34,091	34,449
FANNIE MAE 0.00% due 05/15/30	8,170,000	6,794,480	7,217,512
FANNIE MAE 0.01% due 03/25/42	18,073	16,842	17,211
FANNIE MAE 0.21% due 12/25/36	120,952	116,845	119,811
FANNIE MAE 0.25% due 11/27/23	815,000	814,102	815,735
FANNIE MAE 0.50% due 02/25/43	1,309,139	1,308,236	1,314,696
FANNIE MAE 0.50% due 05/25/34	120,094	120,337	120,357
FANNIE MAE 0.50% due 11/07/25	43,835,000	43,682,409	44,018,357
FANNIE MAE 0.75% due 02/25/44	10,893,238	10,905,657	11,019,314
FANNIE MAE 0.75% due 10/08/27	10,290,000	10,275,770	10,330,017
FANNIE MAE 0.88% due 08/05/30	66,700,000	65,468,738	65,458,580
FANNIE MAE 1.63% due 01/07/25	3,030,000	3,022,161	3,192,918
FANNIE MAE 1.63% due 10/15/24	3,760,000	3,755,078	3,963,539
FANNIE MAE 10.09% due 08/25/21	5	115	16
FANNIE MAE 2.00% due 07/25/50	404,017	401,784	409,108
FANNIE MAE 2.13% due 04/24/26	1,000,000	995,262	1,089,498
FANNIE MAE 2.23% due 08/25/55	705,268	43,647	31,748
FANNIE MAE 2.36% due 08/25/44	1,182,983	88,303	74,348
FANNIE MAE 2.50% due 01/25/43	314,663	258,721	341,145
FANNIE MAE 2.50% due 02/25/43	290,452	222,261	307,726
FANNIE MAE 2.50% due 05/25/43	730,000	633,346	769,081
FANNIE MAE 2.50% due 08/25/50	685,813	87,092	99,790

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 3.00% due 02/25/43	172,000	156,586	190,357
FANNIE MAE 3.00% due 04/25/32	436,383	1,420	13,432
FANNIE MAE 3.00% due 09/25/32	242,843	12,165	16,606
FANNIE MAE 3.00% due 09/25/47	5,253,023	5,353,004	5,631,542
FANNIE MAE 3.50% due 01/25/40	2,847,440	704,782	170,818
FANNIE MAE 3.50% due 01/25/41	2,177,540	373,721	126,352
FANNIE MAE 3.50% due 02/25/40	1,802,633	159,501	85,565
FANNIE MAE 3.50% due 03/25/43	250,000	238,268	290,749
FANNIE MAE 3.50% due 04/25/40	869,004	45,002	38,716
FANNIE MAE 3.50% due 08/25/39	904,422	(62,821)	22,872
FANNIE MAE 3.50% due 11/25/41	11,158,822	11,534,510	12,299,820
FANNIE MAE 3.50% due 11/25/42	263,131	244,306	314,499
FANNIE MAE 3.50% due 12/25/39	1,234,813	20,235	40,787
FANNIE MAE 3.75% due 05/25/33	164,699	162,346	183,748
FANNIE MAE 4.00% due 02/25/42	1,504,956	1,570,944	1,632,662
FANNIE MAE 4.00% due 07/25/40	1,533,064	1,579,604	1,635,898
FANNIE MAE 4.00% due 11/25/41	2,040,000	2,140,860	2,248,424
FANNIE MAE 5.00% due 04/25/33	158,808	171,286	179,576
FANNIE MAE 5.00% due 06/25/41	1,180,294	1,277,173	1,358,337
FANNIE MAE 5.00% due 10/25/41	1,092,980	1,182,026	1,251,216
FANNIE MAE 5.25% due 03/25/35	75,000	79,836	89,295
FANNIE MAE 5.50% due 04/25/42	1,508,548	1,721,548	1,741,938
FANNIE MAE 5.50% due 11/25/32	121,741	130,782	141,459
FANNIE MAE 5.63% due 07/15/37	5,135,000	6,677,989	8,146,488
FANNIE MAE 5.80% due 03/25/42	3,681,477	701,963	710,476
FANNIE MAE 5.85% due 06/25/46	6,576,026	1,331,976	1,442,550
FANNIE MAE 5.85% due 08/25/46	13,029,390	2,176,090	2,996,100
FANNIE MAE 5.88% due 12/25/40	41,358	7,492	9,017
FANNIE MAE 5.90% due 07/25/49	18,398,655	3,594,873	3,971,092
FANNIE MAE 5.90% due 10/25/49	4,035,871	776,237	898,608
FANNIE MAE 5.90% due 11/25/49	7,117,387	1,440,551	1,577,328
FANNIE MAE 5.95% due 04/25/47	4,197,884	716,396	911,414
FANNIE MAE 6.00% due 01/25/48	4,036,669	761,893	892,381
FANNIE MAE 6.00% due 05/25/33	115,606	27,993	23,577
FANNIE MAE 6.00% due 05/25/42	337,278	383,444	394,755
FANNIE MAE 6.00% due 07/25/47	5,127,542	988,571	1,080,485
FANNIE MAE 6.00% due 08/25/45	194,967	50,319	45,804
FANNIE MAE 6.00% due 09/25/41	1,213,369	225,232	174,068
FANNIE MAE 6.00% due 10/25/48	6,580,441	1,100,225	1,529,664
FANNIE MAE 6.00% due 12/25/42	688,404	188,642	137,304
FANNIE MAE 6.05% due 09/25/48	4,379,656	804,361	781,797
FANNIE MAE 6.33% due 04/25/40	420,453	72,543	96,997
FANNIE MAE 6.40% due 10/25/41	1,370,450	252,825	286,766
FANNIE MAE 6.45% due 07/25/42	94,074	20,199	19,007

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 6.47% due 09/25/42	3,873,849	940,815	1,053,314
FANNIE MAE 6.50% due 02/25/41	52,791	12,209	2,899
FANNIE MAE 6.50% due 03/25/42	397,605	86,998	78,115
FANNIE MAE 6.50% due 05/25/33	124,005	27,941	26,232
FANNIE MAE 6.50% due 06/25/33	54,271	11,998	9,752
FANNIE MAE 6.50% due 06/25/39	137,522	158,562	150,542
FANNIE MAE 6.50% due 06/25/42	742,671	739,146	874,370
FANNIE MAE 6.50% due 07/25/42	1,927,503	2,301,565	2,322,286
FANNIE MAE 6.50% due 12/25/46	8,919,257	1,684,501	1,759,766
FANNIE MAE 6.63% due 11/15/30	8,975,000	12,300,267	13,589,249
FANNIE MAE 7.00% due 03/25/45	212,935	212,463	248,973
FANNIE MAE 7.00% due 04/25/33	73,901	17,227	15,006
FANNIE MAE 7.00% due 05/25/42	509,580	602,207	624,700
FANNIE MAE 7.00% due 07/25/42	662,507	733,909	810,245
FANNIE MAE 7.00% due 10/25/42	182,120	201,798	220,007
FANNIE MAE 7.25% due 05/15/30	1,375,000	1,929,129	2,130,210
FANNIE MAE 8.39% due 10/18/30	37,929	3,098	7,892
FANNIEMAE ACES 0.33% due 11/25/22	13,630,043	1,367,970	60,020
FANNIEMAE ACES 0.49% due 09/25/24	18,983,682	2,182,333	438,018
FANNIEMAE ACES 2.50% due 10/25/37	96,191	98,539	102,256
FANNIEMAE ACES 2.56% due 09/25/29	789,712	803,993	866,237
FANNIEMAE ACES 2.70% due 11/25/40	300,000	300,947	339,030
FANNIEMAE ACES 2.94% due 07/25/39	351,958	356,222	365,842
FANNIEMAE ACES 3.06% due 05/25/27	200,000	217,456	224,561
FANNIEMAE ACES 3.14% due 04/25/29	1,445,000	1,636,063	1,655,319
FANNIEMAE ACES 3.27% due 02/25/29	971,000	1,103,386	1,123,291
FANNIEMAE ACES 3.61% due 02/25/31	510,000	525,635	608,858
FANNIEMAE ACES 3.70% due 01/25/36	700,000	774,800	839,078
FANNIEMAE GRANTOR TRUST 0.43% due 03/25/32	9,765	9,765	9,753
FANNIEMAE GRANTOR TRUST 2.90% due 06/25/27	199,381	202,711	220,339
FANNIEMAE GRANTOR TRUST 7.50% due 07/25/41	1,031,076	1,055,036	1,239,674
FANNIEMAE GRANTOR TRUST 7.50% due 10/25/40	554,854	568,011	642,770
FANNIEMAE STRIP 3.00% due 04/25/27	574,851	(40,512)	31,138
FANNIEMAE STRIP 3.00% due 11/25/26	622,257	(53,583)	32,648
FANNIEMAE STRIP 3.50% due 11/25/41	595,904	94,823	53,037
FANNIEMAE STRIP 4.00% due 04/25/42	886,559	141,600	129,629
FANNIEMAE STRIP 4.00% due 11/25/41	532,745	167,327	72,280
FANNIEMAE STRIP 4.50% due 11/25/39	91,267	10,621	14,171
FANNIEMAE STRIP 6.50% due 06/25/31	33,067	6,662	4,848
FANNIEMAE STRIP 7.00% due 04/25/32	18,137	4,208	3,829
FANNIEMAE STRIP 7.50% due 11/25/29	86,448	19,876	15,466
FANNIEMAE STRIP 8.00% due 04/25/24	13,765	(1,126)	719
FANNIEMAE STRIP 8.00% due 05/25/30	56,626	13,037	12,185
FANNIEMAE STRIP 8.00% due 06/25/30	10,396	2,254	2,143

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIEMAE WHOLE LOAN 0.37% due 04/25/33	30,411	26,140	29,745
FANNIEMAE WHOLE LOAN 0.39% due 06/25/33	71,074	71,063	69,865
FANNIEMAE WHOLE LOAN 5.81% due 08/25/43	756,402	792,565	865,047
FANNIEMAE WHOLE LOAN 6.50% due 07/25/42	239,760	226,866	283,235
FANNIEMAE WHOLE LOAN 6.50% due 09/25/42	282,075	282,449	331,014
FANNIEMAE WHOLE LOAN 6.50% due 12/25/45	406,691	405,089	479,913
FANNIEMAE WHOLE LOAN 7.00% due 02/25/44	301,369	285,105	356,275
FANNIEMAE WHOLE LOAN 7.00% due 06/25/42	410,710	411,374	467,718
FANNIEMAE WHOLE LOAN 7.00% due 09/25/41	370,008	351,490	415,574
FANNIEMAE WHOLE LOAN 7.50% due 03/25/44	145,061	142,183	169,855
FANNIEMAE WHOLE LOAN 7.50% due 12/25/45	713,834	716,048	869,286
FANTASIA HOLDINGS GROUP 10.88% due 01/09/23	455,000	477,378	474,906
FANTASIA HOLDINGS GROUP 12.25% due 10/18/22	245,000	262,091	262,273
FED HM LN PC POOL 1B7323 3.34% due 01/01/37	271,177	277,281	288,351
FED HM LN PC POOL 1G0480 2.75% due 05/01/35	117,168	122,182	117,501
FED HM LN PC POOL 1G1286 2.18% due 11/01/36	34,485	35,175	34,569
FED HM LN PC POOL 1N1434 2.63% due 04/01/37	32,361	32,862	32,586
FED HM LN PC POOL 1Q0379 2.50% due 11/01/37	33,110	34,590	33,279
FED HM LN PC POOL 2B3797 2.87% due 02/01/45	2,079,516	2,148,091	2,160,229
FED HM LN PC POOL 2B4443 2.76% due 07/01/45	2,494,942	2,560,565	2,591,809
FED HM LN PC POOL 849207 2.72% due 08/01/42	242,450	249,980	252,899
FED HM LN PC POOL 849278 2.98% due 04/01/44	988,867	1,024,274	1,022,492
FED HM LN PC POOL 849505 2.83% due 10/01/44	1,090,657	1,127,303	1,130,023
FED HM LN PC POOL 849506 2.91% due 11/01/44	3,463,916	3,587,019	3,585,278
FED HM LN PC POOL 849625 3.10% due 01/01/45	2,606,340	2,705,522	2,702,439
FED HM LN PC POOL A10450 5.00% due 06/01/33	949	1,027	1,065
FED HM LN PC POOL A11045 5.00% due 08/01/33	376	400	436
FED HM LN PC POOL A12093 5.00% due 08/01/33	2,060	2,182	2,386
FED HM LN PC POOL A12118 5.00% due 08/01/33	4,027	4,310	4,674
FED HM LN PC POOL A12255 5.00% due 08/01/33	737	784	836
FED HM LN PC POOL A12330 5.00% due 08/01/33	480	511	557
FED HM LN PC POOL A12403 5.00% due 08/01/33	682	713	786
FED HM LN PC POOL A12413 5.00% due 08/01/33	30,818	32,556	35,569
FED HM LN PC POOL A12886 5.00% due 08/01/33	745	792	861
FED HM LN PC POOL A12911 5.00% due 09/01/33	718	763	815
FED HM LN PC POOL A13707 5.00% due 09/01/33	5,639	5,972	6,535
FED HM LN PC POOL A13717 5.00% due 09/01/33	873	945	1,006
FED HM LN PC POOL A14092 5.00% due 05/01/33	177	194	196
FED HM LN PC POOL A14237 5.00% due 10/01/33	7,697	8,160	8,930
FED HM LN PC POOL A14554 5.00% due 11/01/33	7,134	7,636	7,929
FED HM LN PC POOL A14617 5.00% due 10/01/33	735	770	853
FED HM LN PC POOL A14805 5.00% due 10/01/33	1,440	1,549	1,665
FED HM LN PC POOL A15349 5.00% due 11/01/33	1,088	1,151	1,256
FED HM LN PC POOL A16203 7.50% due 04/01/31	26,758	27,951	29,667

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A16328 7.50% due 12/01/27	16,244	16,789	17,273
FED HM LN PC POOL A16549 5.00% due 12/01/33	280	307	310
FED HM LN PC POOL A18301 5.00% due 02/01/34	1,880	2,032	2,141
FED HM LN PC POOL A18578 5.00% due 02/01/34	814	889	946
FED HM LN PC POOL A18781 5.00% due 03/01/34	1,056	1,133	1,222
FED HM LN PC POOL A19080 5.00% due 02/01/34	378	402	420
FED HM LN PC POOL A19529 5.00% due 03/01/34	2,821	3,024	3,281
FED HM LN PC POOL A19678 5.00% due 03/01/34	2,330	2,520	2,705
FED HM LN PC POOL A20041 5.00% due 03/01/34	10,003	10,513	11,611
FED HM LN PC POOL A20958 5.00% due 04/01/34	1,002	1,074	1,152
FED HM LN PC POOL A21045 5.00% due 04/01/34	2,887	3,081	3,205
FED HM LN PC POOL A21227 5.00% due 04/01/34	891	949	1,034
FED HM LN PC POOL A21328 5.00% due 04/01/34	6,989	7,537	8,079
FED HM LN PC POOL A21418 5.00% due 05/01/34	465	494	540
FED HM LN PC POOL A22377 5.00% due 05/01/34	329	361	381
FED HM LN PC POOL A23640 5.00% due 06/01/34	4,638	5,008	5,375
FED HM LN PC POOL A25160 5.00% due 06/01/34	175,641	189,788	203,010
FED HM LN PC POOL A30096 5.00% due 12/01/34	152,495	161,670	176,539
FED HM LN PC POOL A30172 5.00% due 12/01/34	299,752	317,443	348,711
FED HM LN PC POOL A39306 5.50% due 11/01/35	190,782	188,482	224,331
FED HM LN PC POOL A45807 5.00% due 04/01/35	1,159	1,233	1,334
FED HM LN PC POOL A58023 5.00% due 03/01/37	11,880	12,643	13,650
FED HM LN PC POOL A61634 5.00% due 06/01/34	16,790	18,055	19,525
FED HM LN PC POOL A65038 5.00% due 08/01/37	26,922	28,439	30,046
FED HM LN PC POOL A83883 5.00% due 11/01/34	3,298	3,561	3,823
FED HM LN PC POOL A83886 5.00% due 11/01/33	2,132	2,305	2,408
FED HM LN PC POOL A85726 5.00% due 04/01/39	64,752	69,021	75,321
FED HM LN PC POOL A85739 5.00% due 04/01/39	56,636	60,252	65,880
FED HM LN PC POOL A86312 5.00% due 05/01/39	131,813	139,722	151,982
FED HM LN PC POOL A86576 5.00% due 01/01/34	1,379	1,493	1,595
FED HM LN PC POOL A88177 4.00% due 09/01/39	1,801	1,908	1,924
FED HM LN PC POOL A90196 4.50% due 12/01/39	75,620	81,595	83,741
FED HM LN PC POOL A93010 4.50% due 07/01/40	25,203	27,229	28,307
FED HM LN PC POOL A93463 5.00% due 08/01/40	5,564	5,953	6,471
FED HM LN PC POOL A93511 5.00% due 08/01/40	71,668	76,451	82,348
FED HM LN PC POOL A93534 4.00% due 08/01/40	57,815	60,901	63,736
FED HM LN PC POOL A93786 4.00% due 09/01/40	157,300	167,699	173,141
FED HM LN PC POOL A94779 4.00% due 11/01/40	23,750	24,921	26,301
FED HM LN PC POOL A94977 4.00% due 11/01/40	57,549	60,208	63,980
FED HM LN PC POOL A95085 4.00% due 11/01/40	218,389	229,487	238,135
FED HM LN PC POOL A95090 4.50% due 11/01/40	3,144	3,292	3,519
FED HM LN PC POOL A95144 4.00% due 11/01/40	68,441	71,792	76,088
FED HM LN PC POOL A95582 4.00% due 12/01/40	280,195	292,089	305,532
FED HM LN PC POOL A95923 4.00% due 10/01/40	32,893	34,376	36,568

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A96174 4.00% due 01/01/41	252,180	264,171	276,710
FED HM LN PC POOL A96687 4.00% due 01/01/41	110,753	116,187	121,151
FED HM LN PC POOL A96807 4.00% due 02/01/41	389,408	402,904	424,631
FED HM LN PC POOL A97420 4.00% due 03/01/41	802,366	848,255	874,946
FED HM LN PC POOL A97473 4.50% due 03/01/41	30,858	32,153	34,659
FED HM LN PC POOL A97620 4.50% due 03/01/41	254,603	268,939	284,967
FED HM LN PC POOL A97944 5.00% due 04/01/41	1,492	1,594	1,651
FED HM LN PC POOL C00551 8.00% due 09/01/27	490	505	555
FED HM LN PC POOL C00778 7.00% due 06/01/29	1,142	1,183	1,315
FED HM LN PC POOL C00781 6.50% due 04/01/29	6,843	7,051	7,669
FED HM LN PC POOL C00836 7.00% due 07/01/29	3,451	3,584	3,961
FED HM LN PC POOL C00875 7.50% due 10/01/29	339	368	397
FED HM LN PC POOL C00879 8.00% due 10/01/29	104	113	121
FED HM LN PC POOL C00887 8.00% due 11/01/29	6,284	6,647	7,185
FED HM LN PC POOL C00922 8.00% due 02/01/30	286	311	333
FED HM LN PC POOL C00972 8.00% due 04/01/30	3,501	3,658	4,168
FED HM LN PC POOL C01034 8.00% due 08/01/30	1,698	1,781	2,025
FED HM LN PC POOL C01035 8.50% due 08/01/30	58,502	62,216	69,050
FED HM LN PC POOL C01051 8.00% due 09/01/30	2,609	2,769	3,128
FED HM LN PC POOL C01104 8.00% due 12/01/30	113	122	134
FED HM LN PC POOL C01132 8.00% due 01/01/31	1,107	1,160	1,245
FED HM LN PC POOL C01135 7.50% due 02/01/31	849	880	996
FED HM LN PC POOL C01152 7.50% due 03/01/31	158	170	183
FED HM LN PC POOL C01285 7.50% due 11/01/31	98	105	103
FED HM LN PC POOL C01417 7.50% due 08/01/32	7,862	8,279	9,114
FED HM LN PC POOL C01441 7.50% due 10/01/32	1,146	1,214	1,374
FED HM LN PC POOL C01574 5.00% due 06/01/33	952	1,030	1,099
FED HM LN PC POOL C01585 5.00% due 07/01/33	12,036	13,023	13,912
FED HM LN PC POOL C01598 5.00% due 08/01/33	12,295	13,295	14,218
FED HM LN PC POOL C01724 5.00% due 12/01/33	3,809	4,115	4,405
FED HM LN PC POOL C01811 5.00% due 04/01/34	1,759	1,866	2,042
FED HM LN PC POOL C03531 4.00% due 10/01/40	317,417	331,366	346,119
FED HM LN PC POOL C04244 3.50% due 09/01/42	386,914	399,449	420,868
FED HM LN PC POOL C04530 4.00% due 11/01/41	21,003	22,394	22,902
FED HM LN PC POOL C09042 3.50% due 05/01/43	187,939	191,305	203,628
FED HM LN PC POOL C13279 7.50% due 08/01/28	5,725	5,945	5,747
FED HM LN PC POOL C22849 6.50% due 03/01/29	2,336	2,382	2,618
FED HM LN PC POOL C25626 7.00% due 04/01/29	1,504	1,558	1,545
FED HM LN PC POOL C26927 7.00% due 05/01/29	3,909	4,026	4,074
FED HM LN PC POOL C27614 6.50% due 06/01/29	13,421	13,690	15,040
FED HM LN PC POOL C32288 7.50% due 10/01/29	9,396	9,792	10,552
FED HM LN PC POOL C32464 8.00% due 11/01/29	3	3	3
FED HM LN PC POOL C32832 7.00% due 11/01/29	1,628	1,674	1,634
FED HM LN PC POOL C34753 7.50% due 12/01/29	12,391	12,952	12,786

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C36423 8.00% due 02/01/30	17,561	18,293	17,758
FED HM LN PC POOL C37436 8.00% due 01/01/30	71,542	72,417	84,888
FED HM LN PC POOL C37856 8.50% due 04/01/30	2,585	2,724	2,685
FED HM LN PC POOL C37867 8.00% due 04/01/30	43	45	49
FED HM LN PC POOL C38558 8.00% due 05/01/30	113	122	128
FED HM LN PC POOL C39758 8.00% due 07/01/30	1,924	2,044	2,008
FED HM LN PC POOL C41531 8.00% due 08/01/30	813	843	854
FED HM LN PC POOL C41561 8.00% due 08/01/30	15,269	15,912	15,954
FED HM LN PC POOL C41633 8.00% due 08/01/30	322	334	326
FED HM LN PC POOL C41674 8.00% due 08/01/30	152	165	154
FED HM LN PC POOL C42132 8.00% due 09/01/30	885	923	930
FED HM LN PC POOL C44540 8.00% due 11/01/30	8,495	8,859	8,789
FED HM LN PC POOL C44957 8.00% due 11/01/30	116	126	119
FED HM LN PC POOL C45652 8.00% due 12/01/30	16,376	17,085	16,919
FED HM LN PC POOL C45692 7.50% due 12/01/30	1,249	1,301	1,271
FED HM LN PC POOL C46047 8.00% due 12/01/30	1,546	1,616	1,746
FED HM LN PC POOL C46251 8.00% due 01/01/31	1,084	1,133	1,088
FED HM LN PC POOL C46870 7.50% due 01/01/31	3,974	4,007	4,122
FED HM LN PC POOL C47153 8.00% due 01/01/31	9,462	9,872	9,503
FED HM LN PC POOL C47562 8.00% due 02/01/31	18,082	18,873	18,376
FED HM LN PC POOL C47563 7.00% due 02/01/31	5,375	5,457	5,838
FED HM LN PC POOL C47943 8.00% due 02/01/31	4,135	4,316	4,265
FED HM LN PC POOL C48025 7.50% due 02/01/31	12,180	12,678	12,414
FED HM LN PC POOL C48297 8.00% due 02/01/31	403	418	404
FED HM LN PC POOL C48961 7.50% due 03/01/31	3,002	3,126	3,043
FED HM LN PC POOL C49267 8.00% due 03/01/31	13,830	14,435	14,611
FED HM LN PC POOL C50619 8.00% due 04/01/31	2,635	2,762	2,646
FED HM LN PC POOL C50622 7.50% due 05/01/31	2,962	3,131	3,376
FED HM LN PC POOL C52168 7.00% due 05/01/31	5,909	6,163	6,787
FED HM LN PC POOL C53324 7.00% due 06/01/31	735	755	786
FED HM LN PC POOL C53644 7.50% due 06/01/31	4,628	4,829	4,700
FED HM LN PC POOL C54694 8.50% due 07/01/31	38,599	41,620	45,818
FED HM LN PC POOL C55316 7.00% due 07/01/31	24,382	25,131	27,967
FED HM LN PC POOL C56868 7.50% due 08/01/31	2,052	2,140	2,082
FED HM LN PC POOL C56942 7.00% due 08/01/31	1,580	1,630	1,708
FED HM LN PC POOL C57324 8.00% due 09/01/31	339	368	341
FED HM LN PC POOL C57765 7.00% due 09/01/31	26,667	27,516	30,391
FED HM LN PC POOL C58694 7.00% due 10/01/31	1,429	1,473	1,570
FED HM LN PC POOL C59091 7.50% due 09/01/31	17,510	11,452	18,138
FED HM LN PC POOL C64666 7.00% due 03/01/32	101	104	107
FED HM LN PC POOL C66239 7.00% due 04/01/32	2,090	2,155	2,300
FED HM LN PC POOL C66626 7.00% due 04/01/32	815	837	844
FED HM LN PC POOL C67630 7.00% due 06/01/32	9,165	9,577	9,830
FED HM LN PC POOL C67647 7.00% due 05/01/32	1,699	1,752	1,784

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C68003 7.00% due 06/01/32	32,840	33,880	38,040
FED HM LN PC POOL C68004 7.00% due 06/01/32	9,749	10,053	10,227
FED HM LN PC POOL C70028 7.50% due 08/01/32	3,554	3,718	4,232
FED HM LN PC POOL C75023 5.00% due 12/01/32	757	791	856
FED HM LN PC POOL C75720 5.00% due 01/01/33	8,486	9,041	9,536
FED HM LN PC POOL C77450 5.00% due 03/01/33	258	274	285
FED HM LN PC POOL C78985 5.00% due 05/01/33	386	410	435
FED HM LN PC POOL C79733 5.00% due 04/01/33	4,311	4,602	4,803
FED HM LN PC POOL C80175 8.00% due 07/01/24	218	219	234
FED HM LN PC POOL C80348 7.00% due 10/01/25	157	154	169
FED HM LN PC POOL C90675 5.00% due 05/01/23	8,997	9,220	9,936
FED HM LN PC POOL C90676 5.50% due 05/01/23	35,299	36,957	39,394
FED HM LN PC POOL C90687 5.50% due 06/01/23	33,418	35,005	37,294
FED HM LN PC POOL C90691 5.50% due 07/01/23	137,325	143,880	153,253
FED HM LN PC POOL C90698 4.50% due 08/01/23	29,559	29,123	31,965
FED HM LN PC POOL C90824 4.50% due 04/01/24	13,680	14,140	14,800
FED HM LN PC POOL C91186 5.00% due 06/01/28	21,404	22,517	23,878
FED HM LN PC POOL C91382 4.50% due 07/01/31	660,626	701,743	729,861
FED HM LN PC POOL D73231 7.50% due 07/01/26	61,278	60,674	67,354
FED HM LN PC POOL D73232 8.00% due 07/01/26	13,403	13,381	13,460
FED HM LN PC POOL D97430 6.00% due 10/01/27	646	680	726
FED HM LN PC POOL G00992 7.00% due 11/01/28	919	941	1,057
FED HM LN PC POOL G01081 8.00% due 11/01/29	353	382	404
FED HM LN PC POOL G01085 7.50% due 11/01/29	593	614	656
FED HM LN PC POOL G01173 7.50% due 01/01/31	9,912	10,027	11,389
FED HM LN PC POOL G01175 7.00% due 02/01/31	4,356	4,492	4,993
FED HM LN PC POOL G01182 7.00% due 02/01/31	3,876	4,000	4,517
FED HM LN PC POOL G01227 7.00% due 03/01/31	3,615	3,737	4,175
FED HM LN PC POOL G01309 7.00% due 08/01/31	87	89	100
FED HM LN PC POOL G01311 7.00% due 09/01/31	1,853	1,936	2,137
FED HM LN PC POOL G01349 5.00% due 12/01/31	501	522	555
FED HM LN PC POOL G01374 7.00% due 03/01/32	1,349	1,408	1,574
FED HM LN PC POOL G01383 7.50% due 10/01/31	9,230	9,684	10,963
FED HM LN PC POOL G01449 7.00% due 07/01/32	3,914	4,088	4,545
FED HM LN PC POOL G01475 7.50% due 08/01/32	67,503	71,590	79,631
FED HM LN PC POOL G01479 7.50% due 06/01/32	1,043	1,098	1,212
FED HM LN PC POOL G01589 5.00% due 09/01/33	977	1,037	1,129
FED HM LN PC POOL G01649 5.00% due 02/01/34	9,282	10,045	10,735
FED HM LN PC POOL G01659 5.00% due 12/01/33	360	383	417
FED HM LN PC POOL G01737 5.00% due 12/01/34	12,984	12,593	15,104
FED HM LN PC POOL G01749 5.50% due 01/01/35	374,286	401,763	438,541
FED HM LN PC POOL G01838 5.00% due 07/01/35	244,609	262,332	284,275
FED HM LN PC POOL G01840 5.00% due 07/01/35	262,834	281,805	305,594
FED HM LN PC POOL G01864 5.00% due 01/01/34	2,209	2,388	2,553

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G01981 5.00% due 12/01/35	24,510	23,901	28,510
FED HM LN PC POOL G02540 5.00% due 11/01/34	7,841	8,319	9,097
FED HM LN PC POOL G03372 5.00% due 04/01/35	50,273	54,507	58,081
FED HM LN PC POOL G04731 5.50% due 04/01/38	52,049	55,530	61,136
FED HM LN PC POOL G04799 5.00% due 05/01/34	12,882	13,941	14,392
FED HM LN PC POOL G04898 6.00% due 11/01/38	1,302,966	1,416,383	1,535,916
FED HM LN PC POOL G05259 5.50% due 01/01/37	9,237	10,166	10,851
FED HM LN PC POOL G05421 5.00% due 11/01/35	3,282	3,454	3,624
FED HM LN PC POOL G06172 5.50% due 12/01/38	179,763	193,078	211,398
FED HM LN PC POOL G06669 6.50% due 09/01/39	85,363	94,901	99,178
FED HM LN PC POOL G06892 4.00% due 01/01/42	72,608	75,441	79,298
FED HM LN PC POOL G06956 4.50% due 08/01/41	98,109	104,699	110,191
FED HM LN PC POOL G07002 4.50% due 12/01/41	15,448	16,192	17,263
FED HM LN PC POOL G07074 5.50% due 01/01/40	2,147,027	2,355,759	2,523,014
FED HM LN PC POOL G07083 4.00% due 07/01/42	199,794	204,001	222,175
FED HM LN PC POOL G07117 6.00% due 10/01/36	12,177	13,640	14,597
FED HM LN PC POOL G07155 4.00% due 10/01/42	60,467	62,214	66,148
FED HM LN PC POOL G07216 4.00% due 07/01/42	45,979	47,357	50,832
FED HM LN PC POOL G07266 4.00% due 12/01/42	607,583	637,948	669,817
FED HM LN PC POOL G07335 7.00% due 03/01/39	79,574	92,139	93,095
FED HM LN PC POOL G07459 3.50% due 08/01/43	1,210,086	1,255,435	1,311,525
FED HM LN PC POOL G07479 4.00% due 02/01/41	209,904	223,960	230,321
FED HM LN PC POOL G07504 4.50% due 07/01/41	2,384,619	2,508,756	2,668,918
FED HM LN PC POOL G07509 6.50% due 09/01/39	241,119	265,095	275,590
FED HM LN PC POOL G07515 4.50% due 09/01/41	1,260,307	1,343,264	1,415,490
FED HM LN PC POOL G07553 5.50% due 06/01/41	485,611	526,621	570,945
FED HM LN PC POOL G07596 4.50% due 11/01/43	2,428,534	2,586,399	2,693,886
FED HM LN PC POOL G07613 6.00% due 04/01/39	216,066	242,722	257,502
FED HM LN PC POOL G07786 4.00% due 08/01/44	462,805	490,998	516,200
FED HM LN PC POOL G07892 4.50% due 08/01/44	4,156,472	4,495,537	4,655,856
FED HM LN PC POOL G07924 3.50% due 01/01/45	543,145	558,786	593,960
FED HM LN PC POOL G08537 3.00% due 07/01/43	1,654,396	1,590,462	1,759,604
FED HM LN PC POOL G08540 3.00% due 08/01/43	759,356	730,976	809,177
FED HM LN PC POOL G08554 3.50% due 10/01/43	519,415	525,722	559,882
FED HM LN PC POOL G08568 4.50% due 01/01/44	64,646	69,690	72,499
FED HM LN PC POOL G08624 4.00% due 01/01/45	766,791	817,854	838,292
FED HM LN PC POOL G08671 3.50% due 10/01/45	612,538	610,619	655,591
FED HM LN PC POOL G08672 4.00% due 10/01/45	284,695	302,184	308,832
FED HM LN PC POOL G08676 3.50% due 11/01/45	273,399	280,649	292,818
FED HM LN PC POOL G08678 4.50% due 11/01/45	167,747	179,014	185,033
FED HM LN PC POOL G08693 3.50% due 03/01/46	281,048	289,256	300,700
FED HM LN PC POOL G08701 3.00% due 04/01/46	719,767	710,049	757,539
FED HM LN PC POOL G08704 4.50% due 04/01/46	609,331	665,721	673,295
FED HM LN PC POOL G08710 3.00% due 06/01/46	940,772	995,613	990,405

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G08723 4.00% due 09/01/46	3,066,200	3,194,468	3,275,771
FED HM LN PC POOL G08726 3.00% due 10/01/46	280,180	287,170	296,163
FED HM LN PC POOL G08741 3.00% due 01/01/47	1,041,648	1,102,483	1,099,344
FED HM LN PC POOL G08768 4.50% due 06/01/47	8,549,668	9,138,126	9,291,315
FED HM LN PC POOL G08772 4.50% due 07/01/47	15,893,341	17,061,975	17,272,198
FED HM LN PC POOL G08785 4.00% due 10/01/47	6,892	7,089	7,390
FED HM LN PC POOL G14047 5.50% due 12/01/24	9,601	9,847	9,968
FED HM LN PC POOL G31106 5.00% due 09/01/31	15,805	16,429	17,463
FED HM LN PC POOL G60018 4.50% due 12/01/43	244,697	264,916	275,736
FED HM LN PC POOL G60034 4.50% due 02/01/45	1,144,997	1,237,988	1,282,665
FED HM LN PC POOL G60069 3.00% due 04/01/45	298,003	296,143	322,842
FED HM LN PC POOL G60148 4.50% due 07/01/45	308,982	334,343	341,597
FED HM LN PC POOL G60174 4.00% due 10/01/43	511,309	538,721	560,772
FED HM LN PC POOL G60198 4.50% due 09/01/44	385,783	416,614	431,998
FED HM LN PC POOL G60238 3.50% due 10/01/45	90,709	93,776	99,196
FED HM LN PC POOL G60397 4.00% due 12/01/45	151,095	157,430	164,057
FED HM LN PC POOL G60480 4.50% due 11/01/45	817,867	874,085	913,352
FED HM LN PC POOL G60650 4.00% due 04/01/46	300,296	307,592	325,159
FED HM LN PC POOL G60751 4.50% due 07/01/44	2,848,118	3,072,413	3,198,012
FED HM LN PC POOL G60855 4.50% due 12/01/45	159,680	170,161	178,877
FED HM LN PC POOL G60920 4.50% due 04/01/46	3,304,275	3,555,346	3,706,457
FED HM LN PC POOL G60985 3.00% due 05/01/47	3,007,507	2,919,131	3,257,673
FED HM LN PC POOL G61464 4.00% due 10/01/46	924,631	943,590	1,013,747
FED HM LN PC POOL G61637 3.00% due 09/01/47	81,759	78,217	88,770
FED HM LN PC POOL G62022 3.00% due 04/01/48	149,509	151,424	156,701
FED HM LN PC POOL G67701 3.00% due 10/01/46	2,270,698	2,211,474	2,458,259
FED HM LN PC POOL G67713 4.00% due 06/01/48	5,711,824	6,249,654	6,233,424
FED HM LN PC POOL G67721 4.50% due 04/01/49	312,181	340,431	343,029
FED HM LN PC POOL H01311 6.50% due 09/01/37	147,510	147,434	168,504
FED HM LN PC POOL H05096 6.00% due 10/01/37	101,550	107,624	113,259
FED HM LN PC POOL H09070 6.50% due 09/01/37	55,911	56,379	63,037
FED HM LN PC POOL H09197 6.50% due 10/01/38	141,927	149,628	157,031
FED HM LN PC POOL H09207 6.50% due 08/01/38	96,633	104,074	108,207
FED HM LN PC POOL J10391 4.50% due 07/01/24	8,307	8,418	8,730
FED HM LN PC POOL J10877 4.50% due 10/01/24	5,632	5,751	5,919
FED HM LN PC POOL J11216 4.50% due 11/01/24	12,361	12,612	12,992
FED HM LN PC POOL J11236 4.50% due 11/01/24	24,419	24,903	25,685
FED HM LN PC POOL J11244 4.50% due 11/01/24	2,244	2,290	2,358
FED HM LN PC POOL J11246 4.50% due 12/01/24	10,177	10,339	10,697
FED HM LN PC POOL J11251 4.50% due 11/01/24	14,860	15,169	15,618
FED HM LN PC POOL J12438 4.50% due 06/01/25	63,869	65,697	68,002
FED HM LN PC POOL J30765 2.50% due 02/01/30	111,017	111,907	118,328
FED HM LN PC POOL J31370 2.50% due 04/01/30	116,497	117,447	124,290
FED HM LN PC POOL J31902 3.00% due 06/01/30	287,832	295,893	309,573

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL J32181 3.00% due 07/01/30	55,490	57,204	59,901
FED HM LN PC POOL J32204 2.50% due 07/01/30	80,146	80,748	84,695
FED HM LN PC POOL J32209 2.50% due 07/01/30	86,044	86,728	91,716
FED HM LN PC POOL K91695 3.50% due 04/01/34	316,615	327,875	346,141
FED HM LN PC POOL P50019 7.00% due 07/01/24	8,171	8,341	8,613
FED HM LN PC POOL Q00093 4.00% due 04/01/41	200,749	202,029	220,283
FED HM LN PC POOL Q00285 4.50% due 04/01/41	24,670	25,763	27,710
FED HM LN PC POOL Q00804 4.50% due 05/01/41	120,680	130,466	135,073
FED HM LN PC POOL Q00876 4.50% due 05/01/41	242,178	256,861	270,647
FED HM LN PC POOL Q00959 4.50% due 05/01/41	127,762	138,049	141,748
FED HM LN PC POOL Q01249 4.50% due 06/01/41	10,189	10,889	11,404
FED HM LN PC POOL Q01348 4.50% due 06/01/41	337,527	351,008	378,893
FED HM LN PC POOL Q01443 4.50% due 06/01/41	155,342	164,219	173,870
FED HM LN PC POOL Q01536 5.00% due 06/01/41	4,731	5,056	5,400
FED HM LN PC POOL Q01798 4.50% due 07/01/41	116,517	121,693	129,312
FED HM LN PC POOL Q02727 4.50% due 08/01/41	54,304	57,317	61,017
FED HM LN PC POOL Q03841 4.00% due 10/01/41	65,271	68,398	72,569
FED HM LN PC POOL Q04022 4.00% due 10/01/41	59,017	61,901	65,358
FED HM LN PC POOL Q04461 4.00% due 11/01/41	127,951	131,442	140,405
FED HM LN PC POOL Q05325 4.00% due 12/01/41	187,967	195,381	204,974
FED HM LN PC POOL Q05807 4.00% due 01/01/42	385,787	395,171	425,357
FED HM LN PC POOL Q06344 4.00% due 02/01/42	368,963	375,925	406,811
FED HM LN PC POOL Q09813 3.50% due 08/01/42	731,156	729,051	803,411
FED HM LN PC POOL Q09896 3.50% due 08/01/42	452,629	457,991	488,326
FED HM LN PC POOL Q13765 4.00% due 12/01/42	272,778	281,109	303,311
FED HM LN PC POOL Q14866 3.00% due 01/01/43	326,604	318,711	353,003
FED HM LN PC POOL Q15442 3.50% due 02/01/43	81,494	83,759	90,476
FED HM LN PC POOL Q16084 3.00% due 03/01/43	716,554	688,136	764,088
FED HM LN PC POOL Q16893 3.50% due 04/01/43	1,516,627	1,515,447	1,666,718
FED HM LN PC POOL Q17095 3.00% due 04/01/43	125,299	128,224	136,727
FED HM LN PC POOL Q17453 3.50% due 04/01/43	748,345	772,528	814,153
FED HM LN PC POOL Q17792 3.50% due 05/01/43	1,147,680	1,221,885	1,255,201
FED HM LN PC POOL Q18305 3.50% due 05/01/43	102,683	104,216	110,750
FED HM LN PC POOL Q18306 3.50% due 05/01/43	617,739	618,041	671,979
FED HM LN PC POOL Q19475 3.50% due 06/01/43	525,876	547,312	565,754
FED HM LN PC POOL Q19476 3.50% due 06/01/43	552,012	549,929	600,248
FED HM LN PC POOL Q20146 3.50% due 07/01/43	232,274	234,756	257,877
FED HM LN PC POOL Q20780 3.50% due 08/01/43	619,629	611,055	680,776
FED HM LN PC POOL Q21579 4.00% due 09/01/43	92,668	98,116	104,072
FED HM LN PC POOL Q22941 4.50% due 11/01/43	71,385	77,103	79,919
FED HM LN PC POOL Q23689 4.50% due 12/01/43	257,658	276,867	288,105
FED HM LN PC POOL Q25643 4.00% due 04/01/44	106,116	113,820	117,020
FED HM LN PC POOL Q26218 3.50% due 05/01/44	44,592	45,713	49,482
FED HM LN PC POOL Q26367 4.00% due 05/01/44	393,107	411,940	430,716

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q27319 3.50% due 07/01/44	37,923	38,882	42,082
FED HM LN PC POOL Q27375 4.50% due 07/01/44	77,773	84,458	86,404
FED HM LN PC POOL Q28604 3.50% due 09/01/44	78,945	81,316	87,602
FED HM LN PC POOL Q29187 4.50% due 10/01/44	54,334	58,961	60,331
FED HM LN PC POOL Q29916 4.00% due 11/01/44	158,253	166,465	172,773
FED HM LN PC POOL Q29920 4.50% due 11/01/44	287,567	316,463	320,884
FED HM LN PC POOL Q31285 3.50% due 02/01/45	1,705,037	1,789,651	1,840,230
FED HM LN PC POOL Q31338 4.00% due 02/01/45	52,760	56,428	57,889
FED HM LN PC POOL Q32857 3.00% due 04/01/45	1,262,649	1,275,982	1,371,235
FED HM LN PC POOL Q33869 4.00% due 06/01/45	770,685	817,408	841,801
FED HM LN PC POOL Q34967 4.00% due 07/01/45	432,224	439,962	470,316
FED HM LN PC POOL Q35225 3.50% due 08/01/45	572,280	596,120	610,798
FED HM LN PC POOL Q35614 3.50% due 08/01/45	633,959	652,089	685,983
FED HM LN PC POOL Q36238 4.00% due 09/01/45	423,162	424,667	464,977
FED HM LN PC POOL Q36302 3.50% due 09/01/45	70,228	73,272	77,931
FED HM LN PC POOL Q36965 3.50% due 10/01/45	280,474	293,656	306,716
FED HM LN PC POOL Q37234 3.50% due 11/01/45	658,657	691,053	706,246
FED HM LN PC POOL Q38275 4.00% due 07/01/45	34,564	36,822	37,685
FED HM LN PC POOL Q38473 4.00% due 01/01/46	533,641	565,617	581,130
FED HM LN PC POOL Q39438 4.00% due 03/01/46	571,888	582,898	621,889
FED HM LN PC POOL Q41209 3.50% due 06/01/46	49,382	49,738	53,633
FED HM LN PC POOL Q43252 3.00% due 09/01/46	288,818	296,022	304,657
FED HM LN PC POOL Q43267 4.50% due 09/01/46	87,170	92,940	96,168
FED HM LN PC POOL Q45219 3.50% due 01/01/45	775,959	797,658	831,623
FED HM LN PC POOL Q45560 3.00% due 01/01/47	1,157,727	1,157,977	1,250,519
FED HM LN PC POOL Q45737 3.00% due 01/01/47	2,772,636	2,768,571	3,003,312
FED HM LN PC POOL Q45819 3.00% due 01/01/47	735,440	733,555	796,860
FED HM LN PC POOL Q45827 3.00% due 01/01/47	572,637	570,677	615,080
FED HM LN PC POOL Q46283 4.00% due 02/01/47	193,461	196,147	208,122
FED HM LN PC POOL Q46539 4.50% due 03/01/47	51,349	54,297	55,817
FED HM LN PC POOL Q48875 4.00% due 06/01/47	249,918	267,755	268,741
FED HM LN PC POOL Q49487 5.00% due 07/01/47	50,651	53,350	56,544
FED HM LN PC POOL Q54896 5.00% due 03/01/48	48,934	51,038	54,442
FED HM LN PC POOL Q56988 4.50% due 07/01/48	391,277	405,100	424,188
FED HM LN PC POOL Q57853 4.50% due 08/01/48	8,161,975	8,549,826	9,049,208
FED HM LN PC POOL QA7477 3.00% due 03/01/50	1,981,430	2,071,288	2,106,394
FED HM LN PC POOL QA8791 3.50% due 04/01/50	261,971	282,720	285,526
FED HM LN PC POOL QB0211 2.50% due 06/01/50	621,374	647,405	655,591
FED HM LN PC POOL QB1146 3.00% due 07/01/50	470,945	497,200	494,349
FED HM LN PC POOL QB2634 2.50% due 08/01/50	1,081,016	1,137,783	1,140,544
FED HM LN PC POOL QB2682 2.50% due 08/01/50	1,015,520	1,070,391	1,071,441
FED HM LN PC POOL QB3855 2.50% due 09/01/50	972,848	1,021,171	1,026,419
FED HM LN PC POOL QB4785 2.50% due 10/01/50	2,271,814	2,374,325	2,396,914
FED HM LN PC POOL RA1293 3.00% due 09/01/49	1,059,846	1,080,015	1,142,345

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL RA1411 3.00% due 09/01/49	1,000,000	1,073,828	1,086,419
FED HM LN PC POOL RA2358 4.00% due 03/01/50	214,848	227,860	229,651
FED HM LN PC POOL RA2362 3.50% due 03/01/50	233,906	245,549	247,570
FED HM LN PC POOL RA2658 3.50% due 05/01/50	449,681	486,612	490,824
FED HM LN PC POOL RA3053 2.00% due 07/01/50	4,886,025	5,018,813	5,089,051
FED HM LN PC POOL RA3060 3.00% due 07/01/50	2,945,036	3,101,856	3,091,354
FED HM LN PC POOL RA4119 2.00% due 12/01/50	11,221,603	11,669,363	11,741,099
FED HM LN PC POOL SD0093 5.00% due 10/01/49	10,144,779	10,863,588	11,220,286
FED HM LN PC POOL SD0127 3.00% due 12/01/48	458,594	467,898	481,407
FED HM LN PC POOL SD0247 4.00% due 07/01/47	152,038	166,501	165,502
FED HM LN PC POOL SD0248 4.50% due 01/01/49	716,479	773,042	777,611
FED HM LN PC POOL SD0422 4.50% due 07/01/45	177,070	198,939	198,582
FED HM LN PC POOL SD0478 4.00% due 01/01/45	95,079	104,861	104,941
FED HM LN PC POOL SD0480 3.50% due 06/01/45	2,140,995	2,393,376	2,361,773
FED HM LN PC POOL SD0481 3.50% due 09/01/44	2,451,187	2,763,057	2,716,040
FED HM LN PC POOL SD0482 3.50% due 10/01/45	1,541,404	1,698,103	1,687,792
FED HM LN PC POOL SD0489 4.00% due 04/01/48	1,770,170	2,004,262	1,984,449
FED HM LN PC POOL SD0490 4.00% due 01/01/45	3,500,179	3,864,668	3,837,998
FED HM LN PC POOL SD0491 3.50% due 08/01/49	2,199,069	2,473,464	2,436,920
FED HM LN PC POOL SD0492 4.00% due 08/01/48	116,260	128,660	128,687
FED HM LN PC POOL SD0493 3.50% due 06/01/48	1,961,730	2,149,563	2,139,805
FED HM LN PC POOL SD0494 3.50% due 06/01/49	911,476	1,016,389	1,004,136
FED HM LN PC POOL SD0495 3.00% due 09/01/50	8,555,287	8,990,025	8,987,432
FED HM LN PC POOL SD0496 3.00% due 02/01/47	104,096	114,159	113,119
FED HM LN PC POOL SD0497 3.00% due 12/01/43	2,045,093	2,249,769	2,226,553
FED HM LN PC POOL SD0503 4.00% due 04/01/48	1,857,757	2,080,823	2,068,791
FED HM LN PC POOL SD0505 4.00% due 06/01/48	2,504,022	2,729,674	2,717,509
FED HM LN PC POOL SD0507 4.00% due 09/01/45	1,497,751	1,705,128	1,687,548
FED HM LN PC POOL SD0508 3.50% due 01/01/48	918,531	1,013,643	1,007,272
FED HM LN PC POOL SD7531 3.00% due 12/01/50	8,000,000	8,642,499	8,652,561
FED HM LN PC POOL SD8002 4.50% due 07/01/49	200,802	216,278	217,782
FED HM LN PC POOL SD8003 4.00% due 07/01/49	485,374	504,212	517,971
FED HM LN PC POOL SD8019 4.50% due 10/01/49	211,659	227,975	229,454
FED HM LN PC POOL SD8050 3.00% due 03/01/50	808,456	826,335	847,469
FED HM LN PC POOL SD8056 3.00% due 04/01/50	998,330	1,028,166	1,046,406
FED HM LN PC POOL SD8062 3.00% due 05/01/50	127,087	132,896	133,380
FED HM LN PC POOL SD8072 5.00% due 06/01/50	515,392	565,952	575,651
FED HM LN PC POOL SD8074 3.00% due 07/01/50	739,465	775,741	776,403
FED HM LN PC POOL SD8083 2.50% due 08/01/50	907,873	951,752	957,866
FED HM LN PC POOL SD8089 2.50% due 07/01/50	713,118	737,543	752,387
FED HM LN PC POOL SD8099 2.50% due 10/01/50	785,091	823,723	828,323
FED HM LN PC POOL U90245 3.50% due 10/01/42	43,621	45,201	47,676
FED HM LN PC POOL U92272 4.50% due 12/01/43	152,514	163,104	170,511
FED HM LN PC POOL U99045 3.50% due 03/01/43	2,001,765	2,080,369	2,187,720

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL U99076 4.50% due 12/01/43	1,104,099	1,181,611	1,234,689
FED HM LN PC POOL U99084 4.50% due 02/01/44	964,386	1,031,915	1,078,495
FED HM LN PC POOL U99091 4.50% due 03/01/44	268,619	286,946	300,294
FED HM LN PC POOL U99124 3.50% due 03/01/45	2,128,027	2,222,872	2,323,521
FED HM LN PC POOL V60796 2.50% due 05/01/30	193,333	196,725	205,423
FED HM LN PC POOL V60886 2.50% due 08/01/30	211,102	213,557	225,039
FED HM LN PC POOL V60902 2.50% due 08/01/30	173,079	175,036	184,504
FED HM LN PC POOL V60903 2.50% due 09/01/30	165,843	167,835	176,452
FED HM LN PC POOL V60904 2.50% due 09/01/30	37,907	38,356	40,273
FED HM LN PC POOL V60908 3.00% due 08/01/30	55,786	57,510	59,906
FED HM LN PC POOL V60909 3.00% due 08/01/30	89,247	91,953	96,166
FED HM LN PC POOL V80355 3.50% due 08/01/43	394,960	398,388	438,458
FED HM LN PC POOL V80552 4.00% due 02/01/41	122,118	130,226	133,155
FED HM LN PC POOL V80553 4.00% due 06/01/40	38,651	41,061	42,608
FED HM LN PC POOL V81992 4.00% due 10/01/45	137,648	144,246	149,682
FED HM LN PC POOL V82645 3.00% due 10/01/46	1,233,705	1,224,133	1,319,481
FED HM LN PC POOL V83115 4.50% due 03/01/47	3,187,597	3,413,133	3,486,178
FED HM LN PC POOL V83224 3.50% due 07/01/47	1,367,128	1,417,514	1,494,218
FED HM LN PC POOL Z40054 4.00% due 07/01/42	312,161	326,607	342,448
FED HM LN PC POOL Z60023 5.50% due 12/01/22	46,869	48,817	52,305
FED HM LN PC POOL ZA5433 3.50% due 06/01/48	219,532	221,049	234,383
FED HM LN PC POOL ZA5454 4.00% due 06/01/48	128,220	138,025	138,022
FED HM LN PC POOL ZA6680 4.00% due 04/01/49	1,198,745	1,299,059	1,308,468
FED HM LN PC POOL ZI8701 6.00% due 04/01/39	71,852	78,614	82,854
FED HM LN PC POOL ZM0037 3.50% due 08/01/45	62,311	65,123	66,668
FED HM LN PC POOL ZM1238 3.00% due 06/01/46	138,416	147,044	145,545
FED HM LN PC POOL ZM2846 3.50% due 03/01/47	89,161	95,216	95,013
FED HM LN PC POOL ZM2995 4.00% due 04/01/47	935,571	1,000,792	1,014,270
FED HM LN PC POOL ZM3481 3.50% due 06/01/47	49,580	49,853	53,611
FED HM LN PC POOL ZM7688 4.00% due 08/01/48	1,731,861	1,856,352	1,855,622
FED HM LN PC POOL ZM7733 5.00% due 08/01/48	352,825	371,409	391,700
FED HM LN PC POOL ZM8774 5.00% due 10/01/48	265,221	276,880	292,827
FED HM LN PC POOL ZN1436 5.00% due 11/01/48	384,564	400,556	424,592
FED HM LN PC POOL ZS3399 5.00% due 11/01/41	261,490	283,595	304,041
FED HM LN PC POOL ZS3412 5.50% due 12/01/38	272,894	297,464	320,778
FED HM LN PC POOL ZS4699 4.00% due 01/01/47	42,866	45,055	46,322
FED HM LN PC POOL ZS4727 4.00% due 07/01/47	648,045	695,764	695,996
FED HM LN PC POOL ZS4751 3.50% due 01/01/48	868,948	922,535	921,077
FED HM LN PC POOL ZS8669 3.00% due 09/01/32	273,415	287,347	287,077
FED HM LN PC POOL ZS8673 3.00% due 10/01/32	145,673	153,751	152,947
FED HM LN PC POOL ZT0714 5.00% due 10/01/48	114,650	120,733	126,951
FED HM LN PC POOL ZT1257 3.00% due 01/01/46	285,127	310,776	311,144
FED HM LN PC POOL ZT1481 4.00% due 11/01/48	1,238,584	1,329,163	1,323,627
FED HM LN PC POOL ZT1493 3.00% due 09/01/48	651,178	659,923	706,324

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL ZT1677 5.00% due 02/01/28	480,101	506,676	530,073
FED HM LN PC POOL ZT1951 3.50% due 05/01/49	3,301,899	3,378,453	3,481,244
FED REPUBLIC OF BRAZIL 10.25% due 01/10/28	1,650,000	379,460	374,965
FED REPUBLIC OF BRAZIL 2.63% due 01/05/23	300,000	288,646	311,100
FED REPUBLIC OF BRAZIL 2.88% due 06/06/25	600,000	624,991	624,756
FED REPUBLIC OF BRAZIL 3.88% due 06/12/30	3,990,000	4,169,653	4,209,450
FED REPUBLIC OF BRAZIL 4.63% due 01/13/28	1,246,000	1,391,985	1,395,532
FED REPUBLIC OF BRAZIL 4.75% due 01/14/50	960,000	1,001,625	1,025,760
FED REPUBLIC OF BRAZIL 4.88% due 01/22/21	366,000	366,944	366,004
FED REPUBLIC OF BRAZIL 5.00% due 01/27/45	2,919,000	3,223,013	3,240,090
FED REPUBLIC OF BRAZIL 5.63% due 01/07/41	2,345,000	2,315,378	2,769,445
FED REPUBLIC OF BRAZIL 5.63% due 02/21/47	2,505,000	2,824,167	2,988,465
FED REPUBLIC OF BRAZIL 6.00% due 04/07/26	210,000	250,211	252,315
FED REPUBLIC OF BRAZIL 7.13% due 01/20/37	532,000	722,948	721,530
FED REPUBLIC OF BRAZIL 8.25% due 01/20/34	688,000	1,002,895	1,002,767
FEDERAL FARM CREDIT BANK 2.40% due 09/27/34	20,000,000	20,067,741	22,319,683
FEDERAL FARM CREDIT BANK 2.75% due 06/12/34	5,950,000	6,186,718	6,878,109
FEDERAL FARM CREDIT BANK 2.98% due 01/03/30	7,425,000	7,256,035	8,680,219
FEDERAL FARM CREDIT BANK 3.04% due 05/20/36	8,770,000	7,999,945	10,543,363
FEDERAL FARM CREDIT BANK 3.14% due 11/30/32	2,255,000	2,189,761	2,712,601
FEDERAL FARM CREDIT BANK 3.25% due 10/11/35	5,595,000	5,545,235	6,854,219
FEDERAL FARM CREDIT BANK 3.39% due 01/18/39	6,870,000	6,437,753	8,591,516
FEDERAL FARM CREDIT BANK 3.45% due 04/07/31	4,110,000	4,114,688	5,021,424
FEDERAL FARM CREDIT BANK 3.48% due 03/26/46	10,000,000	10,072,747	12,885,815
FEDERAL FARM CREDIT BANK 3.49% due 04/02/40	5,700,000	5,843,554	7,201,736
FEDERAL FARM CREDIT BANK 3.50% due 02/28/39	9,510,000	9,513,168	12,052,776
FEDERAL FARM CREDIT BANK 3.51% due 12/29/33	5,520,000	6,239,935	6,891,285
FEDERAL FARM CREDIT BANK 3.68% due 11/27/34	10,590,000	11,269,650	13,511,905
FEDERAL FARM CREDIT BANK 3.70% due 12/14/38	2,370,000	2,440,299	3,076,990
FEDERAL FARM CREDIT BANK 3.77% due 12/04/35	4,200,000	4,202,270	5,436,714
FEDERAL FARM CREDIT BANK 3.86% due 08/24/37	6,990,000	6,997,955	9,225,164
FEDERAL HOME LOAN BANK 1.63% due 12/20/21	1,890,000	1,889,005	1,917,735
FEDERAL HOME LOAN BANK 2.13% due 12/14/29	2,000,000	2,151,268	2,195,501
FEDERAL HOME LOAN BANK 2.38% due 09/10/27	12,000,000	11,659,514	13,420,132
FEDERAL HOME LOAN BANK 2.63% due 09/10/27	6,000,000	5,920,561	6,808,298
FEDERAL HOME LOAN BANK 3.00% due 03/10/28	12,270,000	12,189,631	14,196,295
FEDERAL HOME LOAN BANK 3.00% due 09/11/26	5,380,000	5,384,361	6,135,211
FEDERAL HOME LOAN BANK 3.32% due 11/13/35	21,850,000	21,851,531	26,946,521
FEDERAL HOME LOAN BANK 3.50% due 06/18/30	8,740,000	8,844,345	10,842,910
FEDERAL HOME LOAN BANK 3.56% due 05/16/33	3,915,000	3,904,213	4,966,166
FEDERAL HOME LOAN BANK 5.50% due 07/15/36	14,000,000	17,844,441	21,629,560
FEDERAL HOME LOAN BANK 5.63% due 06/11/21	105,000	105,289	107,524
FEDEX CORP 3.88% due 08/01/42	337,000	331,193	393,099
FEDEX CORP 3.90% due 02/01/35	83,000	98,921	99,109

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FEDEX CORP 4.25% due 05/15/30	2,200,000	2,266,951	2,673,029
FEDEX CORP 4.55% due 04/01/46	1,915,000	1,944,959	2,463,644
FEDEX CORP 4.90% due 01/15/34	114,000	146,735	147,139
FEDEX CORP 5.25% due 05/15/50	1,375,000	1,362,149	1,947,593
FEL ENERGY VI SARL 5.75% due 12/01/40	1,650,000	1,696,257	1,756,095
FERMACA ENTERPRISES S RL 6.38% due 03/30/38	211,835	244,599	244,987
FHLMC MULTIFAMILY STRUCTURED P 0.37% due 12/25/2	6,086,583	529,733	144,667
FHLMC MULTIFAMILY STRUCTURED P 0.56% due 08/25/2	8,172,530	861,588	216,973
FHLMC MULTIFAMILY STRUCTURED P 0.70% due 03/25/2	2,750,707	99,668	116,466
FHLMC MULTIFAMILY STRUCTURED P 0.88% due 06/25/2	1,997,432	118,867	132,420
FHLMC MULTIFAMILY STRUCTURED P 0.88% due 11/25/3	5,620,000	416,712	418,551
FHLMC MULTIFAMILY STRUCTURED P 0.95% due 06/25/2	1,296,997	83,103	91,555
FHLMC MULTIFAMILY STRUCTURED P 0.95% due 08/25/2	10,838,861	2,607,550	209,714
FHLMC MULTIFAMILY STRUCTURED P 1.03% due 10/25/3	7,600,000	633,456	643,494
FHLMC MULTIFAMILY STRUCTURED P 1.09% due 05/25/2	1,516,782	62,988	69,384
FHLMC MULTIFAMILY STRUCTURED P 1.09% due 05/25/2	1,994,593	122,665	139,221
FHLMC MULTIFAMILY STRUCTURED P 1.15% due 06/25/2	4,850,000	388,868	401,100
FHLMC MULTIFAMILY STRUCTURED P 1.24% due 06/25/2	800,000	69,316	78,609
FHLMC MULTIFAMILY STRUCTURED P 1.36% due 12/25/2	1,420,000	133,635	134,311
FHLMC MULTIFAMILY STRUCTURED P 1.81% due 04/25/3	3,797,927	497,182	502,933
FHLMC MULTIFAMILY STRUCTURED P 3.00% due 01/25/2	815,000	845,172	875,991
FHLMC MULTIFAMILY STRUCTURED P 3.37% due 07/25/2	2,765,000	2,834,274	2,970,694
FHLMC MULTIFAMILY STRUCTURED P 3.69% due 01/25/2	490,000	561,289	583,735
FHLMC MULTIFAMILY STRUCTURED P 3.78% due 10/25/2	1,850,000	2,119,390	2,194,732
FHLMC MULTIFAMILY STRUCTURED P 3.90% due 04/25/2	1,000,000	1,138,963	1,195,329
FHLMC MULTIFAMILY STRUCTURED P 3.92% due 09/25/2	675,000	775,764	812,053
FHLMC MULTIFAMILY STRUCTURED P 4.05% due 09/25/2	770,000	894,779	933,910
FIDELITY NATIONAL INFORM 3.00% due 08/15/26	239,000	252,234	265,938
FIFTH THIRD BANCORP 2.38% due 01/28/25	830,000	818,149	883,319
FIFTH THIRD BANCORP 4.50% due 12/31/99	490,000	501,300	521,115
FIFTH THIRD BANCORP 5.10% due 12/29/49	780,000	764,067	791,427
FIN DEPT GOVT SHARJAH 4.00% due 07/28/50	500,000	504,747	508,100
FINANCIAL RISK US HLDGS INC 0.00% due 10/01/25	900,000	900,000	898,128
FIRST AMERICAN FINANCIAL 4.60% due 11/15/24	2,600,000	2,602,422	2,881,756
FIRST QUANTUM MINERALS L 6.50% due 03/01/24	910,000	937,600	935,025
FIRST QUANTUM MINERALS L 6.88% due 03/01/26	895,000	939,085	933,038
FIRST QUANTUM MINERALS L 6.88% due 10/15/27	580,000	627,618	629,300
FIRST QUANTUM MINERALS L 7.25% due 04/01/23	1,430,000	1,469,580	1,473,865
FIRST QUANTUM MINERALS L 7.50% due 04/01/25	905,000	944,841	942,331
FIRSTCASH INC 4.63% due 09/01/28	1,545,000	1,601,436	1,593,281
FIRSTENERGY CORP 2.25% due 09/01/30	675,000	674,046	652,929
FIRSTENERGY CORP 2.65% due 03/01/30	524,000	527,182	525,662
FIRSTENERGY CORP 3.90% due 07/15/27	1,410,000	1,414,201	1,554,238
FIRSTENERGY CORP 4.25% due 03/15/23	1,970,000	1,979,062	2,080,277

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FIRSTENERGY CORP 4.85% due 07/15/47	614,000	740,380	764,120
FIRSTENERGY CORP 7.38% due 11/15/31	4,586,000	4,992,694	6,539,473
FIRSTENERGY TRANSMISSION 4.35% due 01/15/25	181,000	192,335	197,330
FIRSTENERGY TRANSMISSION 4.55% due 04/01/49	900,000	1,020,664	1,051,048
FIRSTENERGY TRANSMISSION 5.45% due 07/15/44	272,000	331,467	345,131
FISERV INC 2.25% due 06/01/27	4,355,000	4,370,575	4,641,326
FISERV INC 3.20% due 07/01/26	1,900,000	1,899,901	2,128,342
FISERV INC 3.50% due 07/01/29	1,537,000	1,694,944	1,755,033
FISERV INC 3.85% due 06/01/25	23,000	22,739	25,926
FISERV INC 4.20% due 10/01/28	287,000	310,522	342,189
FISERV INC 4.40% due 07/01/49	900,000	1,150,977	1,205,532
FIVE CORNERS FUNDING TRS 4.42% due 11/15/23	5,040,000	5,188,278	5,590,491
FLATIRON CLO LTD 1.47% due 05/15/30	2,650,000	2,650,000	2,657,971
FLORIDA GAS TRANSMISSION 2.55% due 07/01/30	1,000,000	997,741	1,053,996
FLORIDA POWER + LIGHT CO 3.70% due 12/01/47	113,000	134,556	140,080
FLORIDA POWER + LIGHT CO 3.80% due 12/15/42	70,000	72,925	86,717
FLORIDA POWER + LIGHT CO 3.95% due 03/01/48	1,172,000	1,437,934	1,528,459
FLORIDA POWER + LIGHT CO 5.69% due 03/01/40	42,000	53,729	62,322
FMG RESOURCES AUG 2006 4.50% due 09/15/27	362,000	398,763	402,178
FNMA POOL 190307 8.00% due 06/01/30	1,380	1,450	1,640
FNMA POOL 190317 8.00% due 08/01/31	2,146	2,269	2,608
FNMA POOL 190396 4.50% due 06/01/39	-	(46)	-
FNMA POOL 250508 6.00% due 01/01/26	1,104	1,083	1,240
FNMA POOL 251237 8.00% due 10/01/27	4,557	4,715	5,107
FNMA POOL 251971 7.50% due 09/01/28	7,904	7,965	8,928
FNMA POOL 252568 7.50% due 06/01/29	1,358	1,411	1,551
FNMA POOL 252925 7.50% due 12/01/29	3,741	3,914	4,339
FNMA POOL 253113 7.50% due 03/01/30	17,165	17,876	20,217
FNMA POOL 253184 8.00% due 04/01/30	2,428	2,540	2,962
FNMA POOL 253356 8.00% due 07/01/30	1,841	1,940	2,249
FNMA POOL 253553 8.00% due 10/01/30	17,091	17,168	18,125
FNMA POOL 253607 7.50% due 11/01/30	3,407	3,424	3,477
FNMA POOL 253643 7.50% due 02/01/31	1,255	1,324	1,498
FNMA POOL 253644 8.00% due 02/01/31	3,458	3,671	4,230
FNMA POOL 253813 8.00% due 05/01/31	1,297	1,361	1,482
FNMA POOL 253891 7.50% due 07/01/31	2,037	2,146	2,390
FNMA POOL 253974 7.00% due 08/01/31	14,868	15,299	16,727
FNMA POOL 254335 7.50% due 05/01/32	27,198	28,429	32,132
FNMA POOL 254360 7.00% due 05/01/32	20,214	20,499	22,909
FNMA POOL 254383 7.50% due 06/01/32	5,849	6,142	7,153
FNMA POOL 254416 7.50% due 07/01/32	850	881	991
FNMA POOL 254446 7.50% due 08/01/32	6,193	6,463	7,290
FNMA POOL 254453 7.00% due 07/01/22	1,566	1,577	1,611
FNMA POOL 254548 5.50% due 12/01/32	77,013	76,554	89,471

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 254793 5.00% due 07/01/33	61,642	65,676	71,117
FNMA POOL 254986 5.50% due 11/01/23	23,317	24,482	26,016
FNMA POOL 255217 4.50% due 04/01/24	2,576	2,674	2,786
FNMA POOL 255269 5.50% due 07/01/34	12,065	11,958	14,099
FNMA POOL 256715 6.00% due 05/01/27	16,418	16,462	18,434
FNMA POOL 256851 7.00% due 08/01/37	302,393	315,099	357,470
FNMA POOL 303157 10.00% due 05/01/22	8	8	8
FNMA POOL 310048 6.50% due 02/01/38	201,682	218,931	235,885
FNMA POOL 313544 10.00% due 05/01/22	103	104	104
FNMA POOL 323868 7.50% due 08/01/29	1,660	1,668	1,849
FNMA POOL 357822 5.50% due 05/01/35	48,158	46,972	56,609
FNMA POOL 418497 6.00% due 03/01/28	1,141	1,130	1,281
FNMA POOL 468551 3.98% due 07/01/21	500,000	500,960	504,453
FNMA POOL 518115 7.50% due 10/01/29	104	113	106
FNMA POOL 519876 7.50% due 02/01/30	411	425	430
FNMA POOL 526353 7.50% due 03/01/30	256	276	278
FNMA POOL 527044 7.50% due 02/01/30	586	633	604
FNMA POOL 527750 7.50% due 01/01/30	515	532	515
FNMA POOL 530817 8.00% due 04/01/30	1,132	1,177	1,137
FNMA POOL 532907 7.50% due 04/01/30	3,096	3,210	3,182
FNMA POOL 533185 7.50% due 04/01/30	20,603	21,367	21,518
FNMA POOL 535023 8.00% due 12/01/29	1,534	1,619	1,760
FNMA POOL 535039 8.00% due 12/01/29	1,449	1,535	1,694
FNMA POOL 535095 8.00% due 01/01/30	9,337	9,839	11,286
FNMA POOL 535425 7.50% due 08/01/30	19	20	21
FNMA POOL 535440 8.50% due 08/01/30	2,155	2,308	2,647
FNMA POOL 535481 8.00% due 09/01/30	421	456	475
FNMA POOL 535488 8.50% due 09/01/30	3,302	3,564	3,833
FNMA POOL 535533 8.00% due 10/01/30	7,584	8,042	9,103
FNMA POOL 535597 8.00% due 10/01/30	1,199	1,260	1,392
FNMA POOL 535608 9.50% due 04/01/30	20,503	22,125	22,930
FNMA POOL 535667 8.00% due 01/01/31	630	655	726
FNMA POOL 535714 7.50% due 01/01/31	1,522	1,597	1,728
FNMA POOL 535751 7.50% due 12/01/30	201	217	232
FNMA POOL 535903 7.50% due 03/01/31	3,697	3,896	4,267
FNMA POOL 535996 7.50% due 06/01/31	732	759	859
FNMA POOL 536142 7.50% due 04/01/30	9,204	9,558	9,435
FNMA POOL 536495 8.50% due 04/01/30	10,894	11,441	10,925
FNMA POOL 536597 7.50% due 04/01/30	4,968	5,153	5,039
FNMA POOL 536909 7.50% due 04/01/30	83	90	86
FNMA POOL 538886 7.50% due 07/01/30	362	374	394
FNMA POOL 543845 8.00% due 07/01/30	1,606	1,682	1,886
FNMA POOL 544046 8.50% due 08/01/30	36,810	38,674	38,890
FNMA POOL 544397 8.50% due 08/01/30	6,774	7,115	6,883

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 545138 7.50% due 08/01/31	2,576	2,698	2,941
FNMA POOL 545240 8.00% due 09/01/31	761	790	895
FNMA POOL 545481 7.50% due 11/01/31	44,308	46,784	51,581
FNMA POOL 545562 7.50% due 03/01/32	3,330	3,521	3,878
FNMA POOL 545604 8.00% due 09/01/31	1,679	1,791	1,946
FNMA POOL 545609 7.50% due 03/01/32	3,102	3,275	3,681
FNMA POOL 545612 8.00% due 04/01/32	866	903	1,041
FNMA POOL 545613 7.50% due 03/01/32	32,343	34,208	37,557
FNMA POOL 546261 7.50% due 07/01/30	762	788	781
FNMA POOL 548662 8.50% due 08/01/30	46,683	49,319	48,251
FNMA POOL 548965 8.50% due 07/01/30	340	374	363
FNMA POOL 551217 8.00% due 09/01/30	482	522	484
FNMA POOL 554471 7.50% due 10/01/30	6,346	6,698	6,876
FNMA POOL 555531 5.50% due 06/01/33	519,639	542,362	604,629
FNMA POOL 555743 5.00% due 09/01/33	75,773	80,768	87,324
FNMA POOL 556519 8.00% due 10/01/30	28	31	28
FNMA POOL 561258 7.50% due 12/01/30	95	103	96
FNMA POOL 561775 8.00% due 01/01/31	3,564	3,722	4,113
FNMA POOL 561790 7.50% due 11/01/30	1,226	1,274	1,312
FNMA POOL 562653 7.50% due 01/01/31	90	97	91
FNMA POOL 562827 7.50% due 03/01/31	21,380	21,492	21,947
FNMA POOL 568335 7.50% due 01/01/31	13,027	13,570	13,636
FNMA POOL 568516 8.50% due 01/01/31	18,895	19,871	19,216
FNMA POOL 568551 7.50% due 02/01/31	229	246	236
FNMA POOL 568656 7.50% due 03/01/31	2,412	2,507	2,421
FNMA POOL 570320 7.50% due 02/01/31	335	361	355
FNMA POOL 570543 8.50% due 01/01/31	182,594	192,252	204,976
FNMA POOL 571054 7.50% due 02/01/31	2,135	2,219	2,143
FNMA POOL 582122 7.50% due 06/01/31	3,693	3,841	3,707
FNMA POOL 583314 7.50% due 05/01/31	1,722	1,791	1,756
FNMA POOL 583354 7.50% due 05/01/31	221	238	224
FNMA POOL 591474 8.00% due 09/01/31	959	1,002	1,095
FNMA POOL 600187 7.00% due 07/01/31	59,742	61,458	68,401
FNMA POOL 600950 8.00% due 08/01/31	14,398	15,029	15,325
FNMA POOL 602073 7.50% due 09/01/31	16,338	17,011	17,714
FNMA POOL 609492 7.50% due 10/01/31	7,700	8,017	8,943
FNMA POOL 628075 7.50% due 02/01/32	55,358	58,632	61,927
FNMA POOL 635926 7.50% due 03/01/32	1,685	1,752	1,691
FNMA POOL 636878 7.50% due 04/01/32	11,867	12,345	12,270
FNMA POOL 650136 7.50% due 07/01/32	2,858	2,977	2,985
FNMA POOL 660126 7.50% due 09/01/32	34,137	35,569	40,083
FNMA POOL 725206 5.50% due 02/01/34	262,076	262,477	305,549
FNMA POOL 725594 5.50% due 07/01/34	59,286	59,654	69,305
FNMA POOL 725692 2.61% due 10/01/33	288,373	284,827	301,771

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 725946 5.50% due 11/01/34	125,813	124,795	147,212
FNMA POOL 735989 5.50% due 02/01/35	300,800	300,417	350,062
FNMA POOL 745339 5.50% due 03/01/36	82,925	84,600	97,429
FNMA POOL 745341 7.50% due 09/01/35	155,192	164,587	183,519
FNMA POOL 745603 2.70% due 05/01/35	552,250	544,856	572,089
FNMA POOL 745959 5.50% due 11/01/36	353,277	348,669	415,043
FNMA POOL 755628 5.00% due 03/01/34	0	71	0
FNMA POOL 769523 3.75% due 02/01/34	26,311	26,140	26,361
FNMA POOL 775695 5.50% due 05/01/34	24,379	24,547	28,468
FNMA POOL 783629 2.59% due 07/01/35	44,969	44,698	45,122
FNMA POOL 795297 1.82% due 07/01/44	56,539	56,100	56,954
FNMA POOL 795548 2.38% due 10/01/34	5,771	5,838	5,784
FNMA POOL 806506 1.82% due 10/01/44	2,444	2,425	2,462
FNMA POOL 806642 2.20% due 12/01/34	24,999	25,011	25,169
FNMA POOL 814579 5.50% due 04/01/35	116,397	114,154	131,055
FNMA POOL 822148 2.53% due 11/01/35	62,352	62,796	62,648
FNMA POOL 825405 2.51% due 08/01/35	243,974	244,002	244,556
FNMA POOL 826146 2.65% due 07/01/35	144,088	147,378	149,803
FNMA POOL 831232 5.50% due 01/01/36	99,126	109,380	116,526
FNMA POOL 831834 6.00% due 09/01/36	116,890	126,476	139,908
FNMA POOL 843997 2.57% due 11/01/35	77,782	79,465	80,563
FNMA POOL 849299 5.50% due 01/01/36	347,841	383,447	408,827
FNMA POOL 879640 6.00% due 07/01/21	550	550	553
FNMA POOL 886574 3.22% due 08/01/36	116,561	135,964	123,846
FNMA POOL 888275 5.50% due 01/01/35	5,464	5,421	6,384
FNMA POOL 888509 3.04% due 06/01/33	16,353	16,322	17,156
FNMA POOL 888560 6.00% due 11/01/35	4,308	4,830	5,171
FNMA POOL 888635 5.50% due 09/01/36	77,593	75,882	90,490
FNMA POOL 888832 6.50% due 11/01/37	640,286	712,505	739,667
FNMA POOL 889117 5.00% due 10/01/35	208,245	222,686	240,491
FNMA POOL 889466 6.00% due 05/01/38	83,442	92,258	98,804
FNMA POOL 889529 6.00% due 03/01/38	47,458	52,472	56,349
FNMA POOL 889983 6.00% due 10/01/38	51,434	56,367	61,002
FNMA POOL 890248 6.00% due 08/01/37	7,720	8,674	9,278
FNMA POOL 890466 6.00% due 12/01/39	633,660	698,526	752,896
FNMA POOL 890604 4.50% due 10/01/44	3,986,112	4,353,468	4,456,425
FNMA POOL 890843 3.00% due 09/01/47	2,193,470	2,157,045	2,365,896
FNMA POOL 890876 3.50% due 02/01/49	134,711	135,738	146,230
FNMA POOL 909196 5.00% due 06/01/38	221,038	211,839	257,023
FNMA POOL 914854 3.50% due 04/01/37	100,778	103,331	105,167
FNMA POOL 920409 5.00% due 06/01/36	396,159	434,521	460,735
FNMA POOL 929587 5.00% due 06/01/38	48,780	46,353	56,610
FNMA POOL 935764 4.50% due 11/01/24	45,271	46,019	48,080
FNMA POOL 953106 5.00% due 05/01/38	95,914	91,977	106,470

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 962589 5.50% due 04/01/38	89,536	98,909	105,258
FNMA POOL 973664 4.50% due 03/01/38	47,338	43,924	51,545
FNMA POOL 975109 5.00% due 05/01/38	198,417	188,828	230,949
FNMA POOL 977032 5.00% due 05/01/38	72,530	69,486	82,072
FNMA POOL 990906 5.50% due 10/01/35	738,782	739,672	868,406
FNMA POOL 995072 5.50% due 08/01/38	121,060	131,414	142,323
FNMA POOL 995112 5.50% due 07/01/36	1,192,371	1,304,321	1,397,623
FNMA POOL 995429 5.50% due 09/01/23	5,835	5,892	6,026
FNMA POOL 995430 5.50% due 09/01/23	5,089	5,152	5,247
FNMA POOL 995432 5.50% due 10/01/23	3,628	3,671	3,738
FNMA POOL AA3271 6.00% due 02/01/39	624	682	701
FNMA POOL AA4221 4.50% due 04/01/39	11,581	11,671	12,752
FNMA POOL AA4666 4.50% due 05/01/39	7,702	7,757	8,713
FNMA POOL AA5357 4.50% due 04/01/39	148,296	149,419	169,891
FNMA POOL AA6923 4.50% due 07/01/24	4,536	4,647	4,767
FNMA POOL AB0133 5.00% due 01/01/39	254,381	272,302	295,783
FNMA POOL AB0687 4.00% due 01/01/36	202,327	215,286	220,651
FNMA POOL AB1226 4.50% due 07/01/40	70,634	76,289	79,033
FNMA POOL AB1343 4.50% due 08/01/40	32,043	34,971	35,978
FNMA POOL AB3193 4.50% due 06/01/41	108,372	114,443	120,414
FNMA POOL AB5179 3.50% due 05/01/42	676,686	671,121	727,145
FNMA POOL AB5192 4.00% due 05/01/42	316,676	327,816	349,970
FNMA POOL AB6201 3.00% due 09/01/42	671,654	700,245	732,683
FNMA POOL AB6929 3.50% due 11/01/42	812,804	812,110	883,438
FNMA POOL AB7965 3.50% due 02/01/43	594,852	589,341	647,010
FNMA POOL AB8144 5.00% due 04/01/37	323,724	349,492	371,275
FNMA POOL AB8796 2.50% due 03/01/28	0	(37)	0
FNMA POOL AB8881 3.00% due 04/01/43	1,982,775	1,945,214	2,152,065
FNMA POOL AB9177 3.50% due 04/01/43	240,639	244,457	263,133
FNMA POOL AB9352 3.00% due 05/01/43	68,536	65,652	74,955
FNMA POOL AB9362 3.50% due 05/01/43	181,560	185,359	198,526
FNMA POOL AB9462 3.00% due 05/01/43	273,467	274,737	299,076
FNMA POOL AB9564 3.00% due 06/01/43	35,083	35,248	38,368
FNMA POOL AB9597 4.00% due 06/01/43	65,332	67,399	72,009
FNMA POOL AB9662 3.00% due 06/01/43	302,166	303,602	330,462
FNMA POOL AB9863 3.00% due 07/01/43	424,330	433,495	451,346
FNMA POOL AB9864 3.50% due 07/01/43	374,911	382,704	410,037
FNMA POOL AB9965 4.00% due 07/01/43	72,675	74,940	80,102
FNMA POOL AC1487 4.00% due 08/01/39	3,572	3,776	3,938
FNMA POOL AC2861 4.50% due 08/01/39	14,988	15,073	16,949
FNMA POOL AC4440 4.50% due 10/01/24	2,629	2,691	2,763
FNMA POOL AC4914 4.50% due 12/01/24	21,291	21,737	22,390
FNMA POOL AC6109 4.50% due 11/01/24	18,231	18,517	19,158
FNMA POOL AC6259 4.50% due 12/01/24	46,619	47,336	49,503

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AC6600 4.50% due 11/01/24	23,602	23,987	24,861
FNMA POOL AC7275 4.50% due 11/01/24	17,879	18,169	18,788
FNMA POOL AC7276 4.50% due 11/01/24	18,277	18,533	19,213
FNMA POOL AC7642 4.50% due 11/01/24	12,512	12,828	13,148
FNMA POOL AD0130 6.50% due 08/01/39	179,495	194,079	209,945
FNMA POOL AD0217 6.00% due 08/01/37	1,880,507	1,971,961	2,259,818
FNMA POOL AD0494 5.50% due 08/01/37	204,825	216,891	238,806
FNMA POOL AD0586 4.50% due 12/01/39	238,268	240,110	269,541
FNMA POOL AD0636 6.00% due 08/01/37	1,883,810	2,052,517	2,263,863
FNMA POOL AD0650 5.50% due 09/01/39	165,554	178,819	192,004
FNMA POOL AD3808 4.50% due 04/01/40	-	15,196	-
FNMA POOL AD6391 4.50% due 05/01/25	116,604	119,662	124,133
FNMA POOL AD8036 4.50% due 08/01/40	387,597	416,685	433,235
FNMA POOL AD9136 4.00% due 08/01/40	232,201	245,128	253,934
FNMA POOL AE0028 6.00% due 10/01/39	89,050	95,661	106,121
FNMA POOL AE0212 5.50% due 12/01/27	35,673	37,621	39,867
FNMA POOL AE0378 5.50% due 05/01/25	4,537	4,723	4,602
FNMA POOL AE0758 7.00% due 02/01/39	290,323	331,460	335,767
FNMA POOL AE0823 6.00% due 09/01/40	59,163	64,929	69,429
FNMA POOL AE0949 4.00% due 02/01/41	121,427	125,976	133,101
FNMA POOL AE5463 4.00% due 10/01/40	504,391	528,293	553,140
FNMA POOL AH0573 4.00% due 12/01/40	424,745	439,342	468,085
FNMA POOL AH7010 4.50% due 03/01/41	105,327	110,763	116,896
FNMA POOL AH9100 4.50% due 03/01/41	8,763	9,183	9,736
FNMA POOL AI1630 4.50% due 05/01/41	51,655	55,964	58,194
FNMA POOL AI4283 4.50% due 06/01/41	214,646	225,138	241,022
FNMA POOL AI4815 4.50% due 06/01/41	76,919	81,025	86,336
FNMA POOL AI7234 4.50% due 07/01/36	48,056	50,925	52,084
FNMA POOL AI8448 4.50% due 08/01/41	84,594	92,160	94,459
FNMA POOL AJ3757 3.00% due 11/01/26	110,489	113,254	116,129
FNMA POOL AJ9303 4.00% due 01/01/42	406,375	429,615	447,957
FNMA POOL AK7506 4.00% due 04/01/42	599,205	636,760	653,316
FNMA POOL AL0013 6.00% due 04/01/40	184,189	200,050	217,868
FNMA POOL AL1319 4.50% due 10/01/41	209,529	222,018	231,960
FNMA POOL AL1469 7.00% due 02/01/39	289,581	333,040	334,576
FNMA POOL AL1470 7.00% due 04/01/37	134,079	146,483	159,442
FNMA POOL AL1472 4.50% due 05/01/39	122,103	132,883	137,095
FNMA POOL AL1547 4.50% due 11/01/41	353,358	373,526	395,451
FNMA POOL AL1704 6.50% due 05/01/40	174,030	194,278	208,839
FNMA POOL AL1938 4.00% due 12/01/26	170,860	177,582	181,326
FNMA POOL AL2374 4.00% due 12/01/41	433,338	444,331	486,592
FNMA POOL AL2482 4.50% due 09/01/42	250,231	271,208	280,600
FNMA POOL AL2683 4.00% due 09/01/26	208,054	216,702	221,332
FNMA POOL AL3000 3.50% due 12/01/42	811,679	834,812	882,761

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL3026 3.50% due 12/01/42	53,544	54,648	58,239
FNMA POOL AL3223 5.50% due 09/01/41	117,698	130,611	138,370
FNMA POOL AL3315 3.50% due 03/01/43	205,752	210,005	225,986
FNMA POOL AL3365 6.00% due 05/01/41	308,479	335,541	366,088
FNMA POOL AL3498 3.50% due 05/01/43	1,025,079	1,024,270	1,120,955
FNMA POOL AL3598 6.00% due 07/01/39	3,375,900	3,703,350	4,056,315
FNMA POOL AL4141 6.00% due 04/01/40	274,935	301,584	325,998
FNMA POOL AL4142 6.00% due 06/01/41	79,658	87,307	94,647
FNMA POOL AL4324 6.50% due 05/01/40	1,390,052	1,531,813	1,609,138
FNMA POOL AL4707 4.50% due 05/01/32	2,054,007	2,186,021	2,270,133
FNMA POOL AL4741 4.50% due 01/01/44	361,037	391,209	403,490
FNMA POOL AL4998 5.00% due 06/01/51	842,145	917,185	954,200
FNMA POOL AL5083 4.00% due 02/01/29	692,682	729,596	736,790
FNMA POOL AL5097 4.50% due 09/01/43	728,314	774,761	816,691
FNMA POOL AL5110 4.50% due 03/01/44	52,103	56,324	57,831
FNMA POOL AL5231 4.50% due 09/01/42	321,651	348,255	359,428
FNMA POOL AL5853 5.00% due 05/01/44	415,883	457,439	467,845
FNMA POOL AL6004 4.50% due 12/01/43	77,685	84,119	87,035
FNMA POOL AL6161 3.50% due 12/01/29	1,233,528	1,290,809	1,343,394
FNMA POOL AL6307 4.50% due 02/01/45	128,106	137,115	143,196
FNMA POOL AL6404 4.50% due 01/01/45	264,904	291,185	294,654
FNMA POOL AL6583 3.00% due 03/01/30	195,327	200,762	210,006
FNMA POOL AL6584 3.00% due 04/01/30	155,267	159,491	166,669
FNMA POOL AL6613 2.50% due 06/01/28	322,208	338,390	338,863
FNMA POOL AL6619 4.50% due 04/01/45	5,304,718	5,903,367	6,009,815
FNMA POOL AL6622 4.50% due 01/01/43	6,879,875	7,435,640	7,712,974
FNMA POOL AL6761 3.00% due 05/01/30	92,957	95,775	99,940
FNMA POOL AL6947 5.00% due 09/01/22	42	43	44
FNMA POOL AL7072 4.50% due 05/01/45	607,136	675,508	687,842
FNMA POOL AL7139 3.00% due 07/01/30	125,932	129,745	135,176
FNMA POOL AL7147 4.50% due 02/01/45	445,860	485,618	498,536
FNMA POOL AL7225 3.00% due 08/01/30	236,961	244,448	255,221
FNMA POOL AL7226 3.00% due 08/01/30	77,378	80,330	82,677
FNMA POOL AL7227 3.00% due 08/01/30	213,913	220,481	229,000
FNMA POOL AL7384 4.50% due 09/01/45	2,318,414	2,535,474	2,598,135
FNMA POOL AL7531 3.00% due 09/01/28	230,259	236,746	241,789
FNMA POOL AL7660 4.50% due 11/01/45	309,393	341,474	355,232
FNMA POOL AL7661 4.50% due 10/01/45	199,495	219,671	226,015
FNMA POOL AL7747 4.50% due 11/01/45	59,553	64,774	66,242
FNMA POOL AL7899 2.64% due 01/01/46	2,289,343	2,347,542	2,374,340
FNMA POOL AL8014 5.00% due 09/01/26	5,926	6,044	6,219
FNMA POOL AL8182 2.77% due 02/01/46	4,147,920	4,278,093	4,303,896
FNMA POOL AL8556 4.50% due 08/01/44	3,038,164	3,274,179	3,403,982
FNMA POOL AL8740 2.09% due 05/01/23	1,752,070	1,773,074	1,804,968

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL8815 2.82% due 05/01/45	3,265,938	3,393,086	3,393,101
FNMA POOL AL8964 4.50% due 06/01/45	782,966	830,728	868,505
FNMA POOL AL9011 2.67% due 09/01/46	2,011,033	2,061,187	2,087,418
FNMA POOL AL9111 4.50% due 08/01/46	1,145,620	1,221,286	1,267,653
FNMA POOL AL9128 4.50% due 02/01/46	2,782,801	3,046,145	3,111,185
FNMA POOL AL9254 4.50% due 10/01/46	179,360	187,133	197,658
FNMA POOL AL9407 4.50% due 09/01/42	1,392,595	1,522,246	1,560,906
FNMA POOL AL9578 4.00% due 06/01/45	1,209,809	1,273,965	1,321,307
FNMA POOL AL9631 3.00% due 12/01/46	1,152,060	1,150,526	1,247,928
FNMA POOL AL9749 4.50% due 05/01/45	3,207,543	3,446,059	3,569,104
FNMA POOL AL9781 4.50% due 02/01/46	4,536,515	4,879,043	5,052,216
FNMA POOL AM0117 2.67% due 08/01/22	84,247	84,230	86,245
FNMA POOL AM8674 2.81% due 04/01/25	260,000	257,381	282,048
FNMA POOL AN8048 3.08% due 01/01/28	340,000	334,580	380,758
FNMA POOL AO0186 4.50% due 04/01/42	114,907	123,094	129,214
FNMA POOL AO1214 3.50% due 04/01/42	622,322	643,087	670,147
FNMA POOL AO2114 4.00% due 05/01/42	117,158	124,667	129,147
FNMA POOL AO2310 3.00% due 12/01/42	43,993	42,716	47,695
FNMA POOL AO2961 4.00% due 05/01/42	275,827	294,125	304,031
FNMA POOL AO2976 3.50% due 05/01/42	1,529,272	1,548,733	1,662,415
FNMA POOL AO4144 4.00% due 06/01/42	126,651	132,890	137,987
FNMA POOL AO4170 4.00% due 06/01/42	54,744	59,361	60,347
FNMA POOL AO6086 4.00% due 06/01/42	61,292	66,711	67,565
FNMA POOL AO6807 4.00% due 06/01/42	530,197	555,420	578,492
FNMA POOL AO6908 4.00% due 06/01/42	21,081	23,153	22,696
FNMA POOL AO7501 4.00% due 06/01/42	48,100	52,731	53,023
FNMA POOL AO9859 4.00% due 07/01/42	20,406	22,423	22,283
FNMA POOL AP2088 4.00% due 08/01/42	451,018	463,747	493,949
FNMA POOL AP3145 3.00% due 12/01/42	32,262	31,400	35,224
FNMA POOL AP4532 4.00% due 09/01/42	61,662	66,925	67,973
FNMA POOL AP4781 3.00% due 09/01/42	336,235	350,745	366,784
FNMA POOL AP8670 3.00% due 01/01/43	19,616	19,041	20,980
FNMA POOL AP9229 4.00% due 10/01/42	28,941	31,872	31,605
FNMA POOL AP9862 4.00% due 10/01/42	20,753	22,842	22,664
FNMA POOL AQ0100 4.00% due 10/01/42	45,344	49,282	49,751
FNMA POOL AQ0667 3.00% due 11/01/42	29,660	28,746	32,382
FNMA POOL AQ1641 4.00% due 10/01/42	30,434	33,474	33,183
FNMA POOL AQ2101 3.00% due 12/01/42	28,871	28,024	31,176
FNMA POOL AQ2895 3.00% due 12/01/42	62,916	61,070	68,805
FNMA POOL AQ3599 4.00% due 11/01/42	39,761	43,728	43,831
FNMA POOL AQ4055 3.00% due 04/01/43	141,825	137,425	155,103
FNMA POOL AQ4573 4.00% due 12/01/42	74,226	80,025	81,822
FNMA POOL AQ5137 4.00% due 11/01/42	28,052	30,482	30,923
FNMA POOL AQ5701 3.00% due 01/01/43	32,598	31,677	35,202

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AQ6570 3.00% due 01/01/43	33,065	32,037	35,705
FNMA POOL AQ6744 4.00% due 11/01/42	17,724	19,295	19,005
FNMA POOL AQ7048 4.00% due 12/01/42	35,850	38,403	39,519
FNMA POOL AQ7120 4.00% due 12/01/42	27,897	30,648	30,273
FNMA POOL AQ7146 3.00% due 01/01/43	114,797	111,282	125,541
FNMA POOL AQ7310 3.00% due 01/01/43	90,054	87,292	98,488
FNMA POOL AQ7661 4.00% due 12/01/42	14,057	15,292	15,041
FNMA POOL AQ7988 3.00% due 01/01/43	31,150	30,264	33,638
FNMA POOL AQ8305 4.00% due 12/01/42	14,674	15,987	15,689
FNMA POOL AQ8330 3.00% due 12/01/42	56,489	54,852	61,774
FNMA POOL AQ8656 3.00% due 12/01/42	90,641	87,764	99,125
FNMA POOL AQ9120 3.00% due 12/01/42	29,605	28,751	31,968
FNMA POOL AQ9317 3.00% due 01/01/43	246,651	239,015	269,739
FNMA POOL AQ9328 3.50% due 01/01/43	1,109,203	1,141,056	1,206,125
FNMA POOL AQ9691 3.00% due 01/01/43	66,641	64,623	72,881
FNMA POOL AQ9855 3.00% due 01/01/43	30,789	29,908	33,248
FNMA POOL AR1272 3.00% due 01/01/43	21,886	21,272	23,433
FNMA POOL AR1389 3.00% due 01/01/43	42,682	41,365	46,675
FNMA POOL AR1815 3.00% due 01/01/43	32,708	31,755	35,260
FNMA POOL AR2041 3.00% due 01/01/43	39,398	38,264	43,087
FNMA POOL AR2878 3.00% due 01/01/43	35,610	34,572	38,944
FNMA POOL AR3419 3.00% due 01/01/43	25,136	24,393	27,097
FNMA POOL AR3468 3.00% due 01/01/43	25,193	24,457	27,434
FNMA POOL AR3489 3.00% due 01/01/43	21,566	20,871	23,254
FNMA POOL AR3942 3.00% due 03/01/43	29,065	28,161	31,734
FNMA POOL AR4260 3.00% due 02/01/43	34,966	34,019	37,799
FNMA POOL AR5576 3.00% due 02/01/43	80,136	77,772	87,639
FNMA POOL AR6313 3.00% due 04/01/43	65,125	63,121	71,225
FNMA POOL AR9197 3.00% due 03/01/43	229,606	223,123	244,692
FNMA POOL AR9653 3.00% due 04/01/43	86,559	83,848	94,665
FNMA POOL AS0016 3.00% due 07/01/43	338,583	345,963	359,225
FNMA POOL AS0080 3.50% due 08/01/43	1,320,574	1,321,089	1,434,313
FNMA POOL AS0210 3.50% due 08/01/43	1,093,803	1,109,553	1,195,604
FNMA POOL AS0358 4.00% due 09/01/43	722,782	750,634	797,251
FNMA POOL AS0516 3.00% due 09/01/43	1,139,920	1,147,354	1,216,210
FNMA POOL AS0574 5.00% due 09/01/43	187,333	206,720	209,713
FNMA POOL AS0657 4.00% due 10/01/43	645,072	682,244	707,687
FNMA POOL AS0837 5.00% due 10/01/43	27,230	28,766	30,543
FNMA POOL AS1042 4.00% due 11/01/43	564,041	592,481	615,120
FNMA POOL AS1331 4.50% due 12/01/43	244,003	261,387	273,794
FNMA POOL AS1333 4.50% due 12/01/43	102,097	109,331	113,983
FNMA POOL AS1380 4.50% due 12/01/43	29,522	31,970	32,673
FNMA POOL AS1588 4.50% due 01/01/44	180,998	193,929	202,313
FNMA POOL AS1932 4.50% due 03/01/44	113,447	122,173	126,901

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AS2244 4.50% due 04/01/44	244,935	264,988	270,690
FNMA POOL AS2638 5.00% due 04/01/44	49,207	51,851	55,346
FNMA POOL AS2821 4.00% due 07/01/39	26,316	28,101	28,995
FNMA POOL AS3220 3.00% due 09/01/29	247,241	253,836	264,921
FNMA POOL AS3355 3.00% due 09/01/29	130,023	133,528	139,791
FNMA POOL AS4271 4.50% due 01/01/45	278,155	310,065	319,290
FNMA POOL AS4354 4.50% due 01/01/45	743,777	827,726	842,645
FNMA POOL AS4427 4.50% due 02/01/45	605,809	673,658	686,330
FNMA POOL AS4431 4.50% due 02/01/45	352,096	392,228	404,255
FNMA POOL AS4797 3.50% due 04/01/45	643,221	668,638	695,863
FNMA POOL AS5175 3.50% due 06/01/45	540,882	554,117	588,086
FNMA POOL AS5548 2.50% due 08/01/30	95,298	96,052	101,352
FNMA POOL AS5594 3.50% due 08/01/45	873,168	902,057	945,846
FNMA POOL AS5614 2.50% due 08/01/30	134,693	136,359	143,521
FNMA POOL AS5616 2.50% due 08/01/30	237,662	240,578	252,166
FNMA POOL AS5622 3.00% due 08/01/30	164,628	169,829	177,310
FNMA POOL AS5623 3.00% due 08/01/30	183,919	189,570	197,480
FNMA POOL AS5786 2.50% due 09/01/30	120,664	122,142	128,323
FNMA POOL AS5872 2.50% due 09/01/30	152,256	154,117	162,229
FNMA POOL AS5952 4.50% due 10/01/45	272,416	301,383	308,630
FNMA POOL AS6115 2.50% due 11/01/30	134,011	136,398	142,302
FNMA POOL AS6116 2.50% due 11/01/30	135,185	137,457	142,528
FNMA POOL AS6141 2.50% due 11/01/30	142,983	144,255	152,340
FNMA POOL AS6142 2.50% due 11/01/30	133,183	134,316	141,490
FNMA POOL AS6230 4.50% due 11/01/45	267,908	294,903	303,523
FNMA POOL AS6233 4.50% due 11/01/45	15,269	16,628	16,771
FNMA POOL AS6234 4.50% due 11/01/45	253,290	279,512	290,817
FNMA POOL AS6311 3.50% due 12/01/45	327,065	340,231	350,153
FNMA POOL AS6340 3.50% due 12/01/45	825,488	852,416	892,860
FNMA POOL AS6400 4.00% due 12/01/45	386,485	407,813	418,703
FNMA POOL AS6520 3.50% due 01/01/46	800,864	841,436	853,361
FNMA POOL AS6541 3.50% due 01/01/46	826,254	849,535	903,328
FNMA POOL AS6562 3.50% due 01/01/46	741,855	761,762	805,499
FNMA POOL AS6573 3.50% due 01/01/46	233,361	239,389	249,062
FNMA POOL AS6677 4.00% due 02/01/46	162,482	169,664	175,875
FNMA POOL AS6795 4.00% due 03/01/46	735,784	750,344	794,153
FNMA POOL AS7370 3.00% due 06/01/46	57,794	59,343	63,182
FNMA POOL AS7401 4.00% due 06/01/46	487,550	510,710	527,072
FNMA POOL AS7533 3.00% due 07/01/46	941,280	925,674	1,016,505
FNMA POOL AS7558 4.00% due 07/01/46	459,364	482,257	496,055
FNMA POOL AS7568 4.50% due 07/01/46	36,676	38,064	40,229
FNMA POOL AS7601 4.00% due 07/01/46	676,569	688,972	732,731
FNMA POOL AS7738 3.00% due 08/01/46	1,195,769	1,141,807	1,298,422
FNMA POOL AS8144 4.00% due 10/01/46	141,310	148,197	152,760

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AS8157 4.50% due 10/01/46	237,496	247,756	261,882
FNMA POOL AS8623 3.00% due 01/01/47	706,962	704,983	763,202
FNMA POOL AS8661 4.00% due 01/01/47	667,158	676,662	717,730
FNMA POOL AS8745 3.00% due 02/01/47	2,570,400	2,565,845	2,786,631
FNMA POOL AS8982 4.50% due 03/01/47	330,755	350,603	361,469
FNMA POOL AS9453 4.00% due 04/01/47	89,146	94,624	96,578
FNMA POOL AS9454 4.00% due 04/01/47	302,869	314,234	325,205
FNMA POOL AS9588 4.00% due 05/01/47	1,244,685	1,316,625	1,352,975
FNMA POOL AS9786 4.00% due 06/01/47	721,701	739,439	788,407
FNMA POOL AS9928 4.50% due 07/01/47	2,514,078	2,619,298	2,784,402
FNMA POOL AT0292 3.00% due 03/01/43	168,180	161,013	183,923
FNMA POOL AT0442 3.00% due 03/01/43	19,832	18,968	21,234
FNMA POOL AT0654 3.00% due 04/01/43	296,496	287,468	324,260
FNMA POOL AT0750 3.00% due 03/01/43	33,197	32,118	35,848
FNMA POOL AT1751 3.00% due 04/01/43	259,150	251,084	283,418
FNMA POOL AT2009 3.00% due 04/01/43	195,415	187,081	213,713
FNMA POOL AT2014 3.00% due 04/01/43	1,981,163	1,944,699	2,111,333
FNMA POOL AT2021 3.50% due 04/01/43	541,681	545,769	588,355
FNMA POOL AT3173 3.00% due 05/01/43	70,609	67,655	77,220
FNMA POOL AT4000 3.00% due 05/01/43	190,219	182,102	208,033
FNMA POOL AT4907 3.50% due 05/01/43	599,677	605,879	646,300
FNMA POOL AT5975 3.00% due 05/01/43	391,798	380,290	428,492
FNMA POOL AT6549 4.00% due 06/01/43	72,849	75,226	81,791
FNMA POOL AT6888 4.00% due 09/01/43	382,336	399,903	417,411
FNMA POOL AT7101 3.50% due 06/01/43	475,603	480,289	515,371
FNMA POOL AT7450 3.00% due 05/01/43	54,597	52,856	59,712
FNMA POOL AT7610 3.00% due 06/01/43	92,667	89,625	101,346
FNMA POOL AT8407 3.00% due 06/01/43	64,461	62,173	70,497
FNMA POOL AT8921 3.50% due 07/01/43	602,446	608,358	648,815
FNMA POOL AT9221 3.00% due 07/01/43	544,153	536,371	578,800
FNMA POOL AT9647 3.00% due 07/01/43	43,607	42,099	47,691
FNMA POOL AU0165 4.00% due 07/01/43	450,532	469,891	493,489
FNMA POOL AU2633 4.00% due 09/01/43	466,660	488,431	512,949
FNMA POOL AU3498 4.00% due 09/01/43	915,619	957,254	1,027,983
FNMA POOL AU3742 3.50% due 08/01/43	707,005	703,682	768,611
FNMA POOL AU3751 4.00% due 08/01/43	184,417	192,053	203,263
FNMA POOL AU5996 4.50% due 08/01/43	101,042	108,410	113,251
FNMA POOL AU6048 4.00% due 09/01/43	643,624	674,824	709,413
FNMA POOL AU6438 4.50% due 11/01/43	292,781	316,389	328,770
FNMA POOL AU6743 4.00% due 10/01/43	713,224	757,456	784,562
FNMA POOL AU7309 3.50% due 08/01/43	182,658	186,708	197,942
FNMA POOL AU7404 4.50% due 11/01/43	1,750	1,879	1,897
FNMA POOL AU9652 3.00% due 10/01/43	98,841	99,796	105,102
FNMA POOL AV0612 4.50% due 11/01/43	279,587	302,779	313,055

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AV0691 4.00% due 12/01/43	467,337	490,273	516,022
FNMA POOL AV1414 4.50% due 12/01/43	163,918	176,781	184,267
FNMA POOL AV2810 3.12% due 06/01/44	776,755	804,293	806,785
FNMA POOL AV3726 3.00% due 11/01/28	83,564	85,531	89,395
FNMA POOL AV4197 5.00% due 01/01/44	54,782	57,725	61,747
FNMA POOL AV6366 4.50% due 01/01/44	281,290	304,147	313,822
FNMA POOL AV7116 4.50% due 03/01/44	89,947	96,831	99,654
FNMA POOL AV8771 4.50% due 02/01/44	87,447	93,778	97,659
FNMA POOL AV9316 4.50% due 03/01/44	57,362	61,969	63,258
FNMA POOL AV9324 3.00% due 03/01/29	188,085	192,494	199,157
FNMA POOL AW0362 3.50% due 03/01/29	289,741	302,805	314,844
FNMA POOL AW0758 4.50% due 03/01/44	74,190	80,125	80,398
FNMA POOL AW0763 4.50% due 03/01/44	158,723	171,352	177,970
FNMA POOL AW3139 4.00% due 05/01/39	1,012	1,084	1,084
FNMA POOL AW3584 4.50% due 06/01/44	84,774	90,055	94,985
FNMA POOL AW3733 4.50% due 05/01/44	276,281	298,783	310,006
FNMA POOL AW4106 3.00% due 04/01/29	259,525	265,295	278,064
FNMA POOL AW4677 4.50% due 05/01/44	34,248	36,958	38,443
FNMA POOL AW8166 3.00% due 02/01/27	280,510	287,582	294,842
FNMA POOL AX0074 4.50% due 08/01/44	1,839	1,995	1,993
FNMA POOL AX0875 2.87% due 11/01/44	2,255,944	2,341,632	2,340,123
FNMA POOL AX2741 3.50% due 10/01/29	70,081	73,398	76,649
FNMA POOL AX3271 3.00% due 05/01/30	162,238	166,808	174,157
FNMA POOL AX3298 3.00% due 08/01/30	59,144	61,032	63,819
FNMA POOL AX9700 3.00% due 07/01/30	63,860	65,918	68,662
FNMA POOL AY0760 3.50% due 03/01/45	23,618	24,407	25,471
FNMA POOL AY0830 2.50% due 05/01/30	115,764	116,760	123,354
FNMA POOL AY2916 4.00% due 03/01/45	37,412	39,822	41,127
FNMA POOL AY3414 2.50% due 04/01/30	59,768	60,278	63,747
FNMA POOL AY5214 3.50% due 05/01/45	15,450	15,959	16,584
FNMA POOL AY6181 3.50% due 04/01/45	180,458	194,319	193,303
FNMA POOL AY6450 3.00% due 04/01/45	87,070	88,799	92,818
FNMA POOL AZ0814 3.50% due 07/01/45	1,012,648	1,043,245	1,096,933
FNMA POOL AZ2147 3.50% due 07/01/45	14,519	15,024	15,582
FNMA POOL AZ2170 2.50% due 07/01/30	60,915	61,413	64,907
FNMA POOL AZ2297 3.00% due 07/01/30	39,802	40,917	42,495
FNMA POOL AZ4775 3.50% due 10/01/45	883,514	922,204	946,116
FNMA POOL AZ4782 4.00% due 10/01/45	293,974	315,129	322,588
FNMA POOL AZ5735 4.00% due 09/01/45	59,671	63,277	65,109
FNMA POOL AZ5938 2.85% due 10/01/45	984,869	1,015,680	1,026,519
FNMA POOL AZ7192 4.50% due 02/01/41	349,630	376,643	389,081
FNMA POOL AZ7833 3.00% due 08/01/30	53,882	55,625	58,145
FNMA POOL BC0311 4.50% due 03/01/46	220,684	230,078	241,924
FNMA POOL BC0884 3.00% due 05/01/46	792,600	757,044	860,641

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BC1509 3.00% due 08/01/46	234,605	238,259	251,247
FNMA POOL BC2673 3.00% due 03/01/46	183,886	181,439	193,699
FNMA POOL BC2817 3.00% due 09/01/46	443,639	450,570	471,965
FNMA POOL BC6129 2.50% due 07/01/31	1,408,859	1,446,034	1,485,479
FNMA POOL BC9096 3.50% due 12/01/46	198,767	212,430	212,080
FNMA POOL BC9504 4.00% due 08/01/46	1,251,643	1,314,997	1,356,857
FNMA POOL BD2455 3.00% due 01/01/47	2,240,489	2,234,375	2,415,888
FNMA POOL BD5180 4.50% due 07/01/46	299,555	312,163	328,513
FNMA POOL BD6102 3.00% due 10/01/46	220,966	220,548	239,957
FNMA POOL BD6533 3.00% due 10/01/46	331,705	331,080	360,662
FNMA POOL BD6718 3.00% due 09/01/46	138,015	137,755	149,785
FNMA POOL BE0579 4.00% due 10/01/46	282,817	299,038	304,873
FNMA POOL BE2975 4.00% due 01/01/47	863,858	878,188	937,093
FNMA POOL BE3619 4.00% due 05/01/47	898,599	939,660	967,730
FNMA POOL BF0118 4.50% due 06/01/56	3,936,231	4,193,752	4,503,655
FNMA POOL BF0141 5.50% due 09/01/56	2,070,840	2,341,129	2,454,411
FNMA POOL BF0163 5.00% due 11/01/46	2,229,596	2,433,909	2,563,939
FNMA POOL BH4095 4.00% due 10/01/47	181,273	194,301	194,676
FNMA POOL BH5350 3.05% due 07/01/47	4,239,230	4,346,438	4,424,121
FNMA POOL BH5739 4.50% due 11/01/47	1,079,105	1,124,282	1,195,136
FNMA POOL BJ0258 4.50% due 10/01/47	23,374	24,767	25,384
FNMA POOL BJ0648 3.50% due 03/01/48	763,759	808,786	809,295
FNMA POOL BJ0685 4.00% due 04/01/48	283,416	303,740	303,665
FNMA POOL BJ4572 4.50% due 01/01/48	221,861	234,816	247,333
FNMA POOL BJ6133 4.00% due 01/01/48	55,531	59,779	59,432
FNMA POOL BJ9257 4.50% due 06/01/48	58,602	64,267	64,864
FNMA POOL BK2416 2.50% due 04/01/50	830,398	863,570	876,125
FNMA POOL BK2829 2.50% due 08/01/50	726,440	764,018	766,442
FNMA POOL BK3044 2.50% due 09/01/50	1,267,922	1,331,689	1,337,742
FNMA POOL BK7483 4.00% due 07/01/48	567,468	581,050	616,098
FNMA POOL BK7611 4.50% due 09/01/48	994,104	1,073,765	1,080,491
FNMA POOL BK7943 4.00% due 11/01/48	1,636,909	1,750,760	1,747,986
FNMA POOL BL2454 3.16% due 05/01/29	195,979	197,134	222,023
FNMA POOL BL3975 2.40% due 10/01/31	1,170,000	1,170,073	1,273,950
FNMA POOL BL5547 2.68% due 01/01/35	200,000	203,029	220,144
FNMA POOL BL5767 2.68% due 02/01/35	100,000	101,350	110,089
FNMA POOL BL6295 1.95% due 04/01/32	100,000	103,587	104,945
FNMA POOL BM1145 3.00% due 03/01/43	2,689,851	2,599,294	2,915,340
FNMA POOL BM1565 3.00% due 04/01/47	1,687,529	1,638,212	1,827,832
FNMA POOL BM1578 3.50% due 02/01/45	841,355	869,014	913,936
FNMA POOL BM1759 4.00% due 11/01/46	1,459,698	1,534,524	1,592,120
FNMA POOL BM1948 6.00% due 07/01/41	259,220	312,517	314,879
FNMA POOL BM1953 3.50% due 08/01/45	838,465	856,917	903,436
FNMA POOL BM2005 4.00% due 12/01/47	79,784	85,593	85,588

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BM3688 3.50% due 02/01/47	652,188	648,586	696,361
FNMA POOL BM3820 4.00% due 02/01/47	632,207	645,414	687,714
FNMA POOL BM3904 5.00% due 05/01/48	399,477	422,005	445,306
FNMA POOL BM4137 4.00% due 06/01/47	938,843	938,006	1,011,666
FNMA POOL BM4751 3.50% due 03/01/43	328,430	335,215	356,813
FNMA POOL BM4781 4.50% due 10/01/48	118,893	131,737	131,725
FNMA POOL BM4897 3.50% due 12/01/46	399,224	407,501	430,244
FNMA POOL BM5024 3.00% due 11/01/48	2,160,751	2,259,704	2,262,795
FNMA POOL BM5520 3.50% due 02/01/47	6,865,016	6,935,791	7,294,288
FNMA POOL BM5538 5.00% due 11/01/48	716,945	787,803	815,120
FNMA POOL BM5646 6.00% due 09/01/29	123,915	132,424	139,133
FNMA POOL BM5704 5.00% due 12/01/48	3,180,379	3,341,250	3,516,859
FNMA POOL BM5897 3.50% due 05/01/48	794,233	840,451	836,817
FNMA POOL BM6224 2.79% due 01/01/35	527,786	542,342	589,361
FNMA POOL BN1623 4.50% due 11/01/48	479,677	525,746	531,277
FNMA POOL BO1002 4.50% due 07/01/49	93,879	101,115	101,864
FNMA POOL BO1858 3.00% due 08/01/49	172,962	178,236	188,649
FNMA POOL BO7838 2.50% due 04/01/50	878,724	913,726	927,113
FNMA POOL BO8954 3.50% due 01/01/50	883,341	935,478	949,698
FNMA POOL BO9017 3.00% due 02/01/50	595,256	626,210	626,517
FNMA POOL BP1369 3.00% due 03/01/50	1,095,008	1,152,801	1,155,687
FNMA POOL BP1372 3.00% due 03/01/50	896,199	943,590	944,972
FNMA POOL BP1487 3.50% due 04/01/50	1,036,534	1,097,722	1,100,874
FNMA POOL BP3054 3.00% due 03/01/50	1,144,268	1,211,255	1,209,084
FNMA POOL BP3061 3.00% due 03/01/50	605,232	634,087	634,580
FNMA POOL BP5697 2.50% due 06/01/50	1,124,534	1,165,984	1,186,458
FNMA POOL BP5709 2.50% due 05/01/50	694,158	718,037	732,383
FNMA POOL BP6716 2.50% due 09/01/50	1,136,397	1,194,391	1,198,974
FNMA POOL BP9679 3.00% due 07/01/50	936,323	986,908	982,675
FNMA POOL BQ3058 2.50% due 09/01/50	696,300	730,521	734,643
FNMA POOL BQ5749 2.50% due 10/01/50	1,619,395	1,699,522	1,708,569
FNMA POOL CA0559 4.50% due 10/01/47	305,306	333,980	332,972
FNMA POOL CA1053 3.50% due 01/01/48	547,151	583,842	580,323
FNMA POOL CA1119 4.00% due 02/01/48	2,768,234	2,829,571	3,039,942
FNMA POOL CA1197 4.00% due 02/01/48	2,307,084	2,363,540	2,533,529
FNMA POOL CA1368 4.00% due 03/01/48	3,516,538	3,594,552	3,850,740
FNMA POOL CA1909 4.50% due 06/01/48	6,612,890	6,771,819	7,186,354
FNMA POOL CA2032 4.00% due 07/01/48	1,618,529	1,656,482	1,757,233
FNMA POOL CA2033 4.00% due 07/01/48	1,002,336	1,024,537	1,082,240
FNMA POOL CA2047 4.50% due 07/01/48	599,405	654,656	665,053
FNMA POOL CA2199 4.50% due 08/01/48	955,041	1,046,665	1,049,485
FNMA POOL CA2251 5.00% due 08/01/48	144,648	157,423	160,104
FNMA POOL CA2482 4.50% due 10/01/48	789,447	862,214	872,456
FNMA POOL CA2652 5.00% due 11/01/48	674,760	705,596	746,329

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CA2756 5.00% due 11/01/48	654,445	682,054	727,683
FNMA POOL CA3055 4.50% due 02/01/49	45,799	50,032	50,234
FNMA POOL CA3493 4.00% due 05/01/49	56,513	61,066	61,257
FNMA POOL CA3842 4.50% due 07/01/49	117,787	128,732	128,261
FNMA POOL CA4015 3.00% due 01/01/48	676,128	689,212	708,482
FNMA POOL CA4033 4.50% due 08/01/49	120,196	131,365	130,885
FNMA POOL CA4133 3.00% due 09/01/49	977,865	1,006,927	1,057,590
FNMA POOL CA4340 3.00% due 10/01/49	1,000,000	1,074,715	1,086,415
FNMA POOL CA4588 5.00% due 11/01/49	67,227	73,822	74,278
FNMA POOL CA4648 3.00% due 04/01/48	762,702	783,648	798,958
FNMA POOL CA4819 4.00% due 12/01/49	486,723	530,707	533,817
FNMA POOL CA4845 5.00% due 12/01/49	732,433	804,295	810,083
FNMA POOL CA5225 3.00% due 02/01/50	1,293,922	1,349,388	1,403,589
FNMA POOL CA5519 3.00% due 04/01/50	560,829	590,865	588,676
FNMA POOL CA5668 3.00% due 05/01/50	244,372	258,222	256,470
FNMA POOL CA6053 3.00% due 06/01/50	273,887	290,406	292,679
FNMA POOL CA6143 2.50% due 06/01/50	576,466	598,511	608,209
FNMA POOL CA6279 2.50% due 07/01/45	464,370	483,903	489,941
FNMA POOL CA6401 2.50% due 07/01/50	9,624,975	10,067,951	10,202,909
FNMA POOL CA6421 3.00% due 07/01/50	985,978	1,038,639	1,037,308
FNMA POOL CA6427 3.00% due 07/01/50	569,966	601,746	602,909
FNMA POOL CA6614 3.00% due 08/01/50	994,317	1,048,946	1,043,990
FNMA POOL CA6925 2.00% due 09/01/50	18,832,355	19,569,033	19,617,711
FNMA POOL CA6981 2.00% due 09/01/50	9,563,936	9,960,930	9,956,754
FNMA POOL CA7833 2.00% due 11/01/50	12,574,554	13,054,354	13,098,938
FNMA POOL CA8377 1.50% due 12/01/35	200,000	205,874	206,667
FNMA POOL FM1098 4.00% due 05/01/49	171,380	185,464	185,651
FNMA POOL FM1241 3.50% due 08/01/49	603,663	648,067	652,591
FNMA POOL FM1468 5.00% due 08/01/49	51,226	54,908	56,558
FNMA POOL FM1526 3.00% due 09/01/49	1,043,499	1,057,321	1,094,853
FNMA POOL FM1572 3.00% due 09/01/48	1,028,584	1,062,786	1,081,283
FNMA POOL FM2158 4.00% due 10/01/49	152,133	164,482	166,271
FNMA POOL FM2173 4.00% due 09/01/48	91,554	97,618	100,283
FNMA POOL FM2201 4.00% due 01/01/48	403,071	432,795	431,777
FNMA POOL FM2669 4.00% due 03/01/48	488,339	523,871	520,427
FNMA POOL FM2885 3.00% due 12/01/48	643,545	680,201	672,651
FNMA POOL FM2915 3.00% due 11/01/48	539,998	572,490	565,045
FNMA POOL FM3023 4.00% due 02/01/48	71,083	77,631	76,842
FNMA POOL FM3158 4.00% due 11/01/48	309,061	337,330	336,628
FNMA POOL FM3278 3.50% due 11/01/48	772,610	817,515	816,523
FNMA POOL FM3458 3.00% due 01/01/50	1,159,621	1,227,500	1,234,097
FNMA POOL FM3469 3.50% due 08/01/48	223,234	238,529	238,232
FNMA POOL FM3542 4.00% due 05/01/49	77,854	84,868	84,514
FNMA POOL FM3572 4.50% due 09/01/49	307,955	341,134	338,573

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM3753 3.50% due 04/01/48	1,410,616	1,528,894	1,526,819
FNMA POOL FM3957 5.00% due 03/01/50	526,526	587,146	582,423
FNMA POOL FM4129 4.00% due 09/01/50	252,940	269,596	269,226
FNMA POOL FM4231 2.50% due 09/01/50	969,013	1,022,723	1,022,373
FNMA POOL FM4281 3.50% due 08/01/50	8,336,231	9,016,151	9,098,957
FNMA POOL FM4334 3.00% due 04/01/50	828,471	874,641	880,050
FNMA POOL FM5054 4.00% due 11/01/48	378,493	404,831	405,876
FNMA POOL FM5289 3.00% due 08/01/50	3,935,687	4,135,712	4,129,337
FNMA POOL FM5291 3.00% due 07/01/46	1,370,769	1,499,110	1,485,723
FNMA POOL FM5295 3.50% due 04/01/48	969,007	1,084,241	1,069,107
FNMA POOL FM5296 4.00% due 01/01/49	264,974	291,442	291,106
FNMA POOL FM5316 2.00% due 12/01/50	1,000,000	1,039,844	1,039,713
FNMA POOL MA0295 5.00% due 01/01/30	64,145	70,392	71,563
FNMA POOL MA0634 4.50% due 01/01/31	485,414	517,308	531,029
FNMA POOL MA0734 4.50% due 05/01/31	2,661,831	2,822,742	2,942,065
FNMA POOL MA0776 4.50% due 06/01/31	1,715,853	1,820,264	1,896,498
FNMA POOL MA0918 4.00% due 12/01/41	240,032	249,778	263,287
FNMA POOL MA0968 4.50% due 12/01/31	37,722	40,002	41,695
FNMA POOL MA1213 3.50% due 10/01/42	1,644,571	1,739,370	1,789,613
FNMA POOL MA1221 4.50% due 09/01/42	50,793	55,027	56,416
FNMA POOL MA1363 3.00% due 02/01/43	863,435	834,945	936,142
FNMA POOL MA1591 4.50% due 09/01/43	775,198	839,341	866,386
FNMA POOL MA1629 4.50% due 10/01/43	664,453	719,454	742,588
FNMA POOL MA1664 4.50% due 11/01/43	441,367	477,796	493,339
FNMA POOL MA1711 4.50% due 12/01/43	559,904	605,872	625,746
FNMA POOL MA1723 4.50% due 11/01/33	1,910,983	2,033,292	2,112,513
FNMA POOL MA1765 4.50% due 01/01/34	5,144,248	5,464,246	5,686,743
FNMA POOL MA2495 3.50% due 01/01/46	782,000	812,431	837,102
FNMA POOL MA2522 3.50% due 02/01/46	524,581	550,674	561,558
FNMA POOL MA2542 3.00% due 02/01/46	421,714	423,451	444,053
FNMA POOL MA2832 3.00% due 12/01/36	647,108	686,126	684,155
FNMA POOL MA3088 4.00% due 08/01/47	1,280,909	1,372,122	1,379,599
FNMA POOL MA3121 4.00% due 09/01/47	770,013	825,486	826,430
FNMA POOL MA3149 4.00% due 10/01/47	1,137,597	1,221,601	1,220,412
FNMA POOL MA3210 3.50% due 12/01/47	427,437	453,869	453,367
FNMA POOL MA3211 4.00% due 12/01/47	871,421	932,735	936,067
FNMA POOL MA3237 3.00% due 01/01/48	623,353	659,593	653,028
FNMA POOL MA3444 4.50% due 08/01/48	228,841	234,403	249,026
FNMA POOL MA3462 3.50% due 09/01/33	4,042,529	4,189,473	4,289,998
FNMA POOL MA3496 4.50% due 10/01/48	278,259	299,893	301,734
FNMA POOL MA3527 5.00% due 11/01/48	907,724	987,682	1,005,059
FNMA POOL MA3537 4.50% due 12/01/48	541,489	583,201	587,023
FNMA POOL MA3614 3.50% due 03/01/49	2,175,357	2,295,926	2,298,216
FNMA POOL MA3692 3.50% due 07/01/49	1,133,584	1,167,265	1,197,534

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL MA3869 3.50% due 12/01/39	22,342,094	23,199,302	23,599,504
FNMA POOL MA3907 4.00% due 01/01/50	2,652,462	2,825,426	2,835,435
FNMA POOL MA3908 4.50% due 01/01/50	15,406	16,594	16,705
FNMA POOL MA3990 2.50% due 04/01/50	1,773,884	1,760,233	1,871,565
FNMA POOL MA3991 3.00% due 04/01/50	1,955,943	2,063,881	2,050,389
FNMA POOL MA4013 2.50% due 05/01/35	636,484	664,157	663,612
FNMA POOL MA4014 3.00% due 05/01/35	579,133	610,967	610,211
FNMA POOL MA4055 2.50% due 06/01/50	12,214,895	12,649,148	12,887,523
FNMA POOL MA4078 2.50% due 07/01/50	469,180	488,756	495,016
FNMA POOL MA4096 2.50% due 08/01/50	911,467	956,893	961,659
FNMA POOL MA4097 3.00% due 08/01/50	798,347	844,552	837,110
FNMA POOL MA4120 2.50% due 09/01/50	1,170,639	1,228,013	1,235,101
FNMA POOL MA4159 2.50% due 10/01/50	1,549,900	1,618,148	1,635,247
FNMA POOL MA4179 2.00% due 11/01/35	492,457	511,460	514,897
FNMA POOL MA4208 2.00% due 12/01/50	4,513,882	4,654,162	4,689,400
FNMA POOL MA4237 2.00% due 01/01/51	1,025,000	1,062,717	1,064,856
FNMA TBA 15 YR 1.5 1.50% due 01/16/36	7,800,000	7,986,434	8,025,469
FNMA TBA 15 YR 2 2.00% due 01/16/36	7,461,000	7,769,929	7,800,242
FNMA TBA 15 YR 2 2.00% due 02/18/36	9,100,000	9,488,172	9,502,638
FNMA TBA 15 YR 2.5 2.50% due 01/16/36	10,383,000	10,806,535	10,829,145
FNMA TBA 15 YR 3 3.00% due 01/16/36	29,039,000	30,486,751	30,474,802
FNMA TBA 15 YR 3.5 3.50% due 01/16/36	3,838,000	4,062,619	4,069,771
FNMA TBA 15 YR 4 4.00% due 01/16/36	4,187,000	4,445,103	4,443,454
FNMA TBA 30 YR 2 2.00% due 01/14/51	87,960,000	90,964,563	91,371,886
FNMA TBA 30 YR 2 2.00% due 02/12/51	29,292,000	30,273,232	30,376,847
FNMA TBA 30 YR 2 2.00% due 03/11/51	53,203,000	54,945,654	55,085,937
FNMA TBA 30 YR 2.5 2.50% due 01/14/51	77,960,000	81,605,071	82,180,803
FNMA TBA 30 YR 2.5 2.50% due 02/12/51	29,354,000	30,886,122	30,891,773
FNMA TBA 30 YR 2.5 2.50% due 03/11/51	19,700,000	20,689,613	20,702,717
FNMA TBA 30 YR 3 3.00% due 01/14/51	39,696,000	41,432,995	41,590,864
FNMA TBA 30 YR 3.5 3.50% due 01/14/51	11,556,000	12,196,589	12,215,053
FNMA TBA 30 YR 3.5 3.50% due 02/12/51	34,300,000	36,280,828	36,305,746
FNMA TBA 30 YR 4 4.00% due 01/14/51	3,084,000	3,283,893	3,293,616
FNMA TBA 30 YR 4 4.00% due 02/12/51	11,000,000	11,744,219	11,764,307
FNMA TBA 30 YR 4.5 4.50% due 01/14/51	3,502,000	3,808,406	3,795,293
FNMA TBA 30 YR 5 5.00% due 01/14/51	2,300,000	2,546,031	2,545,363
FNMA TBA 30 YR 5.5 5.50% due 01/14/51	500,000	558,516	558,594
FORD CREDIT AUTO OWNER TRUST 0.25% due 09/15/23	34,000,000	33,999,381	34,011,189
FORD CREDIT FLOORPLAN MASTER O 2.44% due 09/15/2	656,000	655,936	700,747
FORD CREDIT FLOORPLAN MASTER O 3.06% due 04/15/2	1,500,000	1,499,977	1,625,090
FORD CREDIT FLOORPLAN MASTER O 4.06% due 11/15/3	2,450,000	2,448,763	2,887,229
FORD MOTOR COMPANY 4.75% due 01/15/43	2,127,000	2,126,077	2,169,540
FORD MOTOR COMPANY 5.29% due 12/08/46	305,000	292,092	318,725
FORD MOTOR COMPANY 8.50% due 04/21/23	314,000	331,074	353,410

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FORD MOTOR COMPANY 9.00% due 04/22/25	2,531,000	3,076,574	3,103,031
FORD MOTOR COMPANY 9.63% due 04/22/30	2,228,000	3,094,703	3,144,265
FORD MOTOR CREDIT CO LLC 1.46% due 02/15/23	1,055,000	1,046,240	1,018,109
FORD MOTOR CREDIT CO LLC 2.75% due 06/14/24	1,300,000	1,731,210	1,774,902
FORD MOTOR CREDIT CO LLC 3.34% due 03/28/22	384,000	371,063	387,840
FORD MOTOR CREDIT CO LLC 3.38% due 11/13/25	2,252,000	2,252,000	2,313,615
FORD MOTOR CREDIT CO LLC 3.55% due 10/07/22	1,400,000	1,400,863	1,424,500
FORD MOTOR CREDIT CO LLC 3.81% due 01/09/24	619,000	600,465	634,475
FORD MOTOR CREDIT CO LLC 3.81% due 10/12/21	2,075,000	2,075,084	2,098,344
FORD MOTOR CREDIT CO LLC 3.82% due 11/02/27	1,160,000	1,121,492	1,191,900
FORD MOTOR CREDIT CO LLC 4.00% due 11/13/30	1,697,000	1,753,571	1,781,850
FORD MOTOR CREDIT CO LLC 4.06% due 11/01/24	1,315,000	1,342,875	1,381,500
FORD MOTOR CREDIT CO LLC 4.13% due 08/04/25	1,119,000	1,131,297	1,173,551
FORD MOTOR CREDIT CO LLC 4.13% due 08/17/27	1,940,000	1,937,511	2,032,150
FORD MOTOR CREDIT CO LLC 4.38% due 08/06/23	3,700,000	3,664,082	3,838,750
FORD MOTOR CREDIT CO LLC 4.39% due 01/08/26	1,513,000	1,561,036	1,588,166
FORD MOTOR CREDIT CO LLC 5.11% due 05/03/29	4,175,000	4,515,377	4,649,698
FORD MOTOR CREDIT CO LLC 5.13% due 06/16/25	3,827,000	3,995,840	4,161,097
FORD MOTOR CREDIT CO LLC 5.58% due 03/18/24	124,000	123,213	133,753
FORD MOTOR CREDIT CO LLC 5.60% due 01/07/22	5,575,000	5,588,037	5,762,766
FORD MOTOR CREDIT CO LLC 5.75% due 02/01/21	200,000	200,257	200,500
FORD MOTOR CREDIT CO LLC 5.88% due 08/02/21	6,670,000	6,743,010	6,826,745
FORTERRA FIN LLC/FRTA FI 6.50% due 07/15/25	585,000	627,624	628,875
FORTRESS TRANS + INFRAST 6.50% due 10/01/25	1,925,000	1,968,152	2,011,837
FORTRESS TRANS + INFRAST 9.75% due 08/01/27	200,000	229,099	229,250
FORTUNE BRANDS HOME + SE 3.25% due 09/15/29	900,000	992,617	997,308
FOX CORP 4.03% due 01/25/24	850,000	850,000	936,142
FOX CORP 4.71% due 01/25/29	750,000	750,000	909,975
FOX CORP 5.58% due 01/25/49	1,280,000	1,598,766	1,871,023
FREDDIE MAC SCRT 3.50% due 11/25/57	530,808	529,190	573,766
FREDDIE MAC SCRT 4.50% due 06/25/57	6,209,603	6,618,832	6,833,173
FREDDIE MAC STACR 0.85% due 01/25/50	221,975	221,906	222,106
FREDDIE MAC STACR 0.98% due 12/25/50	1,020,000	1,020,000	1,019,997
FREDDIE MAC STACR 1.65% due 06/25/50	947,600	947,600	948,351
FREDDIE MAC STACR 1.80% due 04/25/43	254,858	252,310	250,689
FREDDIE MAC STACR 2.50% due 04/25/30	3,647,724	3,670,155	3,699,950
FREDDIE MAC STACR 3.15% due 06/25/50	5,320,000	5,302,015	5,346,561
FREDDIE MAC STACR 3.60% due 10/25/29	6,500,000	6,675,617	6,713,112
FREDDIE MAC 0.00% due 07/15/32	15,195,000	11,689,710	12,870,414
FREDDIE MAC 0.00% due 11/15/38	6,310,000	4,434,844	4,522,805
FREDDIE MAC 0.01% due 03/15/31	36,020,000	30,572,364	31,344,322
FREDDIE MAC 0.25% due 08/24/23	490,000	489,560	490,966
FREDDIE MAC 0.25% due 09/08/23	735,000	734,784	736,428
FREDDIE MAC 0.38% due 07/21/25	4,450,000	4,429,787	4,452,348

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC 0.38% due 09/23/25	1,255,000	1,251,427	1,252,911
FREDDIE MAC 0.51% due 01/15/43	403,506	403,391	405,213
FREDDIE MAC 2.00% due 09/15/42	771,543	627,099	798,320
FREDDIE MAC 2.00% due 10/25/50	595,221	75,177	77,231
FREDDIE MAC 2.37% due 04/15/41	622,593	42,466	37,612
FREDDIE MAC 2.50% due 09/25/50	1,675,261	205,019	234,365
FREDDIE MAC 2.50% due 10/15/42	301,000	278,744	317,800
FREDDIE MAC 2.50% due 12/15/42	425,000	362,741	446,992
FREDDIE MAC 3.00% due 05/15/33	108,488	96,081	123,986
FREDDIE MAC 3.00% due 05/15/48	442,126	438,596	464,841
FREDDIE MAC 3.00% due 08/15/48	194,455	187,023	200,901
FREDDIE MAC 3.00% due 12/15/28	545,781	530,084	602,613
FREDDIE MAC 3.00% due 12/15/31	317,499	13,227	20,914
FREDDIE MAC 3.50% due 01/15/41	4,186,494	506,501	239,306
FREDDIE MAC 3.50% due 04/15/43	1,123,590	113,515	114,583
FREDDIE MAC 3.50% due 06/15/38	1,452,127	164,448	28,924
FREDDIE MAC 3.50% due 10/15/37	1,400,000	1,388,607	1,466,447
FREDDIE MAC 3.50% due 11/15/39	953,361	51,946	32,136
FREDDIE MAC 4.00% due 02/15/33	21,256	22,367	23,527
FREDDIE MAC 4.00% due 04/15/44	3,075,109	3,442,271	3,358,052
FREDDIE MAC 4.50% due 01/15/34	253,501	267,336	283,333
FREDDIE MAC 4.50% due 01/15/37	160,654	172,529	179,320
FREDDIE MAC 4.50% due 01/15/40	1,749,976	293,528	71,666
FREDDIE MAC 4.50% due 03/15/37	47,479	49,884	51,375
FREDDIE MAC 4.50% due 03/15/44	3,181,197	3,687,482	3,696,905
FREDDIE MAC 4.50% due 07/15/25	460,432	480,561	478,335
FREDDIE MAC 4.50% due 08/15/36	236,800	255,679	264,144
FREDDIE MAC 4.50% due 10/15/35	253,260	272,354	273,166
FREDDIE MAC 4.50% due 11/15/35	111,143	119,428	119,499
FREDDIE MAC 4.50% due 12/15/43	6,930,642	7,636,687	7,537,159
FREDDIE MAC 5.00% due 02/15/34	573,886	612,404	655,795
FREDDIE MAC 5.00% due 07/15/23	306,788	318,959	318,345
FREDDIE MAC 5.50% due 01/15/35	850,000	951,917	1,049,575
FREDDIE MAC 5.79% due 02/15/44	740,858	169,033	142,885
FREDDIE MAC 5.84% due 03/15/24	181,451	4,873	13,174
FREDDIE MAC 5.84% due 05/15/44	415,380	89,373	86,825
FREDDIE MAC 5.84% due 08/15/42	427,994	126,808	78,679
FREDDIE MAC 5.90% due 08/25/49	10,794,761	1,960,163	2,275,067
FREDDIE MAC 6.04% due 05/15/39	173,199	40,927	6,282
FREDDIE MAC 6.07% due 01/15/40	261,708	40,266	56,598
FREDDIE MAC 6.09% due 09/15/42	1,366,430	287,025	186,912
FREDDIE MAC 6.25% due 07/15/32	6,822,000	8,776,759	10,540,128
FREDDIE MAC 6.50% due 02/15/36	161,770	185,761	192,376
FREDDIE MAC 6.50% due 11/15/43	1,233,283	1,368,535	1,480,424

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC 6.75% due 03/15/31	80,000	104,760	123,265
FREDDIE MAC 6.75% due 09/15/29	1,000,000	1,447,166	1,501,393
FREDDIE MAC MULTIFAMILY STRUCT 3.09% due 11/25/2	940,000	946,136	1,018,758
FREDDIE MAC REFERENCE REMIC 6.00% due 05/15/36	432,173	398,746	513,299
FREDDIE MAC REFERENCE REMIC 6.00% due 07/15/36	1,268,853	1,372,928	1,471,831
FREDDIEMAC STRIP 0.66% due 01/15/43	2,735,662	2,741,112	2,732,836
FREDDIEMAC STRIP 2.73% due 02/15/38	79,373	5,848	4,668
FREDDIEMAC STRIP 3.50% due 10/15/27	3,035,471	4,192,617	207,296
FREDDIEMAC STRIP 4.00% due 12/15/42	1,187,471	509,664	175,339
FREDDIEMAC STRIP 6.00% due 05/15/31	27,263	7,452	4,527
FREDDIEMAC STRIP 8.00% due 06/15/31	23,806	5,649	4,685
FREEPORT MCMORAN INC 3.88% due 03/15/23	20,000	19,589	20,866
FREEPORT MCMORAN INC 4.13% due 03/01/28	800,000	844,271	839,000
FREEPORT MCMORAN INC 4.25% due 03/01/30	960,000	1,009,436	1,034,400
FREEPORT MCMORAN INC 4.55% due 11/14/24	148,000	142,889	161,690
FREEPORT MCMORAN INC 4.63% due 08/01/30	972,000	1,016,751	1,066,770
FREEPORT MCMORAN INC 5.00% due 09/01/27	792,000	844,456	839,520
FREEPORT MCMORAN INC 5.25% due 09/01/29	273,000	280,788	303,713
FREEPORT MCMORAN INC 5.40% due 11/14/34	1,285,000	1,267,594	1,607,856
FREEPORT MCMORAN INC 5.45% due 03/15/43	1,921,000	2,026,664	2,391,645
FREMF MORTGAGE TRUST 0.20% due 05/25/45	27,083,555	1,095,597	57,729
FREMF MORTGAGE TRUST 3.41% due 01/25/53	850,000	860,758	923,217
FRESB MULTIFAMILY MORTGAGE PAS 3.50% due 01/25/3	923,087	950,985	986,138
FRONTDOOR INC 6.75% due 08/15/26	92,000	97,362	98,095
FRONTIER COMMUNICATIONS 5.00% due 05/01/28	425,000	425,000	443,063
FRONTIER COMMUNICATIONS 5.88% due 10/15/27	1,202,000	1,281,745	1,299,663
FRONTIER COMMUNICATIONS 6.75% due 05/01/29	930,000	951,502	995,100
GALAXY PIPELINE ASSETS 2.63% due 03/31/36	340,000	349,830	352,693
GAP INC/THE 8.88% due 05/15/27	600,000	711,486	696,000
GARTNER INC 3.75% due 10/01/30	931,000	942,171	981,051
GARTNER INC 4.50% due 07/01/28	543,000	565,827	572,865
GATES GLOBAL/GATES CORP 6.25% due 01/15/26	266,000	278,141	279,300
GCI LLC 4.75% due 10/15/28	3,167,000	3,361,778	3,377,764
GE CAPITAL INTL FUNDING 3.37% due 11/15/25	1,625,000	1,528,046	1,803,538
GE CAPITAL INTL FUNDING 4.42% due 11/15/35	11,251,000	11,679,232	13,428,586
GENERAL DYNAMICS CORP 3.50% due 04/01/27	506,000	514,575	582,100
GENERAL DYNAMICS CORP 3.75% due 05/15/28	131,000	148,864	153,257
GENERAL DYNAMICS CORP 4.25% due 04/01/40	420,000	476,922	546,717
GENERAL DYNAMICS CORP 4.25% due 04/01/50	490,000	582,708	666,522
GENERAL ELECTRIC CO 2.70% due 10/09/22	275,000	270,864	286,647
GENERAL ELECTRIC CO 3.45% due 05/01/27	400,000	399,437	452,418
GENERAL ELECTRIC CO 3.63% due 05/01/30	1,100,000	1,098,361	1,257,176
GENERAL ELECTRIC CO 4.25% due 05/01/40	1,247,000	1,265,552	1,474,210
GENERAL ELECTRIC CO 4.35% due 05/01/50	4,070,000	4,268,960	4,949,724

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GENERAL ELECTRIC CO 5.88% due 01/14/38	1,869,000	2,243,134	2,533,127
GENERAL ELECTRIC CO 6.15% due 08/07/37	95,000	120,696	130,963
GENERAL ELECTRIC CO 6.75% due 03/15/32	180,000	193,827	252,371
GENERAL ELECTRIC CO 6.88% due 01/10/39	1,778,000	1,984,521	2,617,362
GENERAL MOTORS CO 4.00% due 04/01/25	675,000	678,088	747,382
GENERAL MOTORS CO 5.15% due 04/01/38	130,000	136,923	156,306
GENERAL MOTORS CO 5.40% due 10/02/23	1,115,000	1,114,101	1,248,510
GENERAL MOTORS CO 5.95% due 04/01/49	125,000	139,757	169,053
GENERAL MOTORS CO 6.13% due 10/01/25	3,270,000	3,267,275	3,966,408
GENERAL MOTORS CO 6.25% due 10/02/43	190,000	217,659	256,304
GENERAL MOTORS CO 6.60% due 04/01/36	97,000	130,483	131,328
GENERAL MOTORS FINL CO 2.75% due 06/20/25	536,000	549,651	573,147
GENERAL MOTORS FINL CO 2.90% due 02/26/25	100,000	104,483	106,792
GENERAL MOTORS FINL CO 3.20% due 07/06/21	156,000	159,112	157,678
GENERAL MOTORS FINL CO 3.45% due 01/14/22	170,000	174,105	174,548
GENERAL MOTORS FINL CO 3.45% due 04/10/22	270,000	270,833	277,648
GENERAL MOTORS FINL CO 3.55% due 04/09/21	35,000	35,244	35,271
GENERAL MOTORS FINL CO 3.70% due 05/09/23	260,000	269,691	275,578
GENERAL MOTORS FINL CO 3.85% due 01/05/28	112,000	118,448	124,595
GENERAL MOTORS FINL CO 4.00% due 01/15/25	430,000	455,550	473,302
GENERAL MOTORS FINL CO 4.20% due 03/01/21	1,733,000	1,737,513	1,737,261
GENERAL MOTORS FINL CO 4.25% due 05/15/23	90,000	90,000	96,999
GENERAL MOTORS FINL CO 4.35% due 01/17/27	150,000	151,270	170,758
GENERAL MOTORS FINL CO 4.35% due 04/09/25	161,000	175,223	179,739
GENERAL MOTORS FINL CO 4.38% due 09/25/21	480,000	480,000	492,961
GENERAL MOTORS FINL CO 5.10% due 01/17/24	817,000	889,470	914,262
GENERAL MOTORS FINL CO 5.20% due 03/20/23	2,300,000	2,409,493	2,521,925
GENERAL MOTORS FINL CO 5.25% due 03/01/26	127,000	149,025	149,367
GENESIS ENERGY LP/FIN 6.50% due 10/01/25	504,000	496,376	490,140
GENESIS ENERGY LP/FIN 7.75% due 02/01/28	11,000	11,000	10,533
GENESIS ENERGY LP/FIN 8.00% due 01/15/27	2,726,000	2,762,455	2,699,285
GENESIS ENERGY LP/GENESI 5.63% due 06/15/24	190,000	176,797	185,250
GENNEIA SA 8.75% due 01/20/22	429,000	389,448	394,680
GENWORTH MORTGAGE HLDING 6.50% due 08/15/25	250,000	269,141	270,625
GEOPARK LTD 6.50% due 09/21/24	498,000	498,138	516,675
GEORGIA PACIFIC LLC 1.75% due 09/30/25	529,000	547,935	553,071
GEORGIA POWER CO 3.70% due 01/30/50	1,210,000	1,354,125	1,448,017
GEORGIA POWER CO 4.30% due 03/15/42	620,000	753,056	787,322
GEORGIAN RAILWAY JSC 7.75% due 07/11/22	515,000	547,457	541,780
GFL ENVIRONMENTAL INC 3.50% due 09/01/28	2,590,000	2,590,000	2,636,944
GFL ENVIRONMENTAL INC 3.75% due 08/01/25	188,000	188,000	192,700
GFL ENVIRONMENTAL INC 4.00% due 08/01/28	3,008,000	3,011,001	3,030,560
GFL ENVIRONMENTAL INC 4.25% due 06/01/25	988,000	1,019,882	1,025,050
GFL ENVIRONMENTAL INC 5.13% due 12/15/26	400,000	416,424	425,500

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GILEAD SCIENCES INC 1.65% due 10/01/30	3,100,000	3,102,018	3,110,653
GILEAD SCIENCES INC 2.80% due 10/01/50	1,620,000	1,589,470	1,607,731
GILEAD SCIENCES INC 3.65% due 03/01/26	400,000	399,894	453,793
GILEAD SCIENCES INC 3.70% due 04/01/24	20,000	19,158	21,799
GILEAD SCIENCES INC 4.15% due 03/01/47	185,000	221,606	225,988
GILEAD SCIENCES INC 4.75% due 03/01/46	500,000	506,490	662,699
GILEAD SCIENCES INC 4.80% due 04/01/44	611,000	764,161	806,303
GLAXOSMITHKLINE CAPITAL 2.85% due 05/08/22	40,000	39,958	41,370
GLENCORE FINANCE CANADA 4.95% due 11/15/21	2,025,000	2,046,824	2,105,849
GLENCORE FUNDING LLC 4.00% due 03/27/27	2,120,000	2,104,104	2,398,107
GLENCORE FUNDING LLC 4.13% due 03/12/24	50,000	50,124	55,020
GLENCORE FUNDING LLC 4.13% due 05/30/23	50,000	50,595	54,073
GLENCORE FUNDING LLC 4.63% due 04/29/24	120,000	121,933	134,014
GLOBAL AIR LEASE CO LTD 6.50% due 09/15/24	680,000	618,548	606,900
GLOBAL MEDICAL RESPONSE 6.50% due 10/01/25	200,000	206,280	209,000
GLOBAL NET LEASE/GLOBAL 3.75% due 12/15/27	3,053,000	3,127,430	3,147,601
GLOBAL PART/GLP FINANCE 6.88% due 01/15/29	859,000	931,503	929,868
GLOBAL PART/GLP FINANCE 7.00% due 08/01/27	1,742,000	1,869,117	1,863,940
GLOBAL PAYMENTS INC 2.65% due 02/15/25	925,000	924,824	990,568
GLOBAL PAYMENTS INC 3.20% due 08/15/29	945,000	972,312	1,045,680
GLP CAPITAL LP / FIN II 4.00% due 01/15/31	223,000	240,647	243,342
GLP CAPITAL LP / FIN II 5.25% due 06/01/25	2,120,000	2,327,577	2,385,170
GLP CAPITAL LP / FIN II 5.30% due 01/15/29	336,000	379,596	388,735
GLS AUTO RECEIVABLES TRUST 2.27% due 05/15/26	1,655,000	1,654,540	1,695,338
GM FINANCIAL AUTOMOBILE LEASIN 0.71% due 10/20/2:	21,929,552	21,996,369	21,999,621
GM FINANCIAL SECURITIZED TERM 0.46% due 11/16/23	25,000,000	24,998,175	25,008,088
GMAC MORTGAGE CORPORATION LOAN 0.61% due 06/2	5,826	5,433	4,583
GMAC MORTGAGE CORPORATION LOAN 0.65% due 02/2	8,350	6,676	8,125
GNL QUINTERO SA 4.63% due 07/31/29	337,000	372,873	375,418
GNMA II POOL 003890 6.00% due 08/20/36	7,808	8,643	9,064
GNMA II POOL 004040 6.50% due 10/20/37	213,436	234,733	248,193
GNMA II POOL 004223 6.50% due 08/20/38	83,090	92,520	98,639
GNMA II POOL 004245 6.00% due 09/20/38	776,095	857,933	900,455
GNMA II POOL 004268 6.00% due 10/20/38	109,165	121,163	126,659
GNMA II POOL 004292 6.50% due 11/20/38	49,064	54,582	57,461
GNMA II POOL 004371 6.00% due 02/20/39	17,922	19,844	20,794
GNMA II POOL 004559 5.00% due 10/20/39	244,099	267,795	278,975
GNMA II POOL 004598 4.50% due 12/20/39	23,990	25,980	26,714
GNMA II POOL 004602 6.00% due 12/20/39	101,050	110,330	117,263
GNMA II POOL 004617 4.50% due 01/20/40	208,042	225,504	231,683
GNMA II POOL 004636 4.50% due 02/20/40	23,104	25,023	25,721
GNMA II POOL 004696 4.50% due 05/20/40	220,665	239,429	245,835
GNMA II POOL 004717 6.00% due 06/20/40	83,204	91,287	96,566
GNMA II POOL 004771 4.50% due 08/20/40	52,877	57,302	58,909

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 004800 4.00% due 09/20/40	24,333	25,875	26,917
GNMA II POOL 004801 4.50% due 09/20/40	9,887	10,722	11,017
GNMA II POOL 004833 4.00% due 10/20/40	46,944	49,913	51,928
GNMA II POOL 004922 4.00% due 01/20/41	237,944	252,741	262,605
GNMA II POOL 004923 4.50% due 01/20/41	34,989	36,881	39,494
GNMA II POOL 004945 4.00% due 02/20/41	14,264	15,119	15,777
GNMA II POOL 004978 4.50% due 03/20/41	1,635,189	1,725,001	1,821,729
GNMA II POOL 004991 6.00% due 03/20/41	188,543	206,898	218,993
GNMA II POOL 005018 5.00% due 04/20/41	30,910	33,714	35,347
GNMA II POOL 005019 6.00% due 04/20/41	4,613	5,071	5,352
GNMA II POOL 005083 5.00% due 06/20/41	79,352	86,574	90,742
GNMA II POOL 005116 5.00% due 07/20/41	42,988	46,911	49,274
GNMA II POOL 005156 6.00% due 08/20/41	9,304	10,333	10,806
GNMA II POOL 005189 6.00% due 09/20/41	85,935	94,464	99,785
GNMA II POOL 005203 4.00% due 10/20/41	1,229	1,300	1,359
GNMA II POOL 005233 4.00% due 11/20/41	7,902	8,355	8,732
GNMA II POOL 005258 3.50% due 12/20/41	519,057	544,181	569,065
GNMA II POOL 005309 6.00% due 02/20/42	90,075	100,271	104,505
GNMA II POOL 008131 3.00% due 01/20/23	7,956	7,961	8,008
GNMA II POOL 008162 3.00% due 03/20/23	14,273	14,292	14,412
GNMA II POOL 008218 2.88% due 06/20/23	18,142	18,139	18,412
GNMA II POOL 008228 2.25% due 07/20/23	9,129	9,120	9,283
GNMA II POOL 008259 2.25% due 08/20/23	8,854	8,834	9,007
GNMA II POOL 008280 2.25% due 09/20/23	20,224	20,231	20,583
GNMA II POOL 008395 3.00% due 03/20/24	7,306	7,302	7,462
GNMA II POOL 008399 2.88% due 04/20/24	44,175	44,168	45,186
GNMA II POOL 008408 2.88% due 04/20/24	23,027	23,019	23,557
GNMA II POOL 008421 2.88% due 05/20/24	9,417	9,415	9,637
GNMA II POOL 008445 2.88% due 06/20/24	19,892	19,884	20,364
GNMA II POOL 008447 2.88% due 06/20/24	44,119	44,135	44,812
GNMA II POOL 008449 2.88% due 06/20/24	14,861	14,853	15,019
GNMA II POOL 008456 2.25% due 07/20/24	21,624	21,633	22,230
GNMA II POOL 008466 2.25% due 07/20/24	27,002	26,997	27,765
GNMA II POOL 008482 2.25% due 08/20/24	44,362	44,339	45,330
GNMA II POOL 008484 2.25% due 08/20/24	22,415	22,419	22,972
GNMA II POOL 008502 2.25% due 09/20/24	7,866	7,870	7,992
GNMA II POOL 008503 2.25% due 09/20/24	12,888	12,884	13,176
GNMA II POOL 008547 3.13% due 11/20/24	26,395	26,406	27,077
GNMA II POOL 008565 3.13% due 12/20/24	9,518	9,520	9,752
GNMA II POOL 008567 3.13% due 12/20/24	21,206	21,202	21,398
GNMA II POOL 008580 3.00% due 01/20/25	17,555	17,555	18,037
GNMA II POOL 008595 3.00% due 02/20/25	10,970	10,972	11,277
GNMA II POOL 008599 3.00% due 02/20/25	9,964	9,981	10,067
GNMA II POOL 008608 3.00% due 03/20/25	12,166	12,185	12,344

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 008611 3.00% due 03/20/25	10,424	10,450	10,596
GNMA II POOL 008619 2.88% due 04/20/25	1,848	1,854	1,874
GNMA II POOL 008621 2.88% due 04/20/25	23,483	23,441	24,166
GNMA II POOL 008623 2.88% due 04/20/25	16,867	16,911	17,147
GNMA II POOL 008624 3.00% due 04/20/25	28,635	28,727	29,087
GNMA II POOL 008628 2.88% due 05/20/25	3,845	3,849	3,910
GNMA II POOL 008631 2.88% due 05/20/25	73,919	73,964	76,168
GNMA II POOL 008634 3.00% due 05/20/25	4,623	4,632	4,676
GNMA II POOL 008644 2.88% due 06/20/25	9,693	9,707	9,842
GNMA II POOL 008646 3.00% due 06/20/25	5,675	5,683	5,756
GNMA II POOL 008663 2.25% due 07/20/25	36,795	36,817	37,890
GNMA II POOL 008664 2.50% due 07/20/25	4,720	4,727	4,728
GNMA II POOL 008814 3.00% due 02/20/26	34,610	34,692	35,053
GNMA II POOL 008815 3.00% due 02/20/26	15,519	15,546	15,731
GNMA II POOL 008913 2.25% due 07/20/26	968	970	996
GNMA II POOL 080031 3.00% due 01/20/27	24,528	24,541	25,318
GNMA II POOL 080032 3.00% due 01/20/27	16,121	16,146	16,268
GNMA II POOL 080044 3.00% due 02/20/27	17,369	17,396	17,931
GNMA II POOL 080045 3.00% due 02/20/27	6,861	6,874	7,083
GNMA II POOL 080059 2.88% due 04/20/27	62,238	62,278	64,354
GNMA II POOL 080060 2.88% due 04/20/27	72,066	72,157	74,510
GNMA II POOL 080070 2.88% due 05/20/27	14,000	14,036	14,217
GNMA II POOL 080082 2.88% due 06/20/27	20,128	20,139	20,635
GNMA II POOL 080094 2.25% due 07/20/27	10,796	10,819	11,142
GNMA II POOL 080106 2.25% due 08/20/27	11,561	11,585	11,939
GNMA II POOL 080114 2.25% due 09/20/27	3,922	3,936	4,052
GNMA II POOL 080123 3.13% due 10/20/27	16,154	16,213	16,335
GNMA II POOL 080133 3.13% due 11/20/27	7,269	7,277	7,512
GNMA II POOL 080137 3.13% due 11/20/27	20,375	20,437	20,434
GNMA II POOL 080141 3.13% due 12/20/27	21,225	21,262	21,957
GNMA II POOL 080145 3.13% due 12/20/27	2,227	2,233	2,237
GNMA II POOL 080154 3.00% due 01/20/28	45,754	45,795	47,356
GNMA II POOL 080156 3.00% due 01/20/28	6,710	6,721	6,936
GNMA II POOL 080168 3.00% due 02/20/28	14,988	15,017	15,516
GNMA II POOL 080178 3.00% due 03/20/28	17,192	17,232	17,850
GNMA II POOL 080296 2.25% due 07/20/29	74,119	74,222	76,879
GNMA II POOL 080309 2.25% due 08/20/29	42,077	42,163	43,261
GNMA II POOL 080317 2.25% due 09/20/29	9,723	9,737	9,850
GNMA II POOL 080329 3.13% due 10/20/29	26,499	26,556	27,495
GNMA II POOL 080331 3.13% due 10/20/29	14,926	14,948	15,334
GNMA II POOL 080344 3.13% due 11/20/29	20,830	20,863	21,614
GNMA II POOL 080346 3.13% due 11/20/29	39,710	39,764	40,196
GNMA II POOL 080354 3.13% due 12/20/29	9,065	9,086	9,408
GNMA II POOL 080356 3.13% due 12/20/29	2,297	2,301	2,305

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 080364 3.00% due 01/20/30	16,320	16,348	16,956
GNMA II POOL 080376 3.00% due 02/20/30	6,919	6,936	7,041
GNMA II POOL 080385 3.00% due 03/20/30	44,847	45,002	46,588
GNMA II POOL 080393 2.88% due 04/20/30	10,008	10,026	10,409
GNMA II POOL 080395 2.88% due 04/20/30	36,733	36,814	38,216
GNMA II POOL 080406 2.88% due 05/20/30	6,190	6,199	6,305
GNMA II POOL 080408 2.88% due 05/20/30	60,529	60,630	62,972
GNMA II POOL 080409 2.88% due 05/20/30	62,259	62,394	65,276
GNMA II POOL 080413 2.88% due 06/20/30	13,624	13,671	13,915
GNMA II POOL 080428 2.25% due 07/20/30	107,163	107,341	112,293
GNMA II POOL 080455 2.25% due 09/20/30	22,187	22,258	22,453
GNMA II POOL 080460 3.13% due 10/20/30	35,893	36,017	36,071
GNMA II POOL 080674 3.00% due 02/20/33	12,706	12,797	13,251
GNMA II POOL 080819 3.00% due 01/20/34	85,950	85,229	89,925
GNMA II POOL 783368 4.50% due 07/20/41	526,974	572,512	587,095
GNMA II POOL 783435 6.00% due 07/20/40	6,723	7,377	7,801
GNMA II POOL 783584 4.50% due 07/20/41	97,984	106,267	109,163
GNMA II POOL 783591 4.50% due 07/20/41	92,621	100,231	103,187
GNMA II POOL 893146 1.86% due 05/20/60	1,742,848	1,769,952	1,774,221
GNMA II POOL AI4167 4.00% due 08/20/44	43,901	46,620	48,719
GNMA II POOL AJ2723 4.00% due 08/20/44	40,963	43,406	45,480
GNMA II POOL AJ4687 4.00% due 08/20/44	34,102	36,047	37,114
GNMA II POOL BM7534 3.50% due 02/20/50	189,747	199,864	202,513
GNMA II POOL BM9734 4.00% due 10/20/49	192,973	202,788	208,697
GNMA II POOL BM9743 4.00% due 11/20/49	1,590,318	1,669,674	1,728,446
GNMA II POOL BS1728 4.00% due 01/20/50	97,620	103,324	106,783
GNMA II POOL BS1742 4.00% due 02/20/50	191,268	202,494	208,343
GNMA II POOL BS8546 2.50% due 12/20/50	200,000	212,895	215,634
GNMA II POOL MA0023 4.00% due 04/20/42	4,210	4,452	4,653
GNMA II POOL MA0462 3.50% due 10/20/42	60,018	62,112	65,351
GNMA II POOL MA0463 4.00% due 10/20/42	2,576	2,723	2,854
GNMA II POOL MA0699 3.50% due 01/20/43	62,829	65,292	68,402
GNMA II POOL MA0934 3.50% due 04/20/43	75,981	78,938	82,732
GNMA II POOL MA1158 4.00% due 07/20/43	47,459	50,439	52,583
GNMA II POOL MA1225 4.00% due 08/20/43	259,479	275,330	286,870
GNMA II POOL MA1761 4.00% due 03/20/44	4,243	4,489	4,685
GNMA II POOL MA1920 4.00% due 05/20/44	5,135	5,427	5,668
GNMA II POOL MA1995 3.50% due 06/20/44	1,416,679	1,403,137	1,541,684
GNMA II POOL MA2305 4.50% due 10/20/44	226,091	242,650	251,887
GNMA II POOL MA2372 4.00% due 11/20/44	299,678	316,077	330,631
GNMA II POOL MA2677 3.00% due 03/20/45	348,946	370,760	371,491
GNMA II POOL MA2678 3.50% due 03/20/45	113,319	115,402	122,335
GNMA II POOL MA2827 4.00% due 05/20/45	29,383	31,143	32,302
GNMA II POOL MA2892 3.50% due 06/20/45	-	(1,105)	-

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA2893 4.00% due 06/20/45	1,001,872	1,064,509	1,103,871
GNMA II POOL MA2962 4.00% due 07/20/45	3,995,756	4,238,203	4,393,538
GNMA II POOL MA3035 4.00% due 08/20/45	404,410	428,569	443,129
GNMA II POOL MA3245 4.00% due 11/20/45	449,871	475,636	493,904
GNMA II POOL MA3376 3.50% due 01/20/46	5,050,481	5,299,655	5,437,396
GNMA II POOL MA3597 3.50% due 04/20/46	1,985,919	2,011,577	2,145,935
GNMA II POOL MA3735 3.00% due 06/20/46	2,333,708	2,423,566	2,486,947
GNMA II POOL MA3736 3.50% due 06/20/46	967,685	995,695	1,052,870
GNMA II POOL MA3737 4.00% due 06/20/46	1,025,706	1,101,297	1,120,629
GNMA II POOL MA3874 3.50% due 08/20/46	357,077	376,703	385,294
GNMA II POOL MA4068 3.00% due 11/20/46	87,585	90,746	93,340
GNMA II POOL MA4261 3.00% due 02/20/47	2,154,015	2,282,144	2,293,028
GNMA II POOL MA4321 3.50% due 03/20/47	1,387,243	1,431,044	1,489,094
GNMA II POOL MA4382 3.50% due 04/20/47	800,572	854,431	858,829
GNMA II POOL MA4511 4.00% due 06/20/47	2,262,576	2,363,367	2,441,861
GNMA II POOL MA4838 4.00% due 11/20/47	1,895,788	1,971,950	2,047,233
GNMA II POOL MA4900 3.50% due 12/20/47	857,848	914,220	917,737
GNMA II POOL MA4901 4.00% due 12/20/47	771,556	796,350	832,238
GNMA II POOL MA5019 3.50% due 02/20/48	1,409,722	1,479,611	1,512,611
GNMA II POOL MA5020 4.00% due 02/20/48	779,590	815,515	837,737
GNMA II POOL MA5078 4.00% due 03/20/48	957,609	997,721	1,031,685
GNMA II POOL MA5138 4.50% due 04/20/48	343,477	355,482	371,688
GNMA II POOL MA5193 4.50% due 05/20/48	3,363,505	3,534,743	3,640,076
GNMA II POOL MA5265 4.50% due 06/20/48	307,958	322,885	333,243
GNMA II POOL MA5331 4.50% due 07/20/48	1,731,384	1,802,628	1,873,580
GNMA II POOL MA5399 4.50% due 08/20/48	2,688,356	2,803,033	2,913,398
GNMA II POOL MA5400 5.00% due 08/20/48	665,533	709,792	727,842
GNMA II POOL MA5466 4.00% due 09/20/48	971,784	990,736	1,046,367
GNMA II POOL MA5467 4.50% due 09/20/48	15,630,902	16,192,304	16,914,833
GNMA II POOL MA5468 5.00% due 09/20/48	1,459,904	1,531,093	1,599,763
GNMA II POOL MA5529 4.50% due 10/20/48	794,687	855,890	860,049
GNMA II POOL MA5530 5.00% due 10/20/48	6,138,626	6,476,336	6,712,940
GNMA II POOL MA5597 5.00% due 11/20/48	2,371,978	2,523,112	2,593,760
GNMA II POOL MA5652 4.50% due 12/20/48	849,510	899,175	919,311
GNMA II POOL MA5653 5.00% due 12/20/48	4,792,534	5,127,731	5,240,877
GNMA II POOL MA5709 3.50% due 01/20/49	874,971	931,448	936,656
GNMA II POOL MA5711 4.50% due 01/20/49	362,377	382,954	392,147
GNMA II POOL MA5712 5.00% due 01/20/49	8,052,958	8,576,443	8,806,434
GNMA II POOL MA5818 4.50% due 03/20/49	937,103	973,377	1,013,995
GNMA II POOL MA5819 5.00% due 03/20/49	2,504,168	2,653,788	2,738,268
GNMA II POOL MA5932 4.50% due 05/20/49	441,566	471,886	478,298
GNMA II POOL MA5933 5.00% due 05/20/49	0	(835)	0
GNMA II POOL MA5986 4.00% due 06/20/49	4,474,589	4,608,686	4,804,132
GNMA II POOL MA6039 3.50% due 07/20/49	1,149,982	1,216,945	1,219,232

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA6091 4.00% due 08/20/49	494,517	524,699	528,731
GNMA II POOL MA6220 4.00% due 10/20/49	0	7	0
GNMA II POOL MA6221 4.50% due 10/20/49	3,133,117	3,345,196	3,389,567
GNMA II POOL MA6286 4.50% due 11/20/49	-	3	-
GNMA II POOL MA6341 4.50% due 12/20/49	4,533,054	4,845,523	4,894,681
GNMA II POOL MA6477 4.50% due 02/20/50	580,049	622,656	623,448
GNMA II POOL MA6544 4.50% due 03/20/50	4,056,390	4,341,985	4,364,051
GNMA II POOL MA6599 3.00% due 04/20/50	5,236,693	5,558,373	5,476,751
GNMA II POOL MA6602 4.50% due 04/20/50	952,717	1,017,880	1,023,738
GNMA II POOL MA6819 2.50% due 08/20/50	640,942	674,603	678,952
GNMA II POOL MA6865 2.50% due 09/20/50	4,605,613	4,854,010	4,879,272
GNMA II TBA 30 YR 2 2.00% due 01/21/51	41,970,000	43,649,548	43,889,800
GNMA II TBA 30 YR 2 2.00% due 02/20/51	11,900,000	12,381,477	12,424,344
GNMA II TBA 30 YR 2 2.00% due 03/18/51	4,500,000	4,671,563	4,690,898
GNMA II TBA 30 YR 2.5 2.50% due 01/21/51	49,356,000	51,822,497	52,247,953
GNMA II TBA 30 YR 2.5 2.50% due 02/20/51	12,000,000	12,663,984	12,678,750
GNMA II TBA 30 YR 2.5 2.50% due 03/18/51	7,300,000	7,676,121	7,698,934
GNMA II TBA 30 YR 3 3.00% due 01/21/51	17,736,000	18,509,100	18,546,591
GNMA II TBA 30 YR 3 3.00% due 03/18/51	18,800,000	19,687,125	19,670,969
GNMA II TBA 30 YR 3.5 3.50% due 01/21/51	1,258,000	1,330,157	1,333,283
GNMA II TBA 30 YR 3.5 3.50% due 02/20/51	17,200,000	18,178,023	18,223,938
GNMA II TBA 30 YR 4 4.00% due 01/21/51	(5,414,000)	(5,760,787)	(5,772,255)
GNMA II TBA 30 YR 4 4.00% due 02/20/51	12,400,000	13,198,734	13,227,313
GNMA II TBA 30 YR 4 4.00% due 04/21/51	-	651,967	-
GNMA II TBA 30 YR 4.5 4.50% due 01/21/51	1,486,000	1,612,008	1,591,181
GNMA II TBA 30 YR 5 5.00% due 01/21/51	1,300,000	1,415,375	1,419,184
GNMA II TBA 30 YR 5 5.00% due 02/20/51	-	94,921	-
GNMA POOL 175313 7.00% due 11/15/28	1,296	1,281	1,309
GNMA POOL 204715 7.50% due 05/15/22	377	378	379
GNMA POOL 299092 8.25% due 12/15/20	-	0	-
GNMA POOL 301591 7.50% due 11/15/22	981	988	1,008
GNMA POOL 310064 7.50% due 02/15/22	2,622	2,626	2,631
GNMA POOL 325576 7.00% due 06/15/28	667	671	670
GNMA POOL 329821 7.50% due 10/15/22	336	337	341
GNMA POOL 336156 7.50% due 12/15/22	152	157	154
GNMA POOL 338597 7.50% due 12/15/22	1,456	1,458	1,474
GNMA POOL 352129 9.00% due 08/15/24	169	175	170
GNMA POOL 366866 9.00% due 09/15/24	387	389	387
GNMA POOL 389622 9.00% due 10/15/24	214	221	215
GNMA POOL 392624 9.00% due 09/15/24	567	581	569
GNMA POOL 395617 7.50% due 08/15/28	7,161	7,134	7,248
GNMA POOL 401198 9.00% due 11/15/24	571	576	574
GNMA POOL 403946 9.00% due 08/15/24	1,006	1,012	1,096
GNMA POOL 403954 9.00% due 09/15/24	382	384	398

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 415026 7.00% due 01/15/26	3,695	3,727	4,013
GNMA POOL 417226 7.00% due 01/15/26	705	710	758
GNMA POOL 419146 6.50% due 09/15/28	13,491	13,465	14,984
GNMA POOL 424174 7.00% due 03/15/26	1,882	1,901	1,889
GNMA POOL 425825 7.00% due 01/15/28	2,443	2,473	2,536
GNMA POOL 425832 7.00% due 01/15/28	2,080	2,096	2,252
GNMA POOL 430642 7.50% due 04/15/28	2,418	2,486	2,428
GNMA POOL 433566 7.00% due 01/15/28	2,864	2,879	3,189
GNMA POOL 433726 7.00% due 04/15/28	1,103	1,116	1,144
GNMA POOL 433911 6.50% due 09/15/28	6,081	6,074	6,754
GNMA POOL 433942 6.50% due 08/15/28	2,642	2,641	2,934
GNMA POOL 433969 6.50% due 09/15/28	3,830	3,815	4,254
GNMA POOL 433980 7.00% due 09/15/28	13,546	13,617	13,969
GNMA POOL 433997 7.50% due 09/15/28	1,894	1,890	1,896
GNMA POOL 434052 7.50% due 11/15/28	860	859	864
GNMA POOL 436080 7.00% due 01/15/28	11,546	11,603	11,680
GNMA POOL 442929 6.50% due 09/15/28	6,905	6,883	7,668
GNMA POOL 446648 7.00% due 07/15/28	3,448	3,409	3,839
GNMA POOL 447094 7.50% due 05/15/27	239	246	240
GNMA POOL 449219 7.00% due 01/15/28	2,360	2,374	2,519
GNMA POOL 449539 7.00% due 07/15/28	6,258	6,296	7,006
GNMA POOL 449826 7.50% due 01/15/28	863	869	867
GNMA POOL 455483 7.50% due 09/15/27	540	557	545
GNMA POOL 460912 7.00% due 09/15/28	15,824	15,898	17,557
GNMA POOL 462037 7.50% due 02/15/28	761	766	764
GNMA POOL 464199 7.00% due 09/15/28	7,163	7,190	7,272
GNMA POOL 464693 7.00% due 07/15/28	810	815	813
GNMA POOL 464853 6.50% due 09/15/28	2,779	2,777	3,087
GNMA POOL 468064 7.00% due 07/15/28	2,488	2,502	2,498
GNMA POOL 472811 7.50% due 10/15/28	6,107	6,084	6,133
GNMA POOL 473479 7.50% due 04/15/28	1,952	1,967	1,960
GNMA POOL 478713 7.50% due 09/15/29	7,283	7,279	8,224
GNMA POOL 480738 7.00% due 12/15/28	8,413	8,309	8,644
GNMA POOL 481526 7.00% due 09/15/28	8,811	8,903	8,844
GNMA POOL 483775 7.00% due 10/15/28	10,026	10,103	10,097
GNMA POOL 484429 6.50% due 09/15/28	6,601	6,587	7,332
GNMA POOL 486470 6.50% due 08/15/28	6,832	6,623	7,588
GNMA POOL 486516 6.50% due 09/15/28	12,170	11,891	13,733
GNMA POOL 486622 7.50% due 10/15/28	2,921	2,909	2,933
GNMA POOL 486670 5.50% due 01/15/35	372,070	403,453	434,523
GNMA POOL 487993 7.00% due 09/15/28	11,064	11,106	11,106
GNMA POOL 490576 6.50% due 09/15/28	11,041	11,006	12,263
GNMA POOL 493134 7.00% due 11/15/28	855	843	858
GNMA POOL 542741 7.00% due 04/15/31	2,856	2,929	2,887

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 549588 7.00% due 09/15/31	2,868	2,944	3,334
GNMA POOL 551119 7.00% due 08/15/31	776	793	933
GNMA POOL 561961 7.00% due 06/15/31	8,822	9,051	9,168
GNMA POOL 562971 7.00% due 05/15/31	1,338	1,373	1,531
GNMA POOL 567909 5.50% due 11/15/32	47,844	51,639	54,478
GNMA POOL 569567 7.00% due 01/15/32	7,063	7,253	7,940
GNMA POOL 580867 7.00% due 12/15/31	18,098	18,584	20,820
GNMA POOL 591851 5.50% due 02/15/33	110,692	119,129	125,793
GNMA POOL 591924 5.50% due 03/15/33	55,989	60,058	64,091
GNMA POOL 591931 5.50% due 03/15/33	50,736	54,445	57,816
GNMA POOL 594054 5.50% due 07/15/33	62,203	66,662	71,811
GNMA POOL 595198 5.50% due 11/15/32	32,458	34,810	36,187
GNMA POOL 603266 5.50% due 05/15/34	23,474	25,844	26,062
GNMA POOL 605594 5.50% due 12/15/34	562,482	605,999	655,634
GNMA POOL 605698 5.50% due 09/15/34	457,335	493,299	528,645
GNMA POOL 607639 5.50% due 01/15/33	51,497	55,173	57,881
GNMA POOL 613049 5.50% due 09/15/33	25,882	27,826	29,063
GNMA POOL 614602 5.50% due 07/15/33	54,591	58,415	61,479
GNMA POOL 620494 4.50% due 08/15/33	55,170	59,844	60,896
GNMA POOL 620527 5.50% due 08/15/33	44,130	47,809	49,707
GNMA POOL 628079 5.50% due 04/15/34	57,061	61,245	64,126
GNMA POOL 633240 5.50% due 09/15/34	72,907	78,993	84,280
GNMA POOL 663792 5.00% due 01/15/37	5,362	5,727	5,911
GNMA POOL 666087 5.00% due 03/15/38	37,545	39,886	42,002
GNMA POOL 668409 5.00% due 04/15/37	7,204	7,716	7,944
GNMA POOL 673230 6.50% due 11/15/38	15,932	17,779	18,606
GNMA POOL 686780 5.00% due 06/15/38	25,864	27,607	29,383
GNMA POOL 697562 6.50% due 11/15/38	56,341	62,178	63,193
GNMA POOL 698654 6.00% due 11/15/38	6,061	6,214	6,889
GNMA POOL 699129 6.50% due 09/15/38	11,737	12,807	14,109
GNMA POOL 723615 4.50% due 01/15/40	241,400	265,199	273,303
GNMA POOL 728627 4.50% due 01/15/40	70,534	77,336	78,624
GNMA POOL 732087 4.50% due 05/15/40	13,217	14,500	14,822
GNMA POOL 736878 4.50% due 06/15/40	19,355	20,784	21,318
GNMA POOL 738423 5.00% due 06/15/41	54,962	58,922	60,673
GNMA POOL 745793 4.50% due 07/15/40	144,079	158,092	161,567
GNMA POOL 759138 4.00% due 01/15/41	204,690	217,763	222,962
GNMA POOL 762838 4.00% due 03/15/41	122,901	130,774	132,816
GNMA POOL 764428 5.00% due 05/15/41	131,468	142,111	147,126
GNMA POOL 770491 4.00% due 08/15/41	1,401,131	1,506,253	1,545,756
GNMA POOL 780186 7.00% due 07/15/25	25,710	25,991	27,677
GNMA POOL 780582 10.00% due 08/15/22	119	121	120
GNMA POOL 780601 7.00% due 07/15/27	15,997	16,101	17,959
GNMA POOL 780713 9.50% due 08/15/23	1,759	1,822	1,763

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 780818 10.00% due 07/15/22	11	11	11
GNMA POOL 780914 6.00% due 11/15/28	680	680	795
GNMA POOL 780991 9.00% due 11/15/24	1,478	1,547	1,489
GNMA POOL 781001 7.50% due 03/15/29	38,006	37,818	44,558
GNMA POOL 781171 7.95% due 09/15/22	10,077	10,057	10,194
GNMA POOL 781321 7.50% due 11/15/24	59,451	60,275	63,902
GNMA POOL 781330 6.00% due 09/15/31	6,863	6,957	8,155
GNMA POOL 781340 6.50% due 10/15/31	5,499	5,537	6,504
GNMA POOL 781548 7.00% due 11/15/32	3,355	3,451	4,032
GNMA POOL 781804 6.00% due 09/15/34	97,283	97,668	117,650
GNMA POOL 781847 6.00% due 12/15/34	67,236	68,576	80,630
GNMA POOL 781902 6.00% due 02/15/35	78,069	79,932	92,288
GNMA POOL 782557 5.00% due 01/15/39	595,088	652,449	684,729
GNMA POOL 782619 5.00% due 04/15/39	360,435	389,557	413,557
GNMA POOL 782696 5.00% due 06/15/39	72,813	80,480	83,545
GNMA POOL 782958 5.00% due 05/15/40	167,860	184,762	192,352
GNMA POOL 783289 4.50% due 04/15/41	25,940	28,450	29,044
GNMA POOL 783571 5.00% due 12/15/33	157,732	172,246	181,461
GNMA POOL 783609 4.50% due 10/15/40	275,900	302,340	307,547
GNMA POOL 783610 4.50% due 11/15/41	194,065	212,357	216,325
GNMA POOL 784571 3.50% due 06/15/48	3,629,191	3,596,319	3,887,627
GNMA POOL AB2892 3.00% due 09/15/42	1,311,453	1,302,782	1,380,318
GNMA POOL AB9108 3.00% due 10/15/42	572,219	584,702	602,291
GNMA POOL AE7028 3.50% due 06/15/43	226,561	226,203	241,498
GNMA POOL BS8439 3.50% due 05/15/50	392,853	418,616	418,395
GO DADDY OPCO/FINCO 5.25% due 12/01/27	710,000	745,960	747,275
GOEASY LTD 5.38% due 12/01/24	2,200,000	2,291,474	2,288,000
GOL FINANCE SA 7.00% due 01/31/25	212,000	188,634	190,802
GOLD FIELDS OROGEN HOLD 5.13% due 05/15/24	305,000	334,483	337,406
GOLDEN NUGGET INC 6.75% due 10/15/24	1,250,000	1,245,538	1,241,025
GOLDMAN SACHS CAPITAL II 4.00% due 12/29/49	27,000	24,587	26,528
GOLDMAN SACHS GROUP INC 0.99% due 10/31/22	155,000	155,250	155,631
GOLDMAN SACHS GROUP INC 1.35% due 04/26/22	6,000,000	6,024,780	6,016,609
GOLDMAN SACHS GROUP INC 1.39% due 05/15/26	705,000	708,305	718,800
GOLDMAN SACHS GROUP INC 2.60% due 02/07/30	2,060,000	2,044,193	2,215,843
GOLDMAN SACHS GROUP INC 2.88% due 10/31/22	1,780,000	1,807,000	1,816,125
GOLDMAN SACHS GROUP INC 3.20% due 02/23/23	560,000	548,994	591,707
GOLDMAN SACHS GROUP INC 3.50% due 01/23/25	264,000	287,346	291,366
GOLDMAN SACHS GROUP INC 3.50% due 04/01/25	1,936,000	2,095,154	2,150,876
GOLDMAN SACHS GROUP INC 3.50% due 11/16/26	1,406,000	1,455,174	1,578,436
GOLDMAN SACHS GROUP INC 3.63% due 01/22/23	580,000	576,135	618,937
GOLDMAN SACHS GROUP INC 3.69% due 06/05/28	3,370,000	3,373,122	3,882,318
GOLDMAN SACHS GROUP INC 3.75% due 02/25/26	400,000	433,300	454,379
GOLDMAN SACHS GROUP INC 3.75% due 05/22/25	1,186,000	1,269,872	1,331,582

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC 3.85% due 01/26/27	792,000	881,407	903,826
GOLDMAN SACHS GROUP INC 3.85% due 07/08/24	674,000	675,884	745,222
GOLDMAN SACHS GROUP INC 4.00% due 03/03/24	100,000	99,868	110,497
GOLDMAN SACHS GROUP INC 4.22% due 05/01/29	3,040,000	3,031,465	3,606,544
GOLDMAN SACHS GROUP INC 4.25% due 10/21/25	940,000	944,730	1,077,993
GOLDMAN SACHS GROUP INC 4.75% due 10/21/45	150,000	149,145	208,902
GOLDMAN SACHS GROUP INC 4.95% due 12/31/99	570,000	583,736	603,014
GOLDMAN SACHS GROUP INC 5.15% due 05/22/45	1,000,000	1,004,019	1,393,578
GOLDMAN SACHS GROUP INC 5.25% due 07/27/21	595,000	600,301	611,708
GOLDMAN SACHS GROUP INC 5.30% due 12/29/49	530,000	572,082	578,877
GOLDMAN SACHS GROUP INC 5.50% due 12/31/99	540,000	580,668	588,600
GOLDMAN SACHS GROUP INC 5.75% due 01/24/22	22,640,000	24,189,482	23,930,384
GOLDMAN SACHS GROUP INC 6.25% due 02/01/41	1,470,000	1,475,091	2,302,265
GOLDMAN SACHS GROUP INC 6.75% due 10/01/37	380,000	398,251	581,461
GOLUB CAPITAL PARTNERS CLO LTD 1.94% due 10/20/31	650,000	650,000	649,019
GOODYEAR TIRE + RUBBER 5.00% due 05/31/26	350,000	359,131	356,125
GOODYEAR TIRE + RUBBER 9.50% due 05/31/25	1,065,000	1,197,419	1,203,770
GOVERNMENT NATIONAL MORTGAGE A 0.44% due 02/20/68	1,236,269	1,236,078	1,232,983
GOVERNMENT NATIONAL MORTGAGE A 0.44% due 05/20/68	3,062,392	3,061,457	3,053,311
GOVERNMENT NATIONAL MORTGAGE A 0.47% due 10/20/60	2,857,343	2,857,343	2,851,808
GOVERNMENT NATIONAL MORTGAGE A 0.49% due 05/20/59	386,697	386,697	386,423
GOVERNMENT NATIONAL MORTGAGE A 0.49% due 10/20/60	2,627,563	2,627,447	2,623,318
GOVERNMENT NATIONAL MORTGAGE A 0.60% due 07/20/70	1,515,451	1,513,093	1,518,103
GOVERNMENT NATIONAL MORTGAGE A 0.62% due 03/16/47	11,501,626	522,055	213,492
GOVERNMENT NATIONAL MORTGAGE A 0.62% due 03/16/60	5,594,900	420,345	269,227
GOVERNMENT NATIONAL MORTGAGE A 0.64% due 03/20/61	523,853	523,853	524,863
GOVERNMENT NATIONAL MORTGAGE A 0.65% due 07/20/70	198,159	198,436	199,012
GOVERNMENT NATIONAL MORTGAGE A 0.66% due 08/20/62	643,472	642,534	645,051
GOVERNMENT NATIONAL MORTGAGE A 0.66% due 10/20/62	837,478	834,896	840,060
GOVERNMENT NATIONAL MORTGAGE A 0.70% due 07/16/58	1,459,497	93,324	72,153
GOVERNMENT NATIONAL MORTGAGE A 0.74% due 03/20/62	364,902	365,248	366,213
GOVERNMENT NATIONAL MORTGAGE A 0.80% due 04/16/55	6,934,780	441,946	263,904
GOVERNMENT NATIONAL MORTGAGE A 0.83% due 08/15/58	15,125,628	1,347,671	858,264
GOVERNMENT NATIONAL MORTGAGE A 0.92% due 05/20/68	5,908,628	5,884,481	5,842,250
GOVERNMENT NATIONAL MORTGAGE A 1.15% due 05/20/60	1,436,035	1,467,602	1,454,920
GOVERNMENT NATIONAL MORTGAGE A 1.85% due 03/20/68	11,278,220	11,202,386	11,141,717
GOVERNMENT NATIONAL MORTGAGE A 2.00% due 10/16/42	105,000	85,802	104,822
GOVERNMENT NATIONAL MORTGAGE A 2.09% due 02/20/68	13,208,282	13,187,604	13,086,112
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 06/20/42	89,000	76,071	94,131
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 08/20/42	227,000	196,190	247,482
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 08/20/50	1,488,772	202,267	208,067
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 09/20/50	296,515	40,425	40,744
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 10/20/50	1,095,715	153,826	156,191
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 11/20/50	13,000,000	1,757,963	1,749,627

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 10/20/49	340,434	344,303	350,048
GOVERNMENT NATIONAL MORTGAGE A 3.15% due 06/16/60	1,731,519	1,704,794	1,820,329
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 02/20/38	335,340	36,764	6,991
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 04/20/50	1,057,902	181,340	158,207
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 05/20/43	501,932	94,688	73,348
GOVERNMENT NATIONAL MORTGAGE A 4.00% due 01/20/45	3,679,997	4,250,902	4,477,178
GOVERNMENT NATIONAL MORTGAGE A 4.00% due 04/16/45	465,412	108,028	67,822
GOVERNMENT NATIONAL MORTGAGE A 4.65% due 07/16/44	375,811	375,811	385,509
GOVERNMENT NATIONAL MORTGAGE A 5.00% due 07/20/39	997,052	1,033,609	1,040,129
GOVERNMENT NATIONAL MORTGAGE A 5.45% due 08/20/44	701,339	108,554	120,538
GOVERNMENT NATIONAL MORTGAGE A 5.51% due 07/20/47	18,243,360	2,254,887	2,875,383
GOVERNMENT NATIONAL MORTGAGE A 5.75% due 06/20/38	542,126	559,121	628,331
GOVERNMENT NATIONAL MORTGAGE A 5.85% due 02/20/49	6,642,704	1,180,317	1,366,315
GOVERNMENT NATIONAL MORTGAGE A 5.90% due 03/20/42	380,897	82,043	96,986
GOVERNMENT NATIONAL MORTGAGE A 5.95% due 08/16/42	320,143	71,836	70,563
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 01/20/49	5,897,258	1,004,823	1,195,778
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 02/16/47	4,088,387	931,505	920,162
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 03/20/47	4,031,743	573,931	871,636
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 05/20/49	5,989,903	1,165,626	1,072,744
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 06/16/43	387,483	61,622	45,757
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 07/20/49	12,620,441	2,135,251	2,191,924
GOVERNMENT NATIONAL MORTGAGE A 6.00% due 11/20/48	9,449,722	1,490,997	1,828,554
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 01/20/48	8,952,600	1,524,614	1,810,718
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 06/20/48	4,628,116	821,606	936,624
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 07/20/48	5,018,478	761,030	900,350
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 08/20/47	4,451,969	767,177	1,109,898
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 08/20/48	4,661,413	819,723	844,574
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 10/16/42	579,070	121,754	135,131
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 10/20/47	6,071,318	1,096,622	1,316,605
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 10/20/48	4,546,956	706,350	846,781
GOVERNMENT NATIONAL MORTGAGE A 6.05% due 11/20/47	3,112,362	498,784	611,951
GOVERNMENT NATIONAL MORTGAGE A 6.10% due 09/20/48	5,227,193	849,654	1,048,277
GOVERNMENT NATIONAL MORTGAGE A 6.10% due 11/20/45	538,553	100,814	105,717
GOVERNMENT NATIONAL MORTGAGE A 6.50% due 01/20/40	92,314	17,421	7,624
GOVERNMENT NATIONAL MORTGAGE A 8.45% due 08/16/29	97,756	5,609	341
GOVERNMENT OF JAMAICA 6.75% due 04/28/28	680,000	821,818	827,057
GOVERNMENT OF JAMAICA 7.88% due 07/28/45	239,000	339,296	342,368
GOVERNMENT OF JAMAICA 8.00% due 03/15/39	200,000	289,850	292,000
GOVERNMENT OF UKRAINE 15.84% due 02/26/25	7,800,000	317,711	304,236
GOVT OF BERMUDA 3.38% due 08/20/50	450,000	485,001	484,875
GPD COS INC 10.13% due 04/01/26	460,000	504,360	502,550
GRAFTECH FINANCE INC 4.63% due 12/15/28	150,000	151,874	151,688
GRAHAM PACKAGING COMPANY INC. 0.00% due 08/04/2	200,000	200,000	200,476
GRAHAM PACKAGING/GPC CAP 7.13% due 08/15/28	1,070,000	1,157,260	1,182,350

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GRAPHIC PACKAGING INTERN 4.75% due 07/15/27	1,009,000	1,065,071	1,117,468
GRAY TELEVISION INC 4.75% due 10/15/30	460,000	470,897	468,625
GRAY TELEVISION INC 7.00% due 05/15/27	770,000	847,932	843,150
GREAT LAKES MI WTR AUTH SEWAGE 3.06% due 07/01/3	400,000	440,570	426,380
GREENPOINT HOME EQUITY LOAN TR 0.44% due 08/15/3	5	3	4
GREENPOINT MORTGAGE FUNDING TR 0.35% due 03/25/47	1,165,022	779,692	1,143,537
GREENPOINT MORTGAGE FUNDING TR 0.79% due 03/25/36	80,108	30,869	77,439
GREENPOINT MORTGAGE FUNDING TR 2.79% due 10/25/45	1,902,798	41,315	141,695
GREENPOINT MORTGAGE FUNDING TR 2.96% due 08/25/45	1,711,023	48,936	172,720
GREYSTAR REAL ESTATE PAR 5.75% due 12/01/25	840,000	862,700	855,960
GRIFFON CORPORATION 5.75% due 03/01/28	800,000	848,799	846,000
GRIPPEN PARK CLO LTD 1.48% due 01/20/30	2,000,000	1,990,173	1,997,630
GROUP 1 AUTOMOTIVE INC 4.00% due 08/15/28	798,000	817,557	822,562
GRUBHUB HOLDINGS INC 5.50% due 07/01/27	1,155,000	1,218,527	1,211,306
GRUPO AVAL LTD 4.38% due 02/04/30	596,000	621,225	634,740
GRUPO KUO SAB DE CV 5.75% due 07/07/27	236,000	246,372	247,800
GS MORTGAGE SECURITIES CORP. 2.53% due 08/25/35	1,623,235	25,338	117,654
GS MORTGAGE SECURITIES TRUST 1.01% due 01/10/47	43,053,942	3,848,859	1,085,295
GS MORTGAGE SECURITIES TRUST 1.31% due 06/15/36	1,650,000	1,629,525	1,633,744
GS MORTGAGE SECURITIES TRUST 1.46% due 09/15/31	3,980,000	3,980,000	3,359,705
GS MORTGAGE SECURITIES TRUST 1.74% due 12/12/53	1,790,000	241,404	241,484
GS MORTGAGE SECURITIES TRUST 2.66% due 09/15/31	3,980,000	3,980,000	3,343,311
GS MORTGAGE SECURITIES TRUST 3.28% due 10/10/48	2,130,274	2,187,493	2,252,937
GS MORTGAGE SECURITIES TRUST 3.59% due 06/10/47	875,000	928,258	934,601
GS MORTGAGE SECURITIES TRUST 3.93% due 09/10/47	1,195,000	1,274,170	1,321,027
GS MORTGAGE SECURITIES TRUST 4.07% due 01/10/47	2,000,000	2,156,579	2,168,994
GS MORTGAGE SECURITIES TRUST 4.47% due 10/10/48	700,000	767,269	769,187
GSAMP TRUST 0.22% due 12/25/36	301,233	283,574	180,954
GSR MORTGAGE LOAN TRUST 3.38% due 09/25/35	25,814	24,356	26,578
GUARDIAN LIFE GLOB FUND 1.10% due 06/23/25	190,000	189,843	192,712
H.B. FULLER CO 4.25% due 10/15/28	822,000	842,801	842,550
H+E EQUIPMENT SERVICES 3.88% due 12/15/28	1,067,000	1,067,570	1,078,417
HACKENSACK MERIDIAN HLTH 2.68% due 09/01/41	460,000	453,797	465,201
HACKENSACK MERIDIAN HLTH 2.88% due 09/01/50	298,000	298,000	307,463
HADRIAN MERGER SUB 8.50% due 05/01/26	707,000	731,232	729,978
HALLIBURTON CO 3.80% due 11/15/25	57,000	57,108	63,927
HALLIBURTON CO 4.85% due 11/15/35	170,000	173,263	198,394
HALLIBURTON CO 5.00% due 11/15/45	180,000	182,673	213,979
HALSEYPOINT CLO 3, LTD. 1.63% due 11/30/32	400,000	399,008	401,518
HANESBRANDS INC 4.63% due 05/15/24	678,000	715,248	710,205
HARBORVIEW MORTGAGE LOAN TRUST 0.55% due 09/15	853,506	538,577	761,073
HARBORVIEW MORTGAGE LOAN TRUST 0.73% due 07/15	130,490	74,359	104,677
HARBORVIEW MORTGAGE LOAN TRUST 0.83% due 06/20	587	506	560
HARBORVIEW MORTGAGE LOAN TRUST 0.91% due 11/15	149,224	71,800	73,821

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HARBORVIEW MORTGAGE LOAN TRUST 1.13% due 06/20	3,853,790	3,608,637	3,716,563
HARBORVIEW MORTGAGE LOAN TRUST 1.28% due 06/15	45,241	45,573	46,482
HARBORVIEW MORTGAGE LOAN TRUST 2.23% due 03/15	2,358,820	27,215	159,254
HARBORVIEW MORTGAGE LOAN TRUST 2.42% due 01/15	5,457,888	45,519	538,316
HARBORVIEW MORTGAGE LOAN TRUST 2.50% due 06/15	1,722,934	10,766	147,408
HARBORVIEW MORTGAGE LOAN TRUST 2.64% due 05/15	1,546,975	(24,085)	114,486
HARBORVIEW MORTGAGE LOAN TRUST 2.71% due 01/15	8,879,752	53,652	710,428
HARBORVIEW MORTGAGE LOAN TRUST 2.71% due 07/15	5,405,292	66,160	602,327
HARDEE S FUNDING LLC AND CARLS 3.98% due 12/20/50	1,210,000	1,210,000	1,247,337
HARSCO CORP 5.75% due 07/31/27	928,000	967,333	981,360
HARTFORD FINL SVCS GRP 4.30% due 04/15/43	28,000	34,611	35,307
HARVEST MIDSTREAM I LP 7.50% due 09/01/28	700,000	744,432	744,625
HASBRO INC 3.90% due 11/19/29	136,000	152,154	154,022
HAT HOLDINGS I LLC/HAT 3.75% due 09/15/30	200,000	205,913	207,500
HAT HOLDINGS I LLC/HAT 6.00% due 04/15/25	580,000	619,962	620,600
HAWAII HOTEL TRUST 2019 MAUI 1.81% due 05/15/38	3,790,000	3,790,000	3,633,504
HCA INC 3.50% due 09/01/30	8,044,000	8,356,381	8,547,362
HCA INC 4.13% due 06/15/29	1,575,000	1,568,109	1,827,129
HCA INC 4.50% due 02/15/27	560,000	574,997	651,393
HCA INC 5.00% due 03/15/24	877,000	966,282	986,602
HCA INC 5.25% due 04/15/25	277,000	319,193	323,448
HCA INC 5.25% due 06/15/26	2,262,000	2,622,478	2,677,080
HCA INC 5.25% due 06/15/49	2,425,000	2,406,691	3,202,931
HCA INC 5.38% due 02/01/25	100,000	106,256	112,453
HCA INC 5.50% due 06/15/47	180,000	184,562	240,428
HCA INC 5.63% due 09/01/28	696,000	724,346	821,280
HCA INC 5.88% due 02/01/29	1,295,000	1,490,694	1,558,507
HCA INC 7.50% due 11/06/33	1,150,000	1,148,007	1,598,500
HCA INC 7.69% due 06/15/25	90,000	91,271	108,000
HEALTHCARE REALTY TRUST 2.05% due 03/15/31	350,000	347,224	351,577
HERC HOLDINGS INC 5.50% due 07/15/27	1,829,000	1,930,186	1,938,740
HERSHEY COMPANY 0.90% due 06/01/25	130,000	129,788	132,014
HESS MIDSTREAM OPERATION 5.13% due 06/15/28	1,185,000	1,242,421	1,238,692
HIGHLAND HOLDINGS BOND 7.63% due 10/15/25	3,881,000	4,082,732	4,142,968
HILCORP ENERGY I/HILCORP 5.75% due 10/01/25	267,000	244,809	270,004
HILCORP ENERGY I/HILCORP 6.25% due 11/01/28	769,000	716,832	785,341
HILDENE COMMUNITY FUNDING CLO 3.25% due 11/01/3	1,250,000	1,250,000	1,250,000
HILLENBRAND INC 5.75% due 06/15/25	23,000	23,000	24,840
HILTON DOMESTIC OPERATIN 4.00% due 05/01/31	3,844,000	3,894,507	4,055,843
HILTON DOMESTIC OPERATIN 4.88% due 01/15/30	757,000	807,121	827,023
HILTON DOMESTIC OPERATIN 5.13% due 05/01/26	282,000	286,125	291,165
HILTON DOMESTIC OPERATIN 5.38% due 05/01/25	1,745,000	1,807,359	1,854,063
HILTON DOMESTIC OPERATIN 5.75% due 05/01/28	2,300,000	2,434,876	2,501,250
HILTON GRAND VACA LLC/IN 6.13% due 12/01/24	318,000	327,924	333,105

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HILTON USA TRUST 4.19% due 11/05/38	7,300,000	7,081,641	7,538,653
HILTON USA TRUST 4.93% due 11/05/35	8,000,000	7,933,952	7,984,968
HILTON WORLDWIDE FIN LLC 4.88% due 04/01/27	790,000	785,407	836,156
HOLLY NRG PRTNR/FIN CORP 5.00% due 02/01/28	1,115,000	1,077,192	1,123,363
HOLOGIC INC 3.25% due 02/15/29	851,000	859,425	865,893
HOLOGIC INC 4.63% due 02/01/28	200,000	198,293	212,250
HOME DEPOT INC 2.50% due 04/15/27	280,000	295,877	307,267
HOME DEPOT INC 2.70% due 04/15/30	310,000	308,384	345,994
HOME DEPOT INC 3.30% due 04/15/40	714,000	774,094	841,521
HOME DEPOT INC 3.35% due 04/15/50	490,000	516,448	583,136
HOME DEPOT INC 3.90% due 06/15/47	100,000	109,282	127,710
HOME DEPOT INC 3.90% due 12/06/28	40,000	47,216	48,128
HOME DEPOT INC 4.25% due 04/01/46	125,000	137,339	165,828
HOME DEPOT INC 5.40% due 09/15/40	15,000	21,334	21,936
HOME DEPOT INC 5.88% due 12/16/36	89,000	131,904	134,937
HOMEWARD OPPORTUNITIES FUND I 3.52% due 11/25/5	3,100,000	3,099,950	3,134,063
HONDURAS GOVERNMENT 5.63% due 06/24/30	330,000	374,648	377,025
HONDURAS GOVERNMENT 6.25% due 01/19/27	330,000	380,741	381,975
HONEYWELL INTERNATIONAL 1.35% due 06/01/25	320,000	319,972	331,548
HONEYWELL INTERNATIONAL 2.80% due 06/01/50	83,000	87,184	90,900
HOWARD HUGHES CORP 5.38% due 03/15/25	1,600,000	1,636,448	1,650,000
HOWARD HUGHES CORP 5.38% due 08/01/28	228,000	240,321	245,214
HOWMET AEROSPACE INC 5.13% due 10/01/24	200,000	219,517	220,166
HOWMET AEROSPACE INC 6.88% due 05/01/25	1,205,000	1,388,478	1,409,850
HP ENTERPRISE CO 4.40% due 10/15/22	3,125,000	3,136,098	3,319,317
HP ENTERPRISE CO 4.45% due 10/02/23	2,875,000	2,882,295	3,162,742
HP ENTERPRISE CO 4.65% due 10/01/24	1,881,000	1,944,663	2,135,123
HP ENTERPRISE CO 4.90% due 10/15/25	1,072,000	1,117,599	1,254,200
HP INC 6.00% due 09/15/41	30,000	37,637	39,195
HSBC BANK PLC 0.00% due 09/02/21	13,000,000	766,785	764,835
HSBC BANK PLC 14.37% due 10/22/25	12,000,000	783,299	781,312
HSBC HOLDINGS PLC 1.22% due 05/18/24	2,100,000	2,100,000	2,113,920
HSBC HOLDINGS PLC 2.10% due 06/04/26	200,000	200,000	207,829
HSBC HOLDINGS PLC 2.36% due 08/18/31	4,350,000	4,350,000	4,492,764
HSBC HOLDINGS PLC 2.63% due 11/07/25	3,200,000	3,200,000	3,407,740
HSBC HOLDINGS PLC 2.85% due 06/04/31	2,600,000	2,600,000	2,789,385
HSBC HOLDINGS PLC 3.26% due 03/13/23	2,770,000	2,780,752	2,861,261
HSBC HOLDINGS PLC 3.80% due 03/11/25	2,025,000	2,025,000	2,210,947
HSBC HOLDINGS PLC 3.97% due 05/22/30	800,000	830,170	923,800
HSBC HOLDINGS PLC 4.25% due 03/14/24	320,000	319,225	353,070
HSBC HOLDINGS PLC 4.25% due 08/18/25	950,000	945,976	1,079,364
HSBC HOLDINGS PLC 4.29% due 09/12/26	1,550,000	1,567,280	1,766,504
HSBC HOLDINGS PLC 4.30% due 03/08/26	1,945,000	1,944,753	2,240,941
HSBC HOLDINGS PLC 4.58% due 06/19/29	3,662,000	3,890,046	4,332,337

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HSBC HOLDINGS PLC 4.60% due 12/31/99	850,000	850,000	864,977
HSBC HOLDINGS PLC 4.95% due 03/31/30	3,955,000	4,522,162	4,957,979
HSBC HOLDINGS PLC 5.10% due 04/05/21	17,238,000	17,642,576	17,447,704
HSBC HOLDINGS PLC 6.50% due 05/02/36	5,937,000	6,269,395	8,598,501
HSBC HOLDINGS PLC 6.50% due 12/31/99	1,000,000	1,102,762	1,122,500
HSI ASSET SECURITIZATION CORPO 0.33% due 02/25/36	269,950	260,596	269,082
HTA GROUP LTD 7.00% due 12/18/25	226,000	242,520	242,950
HUB INTERNATIONAL LTD 7.00% due 05/01/26	2,713,000	2,834,523	2,837,228
HUDBAY MINERALS INC 6.13% due 04/01/29	1,625,000	1,709,447	1,750,938
HUDBAY MINERALS INC 7.63% due 01/15/25	318,000	309,108	330,323
HUDSON PACIFIC PROPRTIE 3.25% due 01/15/30	800,000	831,984	852,892
HUMANA INC 3.15% due 12/01/22	190,000	190,258	198,443
HUMANA INC 3.85% due 10/01/24	98,000	107,569	108,460
HUMANA INC 4.50% due 04/01/25	498,000	533,894	572,147
HUMANA INC 4.63% due 12/01/42	250,000	253,041	320,432
HUMANA INC 4.80% due 03/15/47	30,000	30,954	40,074
HUMANA INC 4.95% due 10/01/44	190,000	198,666	256,075
HUNGARY 5.38% due 03/25/24	430,000	490,355	490,200
HUNGARY 5.75% due 11/22/23	1,098,000	1,251,615	1,251,386
HUNGARY 7.63% due 03/29/41	1,620,000	2,894,156	2,869,263
HUNGARY GOVERNMENT BOND 0.50% due 04/21/21	729,190,000	2,499,527	2,460,799
HUNGARY GOVERNMENT BOND 3.00% due 08/21/30	325,320,000	1,210,023	1,188,352
HUNGARY GOVERNMENT BOND 3.00% due 10/27/27	62,260,000	232,784	229,893
HUNGARY GOVERNMENT BOND 5.50% due 06/24/25	100,890,000	411,379	404,928
HUNGARY GOVERNMENT BOND 6.75% due 10/22/28	66,890,000	312,238	307,799
HUNT COS INC 6.25% due 02/15/26	1,470,000	1,495,740	1,506,750
HUNTINGTON BANCSHARES 4.00% due 05/15/25	2,375,000	2,370,103	2,689,045
HUNTINGTON BANCSHARES 5.63% due 12/31/99	440,000	499,597	513,700
HUNTINGTON BANCSHARES 5.70% due 12/31/99	530,000	506,189	532,650
HUNTINGTON INGALLS INDUS 3.48% due 12/01/27	404,000	425,727	452,869
HUNTINGTON INGALLS INDUS 3.84% due 05/01/25	464,000	479,390	515,587
HUNTINGTON INGALLS INDUS 4.20% due 05/01/30	345,000	366,957	408,632
HUTAMA KARYA PERSERO PT 3.75% due 05/11/30	410,000	459,930	458,175
IAA INC 5.50% due 06/15/27	3,141,000	3,328,030	3,329,460
IBM CORP 1.70% due 05/15/27	205,000	211,173	212,911
IBM CORP 2.85% due 05/15/40	3,898,000	3,952,937	4,194,071
IBM CORP 3.00% due 05/15/24	1,270,000	1,266,650	1,375,767
IBM CORP 3.30% due 05/15/26	2,367,000	2,563,196	2,674,611
IBM CREDIT LLC 2.65% due 02/05/21	23,000,000	23,188,140	23,046,652
ICAHN ENTERPRISES/FIN 6.25% due 05/15/26	450,000	473,786	476,505
IHEARTCOMMUNICATIONS INC 4.75% due 01/15/28	1,235,000	1,194,916	1,267,419
IHEARTCOMMUNICATIONS INC 5.25% due 08/15/27	1,524,000	1,576,501	1,600,200
IHEARTCOMMUNICATIONS INC 6.38% due 05/01/26	504,000	532,502	539,280
IHEARTCOMMUNICATIONS INC 8.38% due 05/01/27	350,000	370,422	373,611

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
IHO VERWALTUNGS GMBH 4.75% due 09/15/26	483,000	492,280	500,509
IHO VERWALTUNGS GMBH 6.00% due 05/15/27	700,000	742,690	742,000
IHO VERWALTUNGS GMBH 6.38% due 05/15/29	200,000	217,896	220,000
IHS MARKIT LTD 3.63% due 05/01/24	1,650,000	1,711,033	1,799,787
IHS MARKIT LTD 4.25% due 05/01/29	150,000	162,346	182,229
IHS MARKIT LTD 4.75% due 08/01/28	900,000	1,065,089	1,108,377
ILLINOIS ST 5.10% due 06/01/33	7,615,000	7,308,443	8,195,339
ILLINOIS ST 6.63% due 02/01/35	580,000	616,803	664,477
ILLINOIS ST 7.35% due 07/01/35	1,135,000	1,260,076	1,353,215
ILLUMINATE BUYER/HLDG 9.00% due 07/01/28	1,070,000	1,175,351	1,177,000
IMPERIAL BRANDS FIN PLC 3.88% due 07/26/29	3,700,000	3,733,953	4,135,652
IMPERIAL BRANDS FIN PLC 4.25% due 07/21/25	9,200,000	9,140,792	10,361,224
INDEPENDENCE PLAZA TRUST 3.91% due 07/10/35	500,000	519,942	521,712
INDEPENDENCE PLAZA TRUST 4.36% due 07/10/35	500,000	501,005	499,735
INDIA GREEN ENERGY HLDNG 5.38% due 04/29/24	500,000	516,289	528,840
INDIAN RAILWAY FINANCE 3.25% due 02/13/30	200,000	214,282	212,540
INDIANA MICHIGAN POWER 3.75% due 07/01/47	1,420,000	1,413,144	1,688,614
INDIGO NATURAL RES LLC 6.88% due 02/15/26	200,000	207,791	204,500
INDONESIA ASAHAN ALUMINI 4.75% due 05/15/25	200,000	221,505	220,700
INDONESIA ASAHAN ALUMINI 5.45% due 05/15/30	400,000	483,354	481,697
INDONESIA ASAHAN ALUMINI 5.71% due 11/15/23	262,000	290,363	289,510
INDONESIA ASAHAN ALUMINI 6.53% due 11/15/28	900,000	1,134,235	1,127,968
INDONESIA ASAHAN ALUMINI 6.76% due 11/15/48	2,403,000	3,269,892	3,281,094
INDONESIA GOVERNMENT 5.50% due 04/15/26	8,553,000,000	615,308	617,578
INDONESIA GOVERNMENT 6.50% due 06/15/25	10,656,000,000	764,780	798,935
INDONESIA GOVERNMENT 7.00% due 05/15/27	66,529,000,000	5,060,464	5,096,528
INDONESIA GOVERNMENT 7.00% due 09/15/30	28,608,000,000	2,157,949	2,204,140
INDONESIA GOVERNMENT 7.50% due 04/15/40	11,226,000,000	868,741	886,734
INDONESIA GOVERNMENT 7.50% due 06/15/35	19,421,000,000	1,505,723	1,534,328
INDONESIA GOVERNMENT 7.75% due 04/15/31	3,522,000,000	278,710	280,186
INDONESIA GOVERNMENT 8.25% due 05/15/29	22,077,000,000	1,783,302	1,807,948
INDONESIA GOVERNMENT 8.25% due 05/15/36	26,596,000,000	2,155,523	2,199,129
INDONESIA GOVERNMENT 8.38% due 03/15/34	10,514,000,000	861,607	871,511
INDONESIA GOVERNMENT 8.75% due 05/15/31	15,075,000,000	1,267,779	1,272,949
INDUSTRIAS PENOLES SAB D 4.75% due 08/06/50	223,000	246,929	258,613
INDYMAC INDX MORTGAGE LOAN TRU 0.36% due 11/25/	530,631	392,330	517,293
INDYMAC INDX MORTGAGE LOAN TRU 0.57% due 05/25/	28,609	26,077	27,079
INDYMAC INDX MORTGAGE LOAN TRU 0.71% due 07/25/	118,859	83,379	69,973
INDYMAC INDX MORTGAGE LOAN TRU 2.63% due 07/25/	1,592,271	54,904	65,693
INFRAESTRUCTURA ENERGETI 4.75% due 01/15/51	509,000	499,986	557,355
ING BANK NV 2.05% due 08/15/21	1,450,000	1,466,576	1,465,116
ING GROEP NV 1.40% due 07/01/26	2,450,000	2,452,435	2,491,176
ING GROEP NV 4.88% due 12/31/99	1,000,000	1,000,000	1,022,500
INGEVITY CORP 3.88% due 11/01/28	552,000	557,450	556,140

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INGEVITY CORP 4.50% due 02/01/26	644,000	626,802	656,075
INKIA ENERGY LTD 5.88% due 11/09/27	349,000	373,370	378,250
INNOPHOS HOLDINGS INC 9.38% due 02/15/28	359,000	393,814	393,105
INTEL CORP 2.45% due 11/15/29	1,119,000	1,193,747	1,213,842
INTEL CORP 3.70% due 07/29/25	220,000	219,898	248,937
INTEL CORP 3.73% due 12/08/47	202,000	201,875	241,403
INTEL CORP 3.90% due 03/25/30	767,000	913,591	920,420
INTEL CORP 4.10% due 05/11/47	2,492,000	3,232,834	3,174,026
INTEL CORP 4.60% due 03/25/40	120,000	140,581	158,424
INTEL CORP 4.75% due 03/25/50	710,000	784,683	990,849
INTELLIGENT PACKAGING 6.00% due 09/15/28	1,210,000	1,249,029	1,243,275
INTELSAT JACKSON HLDG 8.00% due 02/15/24	1,220,000	1,231,578	1,248,975
INTER AMERICAN DEVEL BK 7.00% due 06/15/25	3,350,000	4,013,245	4,285,886
INTERCONTINENTALEXCHANGE 2.10% due 06/15/30	637,000	656,535	663,125
INTERCONTINENTALEXCHANGE 3.00% due 06/15/50	700,000	689,609	741,127
INTERCORP PERU LTD 3.88% due 08/15/29	238,000	245,059	246,985
INTERFACE INC 5.50% due 12/01/28	3,036,000	3,205,663	3,195,390
INTERNATIONAL GAME TECH 6.25% due 01/15/27	413,000	457,048	472,947
INTERNATIONAL GAME TECH 6.50% due 02/15/25	1,749,000	1,929,236	1,955,417
INTERNATIONAL PAPER CO 4.40% due 08/15/47	52,000	60,009	68,032
INTERNATIONAL PAPER CO 4.80% due 06/15/44	67,000	89,192	90,163
INTERSTATE POWER + LIGHT 2.30% due 06/01/30	1,000,000	1,056,628	1,057,461
INTESA SANPAOLO SPA 3.13% due 07/14/22	800,000	799,596	828,440
INTESA SANPAOLO SPA 3.38% due 01/12/23	540,000	539,401	565,410
INTESA SANPAOLO SPA 5.02% due 06/26/24	2,380,000	2,387,170	2,603,905
INTESA SANPAOLO SPA 5.71% due 01/15/26	280,000	267,737	320,486
INTL BK RECON + DEVELOP 0.50% due 10/28/25	35,570,000	35,531,241	35,636,558
INTL BK RECON + DEVELOP 0.75% due 08/26/30	2,360,000	2,346,673	2,301,953
INTL BK RECON + DEVELOP 0.75% due 11/24/27	10,930,000	10,915,358	10,937,454
INTL LEASE FINANCE CORP 5.88% due 08/15/22	250,000	257,402	270,125
INTOWN HOTEL PORTFOLIO TRUST 3.26% due 01/15/33	380,000	376,694	373,005
INTRADO CORP 8.50% due 10/15/25	925,000	884,853	894,591
INTUIT INC 1.35% due 07/15/27	400,000	399,650	409,261
INTUIT INC 1.65% due 07/15/30	300,000	299,314	308,041
IRB HOLDING CORP 0.00% due 12/15/27	325,000	321,750	325,101
IRB HOLDING CORP 6.75% due 02/15/26	370,000	383,488	382,025
IRB HOLDING CORP 7.00% due 06/15/25	1,112,000	1,175,963	1,214,860
IRON MOUNTAIN INC 4.50% due 02/15/31	492,000	511,018	515,370
IRON MOUNTAIN INC 4.88% due 09/15/27	517,000	536,966	540,265
IRON MOUNTAIN INC 4.88% due 09/15/29	3,315,000	3,438,133	3,497,325
IRON MOUNTAIN INC 5.00% due 07/15/28	1,538,000	1,594,288	1,633,925
IRON MOUNTAIN INC 5.25% due 03/15/28	427,000	449,690	450,609
IRON MOUNTAIN INC 5.25% due 07/15/30	2,206,000	2,293,614	2,382,480
ISLAMIC REP OF PAKISTAN 6.88% due 12/05/27	1,004,000	1,052,511	1,046,670

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ISLAMIC REP OF PAKISTAN 8.25% due 04/15/24	933,000	1,024,594	1,014,638
ISLAMIC REP OF PAKISTAN 8.25% due 09/30/25	650,000	719,488	714,207
ISTAR INC 4.75% due 10/01/24	150,000	152,220	151,875
ITAU UNIBANCO HLDG SA/KY 3.25% due 01/24/25	308,000	317,302	322,984
ITRON INC 5.00% due 01/15/26	605,000	616,984	617,856
IVANTI SOFTWARE, INC. 0.00% due 12/01/27	250,000	246,285	249,140
IVORY COAST 4.88% due 01/30/32	2,600,000	3,093,735	3,263,560
IVORY COAST 5.25% due 03/22/30	475,000	586,761	622,227
IVORY COAST 5.75% due 12/31/32	587,650	592,725	592,857
IVORY COAST 5.88% due 10/17/31	368,000	490,130	497,145
IVORY COAST 6.88% due 10/17/40	489,000	669,054	679,687
J2 GLOBAL 4.63% due 10/15/30	1,730,000	1,776,886	1,825,150
JAB HOLDINGS BV 2.20% due 11/23/30	500,000	498,455	502,686
JACKSON NATL LIFE GLOBAL 2.10% due 10/25/21	3,000,000	3,044,605	3,042,968
JAGGED PEAK ENERGY LLC 5.88% due 05/01/26	132,000	136,827	136,620
JAGUAR HL / PPDI 4.63% due 06/15/25	535,000	563,857	564,216
JAGUAR HL / PPDI 5.00% due 06/15/28	1,824,000	1,912,810	1,947,120
JAGUAR LAND ROVER AUTOMO 6.88% due 11/15/26	700,000	803,101	876,441
JAMES HARDIE INTL FIN 5.00% due 01/15/28	250,000	267,497	265,543
JAMESTOWN CLO LTD 2.87% due 10/20/28	1,500,000	1,498,151	1,493,061
JAPAN FIN ORG MUNICIPAL 4.00% due 01/13/21	2,700,000	2,699,919	2,702,243
JBS USA/FOOD/FINANCE 5.50% due 01/15/30	333,000	374,691	382,537
JEFFERIES FIN LLC / JFIN 6.25% due 06/03/26	1,300,000	1,352,709	1,345,909
JELD WEN INC 4.88% due 12/15/27	1,625,000	1,702,969	1,718,438
JETBLUE AIRWAYS CORP 4.00% due 05/15/34	765,000	797,771	825,705
JETBLUE AIRWAYS CORP 4.00% due 11/15/32	145,000	145,000	156,506
JM SMUCKER CO 2.38% due 03/15/30	525,000	524,398	555,717
JOHN DEERE CAPITAL CORP 2.88% due 03/12/21	5,000,000	5,056,150	5,024,580
JOHNSON + JOHNSON 0.55% due 09/01/25	300,000	299,696	301,299
JOHNSON + JOHNSON 0.95% due 09/01/27	610,000	609,606	613,026
JOHNSON + JOHNSON 2.45% due 03/01/26	660,000	654,078	717,995
JOHNSON + JOHNSON 2.90% due 01/15/28	72,000	80,917	81,237
JOHNSON + JOHNSON 3.63% due 03/03/37	550,000	537,193	672,454
JP MORGAN CHASE COMMERCIAL MOR 3.46% due 08/15	3,166,000	3,363,721	3,339,100
JP MORGAN CHASE COMMERCIAL MOR 3.72% due 03/15	2,000,000	2,258,724	2,284,624
JP MORGAN CHASE COMMERCIAL MOR 5.42% due 08/15	125,000	134,720	127,594
JP MORGAN CHASE PUTTERS/DRIVER 0.34% due 06/01/2	12,700,000	12,700,000	12,700,000
JP MORGAN MORTGAGE TRUST 0.99% due 03/25/51	720,477	720,455	721,458
JP MORGAN MORTGAGE TRUST 1.00% due 03/25/50	575,475	571,920	575,915
JP MORGAN MORTGAGE TRUST 1.05% due 02/25/50	901,382	900,198	901,146
JP MORGAN MORTGAGE TRUST 1.15% due 05/25/50	415,117	414,257	417,719
JP MORGAN MORTGAGE TRUST 1.15% due 06/25/50	396,031	396,021	396,846
JP MORGAN MORTGAGE TRUST 3.00% due 05/25/47	351,669	355,019	353,666
JP MORGAN MORTGAGE TRUST 3.43% due 05/25/34	282,916	280,225	284,315

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JP MORGAN MORTGAGE TRUST 3.50% due 01/25/47	153,491	154,437	153,536
JP MORGAN MORTGAGE TRUST 3.50% due 03/25/50	319,000	323,444	332,723
JP MORGAN MORTGAGE TRUST 3.50% due 10/25/48	2,314,939	2,267,740	2,367,025
JPMBB COMMERCIAL MORTGAGE SECU 4.89% due 01/15	250,000	253,756	268,328
JPMORGAN CHASE + CO 1.51% due 06/01/24	1,360,000	1,360,000	1,396,305
JPMORGAN CHASE + CO 2.01% due 03/13/26	1,179,000	1,221,296	1,238,412
JPMORGAN CHASE + CO 2.08% due 04/22/26	840,000	840,000	887,146
JPMORGAN CHASE + CO 2.18% due 06/01/28	317,000	328,176	336,488
JPMORGAN CHASE + CO 2.30% due 10/15/25	1,854,000	1,847,980	1,968,069
JPMORGAN CHASE + CO 2.52% due 04/22/31	5,835,000	6,033,596	6,271,820
JPMORGAN CHASE + CO 2.53% due 11/19/41	1,230,000	1,230,000	1,262,363
JPMORGAN CHASE + CO 2.74% due 10/15/30	9,855,000	10,363,267	10,715,666
JPMORGAN CHASE + CO 2.95% due 10/01/26	181,000	198,957	200,809
JPMORGAN CHASE + CO 2.96% due 05/13/31	4,650,000	4,760,447	5,099,148
JPMORGAN CHASE + CO 3.11% due 04/22/51	233,000	243,785	259,426
JPMORGAN CHASE + CO 3.20% due 06/15/26	439,000	475,931	490,962
JPMORGAN CHASE + CO 3.30% due 04/01/26	765,000	850,221	856,203
JPMORGAN CHASE + CO 3.51% due 01/23/29	1,375,000	1,375,000	1,563,768
JPMORGAN CHASE + CO 3.56% due 04/23/24	430,000	443,206	460,881
JPMORGAN CHASE + CO 3.70% due 05/06/30	421,000	480,353	488,375
JPMORGAN CHASE + CO 3.78% due 02/01/28	5,664,000	5,985,885	6,510,017
JPMORGAN CHASE + CO 3.80% due 07/23/24	425,000	442,034	461,021
JPMORGAN CHASE + CO 3.88% due 07/24/38	1,225,000	1,225,000	1,491,825
JPMORGAN CHASE + CO 3.88% due 09/10/24	2,760,000	2,757,009	3,090,686
JPMORGAN CHASE + CO 3.90% due 07/15/25	677,000	752,145	769,098
JPMORGAN CHASE + CO 3.96% due 01/29/27	2,950,000	2,950,000	3,389,808
JPMORGAN CHASE + CO 3.96% due 11/15/48	215,000	264,258	270,584
JPMORGAN CHASE + CO 4.01% due 04/23/29	4,749,000	5,067,855	5,575,513
JPMORGAN CHASE + CO 4.02% due 12/05/24	3,439,000	3,505,987	3,788,500
JPMORGAN CHASE + CO 4.20% due 07/23/29	1,932,000	1,966,401	2,309,877
JPMORGAN CHASE + CO 4.25% due 10/01/27	1,950,000	2,000,996	2,312,432
JPMORGAN CHASE + CO 4.26% due 02/22/48	86,000	112,173	112,632
JPMORGAN CHASE + CO 4.45% due 12/05/29	1,335,000	1,529,861	1,628,839
JPMORGAN CHASE + CO 4.49% due 03/24/31	5,165,000	5,301,135	6,353,611
JPMORGAN CHASE + CO 4.60% due 12/31/99	1,805,000	1,784,373	1,863,663
JPMORGAN CHASE + CO 4.63% due 12/31/99	590,000	583,386	582,539
JPMORGAN CHASE + CO 4.95% due 06/01/45	1,230,000	1,226,685	1,742,569
JPMORGAN CHASE + CO 5.00% due 12/31/99	560,000	570,072	589,137
JPMORGAN CHASE + CO 8.75% due 09/01/30	4,200,000	4,403,861	6,250,080
JPN BANK FOR INT L COOP 2.88% due 07/21/27	875,000	869,671	985,543
KAISA GROUP HOLDINGS LTD 10.88% due 07/23/23	705,000	739,828	737,092
KAISA GROUP HOLDINGS LTD 11.50% due 01/30/23	360,000	377,387	377,138
KAISA GROUP HOLDINGS LTD 8.50% due 06/30/22	965,000	987,783	987,208
KAISA GROUP HOLDINGS LTD 9.38% due 06/30/24	1,380,000	1,351,332	1,336,875

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KAISER ALUMINUM CORP 4.63% due 03/01/28	197,000	201,358	204,388
KALLPA GENERACION SA 4.88% due 05/24/26	450,000	489,667	495,567
KANSAS CITY SOUTHERN 3.50% due 05/01/50	1,300,000	1,387,598	1,445,345
KAR AUCTION SERVICES INC 5.13% due 06/01/25	2,937,000	3,017,226	3,022,261
KAZAKHSTAN TEMIR ZHOLY 6.95% due 07/10/42	993,000	1,450,734	1,466,661
KAZMUNAYGAS NATIONAL CO 3.50% due 04/14/33	610,000	662,936	666,449
KAZMUNAYGAS NATIONAL CO 5.38% due 04/24/30	2,283,000	2,807,243	2,814,227
KAZMUNAYGAS NATIONAL CO 5.75% due 04/19/47	685,000	915,193	917,934
KAZMUNAYGAS NATIONAL CO 6.38% due 10/24/48	767,000	1,099,096	1,101,642
KBR INC 4.75% due 09/30/28	250,000	260,224	260,625
KEHE DISTRIBUTORS LLC/FI 8.63% due 10/15/26	500,000	556,391	561,250
KEN GARFF AUTOMOTIVE LLC 4.88% due 09/15/28	3,104,000	3,235,189	3,228,160
KENAN ADVANTAGE GROUP 7.88% due 07/31/23	3,016,000	3,023,515	3,016,000
KENBOURNE INVEST SA 6.88% due 11/26/24	228,000	241,897	247,494
KENNEDY WILSON INC 5.88% due 04/01/24	1,850,000	1,870,525	1,877,750
KENTUCKY UTILITIES CO 3.30% due 06/01/50	1,000,000	1,094,168	1,133,173
KEURIG DR PEPPER INC 3.20% due 05/01/30	395,000	446,418	447,229
KEURIG DR PEPPER INC 3.80% due 05/01/50	225,000	223,778	269,485
KEURIG DR PEPPER INC 4.06% due 05/25/23	2,250,000	2,250,000	2,444,659
KEURIG DR PEPPER INC 4.42% due 05/25/25	900,000	900,000	1,037,644
KEY BANK NA 3.30% due 02/01/22	1,500,000	1,549,058	1,547,989
KEYCORP 4.10% due 04/30/28	63,000	74,213	74,746
KEYCORP 4.15% due 10/29/25	166,000	188,636	192,672
KFC HLD/PIZZA HUT/TACO 4.75% due 06/01/27	499,000	495,818	526,949
KFC HLD/PIZZA HUT/TACO 5.25% due 06/01/26	354,000	364,038	367,275
KILROY REALTY LP 3.45% due 12/15/24	800,000	799,385	867,396
KILROY REALTY LP 3.80% due 01/15/23	1,250,000	1,250,158	1,308,932
KILROY REALTY LP 4.75% due 12/15/28	900,000	1,053,183	1,060,266
KIMBERLY CLARK DE MEXICO 2.43% due 07/01/31	200,000	205,450	206,604
KINDER MORGAN ENER PART 3.50% due 03/01/21	240,000	239,993	240,000
KINDER MORGAN ENER PART 5.00% due 03/01/43	4,200,000	3,692,678	4,934,077
KINDER MORGAN ENER PART 5.50% due 03/01/44	533,000	639,226	673,618
KINDER MORGAN INC 4.30% due 03/01/28	100,000	108,790	117,276
KINDER MORGAN INC 4.30% due 06/01/25	160,000	170,837	182,560
KINDER MORGAN INC 5.20% due 03/01/48	40,000	46,614	50,875
KINDER MORGAN INC 5.55% due 06/01/45	12,010,000	11,289,741	15,434,391
KINDER MORGAN INC/DELAWA 7.75% due 01/15/32	1,700,000	2,353,852	2,457,674
KINDER MORGAN INC/DELAWA 7.80% due 08/01/31	995,000	959,433	1,420,938
KINGDOM OF BAHRAIN 5.63% due 09/30/31	285,000	303,023	301,318
KINGDOM OF BAHRAIN 6.75% due 09/20/29	219,000	249,890	251,305
KINGDOM OF BAHRAIN 7.00% due 01/26/26	1,152,000	1,340,983	1,338,925
KINGDOM OF BAHRAIN 7.50% due 09/20/47	220,000	260,086	258,112
KINGDOM OF JORDAN 5.85% due 07/07/30	400,000	408,930	440,728
KINGDOM OF JORDAN 6.13% due 01/29/26	550,000	614,133	610,563

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KINGDOM OF JORDAN 7.38% due 10/10/47	200,000	234,382	232,814
KINGDOM OF MOROCCO 3.00% due 12/15/32	762,000	762,183	774,398
KINGDOM OF MOROCCO 4.00% due 12/15/50	600,000	601,959	618,300
KINGDOM OF MOROCCO 4.25% due 12/11/22	1,655,000	1,730,930	1,739,673
KINGDOM OF MOROCCO 5.50% due 12/11/42	400,000	497,131	498,874
KKR FINANCIAL CLO LTD 1.47% due 01/20/29	1,690,000	1,690,000	1,690,005
KKR FINANCIAL CLO LTD 2.02% due 01/20/29	1,070,000	1,070,000	1,070,025
KKR GROUP FIN CO II 5.50% due 02/01/43	120,000	121,808	158,376
KKR GROUP FINAN CO VIII 3.50% due 08/25/50	700,000	740,577	776,862
KLA CORP 3.30% due 03/01/50	159,000	158,941	179,424
KLA CORP 4.10% due 03/15/29	229,000	228,737	274,448
KLA CORP 4.65% due 11/01/24	250,000	270,170	284,556
KORN/FERRY INTERNATIONAL 4.63% due 12/15/27	1,220,000	1,283,012	1,268,800
KRAFT HEINZ FOODS CO 3.00% due 06/01/26	320,000	306,401	334,167
KRAFT HEINZ FOODS CO 3.75% due 04/01/30	242,000	261,846	258,643
KRAFT HEINZ FOODS CO 3.95% due 07/15/25	257,000	259,673	283,026
KRAFT HEINZ FOODS CO 4.38% due 06/01/46	5,096,000	4,994,178	5,513,591
KRAFT HEINZ FOODS CO 4.63% due 01/30/29	1,400,000	1,610,633	1,601,932
KRAFT HEINZ FOODS CO 4.63% due 10/01/39	10,000	10,244	11,166
KRAFT HEINZ FOODS CO 4.88% due 10/01/49	280,000	290,780	326,655
KRAFT HEINZ FOODS CO 5.00% due 06/04/42	710,000	818,846	833,024
KRAFT HEINZ FOODS CO 5.00% due 07/15/35	1,061,000	1,254,372	1,286,189
KRAFT HEINZ FOODS CO 5.20% due 07/15/45	3,285,000	3,486,730	3,906,044
KRAFT HEINZ FOODS CO 5.50% due 06/01/50	280,000	280,000	352,731
KRAFT HEINZ FOODS CO 6.75% due 03/15/32	10,000	12,618	13,278
KRAFT HEINZ FOODS CO 6.88% due 01/26/39	40,000	49,377	55,426
KRAFT HEINZ FOODS CO 7.13% due 08/01/39	10,000	12,335	14,317
KRATON POLYMERS LLC/CAP 4.25% due 12/15/25	2,986,000	3,029,300	3,046,019
KRATOS DEFENSE + SEC 6.50% due 11/30/25	241,000	253,281	252,749
KROGER CO 4.65% due 01/15/48	2,355,000	2,430,952	3,064,874
KRONOS ACQ / KIK CUSTOM 5.00% due 12/31/26	125,000	125,000	130,401
KUWAIT PROJECTS CO SPC L 4.23% due 10/29/26	400,000	402,859	414,000
L BRANDS INC 5.25% due 02/01/28	10,000	9,993	10,436
L BRANDS INC 6.63% due 10/01/30	66,000	66,000	73,425
L BRANDS INC 6.88% due 07/01/25	938,000	998,546	1,018,462
L BRANDS INC 6.88% due 11/01/35	390,000	411,027	437,775
L BRANDS INC 7.50% due 06/15/29	1,415,000	1,574,596	1,574,188
L BRANDS INC 9.38% due 07/01/25	24,000	24,000	29,520
L3HARRIS TECH INC 3.85% due 12/15/26	1,015,000	1,109,495	1,172,851
L3HARRIS TECH INC 4.40% due 06/15/28	3,224,000	3,369,451	3,865,835
L3HARRIS TECH INC 5.05% due 04/27/45	330,000	331,788	456,272
LABL ESCROW ISSUER LLC 10.50% due 07/15/27	1,960,000	2,212,719	2,207,450
LABL ESCROW ISSUER LLC 6.75% due 07/15/26	2,730,000	2,940,062	2,956,508
LADDER CAP FIN LLLP/CORP 4.25% due 02/01/27	256,000	228,848	251,520

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LADDER CAP FIN LLLP/CORP 5.25% due 03/15/22	449,000	446,347	451,245
LADDER CAP FIN LLLP/CORP 5.25% due 10/01/25	661,000	608,598	659,348
LAM RESEARCH CORP 1.90% due 06/15/30	841,000	838,396	873,949
LAM RESEARCH CORP 2.88% due 06/15/50	427,000	451,131	460,103
LAM RESEARCH CORP 3.75% due 03/15/26	215,000	215,177	245,753
LAMAR MEDIA CORP 3.75% due 02/15/28	146,000	147,304	150,044
LAMAR MEDIA CORP 4.00% due 02/15/30	567,000	563,196	588,263
LAMAR MEDIA CORP 4.88% due 01/15/29	1,477,000	1,552,399	1,569,313
LAMB WESTON HLD 4.88% due 05/15/28	906,000	1,008,671	1,011,323
LAMB WESTON HLD 4.88% due 11/01/26	997,000	1,007,103	1,042,164
LAREDO PETROLEUM INC 9.50% due 01/15/25	440,000	380,532	385,000
LAS VEGAS SANDS CORP 2.90% due 06/25/25	2,270,000	2,303,225	2,375,402
LAS VEGAS SANDS CORP 3.20% due 08/08/24	860,000	859,504	910,890
LAUREATE EDUCATION INC 8.25% due 05/01/25	1,200,000	1,269,402	1,272,000
LAZARD GROUP LLC 4.38% due 03/11/29	1,500,000	1,490,322	1,758,961
LBM ACQUISITION LLC 6.25% due 01/15/29	771,000	797,287	796,058
LCM LTD PARTNERSHIP 1.53% due 03/20/30	1,250,000	1,252,740	1,248,435
LD HOLDINGS GROUP LLC 6.50% due 11/01/25	1,185,000	1,245,356	1,247,213
LEGACY LIFEPOINT HEALTH 4.38% due 02/15/27	1,110,000	1,111,440	1,111,388
LEHMAN BROS CAP TR VII 5.86% due 11/29/49	1,560,000	1,466,503	-
LEHMAN BROTHERS HOLDINGS 1.00% due 04/03/09	4,009	828	12
LEHMAN BROTHERS HOLDINGS 1.00% due 10/22/08	4,009	829	10
LEHMAN BROTHERS HOLDINGS 1.00% due 11/16/09	43,886	9,074	105
LEHMAN BROTHERS HOLDINGS 6.20% due 09/26/14	1,010,000	1,010,000	3,030
LEHMAN BRTH HLD 5.86% due 11/30/56	90,000	9	-
LEHMAN XS TRUST 0.67% due 11/25/35	457,841	417,267	419,597
LEIDOS INC 2.30% due 02/15/31	1,042,000	1,038,809	1,060,963
LEIDOS INC 4.38% due 05/15/30	1,821,000	2,040,472	2,180,556
LENOVO GROUP LTD 3.42% due 11/02/30	800,000	851,946	840,890
LETRA TESOURO NACIONAL 0.00% due 01/01/24	13,000,000	2,158,660	2,142,279
LEVEL 3 FINANCING INC 3.63% due 01/15/29	1,577,000	1,570,117	1,573,058
LEVEL 3 FINANCING INC 3.88% due 11/15/29	700,000	767,117	777,364
LEVEL 3 FINANCING INC 4.25% due 07/01/28	2,620,000	2,689,108	2,692,050
LEVEL 3 FINANCING INC 4.63% due 09/15/27	1,195,000	1,243,889	1,248,100
LEVI STRAUSS + CO 5.00% due 05/01/25	300,000	301,109	307,500
LEVIATHAN BOND LTD 5.75% due 06/30/23	601,142	630,347	640,216
LEVIATHAN BOND LTD 6.75% due 06/30/30	210,000	238,521	238,350
LIBERTY MUTUAL GROUP INC 3.95% due 10/15/50	530,000	543,501	634,677
LIFE STORAGE LP 4.00% due 06/15/29	800,000	920,857	935,544
LIFE TIME INC 8.50% due 06/15/23	2,461,000	2,396,697	2,374,865
LIFEPOINT HEALTH INC 5.38% due 01/15/29	3,242,000	3,235,359	3,235,030
LINCOLN FINANCING SARL 3.63% due 04/01/24	300,000	351,115	370,552
LITHIA MOTORS INC 4.63% due 12/15/27	310,000	331,754	327,050
LIVE NATION ENTERTAINMEN 3.75% due 01/15/28	1,395,000	1,395,000	1,409,508

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LIVE NATION ENTERTAINMEN 4.75% due 10/15/27	1,521,000	1,552,445	1,558,903
LIVE NATION ENTERTAINMEN 4.88% due 11/01/24	2,947,000	2,964,727	2,983,838
LIVE NATION ENTERTAINMEN 6.50% due 05/15/27	3,302,000	3,632,186	3,693,353
LLOYDS BANK PLC 12.00% due 12/29/49	250,000	283,414	288,433
LLOYDS BANKING GROUP PLC 3.57% due 11/07/28	300,000	300,000	338,773
LLOYDS BANKING GROUP PLC 4.05% due 08/16/23	202,000	219,418	220,741
LLOYDS BANKING GROUP PLC 4.50% due 11/04/24	3,785,000	3,783,108	4,234,413
LLOYDS BANKING GROUP PLC 4.55% due 08/16/28	200,000	199,516	241,180
LLOYDS BANKING GROUP PLC 4.65% due 03/24/26	3,950,000	4,019,287	4,546,007
LLOYDS BANKING GROUP PLC 7.63% due 12/29/49	2,300,000	3,313,663	3,450,522
LOCKHEED MARTIN CORP 2.80% due 06/15/50	282,000	279,590	304,893
LOCKHEED MARTIN CORP 3.10% due 01/15/23	100,000	100,102	105,091
LOCKHEED MARTIN CORP 3.35% due 09/15/21	10,000,000	10,215,950	10,210,102
LOCKHEED MARTIN CORP 3.55% due 01/15/26	940,000	942,085	1,067,749
LOCKHEED MARTIN CORP 3.80% due 03/01/45	61,000	70,791	76,438
LOCKHEED MARTIN CORP 4.07% due 12/15/42	259,000	294,459	336,563
LOCKHEED MARTIN CORP 4.50% due 05/15/36	190,000	199,610	250,341
LOCKHEED MARTIN CORP 4.70% due 05/15/46	128,000	178,168	180,272
LOGMEIN INC 5.50% due 09/01/27	864,000	883,199	905,040
LONG BEACH MORTGAGE LOAN TRUST 1.45% due 11/25,	94,133	94,342	94,234
LOS ANGELES CA UNIF SCH DIST 6.76% due 07/01/34	4,200,000	4,548,933	6,317,556
LOWE S COS INC 1.70% due 10/15/30	1,325,000	1,320,017	1,342,460
LOWE S COS INC 3.00% due 10/15/50	2,155,000	2,194,947	2,305,021
LOWE S COS INC 3.65% due 04/05/29	340,000	393,150	396,770
LOWE S COS INC 4.00% due 04/15/25	589,000	654,470	669,228
LOWE S COS INC 4.05% due 05/03/47	1,725,000	1,893,171	2,159,394
LOWE S COS INC 4.50% due 04/15/30	200,000	199,100	248,953
LPL HOLDINGS INC 4.63% due 11/15/27	970,000	996,874	1,003,950
LUMEN TECHNOLOGIES INC 4.00% due 02/15/27	178,000	174,273	183,785
LUMEN TECHNOLOGIES INC 4.50% due 01/15/29	1,475,000	1,495,642	1,500,813
LUMEN TECHNOLOGIES INC 5.13% due 12/15/26	2,989,000	3,108,139	3,156,264
LUMEN TECHNOLOGIES INC 5.63% due 04/01/25	797,000	831,403	859,764
LUMEN TECHNOLOGIES INC 6.45% due 06/15/21	50,000	49,962	51,011
LUMEN TECHNOLOGIES INC 6.75% due 12/01/23	1,329,000	1,471,766	1,480,174
LUMEN TECHNOLOGIES INC 6.88% due 01/15/28	873,000	1,005,412	1,011,039
LUMINENT MORTGAGE TRUST 0.65% due 05/25/36	327,592	31,135	240,829
LYB INT FINANCE III 4.20% due 05/01/50	139,000	155,110	161,982
LYB INT FINANCE III 4.20% due 10/15/49	52,000	60,919	60,784
LYB INTL FINANCE BV 4.00% due 07/15/23	60,000	62,481	65,072
M/I HOMES INC 4.95% due 02/01/28	250,000	261,602	264,638
MACY S RETAIL HLDGS LLC 6.70% due 07/15/34	3,000,000	2,851,133	2,712,000
MADISON PARK FUNDING LTD 3.12% due 01/22/31	3,600,000	3,557,678	3,600,090
MAGELLAN MIDSTREAM PARTN 3.25% due 06/01/30	1,150,000	1,248,541	1,299,521
MAGNA INTERNATIONAL INC 2.45% due 06/15/30	440,000	449,195	473,302

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MAGNETITE CLO LTD 1.40% due 07/17/30	2,220,000	2,220,000	2,217,292
MAGNETITE CLO LTD 2.09% due 04/15/31	1,000,000	973,613	991,635
MALAYSIA GOVERNMENT 2.63% due 04/15/31	9,427,000	2,296,655	2,333,467
MALAYSIA GOVERNMENT 3.73% due 06/15/28	3,998,000	1,057,039	1,082,289
MALAYSIA GOVERNMENT 3.83% due 07/05/34	3,120,000	813,400	825,635
MALAYSIA GOVERNMENT 4.64% due 11/07/33	1,028,000	288,329	292,070
MALAYSIA GOVERNMENT 4.92% due 07/06/48	553,000	157,382	162,293
MARATHON OIL CORP 3.85% due 06/01/25	149,000	157,621	159,721
MARATHON OIL CORP 4.40% due 07/15/27	900,000	879,451	1,000,468
MARATHON PETROLEUM CORP 4.50% due 05/01/23	3,985,000	4,013,414	4,327,015
MARATHON PETROLEUM CORP 4.70% due 05/01/25	1,500,000	1,676,656	1,718,333
MARATHON PETROLEUM CORP 6.50% due 03/01/41	250,000	290,788	335,650
MARBLE POINT CLO XVIII LTD 5.58% due 10/15/31	1,000,000	1,010,478	1,010,500
MARLETTE FUNDING TRUST 3.69% due 03/15/28	604,045	593,908	605,200
MARRIOTT INTERNATIONAL 3.50% due 10/15/32	900,000	893,685	984,226
MARRIOTT OWNERSHIP RESOR 4.75% due 01/15/28	2,473,000	2,519,803	2,510,095
MARRIOTT OWNERSHIP RESOR 6.13% due 09/15/25	1,452,000	1,548,683	1,546,380
MARRIOTT OWNERSHIP/ILG 6.50% due 09/15/26	1,178,000	1,236,759	1,231,010
MARSH + MCLENNAN COS INC 2.25% due 11/15/30	828,000	865,807	876,612
MARSH + MCLENNAN COS INC 4.38% due 03/15/29	1,132,000	1,190,925	1,378,239
MARYLAND ST 5.00% due 03/15/28	490,000	628,130	646,790
MARYLAND ST 5.00% due 03/15/29	340,000	448,701	460,017
MASCO CORP 4.50% due 05/15/47	800,000	981,579	1,003,303
MASONITE INTERNATIONAL C 5.38% due 02/01/28	1,455,000	1,560,477	1,562,306
MASONITE INTERNATIONAL C 5.75% due 09/15/26	600,000	628,339	627,000
MASSACHUSETTS ST 2.90% due 09/01/49	90,000	83,764	96,854
MASTEC INC 4.50% due 08/15/28	930,000	974,117	976,500
MASTERCARD INC 2.95% due 06/01/29	62,000	69,940	69,587
MASTERCARD INC 3.30% due 03/26/27	600,000	598,491	684,530
MASTERCARD INC 3.35% due 03/26/30	269,000	302,414	312,778
MASTERCARD INC 3.85% due 03/26/50	70,000	84,817	90,350
MASTR ASSET BACKED SECURITIES 0.45% due 05/25/37	2,155,141	2,049,371	1,985,835
MATADOR RESOURCES CO 5.88% due 09/15/26	967,000	798,532	947,660
MATCH GROUP HLD II LLC 4.63% due 06/01/28	744,000	780,768	779,805
MATCH GROUP HLD II LLC 5.63% due 02/15/29	203,000	218,095	221,270
MATTAMY GROUP CORP 4.63% due 03/01/30	935,000	988,539	991,100
MATTAMY GROUP CORP 5.25% due 12/15/27	952,000	1,013,177	1,006,740
MATTEL INC 5.45% due 11/01/41	335,000	342,609	368,617
MATTEL INC 5.88% due 12/15/27	157,000	170,122	174,466
MATTEL INC 6.75% due 12/31/25	394,000	402,690	415,855
MATTHEWS INTERNATIONAL C 5.25% due 12/01/25	2,900,000	2,935,811	2,929,000
MAUSER PACKAGING SOLUT 5.50% due 04/15/24	401,000	392,344	408,912
MCDONALD S CORP 1.45% due 09/01/25	80,000	79,692	82,960
MCDONALD S CORP 2.13% due 03/01/30	193,000	203,976	203,486

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MCDONALD S CORP 2.63% due 09/01/29	189,000	206,082	206,864
MCDONALD S CORP 3.30% due 07/01/25	320,000	344,368	356,341
MCDONALD S CORP 3.50% due 03/01/27	110,000	120,169	125,886
MCDONALD S CORP 3.50% due 07/01/27	390,000	440,825	447,382
MCDONALD S CORP 3.60% due 07/01/30	125,000	145,722	146,506
MCDONALD S CORP 3.63% due 09/01/49	60,000	66,922	70,411
MCDONALD S CORP 3.70% due 01/30/26	450,000	459,425	512,590
MCDONALD S CORP 3.80% due 04/01/28	180,000	180,804	210,410
MCDONALD S CORP 4.20% due 04/01/50	870,000	959,639	1,118,462
MCDONALD S CORP 4.45% due 09/01/48	513,000	601,440	671,557
MCDONALD S CORP 4.60% due 05/26/45	143,000	183,349	185,570
MEDNAX INC 6.25% due 01/15/27	1,390,000	1,486,292	1,490,719
MEDTRONIC INC 3.50% due 03/15/25	260,000	258,876	291,775
MEG ENERGY CORP 6.50% due 01/15/25	1,240,000	1,274,268	1,277,262
MEG ENERGY CORP 7.00% due 03/31/24	985,000	993,258	994,850
MEG ENERGY CORP 7.13% due 02/01/27	180,000	185,378	185,850
MEGLOBAL CANADA ULC 5.88% due 05/18/30	300,000	373,944	373,500
MELCO RESORTS FINANCE 4.88% due 06/06/25	1,035,000	1,066,491	1,066,589
MELCO RESORTS FINANCE 5.38% due 12/04/29	604,000	626,188	627,072
MERCER INTL INC 7.38% due 01/15/25	1,795,000	1,862,858	1,867,949
MERCK + CO INC 0.75% due 02/24/26	530,000	527,578	535,985
MERCK + CO INC 1.45% due 06/24/30	585,000	593,255	593,142
MEREDITH CORP 6.50% due 07/01/25	575,000	617,687	609,500
MEREDITH CORP 6.88% due 02/01/26	250,000	246,294	243,750
MERITAGE HOMES CORP 5.13% due 06/06/27	733,000	766,594	819,128
MERITAGE HOMES CORP 6.00% due 06/01/25	167,000	177,472	189,128
MERITAGE HOMES CORP 7.00% due 04/01/22	45,000	45,503	47,813
MERITOR INC 4.50% due 12/15/28	769,000	788,772	788,225
MET LIFE GLOB FUNDING I 3.45% due 10/09/21	3,000,000	3,074,845	3,071,041
MET TRANSPRTN AUTH NY DEDICATE 7.34% due 11/15/3	1,125,000	1,589,307	1,799,989
MET TRANSPRTN AUTH NY REVENUE 5.18% due 11/15/4!	1,175,000	1,228,563	1,376,830
METHODIST HOSPITAL/THE 2.71% due 12/01/50	362,000	362,000	369,266
METINVEST BV 7.65% due 10/01/27	785,000	860,745	853,688
METINVEST BV 7.75% due 10/17/29	295,000	324,301	321,485
METINVEST BV 8.50% due 04/23/26	570,000	646,236	636,975
METLIFE INC 6.40% due 12/15/66	240,000	250,150	310,425
MEX BONOS DESARR FIX RT 6.50% due 06/10/21	223,900,000	11,209,429	11,331,247
MEX BONOS DESARR FIX RT 7.75% due 11/13/42	276,900,000	15,157,690	16,005,322
MEX BONOS DESARR FIX RT 7.75% due 11/23/34	4,500,000	258,672	261,740
MEX BONOS DESARR FIX RT 8.50% due 05/31/29	73,050,000	4,356,370	4,468,678
MEX BONOS DESARR FIX RT 8.50% due 11/18/38	74,000,000	4,451,315	4,504,118
MEXICO CITY ARPT TRUST 3.88% due 04/30/28	610,000	616,195	630,435
MEXICO CITY ARPT TRUST 4.25% due 10/31/26	381,000	378,657	402,908
MEXICO CITY ARPT TRUST 5.50% due 07/31/47	225,000	229,498	237,038

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MEXICO CITY ARPT TRUST 5.50% due 10/31/46	370,000	378,246	394,050
MFRA TRUST 2.59% due 02/25/57	1,473,657	1,473,578	1,490,844
MFRA TRUST 3.49% due 02/25/57	8,000,000	7,999,298	8,317,425
MGIC INVESTMENT CORP 5.25% due 08/15/28	2,511,000	2,672,755	2,686,770
MGM CHINA HOLDINGS LTD 5.25% due 06/18/25	500,000	516,015	518,600
MGM GROWTH/MGM FINANCE 3.88% due 02/15/29	2,163,000	2,163,000	2,211,668
MGM GROWTH/MGM FINANCE 4.50% due 01/15/28	688,000	680,946	731,949
MGM GROWTH/MGM FINANCE 4.50% due 09/01/26	217,000	224,153	233,470
MGM GROWTH/MGM FINANCE 4.63% due 06/15/25	752,000	789,015	805,392
MGM GROWTH/MGM FINANCE 5.63% due 05/01/24	25,000	24,637	27,154
MGM GROWTH/MGM FINANCE 5.75% due 02/01/27	851,000	940,191	954,711
MGM RESORTS INTL 4.75% due 10/15/28	975,000	1,011,454	1,045,073
MGM RESORTS INTL 5.50% due 04/15/27	1,317,000	1,422,195	1,467,797
MGM RESORTS INTL 6.00% due 03/15/23	34,000	33,892	36,508
MGM RESORTS INTL 6.75% due 05/01/25	648,000	693,270	701,395
MGM RESORTS INTL 7.75% due 03/15/22	1,183,000	1,252,809	1,259,895
MHP LUX SA 6.25% due 09/19/29	501,000	501,000	511,020
MICHAELS STORES INC 8.00% due 07/15/27	73,000	76,411	78,475
MICROCHIP TECHNOLOGY INC 3.92% due 06/01/21	1,550,000	1,550,000	1,572,009
MICROCHIP TECHNOLOGY INC 4.25% due 09/01/25	740,000	756,616	782,878
MICRON TECHNOLOGY INC 2.50% due 04/24/23	440,000	440,000	458,488
MICROSOFT CORP 1.55% due 08/08/21	810,000	804,078	815,572
MICROSOFT CORP 2.40% due 02/06/22	560,000	556,794	571,418
MICROSOFT CORP 2.40% due 08/08/26	1,730,000	1,720,307	1,887,407
MICROSOFT CORP 2.53% due 06/01/50	468,000	487,391	493,527
MICROSOFT CORP 2.68% due 06/01/60	43,000	41,063	46,599
MICROSOFT CORP 2.70% due 02/12/25	320,000	315,432	347,629
MICROSOFT CORP 2.88% due 02/06/24	720,000	717,546	773,385
MICROSOFT CORP 3.30% due 02/06/27	1,130,000	1,126,140	1,289,393
MICROSOFT CORP 3.45% due 08/08/36	205,000	231,575	252,791
MICROSOFT CORP 3.50% due 11/15/42	77,000	92,174	94,799
MICROSOFT CORP 3.70% due 08/08/46	202,000	253,652	256,133
MICROSOFT CORP 3.95% due 08/08/56	207,000	197,667	284,267
MICROSOFT CORP 4.10% due 02/06/37	76,000	76,445	99,745
MID AMERICA APARTMENTS 1.70% due 02/15/31	675,000	671,510	672,512
MIDAMERICAN ENERGY CO 3.10% due 05/01/27	196,000	198,518	219,717
MIDAMERICAN ENERGY CO 3.15% due 04/15/50	100,000	100,598	114,961
MIDAMERICAN ENERGY CO 3.65% due 04/15/29	1,226,000	1,278,062	1,456,168
MILEAGE PLUS HLDINGS LLC 6.50% due 06/20/27	2,684,000	2,776,826	2,885,300
MILL CITY MORTGAGE TRUST 2.93% due 07/25/59	934,350	930,282	975,128
MILLICOM INTL CELLULAR 4.50% due 04/27/31	734,000	783,704	792,720
MILLICOM INTL CELLULAR 5.13% due 01/15/28	200,000	214,170	212,580
MINEJESA CAPITAL BV 5.63% due 08/10/37	400,000	440,331	439,000
MINERAL RESOURCES LTD 8.13% due 05/01/27	670,000	740,383	741,188

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MINERALS TECHNOLOGIES IN 5.00% due 07/01/28	687,000	714,169	718,877
MINERVA LUXEMBOURG SA 6.50% due 09/20/26	200,000	211,140	210,002
MITSUBISHI UFJ FIN GRP 2.19% due 09/13/21	16,826,000	17,043,869	17,042,047
MITSUBISHI UFJ FIN GRP 2.95% due 03/01/21	353,000	354,524	354,479
MITSUBISHI UFJ FIN GRP 3.00% due 02/22/22	480,000	480,460	494,383
MITSUBISHI UFJ FIN GRP 3.20% due 07/18/29	4,276,000	4,414,094	4,818,474
MITSUBISHI UFJ FIN GRP 3.75% due 07/18/39	1,050,000	1,211,830	1,278,948
MIZUHO FINANCIAL GROUP 1.36% due 09/13/21	5,000,000	5,036,663	5,036,621
MIZUHO FINANCIAL GROUP 1.98% due 09/08/31	395,000	395,000	402,019
MIZUHO FINANCIAL GROUP 2.20% due 07/10/31	2,317,000	2,383,451	2,402,247
MIZUHO FINANCIAL GROUP 2.23% due 05/25/26	899,000	915,769	945,788
MIZUHO FINANCIAL GROUP 2.27% due 09/13/21	2,000,000	2,026,786	2,026,313
MIZUHO FINANCIAL GROUP 2.56% due 09/13/25	1,865,000	1,914,404	1,970,036
MIZUHO FINANCIAL GROUP 2.84% due 07/16/25	1,360,000	1,394,462	1,447,535
MIZUHO FINANCIAL GROUP 2.95% due 02/28/22	4,400,000	4,531,467	4,531,683
MIZUHO FLOATER/RESIDUAL TRUSTV 0.55% due 09/01/2	6,750,000	6,750,000	6,750,000
MIZUHO FLOATER/RESIDUAL TRUSTV 0.59% due 12/01/4	12,735,000	12,735,000	12,735,000
MLCC MORTGAGE INVESTORS INC 0.61% due 04/25/29	95	87	93
MODIVCARE INC 5.88% due 11/15/25	1,160,000	1,236,066	1,226,700
MOLINA HEALTHCARE INC 3.88% due 11/15/30	3,534,000	3,763,977	3,790,215
MOLINA HEALTHCARE INC 4.38% due 06/15/28	902,000	959,737	949,355
MOLSON COORS BEVERAGE 3.50% due 05/01/22	130,000	130,044	135,180
MONDELEZ INTERNATIONAL 1.50% due 02/04/31	-	7	-
MONDELEZ INTERNATIONAL 1.50% due 05/04/25	670,000	670,983	692,947
MONDELEZ INTERNATIONAL 2.13% due 04/13/23	160,000	160,418	166,184
MONDELEZ INTERNATIONAL 2.75% due 04/13/30	2,694,000	2,852,756	2,959,009
MONDELEZ INTL HLDINGS NE 2.13% due 09/19/22	290,000	293,187	298,308
MONGOLIA INTL BOND 5.13% due 04/07/26	645,000	692,899	690,193
MONGOLIA INTL BOND 5.13% due 12/05/22	360,000	376,146	373,512
MONGOLIA INTL BOND 5.63% due 05/01/23	200,000	212,168	210,000
MONGOLIA INTL BOND 8.75% due 03/09/24	325,000	380,199	377,002
MONROE CAPITAL BSL CLO LTD 1.33% due 05/22/27	3,033,800	3,033,836	3,022,366
MOODY S CORPORATION 4.25% due 02/01/29	53,000	58,720	63,690
MOOG INC 4.25% due 12/15/27	2,591,000	2,658,917	2,688,163
MORGAN STANLEY 1.61% due 04/21/21	3,203,000	3,223,243	3,215,820
MORGAN STANLEY 1.61% due 10/24/23	1,725,000	1,725,000	1,757,749
MORGAN STANLEY 1.79% due 02/13/32	2,955,000	2,955,000	2,976,128
MORGAN STANLEY 2.19% due 04/28/26	1,330,000	1,331,014	1,404,802
MORGAN STANLEY 2.63% due 11/17/21	11,000,000	11,220,002	11,217,119
MORGAN STANLEY 2.70% due 01/22/31	5,995,000	6,377,760	6,527,074
MORGAN STANLEY 2.72% due 07/22/25	4,150,000	4,155,264	4,438,744
MORGAN STANLEY 3.13% due 07/27/26	1,665,000	1,658,257	1,861,081
MORGAN STANLEY 3.59% due 07/22/28	4,705,000	4,773,240	5,371,675
MORGAN STANLEY 3.62% due 04/01/31	4,721,000	5,008,029	5,491,008

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY 3.77% due 01/24/29	2,837,000	2,991,752	3,288,896
MORGAN STANLEY 4.00% due 07/23/25	375,000	376,386	429,139
MORGAN STANLEY 4.43% due 01/23/30	2,586,000	2,794,806	3,145,629
MORGAN STANLEY 5.50% due 07/28/21	30,000,000	31,250,700	30,882,126
MORGAN STANLEY 7.25% due 04/01/32	100,000	153,913	154,325
MORGAN STANLEY BAML TRUST 4.11% due 11/15/52	1,240,000	1,381,769	1,397,356
MORGAN STANLEY CAPITAL I TRUST 3.18% due 11/10/36	2,800,000	2,758,229	2,360,577
MORGAN STANLEY CAPITAL I TRUST 3.35% due 07/13/29	645,000	654,916	649,609
MORGAN STANLEY CAPITAL I TRUST 3.47% due 08/11/33	1,895,000	1,930,741	1,913,873
MORGAN STANLEY CAPITAL I TRUST 4.28% due 06/15/50	500,000	511,297	513,496
MORGAN STANLEY CAPITAL I TRUST 4.30% due 09/09/32	450,000	469,938	471,999
MORGAN STANLEY CAPITAL I TRUST 5.08% due 12/15/51	250,000	258,604	267,363
MORGAN STANLEY CAPITAL INC 0.82% due 12/25/34	2,027,393	1,913,185	1,960,480
MORGAN STANLEY CAPITAL INC 0.89% due 01/25/34	1,788,129	1,855,316	1,752,150
MORGAN STANLEY MORTGAGE LOAN T 0.24% due 12/25	1,433,491	1,433,491	827,609
MORTGAGE LOAN RESECURITIZATION 0.49% due 04/16/:	3,879,335	3,217,670	3,466,203
MOTOROLA SOLUTIONS INC 2.30% due 11/15/30	207,000	207,223	211,002
MOTOROLA SOLUTIONS INC 4.60% due 05/23/29	640,000	722,688	766,729
MOTOROLA SOLUTIONS INC 5.50% due 09/01/44	263,000	305,759	334,921
MP CLO VIII, LTD 1.13% due 10/28/27	1,130,092	1,123,136	1,122,646
MPH ACQUISITION HOLDINGS 5.75% due 11/01/28	2,820,000	2,770,542	2,771,496
MPLX LP 2.65% due 08/15/30	675,000	678,594	707,408
MPLX LP 4.13% due 03/01/27	2,200,000	2,267,416	2,537,337
MPLX LP 4.50% due 04/15/38	3,115,000	3,146,017	3,562,982
MPLX LP 4.70% due 04/15/48	2,615,000	2,558,880	3,101,076
MPLX LP 4.80% due 02/15/29	600,000	603,844	725,138
MPLX LP 4.88% due 06/01/25	620,000	595,540	716,143
MPLX LP 4.88% due 12/01/24	760,000	765,328	872,166
MPLX LP 5.25% due 01/15/25	2,806,000	2,869,132	2,879,657
MPLX LP 5.50% due 02/15/49	610,000	605,150	803,256
MPT OPER PARTNERSP/FINL 3.50% due 03/15/31	2,195,000	2,195,000	2,266,338
MPT OPER PARTNERSP/FINL 4.63% due 08/01/29	2,039,000	2,174,588	2,179,181
MSCG TRUST 3.46% due 06/07/35	2,230,000	2,259,568	2,197,041
MSCI INC 3.88% due 02/15/31	1,448,000	1,506,289	1,531,260
MSCI INC 4.00% due 11/15/29	500,000	534,096	532,500
MSCI INC 4.75% due 08/01/26	36,000	35,143	37,530
MTS SYSTEMS CORP 5.75% due 08/15/27	2,100,000	2,265,469	2,278,920
MURPHY OIL CORP 5.88% due 12/01/27	905,000	882,524	895,950
MUTHOOT FINANCE LTD 6.13% due 10/31/22	291,000	303,418	304,823
NASDAQ INC 3.25% due 04/28/50	200,000	196,247	219,763
NATIONAL AUSTRALIA BK/NY 3.38% due 09/20/21	5,000,000	5,112,412	5,105,550
NATIONAL RETAIL PROP INC 3.90% due 06/15/24	515,000	514,326	560,213
NATIONAL SECS CLEARING 1.20% due 04/23/23	410,000	409,702	418,182
NATIONAL SECS CLEARING 1.50% due 04/23/25	340,000	339,420	351,953

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NATIONSTAR MTG HLD INC 5.13% due 12/15/30	1,250,000	1,274,979	1,306,525
NATIONSTAR MTG HLD INC 5.50% due 08/15/28	200,000	209,424	210,000
NATIONSTAR MTG HLD INC 6.00% due 01/15/27	200,000	204,752	212,250
NATIONWIDE BLDG SOCIETY 3.96% due 07/18/30	1,050,000	1,050,000	1,223,305
NATIONWIDE BLDG SOCIETY 4.30% due 03/08/29	500,000	576,744	580,993
NATIXIS COMMERCIAL MORTGAGE SE 3.05% due 08/15/:	1,140,000	1,171,622	1,132,169
NATL WESTMINSTER BANK 6.50% due 09/07/21	100,000	156,011	141,977
NATWEST GROUP PLC 3.50% due 05/15/23	2,738,000	2,737,529	2,842,725
NATWEST GROUP PLC 3.75% due 11/01/29	500,000	500,000	532,182
NATWEST GROUP PLC 4.27% due 03/22/25	1,250,000	1,250,000	1,382,864
NATWEST GROUP PLC 4.52% due 06/25/24	200,000	200,000	218,362
NATWEST GROUP PLC 4.89% due 05/18/29	1,160,000	1,190,731	1,394,027
NATWEST GROUP PLC 5.13% due 05/28/24	990,000	992,936	1,118,494
NATWEST GROUP PLC 5.13% due 12/31/99	1,000,000	1,314,800	1,427,095
NATWEST GROUP PLC 6.00% due 12/19/23	3,850,000	3,879,266	4,400,027
NATWEST GROUP PLC 6.00% due 12/31/99	900,000	967,598	985,833
NATWEST GROUP PLC 6.13% due 12/15/22	7,825,000	7,836,799	8,605,728
NATWEST GROUP PLC 8.63% due 12/29/49	1,200,000	1,253,563	1,245,492
NAVIENT CORP 5.50% due 01/25/23	156,000	159,521	163,020
NAVIENT CORP 5.88% due 10/25/24	613,000	626,874	651,313
NAVIENT CORP 6.50% due 06/15/22	800,000	799,928	846,592
NAVIENT CORP 6.63% due 07/26/21	2,667,000	2,726,941	2,723,674
NAVIENT CORP 7.25% due 01/25/22	1,196,000	1,250,050	1,249,820
NAVIENT CORP 7.25% due 09/25/23	630,000	691,684	690,467
NAVIENT STUDENT LOAN TRUST 0.90% due 03/25/67	21,582,000	21,582,000	21,609,452
NAVIENT STUDENT LOAN TRUST 1.06% due 01/15/43	2,316,370	2,320,114	2,319,899
NAVIENT STUDENT LOAN TRUST 1.13% due 04/15/69	1,280,000	1,280,000	1,280,082
NAVIENT STUDENT LOAN TRUST 1.22% due 07/15/69	1,397,776	1,397,670	1,411,474
NAVIENT STUDENT LOAN TRUST 1.30% due 07/26/66	1,420,000	1,440,997	1,446,734
NAVIENT STUDENT LOAN TRUST 3.13% due 02/15/68	3,180,000	3,178,480	3,276,314
NAVIENT STUDENT LOAN TRUST 3.91% due 12/15/45	993,613	993,211	1,043,161
NAVIENT STUDENT LOAN TRUST 4.00% due 12/15/59	186,403	186,379	193,027
NBCUNIVERSAL MEDIA LLC 5.95% due 04/01/41	643,000	856,735	982,059
NBCUNIVERSAL MEDIA LLC 6.40% due 04/30/40	7,000	10,833	11,037
NCL CORPORATION LTD 10.25% due 02/01/26	200,000	218,399	234,000
NCL CORPORATION LTD 12.25% due 05/15/24	1,890,000	2,275,265	2,268,000
NCL CORPORATION LTD 5.88% due 03/15/26	338,000	338,000	355,515
NCR CORP 5.00% due 10/01/28	315,000	315,000	332,325
NCR CORP 5.25% due 10/01/30	3,299,000	3,477,201	3,538,178
NCR CORP 6.13% due 09/01/29	354,000	360,005	392,055
NCR CORP 8.13% due 04/15/25	364,000	385,107	405,365
NELNET STUDENT LOAN TRUST 0.75% due 09/25/47	2,226,289	2,213,941	2,188,484
NETFLIX INC 4.88% due 06/15/30	3,434,000	3,954,881	3,949,100
NETFLIX INC 5.38% due 11/15/29	1,378,000	1,616,618	1,624,318

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NETFLIX INC 5.88% due 11/15/28	194,000	231,087	232,558
NETFLIX INC 6.38% due 05/15/29	634,000	722,577	782,990
NEUBERGER BERMAN GRP/FIN 4.50% due 03/15/27	900,000	997,209	1,016,427
NEW CENTURY HOME EQUITY LOAN T 0.87% due 10/25/27	727,233	742,216	709,337
NEW ENTERPRISE STONE + L 6.25% due 03/15/26	725,000	750,720	743,125
NEW GOLD INC 7.50% due 07/15/27	675,000	747,793	745,875
NEW JERSEY ST TRANSPRTN TRUST 6.56% due 12/15/40	215,000	259,427	296,855
NEW JERSEY ST TURNPIKE AUTH 7.10% due 01/01/41	3,885,000	4,459,869	6,343,817
NEW RESIDENTIAL INV CORP 6.25% due 10/15/25	765,000	747,004	768,825
NEW RESIDENTIAL MORTGAGE LOAN 2.71% due 11/25/5	2,673,704	2,739,462	2,744,738
NEW RESIDENTIAL MORTGAGE LOAN 2.75% due 07/25/5	4,093,577	4,117,172	4,303,239
NEW RESIDENTIAL MORTGAGE LOAN 2.75% due 11/25/5	3,537,542	3,593,738	3,717,179
NEW RESIDENTIAL MORTGAGE LOAN 4.00% due 05/25/5	1,605,922	1,676,085	1,742,827
NEW YORK LIFE GLOBAL FDG 0.95% due 06/24/25	340,000	339,689	344,667
NEW YORK LIFE INSURANCE 3.75% due 05/15/50	725,000	816,552	867,269
NEW YORK ST DORM AUTH ST PERSO 5.00% due 02/15/3	365,000	474,607	490,987
NEW YORK ST THRUWAY AUTH 2.90% due 01/01/35	555,000	557,260	601,720
NEWARK BSL CLO 2 LTD. 1.48% due 07/25/30	1,860,000	1,859,679	1,857,846
NEWCREST FINANCE PTY LTD 3.25% due 05/13/30	350,000	348,934	386,596
NEWELL BRANDS INC 4.88% due 06/01/25	216,000	224,288	237,665
NEWELL BRANDS INC 5.88% due 04/01/36	170,000	207,288	206,125
NEWMONT CORP 4.88% due 03/15/42	43,000	57,977	58,507
NEWMONT CORP 6.25% due 10/01/39	30,000	44,220	45,405
NEXA RESOURCES SA 5.38% due 05/04/27	912,000	1,011,818	1,013,469
NEXSTAR BROADCASTING INC 4.75% due 11/01/28	442,000	455,035	462,443
NEXSTAR BROADCASTING INC 5.63% due 07/15/27	2,846,000	3,036,637	3,048,778
NEXTERA ENERGY OPERATING 3.88% due 10/15/26	268,000	285,951	286,090
NEXTERA ENERGY OPERATING 4.25% due 07/15/24	15,000	15,000	16,050
NEXTERA ENERGY OPERATING 4.50% due 09/15/27	1,249,000	1,309,648	1,397,968
NFP CORP 6.88% due 08/15/28	3,251,000	3,443,518	3,471,028
NFP CORP 7.00% due 05/15/25	23,000	23,060	24,725
NGPL PIPECO LLC 4.38% due 08/15/22	861,000	869,293	897,029
NGPL PIPECO LLC 4.88% due 08/15/27	118,000	126,765	133,689
NGPL PIPECO LLC 7.77% due 12/15/37	455,000	581,631	615,150
NIELSEN FINANCE LLC/CO 5.63% due 10/01/28	3,585,000	3,818,819	3,895,282
NIELSEN FINANCE LLC/CO 5.88% due 10/01/30	2,075,000	2,229,880	2,347,344
NIKE INC 2.40% due 03/27/25	260,000	273,530	280,200
NIKE INC 2.75% due 03/27/27	992,000	1,052,805	1,097,673
NIKE INC 3.38% due 03/27/50	970,000	1,041,757	1,200,028
NISOURCE INC 3.60% due 05/01/30	225,000	224,223	260,364
NISOURCE INC 4.38% due 05/15/47	3,205,000	3,347,106	4,066,217
NISOURCE INC 5.25% due 02/15/43	916,000	1,072,612	1,254,531
NISSAN AUTO LEASE TRUST 0.34% due 12/15/22	34,800,000	34,805,438	34,838,506
NISSAN MASTER OWNER TRUST RECE 0.59% due 11/15/2	715,000	715,000	716,775

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NISSAN MOTOR CO 3.04% due 09/15/23	580,000	580,000	606,445
NISSAN MOTOR CO 3.52% due 09/17/25	1,190,000	1,190,000	1,274,160
NISSAN MOTOR CO 4.35% due 09/17/27	910,000	910,000	1,005,120
NISSAN MOTOR CO 4.81% due 09/17/30	3,564,000	3,574,715	4,013,123
NMI HOLDINGS 7.38% due 06/01/25	340,000	380,714	380,800
NOBLE ENERGY INC 3.85% due 01/15/28	780,000	797,491	907,762
NOBLE ENERGY INC 4.95% due 08/15/47	120,000	119,656	170,909
NOBLE ENERGY INC 5.25% due 11/15/43	1,160,000	1,227,426	1,666,281
NOMURA HOLDINGS INC 3.10% due 01/16/30	460,000	487,227	502,054
NORDEA BANK ABP 4.88% due 05/13/21	630,000	629,859	639,692
NORDSTROM INC 4.38% due 04/01/30	130,000	132,102	128,039
NORFOLK SOUTHERN CORP 2.55% due 11/01/29	547,000	573,603	592,587
NORFOLK SOUTHERN CORP 2.90% due 06/15/26	162,000	156,623	179,190
NORFOLK SOUTHERN CORP 3.15% due 06/01/27	55,000	60,972	61,243
NORFOLK SOUTHERN CORP 3.40% due 11/01/49	198,000	210,092	225,863
NORFOLK SOUTHERN CORP 4.45% due 06/15/45	55,000	59,276	71,150
NORTHERN NATURAL GAS CO 4.30% due 01/15/49	288,000	287,402	349,986
NORTHERN OIL AND GAS INC 8.50% due 05/15/23	570,000	506,060	504,450
NORTHERN STATES PWR MINN 2.60% due 06/01/51	89,000	93,966	94,278
NORTHERN STATES PWR MINN 2.90% due 03/01/50	203,000	200,573	228,899
NORTHERN TRUST CORP 1.95% due 05/01/30	193,000	200,945	201,171
NORTHRIVER MIDSTREAM FIN 5.63% due 02/15/26	730,000	748,400	753,944
NORTHROP GRUMMAN CORP 2.93% due 01/15/25	3,616,000	3,600,523	3,932,964
NORTHROP GRUMMAN CORP 3.25% due 01/15/28	5,440,000	5,213,105	6,151,622
NORTHROP GRUMMAN CORP 3.50% due 03/15/21	2,450,000	2,454,736	2,465,158
NORTHROP GRUMMAN CORP 4.03% due 10/15/47	433,000	474,198	543,293
NORTHROP GRUMMAN CORP 4.40% due 05/01/30	167,000	166,378	207,288
NORTHROP GRUMMAN CORP 4.75% due 06/01/43	93,000	119,722	124,026
NORTHROP GRUMMAN CORP 5.25% due 05/01/50	1,230,000	1,485,234	1,828,442
NORTHWEST FLORIDA TIMBER 4.75% due 03/04/29	480,000	475,379	501,105
NORTHWEST PIPELINE LLC 4.00% due 04/01/27	725,000	752,688	829,542
NORTHWESTERN MUTUAL LIFE 6.06% due 03/30/40	45,000	45,000	65,457
NOTA DO TESOIRO NACIONAL 10.00% due 01/01/25	5,000,000	1,162,163	1,112,940
NOTA DO TESOIRO NACIONAL 10.00% due 01/01/27	18,910,000	4,454,398	4,303,877
NOTA DO TESOIRO NACIONAL 10.00% due 01/01/29	15,000,000	3,599,333	3,471,853
NOTA DO TESOIRO NACIONAL 10.00% due 01/01/31	10,000,000	2,406,685	2,340,602
NOURYON HOLDING BV 8.00% due 10/01/26	740,000	790,779	786,250
NOVA CHEMICALS CORP 4.88% due 06/01/24	1,005,000	1,002,180	1,046,456
NOVASTAR HOME EQUITY LOAN 1.80% due 09/25/34	9,500,000	9,146,352	9,552,009
NOVELIS CORP 4.75% due 01/30/30	1,749,000	1,815,041	1,884,311
NOVELIS CORP 5.88% due 09/30/26	1,379,000	1,428,358	1,441,055
NRG ENERGY INC 2.45% due 12/02/27	161,000	160,775	169,505
NRG ENERGY INC 3.38% due 02/15/29	1,379,000	1,388,316	1,411,820
NRG ENERGY INC 3.63% due 02/15/31	2,344,000	2,344,000	2,411,507

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NRG ENERGY INC 5.25% due 06/15/29	777,000	834,591	854,700
NRG ENERGY INC 6.63% due 01/15/27	238,000	250,243	251,338
NSTAR ELECTRIC CO 3.20% due 05/15/27	36,000	36,633	40,589
NUFARM AUSTRALIA/AMERICA 5.75% due 04/30/26	1,440,000	1,483,073	1,479,600
NUSTAR LOGISTICS LP 4.75% due 02/01/22	548,000	531,124	556,220
NUSTAR LOGISTICS LP 5.63% due 04/28/27	36,000	36,101	38,340
NUSTAR LOGISTICS LP 5.75% due 10/01/25	228,000	232,106	242,820
NUSTAR LOGISTICS LP 6.00% due 06/01/26	130,000	104,784	140,596
NUSTAR LOGISTICS LP 6.38% due 10/01/30	1,750,000	1,875,651	1,982,400
NUTRITION + BIOSCIENCES 1.83% due 10/15/27	1,350,000	1,349,991	1,391,397
NUTRITION + BIOSCIENCES 2.30% due 11/01/30	1,200,000	1,199,983	1,236,027
NUTRITION + BIOSCIENCES 3.27% due 11/15/40	525,000	524,975	564,164
NVENT FINANCE SARL 3.95% due 04/15/23	830,000	828,691	874,008
NVIDIA CORP 2.20% due 09/16/21	6,427,000	6,506,725	6,505,198
NVIDIA CORP 2.85% due 04/01/30	1,020,000	1,116,560	1,147,435
NVIDIA CORP 3.20% due 09/16/26	239,000	227,674	270,607
NVIDIA CORP 3.50% due 04/01/40	760,000	785,984	912,698
NVIDIA CORP 3.50% due 04/01/50	1,566,000	1,661,756	1,899,697
NVIDIA CORP 3.70% due 04/01/60	730,000	790,208	937,968
NXP BV/NXP FDG/NXP USA 2.70% due 05/01/25	130,000	131,297	139,919
NXP BV/NXP FDG/NXP USA 3.40% due 05/01/30	1,415,000	1,450,448	1,604,631
NXP BV/NXP FDG/NXP USA 4.30% due 06/18/29	1,998,000	2,296,011	2,381,260
NY + PRESBYTERIAN HOSPIT 3.95% due 12/31/99	280,000	275,245	326,088
NY STATE ELECTRIC + GAS 3.30% due 09/15/49	1,700,000	1,792,271	1,834,928
OAK HILL CREDIT PARTNERS 1.47% due 10/19/32	470,000	470,000	470,412
OAK HILL CREDIT PARTNERS 1.55% due 10/22/32	1,500,000	1,500,608	1,501,826
OAK STREET INVESTMENT GRADE NE 1.85% due 11/20/51	1,228,213	1,228,164	1,233,237
OAK STREET INVESTMENT GRADE NE 3.39% due 11/20/51	423,000	427,223	428,187
OAKTOWN RE LTD 1.70% due 07/25/28	691,953	691,953	690,716
OAKTREE CLO LTD 4.02% due 04/22/30	650,000	650,000	591,664
OCCIDENTAL PETROLEUM COR 1.67% due 08/15/22	300,000	287,496	294,000
OCCIDENTAL PETROLEUM COR 2.70% due 08/15/22	942,000	917,252	943,178
OCCIDENTAL PETROLEUM COR 2.90% due 08/15/24	7,586,000	6,868,138	7,301,525
OCCIDENTAL PETROLEUM COR 3.00% due 02/15/27	380,000	379,243	338,200
OCCIDENTAL PETROLEUM COR 3.20% due 08/15/26	3,244,000	3,165,779	3,033,140
OCCIDENTAL PETROLEUM COR 3.40% due 04/15/26	2,480,000	2,335,461	2,364,444
OCCIDENTAL PETROLEUM COR 3.50% due 08/15/29	3,631,000	3,302,948	3,322,982
OCCIDENTAL PETROLEUM COR 4.10% due 02/15/47	620,000	618,789	506,819
OCCIDENTAL PETROLEUM COR 4.20% due 03/15/48	180,000	175,093	146,700
OCCIDENTAL PETROLEUM COR 4.40% due 04/15/46	2,070,000	1,683,424	1,803,933
OCCIDENTAL PETROLEUM COR 4.40% due 08/15/49	590,000	497,902	497,252
OCCIDENTAL PETROLEUM COR 4.63% due 06/15/45	630,000	575,769	549,127
OCCIDENTAL PETROLEUM COR 5.50% due 12/01/25	1,553,000	1,614,039	1,619,173
OCCIDENTAL PETROLEUM COR 5.55% due 03/15/26	1,555,000	1,743,309	1,623,327

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OCCIDENTAL PETROLEUM COR 6.13% due 01/01/31	1,138,000	1,176,672	1,217,888
OCCIDENTAL PETROLEUM COR 6.63% due 09/01/30	2,063,000	2,130,938	2,239,902
OCCIDENTAL PETROLEUM COR 6.95% due 07/01/24	1,570,000	1,785,830	1,695,600
OCCIDENTAL PETROLEUM COR 7.50% due 05/01/31	613,000	615,921	690,735
OCCIDENTAL PETROLEUM COR 7.88% due 09/15/31	240,000	266,004	267,600
OCCIDENTAL PETROLEUM COR 8.50% due 07/15/27	170,000	192,773	196,189
OCCIDENTAL PETROLEUM COR 8.88% due 07/15/30	1,000,000	1,174,897	1,173,750
OCEAN TRAILS CLO IX 2.15% due 10/15/29	1,870,000	1,870,000	1,876,605
OCEANEERING INTL INC 6.00% due 02/01/28	410,000	369,706	366,438
OCI NV 4.63% due 10/15/25	1,065,000	1,111,493	1,104,938
OCP CLO LTD 1.96% due 10/26/30	250,000	250,299	249,727
OCP CLO LTD 3.22% due 10/18/28	800,000	800,000	795,993
OCTAGON INVESTMENT PARTNERS 35 1.62% due 01/20/	4,905,000	4,905,000	4,827,236
OCTAGON INVESTMENT PARTNERS 45 1.57% due 10/15/	1,000,000	1,000,000	1,000,951
OCTAGON INVESTMENT PARTNERS LT 1.70% due 04/16/:	8,500,000	8,375,566	8,362,419
OHA CREDIT PARTNERS LTD 2.92% due 11/20/27	500,000	500,985	500,044
OHA CREDIT PARTNERS LTD 4.42% due 11/20/27	500,000	500,986	500,631
OHIO POWER COMPANY 2.60% due 04/01/30	525,000	524,485	572,938
OHIO POWER COMPANY 4.15% due 04/01/48	81,000	80,437	102,712
OHIO POWER COMPANY 6.60% due 02/15/33	260,000	335,702	361,114
OI SA 10.00% due 07/27/25	5,167,000	5,460,084	5,496,448
OIL + GAS HOLDING 7.50% due 10/25/27	400,000	459,636	456,016
OIL + GAS HOLDING 7.63% due 11/07/24	204,000	230,116	228,480
OIL + GAS HOLDING 8.38% due 11/07/28	253,000	300,502	298,125
OLIN CORP 5.63% due 08/01/29	1,725,000	1,862,254	1,873,781
OMAN GOV INTERNTL BOND 4.75% due 06/15/26	200,000	200,000	199,712
OMAN GOV INTERNTL BOND 5.38% due 03/08/27	3,240,000	3,076,501	3,300,329
OMAN GOV INTERNTL BOND 6.50% due 03/08/47	1,633,000	1,590,769	1,601,568
OMAN GOV INTERNTL BOND 6.75% due 01/17/48	896,000	881,958	886,395
OMAN GOV INTERNTL BOND 6.75% due 10/28/27	1,200,000	1,227,593	1,299,960
OMAN GOV INTERNTL BOND 7.38% due 10/28/32	400,000	397,822	441,821
OMEGA HLTHCARE INVESTORS 4.95% due 04/01/24	2,500,000	2,521,379	2,721,594
ON SEMICONDUCTOR CORP 3.88% due 09/01/28	2,975,000	3,042,912	3,079,125
ONCOR ELECTRIC DELIVERY 3.10% due 09/15/49	118,000	122,959	134,562
ONCOR ELECTRIC DELIVERY 3.70% due 11/15/28	465,000	482,180	546,511
ONCOR ELECTRIC DELIVERY 3.80% due 09/30/47	69,000	69,056	84,726
ONCOR ELECTRIC DELIVERY 5.75% due 03/15/29	100,000	126,415	131,877
ONE NEW YORK PLAZA TRUST 2020 1.11% due 01/15/26	480,000	480,000	480,017
ONEMAIN FINANCE CORP 4.00% due 09/15/30	2,726,000	2,737,370	2,828,525
ONEMAIN FINANCE CORP 5.38% due 11/15/29	1,565,000	1,744,348	1,760,625
ONEMAIN FINANCE CORP 5.63% due 03/15/23	440,000	447,538	471,900
ONEMAIN FINANCE CORP 6.13% due 03/15/24	4,460,000	4,704,111	4,872,550
ONEMAIN FINANCE CORP 6.13% due 05/15/22	500,000	500,000	530,000
ONEMAIN FINANCE CORP 7.13% due 03/15/26	400,000	467,175	473,000

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ONEOK INC 4.35% due 03/15/29	500,000	498,671	567,050
ONEOK INC 4.55% due 07/15/28	3,900,000	3,902,743	4,463,091
OP SERVICIOS MEGA 8.25% due 02/11/25	376,000	396,569	391,980
OPEN TEXT CORP 3.88% due 02/15/28	500,000	523,307	520,000
ORACLE CORP 1.90% due 09/15/21	10,000,000	10,104,983	10,100,705
ORACLE CORP 2.80% due 04/01/27	1,905,000	2,015,298	2,100,983
ORACLE CORP 2.95% due 04/01/30	2,200,000	2,197,883	2,459,902
ORACLE CORP 2.95% due 11/15/24	451,000	487,536	490,669
ORACLE CORP 3.25% due 11/15/27	229,000	252,612	261,310
ORACLE CORP 3.60% due 04/01/40	1,705,000	1,915,573	1,996,874
ORACLE CORP 3.60% due 04/01/50	3,300,000	3,760,076	3,844,776
ORACLE CORP 3.80% due 11/15/37	797,000	917,274	962,655
ORACLE CORP 3.85% due 04/01/60	1,150,000	1,312,522	1,414,172
ORACLE CORP 3.90% due 05/15/35	987,000	1,152,076	1,211,860
ORACLE CORP 4.00% due 07/15/46	2,710,000	2,771,858	3,326,417
ORACLE CORP 4.00% due 11/15/47	750,000	878,002	926,165
ORACLE CORP 4.30% due 07/08/34	369,000	464,940	467,012
ORBIA ADVANCE CORP SAB 5.50% due 01/15/48	213,000	248,075	258,050
ORIX CORP 2.90% due 07/18/22	554,000	552,817	574,156
ORIX CORP 4.05% due 01/16/24	15,000	15,831	16,434
ORTHO CLINICAL INC/SA 7.25% due 02/01/28	700,000	752,738	738,500
ORTHO CLINICAL INC/SA 7.38% due 06/01/25	1,640,000	1,735,742	1,746,600
OTIS WORLDWIDE CORP 2.06% due 04/05/25	230,000	230,001	243,764
OTIS WORLDWIDE CORP 2.29% due 04/05/27	475,000	474,999	507,462
OTIS WORLDWIDE CORP 2.57% due 02/15/30	2,252,000	2,265,320	2,418,264
OUTFRONT MEDIA CAP LLC/C 4.63% due 03/15/30	3,415,000	3,442,528	3,490,605
OUTFRONT MEDIA CAP LLC/C 5.00% due 08/15/27	2,583,000	2,574,356	2,628,203
OUTFRONT MEDIA CAP LLC/C 6.25% due 06/15/25	415,000	435,404	437,825
OVINTIV EXPLORATION INC 5.38% due 01/01/26	356,000	340,938	382,041
OVINTIV EXPLORATION INC 5.63% due 07/01/24	47,000	46,450	50,343
OVINTIV INC 6.50% due 08/15/34	670,000	757,768	775,887
OVINTIV INC 6.63% due 08/15/37	680,000	752,200	758,748
OVINTIV INC 7.20% due 11/01/31	15,000	15,186	17,753
OVINTIV INC 8.13% due 09/15/30	350,000	419,240	427,399
OWENS BROCKWAY 5.88% due 08/15/23	35,000	35,013	37,494
OWENS BROCKWAY 6.63% due 05/13/27	805,000	872,935	871,413
OWL ROCK CLO LTD 2.02% due 04/20/32	1,090,000	1,090,000	1,079,756
OWL ROCK TECHNOLOGY FINA 3.75% due 06/17/26	500,000	496,683	502,714
OZLM LTD 1.67% due 01/20/31	2,725,000	2,694,081	2,681,370
PACIFIC GAS + ELECTRIC 1.75% due 06/16/22	690,000	689,970	691,947
PACIFIC GAS + ELECTRIC 2.10% due 08/01/27	735,000	734,256	747,951
PACIFIC GAS + ELECTRIC 2.50% due 02/01/31	6,150,000	6,143,957	6,172,456
PACIFIC GAS + ELECTRIC 3.30% due 08/01/40	335,000	333,367	334,351
PACIFIC GAS + ELECTRIC 3.50% due 08/01/50	1,730,000	1,695,565	1,719,466

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PACIFIC GAS + ELECTRIC 3.75% due 07/01/28	200,000	214,917	218,588
PACIFIC GAS + ELECTRIC 4.50% due 07/01/40	100,000	113,211	111,774
PACIFIC GAS + ELECTRIC 4.55% due 07/01/30	500,000	564,199	569,541
PACIFICORP 4.15% due 02/15/50	855,000	1,096,073	1,115,451
PALMER SQUARE CLO LTD 1.56% due 11/14/32	2,100,000	2,100,021	2,102,946
PALMER SQUARE CLO LTD 1.60% due 11/15/31	2,000,000	2,000,000	2,004,964
PALMER SQUARE LOAN FUNDING LTD 1.29% due 07/15/:	500,000	494,453	498,377
PALMER SQUARE LOAN FUNDING LTD 3.62% due 08/20/:	850,000	850,369	850,431
PAMPA ENERGIA SA 7.38% due 07/21/23	390,000	373,769	370,504
PAR PHARMACEUTICAL INC 7.50% due 04/01/27	1,885,000	2,028,292	2,045,225
PARAGON MORTGAGES PLC 0.42% due 01/15/39	5,569,412	12,271,495	5,381,255
PARAGON MORTGAGES PLC 0.42% due 09/15/39	12,470,564	4,823,793	12,052,451
PARALLEL LTD 1.98% due 07/20/31	1,000,000	1,000,000	1,003,577
PAREXEL INTL CORP 0.00% due 09/27/24	400,000	396,000	392,688
PARK AVENUE INSTITUTIONAL ADVI 1.92% due 11/14/29	250,000	250,299	250,054
PARK INTERMED HOLDINGS 5.88% due 10/01/28	2,671,000	2,742,287	2,844,615
PARK INTERMED HOLDINGS 7.50% due 06/01/25	700,000	759,090	756,000
PARKER HANNIFIN CORP 3.25% due 06/14/29	157,000	168,547	178,167
PARKLAND CORP 5.88% due 07/15/27	250,000	271,184	270,308
PARSLEY ENERGY LLC/FINAN 4.13% due 02/15/28	500,000	464,460	525,000
PARSLEY ENERGY LLC/FINAN 5.38% due 01/15/25	1,772,000	1,822,930	1,822,325
PARSLEY ENERGY LLC/FINAN 5.63% due 10/15/27	150,000	162,850	164,175
PATTERN ENERGY OP LP/PAT 4.50% due 08/15/28	281,000	294,972	296,455
PAYPAL HOLDINGS INC 1.35% due 06/01/23	400,000	399,707	409,566
PAYPAL HOLDINGS INC 1.65% due 06/01/25	2,922,000	2,921,491	3,052,851
PAYPAL HOLDINGS INC 2.40% due 10/01/24	224,000	235,078	239,373
PAYPAL HOLDINGS INC 2.65% due 10/01/26	1,825,000	1,821,234	2,006,041
PBF HOLDING CO LLC 6.00% due 02/15/28	100,000	60,900	57,125
PBF HOLDING CO LLC 9.25% due 05/15/25	80,000	81,676	78,872
PDC ENERGY INC 5.75% due 05/15/26	1,495,000	1,497,259	1,543,588
PEACHTREE FUNDING TRUST 3.98% due 02/15/25	4,175,000	4,200,026	4,629,312
PECO ENERGY CO 2.80% due 06/15/50	85,000	88,123	90,427
PEGASUS AVIATION LEASE SECURIT 8.08% due 03/25/30	5,870,767	1	1
PELABUHAN INDONESIA III 4.50% due 05/02/23	200,000	213,909	213,000
PENN NATIONAL GAMING INC 5.63% due 01/15/27	600,000	625,136	626,250
PENNSYLVANIA HIGHER EDUCATION 0.74% due 08/25/40	2,372,152	2,368,859	2,341,805
PENNYMAC FIN SVCS INC 5.38% due 10/15/25	600,000	628,980	634,500
PENSKE AUTOMOTIVE GROUP 3.50% due 09/01/25	111,000	111,000	112,804
PENSKE TRUCK LEASING/PTL 1.20% due 11/15/25	91,000	91,722	91,778
PENSKE TRUCK LEASING/PTL 2.70% due 11/01/24	353,000	364,279	378,178
PENSKE TRUCK LEASING/PTL 4.00% due 07/15/25	120,000	134,280	136,082
PENSKE TRUCK LEASING/PTL 4.25% due 01/17/23	1,575,000	1,593,040	1,692,160
PENSKE TRUCK LEASING/PTL 4.45% due 01/29/26	81,000	92,330	93,760
PENSKE TRUCK LEASING/PTL 4.88% due 07/11/22	1,500,000	1,528,546	1,599,166

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PEPSICO INC 0.75% due 05/01/23	240,000	239,631	243,422
PEPSICO INC 1.63% due 05/01/30	440,000	438,221	451,590
PEPSICO INC 2.25% due 03/19/25	50,000	52,458	53,409
PEPSICO INC 2.63% due 03/19/27	50,000	53,822	55,012
PEPSICO INC 3.63% due 03/19/50	270,000	310,841	342,612
PEPSICO INC 3.88% due 03/19/60	310,000	369,379	415,329
PERFORMANCE FOOD GROUP I 5.50% due 10/15/27	2,913,000	3,049,698	3,073,215
PERFORMANCE FOOD GROUP I 6.88% due 05/01/25	915,000	978,027	979,050
PERTAMINA PERSERO PT 6.50% due 11/07/48	260,000	368,292	364,033
PERU LNG SRL 5.38% due 03/22/30	445,000	382,032	396,940
PERUSAHAAN LISTRIK NEGAR 3.00% due 06/30/30	600,000	617,348	621,166
PERUSAHAAN LISTRIK NEGAR 4.88% due 07/17/49	400,000	458,660	454,612
PERUSAHAAN LISTRIK NEGAR 5.25% due 05/15/47	200,000	237,428	236,500
PERUSAHAAN LISTRIK NEGAR 5.45% due 05/21/28	620,000	745,943	741,675
PERUSAHAAN LISTRIK NEGAR 5.50% due 11/22/21	359,000	374,362	374,078
PERUSAHAAN LISTRIK NEGAR 6.15% due 05/21/48	605,000	800,020	789,525
PERUSAHAAN PENERBIT SBSN 4.55% due 03/29/26	324,000	375,381	374,444
PETROBRAS GLOBAL FINANCE 5.09% due 01/15/30	1,058,000	1,167,198	1,182,315
PETROBRAS GLOBAL FINANCE 5.30% due 01/27/25	872,000	984,928	985,369
PETROBRAS GLOBAL FINANCE 5.60% due 01/03/31	216,000	243,405	248,249
PETROBRAS GLOBAL FINANCE 6.00% due 01/27/28	783,000	911,652	916,509
PETROBRAS GLOBAL FINANCE 6.25% due 03/17/24	1,920,000	1,918,293	2,183,155
PETROBRAS GLOBAL FINANCE 6.75% due 06/03/50	150,000	183,578	186,375
PETROBRAS GLOBAL FINANCE 6.85% due 12/31/99	500,000	412,051	623,825
PETROBRAS GLOBAL FINANCE 7.38% due 01/17/27	101,000	124,992	124,997
PETROLEOS DEL PERU SA 5.63% due 06/19/47	427,000	525,696	522,546
PETROLEOS MEXICANOS 5.95% due 01/28/31	3,400,000	3,190,077	3,391,500
PETROLEOS MEXICANOS 6.35% due 02/12/48	831,000	705,616	753,302
PETROLEOS MEXICANOS 6.38% due 01/23/45	13,235,000	12,969,474	12,129,878
PETROLEOS MEXICANOS 6.49% due 01/23/27	560,000	564,747	591,360
PETROLEOS MEXICANOS 6.50% due 03/13/27	12,635,000	12,566,441	13,307,056
PETROLEOS MEXICANOS 6.50% due 06/02/41	915,000	795,692	854,381
PETROLEOS MEXICANOS 6.63% due 06/15/35	175,000	161,804	173,250
PETROLEOS MEXICANOS 6.75% due 09/21/47	2,249,000	1,995,206	2,108,438
PETROLEOS MEXICANOS 6.84% due 01/23/30	2,610,000	2,544,991	2,732,096
PETROLEOS MEXICANOS 6.88% due 08/04/26	560,000	588,510	611,800
PETROLEOS MEXICANOS 6.95% due 01/28/60	2,270,000	1,993,607	2,135,276
PETROLEOS MEXICANOS 7.19% due 09/12/24	10,200,000	456,449	462,661
PETROLEOS MEXICANOS 7.69% due 01/23/50	5,537,000	4,509,495	5,582,680
PETRONAS CAPITAL LTD 3.50% due 04/21/30	1,638,000	1,878,362	1,880,030
PETRONAS CAPITAL LTD 4.55% due 04/21/50	1,342,000	1,795,794	1,791,181
PETRONAS CAPITAL LTD 4.80% due 04/21/60	242,000	352,973	349,467
PETSMART INC 5.88% due 06/01/25	841,000	855,896	864,128
PFIZER INC 0.80% due 05/28/25	680,000	676,259	692,143

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PFIZER INC 1.70% due 05/28/30	420,000	419,654	436,099
PFIZER INC 2.63% due 04/01/30	1,374,000	1,416,806	1,533,588
PFIZER INC 3.45% due 03/15/29	405,000	462,492	473,353
PFS FINANCING CORP. 1.00% due 10/15/25	920,000	919,923	926,598
PG+E CORP 5.00% due 07/01/28	383,000	396,226	407,895
PG+E CORP 5.25% due 07/01/30	1,370,000	1,496,544	1,507,000
PHARMACIA LLC 6.60% due 12/01/28	111,000	151,964	154,719
PHILIP MORRIS INTL INC 0.88% due 05/01/26	588,000	586,495	590,443
PHILIP MORRIS INTL INC 1.13% due 05/01/23	280,000	279,268	285,529
PHILIP MORRIS INTL INC 2.10% due 05/01/30	290,000	288,319	302,455
PHILIP MORRIS INTL INC 2.50% due 08/22/22	670,000	668,621	694,364
PHILIP MORRIS INTL INC 2.50% due 11/02/22	540,000	539,116	560,395
PHILIP MORRIS INTL INC 2.90% due 11/15/21	520,000	519,305	532,005
PHILIP MORRIS INTL INC 4.50% due 03/20/42	100,000	97,964	126,584
PHILLIPS 66 1.30% due 02/15/26	1,545,000	1,544,399	1,565,694
PHILLIPS 66 3.70% due 04/06/23	925,000	924,188	990,657
PHILLIPS 66 3.85% due 04/09/25	250,000	249,883	280,452
PHOSAGRO(PHOS BOND FUND) 3.05% due 01/23/25	383,000	397,454	397,562
PICASSO FINANCE SUB INC 6.13% due 06/15/25	1,205,000	1,288,943	1,289,350
PIEDMONT NATURAL GAS CO 3.50% due 06/01/29	87,000	98,846	99,871
PIKE CORP 5.50% due 09/01/28	4,111,000	4,327,612	4,342,244
PLAINS ALL AMER PIPELINE 3.55% due 12/15/29	1,985,000	1,969,130	2,077,310
PLAINS ALL AMER PIPELINE 3.65% due 06/01/22	975,000	982,461	1,003,933
PLAINS ALL AMER PIPELINE 3.80% due 09/15/30	500,000	499,038	537,525
PLAINS ALL AMER PIPELINE 4.70% due 06/15/44	4,860,000	4,309,941	5,039,378
PLANTRONICS INC 5.50% due 05/31/23	1,137,000	1,081,459	1,139,843
PNMAC GMSR ISSUER TRUST 2.80% due 08/25/25	10,300,000	9,582,422	9,944,646
PNMAC GMSR ISSUER TRUST 3.00% due 02/25/23	2,500,000	2,314,593	2,457,737
POLAND GOVERNMENT BOND 2.00% due 04/25/21	32,805,000	9,016,855	8,857,174
POLAND GOVERNMENT BOND 2.75% due 04/25/28	1,662,000	508,979	505,504
POLAND GOVERNMENT BOND 2.75% due 10/25/29	5,080,000	1,566,659	1,556,321
POST HOLDINGS INC 4.63% due 04/15/30	5,453,000	5,712,826	5,736,338
POST HOLDINGS INC 5.00% due 08/15/26	342,000	350,639	353,115
POST HOLDINGS INC 5.50% due 12/15/29	440,000	484,633	480,150
POST HOLDINGS INC 5.63% due 01/15/28	2,577,000	2,762,127	2,744,505
POST HOLDINGS INC 5.75% due 03/01/27	816,000	854,110	863,940
POSTAL SQUARE LP 6.50% due 06/15/22	308,004	307,854	324,365
POWDR CORP 6.00% due 08/01/25	2,639,000	2,770,488	2,777,548
POWER FINANCE CORP LTD 3.95% due 04/23/30	510,000	544,841	543,675
POWERTEAM SERVICES LLC 9.03% due 12/04/25	1,135,000	1,247,601	1,262,812
PQ CORP 5.75% due 12/15/25	818,000	836,143	839,473
PRA GROUP INC 7.38% due 09/01/25	650,000	700,307	702,000
PRECISION DRILLING CORP 7.75% due 12/15/23	1,340,000	1,230,747	1,231,125
PRES + FELLOWS OF HARVAR 3.15% due 07/15/46	112,000	111,832	132,476

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PRES + FELLOWS OF HARVAR 3.30% due 07/15/56	215,000	213,508	266,481
PRESIDIO HOLDING INC 4.88% due 02/01/27	1,500,000	1,555,156	1,591,170
PRESIDIO HOLDING INC 8.25% due 02/01/28	240,000	264,517	264,600
PRESTIGE BRANDS INC 5.13% due 01/15/28	1,381,000	1,438,042	1,472,491
PRIME HEALTHCARE SERVICE 7.25% due 11/01/25	200,000	209,168	212,500
PRIME SECSRVC BRW/FINANC 3.38% due 08/31/27	2,931,000	2,916,936	2,909,018
PRIME SECSRVC BRW/FINANC 5.75% due 04/15/26	1,010,000	1,077,172	1,105,950
PRIME SECSRVC BRW/FINANC 6.25% due 01/15/28	4,780,000	5,049,163	5,131,760
PRIMO WATER HOLDINGS INC 5.50% due 04/01/25	1,551,000	1,606,711	1,601,408
PRINCIPAL FINANCIAL GRP 2.13% due 06/15/30	75,000	74,656	78,355
PRINCIPAL LFE GLB FND II 0.63% due 10/06/21	10,000,000	10,028,050	10,022,698
PRINCIPAL LFE GLB FND II 1.25% due 06/23/25	160,000	159,882	163,344
PROCTER + GAMBLE CO/THE 2.80% due 03/25/27	80,000	87,425	89,131
PROCTER + GAMBLE CO/THE 3.00% due 03/25/30	240,000	239,463	276,757
PROGRESS ENERGY INC 3.15% due 04/01/22	4,835,000	4,809,742	4,964,856
PROGRESS RESIDENTIAL TRUST 3.03% due 04/17/37	4,200,000	4,199,621	4,277,837
PROGRESS RESIDENTIAL TRUST 4.47% due 08/17/35	2,965,000	2,964,325	3,056,279
PROGRESS RESIDENTIAL TRUST 5.12% due 06/17/37	1,200,000	1,199,907	1,277,261
PROLOGIS LP 4.38% due 09/15/48	150,000	207,325	206,678
PROMIGAS/GASES PACIFICO 3.75% due 10/16/29	439,000	465,057	466,991
PROSPER MARKETPLACE ISSUANCE T 3.20% due 02/17/21	6,000,000	6,000,128	6,047,500
PROSPER MARKETPLACE ISSUANCE T 3.59% due 07/15/21	1,500,000	1,499,755	1,513,110
PROSPER MARKETPLACE ISSUANCE T 3.69% due 09/15/21	2,393,747	2,393,605	2,407,754
PROSPER MARKETPLACE ISSUANCE T 4.03% due 04/15/21	1,614,447	1,623,475	1,621,264
PROSUS NV 3.68% due 01/21/30	200,000	217,579	217,630
PROSUS NV 3.83% due 02/08/51	2,105,000	2,102,876	2,065,700
PROTECTIVE LIFE GLOBAL 0.77% due 06/28/21	11,550,000	11,577,434	11,577,662
PROVIDENT FDG/PFG FIN 6.38% due 06/15/25	893,000	881,527	915,325
PROVINCE OF QUEBEC 3.50% due 12/01/22	400,000	409,198	333,077
PRUDENTIAL FINANCIAL INC 5.38% due 05/15/45	460,000	499,135	500,391
PT PERTAMINA (PERSERO) 3.10% due 01/22/30	500,000	534,373	535,509
PT PERTAMINA (PERSERO) 3.10% due 08/27/30	706,000	750,917	753,638
PT PERTAMINA (PERSERO) 4.15% due 02/25/60	1,600,000	1,715,120	1,695,226
PT PERTAMINA (PERSERO) 4.18% due 01/21/50	200,000	215,450	215,392
PT PERTAMINA (PERSERO) 4.70% due 07/30/49	270,000	308,785	307,155
PT PERTAMINA (PERSERO) 5.63% due 05/20/43	500,000	610,570	615,035
PT PERTAMINA (PERSERO) 6.00% due 05/03/42	200,000	258,428	255,513
PT PERTAMINA (PERSERO) 6.50% due 11/07/48	200,000	282,933	280,025
PTC INC 3.63% due 02/15/25	405,000	417,242	416,353
PTC INC 4.00% due 02/15/28	246,000	247,130	257,839
PUBLIC SERVICE ELECTRIC 3.65% due 09/01/28	203,000	202,975	235,605
PUBLIC SERVICE ELECTRIC 4.05% due 05/01/48	40,000	43,514	51,421
PULTE GROUP INC 6.38% due 05/15/33	1,135,000	1,465,916	1,555,064
PUMA INTERNATIONAL FINAN 5.00% due 01/24/26	581,000	518,185	559,213

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
QEP RESOURCES INC 5.63% due 03/01/26	347,000	236,639	380,503
QNB FINANCE LTD 3.50% due 03/28/24	500,000	533,535	536,304
QTS LP/FINANCE 3.88% due 10/01/28	936,000	938,719	954,720
QUALCOMM INC 3.25% due 05/20/50	875,000	879,840	1,015,691
QUALCOMM INC 4.30% due 05/20/47	172,000	223,194	233,211
QUALCOMM INC 4.80% due 05/20/45	207,000	256,840	294,513
QUICKEN LOANS INC 5.25% due 01/15/28	2,290,000	2,412,925	2,444,575
QUICKEN LOANS LLC/QUICKN 3.63% due 03/01/29	907,000	902,550	925,140
QUICKEN LOANS LLC/QUICKN 3.88% due 03/01/31	1,487,000	1,516,009	1,542,763
QVC INC 4.38% due 09/01/28	200,000	206,210	207,230
QVC INC 4.75% due 02/15/27	1,890,000	1,991,149	2,027,025
RACKSPACE TECHNOLOGY 5.38% due 12/01/28	175,000	175,000	183,348
RADIAN GROUP INC 4.88% due 03/15/27	99,000	99,432	108,722
RADIAN GROUP INC 6.63% due 03/15/25	12,000	12,964	13,590
RADIATE HOLDCO / FINANCE 4.50% due 09/15/26	1,001,000	1,028,611	1,032,281
RADIATE HOLDCO / FINANCE 6.50% due 09/15/28	500,000	538,578	526,875
RADIOLOGY PARTNERS INC 9.25% due 02/01/28	2,825,000	3,136,999	3,171,063
RADNOR RE LTD 1.10% due 02/25/30	7,650,000	7,650,000	7,640,841
RANGE RESOURCES CORP 4.88% due 05/15/25	4,015,000	3,778,872	3,792,529
RAYTHEON TECH CORP 2.25% due 07/01/30	1,791,000	1,840,264	1,902,390
RAYTHEON TECH CORP 3.10% due 11/15/21	165,000	168,128	167,977
RAYTHEON TECH CORP 3.13% due 07/01/50	1,020,000	1,115,828	1,124,746
RAYTHEON TECH CORP 3.15% due 12/15/24	210,000	228,410	228,126
RAYTHEON TECH CORP 3.75% due 11/01/46	80,000	94,172	94,936
RAYTHEON TECH CORP 3.95% due 08/16/25	440,000	439,483	504,642
RAYTHEON TECH CORP 4.05% due 05/04/47	630,000	721,515	784,814
RAYTHEON TECH CORP 4.13% due 11/16/28	756,000	821,408	901,276
RAYTHEON TECH CORP 4.15% due 05/15/45	374,000	422,673	473,453
RAYTHEON TECH CORP 4.20% due 12/15/44	225,000	267,449	274,656
RAYTHEON TECH CORP 4.50% due 06/01/42	170,000	169,520	221,682
RAYTHEON TECH CORP 4.63% due 11/16/48	95,000	127,367	128,972
RAYTHEON TECH CORP 4.80% due 12/15/43	65,000	86,704	82,868
RAYTHEON TECH CORP 5.40% due 05/01/35	51,000	60,287	70,123
RAYTHEON TECH CORP 7.20% due 08/15/27	215,000	290,484	289,637
RCO MORTGAGE LLC 4.47% due 12/26/53	38,652	38,650	41,334
REALOGY GROUP/CO ISSUER 7.63% due 06/15/25	1,035,000	1,119,273	1,123,720
REALTY INCOME CORP 3.25% due 01/15/31	223,000	247,888	252,798
REFINITIV US HOLDINGS 6.25% due 05/15/26	438,000	455,002	467,565
REFINITIV US HOLDINGS 8.25% due 11/15/26	1,303,000	1,423,077	1,421,899
REGIONALCARE/LIFEPOINT 9.75% due 12/01/26	575,000	630,544	632,500
REGIONS FINANCIAL CORP 5.75% due 12/31/99	460,000	495,408	512,440
RELX CAPITAL INC 3.00% due 05/22/30	378,000	398,463	419,740
RELX CAPITAL INC 3.50% due 03/16/23	625,000	627,076	664,732
RELX CAPITAL INC 4.00% due 03/18/29	210,000	246,240	249,291

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF ANGOLA 8.00% due 11/26/29	525,000	483,147	492,492
REPUBLIC OF ANGOLA 8.25% due 05/09/28	1,950,000	1,836,676	1,866,638
REPUBLIC OF ANGOLA 9.13% due 11/26/49	200,000	183,206	184,400
REPUBLIC OF ANGOLA 9.38% due 05/08/48	1,474,000	1,368,806	1,387,034
REPUBLIC OF ANGOLA 9.50% due 11/12/25	1,400,000	1,401,316	1,449,507
REPUBLIC OF ARGENTINA 0.13% due 01/09/38	1,481,000	586,860	605,359
REPUBLIC OF ARGENTINA 0.13% due 07/09/30	7,648,000	5,490,987	3,097,440
REPUBLIC OF ARGENTINA 0.13% due 07/09/35	3,520,000	1,259,296	1,284,800
REPUBLIC OF ARGENTINA 0.13% due 07/09/41	1,487,000	556,896	561,343
REPUBLIC OF ARGENTINA 1.00% due 07/09/29	490,000	212,840	212,542
REPUBLIC OF ARMENIA 3.95% due 09/26/29	200,000	200,996	202,000
REPUBLIC OF ARMENIA 7.15% due 03/26/25	730,000	831,286	838,828
REPUBLIC OF AZERBAIJAN 4.75% due 03/18/24	1,925,000	2,037,803	2,105,919
REPUBLIC OF BELARUS 6.20% due 02/28/30	570,000	583,338	576,110
REPUBLIC OF BELARUS 7.63% due 06/29/27	1,085,000	1,202,608	1,193,500
REPUBLIC OF CHILE 2.45% due 01/31/31	246,000	262,240	263,220
REPUBLIC OF CHILE 3.24% due 02/06/28	900,000	941,969	1,020,384
REPUBLIC OF CHILE 3.50% due 01/25/50	674,000	773,277	773,422
REPUBLIC OF COLOMBIA 2.63% due 03/15/23	1,075,000	1,051,413	1,109,948
REPUBLIC OF COLOMBIA 3.00% due 01/30/30	4,846,000	5,024,318	5,078,656
REPUBLIC OF COLOMBIA 3.13% due 04/15/31	370,000	394,542	392,663
REPUBLIC OF COLOMBIA 3.88% due 04/25/27	3,840,000	4,090,132	4,273,920
REPUBLIC OF COLOMBIA 4.00% due 02/26/24	3,744,000	3,897,753	4,049,099
REPUBLIC OF COLOMBIA 4.13% due 05/15/51	1,107,000	1,238,007	1,228,770
REPUBLIC OF COLOMBIA 4.50% due 01/28/26	400,000	428,091	453,004
REPUBLIC OF COLOMBIA 4.50% due 03/15/29	2,940,000	3,373,182	3,408,401
REPUBLIC OF COLOMBIA 5.00% due 06/15/45	1,315,000	1,393,840	1,604,300
REPUBLIC OF COLOMBIA 5.63% due 02/26/44	4,151,000	4,395,719	5,375,545
REPUBLIC OF COLOMBIA 6.13% due 01/18/41	1,302,000	1,722,226	1,744,680
REPUBLIC OF COLOMBIA 7.38% due 09/18/37	2,830,000	3,805,225	4,128,291
REPUBLIC OF COLOMBIA 8.13% due 05/21/24	385,000	471,281	471,625
REPUBLIC OF ECUADOR 0.00% due 07/31/30	959,000	465,522	454,326
REPUBLIC OF ECUADOR 0.50% due 07/31/30	5,095,000	3,331,031	3,260,800
REPUBLIC OF ECUADOR 0.50% due 07/31/35	7,673,000	4,315,757	4,153,088
REPUBLIC OF ECUADOR 0.50% due 07/31/40	2,128,000	1,105,912	1,079,981
REPUBLIC OF EL SALVADOR 5.88% due 01/30/25	400,000	378,808	377,504
REPUBLIC OF EL SALVADOR 6.38% due 01/18/27	631,000	594,701	595,513
REPUBLIC OF EL SALVADOR 7.12% due 01/20/50	366,000	325,773	326,655
REPUBLIC OF EL SALVADOR 7.63% due 02/01/41	559,000	512,630	517,779
REPUBLIC OF EL SALVADOR 7.65% due 06/15/35	429,000	405,918	406,478
REPUBLIC OF EL SALVADOR 7.75% due 01/24/23	600,000	584,898	591,756
REPUBLIC OF EL SALVADOR 8.25% due 04/10/32	217,000	214,192	212,660
REPUBLIC OF EL SALVADOR 8.63% due 02/28/29	497,000	497,357	496,384
REPUBLIC OF EL SALVADOR 9.50% due 07/15/52	210,000	212,273	212,100

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF GABON 6.38% due 12/12/24	319,000	331,355	331,760
REPUBLIC OF GABON 6.63% due 02/06/31	456,000	471,018	469,706
REPUBLIC OF GABON 6.95% due 06/16/25	920,000	975,622	984,400
REPUBLIC OF GEORGIA 6.88% due 04/12/21	351,000	356,335	355,823
REPUBLIC OF GHANA 10.75% due 10/14/30	485,000	648,847	648,338
REPUBLIC OF GHANA 6.38% due 02/11/27	970,000	1,012,665	1,006,072
REPUBLIC OF GHANA 7.63% due 05/16/29	218,000	234,017	231,386
REPUBLIC OF GHANA 7.88% due 02/11/35	200,000	206,398	205,500
REPUBLIC OF GHANA 7.88% due 03/26/27	1,465,000	1,560,319	1,610,290
REPUBLIC OF GHANA 8.13% due 01/18/26	200,000	224,304	224,056
REPUBLIC OF GHANA 8.13% due 03/26/32	1,000,000	1,066,190	1,056,372
REPUBLIC OF GHANA 8.63% due 06/16/49	630,000	649,895	645,032
REPUBLIC OF GHANA 8.95% due 03/26/51	2,100,000	2,112,854	2,188,410
REPUBLIC OF GUATEMALA 4.38% due 06/05/27	1,930,000	2,122,196	2,142,107
REPUBLIC OF GUATEMALA 4.88% due 02/13/28	1,095,000	1,252,934	1,259,250
REPUBLIC OF GUATEMALA 5.38% due 04/24/32	1,200,000	1,436,343	1,462,500
REPUBLIC OF GUATEMALA 6.13% due 06/01/50	1,060,000	1,378,065	1,397,886
REPUBLIC OF INDONESIA 2.85% due 02/14/30	2,455,000	2,482,966	2,648,675
REPUBLIC OF INDONESIA 3.70% due 10/30/49	1,390,000	1,500,783	1,517,032
REPUBLIC OF INDONESIA 3.85% due 10/15/30	240,000	239,033	278,890
REPUBLIC OF INDONESIA 4.10% due 04/24/28	869,000	960,321	1,009,439
REPUBLIC OF INDONESIA 4.35% due 01/08/27	745,000	855,303	866,424
REPUBLIC OF INDONESIA 4.45% due 04/15/70	390,000	386,150	477,021
REPUBLIC OF INDONESIA 4.63% due 04/15/43	420,000	506,387	505,802
REPUBLIC OF INDONESIA 4.75% due 01/08/26	600,000	696,077	701,305
REPUBLIC OF INDONESIA 4.75% due 02/11/29	1,336,000	1,620,108	1,618,135
REPUBLIC OF INDONESIA 4.75% due 07/18/47	220,000	275,775	275,062
REPUBLIC OF INDONESIA 5.13% due 01/15/45	3,529,000	4,618,300	4,544,752
REPUBLIC OF INDONESIA 5.25% due 01/08/47	353,000	472,028	468,872
REPUBLIC OF INDONESIA 5.25% due 01/17/42	220,000	284,964	284,456
REPUBLIC OF INDONESIA 5.35% due 02/11/49	1,000,000	1,115,107	1,370,400
REPUBLIC OF INDONESIA 5.95% due 01/08/46	256,000	369,041	368,548
REPUBLIC OF INDONESIA 6.63% due 02/17/37	489,000	697,729	695,079
REPUBLIC OF INDONESIA 7.75% due 01/17/38	716,000	1,125,688	1,124,020
REPUBLIC OF INDONESIA 8.50% due 10/12/35	2,257,000	3,676,418	3,686,042
REPUBLIC OF IRAQ 5.80% due 01/15/28	609,375	580,655	569,827
REPUBLIC OF KAZAKHSTAN 2.38% due 11/09/28	300,000	396,465	420,300
REPUBLIC OF KAZAKHSTAN 5.13% due 07/21/25	1,650,000	1,917,064	1,949,696
REPUBLIC OF KAZAKHSTAN 6.50% due 07/21/45	599,000	970,816	965,139
REPUBLIC OF KENYA 6.88% due 06/24/24	345,000	377,265	377,661
REPUBLIC OF KENYA 7.00% due 05/22/27	450,000	495,599	495,563
REPUBLIC OF KENYA 8.00% due 05/22/32	301,000	349,519	350,643
REPUBLIC OF KENYA 8.25% due 02/28/48	200,000	230,487	228,632
REPUBLIC OF NAMIBIA 5.25% due 10/29/25	990,000	1,008,828	1,062,791

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF NIGERIA 6.50% due 11/28/27	1,095,000	1,151,401	1,178,527
REPUBLIC OF NIGERIA 7.14% due 02/23/30	350,000	378,572	377,125
REPUBLIC OF NIGERIA 7.63% due 11/21/25	1,650,000	1,823,807	1,894,632
REPUBLIC OF NIGERIA 7.63% due 11/28/47	660,000	697,079	694,026
REPUBLIC OF NIGERIA 7.70% due 02/23/38	459,000	489,588	489,478
REPUBLIC OF NIGERIA 7.88% due 02/16/32	2,225,000	2,265,275	2,443,606
REPUBLIC OF NIGERIA 8.75% due 01/21/31	840,000	977,639	973,145
REPUBLIC OF NIGERIA 9.25% due 01/21/49	200,000	235,936	235,000
REPUBLIC OF PANAMA 2.25% due 09/29/32	1,180,000	1,207,557	1,215,400
REPUBLIC OF PANAMA 3.16% due 01/23/30	350,000	388,034	387,629
REPUBLIC OF PANAMA 3.75% due 03/16/25	1,855,000	2,031,555	2,052,112
REPUBLIC OF PANAMA 3.87% due 07/23/60	300,000	352,477	353,253
REPUBLIC OF PANAMA 3.88% due 03/17/28	1,245,000	1,424,094	1,428,650
REPUBLIC OF PANAMA 4.00% due 09/22/24	815,000	833,963	901,602
REPUBLIC OF PANAMA 4.30% due 04/29/53	573,000	709,899	726,283
REPUBLIC OF PANAMA 4.50% due 04/01/56	1,410,000	1,790,859	1,815,375
REPUBLIC OF PANAMA 4.50% due 04/16/50	839,000	1,070,921	1,076,026
REPUBLIC OF PANAMA 4.50% due 05/15/47	470,000	597,087	603,367
REPUBLIC OF PANAMA 6.70% due 01/26/36	878,000	1,290,715	1,303,839
REPUBLIC OF PANAMA 7.13% due 01/29/26	100,000	126,880	127,626
REPUBLIC OF PANAMA 8.88% due 09/30/27	138,000	198,017	199,066
REPUBLIC OF PANAMA 9.38% due 04/01/29	789,000	1,218,087	1,228,875
REPUBLIC OF PARAGUAY 4.63% due 01/25/23	200,000	213,912	215,000
REPUBLIC OF PARAGUAY 4.70% due 03/27/27	1,985,000	2,251,068	2,317,507
REPUBLIC OF PARAGUAY 4.95% due 04/28/31	858,000	1,022,797	1,037,116
REPUBLIC OF PARAGUAY 5.40% due 03/30/50	1,600,000	1,997,748	2,022,016
REPUBLIC OF PARAGUAY 5.60% due 03/13/48	400,000	507,650	514,004
REPUBLIC OF PARAGUAY 6.10% due 08/11/44	200,000	266,183	267,752
REPUBLIC OF PERU 1.86% due 12/01/32	250,000	248,754	252,000
REPUBLIC OF PERU 2.78% due 01/23/31	280,000	307,024	307,023
REPUBLIC OF PERU 2.78% due 12/01/60	971,000	953,945	979,739
REPUBLIC OF PERU 3.23% due 07/28/21	407,000	399,350	405,983
REPUBLIC OF PERU 4.13% due 08/25/27	360,000	420,747	422,554
REPUBLIC OF PERU 5.63% due 11/18/50	3,327,000	4,431,889	5,231,708
REPUBLIC OF PERU 6.55% due 03/14/37	250,000	314,951	379,378
REPUBLIC OF PERU 6.90% due 08/12/37	648,000	222,736	220,907
REPUBLIC OF PERU 6.95% due 08/12/31	4,240,000	1,517,948	1,524,089
REPUBLIC OF PERU 7.35% due 07/21/25	448,000	571,626	573,444
REPUBLIC OF PERU 8.75% due 11/21/33	1,668,000	2,823,761	2,848,127
REPUBLIC OF PHILIPPINES 10.63% due 03/16/25	199,000	282,011	282,264
REPUBLIC OF PHILIPPINES 2.46% due 05/05/30	280,000	293,958	301,812
REPUBLIC OF PHILIPPINES 2.65% due 12/10/45	400,000	400,655	405,037
REPUBLIC OF PHILIPPINES 2.95% due 05/05/45	550,000	584,869	579,237
REPUBLIC OF PHILIPPINES 3.00% due 02/01/28	1,070,000	1,063,529	1,182,830

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF PHILIPPINES 3.70% due 03/01/41	470,000	541,244	542,448
REPUBLIC OF PHILIPPINES 3.75% due 01/14/29	260,000	304,924	302,970
REPUBLIC OF PHILIPPINES 3.95% due 01/20/40	1,860,000	2,200,694	2,207,803
REPUBLIC OF PHILIPPINES 5.00% due 01/13/37	590,000	775,465	778,210
REPUBLIC OF PHILIPPINES 6.38% due 10/23/34	610,000	893,297	894,449
REPUBLIC OF PHILIPPINES 7.75% due 01/14/31	406,000	625,459	624,876
REPUBLIC OF PHILIPPINES 9.50% due 02/02/30	380,000	625,533	625,458
REPUBLIC OF POLAND 4.00% due 01/22/24	2,090,000	2,098,729	2,314,414
REPUBLIC OF SENEGAL 4.75% due 03/13/28	200,000	240,408	260,090
REPUBLIC OF SENEGAL 6.25% due 05/23/33	200,000	226,479	224,214
REPUBLIC OF SENEGAL 6.25% due 07/30/24	265,000	293,648	291,263
REPUBLIC OF SOUTH AFRICA 10.50% due 12/21/26	4,351,000	339,711	350,498
REPUBLIC OF SOUTH AFRICA 4.30% due 10/12/28	870,000	905,164	905,931
REPUBLIC OF SOUTH AFRICA 4.85% due 09/27/27	1,210,000	1,305,129	1,307,139
REPUBLIC OF SOUTH AFRICA 4.88% due 04/14/26	2,455,000	2,549,090	2,682,603
REPUBLIC OF SOUTH AFRICA 5.00% due 10/12/46	400,000	376,051	375,216
REPUBLIC OF SOUTH AFRICA 5.65% due 09/27/47	597,000	596,845	595,137
REPUBLIC OF SOUTH AFRICA 5.75% due 09/30/49	3,265,000	3,171,781	3,270,746
REPUBLIC OF SOUTH AFRICA 5.88% due 05/30/22	509,000	541,784	543,419
REPUBLIC OF SOUTH AFRICA 5.88% due 06/22/30	400,000	452,970	453,011
REPUBLIC OF SOUTH AFRICA 6.25% due 03/08/41	740,000	800,910	799,407
REPUBLIC OF SOUTH AFRICA 6.25% due 03/31/36	10,595,000	493,580	496,510
REPUBLIC OF SOUTH AFRICA 6.50% due 02/28/41	4,295,000	187,009	191,234
REPUBLIC OF SOUTH AFRICA 8.00% due 01/31/30	7,843,000	501,079	509,206
REPUBLIC OF SOUTH AFRICA 8.25% due 03/31/32	66,163,000	3,954,105	4,055,195
REPUBLIC OF SOUTH AFRICA 8.50% due 01/31/37	5,298,000	293,134	298,482
REPUBLIC OF SOUTH AFRICA 8.75% due 01/31/44	15,676,000	851,412	873,906
REPUBLIC OF SOUTH AFRICA 8.75% due 02/28/48	58,473,000	3,212,399	3,273,829
REPUBLIC OF SOUTH AFRICA 8.88% due 02/28/35	9,883,000	586,566	591,338
REPUBLIC OF SRI LANKA 5.88% due 07/25/22	840,000	592,823	576,929
REPUBLIC OF SRI LANKA 6.20% due 05/11/27	849,000	488,057	479,294
REPUBLIC OF SRI LANKA 6.75% due 04/18/28	200,000	111,513	113,376
REPUBLIC OF SRI LANKA 6.83% due 07/18/26	980,000	585,599	558,776
REPUBLIC OF SRI LANKA 6.85% due 11/03/25	830,000	500,270	492,232
REPUBLIC OF SRI LANKA 7.55% due 03/28/30	540,000	307,006	306,369
REPUBLIC OF SRI LANKA 7.85% due 03/14/29	809,000	464,104	461,737
REPUBLIC OF TURKEY 3.25% due 03/23/23	200,000	197,661	199,160
REPUBLIC OF TURKEY 4.25% due 03/13/25	200,000	197,574	200,359
REPUBLIC OF TURKEY 4.25% due 04/14/26	350,000	339,224	346,677
REPUBLIC OF TURKEY 4.88% due 04/16/43	2,218,000	1,841,925	1,938,532
REPUBLIC OF TURKEY 4.88% due 10/09/26	750,000	738,372	757,809
REPUBLIC OF TURKEY 5.13% due 02/17/28	2,700,000	2,631,463	2,732,400
REPUBLIC OF TURKEY 5.60% due 11/14/24	800,000	791,033	837,200
REPUBLIC OF TURKEY 5.75% due 03/22/24	900,000	930,494	946,890

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF TURKEY 5.75% due 05/11/47	333,000	302,185	315,744
REPUBLIC OF TURKEY 6.00% due 01/14/41	1,850,000	1,630,834	1,822,435
REPUBLIC OF TURKEY 6.00% due 03/25/27	200,000	208,455	212,036
REPUBLIC OF TURKEY 6.13% due 10/24/28	520,000	539,742	554,294
REPUBLIC OF TURKEY 6.35% due 08/10/24	200,000	212,295	214,356
REPUBLIC OF TURKEY 6.88% due 03/17/36	592,000	616,952	644,333
REPUBLIC OF TURKEY 7.25% due 12/23/23	275,000	297,427	300,328
REPUBLIC OF TURKEY 7.38% due 02/05/25	330,000	362,258	367,810
REPUBLIC OF TURKEY 7.63% due 04/26/29	790,000	879,085	910,673
REPUBLIC OF UZBEKISTAN 3.70% due 11/25/30	555,000	582,631	584,360
REPUBLIC SERVICES INC 1.75% due 02/15/32	1,227,000	1,225,766	1,229,941
REPUBLIC SERVICES INC 2.50% due 08/15/24	360,000	359,578	384,436
REPUBLIC SERVICES INC 2.90% due 07/01/26	75,000	74,923	82,869
REPUBLIC SERVICES INC 3.38% due 11/15/27	264,000	269,575	299,386
REPUBLIC SERVICES INC 3.95% due 05/15/28	237,000	234,499	277,920
REPUBLICA ORIENT URUGUAY 3.88% due 07/02/40	60,410,465	1,684,460	1,660,369
REPUBLICA ORIENT URUGUAY 4.13% due 11/20/45	241,000	295,761	300,047
REPUBLICA ORIENT URUGUAY 4.38% due 01/23/31	2,763,333	3,361,648	3,388,565
REPUBLICA ORIENT URUGUAY 4.38% due 10/27/27	735,000	773,420	869,145
REPUBLICA ORIENT URUGUAY 4.38% due 12/15/28	12,416,245	336,661	335,582
REPUBLICA ORIENT URUGUAY 4.98% due 04/20/55	1,241,539	1,692,428	1,722,635
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	2,195,000	3,008,602	3,070,278
REPUBLICA ORIENT URUGUAY 7.63% due 03/21/36	285,000	458,442	461,347
REPUBLICA ORIENT URUGUAY 7.88% due 01/15/33	362,000	576,366	578,299
REPUBLICA ORIENT URUGUAY 8.50% due 03/15/28	9,738,000	243,832	240,736
REPUBLICA ORIENT URUGUAY 9.88% due 06/20/22	5,487,000	135,357	134,381
RESIDENTIAL ACCREDIT LOANS, IN 0.30% due 02/25/47	41,196	27,702	21,661
RESIDENTIAL ACCREDIT LOANS, IN 0.31% due 03/25/47	1,303,150	810,977	1,220,172
RESIDENTIAL ACCREDIT LOANS, IN 0.35% due 05/25/47	448,050	285,415	412,087
RESIDENTIAL ACCREDIT LOANS, IN 0.41% due 05/25/47	249,722	74,291	483,660
RESIDENTIAL ACCREDIT LOANS, IN 0.69% due 02/25/46	190,942	118,829	132,098
RESIDENTIAL ACCREDIT LOANS, IN 5.75% due 10/25/17	998	998	998
RESIDENTIAL FUNDING SECURITIES 1.01% due 03/25/33	27,472	28,208	26,432
RESIDENTIAL FUNDING SECURITIES 1.65% due 10/25/32	19,420	20,620	18,697
RESIDENTIAL MORTGAGE LOAN TRUS 4.24% due 10/25/5	1,314,380	1,314,334	1,321,095
RESIDEO FUNDING INC 6.13% due 11/01/26	2,637,000	2,715,170	2,775,443
RETL 2.26% due 03/15/36	3,700,000	3,700,000	3,562,432
REXFORD INDUSTRIAL REALT 2.13% due 12/01/30	225,000	223,245	225,295
REYNOLDS AMERICAN INC 4.45% due 06/12/25	322,000	364,974	366,756
REYNOLDS AMERICAN INC 5.85% due 08/15/45	70,000	68,746	89,513
REYNOLDS AMERICAN INC 6.15% due 09/15/43	390,000	425,797	504,597
REYNOLDS GRP ISS/REYNOLD 4.00% due 10/15/27	2,635,000	2,693,359	2,700,875
RFC PRINCIPAL STRIP 0.01% due 01/15/30	44,315,000	36,460,885	39,415,582
RHP HOTEL PPTY/RHP FINAN 4.75% due 10/15/27	2,345,000	2,308,008	2,427,075

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RITCHIE BROS AUCTIONEERS 5.38% due 01/15/25	127,000	129,531	130,715
RITE AID CORP 8.00% due 11/15/26	475,000	499,881	508,250
ROCKIES EXPRESS PIPELINE 3.60% due 05/15/25	593,000	585,351	610,920
ROCKIES EXPRESS PIPELINE 4.95% due 07/15/29	216,000	217,119	224,666
ROCKPOINT GAS STORAGE CA 7.00% due 03/31/23	395,000	383,728	391,050
ROLLS ROYCE PLC 5.75% due 10/15/27	675,000	746,401	747,563
ROMANIA 1.38% due 12/02/29	900,000	1,060,275	1,121,166
ROMANIA 3.00% due 02/14/31	1,680,000	1,797,272	1,802,993
ROMANIA 3.38% due 01/28/50	937,000	1,240,156	1,315,836
ROMANIA 3.62% due 05/26/30	158,000	226,411	230,535
ROMANIA 4.00% due 02/14/51	1,572,000	1,705,658	1,707,359
ROMANIA 4.38% due 08/22/23	544,000	593,548	592,960
ROMANIA 4.63% due 04/03/49	600,000	940,386	990,194
ROMANIA 6.13% due 01/22/44	2,238,000	3,062,621	3,156,475
ROMANIA 6.75% due 02/07/22	314,000	334,996	334,850
ROMANIA GOVERNMENT BOND 5.80% due 07/26/27	4,200,000	1,224,857	1,238,604
ROYAL BANK OF CANADA 1.15% due 06/10/25	470,000	468,543	480,281
ROYAL BANK OF CANADA 1.60% due 04/17/23	270,000	269,867	277,654
ROYAL BANK OF CANADA 3.20% due 04/30/21	510,000	509,959	514,887
ROYAL CARIBBEAN CRUISES 11.50% due 06/01/25	200,000	235,046	233,810
ROYAL CARIBBEAN CRUISES 3.70% due 03/15/28	230,000	195,114	203,871
ROYAL CARIBBEAN CRUISES 5.25% due 11/15/22	532,000	519,946	534,196
ROYAL CARIBBEAN CRUISES 9.13% due 06/15/23	720,000	766,391	781,200
ROYALTY PHARMA PLC 1.20% due 09/02/25	850,000	841,056	864,218
RP ESCROW ISSUER LLC 5.25% due 12/15/25	3,518,000	3,621,735	3,676,521
RPM INTERNATIONAL INC 3.75% due 03/15/27	65,000	65,461	72,120
RR LTD 1.89% due 10/15/31	2,000,000	2,000,000	2,000,018
RRAM 1.64% due 01/15/30	1,500,000	1,482,445	1,481,664
RUMO LUXEMBOURG SARL 5.88% due 01/18/25	666,000	703,411	703,469
RUSSIA GOVT BOND OFZ 6.90% due 05/23/29	101,466,000	1,498,392	1,473,337
RUSSIA GOVT BOND OFZ 7.00% due 08/16/23	124,410,000	1,789,335	1,773,696
RUSSIA GOVT BOND OFZ 7.05% due 01/19/28	47,041,000	695,129	687,002
RUSSIA GOVT BOND OFZ 7.15% due 11/12/25	29,595,000	435,131	432,781
RUSSIA GOVT BOND OFZ 7.25% due 05/10/34	16,312,000	243,473	239,946
RUSSIA GOVT BOND OFZ 7.65% due 04/10/30	566,906,000	8,769,915	8,653,693
RUSSIA GOVT BOND OFZ 7.70% due 03/16/39	145,790,000	2,298,298	2,251,214
RUSSIA GOVT BOND OFZ 7.70% due 03/23/33	149,496,000	2,310,696	2,276,970
RUSSIA GOVT BOND OFZ 7.75% due 09/16/26	147,141,000	2,236,818	2,210,266
RUSSIA GOVT BOND OFZ 7.95% due 10/07/26	15,225,000	233,443	231,129
RUSSIA GOVT BOND OFZ 8.15% due 02/03/27	20,950,000	325,187	322,028
RUSSIA GOVT BOND OFZ 8.50% due 09/17/31	117,042,000	1,912,007	1,898,872
RUSSIAN FEDERATION 4.25% due 06/23/27	800,000	909,772	912,200
RUSSIAN FEDERATION 4.38% due 03/21/29	2,200,000	2,554,639	2,565,816
RUSSIAN FEDERATION 4.75% due 05/27/26	600,000	690,965	692,808

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RUSSIAN FEDERATION 4.88% due 09/16/23	1,200,000	1,321,277	1,318,250
RUSSIAN FEDERATION 5.10% due 03/28/35	1,800,000	2,252,182	2,275,056
RUSSIAN FEDERATION 5.25% due 06/23/47	600,000	832,268	830,250
RUSSIAN FEDERATION 5.63% due 04/04/42	800,000	1,106,030	1,112,104
RUSSIAN FEDERATION 5.88% due 09/16/43	600,000	865,192	865,560
RYDER SYSTEM INC 2.50% due 09/01/24	244,000	253,398	259,224
RYDER SYSTEM INC 4.63% due 06/01/25	208,000	231,958	241,015
SABINE PASS LIQUEFACTION 4.20% due 03/15/28	159,000	171,038	182,315
SABINE PASS LIQUEFACTION 5.00% due 03/15/27	2,207,000	2,282,540	2,602,197
SABINE PASS LIQUEFACTION 5.63% due 03/01/25	141,000	157,877	164,451
SABINE PASS LIQUEFACTION 5.75% due 05/15/24	960,000	981,919	1,097,561
SABINE PASS LIQUEFACTION 6.25% due 03/15/22	275,000	284,020	289,422
SABLE INTL FINANCE LTD 5.75% due 09/07/27	343,000	369,045	364,866
SABRE GLBL INC 5.25% due 11/15/23	1,205,000	1,208,886	1,220,063
SABRE GLBL INC 7.38% due 09/01/25	1,731,000	1,840,023	1,878,135
SABRE GLBL INC 9.25% due 04/15/25	24,000	24,954	28,560
SALESFORCE.COM INC 3.70% due 04/11/28	780,000	783,432	920,336
SALLY HOLDINGS/SALLY CAP 5.63% due 12/01/25	196,000	200,331	201,390
SALLY HOLDINGS/SALLY CAP 8.75% due 04/30/25	1,500,000	1,668,120	1,665,000
SAN DIEGO G + E 3.00% due 08/15/21	7,376,000	7,534,436	7,497,456
SAN DIEGO G + E 3.32% due 04/15/50	980,000	1,001,844	1,114,112
SAN FRANCISCO CITY CNTY CA C 6.49% due 11/01/41	7,695,000	7,161,832	11,743,109
SAN FRANCISCO CITY CNTY CA P 3.30% due 11/01/39	640,000	692,043	683,174
SANDS CHINA LTD 4.38% due 06/18/30	500,000	530,075	555,985
SANDS CHINA LTD 4.60% due 08/08/23	640,000	639,161	679,674
SANDS CHINA LTD 5.13% due 08/08/25	1,060,000	1,072,560	1,189,596
SANDS CHINA LTD 5.40% due 08/08/28	2,100,000	2,095,376	2,457,861
SANOFI 4.00% due 03/29/21	3,000,000	3,027,088	3,026,356
SANTANDER CONSUMER AUTO RECEIV 2.14% due 12/15/	2,900,000	2,899,063	2,945,113
SANTANDER HOLDINGS USA 3.24% due 10/05/26	350,000	354,574	380,107
SANTANDER HOLDINGS USA 4.40% due 07/13/27	500,000	499,373	571,425
SANTANDER UK GROUP HLDGS 1.53% due 08/21/26	401,000	399,745	407,046
SANTANDER UK GROUP HLDGS 2.88% due 08/05/21	387,000	392,836	392,420
SANTANDER UK GROUP HLDGS 3.82% due 11/03/28	2,900,000	2,745,314	3,270,950
SANTANDER UK GROUP HLDGS 4.75% due 09/15/25	5,700,000	5,691,679	6,427,226
SANTANDER UK GROUP HLDGS 6.75% due 12/31/99	900,000	1,294,375	1,334,826
SANTANDER UK PLC 2.88% due 06/18/24	2,300,000	2,293,912	2,463,122
SANTANDER UK PLC 3.40% due 06/01/21	6,056,000	6,162,764	6,132,531
SASOL FINANCING INT 4.50% due 11/14/22	200,000	204,370	203,940
SASOL FINANCING USA LLC 5.88% due 03/27/24	2,700,000	2,759,526	2,866,050
SASOL FINANCING USA LLC 6.50% due 09/27/28	486,000	501,576	526,338
SAUDI ARABIAN OIL CO 2.25% due 11/24/30	814,000	824,280	828,932
SAUDI ARABIAN OIL CO 3.25% due 11/24/50	625,000	619,087	633,792
SAUDI ARABIAN OIL CO 3.50% due 11/24/70	200,000	200,000	202,478

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SAUDI ARABIAN OIL CO 4.25% due 04/16/39	550,000	635,866	644,923
SAUDI INTERNATIONAL BOND 2.75% due 02/03/32	400,000	422,181	421,984
SAUDI INTERNATIONAL BOND 3.63% due 03/04/28	200,000	223,752	224,190
SAUDI INTERNATIONAL BOND 3.75% due 01/21/55	728,000	798,832	794,576
SAUDI INTERNATIONAL BOND 4.00% due 04/17/25	1,350,000	1,501,463	1,507,775
SAUDI INTERNATIONAL BOND 4.38% due 04/16/29	2,520,000	2,984,735	2,991,593
SAUDI INTERNATIONAL BOND 4.50% due 04/17/30	308,000	371,251	371,815
SAUDI INTERNATIONAL BOND 4.50% due 04/22/60	312,000	393,797	391,232
SAUDI INTERNATIONAL BOND 4.50% due 10/26/46	1,685,000	2,015,773	2,043,484
SAUDI INTERNATIONAL BOND 4.63% due 10/04/47	1,300,000	1,635,410	1,605,825
SAUDI INTERNATIONAL BOND 5.00% due 04/17/49	1,812,000	2,374,230	2,374,717
SAUDI INTERNATIONAL BOND 5.25% due 01/16/50	674,000	923,148	917,981
SAXON ASSET SECURITIES TRUST 0.69% due 03/25/35	86,942	86,646	82,086
SBA COMMUNICATIONS CORP 3.88% due 02/15/27	2,290,000	2,381,243	2,405,187
SBA COMMUNICATIONS CORP 4.88% due 09/01/24	505,000	509,578	517,994
SBALR COMMERCIAL MORTGAGE 2020 2.83% due 02/13,	1,700,000	1,749,868	1,748,027
SBALR COMMERCIAL MORTGAGE 2020 3.98% due 02/13,	1,690,000	1,739,582	1,718,358
SCENERY JOURNEY LTD 11.50% due 10/24/22	1,180,000	1,093,682	1,101,094
SCENERY JOURNEY LTD 12.00% due 10/24/23	735,000	660,998	685,388
SCENERY JOURNEY LTD 13.75% due 11/06/23	200,000	185,566	190,101
SCF EQUIPMENT TRUST LLC 3.41% due 12/20/23	944,135	944,049	947,896
SCHLUMBERGER HLDGS CORP 3.90% due 05/17/28	444,000	446,736	501,774
SCHLUMBERGER HLDGS CORP 4.00% due 12/21/25	410,000	409,904	465,889
SCIENCE APPLICATIONS INT 4.88% due 04/01/28	300,000	319,556	318,000
SCIENTIFIC GAMES INTERNA 5.00% due 10/15/25	3,336,000	3,363,519	3,442,385
SCIENTIFIC GAMES INTERNA 7.25% due 11/15/29	716,000	757,898	785,810
SCIENTIFIC GAMES INTERNA 8.63% due 07/01/25	1,175,000	1,282,320	1,286,625
SCOTTS MIRACLE GRO CO 4.50% due 10/15/29	1,035,000	1,103,420	1,115,213
SCOTTS MIRACLE GRO CO 5.25% due 12/15/26	353,000	346,573	372,415
SCRIPPS ESCROW II INC 3.88% due 01/15/29	877,000	877,000	911,435
SCRIPPS ESCROW INC 5.88% due 07/15/27	738,000	750,639	770,989
SEAGATE HDD CAYMAN 3.38% due 07/15/31	775,000	775,000	779,193
SEAGATE HDD CAYMAN 4.09% due 06/01/29	280,000	298,671	299,950
SEAWORLD PARKS + ENTERTA 8.75% due 05/01/25	805,000	873,533	869,400
SECURITIZED ASSET BACKED RECEI 0.23% due 11/25/36	602,498	586,108	237,727
SECURITIZED ASSET BACKED RECEI 0.26% due 02/25/37	617,807	585,508	450,744
SECURITIZED ASSET BACKED RECEI 0.28% due 05/25/37	535,392	484,599	440,282
SEG HLD LLC/SEG FIN CORP 5.63% due 10/15/28	1,238,000	1,305,475	1,306,090
SELECT MEDICAL CORP 6.25% due 08/15/26	4,294,000	4,583,469	4,624,294
SEMPRA ENERGY 3.55% due 06/15/24	-	(3,116)	-
SENSATA TECH INC 4.38% due 02/15/30	177,000	177,597	190,496
SEQUOIA MORTGAGE TRUST 0.85% due 07/20/33	16,471	15,424	16,024
SEQUOIA MORTGAGE TRUST 0.85% due 09/20/32	1,394	1,413	1,342
SERVICE PROPERTIES TRUST 4.35% due 10/01/24	404,000	385,813	398,950

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SERVICE PROPERTIES TRUST 4.65% due 03/15/24	192,000	183,248	190,080
SERVICE PROPERTIES TRUST 5.50% due 12/15/27	123,000	123,000	134,483
SERVICE PROPERTIES TRUST 7.50% due 09/15/25	696,000	782,453	802,014
SG CAPITAL PARTNERS 3.53% due 09/25/59	1,800,000	1,799,927	1,866,678
SHEA HOMES LP/FNDG CP 4.75% due 02/15/28	1,932,000	1,919,864	1,999,620
SHEA HOMES LP/FNDG CP 4.75% due 04/01/29	600,000	620,218	616,500
SHELL INTERNATIONAL FIN 1.75% due 09/12/21	20,695,000	20,984,523	20,897,422
SHELL INTERNATIONAL FIN 2.38% due 11/07/29	1,502,000	1,595,837	1,616,996
SHELL INTERNATIONAL FIN 2.75% due 04/06/30	210,000	209,880	232,330
SHELL INTERNATIONAL FIN 2.88% due 05/10/26	700,000	693,581	774,172
SHELL INTERNATIONAL FIN 3.25% due 04/06/50	760,000	743,395	861,783
SHELL INTERNATIONAL FIN 3.88% due 11/13/28	343,000	396,500	406,280
SHELL INTERNATIONAL FIN 4.38% due 05/11/45	1,129,000	1,138,599	1,487,605
SHELL INTERNATIONAL FIN 4.55% due 08/12/43	450,000	470,227	597,871
SHERWIN WILLIAMS CO 3.13% due 06/01/24	525,000	524,594	569,468
SHERWIN WILLIAMS CO 3.30% due 05/15/50	50,000	55,157	55,278
SHERWIN WILLIAMS CO 4.00% due 12/15/42	13,000	14,478	15,259
SHERWIN WILLIAMS CO 4.50% due 06/01/47	631,000	627,722	844,041
SHERWIN WILLIAMS CO 4.55% due 08/01/45	214,000	272,670	277,647
SHIFT4 PAYMENTS LLC/FIN 4.63% due 11/01/26	590,000	603,294	613,600
SHIRE ACQ INV IRELAND DA 3.20% due 09/23/26	2,071,000	2,211,058	2,316,794
SIEMENS FINANCIERINGSMAT 2.70% due 03/16/22	5,000,000	5,145,308	5,134,787
SIEMENS FINANCIERINGSMAT 2.90% due 05/27/22	1,937,000	2,006,752	1,998,926
SIG COMBIBLOC PURCHASER 2.13% due 06/18/25	900,000	1,118,630	1,156,255
SIGMA HOLDCO BV 7.88% due 05/15/26	463,000	476,801	474,575
SIGNAL PEAK CLO, LLC 1.32% due 04/25/31	2,000,000	1,981,288	1,994,676
SIGNAL PEAK CLO, LLC 1.49% due 04/20/33	2,000,000	1,996,042	1,998,024
SIGNATURE AVIATION US 5.38% due 05/01/26	1,006,000	1,036,776	1,031,150
SILGAN HOLDINGS INC 4.75% due 03/15/25	257,000	254,998	261,176
SILVERSEA CRUISE FINANCE 7.25% due 02/01/25	222,000	227,128	229,770
SIMMONS FOODS INC 5.75% due 11/01/24	748,000	762,428	763,895
SIMPAR EUROPE SA 7.75% due 07/26/24	462,000	490,955	486,837
SINCLAIR TELEVISION GROU 4.13% due 12/01/30	770,000	770,030	787,887
SINCLAIR TELEVISION GROU 5.50% due 03/01/30	480,000	494,373	499,200
SINOPEC GRP DEV 2018 2.70% due 05/13/30	260,000	271,182	269,016
SINOPEC GRP OVERSEA 2012 4.88% due 05/17/42	233,000	303,166	299,892
SIRIUS XM RADIO INC 4.13% due 07/01/30	4,115,000	4,257,984	4,379,903
SIRIUS XM RADIO INC 4.63% due 07/15/24	11,000	11,000	11,399
SIRIUS XM RADIO INC 5.00% due 08/01/27	460,000	484,844	488,755
SIRIUS XM RADIO INC 5.50% due 07/01/29	2,285,000	2,496,413	2,514,214
SIX FLAGS ENTERTAINMENT 4.88% due 07/31/24	2,495,000	2,495,558	2,497,171
SIX FLAGS ENTERTAINMENT 5.50% due 04/15/27	3,793,000	3,847,815	3,897,308
SIX FLAGS THEME PARKS 7.00% due 07/01/25	1,585,000	1,684,699	1,711,800
SIXTH STREET CLO XVI, LTD. 2.04% due 10/20/32	1,000,000	1,003,732	1,000,496

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SKANDINAVISKA ENSKILDA 3.05% due 03/25/22	2,500,000	2,582,838	2,583,838
SKY LTD 3.75% due 09/16/24	680,000	687,886	757,037
SL GREEN REALTY CORP 4.50% due 12/01/22	2,000,000	2,006,138	2,103,485
SLM CORP 4.20% due 10/29/25	773,000	789,342	816,481
SLM STUDENT LOAN TRUST 0.38% due 07/25/40	34,303,000	33,236,094	32,712,723
SM ENERGY CO 5.63% due 06/01/25	1,325,000	837,119	1,079,875
SM ENERGY CO 6.63% due 01/15/27	12,000	11,290	9,570
SM ENERGY CO 6.75% due 09/15/26	53,000	51,595	42,665
SMALL BUSINESS ADMINISTRATION 2.69% due 07/01/44	395,680	395,680	427,366
SMALL BUSINESS ADMINISTRATION 2.98% due 04/01/39	407,609	407,609	445,090
SMALL BUSINESS ADMINISTRATION 3.11% due 03/10/29	763,868	763,868	812,523
SMALL BUSINESS ADMINISTRATION 3.55% due 09/10/28	335,829	335,829	366,001
SMALL BUSINESS ADMINISTRATION 4.43% due 05/01/29	645,355	645,355	713,374
SMALL BUSINESS ADMINISTRATION 5.11% due 08/01/25	336,279	336,279	356,759
SMALL BUSINESS ADMINISTRATION 5.35% due 02/01/26	496,276	496,276	531,923
SMALL BUSINESS ADMINISTRATION 5.87% due 05/01/26	358,359	363,023	381,732
SMALL BUSINESS ADMINISTRATION 6.12% due 09/01/21	36,147	34,355	36,488
SMB PRIVATE EDUCATION LOAN TRU 0.91% due 10/15/3	382,147	382,147	382,062
SMB PRIVATE EDUCATION LOAN TRU 0.96% due 02/15/3	1,575,014	1,575,014	1,576,287
SMB PRIVATE EDUCATION LOAN TRU 2.43% due 02/17/3	208,399	208,393	214,243
SMB PRIVATE EDUCATION LOAN TRU 2.70% due 05/15/3	148,491	148,445	153,498
SMB PRIVATE EDUCATION LOAN TRU 2.82% due 10/15/3	641,460	641,365	665,235
SMB PRIVATE EDUCATION LOAN TRU 2.88% due 09/15/3	2,683,981	2,677,132	2,807,101
SMB PRIVATE EDUCATION LOAN TRU 3.60% due 01/15/3	2,987,669	2,975,947	3,192,141
SMITHFIELD FOODS INC 2.65% due 10/03/21	3,925,000	3,922,564	3,959,693
SOCIAL PROFESSIONAL LOAN PROGR 1.95% due 02/15/4	452,170	452,100	461,872
SOCIAL PROFESSIONAL LOAN PROGR 2.34% due 04/25/3	76,394	76,386	77,857
SOCIAL PROFESSIONAL LOAN PROGR 2.49% due 01/25/3	180,082	179,794	182,367
SOCIAL PROFESSIONAL LOAN PROGR 2.84% due 01/25/4	1,986,532	1,985,784	2,030,510
SOCIAL PROFESSIONAL LOAN PROGR 3.60% due 02/25/4	1,013,820	1,034,685	1,059,278
SOCIALIST REP OF VIETNAM 4.80% due 11/19/24	402,000	457,695	450,252
SOCIETE GENERALE 1.49% due 12/14/26	3,215,000	3,215,000	3,243,402
SOLARWINDS HLDGS INC 0.00% due 02/05/24	44,690	42,735	42,604
SOLERA LLC / SOLERA FINA 10.50% due 03/01/24	781,000	812,180	809,311
SONIC AUTOMOTIVE INC 6.13% due 03/15/27	400,000	422,494	421,500
SOUND POINT CLO LTD 1.31% due 07/26/31	3,070,000	3,041,001	3,047,954
SOUTHERN CAL EDISON 1.20% due 02/01/26	460,000	460,301	465,470
SOUTHERN CAL EDISON 1.85% due 02/01/22	39,643	39,482	39,728
SOUTHERN CAL EDISON 2.25% due 06/01/30	373,000	378,723	388,352
SOUTHERN CAL EDISON 2.90% due 03/01/21	70,000	70,297	70,286
SOUTHERN CAL EDISON 3.70% due 08/01/25	521,000	561,886	584,487
SOUTHERN CAL EDISON 4.20% due 03/01/29	1,028,000	1,067,012	1,216,019
SOUTHERN CO 3.25% due 07/01/26	980,000	957,972	1,099,349
SOUTHERN CO 3.70% due 04/30/30	1,100,000	1,266,879	1,273,762

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SOUTHERN CO 4.00% due 01/15/51	5,275,000	5,276,203	5,588,987
SOUTHERN CO 4.40% due 07/01/46	2,880,000	2,833,783	3,622,748
SOUTHERN CO GAS CAPITAL 1.75% due 01/15/31	1,530,000	1,532,406	1,539,971
SOUTHERN COPPER CORP 5.25% due 11/08/42	4,270,000	4,221,049	5,724,207
SOUTHERN GAS CORRIDOR 6.88% due 03/24/26	1,076,000	1,302,387	1,300,131
SOUTHERN NATURAL GAS 8.00% due 03/01/32	780,000	766,402	1,114,139
SOUTHWEST AIRLINES CO 5.13% due 06/15/27	1,100,000	1,247,696	1,308,576
SOUTHWESTERN ENERGY CO 6.45% due 01/23/25	820,000	845,339	852,800
SOUTHWESTERN ENERGY CO 7.75% due 10/01/27	820,000	871,905	885,354
SOUTHWESTERN PUBLIC SERV 3.15% due 05/01/50	1,490,000	1,616,991	1,653,899
SPECIALTY BUILDING PRODU 6.38% due 09/30/26	236,000	247,425	250,099
SPECTRUM BRANDS INC 5.00% due 10/01/29	91,000	91,000	97,725
SPECTRUM BRANDS INC 5.50% due 07/15/30	1,120,000	1,211,955	1,206,800
SPECTRUM BRANDS INC 5.75% due 07/15/25	1,014,000	1,044,145	1,047,056
SPECTRUM BRANDS INC 6.13% due 12/15/24	272,000	266,429	277,780
SPIRIT AEROSYSTEMS INC 4.60% due 06/15/28	1,700,000	1,709,688	1,680,875
SPIRIT AEROSYSTEMS INC 7.50% due 04/15/25	1,035,000	1,071,226	1,110,038
SPIRIT LOYALTY KY LTD/IP 8.00% due 09/20/25	875,000	898,352	980,000
SPIRIT REALTY LP 3.40% due 01/15/30	800,000	829,253	867,620
SPRINT CAPITAL CORP 6.88% due 11/15/28	1,667,000	2,052,860	2,197,906
SPRINT CAPITAL CORP 8.75% due 03/15/32	500,000	528,925	791,688
SPRINT CORP 7.13% due 06/15/24	750,000	874,627	877,500
SPRINT CORP 7.25% due 09/15/21	800,000	805,524	832,400
SPRINT CORP 7.63% due 02/15/25	120,000	120,036	143,500
SPRINT CORP 7.63% due 03/01/26	372,000	440,819	461,725
SPRINT CORP 7.88% due 09/15/23	5,420,000	6,215,907	6,275,276
SPRINT SPECTRUM / SPEC I 3.36% due 03/20/23	1,250,625	1,257,543	1,262,381
SS+C TECHNOLOGIES INC 5.50% due 09/30/27	580,000	620,835	619,452
STANDARD CHARTERED PLC 3.27% due 02/18/36	200,000	200,000	209,396
STANDARD INDUSTRIES INC 2.25% due 11/21/26	2,400,000	2,876,238	2,962,022
STANDARD INDUSTRIES INC 4.38% due 07/15/30	898,000	950,266	960,618
STANDARD INDUSTRIES INC 5.00% due 02/15/27	260,000	273,004	271,700
STAPLES INC 7.50% due 04/15/26	645,000	600,521	673,554
STAR ENERGY CO ISSUE 4.85% due 10/14/38	691,000	747,190	770,298
STARBUCKS CORP 2.25% due 03/12/30	129,000	136,432	136,551
STARBUCKS CORP 2.55% due 11/15/30	315,000	317,445	340,671
STARBUCKS CORP 3.80% due 08/15/25	525,000	524,966	597,465
STARFRUIT FINCO B V 0.00% due 10/01/25	398,958	395,054	394,302
STATE OF ISRAEL 2.75% due 07/03/30	805,000	840,155	887,545
STATE OF ISRAEL 3.80% due 05/13/60	1,000,000	1,101,812	1,187,980
STATE OF ISRAEL 3.88% due 07/03/50	1,090,000	1,135,966	1,308,214
STATE OF ISRAEL 4.50% due 12/31/99	200,000	200,000	264,476
STATE OF QATAR 3.25% due 06/02/26	543,000	602,830	603,925
STATE OF QATAR 3.75% due 04/16/30	2,800,000	3,288,743	3,295,320

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STATE OF QATAR 4.00% due 03/14/29	1,455,000	1,723,954	1,724,175
STATE OF QATAR 4.40% due 04/16/50	1,591,000	2,098,621	2,072,675
STATE OF QATAR 4.50% due 04/23/28	908,000	1,097,657	1,099,815
STATE OF QATAR 4.63% due 06/02/46	760,000	1,004,821	1,008,900
STATE OF QATAR 4.82% due 03/14/49	4,926,000	6,798,676	6,720,936
STATE OF QATAR 5.10% due 04/23/48	771,000	1,094,504	1,083,833
STATE OIL CO OF THE AZER 6.95% due 03/18/30	388,000	497,384	497,941
STATE STREET CORP 2.90% due 03/30/26	392,000	410,391	427,013
STATE STREET CORP 3.15% due 03/30/31	350,000	350,000	398,885
STATE STREET CORP 5.63% due 12/31/99	540,000	544,788	569,592
STATION CASINOS LLC 4.50% due 02/15/28	4,224,000	4,228,621	4,255,680
STATION CASINOS LLC 5.00% due 10/01/25	1,519,000	1,542,694	1,536,544
STEEL DYNAMICS INC 1.65% due 10/15/27	575,000	571,117	592,612
STEEL DYNAMICS INC 2.40% due 06/15/25	310,000	308,948	329,489
STERICYCLE INC 3.88% due 01/15/29	225,000	225,000	231,188
STEVENS HOLDING CO INC 6.13% due 10/01/26	920,000	999,925	993,600
STIFEL FINANCIAL CORP 4.00% due 05/15/30	900,000	982,240	1,028,464
STORE CAPITAL CORP 2.75% due 11/18/30	75,000	74,672	76,273
STRIPS 0.00% due 05/15/35	6,950,000	4,979,427	5,710,045
STRIPS 0.00% due 05/15/40	52,200,000	33,472,122	38,555,386
STRIPS 0.00% due 08/15/40	44,700,000	28,327,043	32,911,360
STRIPS 0.00% due 11/15/35	15,130,000	12,727,076	12,302,234
STRIPS 0.01% due 02/15/37	52,775,000	34,817,386	41,800,390
STRIPS 0.01% due 05/15/37	37,765,000	25,234,319	29,756,338
STRUCTURED ADJUSTABLE RATE MOR 0.45% due 10/25/35	247	196	247
STRUCTURED ASSET INVESTMENT LO 0.87% due 07/25/35	1,130,000	1,113,224	1,099,252
STRUCTURED ASSET INVESTMENT LO 1.35% due 08/25/34	1,760,000	1,760,000	1,740,559
STRUCTURED ASSET MORTGAGE INVE 0.35% due 10/25/36	842,385	554,052	793,483
STRUCTURED ASSET MORTGAGE INVE 0.53% due 02/25/36	235,543	164,014	126,608
STRUCTURED ASSET MORTGAGE INVE 0.69% due 04/25/36	402,690	-	333,786
STRYKER CORP 0.60% due 12/01/23	1,215,000	1,213,980	1,216,920
STRYKER CORP 1.95% due 06/15/30	1,775,000	1,768,461	1,826,402
SUBURBAN PROPANE PARTNRS 5.75% due 03/01/25	200,000	204,639	204,000
SUBURBAN PROPANE PARTNRS 5.88% due 03/01/27	1,310,000	1,365,212	1,368,950
SUMITOMO MITSUI FINL GRP 2.06% due 07/14/21	700,000	697,289	706,277
SUMITOMO MITSUI FINL GRP 2.13% due 07/08/30	2,400,000	2,400,000	2,501,517
SUMITOMO MITSUI FINL GRP 2.75% due 01/15/30	324,000	345,578	353,530
SUMITOMO MITSUI FINL GRP 2.93% due 03/09/21	19,100,000	19,190,765	19,191,568
SUMITOMO MITSUI FINL GRP 3.04% due 07/16/29	3,513,000	3,537,845	3,894,224
SUMMIT MATERIALS LLC/FIN 5.25% due 01/15/29	2,444,000	2,578,264	2,566,200
SUMMIT MATERIALS LLC/FIN 6.50% due 03/15/27	815,000	866,219	865,938
SUNCOKE ENGY PART FIN CO 7.50% due 06/15/25	880,000	862,572	873,576
SUNCOR ENERGY INC 2.80% due 05/15/23	525,000	524,595	552,394
SUNCOR ENERGY INC 3.10% due 05/15/25	2,475,000	2,586,677	2,707,787

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SUNCOR ENERGY INC 5.95% due 12/01/34	7,000	8,527	9,128
SUNCOR ENERGY INC 6.50% due 06/15/38	286,000	368,661	399,774
SUNCOR ENERGY INC 9.25% due 10/15/21	105,000	110,421	112,005
SUNOCO LP/FINANCE CORP 4.50% due 05/15/29	2,934,000	2,999,240	3,051,360
SUNOCO LP/FINANCE CORP 5.50% due 02/15/26	1,058,000	1,078,105	1,084,450
SUNOCO LP/FINANCE CORP 5.88% due 03/15/28	380,000	411,751	410,400
SUNOCO LP/FINANCE CORP 6.00% due 04/15/27	2,555,000	2,717,641	2,716,016
SUNTORY HOLDINGS LTD 2.25% due 10/16/24	680,000	678,386	711,406
SURA ASSET MANAGEMENT 4.88% due 04/17/24	200,000	219,723	219,252
SUTTER HEALTH 3.36% due 08/15/50	243,000	243,000	264,515
SVB FINANCIAL GROUP 3.13% due 06/05/30	1,000,000	1,107,597	1,125,938
SWEDBANK AB 1.30% due 06/02/23	590,000	589,442	601,393
SWITCH LTD 3.75% due 09/15/28	851,000	860,209	863,765
SYMPHONY CLO LTD 1.19% due 04/16/31	670,000	663,920	666,728
SYNCHRONY FINANCIAL 3.70% due 08/04/26	900,000	975,747	998,937
SYNCHRONY FINANCIAL 4.38% due 03/19/24	68,000	71,794	74,866
SYNEOS HEALTH INC 3.63% due 01/15/29	769,000	772,895	771,126
SYNGENTA FINANCE NV 3.93% due 04/23/21	4,470,000	4,470,000	4,500,001
SYSCO CORPORATION 6.60% due 04/01/40	150,000	149,709	219,413
SYSCO CORPORATION 6.60% due 04/01/50	575,000	573,673	885,593
T MOBILE USA INC 1.50% due 02/15/26	825,000	823,740	844,693
T MOBILE USA INC 2.05% due 02/15/28	2,120,000	2,148,572	2,205,139
T MOBILE USA INC 2.25% due 11/15/31	115,000	116,656	118,029
T MOBILE USA INC 2.55% due 02/15/31	290,000	302,268	304,520
T MOBILE USA INC 3.00% due 02/15/41	1,925,000	1,904,082	1,995,686
T MOBILE USA INC 3.50% due 04/15/25	2,855,000	2,924,073	3,154,718
T MOBILE USA INC 3.60% due 11/15/60	600,000	598,476	636,864
T MOBILE USA INC 3.75% due 04/15/27	5,720,000	6,115,179	6,513,936
T MOBILE USA INC 3.88% due 04/15/30	13,670,000	14,557,436	15,832,594
T MOBILE USA INC 4.38% due 04/15/40	2,660,000	2,666,093	3,246,184
T MOBILE USA INC 4.50% due 02/01/26	493,000	501,151	504,011
T MOBILE USA INC 4.50% due 04/15/50	575,000	572,590	709,196
T MOBILE USA INC 4.75% due 02/01/28	43,000	41,647	46,220
T MOBILE USA INC 6.50% due 01/15/26	96,000	96,019	99,360
TAKEDA PHARMACEUTICAL 2.05% due 03/31/30	2,355,000	2,366,309	2,410,558
TAKEDA PHARMACEUTICAL 3.38% due 07/09/60	800,000	853,087	887,072
TALEN ENERGY SUPPLY LLC 6.63% due 01/15/28	200,000	209,675	209,000
TALLGRASS NRG PRTNR/FIN 5.50% due 09/15/24	23,000	23,000	23,403
TALLGRASS NRG PRTNR/FIN 6.00% due 03/01/27	607,000	623,568	629,004
TALLGRASS NRG PRTNR/FIN 6.00% due 12/31/30	5,013,000	5,035,726	5,158,628
TALLGRASS NRG PRTNR/FIN 7.50% due 10/01/25	200,000	209,787	215,918
TAMPA ELECTRIC CO 2.60% due 09/15/22	50,000	51,409	51,538
TAMPA ELECTRIC CO 4.20% due 05/15/45	50,000	60,404	60,685
TAMPA ELECTRIC CO 4.45% due 06/15/49	137,000	157,078	179,456

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TARGA RESOURCES PARTNERS 4.25% due 11/15/23	440,000	442,578	442,200
TARGA RESOURCES PARTNERS 4.88% due 02/01/31	4,468,000	4,776,014	4,868,288
TARGA RESOURCES PARTNERS 5.00% due 01/15/28	3,316,000	3,444,665	3,500,237
TARGA RESOURCES PARTNERS 5.38% due 02/01/27	587,000	600,854	616,567
TARGA RESOURCES PARTNERS 5.50% due 03/01/30	2,135,000	2,138,169	2,317,970
TARGA RESOURCES PARTNERS 5.88% due 04/15/26	934,000	984,385	990,245
TARGA RESOURCES PARTNERS 6.50% due 07/15/27	1,000,000	1,090,000	1,085,000
TARGA RESOURCES PARTNERS 6.88% due 01/15/29	16,000	16,000	18,020
TARGET CORP 2.25% due 04/15/25	430,000	448,557	460,297
TAYLOR MORR COMM/HLDGS 5.63% due 03/01/24	260,000	280,510	279,175
TAYLOR MORR COMM/HLDGS 5.88% due 04/15/23	325,000	335,179	344,500
TAYLOR MORRISON COMM 5.13% due 08/01/30	910,000	973,209	1,019,200
TAYLOR MORRISON COMM 5.75% due 01/15/28	1,645,000	1,855,706	1,862,963
TAYLOR MORRISON COMM 5.88% due 06/15/27	457,000	513,291	517,927
TAYLOR MORRISON COMM 6.63% due 07/15/27	450,000	484,420	486,338
TCI COMMUNICATIONS INC 7.13% due 02/15/28	170,000	171,713	235,454
TCW CLO 2019 1 AMR, LTD. 1.29% due 02/15/29	4,000,000	3,986,260	3,972,004
TCW GEM LTD 4.17% due 10/20/32	250,000	250,992	251,797
TCW GEM LTD 5.11% due 10/20/32	250,000	251,736	253,273
TD AMERITRADE HOLDING CO 0.64% due 11/01/21	6,250,000	6,269,159	6,266,552
TEACHERS INSUR + ANNUITY 4.27% due 05/15/47	121,000	137,339	151,306
TEACHERS INSUR + ANNUITY 4.90% due 09/15/44	4,545,000	5,054,647	6,153,036
TEACHERS INSUR + ANNUITY 6.85% due 12/16/39	88,000	88,549	138,423
TECK RESOURCES LIMITED 3.90% due 07/15/30	525,000	522,574	584,689
TECK RESOURCES LIMITED 6.00% due 08/15/40	30,000	30,832	37,588
TECK RESOURCES LIMITED 6.13% due 10/01/35	90,000	104,288	116,054
TEGNA INC 4.63% due 03/15/28	1,870,000	1,916,625	1,912,075
TEGNA INC 4.75% due 03/15/26	1,054,000	1,108,364	1,125,461
TELECOM ITALIA CAPITAL 6.38% due 11/15/33	340,000	419,625	418,200
TELECOM ITALIA CAPITAL 7.72% due 06/04/38	4,548,000	4,616,106	6,321,720
TELECOM ITALIA SPA 5.30% due 05/30/24	3,775,000	3,867,316	4,105,313
TELEFLEX INC 4.25% due 06/01/28	785,000	820,381	832,100
TELEFLEX INC 4.88% due 06/01/26	36,000	35,381	37,486
TELEFONICA EMISIONES SAU 4.57% due 04/27/23	1,875,000	1,905,709	2,049,898
TELEFONICA EMISIONES SAU 4.90% due 03/06/48	1,660,000	1,863,511	2,082,621
TELENET FINANCE LUX NOTE 5.50% due 03/01/28	1,600,000	1,706,904	1,706,400
TELESAT CANADA/TELESAT L 4.88% due 06/01/27	600,000	616,495	621,000
TELESAT CANADA/TELESAT L 6.50% due 10/15/27	1,415,000	1,488,844	1,478,675
TEMPO ACQUISITION LLC/FI 5.75% due 06/01/25	240,000	248,781	255,000
TEMPO ACQUISITION LLC/FI 6.75% due 06/01/25	1,000,000	1,029,175	1,033,550
TENCENT HOLDINGS LTD 2.39% due 06/03/30	362,000	368,992	371,977
TENDER OPTION BOND TRUST RECEI 0.31% due 02/15/46	1,120,000	1,120,000	1,120,000
TENDER OPTION BOND TRUST RECEI 0.32% due 07/01/24	1,300,000	1,300,000	1,300,000
TENDER OPTION BOND TRUST RECEI 0.35% due 05/01/38	4,810,000	4,810,000	4,810,000

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TENDER OPTION BOND TRUST RECEI 0.42% due 07/01/25	2,600,000	2,600,000	2,600,000
TENDER OPTION BOND TRUST RECEI 0.47% due 06/15/38	11,800,000	11,800,000	11,800,000
TENDER OPTION BOND TRUST RECEI 0.47% due 07/01/27	3,000,000	3,000,000	3,000,000
TENDER OPTION BOND TRUST RECEI 0.47% due 11/01/25	5,900,000	5,900,000	5,900,000
TENDER OPTION BOND TRUST RECEI 1.00% due 01/01/37	8,915,000	8,915,000	8,915,000
TENET HEALTHCARE CORP 4.63% due 06/15/28	1,472,000	1,512,250	1,541,920
TENET HEALTHCARE CORP 4.63% due 07/15/24	539,000	520,272	552,486
TENET HEALTHCARE CORP 4.88% due 01/01/26	1,896,000	1,960,078	1,983,425
TENET HEALTHCARE CORP 5.13% due 05/01/25	3,200,000	3,239,062	3,262,368
TENET HEALTHCARE CORP 5.13% due 11/01/27	1,936,000	2,015,289	2,049,740
TENET HEALTHCARE CORP 6.13% due 10/01/28	4,325,000	4,405,508	4,506,564
TENET HEALTHCARE CORP 6.25% due 02/01/27	1,575,000	1,659,669	1,669,500
TENET HEALTHCARE CORP 7.50% due 04/01/25	160,000	168,868	174,800
TENN VALLEY AUTH 0.01% due 01/15/38	3,790,000	2,058,637	2,701,801
TENN VALLEY AUTHORITY 2.88% due 02/01/27	1,500,000	1,545,631	1,690,367
TENN VALLEY AUTHORITY 3.88% due 02/15/49	2,220,000	2,219,754	2,229,497
TENN VALLEY AUTHORITY 4.70% due 07/15/33	3,000,000	3,488,386	4,108,670
TENN VALLEY AUTHORITY 5.25% due 09/15/39	5,600,000	7,027,337	8,413,234
TENN VALLEY AUTHORITY 5.38% due 04/01/56	5,325,000	7,201,781	9,159,956
TENN VALLEY AUTHORITY 6.15% due 01/15/38	580,000	636,701	932,707
TENNECO INC 7.88% due 01/15/29	120,000	125,133	134,731
TENNESSEE GAS PIPELINE 2.90% due 03/01/30	650,000	649,585	695,071
TEREX CORP 5.63% due 02/01/25	825,000	839,979	849,853
TERRAFORM POWER OPERATIN 4.75% due 01/15/30	983,000	1,038,411	1,051,810
TERRAFORM POWER OPERATIN 5.00% due 01/31/28	479,000	535,416	538,228
TERRIER MEDIA BUYER INC 8.88% due 12/15/27	100,000	108,390	110,250
TESCO PROPERTY FIN 3 PLC 5.74% due 04/13/40	1,341,422	2,354,001	2,512,233
TESLA AUTO LEASE TRUST 0.55% due 05/22/23	5,320,753	5,331,561	5,330,340
TEVA PHARM FIN IV BV 3.65% due 11/10/21	440,000	436,957	445,500
TEVA PHARMACEUT FIN BV 2.95% due 12/18/22	280,000	275,869	279,300
TEVA PHARMACEUTICALS NE 2.20% due 07/21/21	1,360,000	1,344,588	1,356,600
TEVA PHARMACEUTICALS NE 2.80% due 07/21/23	1,482,000	1,468,493	1,467,328
TEVA PHARMACEUTICALS NE 3.15% due 10/01/26	100,000	94,423	96,126
TEXAS EASTERN TRANSMISSI 2.80% due 10/15/22	60,000	59,841	62,019
TEXAS EASTERN TRANSMISSI 3.50% due 01/15/28	392,000	400,244	429,628
TEXAS EASTERN TRANSMISSI 4.15% due 01/15/48	340,000	334,152	377,579
TEXAS INSTRUMENTS INC 1.75% due 05/04/30	571,000	569,920	592,172
TEXTRON INC 2.45% due 03/15/31	115,000	115,776	118,398
TEXTRON INC 3.65% due 03/15/27	356,000	376,759	392,974
TEXTRON INC 3.88% due 03/01/25	80,000	85,124	87,897
TEXTRON INC 3.90% due 09/17/29	485,000	510,093	556,664
THAILAND GOVERNMENT BOND 2.00% due 06/17/42	7,281,000	254,134	253,753
THAILAND GOVERNMENT BOND 2.88% due 06/17/46	3,543,000	140,594	141,014
THAILAND GOVERNMENT BOND 2.88% due 12/17/28	7,390,000	279,073	280,691

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
THAILAND GOVERNMENT BOND 3.30% due 06/17/38	18,983,000	785,500	786,852
THAILAND GOVERNMENT BOND 3.40% due 06/17/36	30,810,000	1,275,903	1,281,694
THAILAND GOVERNMENT BOND 3.60% due 06/17/67	2,953,000	132,403	132,492
THAILAND GOVERNMENT BOND 3.78% due 06/25/32	60,093,000	2,492,758	2,531,723
THAILAND GOVERNMENT BOND 6.40% due 04/09/21	79,900,000	2,699,760	2,708,853
THERMO FISHER SCIENTIFIC 4.50% due 03/25/30	1,036,000	1,135,046	1,294,764
THIRD PKSTAN INTL SUKUK 5.50% due 10/13/21	200,000	203,516	201,968
THIRD PKSTAN INTL SUKUK 5.63% due 12/05/22	690,000	708,080	705,525
THL CREDIT WIND RIVER 2019 1 C 4.15% due 04/20/31	1,000,000	998,000	994,995
TICP CLO LTD 1.45% due 10/20/30	1,000,000	1,000,000	998,097
TICP CLO LTD 1.50% due 04/20/33	2,000,000	1,992,101	2,002,118
TICP CLO LTD 1.89% due 01/15/31	2,050,000	2,049,270	2,055,314
TICP CLO LTD 1.95% due 10/20/31	1,350,000	1,350,402	1,346,751
TICP CLO LTD 3.69% due 07/15/32	500,000	500,623	499,888
TIME WARNER CABLE LLC 5.88% due 11/15/40	220,000	236,377	293,647
TIME WARNER CABLE LLC 6.55% due 05/01/37	4,778,000	4,898,690	6,558,863
TIME WARNER CABLE LLC 6.75% due 06/15/39	270,000	263,624	384,266
TIME WARNER CABLE LLC 7.30% due 07/01/38	1,080,000	1,306,633	1,600,493
TIME WARNER ENTERTAINMEN 8.38% due 07/15/33	1,840,000	2,184,272	2,846,292
TITULOS DE TESORERIA 5.75% due 11/03/27	979,900,000	300,012	303,433
TITULOS DE TESORERIA 6.00% due 04/28/28	5,292,900,000	1,637,832	1,656,094
TITULOS DE TESORERIA 6.25% due 11/26/25	564,200,000	179,970	180,668
TITULOS DE TESORERIA 7.25% due 10/18/34	6,014,500,000	1,935,138	1,965,256
TITULOS DE TESORERIA 7.25% due 10/26/50	811,600,000	249,592	254,791
TJX COS INC 3.50% due 04/15/25	130,000	138,180	145,144
TJX COS INC 3.75% due 04/15/27	90,000	101,611	104,081
TMS INTERNATIONAL CORP 7.25% due 08/15/25	725,000	732,149	735,875
TOBACCO SETTLEMENT AUTH IA TOB 6.50% due 06/01/23	290,000	289,763	294,295
TOLL BROS FINANCE CORP 3.80% due 11/01/29	1,185,000	1,271,242	1,279,800
TORONTO DOMINION BANK 0.75% due 06/12/23	910,000	909,451	919,635
TORONTO DOMINION BANK 1.15% due 06/12/25	470,000	469,979	479,921
TORONTO DOMINION BANK 3.25% due 06/11/21	730,000	729,950	739,613
TOWD POINT MORTGAGE TRUST 2.90% due 10/25/59	4,286,233	4,327,388	4,524,372
TOYOTA AUTO RECEIVABLES OWNER 0.57% due 05/15/23	36,000,000	35,998,715	36,001,602
TOYOTA MOTOR CREDIT CORP 4.25% due 01/11/21	8,815,000	8,909,585	8,820,709
TP ICAP LTD 5.25% due 05/29/26	1,200,000	1,791,543	1,853,583
TPC GROUP INC 10.50% due 08/01/24	805,000	637,339	664,125
TRACTOR SUPPLY CO 1.75% due 11/01/30	625,000	618,074	628,174
TRALEE CDO LTD 1.51% due 10/25/32	1,190,000	1,190,000	1,188,798
TRANSCANADA PIPELINES 4.10% due 04/15/30	9,700,000	9,685,148	11,473,428
TRANSCANADA PIPELINES 7.63% due 01/15/39	42,000	65,795	65,494
TRANSCONT GAS PIPE LINE 4.00% due 03/15/28	825,000	870,589	952,000
TRANSCONT GAS PIPE LINE 4.60% due 03/15/48	249,000	275,987	302,304
TRANSCONT GAS PIPE LINE 7.85% due 02/01/26	2,689,000	2,988,674	3,524,757

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TRANSDIGM INC 5.50% due 11/15/27	2,635,000	2,677,276	2,770,176
TRANSDIGM INC 6.25% due 03/15/26	8,648,000	9,076,741	9,210,120
TRANSDIGM INC 6.38% due 06/15/26	946,000	959,709	979,110
TRANSDIGM INC 6.50% due 05/15/25	150,000	154,217	154,125
TRANSDIGM INC 7.50% due 03/15/27	4,550,000	4,849,392	4,857,125
TRANSDIGM INC 8.00% due 12/15/25	1,077,000	1,148,343	1,190,408
TRANSDIGM UK HOLDINGS 6.88% due 05/15/26	550,000	577,321	581,103
TRANSMONTAIGE PARTNERS 6.13% due 02/15/26	345,000	350,677	346,725
TRANSNET SOC LTD 4.00% due 07/26/22	200,000	202,648	202,208
TRAVEL + LEISURE CO 5.65% due 04/01/24	1,100,000	1,160,877	1,188,000
TRAVEL + LEISURE CO 6.63% due 07/31/26	1,055,000	1,185,475	1,207,975
TREEHOUSE FOODS INC 4.00% due 09/01/28	1,135,000	1,157,480	1,174,016
TRI POINTE GROUP / HOMES 5.88% due 06/15/24	10,000	9,991	10,915
TRI POINTE HOMES INC 5.25% due 06/01/27	760,000	824,279	826,500
TRI POINTE HOMES INC 5.70% due 06/15/28	1,587,000	1,770,727	1,791,723
TRIMARAN ADVISORS CAVU 2019 1 2.42% due 07/20/32	250,000	250,000	250,383
TRIMARAN ADVISORS CAVU 2019 1 3.37% due 07/20/32	250,000	250,310	250,608
TRIMAS CORP 4.88% due 10/15/25	605,000	618,354	620,125
TRINIDAD + TOBAGO 4.50% due 08/04/26	1,945,000	2,046,333	2,134,657
TRINITAS CLO LTD 3.24% due 01/25/34	1,250,000	1,250,000	1,246,855
TRIUMPH GROUP INC 8.88% due 06/01/24	300,000	328,031	329,250
TRIVIUM PACKAGING FIN 5.50% due 08/15/26	1,216,000	1,283,240	1,285,920
TRIVIUM PACKAGING FIN 8.50% due 08/15/27	360,000	397,211	394,200
TRONOX FINANCE PLC 5.75% due 10/01/25	530,000	542,893	549,875
TRONOX INC 6.50% due 04/15/26	3,320,000	3,447,491	3,456,950
TRONOX INC 6.50% due 05/01/25	815,000	872,233	872,050
TRUCK HERO INC 0.00% due 04/22/24	2,493,540	2,493,540	2,488,403
TRUIST BANK 2.25% due 03/11/30	1,150,000	1,194,268	1,206,539
TRUIST BANK 3.50% due 08/02/22	85,000	86,539	86,543
TRUIST FIN CORP 5.05% due 12/31/99	590,000	580,507	598,850
TRUIST FINANCIAL CORP 2.75% due 04/01/22	1,906,000	1,959,738	1,961,226
TRUIST FINANCIAL CORP 4.80% due 12/31/99	570,000	578,049	602,050
TRUIST FINANCIAL CORP 5.10% due 12/31/99	520,000	572,327	594,105
TSY INFL IX N/B 0.13% due 01/15/30	16,567,259	18,121,670	18,479,828
TSY INFL IX N/B 0.25% due 02/15/50	1,585,017	1,786,858	1,888,172
TSY INFL IX N/B 0.75% due 02/15/45	1,172,095	1,456,595	1,510,919
TSY INFL IX N/B 0.75% due 07/15/28	0	9	0
TSY INFL IX N/B 1.00% due 02/15/46	2,373,689	2,423,413	3,235,851
TSY INFL IX N/B 1.00% due 02/15/48	4,397,865	4,937,112	6,119,618
TSY INFL IX N/B 1.00% due 02/15/49	3,476,827	3,689,309	4,893,453
TSY INFL IX N/B 1.38% due 02/15/44	26,501,170	34,777,062	38,148,227
TSY INFL IX N/B 2.13% due 02/15/40	39,273,546	54,648,665	60,810,075
TSY INFL IX N/B 2.13% due 02/15/41	974,996	1,470,922	1,528,599
TURKEY GOVERNMENT BOND 10.40% due 03/20/24	1,510,000	175,692	186,426

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TURKEY GOVERNMENT BOND 10.60% due 02/11/26	1,263,000	146,749	158,884
TURKEY GOVERNMENT BOND 11.00% due 02/24/27	5,046,000	586,910	622,791
TVA PRIN STRIP 0.01% due 11/01/25	4,000,000	3,494,766	3,867,970
TWDC ENTERPRISES 18 CORP 2.75% due 08/16/21	10,000,000	10,204,800	10,152,484
TWITTER INC 3.88% due 12/15/27	846,000	866,765	900,990
TYSON FOODS INC 3.90% due 09/28/23	1,775,000	1,773,590	1,937,223
UBER TECHNOLOGIES INC 7.50% due 05/15/25	1,796,000	1,919,424	1,940,075
UBS AG 5.13% due 05/15/24	7,100,000	7,130,337	7,813,550
UBS AG LONDON 1.75% due 04/21/22	3,360,000	3,403,264	3,419,784
UBS AG STAMFORD CT 7.63% due 08/17/22	2,200,000	2,296,566	2,434,807
UBS BARCLAYS COMMERCIAL MORTGA 5.03% due 08/10/49	500,000	510,825	510,897
UBS COMMERCIAL MORTGAGE TRUST 1.41% due 02/15/32	2,400,000	2,400,000	2,299,447
UBS COMMERCIAL MORTGAGE TRUST 3.56% due 10/15/50	2,020,000	2,248,673	2,269,092
UBS GROUP AG 1.74% due 02/01/22	3,313,000	3,362,082	3,362,550
UBS GROUP AG 2.65% due 02/01/22	7,694,000	7,878,071	7,889,600
UBS GROUP AG 2.86% due 08/15/23	1,263,000	1,242,510	1,309,317
UBS GROUP AG 3.00% due 04/15/21	490,000	492,462	493,784
UBS GROUP AG 3.49% due 05/23/23	1,530,000	1,530,009	1,592,154
UBS GROUP AG 4.13% due 09/24/25	1,010,000	1,009,011	1,156,509
UBS GROUP AG 4.25% due 03/23/28	750,000	758,743	878,075
UBS GROUP AG 6.88% due 12/29/49	1,100,000	1,234,953	1,241,350
UBS GROUP AG 7.00% due 12/31/99	520,000	540,327	570,050
UDR INC 2.10% due 08/01/32	300,000	299,693	305,785
UKRAINE GOVERNMENT 0.00% due 05/31/40	465,000	481,777	478,369
UKRAINE GOVERNMENT 6.75% due 06/20/26	780,000	986,137	1,050,092
UKRAINE GOVERNMENT 7.25% due 03/15/33	1,390,000	1,511,089	1,515,017
UKRAINE GOVERNMENT 7.38% due 09/25/32	1,655,000	1,843,039	1,818,431
UKRAINE GOVERNMENT 7.75% due 09/01/21	148,000	153,516	153,298
UKRAINE GOVERNMENT 7.75% due 09/01/22	1,150,000	1,231,572	1,229,925
UKRAINE GOVERNMENT 7.75% due 09/01/23	2,292,000	2,453,001	2,518,624
UKRAINE GOVERNMENT 7.75% due 09/01/24	2,318,000	2,561,250	2,575,947
UKRAINE GOVERNMENT 7.75% due 09/01/25	1,731,000	1,942,170	1,938,685
UKRAINE GOVERNMENT 7.75% due 09/01/26	793,000	901,942	894,108
UKRAINE GOVERNMENT 7.75% due 09/01/27	779,000	891,617	883,308
UKRAINE GOVERNMENT 8.99% due 02/01/24	244,000	277,395	276,042
UKRAINE GOVERNMENT 9.75% due 11/01/28	935,000	1,137,313	1,150,331
UNDER ARMOUR INC 3.25% due 06/15/26	239,000	239,202	240,494
UNICREDIT SPA 5.46% due 06/30/35	1,225,000	1,225,000	1,347,914
UNICREDIT SPA 6.57% due 01/14/22	1,390,000	1,391,003	1,464,806
UNICREDIT SPA 7.30% due 04/02/34	5,550,000	5,550,000	6,712,781
UNICREDIT SPA 7.83% due 12/04/23	2,000,000	2,000,000	2,354,584
UNICREDIT SPA 8.00% due 04/03/49	450,000	490,615	486,563
UNION PACIFIC CORP 3.75% due 02/05/70	460,000	501,567	556,412
UNION PACIFIC CORP 3.75% due 07/15/25	430,000	430,086	487,925

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNION PACIFIC CORP 3.80% due 10/01/51	613,000	746,419	750,153
UNION PACIFIC CORP 3.84% due 03/20/60	2,145,000	2,278,245	2,655,160
UNION PACIFIC CORP 3.88% due 02/01/55	121,000	145,125	149,114
UNION PACIFIC CORP 3.95% due 08/15/59	590,000	661,680	727,033
UNION PACIFIC CORP 3.95% due 09/10/28	1,050,000	1,049,363	1,246,556
UNION PACIFIC CORP 4.50% due 09/10/48	169,000	212,633	225,826
UNION PACIFIC RR CO 07 3 6.18% due 01/02/31	2,780,392	2,780,392	3,329,914
UNITED AIR 2014 1 B PTT 4.75% due 10/11/23	77,567	71,250	77,869
UNITED AIR 2014 2 B PTT 4.63% due 03/03/24	221,077	206,537	222,466
UNITED AIR 2015 1 AA PTT 3.45% due 06/01/29	133,010	129,201	133,084
UNITED AIR 2016 1 AA PTT 3.10% due 01/07/30	21,884	21,049	22,150
UNITED AIR 2016 1 B PTT 3.65% due 07/07/27	32,221	25,407	31,598
UNITED AIR 2016 2 AA PTT 2.88% due 04/07/30	232,230	219,411	233,328
UNITED AIR 2016 2 B PTT 3.65% due 04/07/27	26,007	19,874	25,204
UNITED AIR 2018 1 AA PTT 3.50% due 09/01/31	40,871	39,149	40,544
UNITED AIR 2018 1 B PTT 4.60% due 09/01/27	251,160	228,419	248,489
UNITED AIR 2019 1 AA PTT 4.15% due 02/25/33	242,398	241,428	252,831
UNITED AIR 2019 2 AA PTT 2.70% due 11/01/33	98,523	95,830	95,057
UNITED AIR 2019 2 B PTT 3.50% due 11/01/29	211,273	172,397	197,332
UNITED AIR 2020 1 A PTT 5.88% due 04/15/29	2,915,000	2,994,935	3,148,819
UNITED AIRLINES HOLDINGS 5.00% due 02/01/24	190,000	190,237	188,575
UNITED MEXICAN STATES 2.66% due 05/24/31	3,411,000	3,424,190	3,492,864
UNITED MEXICAN STATES 3.25% due 04/16/30	2,040,000	2,139,346	2,202,731
UNITED MEXICAN STATES 3.60% due 01/30/25	200,000	222,069	222,734
UNITED MEXICAN STATES 3.75% due 01/11/28	1,345,000	1,372,107	1,511,108
UNITED MEXICAN STATES 3.77% due 05/24/61	2,301,000	2,315,429	2,396,492
UNITED MEXICAN STATES 4.15% due 03/28/27	1,872,000	2,054,681	2,159,839
UNITED MEXICAN STATES 4.35% due 01/15/47	1,925,000	1,864,658	2,194,500
UNITED MEXICAN STATES 4.50% due 04/22/29	2,584,000	2,809,644	3,033,616
UNITED MEXICAN STATES 4.60% due 02/10/48	800,000	907,085	938,008
UNITED MEXICAN STATES 4.75% due 03/08/44	1,200,000	1,209,810	1,425,012
UNITED MEXICAN STATES 4.75% due 04/27/32	2,540,000	2,548,285	3,056,890
UNITED MEXICAN STATES 5.55% due 01/21/45	2,466,000	2,777,427	3,233,567
UNITED MEXICAN STATES 5.75% due 10/12/99	1,298,000	1,437,539	1,724,730
UNITED MEXICAN STATES 6.05% due 01/11/40	7,588,000	8,654,006	10,167,844
UNITED NATURAL FOODS INC 6.75% due 10/15/28	440,000	460,249	460,341
UNITED PARCEL SERVICE 3.40% due 03/15/29	794,000	872,205	925,055
UNITED RENTALS NORTH AM 3.88% due 02/15/31	2,816,000	2,950,752	2,954,125
UNITED RENTALS NORTH AM 3.88% due 11/15/27	1,268,000	1,294,077	1,328,230
UNITED RENTALS NORTH AM 4.00% due 07/15/30	67,000	65,706	70,518
UNITED RENTALS NORTH AM 4.88% due 01/15/28	1,173,000	1,247,436	1,249,245
UNITED RENTALS NORTH AM 5.25% due 01/15/30	240,000	256,662	266,400
UNITED RENTALS NORTH AM 5.50% due 05/15/27	171,000	180,789	182,970
UNITED RENTALS NORTH AM 5.88% due 09/15/26	230,000	230,000	243,501

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITEDHEALTH GROUP INC 1.25% due 01/15/26	170,000	169,471	175,250
UNITEDHEALTH GROUP INC 2.00% due 05/15/30	150,000	148,807	159,103
UNITEDHEALTH GROUP INC 2.38% due 10/15/22	70,000	71,575	72,749
UNITEDHEALTH GROUP INC 2.88% due 12/15/21	360,000	358,974	368,694
UNITEDHEALTH GROUP INC 3.13% due 05/15/60	60,000	63,362	69,651
UNITEDHEALTH GROUP INC 3.38% due 11/15/21	180,000	180,586	183,324
UNITEDHEALTH GROUP INC 3.50% due 06/15/23	150,000	158,720	161,874
UNITEDHEALTH GROUP INC 3.75% due 10/15/47	300,000	274,709	372,481
UNITEDHEALTH GROUP INC 3.88% due 08/15/59	270,000	276,241	349,565
UNITEDHEALTH GROUP INC 3.88% due 12/15/28	210,000	212,918	251,840
UNITEDHEALTH GROUP INC 4.25% due 04/15/47	267,000	358,860	354,662
UNITEDHEALTH GROUP INC 4.25% due 06/15/48	120,000	153,136	160,241
UNITEDHEALTH GROUP INC 4.45% due 12/15/48	128,000	170,541	176,523
UNITEDHEALTH GROUP INC 4.75% due 07/15/45	926,000	1,188,324	1,302,806
UNITEDHEALTH GROUP INC 5.80% due 03/15/36	300,000	306,057	448,431
UNITI GROUP/CSL CAPITAL 6.00% due 04/15/23	495,000	504,549	504,900
UNITI GRP/UNITI HLD/CSL 7.88% due 02/15/25	1,180,000	1,253,012	1,267,568
UNIV OF CALIFORNIA CA REVENUES 4.77% due 05/15/15	71,000	64,249	99,646
UNIV OF CALIFORNIA CA REVENUES 4.86% due 05/15/12	230,000	212,026	330,112
UNIVAR SOLUTIONS USA INC 5.13% due 12/01/27	2,692,000	2,828,258	2,843,425
UNIVISION COMMUNICATIONS 5.13% due 02/15/25	3,000,000	2,921,165	3,022,500
UNIVISION COMMUNICATIONS 6.63% due 06/01/27	2,380,000	2,524,964	2,556,239
UNUM GROUP 6.75% due 12/15/28	509,000	497,439	642,741
UNUM GROUP 7.25% due 03/15/28	940,000	925,471	1,196,048
UPSTART SECURITIZATION TRUST 3.01% due 11/20/30	2,500,000	2,499,995	2,545,710
URU MONETARY REG BILL 0.00% due 08/06/21	45,000,000	1,018,993	1,016,443
US AIRWAYS 2012 2A PTT 4.63% due 12/03/26	420,992	450,147	375,224
US BANCORP 1.45% due 05/12/25	730,000	729,264	757,596
US BANCORP 3.95% due 11/17/25	44,000	48,610	50,791
US BANK NA CINCINNATI 3.15% due 04/26/21	540,000	539,996	543,588
US FOODS INC 6.25% due 04/15/25	1,092,000	1,163,874	1,167,075
US RENAL CARE INC 10.63% due 07/15/27	400,000	438,746	442,000
US TREASURY N/B 0.13% due 05/15/23	25,450,000	25,390,480	25,443,041
US TREASURY N/B 0.13% due 07/31/22	3,930,000	3,928,504	3,930,614
US TREASURY N/B 0.13% due 09/30/22	117,300,000	117,224,464	117,304,582
US TREASURY N/B 0.13% due 12/15/23	6,555,000	6,546,623	6,547,318
US TREASURY N/B 0.25% due 05/31/25	2,050,000	2,042,858	2,046,076
US TREASURY N/B 0.25% due 06/15/23	680,000	680,414	681,753
US TREASURY N/B 0.25% due 06/30/25	70,000	70,060	69,822
US TREASURY N/B 0.25% due 07/31/25	49,910,000	49,976,352	49,763,779
US TREASURY N/B 0.25% due 08/31/25	3,900,000	3,901,365	3,887,355
US TREASURY N/B 0.25% due 09/30/25	5,290,000	5,274,886	5,269,956
US TREASURY N/B 0.25% due 10/31/25	5,835,000	5,798,392	5,809,928
US TREASURY N/B 0.25% due 11/15/23	2,555,000	2,557,251	2,562,186

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 0.25% due 12/31/25	15,730,000	15,715,225	15,742,289
US TREASURY N/B 0.38% due 03/31/22	91,000,000	91,285,988	91,287,929
US TREASURY N/B 0.38% due 04/30/25	4,670,000	4,685,104	4,686,965
US TREASURY N/B 0.38% due 07/31/27	61,360,000	61,133,695	60,554,650
US TREASURY N/B 0.38% due 09/30/27	2,300,000	2,274,524	2,264,871
US TREASURY N/B 0.38% due 11/30/25	28,945,000	28,920,340	28,985,704
US TREASURY N/B 0.50% due 03/15/23	490,000	492,561	493,981
US TREASURY N/B 0.50% due 03/31/25	2,275,000	2,287,802	2,295,973
US TREASURY N/B 0.50% due 04/30/27	43,195,000	43,108,780	43,087,013
US TREASURY N/B 0.50% due 05/31/27	24,895,000	24,899,057	24,807,479
US TREASURY N/B 0.50% due 08/31/27	57,960,000	58,069,770	57,606,806
US TREASURY N/B 0.50% due 10/31/27	32,320,000	32,074,795	32,067,500
US TREASURY N/B 0.63% due 03/31/27	13,190,000	13,303,344	13,268,831
US TREASURY N/B 0.63% due 05/15/30	91,475,000	91,345,851	89,431,105
US TREASURY N/B 0.63% due 08/15/30	140,140,000	138,136,599	136,636,500
US TREASURY N/B 0.63% due 11/30/27	164,090,000	163,772,642	164,064,361
US TREASURY N/B 0.63% due 12/31/27	23,230,000	23,171,325	23,204,592
US TREASURY N/B 0.88% due 11/15/30	161,165,000	160,607,458	160,636,177
US TREASURY N/B 1.00% due 05/15/40	21,230,000	21,225,725	20,155,231
US TREASURY N/B 1.13% due 02/28/22	61,000,000	61,834,155	61,719,610
US TREASURY N/B 1.13% due 05/15/40	20,295,000	20,066,653	19,267,566
US TREASURY N/B 1.13% due 08/15/40	134,655,000	131,511,601	127,480,413
US TREASURY N/B 1.13% due 08/31/21	54,000,000	54,487,447	54,367,032
US TREASURY N/B 1.13% due 09/30/21	65,000,000	65,569,931	65,490,039
US TREASURY N/B 1.25% due 05/15/50	216,035,000	206,115,511	195,984,252
US TREASURY N/B 1.25% due 08/31/24	1,910,000	1,900,505	1,981,327
US TREASURY N/B 1.25% due 10/31/21	61,000,000	61,729,345	61,567,110
US TREASURY N/B 1.38% due 01/31/22	38,000,000	38,617,627	38,510,625
US TREASURY N/B 1.38% due 08/15/50	61,945,000	59,719,807	58,015,364
US TREASURY N/B 1.38% due 08/31/26	22,265,000	22,098,312	23,419,997
US TREASURY N/B 1.38% due 11/15/40	15,590,000	15,384,201	15,414,613
US TREASURY N/B 1.50% due 01/31/27	3,650,000	3,641,451	3,868,715
US TREASURY N/B 1.50% due 02/15/30	75,445,000	80,944,135	79,815,505
US TREASURY N/B 1.50% due 08/15/26	7,935,000	7,509,465	8,402,111
US TREASURY N/B 1.50% due 09/30/21	26,530,000	26,800,857	26,803,591
US TREASURY N/B 1.50% due 09/30/24	150,000	149,880	157,072
US TREASURY N/B 1.50% due 10/31/24	1,070,000	1,064,901	1,121,452
US TREASURY N/B 1.50% due 11/15/50	7,680,000	7,622,951	7,651,200
US TREASURY N/B 1.50% due 11/30/21	55,000,000	55,861,708	55,687,500
US TREASURY N/B 1.63% due 02/15/26	56,615,000	54,829,914	60,215,360
US TREASURY N/B 1.63% due 05/15/26	19,750,000	19,368,797	21,029,121
US TREASURY N/B 1.63% due 09/30/26	133,190,000	135,355,424	141,993,027
US TREASURY N/B 1.63% due 10/31/26	243,440,000	259,906,834	259,624,957
US TREASURY N/B 1.63% due 11/15/50	77,974,000	78,195,668	77,681,598

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 1.63% due 11/30/26	49,605,000	49,686,630	52,918,459
US TREASURY N/B 1.63% due 12/31/21	75,000,000	76,289,312	76,125,000
US TREASURY N/B 1.75% due 07/31/24	68,170,000	71,849,103	71,903,372
US TREASURY N/B 1.75% due 11/15/29	56,672,000	56,997,414	61,247,821
US TREASURY N/B 1.88% due 06/30/26	47,340,000	47,216,730	51,080,970
US TREASURY N/B 2.00% due 02/15/50	95,990,000	111,191,658	104,254,139
US TREASURY N/B 2.00% due 05/31/24	1,725,000	1,733,184	1,830,656
US TREASURY N/B 2.00% due 10/31/21	20,000,000	20,312,447	20,310,156
US TREASURY N/B 2.13% due 05/31/26	38,795,000	39,077,340	42,351,714
US TREASURY N/B 2.13% due 11/30/24	20,520,000	20,165,510	22,016,517
US TREASURY N/B 2.25% due 03/31/26	13,840,000	13,739,094	15,179,128
US TREASURY N/B 2.25% due 08/15/46	34,555,000	30,568,467	39,443,993
US TREASURY N/B 2.25% due 08/15/49	145,610,000	173,558,451	166,638,131
US TREASURY N/B 2.25% due 11/15/25	75,790,000	81,229,326	82,765,048
US TREASURY N/B 2.25% due 11/15/27	94,425,000	93,439,195	104,848,634
US TREASURY N/B 2.25% due 12/31/24	10,345,000	10,144,566	11,164,518
US TREASURY N/B 2.38% due 04/30/26	124,870,000	127,933,636	137,888,673
US TREASURY N/B 2.38% due 05/15/29	38,075,000	39,900,530	43,030,699
US TREASURY N/B 2.38% due 08/15/24	1,235,000	1,227,540	1,331,050
US TREASURY N/B 2.38% due 11/15/49	247,620,000	301,514,346	290,885,791
US TREASURY N/B 2.50% due 01/15/22	45,000,000	46,105,725	46,102,149
US TREASURY N/B 2.50% due 02/15/45	95,005,000	96,888,253	113,297,173
US TREASURY N/B 2.50% due 02/15/46	40,885,000	42,953,691	48,844,798
US TREASURY N/B 2.50% due 02/28/26	69,430,000	74,900,843	76,969,664
US TREASURY N/B 2.50% due 05/15/46	116,195,000	119,695,844	138,812,175
US TREASURY N/B 2.63% due 01/31/26	10,065,000	10,115,935	11,209,894
US TREASURY N/B 2.63% due 02/15/29	7,800,000	7,825,801	8,954,156
US TREASURY N/B 2.75% due 02/15/28	68,275,000	68,026,736	78,294,889
US TREASURY N/B 2.75% due 02/28/25	305,000	304,858	336,179
US TREASURY N/B 2.75% due 08/15/42	7,475,000	7,351,732	9,267,248
US TREASURY N/B 2.75% due 08/15/47	52,980,000	50,513,176	66,421,606
US TREASURY N/B 2.75% due 11/15/23	1,500,000	1,500,387	1,611,328
US TREASURY N/B 2.75% due 11/15/42	134,540,000	149,743,541	166,687,702
US TREASURY N/B 2.75% due 11/15/47	10,685,000	10,350,552	13,408,840
US TREASURY N/B 2.88% due 05/15/43	136,615,000	152,136,654	172,711,245
US TREASURY N/B 2.88% due 05/15/49	51,980,000	70,289,663	67,111,053
US TREASURY N/B 2.88% due 05/31/25	10,590,000	10,594,284	11,783,030
US TREASURY N/B 2.88% due 08/15/28	67,674,200	67,806,498	78,610,456
US TREASURY N/B 2.88% due 08/15/45	51,420,000	57,398,682	65,421,907
US TREASURY N/B 2.88% due 10/15/21	3,295,000	3,326,823	3,365,920
US TREASURY N/B 2.88% due 11/15/46	28,190,000	29,759,824	36,016,029
US TREASURY N/B 3.00% due 02/15/47	36,920,000	45,839,144	48,275,784
US TREASURY N/B 3.00% due 02/15/48	147,050,400	148,450,599	193,038,116
US TREASURY N/B 3.00% due 02/15/49	7,570,000	10,070,640	9,985,303

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 3.00% due 05/15/42	43,565,000	51,014,959	56,030,376
US TREASURY N/B 3.00% due 05/15/45	150,515,000	194,775,313	195,287,333
US TREASURY N/B 3.00% due 05/15/47	79,930,000	81,738,951	104,673,955
US TREASURY N/B 3.00% due 08/15/48	37,900,000	48,826,725	49,857,746
US TREASURY N/B 3.00% due 09/30/25	73,880,000	73,733,991	83,138,088
US TREASURY N/B 3.00% due 10/31/25	57,395,000	57,213,009	64,699,410
US TREASURY N/B 3.00% due 11/15/44	9,600,000	10,893,128	12,424,500
US TREASURY N/B 3.00% due 11/15/45	37,862,500	45,931,292	49,273,015
US TREASURY N/B 3.13% due 02/15/42	11,440,000	11,993,756	15,000,700
US TREASURY N/B 3.13% due 02/15/43	5,800,000	6,070,084	7,607,289
US TREASURY N/B 3.13% due 05/15/48	43,550,000	43,770,187	58,459,070
US TREASURY N/B 3.13% due 08/15/44	59,635,000	77,334,201	78,650,645
US TREASURY N/B 3.13% due 11/15/28	499,495,000	590,283,346	591,394,278
US TREASURY N/B 3.13% due 11/15/41	71,735,000	83,137,332	93,818,732
US TREASURY N/B 3.38% due 05/15/44	40,370,000	49,593,901	55,207,552
US TREASURY N/B 3.38% due 11/15/48	68,340,000	99,790,942	95,988,335
US TREASURY N/B 3.50% due 02/15/39	37,610,000	51,515,018	51,071,736
US TREASURY N/B 3.63% due 02/15/44	127,115,000	170,383,689	180,001,792
US TREASURY N/B 3.63% due 08/15/43	47,030,000	59,915,394	66,418,852
US TREASURY N/B 3.75% due 11/15/43	49,720,000	66,249,297	71,565,725
US TREASURY N/B 4.25% due 05/15/39	18,355,000	27,699,029	27,238,533
US TREASURY N/B 4.38% due 02/15/38	48,550,000	72,451,008	72,176,402
US TREASURY N/B 4.38% due 11/15/39	43,620,000	68,196,048	65,965,026
US TREASURY N/B 4.50% due 05/15/38	6,390,000	9,990,423	9,650,398
US TREASURY N/B 4.50% due 08/15/39	7,190,000	11,302,631	11,000,700
US TREASURY N/B 4.63% due 02/15/40	42,970,000	70,024,051	66,987,880
US TREASURY N/B 4.75% due 02/15/37	18,040,000	22,472,508	27,500,430
US TREASURY N/B 4.75% due 02/15/41	6,055,000	7,874,103	9,672,863
US TREASURY N/B 5.00% due 05/15/37	26,350,000	39,031,426	41,298,479
US TREASURY N/B 5.25% due 02/15/29	-	(438)	-
US TREASURY N/B 5.50% due 08/15/28	56,550,000	67,430,156	76,773,252
USA COM PART/USA COM FIN 6.88% due 04/01/26	590,000	618,551	616,550
USA COM PART/USA COM FIN 6.88% due 09/01/27	253,000	257,492	270,098
USAA CAPITAL CORP 1.50% due 05/01/23	150,000	149,856	153,863
VAIL RESORTS INC 6.25% due 05/15/25	947,000	1,005,387	1,010,923
VALE OVERSEAS LIMITED 3.75% due 07/08/30	1,073,000	1,179,013	1,193,723
VALE OVERSEAS LIMITED 6.88% due 11/21/36	1,077,000	1,173,352	1,578,484
VALE OVERSEAS LIMITED 8.25% due 01/17/34	200,000	299,508	307,300
VALERO ENERGY CORP 2.70% due 04/15/23	1,375,000	1,373,826	1,434,967
VALERO ENERGY CORP 2.85% due 04/15/25	725,000	724,536	772,155
VALVOLINE INC 3.63% due 06/15/31	2,480,000	2,493,125	2,545,100
VALVOLINE INC 4.25% due 02/15/30	913,000	912,418	967,780
VALVOLINE INC 4.38% due 08/15/25	52,000	52,108	53,704
VANTAGE DATA CENTERS LLC 3.19% due 07/15/44	2,219,993	2,219,993	2,323,312

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VECTOR GROUP LTD 6.13% due 02/01/25	875,000	885,600	889,674
VEDANTA RESOURCES 13.88% due 01/21/24	520,000	538,660	549,380
VEDANTA RESOURCES LTD 6.38% due 07/30/22	695,000	599,228	616,118
VENTAS REALTY LP 3.50% due 02/01/25	1,700,000	1,699,168	1,872,207
VENTAS REALTY LP 3.50% due 04/15/24	3,100,000	3,339,913	3,371,997
VEON HOLDINGS BV 3.38% due 11/25/27	372,000	374,755	382,271
VEON HOLDINGS BV 4.00% due 04/09/25	237,000	248,440	250,891
VEREIT OPERATING PARTNER 2.85% due 12/15/32	1,150,000	1,137,781	1,202,496
VEREIT OPERATING PARTNER 3.40% due 01/15/28	325,000	322,386	358,782
VERITAS US INC/BERMUDA L 7.50% due 09/01/25	200,000	207,179	205,250
VERIZON COMMUNICATIONS 0.85% due 11/20/25	120,000	119,988	120,943
VERIZON COMMUNICATIONS 1.50% due 09/18/30	3,644,000	3,632,112	3,589,760
VERIZON COMMUNICATIONS 1.68% due 10/30/30	389,000	386,779	387,426
VERIZON COMMUNICATIONS 1.75% due 01/20/31	442,000	440,457	439,791
VERIZON COMMUNICATIONS 2.63% due 08/15/26	390,000	367,785	427,350
VERIZON COMMUNICATIONS 2.65% due 11/20/40	1,520,000	1,523,329	1,534,844
VERIZON COMMUNICATIONS 2.88% due 11/20/50	1,770,000	1,765,409	1,783,458
VERIZON COMMUNICATIONS 2.99% due 10/30/56	728,000	750,225	732,814
VERIZON COMMUNICATIONS 3.00% due 03/22/27	282,000	295,889	312,863
VERIZON COMMUNICATIONS 3.15% due 03/22/30	1,715,000	1,760,070	1,923,220
VERIZON COMMUNICATIONS 3.38% due 02/15/25	522,000	555,227	579,752
VERIZON COMMUNICATIONS 3.50% due 11/01/24	160,000	166,633	176,723
VERIZON COMMUNICATIONS 3.85% due 11/01/42	130,000	136,219	154,184
VERIZON COMMUNICATIONS 4.00% due 03/22/50	290,000	345,049	350,916
VERIZON COMMUNICATIONS 4.02% due 12/03/29	109,000	129,411	129,611
VERIZON COMMUNICATIONS 4.13% due 03/16/27	1,008,000	1,092,441	1,188,120
VERIZON COMMUNICATIONS 4.13% due 08/15/46	1,125,000	1,386,098	1,380,320
VERIZON COMMUNICATIONS 4.27% due 01/15/36	2,303,000	2,674,011	2,856,366
VERIZON COMMUNICATIONS 4.33% due 09/21/28	8,320,000	9,556,258	10,019,192
VERIZON COMMUNICATIONS 4.40% due 11/01/34	590,000	569,818	736,279
VERIZON COMMUNICATIONS 4.50% due 08/10/33	2,609,000	2,742,456	3,292,062
VERIZON COMMUNICATIONS 4.52% due 09/15/48	85,000	113,173	110,847
VERIZON COMMUNICATIONS 4.67% due 03/15/55	121,000	163,994	162,596
VERIZON COMMUNICATIONS 4.81% due 03/15/39	168,000	221,423	219,176
VERIZON COMMUNICATIONS 4.86% due 08/21/46	250,000	321,227	337,859
VERIZON COMMUNICATIONS 5.01% due 04/15/49	69,000	75,870	95,649
VERIZON COMMUNICATIONS 5.50% due 03/16/47	80,000	84,095	116,539
VERIZON OWNER TRUST 1.94% due 04/22/24	17,745,000	18,163,671	18,125,715
VERIZON OWNER TRUST 2.93% due 09/20/23	13,260,000	13,586,320	13,517,195
VERMILION ENERGY INC 5.63% due 03/15/25	735,000	639,314	631,181
VERTICAL US NEWCO INC 5.25% due 07/15/27	3,384,000	3,578,354	3,587,040
VERUS SECURITIZATION TRUST 2.91% due 07/25/59	215,119	215,111	220,977
VERUS SECURITIZATION TRUST 3.21% due 05/25/59	4,927,085	4,984,288	4,965,130
VERUS SECURITIZATION TRUST 4.03% due 12/25/59	4,000,000	4,000,000	4,035,067

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VFH PARENT LLC 0.00% due 03/01/26	1,100,000	1,101,367	1,097,019
VIACOMCBS INC 4.38% due 03/15/43	324,000	349,181	382,796
VIACOMCBS INC 4.90% due 08/15/44	115,000	136,903	143,425
VIASAT INC 5.63% due 04/15/27	970,000	1,024,539	1,018,500
VIASAT INC 5.63% due 09/15/25	735,000	746,032	751,758
VIATRIS INC 4.00% due 06/22/50	875,000	943,995	1,002,477
VICI PROPERTIES / NOTE 3.75% due 02/15/27	341,000	342,926	348,673
VICI PROPERTIES / NOTE 4.13% due 08/15/30	3,394,000	3,552,375	3,582,808
VICI PROPERTIES / NOTE 4.25% due 12/01/26	1,980,000	2,046,071	2,053,557
VICI PROPERTIES / NOTE 4.63% due 12/01/29	377,000	398,571	403,390
VIKING CRUISES LTD 13.00% due 05/15/25	1,780,000	2,121,563	2,127,100
VIPER ENERGY PARTNERS LP 5.38% due 11/01/27	6,235,000	6,490,812	6,515,575
VIRGIN MEDIA FINANCE PLC 3.75% due 07/15/30	500,000	585,015	622,481
VIRGIN MEDIA FINANCE PLC 5.00% due 07/15/30	2,643,000	2,742,110	2,742,113
VIRGIN MEDIA SECURED FIN 4.25% due 01/15/30	500,000	670,627	701,416
VIRGIN MEDIA SECURED FIN 4.50% due 08/15/30	418,000	439,810	436,810
VIRGIN MEDIA SECURED FIN 5.00% due 04/15/27	1,000,000	1,386,732	1,430,171
VIRGIN MEDIA SECURED FIN 5.50% due 05/15/29	1,432,000	1,541,375	1,551,930
VIRGIN MEDIA VEND FIN IV 5.00% due 07/15/28	1,465,000	1,491,692	1,523,600
VIRGIN MEDIA VENDOR FIN 4.88% due 07/15/28	1,500,000	2,025,306	2,091,433
VIRGIN MONEY UK PLC 3.13% due 06/22/25	200,000	264,413	283,857
VIRGIN MONEY UK PLC 4.00% due 09/03/27	200,000	277,917	302,828
VIRGIN MONEY UK PLC 4.00% due 09/25/26	400,000	553,616	597,262
VIRGINIA ELEC + POWER CO 2.45% due 12/15/50	775,000	762,675	779,882
VIRGINIA ELEC + POWER CO 4.00% due 01/15/43	190,000	228,024	238,812
VIRGINIA ELEC + POWER CO 4.00% due 11/15/46	-	45	-
VIRGINIA ELEC + POWER CO 4.45% due 02/15/44	91,000	118,123	118,954
VIRGINIA ELEC + POWER CO 6.00% due 05/15/37	174,000	214,837	254,724
VIRGINIA ELEC + POWER CO 6.35% due 11/30/37	50,000	75,017	75,429
VISA INC 2.05% due 04/15/30	320,000	319,569	342,246
VISA INC 3.15% due 12/14/25	960,000	959,106	1,076,971
VISA INC 4.15% due 12/14/35	378,000	489,478	491,322
VISA INC 4.30% due 12/14/45	790,000	802,170	1,082,093
VISIO 2019 1 TRUST 3.57% due 06/25/54	31,458	31,457	31,867
VISIO 2019 2 TRUST 2.92% due 11/25/54	36,770	36,768	38,071
VISTRA CORP 4.30% due 07/15/29	535,000	549,471	607,237
VISTRA CORP 5.00% due 07/31/27	1,813,000	1,890,613	1,921,780
VISTRA CORP 5.50% due 09/01/26	2,200,000	2,301,750	2,292,840
VISTRA CORP 5.63% due 02/15/27	19,000	19,000	20,209
VISTRA OPERATIONS CO LLC 3.55% due 07/15/24	-	1,083	-
VIZIENT INC 6.25% due 05/15/27	1,300,000	1,392,798	1,397,500
VMED O2 UK FINANCING I 4.25% due 01/31/31	2,279,000	2,354,032	2,324,580
VNO MORTGAGE TRUST 3.00% due 11/15/30	370,000	374,836	382,611
VODAFONE GROUP PLC 4.13% due 05/30/25	624,000	681,356	713,541

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VODAFONE GROUP PLC 4.38% due 02/19/43	1,562,000	1,876,234	1,939,933
VODAFONE GROUP PLC 4.38% due 05/30/28	550,000	546,635	658,712
VODAFONE GROUP PLC 5.25% due 05/30/48	422,000	522,798	587,825
VODAFONE GROUP PLC 7.00% due 04/04/79	4,394,000	4,482,553	5,466,289
VOLKSWAGEN AUTO LEASE TRUST 0.58% due 04/20/23	34,500,000	34,497,592	34,513,138
VOLKSWAGEN FIN SERV NV 1.63% due 11/30/22	500,000	654,807	696,420
VOLKSWAGEN GROUP AMERICA 2.50% due 09/24/21	505,000	508,175	512,525
VOLKSWAGEN GROUP AMERICA 3.35% due 05/13/25	1,800,000	1,960,121	1,978,839
VOLKSWAGEN GROUP AMERICA 3.75% due 05/13/30	2,250,000	2,563,566	2,595,626
VOTORANTIM CIMENTOS INTL 7.25% due 04/05/41	280,000	384,232	381,153
VOYA CLO LTD 1.39% due 10/15/31	2,120,000	2,107,844	2,117,348
VOYA FINANCIAL INC 4.80% due 06/15/46	650,000	644,496	823,953
VTR COMUNICACIONES SPA 5.13% due 01/15/28	231,000	245,978	246,015
WACHOVIA ASSET SECURITIZATION 0.29% due 07/25/37	24,444	21,972	22,429
WACHOVIA CAP TRUST III 5.57% due 03/29/49	450,000	449,858	455,684
WALGREENS BOOTS ALLIANCE 3.45% due 06/01/26	310,000	309,770	342,861
WALGREENS BOOTS ALLIANCE 4.10% due 04/15/50	625,000	637,451	661,551
WALMART INC 3.25% due 07/08/29	53,000	61,682	61,682
WALMART INC 3.40% due 06/26/23	170,000	178,885	182,570
WALMART INC 3.55% due 06/26/25	140,000	155,916	158,530
WALMART INC 3.70% due 06/26/28	920,000	919,292	1,083,624
WALMART INC 7.55% due 02/15/30	50,000	76,983	76,437
WALT DISNEY COMPANY/THE 2.00% due 09/01/29	915,000	929,148	956,320
WALT DISNEY COMPANY/THE 3.50% due 05/13/40	1,450,000	1,638,656	1,704,464
WALT DISNEY COMPANY/THE 3.60% due 01/13/51	400,000	461,987	484,200
WALT DISNEY COMPANY/THE 4.50% due 02/15/21	8,263,000	8,365,633	8,301,561
WALT DISNEY COMPANY/THE 4.70% due 03/23/50	1,825,000	2,443,116	2,577,736
WALT DISNEY COMPANY/THE 6.65% due 11/15/37	3,125,000	4,300,706	4,938,509
WAMU MORTGAGE PASS THROUGH CER 0.61% due 04/25/45	293	233	296
WAMU MORTGAGE PASS THROUGH CER 0.94% due 01/25/45	2,104,728	564,842	1,525,796
WAMU MORTGAGE PASS THROUGH CER 1.68% due 05/25/46	450,630	264,004	425,143
WAMU MORTGAGE PASS THROUGH CER 1.94% due 07/25/44	1,235,891	12,286	68,460
WAMU MORTGAGE PASS THROUGH CER 2.01% due 06/25/42	6,719	6,750	6,473
WAMU MORTGAGE PASS THROUGH CER 2.09% due 06/25/44	788,491	4,705	56,949
WAMU MORTGAGE PASS THROUGH CER 2.11% due 10/25/44	1,588,682	16,627	71,414
WAMU MORTGAGE PASS THROUGH CER 3.17% due 06/25/37	691,817	514,882	600,232
WASHINGTON MUTUAL MORTGAGE PAS 0.53% due 07/25/46	9,282	7,951	7,434
WASHINGTON MUTUAL MORTGAGE PAS 1.55% due 04/25/46	828,411	535,904	754,988
WASHINGTON MUTUAL MSC MORTGAGE 3.40% due 01/25/35	196,580	132,714	197,759
WASHINGTON MUTUAL MSC MORTGAGE 7.00% due 03/25/34	6,500	6,356	6,902
WASTE MANAGEMENT INC 1.15% due 03/15/28	610,000	609,623	611,743
WASTE MANAGEMENT INC 3.50% due 05/15/24	480,000	479,976	524,386
WASTE MANAGEMENT INC 4.15% due 07/15/49	257,000	276,435	342,506
WASTE PRO USA INC 5.50% due 02/15/26	548,000	565,606	560,330

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WATCO COS LLC/FINANCE CO 6.50% due 06/15/27	1,820,000	1,962,167	1,970,150
WEA FINANCE LLC/WESTFIEL 3.75% due 09/17/24	900,000	900,101	949,293
WEC ENERGY GROUP INC 1.38% due 10/15/27	1,500,000	1,498,838	1,519,291
WEEKLEY HOMES LLC/ FINAN 4.88% due 09/15/28	590,000	617,875	616,550
WELBILT INC 9.50% due 02/15/24	724,000	747,366	748,283
WELLS FARGO + COMPANY 1.14% due 02/11/22	8,000,000	8,006,870	8,006,791
WELLS FARGO + COMPANY 1.18% due 02/11/22	14,172,000	14,204,479	14,184,030
WELLS FARGO + COMPANY 2.19% due 04/30/26	5,140,000	5,162,797	5,411,841
WELLS FARGO + COMPANY 2.39% due 06/02/28	56,000	59,684	59,619
WELLS FARGO + COMPANY 2.41% due 10/30/25	468,000	487,510	494,849
WELLS FARGO + COMPANY 2.57% due 02/11/31	2,685,000	2,752,087	2,848,957
WELLS FARGO + COMPANY 2.63% due 07/22/22	123,000	127,039	127,320
WELLS FARGO + COMPANY 2.88% due 10/30/30	3,420,000	3,677,625	3,731,187
WELLS FARGO + COMPANY 3.00% due 02/19/25	213,000	230,254	231,562
WELLS FARGO + COMPANY 3.00% due 04/22/26	1,209,000	1,244,464	1,330,622
WELLS FARGO + COMPANY 3.00% due 10/23/26	7,471,000	7,336,671	8,277,638
WELLS FARGO + COMPANY 3.07% due 04/30/41	3,057,000	3,092,920	3,325,402
WELLS FARGO + COMPANY 3.45% due 02/13/23	880,000	877,370	932,577
WELLS FARGO + COMPANY 3.50% due 03/08/22	17,635,000	18,388,701	18,283,259
WELLS FARGO + COMPANY 3.55% due 09/29/25	112,000	121,125	125,814
WELLS FARGO + COMPANY 3.58% due 05/22/28	2,677,000	2,725,577	3,034,621
WELLS FARGO + COMPANY 3.75% due 01/24/24	1,933,000	2,008,662	2,110,236
WELLS FARGO + COMPANY 4.10% due 06/03/26	2,025,000	2,027,824	2,321,513
WELLS FARGO + COMPANY 4.15% due 01/24/29	500,000	511,023	593,501
WELLS FARGO + COMPANY 4.30% due 07/22/27	4,355,000	4,475,521	5,103,084
WELLS FARGO + COMPANY 4.40% due 06/14/46	190,000	189,308	237,848
WELLS FARGO + COMPANY 4.48% due 01/16/24	656,000	657,669	729,603
WELLS FARGO + COMPANY 4.48% due 04/04/31	310,000	310,000	378,991
WELLS FARGO + COMPANY 4.60% due 04/01/21	200,000	200,448	202,112
WELLS FARGO + COMPANY 4.65% due 11/04/44	510,000	508,943	654,187
WELLS FARGO + COMPANY 4.75% due 12/07/46	790,000	788,846	1,033,905
WELLS FARGO + COMPANY 4.90% due 11/17/45	1,030,000	1,026,952	1,371,862
WELLS FARGO + COMPANY 5.01% due 04/04/51	9,070,000	9,648,197	12,890,439
WELLS FARGO + COMPANY 5.38% due 11/02/43	750,000	757,874	1,042,128
WELLS FARGO + COMPANY 5.61% due 01/15/44	840,000	887,171	1,190,531
WELLS FARGO + COMPANY 5.90% due 12/29/49	1,320,000	1,355,593	1,400,850
WELLS FARGO + COMPANY 5.95% due 12/01/86	310,000	310,396	415,609
WELLS FARGO BANK NA 2.90% due 05/27/22	2,350,000	2,365,584	2,373,863
WELLS FARGO BANK NA 3.55% due 08/14/23	4,950,000	4,950,931	5,346,050
WELLS FARGO BANK NA 3.63% due 10/22/21	5,000,000	5,125,128	5,118,699
WELLS FARGO COMMERCIAL MORTGAG 0.91% due 12/15/34	1,340,000	1,256,469	1,313,774
WELLS FARGO COMMERCIAL MORTGAG 0.97% due 12/15/59	8,343,545	464,547	315,509
WELLS FARGO COMMERCIAL MORTGAG 1.36% due 12/15/34	2,650,000	2,642,435	2,354,545
WELLS FARGO COMMERCIAL MORTGAG 1.81% due 12/15/34	2,200,000	2,196,271	1,848,257

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WELLS FARGO COMMERCIAL MORTGAG 1.89% due 07/15/53	1,900,000	272,687	271,626
WELLS FARGO COMMERCIAL MORTGAG 3.41% due 05/15/48	1,310,000	1,344,115	1,411,550
WELLS FARGO COMMERCIAL MORTGAG 3.45% due 02/15/48	1,241,000	1,334,563	1,358,811
WELLS FARGO COMMERCIAL MORTGAG 3.47% due 05/15/52	2,000,000	2,206,956	2,225,701
WELLS FARGO COMMERCIAL MORTGAG 3.64% due 12/15/59	2,270,000	2,333,146	2,585,473
WELLS FARGO COMMERCIAL MORTGAG 3.75% due 06/15/36	700,000	760,585	774,654
WELLS FARGO COMMERCIAL MORTGAG 3.77% due 07/15/58	1,535,000	1,643,904	1,715,761
WELLS FARGO COMMERCIAL MORTGAG 4.15% due 08/15/51	780,000	848,289	919,383
WELLS FARGO COMMERCIAL MORTGAG 4.19% due 11/15/50	480,000	518,433	517,057
WELLS FARGO COMMERCIAL MORTGAG 4.21% due 05/15/51	1,630,000	1,772,898	1,920,580
WESCO DISTRIBUTION INC 5.38% due 06/15/24	103,000	101,236	105,575
WESCO DISTRIBUTION INC 5.38% due 12/15/21	50,000	49,884	50,030
WESCO DISTRIBUTION INC 7.13% due 06/15/25	1,874,000	2,039,775	2,061,081
WESCO DISTRIBUTION INC 7.25% due 06/15/28	456,000	489,493	518,604
WEST STREET MERGER SUB 6.38% due 09/01/25	1,501,000	1,545,614	1,538,525
WESTERN DIGITAL CORP 4.75% due 02/15/26	1,700,000	1,861,925	1,878,500
WESTERN MIDSTREAM OPERAT 2.07% due 01/13/23	140,000	140,000	137,237
WESTERN MIDSTREAM OPERAT 4.10% due 02/01/25	400,000	408,248	412,228
WESTERN MIDSTREAM OPERAT 4.50% due 03/01/28	100,000	102,819	103,650
WESTERN MIDSTREAM OPERAT 4.65% due 07/01/26	400,000	419,324	419,756
WESTERN MIDSTREAM OPERAT 5.05% due 02/01/30	1,360,000	1,378,396	1,522,942
WESTERN MIDSTREAM OPERAT 5.30% due 03/01/48	2,210,000	2,144,052	2,190,022
WESTERN MIDSTREAM OPERAT 5.45% due 04/01/44	300,000	268,590	303,381
WESTERN MIDSTREAM OPERAT 5.50% due 08/15/48	2,158,000	2,074,652	2,118,271
WESTERN MIDSTREAM OPERAT 6.25% due 02/01/50	240,000	236,399	264,000
WESTLAKE AUTOMOBILE RECEIVABLE 1.44% due 09/15/23	1,676,136	1,676,011	1,685,864
WESTPAC BANKING CORP 2.00% due 08/19/21	8,633,000	8,729,397	8,729,618
WESTROCK RKT LLC 4.00% due 03/01/23	190,000	191,610	201,827
WEYERHAEUSER CO 4.00% due 04/15/30	2,600,000	3,036,191	3,078,982
WF RBS COMMERCIAL MORTGAGE TRU 1.03% due 08/15/47	62,355,878	5,456,895	1,804,910
WF RBS COMMERCIAL MORTGAGE TRU 1.10% due 05/15/47	1,620,000	1,620,000	1,601,545
WF RBS COMMERCIAL MORTGAGE TRU 1.19% due 03/15/48	11,327,828	1,004,860	223,713
WF RBS COMMERCIAL MORTGAGE TRU 1.19% due 05/15/45	19,044,126	1,758,178	426,112
WF RBS COMMERCIAL MORTGAGE TRU 1.31% due 06/15/45	884,311	104,609	10,142
WF RBS COMMERCIAL MORTGAGE TRU 3.90% due 09/15/57	186,000	147,029	154,577
WF RBS COMMERCIAL MORTGAGE TRU 4.00% due 05/15/47	1,193,000	1,292,014	1,306,892
WF RBS COMMERCIAL MORTGAGE TRU 4.72% due 03/15/47	180,000	192,959	195,448
WHITE CAP BUYER LLC 6.88% due 10/15/28	3,397,000	3,624,748	3,622,051
WHITEBOX CLO I LTD 1.99% due 10/24/31	1,060,000	1,060,000	1,065,374
WHITEBOX CLO I LTD 4.56% due 07/24/32	1,100,000	1,102,428	1,099,956
WILLIAM CARTER 5.50% due 05/15/25	803,000	853,385	852,774
WILLIAMS COMPANIES INC 3.50% due 11/15/30	2,975,000	2,959,501	3,369,454
WILLIAMS COMPANIES INC 3.60% due 03/15/22	1,900,000	1,900,134	1,961,284
WILLIAMS COMPANIES INC 3.70% due 01/15/23	240,000	236,918	254,238

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WILLIAMS COMPANIES INC 5.10% due 09/15/45	3,895,000	3,953,657	4,814,049
WILLIAMS COMPANIES INC 7.50% due 01/15/31	419,000	465,232	569,590
WILLIAMS COS INC 7.75% due 06/15/31	334,000	264,692	449,965
WILLIAMS COS INC 7.88% due 09/01/21	478,000	488,600	501,135
WILLIAMS COS INC 8.75% due 03/15/32	354,000	422,090	517,846
WILLIAMS SCOTSMAN INTL 4.63% due 08/15/28	155,000	160,872	160,425
WILLIS NORTH AMERICA INC 2.95% due 09/15/29	794,000	832,044	868,729
WINGSTOP FUNDING LLC 2.84% due 12/05/50	1,000,000	1,019,216	1,020,270
WINNEBAGO INDUSTRIES 6.25% due 07/15/28	200,000	217,260	215,000
WMG ACQUISITION CORP 3.00% due 02/15/31	420,000	411,123	411,600
WMG ACQUISITION CORP 3.88% due 07/15/30	211,000	218,003	224,244
WOLVERINE WORLD WIDE 5.00% due 09/01/26	50,000	50,622	51,000
WOLVERINE WORLD WIDE 6.38% due 05/15/25	575,000	614,686	612,375
WORLD OMNI AUTOMOBILE LEASE SE 0.01% due 09/15/23	20,000,000	19,998,682	20,008,358
WP CAREY INC 2.40% due 02/01/31	400,000	396,467	415,419
WP CAREY INC 4.00% due 02/01/25	315,000	309,569	348,030
WP CAREY INC 4.60% due 04/01/24	345,000	347,600	382,912
WPX ENERGY INC 4.50% due 01/15/30	3,305,000	3,329,398	3,503,300
WPX ENERGY INC 5.25% due 09/15/24	57,000	55,796	62,088
WPX ENERGY INC 5.25% due 10/15/27	1,576,000	1,661,970	1,669,961
WPX ENERGY INC 5.88% due 06/15/28	890,000	929,613	970,127
WPX ENERGY INC 6.00% due 01/15/22	130,000	130,412	131,951
WPX ENERGY INC 8.25% due 08/01/23	815,000	884,518	927,568
WR GRACE + CO CONN 4.88% due 06/15/27	2,669,000	2,799,264	2,830,528
WYNDHAM HOTELS + RESORTS 4.38% due 08/15/28	3,949,000	4,029,221	4,103,208
WYNDHAM HOTELS + RESORTS 5.38% due 04/15/26	200,000	206,983	207,000
WYNN LAS VEGAS LLC/CORP 5.25% due 05/15/27	675,000	672,020	695,756
WYNN LAS VEGAS LLC/CORP 5.50% due 03/01/25	1,924,000	1,890,457	2,008,175
WYNN MACAU LTD 4.88% due 10/01/24	225,000	226,851	227,925
WYNN MACAU LTD 5.13% due 12/15/29	375,000	375,000	382,969
WYNN MACAU LTD 5.50% due 01/15/26	400,000	398,075	416,000
WYNN RESORTS FINANCE LLC 5.13% due 10/01/29	564,000	570,376	590,790
WYNN RESORTS FINANCE LLC 7.75% due 04/15/25	1,290,000	1,372,522	1,398,038
XCEL ENERGY INC 3.40% due 06/01/30	5,100,000	5,544,995	5,845,480
XCEL ENERGY INC 4.00% due 06/15/28	1,430,000	1,438,092	1,683,521
XEROX HOLDINGS CORP 5.00% due 08/15/25	3,500,000	3,615,397	3,724,945
XEROX HOLDINGS CORP 5.50% due 08/15/28	200,000	210,191	212,230
XLIT LTD 4.45% due 03/31/25	1,074,000	1,094,630	1,225,639
XPO LOGISTICS INC 6.50% due 06/15/22	24,000	23,982	24,078
XPO LOGISTICS INC 6.75% due 08/15/24	1,400,000	1,484,171	1,487,500
YORK CLO LTD 1.37% due 01/22/31	2,670,000	2,660,249	2,662,075
YORK CLO LTD 1.59% due 01/22/33	1,000,000	997,039	1,001,281
YPF SOCIEDAD ANONIMA 8.50% due 07/28/25	345,000	244,239	265,650
YPF SOCIEDAD ANONIMA 8.75% due 04/04/24	2,181,000	1,859,233	1,914,918

Fixed Income and Short-Term Securities

Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
YUM BRANDS INC 3.63% due 03/15/31	1,294,000	1,306,212	1,308,014
YUM BRANDS INC 4.75% due 01/15/30	624,000	672,598	684,216
YUM BRANDS INC 6.88% due 11/15/37	250,000	317,962	321,250
YUM BRANDS INC 7.75% due 04/01/25	3,000	3,000	3,323
ZAYO GROUP HOLDINGS INC 4.00% due 03/01/27	3,108,000	3,114,196	3,115,770
ZAYO GROUP HOLDINGS INC 6.13% due 03/01/28	2,238,000	2,358,005	2,366,685
ZIGGO BOND CO BV 5.13% due 02/28/30	1,552,000	1,643,722	1,637,826
ZIGGO BOND CO BV 6.00% due 01/15/27	2,367,000	2,494,050	2,501,375
ZIGGO BV 4.25% due 01/15/27	1,040,000	1,283,323	1,328,983
ZIGGO BV 4.88% due 01/15/30	263,000	278,903	276,479
ZIGGO BV 5.50% due 01/15/27	4,333,000	4,526,798	4,522,569
ZIMMER BIOMET HOLDINGS 3.55% due 03/20/30	525,000	523,814	594,501
ZIMMER BIOMET HOLDINGS 4.45% due 08/15/45	1,400,000	1,604,783	1,641,415
ZOETIS INC 2.00% due 05/15/30	450,000	447,215	465,944
ZOETIS INC 3.95% due 09/12/47	1,300,000	1,583,583	1,616,940
ZOETIS INC 4.50% due 11/13/25	3,810,000	3,806,212	4,447,330

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
Total Underlying Fixed Income Securities	1,650,937,860	1,668,994,045	1,738,785,102
ABBVIE INC 2.30% due 11/21/22	1,660,000	1,658,469	1,720,424
ABBVIE INC 2.60% due 11/21/24	2,690,000	2,689,503	2,883,131
ABBVIE INC 2.95% due 11/21/26	890,000	889,098	984,206
ABBVIE INC 3.20% due 11/21/29	570,000	569,872	638,797
AEP TEXAS INC 2.40% due 10/01/22	230,000	229,857	237,246
ALLIANT ENERGY FINANCE 3.75% due 06/15/23	750,000	749,809	803,568
AMERICAN HONDA FINANCE 2.20% due 06/27/22	1,667,000	1,666,227	1,713,059
ANGLO AMERICAN CAPITAL 2.63% due 09/10/30	540,000	535,247	564,672
ANGLO AMERICAN CAPITAL 3.63% due 09/11/24	600,000	625,900	652,719
ANHEUSER BUSCH CO/INBEV 3.65% due 02/01/26	1,920,000	1,845,074	2,170,310
ANHEUSER BUSCH INBEV WOR 4.15% due 01/23/25	290,000	289,796	330,220
APPLE INC 1.13% due 05/11/25	400,000	399,374	411,346
ARCHER DANIELS MIDLAND C 3.25% due 03/27/30	695,000	689,953	803,761
AT+T INC 1.65% due 02/01/28	570,000	569,319	581,567
AT+T INC 2.25% due 02/01/32	460,000	459,194	466,633
AT+T INC 2.30% due 06/01/27	250,000	249,659	266,634
AT+T INC 2.55% due 12/01/33	2,199,000	2,204,850	2,254,279
AT+T INC 4.50% due 05/15/35	800,000	853,695	970,748
BAE SYSTEMS HOLDINGS INC 3.80% due 10/07/24	825,000	847,935	917,419
BAE SYSTEMS HOLDINGS INC 3.85% due 12/15/25	960,000	1,010,244	1,088,655
BANK OF AMERICA CORP 1.20% due 10/24/26	1,260,000	1,260,000	1,276,777
BANK OF AMERICA CORP 2.02% due 02/13/26	680,000	680,000	712,668
BANK OF AMERICA CORP 3.00% due 12/20/23	1,000,000	999,780	1,052,510
BANK OF AMERICA CORP 3.50% due 04/19/26	1,750,000	1,748,326	1,983,325
BANK OF AMERICA CORP 4.27% due 07/23/29	2,100,000	2,100,000	2,500,566
BAYER US FINANCE II LLC 4.25% due 12/15/25	950,000	948,755	1,085,926
BMW US CAPITAL LLC 1.85% due 09/15/21	620,000	620,784	625,748
BNP PARIBAS 2.82% due 11/19/25	1,455,000	1,505,239	1,550,918
BNP PARIBAS 4.40% due 08/14/28	1,120,000	1,115,196	1,327,278
BNP PARIBAS 4.71% due 01/10/25	1,760,000	1,777,059	1,956,116
BOEING CO 2.70% due 02/01/27	1,350,000	1,346,988	1,404,199
BOEING CO 4.88% due 05/01/25	480,000	480,000	547,156
BOEING CO 5.15% due 05/01/30	710,000	710,000	859,279
BOSTON PROPERTIES LP 3.85% due 02/01/23	1,400,000	1,427,869	1,489,416
BP CAP MARKETS AMERICA 2.94% due 04/06/23	245,000	245,000	258,556
BP CAP MARKETS AMERICA 3.22% due 04/14/24	730,000	719,451	789,689
BP CAP MARKETS AMERICA 3.25% due 05/06/22	270,000	276,641	280,743
BP CAP MARKETS AMERICA 3.79% due 02/06/24	82,000	82,000	89,613
BP CAPITAL MARKETS PLC 3.81% due 02/10/24	90,000	90,000	98,843
BRISTOL MYERS SQUIBB CO 0.54% due 11/13/23	1,090,000	1,090,000	1,091,974
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	1,750,000	1,744,938	1,899,197
BRISTOL MYERS SQUIBB CO 3.20% due 06/15/26	680,000	678,560	765,090
CAPITAL ONE FINANCIAL CO 3.30% due 10/30/24	1,050,000	1,048,242	1,153,462
CARRIER GLOBAL CORP 2.24% due 02/15/25	545,000	545,000	576,699
CARRIER GLOBAL CORP 2.49% due 02/15/27	1,345,000	1,345,000	1,451,307
CHEVRON CORP 1.55% due 05/11/25	400,000	400,000	415,992
CHEVRON CORP 2.00% due 05/11/27	230,000	230,000	243,913
CIGNA CORP 3.40% due 09/17/21	620,000	620,000	633,329

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CIGNA CORP 3.75% due 07/15/23	619,000	618,847	669,182
CINTAS CORPORATION NO. 2 2.90% due 04/01/22	2,515,000	2,520,691	2,588,629
CITIBANK NA 2.84% due 05/20/22	610,000	610,000	615,797
CITIGROUP INC 2.57% due 06/03/31	1,440,000	1,440,000	1,534,839
CITIGROUP INC 2.90% due 12/08/21	750,000	749,746	766,209
CITIGROUP INC 4.04% due 06/01/24	1,230,000	1,230,000	1,337,680
COCA COLA CO/THE 2.95% due 03/25/25	510,000	509,638	562,151
COMCAST CORP 3.10% due 04/01/25	665,000	674,217	731,707
COMCAST CORP 3.40% due 04/01/30	920,000	918,480	1,063,845
COMCAST CORP 3.70% due 04/15/24	460,000	495,148	506,096
COOPERATIEVE RABOBANK UA 1.34% due 06/24/26	570,000	570,000	582,050
CREDIT SUISSE GROUP AG 2.59% due 09/11/25	500,000	500,000	526,137
CREDIT SUISSE GROUP AG 3.87% due 01/12/29	420,000	420,000	475,693
CREDIT SUISSE NEW YORK 3.63% due 09/09/24	670,000	668,445	743,438
CRH AMERICA INC 3.88% due 05/18/25	1,080,000	1,151,662	1,213,098
CVS HEALTH CORP 2.63% due 08/15/24	180,000	179,316	192,883
CVS HEALTH CORP 3.00% due 08/15/26	240,000	239,778	265,562
CVS HEALTH CORP 3.35% due 03/09/21	192,000	191,994	193,053
CVS HEALTH CORP 3.70% due 03/09/23	180,000	179,257	192,567
CVS HEALTH CORP 4.30% due 03/25/28	1,371,000	1,356,315	1,631,436
DAIMLER FINANCE NA LLC 2.13% due 03/10/25	740,000	737,205	777,129
DANONE SA 2.59% due 11/02/23	1,228,000	1,210,151	1,292,168
DUKE ENERGY PROGRESS LLC 3.45% due 03/15/29	685,000	682,624	795,683
DUPONT DE NEMOURS INC 4.49% due 11/15/25	985,000	995,327	1,149,840
EAST OHIO GAS CO/THE 1.30% due 06/15/25	100,000	99,910	101,893
EATON CORP 2.75% due 11/02/22	600,000	562,704	626,070
ENTERPRISE FLEET FINANCING LLC 2.87% due 10/20/23	36,580	36,578	36,731
ENTERPRISE PRODUCTS OPER 2.80% due 01/31/30	550,000	588,126	596,100
ENTERPRISE PRODUCTS OPER 3.75% due 02/15/25	525,000	521,044	587,823
EXXON MOBIL CORPORATION 1.57% due 04/15/23	620,000	620,000	637,607
EXXON MOBIL CORPORATION 2.99% due 03/19/25	200,000	217,875	218,901
FISERV INC 3.20% due 07/01/26	540,000	539,972	604,897
FNMA POOL 555743 5.00% due 09/01/33	261,597	273,561	301,476
FNMA POOL 725206 5.50% due 02/01/34	230,768	247,794	269,048
FNMA POOL 888635 5.50% due 09/01/36	176,347	195,476	205,659
FNMA POOL BF0118 4.50% due 06/01/56	1,672,146	1,797,956	1,913,192
FNMA TBA 15 YR 2 2.00% due 01/16/36	21,320,000	22,036,219	22,289,394
FNMA TBA 30 YR 2 2.00% due 01/14/51	6,672,000	6,872,030	6,930,801
FNMA TBA 30 YR 2 2.00% due 03/11/51	6,878,000	7,103,147	7,121,423
FNMA TBA 30 YR 2.5 2.50% due 01/14/51	2,500,000	2,612,017	2,635,352
FNMA TBA 30 YR 2.5 2.50% due 02/12/51	2,500,000	2,618,164	2,630,968
GENERAL ELECTRIC CO 3.45% due 05/01/27	175,000	174,754	197,933
GEORGIA PACIFIC LLC 1.75% due 09/30/25	290,000	289,950	303,196
GEORGIA PACIFIC LLC 3.73% due 07/15/23	1,690,000	1,690,093	1,813,083
GLAXOSMITHKLINE CAPITAL 0.53% due 10/01/23	560,000	560,000	561,656
GLAXOSMITHKLINE CAPITAL 2.85% due 05/08/22	620,000	614,561	641,232
GM FINANCIAL AUTOMOBILE LEASIN 0.71% due 10/20/22	2,165,313	2,165,204	2,172,232
GM FINANCIAL CONSUMER AUTOMOBILI 1.50% due 03/16/23	1,161,887	1,161,848	1,167,002
GOLDMAN SACHS GROUP INC 3.20% due 02/23/23	1,400,000	1,389,283	1,479,266

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC 3.50% due 01/23/25	1,230,000	1,288,326	1,357,501
GOLDMAN SACHS GROUP INC 3.85% due 01/26/27	1,170,000	1,167,864	1,335,198
GOLDMAN SACHS GROUP INC 4.00% due 03/03/24	620,000	677,400	685,083
GOLDMAN SACHS GROUP INC 5.25% due 07/27/21	1,600,000	1,613,162	1,644,928
GOLDMAN SACHS GROUP INC 5.75% due 01/24/22	1,550,000	1,571,096	1,638,343
HALLIBURTON CO 3.80% due 11/15/25	120,000	121,658	134,583
HOME DEPOT INC 2.70% due 04/15/30	290,000	288,488	323,672
HONEYWELL INTERNATIONAL 1.35% due 06/01/25	240,000	239,979	248,661
HP ENTERPRISE CO 4.45% due 10/02/23	280,000	279,903	308,024
HP ENTERPRISE CO 4.65% due 10/01/24	675,000	673,956	766,192
HSBC HOLDINGS PLC 3.80% due 03/11/25	1,550,000	1,550,000	1,692,329
HSBC HOLDINGS PLC 4.29% due 09/12/26	1,600,000	1,600,000	1,823,488
HSBC HOLDINGS PLC 4.58% due 06/19/29	440,000	440,000	520,543
HYUNDAI AUTO RECEIVABLES TRUST 1.51% due 04/17/23	2,899,063	2,898,934	2,918,590
IBM CORP 3.00% due 05/15/24	2,190,000	2,184,223	2,372,385
INTEL CORP 3.90% due 03/25/30	1,985,000	1,981,192	2,382,051
JPMORGAN CHASE + CO 2.30% due 10/15/25	515,000	515,000	546,686
JPMORGAN CHASE + CO 3.56% due 04/23/24	1,650,000	1,642,733	1,768,496
JPMORGAN CHASE + CO 3.78% due 02/01/28	730,000	730,000	839,038
JPMORGAN CHASE + CO 3.80% due 07/23/24	1,200,000	1,294,620	1,301,706
JPMORGAN CHASE + CO 3.96% due 01/29/27	520,000	519,801	597,525
JPMORGAN CHASE + CO 4.02% due 12/05/24	430,000	470,409	473,700
JPMORGAN CHASE + CO 4.20% due 07/23/29	1,230,000	1,230,000	1,470,574
JPMORGAN CHASE + CO 4.45% due 12/05/29	1,520,000	1,520,000	1,854,559
KEY BANK NA 3.30% due 02/01/22	460,000	459,923	474,717
KLA CORP 4.10% due 03/15/29	240,000	239,026	287,631
LOWE S COS INC 4.00% due 04/15/25	170,000	169,668	193,156
MARATHON OIL CORP 4.40% due 07/15/27	1,800,000	1,962,344	2,000,936
MARATHON PETROLEUM CORP 4.50% due 05/01/23	40,000	39,982	43,433
MARATHON PETROLEUM CORP 4.70% due 05/01/25	1,160,000	1,158,021	1,328,844
MARATHON PETROLEUM CORP 5.13% due 03/01/21	800,000	803,084	805,658
MARSH + MCLENNAN COS INC 4.38% due 03/15/29	1,110,000	1,127,794	1,351,453
MASSMUTUAL GLOBAL FUNDIN 0.85% due 06/09/23	200,000	199,904	202,444
MASSMUTUAL GLOBAL FUNDIN 2.25% due 07/01/22	710,000	709,906	730,057
MCDONALD S CORP 1.45% due 09/01/25	750,000	748,821	777,755
MCDONALD S CORP 3.30% due 07/01/25	110,000	109,970	122,492
MCDONALD S CORP 3.50% due 07/01/27	600,000	597,382	688,280
MCDONALD S CORP 3.60% due 07/01/30	285,000	283,049	334,034
MEDTRONIC INC 3.50% due 03/15/25	692,000	713,427	776,571
MERCEDES BENZ AUTO LEASE TRUST 3.10% due 11/15/21	485,294	485,289	487,291
MID AMERICA APARTMENTS 1.70% due 02/15/31	350,000	348,191	348,710
MMAF EQUIPMENT FINANCE LLC 0.38% due 08/14/23	1,670,000	1,669,841	1,671,022
MONDELEZ INTERNATIONAL 2.13% due 04/13/23	100,000	99,823	103,865
MONDELEZ INTL HLDINGS NE 2.13% due 09/19/22	585,000	584,912	601,759
MORGAN STANLEY 2.63% due 11/17/21	1,120,000	1,118,941	1,142,107
MORGAN STANLEY 2.72% due 07/22/25	330,000	351,865	352,960
MORGAN STANLEY 3.88% due 04/29/24	310,000	339,240	343,423
MORGAN STANLEY 4.00% due 07/23/25	1,600,000	1,595,510	1,830,995
MORGAN STANLEY 4.43% due 01/23/30	570,000	570,000	693,352

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
NEXTERA ENERGY CAPITAL 2.90% due 04/01/22	920,000	919,631	949,339
NIKE INC 2.40% due 03/27/25	290,000	289,663	312,531
NISSAN AUTO RECEIVABLES OWNER 1.45% due 12/15/22	1,822,073	1,821,953	1,831,491
NORTHROP GRUMMAN CORP 2.93% due 01/15/25	354,000	350,884	385,030
NORTHROP GRUMMAN CORP 3.25% due 01/15/28	455,000	454,837	514,520
NORTHROP GRUMMAN CORP 4.40% due 05/01/30	330,000	328,771	409,612
NORTHWESTERN UNIVERSITY 3.69% due 12/01/38	290,000	331,406	330,793
OCCIDENTAL PETROLEUM COR 2.90% due 08/15/24	100,000	99,905	96,250
OCCIDENTAL PETROLEUM COR 3.20% due 08/15/26	1,030,000	1,029,422	963,050
ORACLE CORP 2.95% due 04/01/30	2,860,000	2,857,247	3,197,873
OTIS WORLDWIDE CORP 2.06% due 04/05/25	1,480,000	1,480,006	1,568,568
PACIFIC LIFE GF II 0.50% due 09/23/23	330,000	329,625	330,877
PAYPAL HOLDINGS INC 1.35% due 06/01/23	250,000	249,817	255,979
PEPSICO INC 2.25% due 03/19/25	40,000	39,976	42,727
PEPSICO INC 2.63% due 03/19/27	490,000	487,746	539,118
PHILLIPS 66 3.70% due 04/06/23	165,000	164,855	176,712
PHILLIPS 66 3.85% due 04/09/25	165,000	164,923	185,098
RAYTHEON TECH CORP 2.25% due 07/01/30	680,000	679,185	722,292
RELX CAPITAL INC 3.00% due 05/22/30	110,000	109,314	122,147
RELX CAPITAL INC 3.50% due 03/16/23	1,670,000	1,692,500	1,776,165
RELX CAPITAL INC 4.00% due 03/18/29	380,000	376,252	451,098
SHELL INTERNATIONAL FIN 3.25% due 05/11/25	675,000	674,020	748,190
SMALL BUSINESS ADMINISTRATION 3.11% due 03/10/29	3,384,727	3,384,727	3,600,316
SMALL BUSINESS ADMINISTRATION 3.55% due 09/10/28	4,777,925	4,777,925	5,207,199
SOUTHERN CAL EDISON 1.85% due 02/01/22	51,429	51,429	51,539
TARGET CORP 2.25% due 04/15/25	350,000	349,503	374,660
TEVA PHARMACEUTICALS NE 2.20% due 07/21/21	750,000	748,545	748,125
THERMO FISHER SCIENTIFIC 4.50% due 03/25/30	390,000	390,000	487,411
TORONTO DOMINION BANK 0.75% due 06/12/23	340,000	339,795	343,600
TORONTO DOMINION BANK 2.25% due 03/15/21	925,000	924,987	928,775
TOWD POINT MORTGAGE TRUST 2.75% due 10/25/57	1,490,110	1,494,195	1,534,194
TOWD POINT MORTGAGE TRUST 2.90% due 10/25/59	3,938,470	3,965,324	4,157,288
TOYOTA AUTO RECEIVABLES OWNER 1.38% due 12/15/22	1,597,967	1,597,873	1,605,995
TOYOTA AUTO RECEIVABLES OWNER 2.96% due 09/15/22	461,601	461,597	466,519
TRUIST BANK 3.50% due 08/02/22	395,000	395,000	402,170
UBS AG LONDON 1.75% due 04/21/22	200,000	199,828	203,559
UBS GROUP AG 3.49% due 05/23/23	340,000	340,002	353,812
UNION PACIFIC CORP 3.75% due 07/15/25	2,490,000	2,489,981	2,825,425
UNITEDHEALTH GROUP INC 3.50% due 02/15/24	1,420,000	1,454,386	1,554,218
UNITEDHEALTH GROUP INC 3.50% due 06/15/23	980,000	979,750	1,057,579
UNIV SOUTHERN CALIFORNIA 3.03% due 10/01/39	700,000	758,372	761,529
US TREASURY N/B 0.13% due 05/15/23	18,500,000	18,462,823	18,494,941
US TREASURY N/B 0.13% due 12/15/23	9,285,000	9,264,102	9,274,119
US TREASURY N/B 0.25% due 06/15/23	19,600,000	19,618,220	19,650,531
US TREASURY N/B 0.25% due 08/31/25	5,225,000	5,221,871	5,208,060
US TREASURY N/B 0.25% due 09/30/25	15,675,000	15,632,156	15,615,606
US TREASURY N/B 0.25% due 10/31/25	31,600,000	31,379,810	31,464,219
US TREASURY N/B 0.25% due 11/15/23	27,850,000	27,877,845	27,928,328
US TREASURY N/B 0.50% due 03/15/23	6,675,000	6,705,922	6,729,234

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 0.50% due 03/31/25	365,000	366,171	368,365
US TREASURY N/B 0.63% due 05/15/30	21,575,000	21,553,518	21,092,934
US TREASURY N/B 0.63% due 08/15/30	11,425,000	11,261,608	11,139,375
US TREASURY N/B 0.88% due 11/15/30	8,806,000	8,821,772	8,777,105
US TREASURY N/B 1.50% due 02/15/30	19,180,000	20,355,543	20,291,091
US TREASURY N/B 1.63% due 08/15/29	2,300,000	2,303,361	2,460,461
US TREASURY N/B 1.75% due 07/31/24	19,500,000	19,501,874	20,567,930
US TREASURY N/B 2.63% due 02/15/29	7,625,000	7,704,920	8,753,262
US TREASURY N/B 2.88% due 05/31/25	1,830,000	1,894,434	2,036,161
US TREASURY N/B 3.13% due 11/15/28	19,000,000	19,487,952	22,495,703
USAA CAPITAL CORP 1.50% due 05/01/23	150,000	149,856	153,863
VERIZON COMMUNICATIONS 2.63% due 08/15/26	1,610,000	1,607,574	1,764,189
VERIZON COMMUNICATIONS 4.13% due 03/16/27	1,840,000	1,830,849	2,168,790
VERIZON OWNER TRUST 0.41% due 04/21/25	5,645,000	5,644,117	5,655,419
VERIZON OWNER TRUST 1.85% due 07/22/24	2,765,000	2,764,742	2,831,379
VERIZON OWNER TRUST 1.94% due 04/22/24	3,735,000	3,734,789	3,815,134
VERIZON OWNER TRUST 2.93% due 09/20/23	4,235,000	4,234,483	4,317,143
VERIZON OWNER TRUST 3.23% due 04/20/23	1,983,264	1,983,248	2,009,591
VODAFONE GROUP PLC 4.13% due 05/30/25	570,000	567,176	651,792
WALT DISNEY COMPANY/THE 3.35% due 03/24/25	1,070,000	1,069,497	1,186,194
GOLDMAN SACHS GROUP INC 3.27% due 09/29/25	565,000	565,000	618,915
GENERAL MILLS INC 2.60% due 10/12/22	870,000	870,421	902,625
KELLOGG CO 3.40% due 11/15/27	650,000	649,449	735,146
ALEXANDRIA REAL ESTATE E 3.45% due 04/30/25	2,070,000	2,055,717	2,301,673
UNITED PARCEL SERVICE 2.50% due 04/01/23	1,680,000	1,675,712	1,757,131
AMERICAN HONDA FINANCE 2.60% due 11/16/22	925,000	925,000	964,112
SCHLUMBERGER FIN CA 2.65% due 11/20/22	1,165,000	1,165,836	1,208,449
MMAF EQUIPMENT FINANCE LLC 2.41% due 11/15/24	1,865,000	1,864,549	1,885,721
HSBC HOLDINGS PLC 3.03% due 11/22/23	505,000	505,348	530,642
SIMON PROPERTY GROUP LP 2.75% due 06/01/23	800,000	800,171	840,846
PACKAGING CORP OF AMERIC 3.40% due 12/15/27	435,000	433,959	490,112
VORNADO REALTY LP 3.50% due 01/15/25	900,000	898,819	951,812
COOPERAT RABOBANK UA/NY 2.75% due 01/10/23	1,480,000	1,479,563	1,552,338
SEMPRA ENERGY 2.90% due 02/01/23	360,000	359,414	377,702
CITIGROUP INC 3.14% due 01/24/23	1,280,000	1,280,000	1,316,209
BAKER HUGHES LLC/CO OBL 2.77% due 12/15/22	1,840,000	1,844,681	1,921,685
CAPITAL ONE FINANCIAL CO 3.20% due 01/30/23	410,000	409,788	431,977
FNMA POOL BF0202 4.50% due 01/01/51	3,183,744	3,309,904	3,571,633
FNMA POOL BF0193 4.00% due 04/01/41	3,085,370	3,184,492	3,365,126
FNMA POOL BF0198 4.00% due 11/01/40	6,428,397	6,609,591	7,011,362
FNMA POOL BF0201 4.00% due 08/01/51	7,158,592	7,275,693	7,975,190
ORLANDO HEALTH OBL GRP 3.78% due 10/01/28	1,200,000	1,196,474	1,356,917
MPLX LP 4.00% due 03/15/28	490,000	488,356	563,776
DAIMLER FINANCE NA LLC 3.35% due 02/22/23	2,605,000	2,599,147	2,756,865
AMERICAN EXPRESS CO 3.40% due 02/27/23	470,000	469,807	499,873
CARGILL INC 3.25% due 03/01/23	830,000	839,865	880,207
MITSUBISHI UFJ FIN GRP 3.46% due 03/02/23	840,000	836,466	895,012
BROWN FORMAN CORP 3.50% due 04/15/25	610,000	608,269	675,493
HOSPITAL SPECIAL SURGERY 3.74% due 04/01/28	285,000	285,000	320,506

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CITIZENS BANK NA/RI 3.70% due 03/29/23	660,000	673,765	705,785
SUTTER HEALTH 3.70% due 08/15/28	750,000	747,572	850,352
CRH AMERICA FINANCE INC 3.95% due 04/04/28	760,000	756,349	884,440
REALTY INCOME CORP 3.88% due 04/15/25	1,700,000	1,689,372	1,914,963
GENERAL MILLS INC 3.70% due 10/17/23	550,000	551,880	598,996
WELLTOWER INC 4.25% due 04/15/28	375,000	385,607	438,327
BANK OF NY MELLON CORP 3.50% due 04/28/23	1,380,000	1,379,270	1,479,924
TRUIST FINANCIAL CORP 4.00% due 05/01/25	440,000	439,635	498,240
CAPITAL ONE FINANCIAL CO 4.25% due 04/30/25	710,000	709,972	810,404
BAYER US FINANCE II LLC 4.38% due 12/15/28	1,210,000	1,202,957	1,423,222
SMALL BUSINESS ADMINISTRATION 3.54% due 07/01/38	2,879,525	2,879,525	3,194,108
AMERICAN HONDA FINANCE 3.45% due 07/14/23	690,000	689,369	743,152
FORD CREDIT AUTO OWNER TRUST/F 3.47% due 01/15/30	3,160,000	3,159,904	3,388,455
MITSUBISHI UFJ FIN GRP 3.76% due 07/26/23	1,010,000	1,010,883	1,094,993
PNC BANK NA 4.05% due 07/26/28	1,150,000	1,147,776	1,362,686
FIFTH THIRD BANK 3.95% due 07/28/25	875,000	875,000	999,556
COMERICA INC 3.70% due 07/31/23	725,000	724,965	782,163
NORFOLK SOUTHERN CORP 3.65% due 08/01/25	730,000	728,933	815,985
AMERICAN EXPRESS CO 3.70% due 08/03/23	1,640,000	1,667,920	1,775,938
DUKE ENERGY PROGRESS LLC 3.70% due 09/01/28	1,190,000	1,189,838	1,392,826
VENTAS REALTY LP 4.40% due 01/15/29	1,500,000	1,499,482	1,759,199
BANK OF NY MELLON CORP 3.45% due 08/11/23	1,910,000	1,932,584	2,064,639
ADVOCATE HEALTH CORP 3.83% due 08/15/28	1,990,000	2,017,806	2,292,190
REGIONS FINANCIAL CORP 3.80% due 08/14/23	1,810,000	1,809,934	1,963,496
TOYOTA MOTOR CREDIT CORP 2.80% due 07/13/22	800,000	799,535	830,302
BANK OF AMERICA CORP 3.88% due 08/01/25	700,000	695,906	797,857
PORT OF MORROW OR TRANSMISSION 3.10% due 09/01/23	750,000	754,082	806,063
SMALL BUSINESS ADMINISTRATION 2.83% due 09/10/25	2,724,398	2,724,398	2,868,377
ROLLS ROYCE PLC 3.63% due 10/14/25	450,000	449,765	453,375
ROGERS COMMUNICATIONS IN 3.63% due 12/15/25	450,000	456,437	509,436
ENTERGY ARKANSAS LLC 3.50% due 04/01/26	1,600,000	1,597,100	1,807,007
BOSTON PROPERTIES LP 3.65% due 02/01/26	710,000	714,424	808,019
MORGAN STANLEY 3.88% due 01/27/26	1,560,000	1,550,752	1,789,435
TYCO ELECTRONICS GROUP S 3.70% due 02/15/26	530,000	525,098	592,800
FNMA POOL AN0754 3.08% due 01/01/26	1,800,000	1,803,441	1,985,265
FED HM LN PC POOL G04540 6.00% due 08/01/38	380,117	385,915	450,227
SMALL BUSINESS ADMINISTRATION 6.22% due 12/01/28	394,215	404,440	440,312
PENNSYLVANIA HIGHER EDUCATION 0.35% due 10/25/35	2,291,358	2,262,130	2,238,509
UTAH ST 4.55% due 07/01/24	2,370,000	2,453,071	2,561,994
TEXAS ST TRANSPRTN COMMISSIONS 5.18% due 04/01/30	1,500,000	1,703,266	1,934,310
MASSACHUSETTS ST 4.50% due 08/01/31	1,000,000	1,055,843	1,282,450
PARKER HANNIFIN CORP 3.50% due 09/15/22	1,465,000	1,469,491	1,538,576
TEXAS ST 4.63% due 04/01/33	1,780,000	1,964,085	2,269,909
JP MORGAN CHASE COMMERCIAL MOR 4.07% due 11/15/43	2,176,583	2,244,332	2,174,457
NORTH CAROLINA ST EDU ASSISTAN 1.12% due 10/25/41	2,346,121	2,351,644	2,356,796
MORGAN STANLEY CAPITAL I TRUST 4.66% due 06/15/44	1,470,762	1,604,534	1,479,289
ABB TREASURY CENTER USA 4.00% due 06/15/21	1,945,000	1,958,703	1,977,285
DBUBS MORTGAGE TRUST 4.54% due 07/10/44	2,105,452	2,256,642	2,116,108
STATE STREET CORP 2.65% due 05/15/23	1,480,000	1,480,252	1,526,263

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ROCHESTER GAS + ELECTRIC 3.10% due 06/01/27	1,560,000	1,614,009	1,724,644
CITIZENS BANK NA/RI 2.65% due 05/26/22	660,000	659,820	679,369
CARDINAL HEALTH INC 2.62% due 06/15/22	500,000	501,393	514,646
UNION ELECTRIC CO 2.95% due 06/15/27	830,000	828,164	916,707
SMALL BUSINESS ADMINISTRATION 2.81% due 06/01/37	1,454,184	1,454,184	1,557,364
MASSMUTUAL GLOBAL FUNDIN 2.75% due 06/22/24	1,203,000	1,160,412	1,291,877
RECKITT BENCKISER TSY 2.75% due 06/26/24	2,420,000	2,412,088	2,588,105
SMALL BUSINESS ADMINISTRATION 2.98% due 07/01/37	1,770,454	1,770,454	1,903,194
MITSUBISHI UFJ FIN GRP 2.67% due 07/25/22	870,000	870,000	900,113
KIMCO REALTY CORP 3.30% due 02/01/25	730,000	729,294	797,939
MCCORMICK + CO 3.15% due 08/15/24	1,500,000	1,488,055	1,626,129
FNMA POOL BF0172 4.00% due 01/01/41	402,020	414,360	438,671
CREDIT SUISSE GROUP AG 3.00% due 12/14/23	915,000	915,000	956,713
SMALL BUSINESS ADMINISTRATION 2.52% due 09/10/27	2,667,821	2,667,821	2,803,882
CLOROX COMPANY 3.10% due 10/01/27	415,000	414,901	466,762
BAE SYSTEMS PLC 4.75% due 10/11/21	845,000	858,523	872,136
FNMA POOL MA0952 4.00% due 01/01/32	781,468	811,864	853,415
UBS CITIGROUP COMMERCIAL MORTG 3.60% due 01/10/45	2,693,374	2,855,611	2,729,014
MONTANA HIGHER EDUCATION STUDE 1.15% due 05/20/30	352,679	352,834	353,242
GS MORTGAGE SECURITIES TRUST 3.38% due 05/10/45	2,146,492	2,166,835	2,172,831
SCHLUMBERGER INVESTMENT 2.40% due 08/01/22	552,000	543,140	565,822
FNMA POOL AP4058 3.00% due 08/01/27	183,639	187,465	193,059
AMEREN ILLINOIS CO 2.70% due 09/01/22	840,000	836,910	868,029
AVALONBAY COMMUNITIES 2.95% due 09/15/22	750,000	757,061	778,338
COMM MORTGAGE TRUST 2.82% due 10/15/45	2,601,161	2,597,457	2,666,810
COMM MORTGAGE TRUST 3.76% due 02/10/49	1,628,375	1,762,999	1,844,170
FNMA POOL AN0665 3.07% due 02/01/26	1,891,015	1,889,843	2,087,182
MAGELLAN MIDSTREAM PARTN 5.00% due 03/01/26	1,600,000	1,661,567	1,906,816
MARSH + MCLENNAN COS INC 3.30% due 03/14/23	1,500,000	1,512,018	1,588,062
TOWD POINT MORTGAGE TRUST 2.75% due 02/25/55	744,469	743,563	752,560
FED HM LN PC POOL Q40083 3.50% due 04/01/46	1,704,364	1,793,323	1,863,905
CITIZENS BANK NA/RI 2.55% due 05/13/21	290,000	289,819	291,791
KEY BANK NA 3.40% due 05/20/26	1,320,000	1,298,455	1,482,057
TOWD POINT MORTGAGE TRUST 2.75% due 08/25/55	1,192,055	1,191,995	1,205,406
CES MU2 LLC 1.99% due 05/13/27	1,360,383	1,360,383	1,422,002
NY + PRESBYTERIAN HOSPIT 3.56% due 08/01/36	500,000	517,899	555,205
ORACLE CORP 2.65% due 07/15/26	935,000	955,465	1,027,507
NORTHSTAR EDUCATION FINANCE I 0.85% due 12/26/31	1,080,884	1,079,868	1,084,294
UBS BARCLAYS COMMERCIAL MORTGA 2.85% due 12/10/45	4,095,000	4,158,099	4,244,717
PHILLIPS 66 4.30% due 04/01/22	1,160,000	1,181,563	1,214,827
DELAWARE ST 4.55% due 07/01/29	1,000,000	1,145,142	1,266,190
FED HM LN PC POOL U90739 3.50% due 02/01/43	116,749	124,000	127,602
HEALTHCARE TRUST OF AMER 3.50% due 08/01/26	445,000	458,732	503,938
TOWD POINT MORTGAGE TRUST 2.25% due 04/25/56	685,319	684,333	691,821
BOSTON PROPERTIES LP 2.75% due 10/01/26	1,790,000	1,752,658	1,951,544
BLACK HILLS CORP 3.15% due 01/15/27	320,000	323,710	348,101
FNMA POOL AL8940 2.55% due 05/01/23	1,984,724	2,024,227	2,043,418
PROV ST JOSEPH HLTH OBL 2.75% due 10/01/26	1,000,000	972,020	1,091,586
AID UKRAINE 1.47% due 09/29/21	1,300,000	1,300,000	1,311,692

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
AIR LIQUIDE FINANCE 2.25% due 09/27/23	820,000	819,157	857,631
AIG GLOBAL FUNDING 1.90% due 10/06/21	130,000	129,962	131,634
ERP OPERATING LP 2.85% due 11/01/26	890,000	886,397	984,621
GENERAL DYNAMICS CORP 3.50% due 05/15/25	630,000	624,958	704,215
HSBC HOLDINGS PLC 3.95% due 05/18/24	1,280,000	1,280,000	1,380,694
GLAXOSMITHKLINE CAP INC 3.38% due 05/15/23	1,480,000	1,483,665	1,585,618
GLAXOSMITHKLINE CAP INC 3.63% due 05/15/25	1,540,000	1,533,230	1,729,047
DIAGEO CAPITAL PLC 3.50% due 09/18/23	1,345,000	1,363,746	1,449,473
HONDA AUTO RECEIVABLES OWNER T 3.01% due 05/18/22	1,097,796	1,097,786	1,106,949
MMAF EQUIPMENT FINANCE LLC 3.39% due 01/10/25	1,320,000	1,319,876	1,368,981
EQUIFAX INC 3.95% due 06/15/23	900,000	895,260	972,341
PNC BANK NA 3.50% due 06/08/23	850,000	850,024	912,488
CREDIT SUISSE GROUP AG 4.21% due 06/12/24	1,060,000	1,060,000	1,148,428
DIGITAL REALTY TRUST LP 4.45% due 07/15/28	1,100,000	1,098,740	1,322,570
FED HM LN PC POOL G67702 4.00% due 01/01/47	1,826,023	1,903,294	2,014,360
FNMA POOL BF0105 4.00% due 06/01/56	4,122,606	4,366,670	4,595,894
FNMA POOL BF0107 4.50% due 06/01/56	3,113,453	3,348,954	3,562,286
FNMA POOL BF0108 4.50% due 06/01/56	1,747,276	1,864,118	1,999,150
GNMA II POOL AY8928 4.41% due 02/20/67	927,306	994,759	1,055,334
TOWD POINT MORTGAGE TRUST 2.75% due 10/25/56	1,291,929	1,293,529	1,324,100
GEORGIA ST 4.55% due 10/01/29	1,775,000	2,103,131	2,244,133
FNMA POOL BF0125 4.00% due 07/01/56	2,614,633	2,762,110	2,914,784
ENTERGY ARKANSAS LLC 3.05% due 06/01/23	770,000	769,892	811,792
JP MORGAN CHASE COMMERCIAL MOR 3.99% due 01/15/46	2,828,650	3,000,262	3,031,797
FED HM LN PC POOL J24778 2.50% due 07/01/23	100,102	100,920	104,319
GS MORTGAGE SECURITIES TRUST 4.05% due 07/10/46	1,760,000	1,807,367	1,883,195
COMM MORTGAGE TRUST 4.21% due 08/10/46	1,800,000	1,848,027	1,953,336
SHELL INTERNATIONAL FIN 3.40% due 08/12/23	1,123,000	1,122,304	1,212,130
FED HM LN PC POOL 2B1601 2.29% due 08/01/43	177,611	179,205	184,027
FNMA POOL MA1620 2.50% due 10/01/23	51,667	52,103	53,833
PETROLEOS MEXICANOS 2.83% due 02/15/24	1,041,250	1,041,250	1,079,127
BP CAPITAL MARKETS PLC 3.99% due 09/26/23	800,000	800,000	876,008
SMALL BUSINESS ADMINISTRATION 3.37% due 10/01/33	2,258,190	2,322,017	2,432,845
PACKAGING CORP OF AMERIC 4.50% due 11/01/23	1,531,000	1,578,469	1,688,362
JPMBB COMMERCIAL MORTGAGE SECU 4.13% due 11/15/45	1,275,000	1,305,148	1,386,432
PETROLEOS MEXICANOS 2.29% due 02/15/24	498,750	498,750	513,563
FMC CORP 4.10% due 02/01/24	900,000	938,015	979,656
BLACK HILLS CORP 4.25% due 11/30/23	790,000	800,791	865,889
MONONGAHELA POWER CO 4.10% due 04/15/24	3,040,000	3,094,505	3,275,345
CATERPILLAR FINANCIAL SE 3.75% due 11/24/23	350,000	349,906	384,009
COMM MORTGAGE TRUST 4.24% due 02/10/47	3,000,000	3,138,270	3,295,776
GS MORTGAGE SECURITIES TRUST 3.65% due 01/10/47	1,743,297	1,786,245	1,819,009
SMALL BUSINESS ADMINISTRATION 3.23% due 02/01/34	1,294,008	1,294,008	1,392,262
NOVARTIS CAPITAL CORP 3.40% due 05/06/24	1,224,000	1,253,206	1,342,736
PACIFICORP 3.60% due 04/01/24	1,975,000	1,962,889	2,151,725
SMALL BUSINESS ADMINISTRATION 3.19% due 03/10/24	685,326	685,326	708,013
COMM MORTGAGE TRUST 3.98% due 05/10/47	3,290,000	3,407,298	3,627,507
CITIGROUP COMMERCIAL MORTGAGE 3.86% due 05/10/47	2,590,000	2,613,019	2,830,675
PENNSYLVANIA HIGHER EDUCATION 0.72% due 02/25/43	3,065,800	3,057,872	3,034,071

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY BAML TRUST 3.60% due 06/15/47	2,630,000	2,622,824	2,798,745
MISSISSIPPI HIGHER EDUCATION A 0.83% due 10/25/35	1,206,488	1,206,488	1,199,434
TYCO ELECTRONICS GROUP S 3.45% due 08/01/24	1,080,000	1,100,912	1,168,892
SMALL BUSINESS ADMINISTRATION 3.02% due 09/10/24	679,216	679,216	704,424
MASS INSTITUTE OF TECH 3.96% due 07/01/38	1,000,000	1,130,756	1,247,319
PETROLEOS MEXICANOS 2.38% due 04/15/25	1,350,000	1,350,000	1,406,350
CHEVRON CORP 2.90% due 03/03/24	750,000	744,296	803,688
SIEMENS FINANCIERINGSMAT 3.13% due 03/16/24	460,000	459,764	497,090
SMALL BUSINESS ADMINISTRATION 2.85% due 03/10/27	10,755,527	10,755,527	11,424,318
WASHINGTON ST 5.04% due 08/01/31	1,000,000	1,122,775	1,269,930
FNMA POOL BF0132 4.00% due 07/01/56	1,438,692	1,523,884	1,610,835
AMPHENOL CORP 3.20% due 04/01/24	2,485,000	2,485,460	2,676,723
BMW US CAPITAL LLC 2.70% due 04/06/22	721,000	722,248	741,023
CITIGROUP INC 2.75% due 04/25/22	1,650,000	1,649,681	1,699,315
MMAF EQUIPMENT FINANCE LLC 2.41% due 08/16/24	2,488,077	2,487,756	2,515,684
SHERWIN WILLIAMS CO 2.75% due 06/01/22	101,000	101,141	104,217
GREENVILLE CNTY SC SCH DIST 4.87% due 06/01/26	445,000	533,851	544,898
JP MORGAN CHASE COMMERCIAL MOR 4.17% due 08/15/46	416,703	439,799	422,102
EMD FINANCE LLC 3.25% due 03/19/25	1,340,000	1,373,763	1,467,970
EMD FINANCE LLC 2.95% due 03/19/22	1,272,000	1,278,380	1,305,988
SMALL BUSINESS ADMINISTRATION 2.52% due 03/10/25	2,165,516	2,165,516	2,236,786
CITIGROUP INC 3.30% due 04/27/25	1,221,000	1,221,662	1,354,043
SMALL BUSINESS ADMINISTRATION 2.77% due 05/01/35	1,604,257	1,604,257	1,719,938
ANGLO AMERICAN CAPITAL 4.88% due 05/14/25	860,000	942,983	994,811
SMALL BUSINESS ADMINISTRATION 2.98% due 06/01/35	2,012,357	2,012,357	2,178,761
PACIFICORP 3.35% due 07/01/25	710,000	709,558	783,809
FLORIDA GAS TRANSMISSION 4.35% due 07/15/25	1,450,000	1,537,375	1,646,667
FNMA POOL 295541 3.71% due 10/01/32	51,336	51,160	54,274
WORCESTER MA 6.25% due 01/01/28	1,140,000	1,295,823	1,324,247
FANNIEMAE WHOLE LOAN 7.00% due 07/25/42	26,756	28,467	32,370
OREGON ST 5.89% due 06/01/27	1,925,000	2,183,440	2,414,913
WISCONSIN ST GEN FUND ANNUAL A 5.70% due 05/01/26	1,070,000	1,198,640	1,257,956
FNMA POOL 725027 5.00% due 11/01/33	458,757	481,739	530,292
FNMA POOL 725205 5.00% due 03/01/34	502,540	528,290	580,391
SMALL BUSINESS ADMINISTRATION 4.99% due 09/01/24	52,987	52,870	55,491
FHLMC STRUCTURED PASS THROUGH 2.08% due 02/25/45	224,140	212,251	225,837
SMALL BUSINESS ADMINISTRATION 5.21% due 01/01/26	35,071	35,071	37,262
SMALL BUSINESS ADMINISTRATION 5.68% due 06/01/28	284,911	282,559	314,512
GNMA II POOL 891615 0.78% due 05/20/58	1,285,125	1,263,755	1,301,019
SMALL BUSINESS ADMINISTRATION 5.63% due 10/01/28	574,280	574,280	632,949
SMALL BUSINESS ADMINISTRATION 6.77% due 11/01/28	299,604	313,067	335,043
FANNIE MAE 2.81% due 09/25/37	67,710	67,795	72,159
FNMA POOL AD1502 3.78% due 03/01/40	123,506	125,871	126,896
WASHINGTON ST 5.09% due 08/01/33	1,000,000	1,140,906	1,309,440
MET GOVT NASHVILLE DAVIDSON 5.71% due 07/01/34	555,000	699,193	748,323
AUSTIN TX INDEP SCH DIST 4.13% due 08/01/22	550,000	550,000	581,664
MISSOURI HIGHER EDUCATION LOAN 1.06% due 08/26/30	793,053	793,053	782,529
FNMA POOL AE8281 2.25% due 12/01/40	48,576	49,618	49,195
FNMA POOL AB1940 3.50% due 12/01/25	288,919	298,439	306,679

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
LINCOLN W HAYMARKET NE JT PUBL 5.40% due 12/15/30	1,730,000	1,906,042	2,238,499
CHEROKEE CNTY GA SCH SYS 5.63% due 08/01/28	1,250,000	1,377,614	1,567,513
FED HM LN PC POOL J13882 3.50% due 12/01/25	177,819	178,422	188,793
JP MORGAN CHASE COMMERCIAL MOR 4.72% due 02/15/46	951,408	1,038,288	954,122
FED HM LN PC POOL J14492 4.00% due 02/01/26	156,760	158,707	166,426
EDUCATIONAL FUNDING OF THE SOU 0.86% due 04/25/35	820,450	821,538	820,502
JP MORGAN CHASE COMMERCIAL MOR 4.39% due 07/15/46	744,875	803,642	750,249
OHIO ST 5.26% due 09/01/26	1,000,000	1,090,856	1,243,420
RELIANCE INDUSTRIES LTD 1.87% due 01/15/26	1,846,842	1,846,842	1,904,298
KIMCO REALTY CORP 2.70% due 03/01/24	840,000	828,061	886,654
CHILDREN S HOSPITAL MEDI 2.85% due 11/15/26	1,600,000	1,600,000	1,725,392
MORGAN STANLEY 3.75% due 02/25/23	1,230,000	1,259,970	1,318,771
COMM MORTGAGE TRUST 3.10% due 03/10/46	1,760,000	1,809,943	1,824,748
MAXIM INTEGRATED PRODUCT 3.38% due 03/15/23	2,000,000	2,019,016	2,105,491
PUBLIC SERVICE COLORADO 2.50% due 03/15/23	445,000	441,634	460,879
WF RBS COMMERCIAL MORTGAGE TRU 3.00% due 05/15/45	2,500,000	2,530,248	2,621,502
FEDERAL REALTY INVS TRST 2.75% due 06/01/23	1,700,000	1,688,369	1,776,861
PUBLIC SERVICE ELECTRIC 2.38% due 05/15/23	2,361,000	2,330,039	2,466,443
SPOKANE CNTY WA 2.84% due 12/01/27	1,750,000	1,724,773	1,962,870
FNMA POOL AL9502 4.00% due 11/01/45	828,100	863,367	914,308
COMCAST CORP 3.00% due 02/01/24	730,000	729,358	785,293
MORGAN STANLEY 3.63% due 01/20/27	1,090,000	1,082,921	1,248,285
TOYOTA AUTO LOAN EXTENDED NOTE 1.35% due 05/25/33	3,935,000	3,934,783	4,051,819
YALE UNIVERSITY 1.48% due 04/15/30	1,255,000	1,255,000	1,288,166
HEALTHPEAK PROPERTIES 2.88% due 01/15/31	890,000	882,553	959,266
SMITHSONIAN INSTITUTION 1.77% due 09/01/28	750,000	750,000	765,375
FNMA POOL AK6361 3.00% due 04/01/27	403,386	412,483	423,581
FNMA POOL AK6431 3.00% due 04/01/27	366,733	373,989	385,105
FED HM LN PC POOL J18801 3.00% due 04/01/27	256,849	262,843	270,077
BOSTON MA 4.40% due 04/01/26	1,190,000	1,193,720	1,200,436
FNMA POOL AP5947 4.00% due 09/01/32	598,962	636,704	649,514
FED HM LN PC POOL U59002 3.50% due 09/01/32	685,988	730,393	734,962
FREDDIE MAC SCRT 2.00% due 11/25/59	2,884,740	2,971,795	2,973,264
MOUNT SAN ANTONIO CA CMNTY CLG 2.57% due 08/01/29	580,000	622,493	636,324
MONTGOMERY CNTY MD 1.25% due 11/01/28	1,500,000	1,494,532	1,528,965
LENNOX INTERNATIONAL INC 1.35% due 08/01/25	800,000	799,324	818,408
LENNOX INTERNATIONAL INC 1.70% due 08/01/27	340,000	339,054	346,004
UBS GROUP AG 1.36% due 01/30/27	710,000	710,000	717,949
FED HM LN PC POOL G14573 3.00% due 04/01/27	790,914	819,307	841,353
COMM MORTGAGE TRUST 2.37% due 10/15/45	382,799	377,765	387,784
FNMA POOL AQ4697 3.50% due 11/01/42	157,827	167,442	171,647
FNMA POOL AQ4651 3.50% due 11/01/42	129,962	138,309	142,774
BALTIMORE CNTY MD 3.57% due 08/01/32	1,915,000	2,078,535	2,283,044
JP MORGAN CHASE COMMERCIAL MOR 2.44% due 12/15/47	447,536	442,798	454,239
FNMA POOL AQ9465 3.00% due 01/01/33	279,974	290,954	295,332
NORTH CAROLINA STATE EDUCATION 0.65% due 12/26/39	1,912,455	1,910,114	1,902,300
GS MORTGAGE SECURITIES TRUST 2.56% due 02/10/46	75,307	77,050	76,800
HAWAII ST 0.89% due 08/01/26	1,425,000	1,428,163	1,435,916
MPLX LP 1.75% due 03/01/26	500,000	498,995	517,453

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CVS HEALTH CORP 1.30% due 08/21/27	840,000	837,764	843,901
TEMPE AZ UNION HIGH SCH DIST 1.91% due 07/01/33	500,000	503,578	502,885
TEMPE AZ UNION HIGH SCH DIST 1.71% due 07/01/31	500,000	502,747	504,395
FANNIEMAE WHOLE LOAN 5.59% due 10/25/42	18,401	19,501	21,438
FANNIEMAE GRANTOR TRUST 0.36% due 09/26/33	7,223	7,223	7,169
FNMA POOL 739757 2.01% due 08/01/33	11,043	11,016	11,399
FED HM LN PC POOL U62123 3.50% due 02/01/43	1,798,766	1,897,612	1,955,309
PRES + FELLOWS OF HARVAR 3.53% due 10/01/31	780,000	853,072	942,820
VERMONT ST STUDENT ASSISTANCEC 0.90% due 04/30/35	571,385	571,385	572,088
FED HM LN PC POOL J24777 2.50% due 07/01/23	93,231	94,012	97,157
PENNSYLVANIA HIGHER EDUCATION 0.70% due 04/25/30	140,362	140,534	138,902
GS MORTGAGE SECURITIES TRUST 3.96% due 08/10/46	1,100,000	1,196,702	1,147,036
SLM STUDENT LOAN TRUST 0.75% due 10/25/44	2,346,832	2,352,504	2,314,778
FED HM LN PC POOL 786614 3.99% due 08/01/25	478	476	480
JPMBB COMMERCIAL MORTGAGE SECU 3.64% due 11/15/47	2,340,000	2,408,067	2,567,304
MORGAN STANLEY 3.70% due 10/23/24	340,000	339,749	378,351
ETHIOPIAN LEASING 2012 2.57% due 08/14/26	2,723,986	2,809,406	2,865,649
DUKE REALTY LP 3.75% due 12/01/24	900,000	917,056	993,885
INTERSTATE POWER + LIGHT 3.25% due 12/01/24	1,085,000	1,074,809	1,188,612
PARKER HANNIFIN CORP 3.30% due 11/21/24	846,000	836,480	926,698
GS MORTGAGE SECURITIES TRUST 3.63% due 11/10/47	3,075,000	3,056,786	3,384,358
AMEREN ILLINOIS CO 3.25% due 03/01/25	1,650,000	1,663,674	1,812,087
ABAY LEASING 2014 LLC 2.65% due 11/09/26	1,587,500	1,587,500	1,680,706
MORGAN STANLEY BAML TRUST 3.53% due 12/15/47	2,145,000	2,120,788	2,349,898
JPMBB COMMERCIAL MORTGAGE SECU 3.49% due 01/15/48	1,600,000	1,578,023	1,759,105
MISSOURI HIGHER EDUCATION LOAN 1.26% due 02/25/36	1,019,294	1,028,303	1,021,098
SOUTHERN CAL EDISON 2.40% due 02/01/22	1,420,000	1,423,171	1,443,927
JPMORGAN CHASE + CO 3.13% due 01/23/25	1,200,000	1,198,817	1,314,311
CANADIAN PACIFIC RAILWAY 2.90% due 02/01/25	1,926,000	1,848,942	2,085,079
MICHIGAN FINANCE AUTHORITY 0.90% due 04/29/30	1,104,452	1,104,452	1,105,756
TRANE TECHNOLOGIES LUX 3.50% due 03/21/26	1,110,000	1,109,295	1,251,751
MMAF EQUIPMENT FINANCE LLC 2.93% due 03/10/26	1,470,000	1,469,732	1,546,142
FNMA POOL BL1748 3.18% due 03/01/24	3,796,054	3,810,284	4,079,342
NEXTERA ENERGY CAPITAL 3.15% due 04/01/24	800,000	800,000	864,795
FNMA POOL BL2034 3.21% due 07/01/26	3,539,714	3,546,621	3,949,841
BMW US CAPITAL LLC 3.15% due 04/18/24	2,160,000	2,159,124	2,329,068
CITIGROUP INC 3.35% due 04/24/25	775,000	775,000	842,561
METLIFE SECURITIZATION TRUST 3.75% due 04/25/58	2,147,939	2,186,413	2,302,525
GOVERNMENT NATIONAL MORTGAGE A 0.86% due 01/20/69	4,233,969	4,233,969	4,302,108
FED HM LN PC POOL SD8005 3.50% due 08/01/49	242,122	247,423	255,444
CATERPILLAR FINL SERVICE 2.85% due 05/17/24	660,000	659,029	710,487
WRKCO INC 3.90% due 06/01/28	860,000	859,833	997,131
FNMA POOL BM6008 3.40% due 05/01/23	2,652,733	2,698,821	2,759,882
FNMA POOL BM6011 3.36% due 11/01/26	4,170,455	4,299,295	4,640,445
PARKER HANNIFIN CORP 2.70% due 06/14/24	700,000	708,759	750,746
TOYOTA AUTO LOAN EXTENDED NOTE 2.56% due 11/25/31	3,700,000	3,798,392	3,951,256
JACKSON NATL LIFE GLOBAL 2.65% due 06/21/24	1,380,000	1,378,095	1,469,583
HEALTHPEAK PROPERTIES 3.50% due 07/15/29	540,000	537,987	612,542
HEALTHPEAK PROPERTIES 3.25% due 07/15/26	460,000	459,654	519,266

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 1.75% due 06/30/24	6,000,000	5,990,757	6,323,438
TOYOTA MOTOR CORP 2.36% due 07/02/24	523,000	523,000	554,983
FHLMC MULTIFAMILY STRUCTURED P 2.86% due 05/25/26	5,000,000	5,118,884	5,512,199
UNITEDHEALTH GROUP INC 2.38% due 08/15/24	922,000	937,288	982,758
PPG INDUSTRIES INC 2.40% due 08/15/24	1,000,000	998,726	1,059,277
PENNSYLVANIA ST HGR EDUCTNL FA 2.94% due 08/15/39	1,250,000	1,242,894	1,349,338
SHERWIN WILLIAMS CO 2.95% due 08/15/29	870,000	911,816	957,292
3M COMPANY 2.00% due 02/14/25	870,000	866,007	922,253
ROPER TECHNOLOGIES INC 2.35% due 09/15/24	560,000	559,232	597,619
MASSACHUSETTS ST 2.66% due 09/01/39	1,455,000	1,401,975	1,627,592
FHLMC MULTIFAMILY STRUCTURED P 2.28% due 07/25/26	3,100,000	3,175,064	3,337,866
HP ENTERPRISE CO 2.25% due 04/01/23	1,890,000	1,889,752	1,958,865
MONDELEZ INTL HLDINGS NE 2.25% due 09/19/24	1,005,000	1,004,001	1,058,589
PRICOA GLOBAL FUNDING 1 2.40% due 09/23/24	2,330,000	2,329,841	2,473,222
VOLKSWAGEN GROUP AMERICA 2.85% due 09/26/24	440,000	439,459	469,917
JP MORGAN CHASE COMMERCIAL MOR 3.68% due 08/15/46	86,938	87,605	87,538
GNMA II POOL 765167 4.70% due 11/20/61	6,103	6,566	6,206
GNMA II POOL 082977 3.13% due 11/20/41	530,603	543,845	551,753
FED HM LN PC POOL J17545 3.00% due 12/01/26	386,301	392,927	412,257
FED HM LN PC POOL U40189 3.00% due 03/01/27	866,589	886,403	914,052
NUTRIEN LTD 2.95% due 05/13/30	380,000	379,630	417,898
CATERPILLAR FINL SERVICE 1.45% due 05/15/25	310,000	309,439	322,007
PPG INDUSTRIES INC 2.55% due 06/15/30	640,000	636,162	687,534
EVERGY METRO 2.25% due 06/01/30	760,000	759,167	805,195
EQUINOR ASA 1.75% due 01/22/26	240,000	239,138	252,115
BROWN UNIVERSITY 1.91% due 09/01/30	1,510,000	1,510,000	1,560,674
STANFORD UNIVERSITY 1.29% due 06/01/27	685,000	685,000	705,195
WESTPAC BANKING CORP 2.35% due 02/19/25	340,000	339,929	365,121
EQUIFAX INC 2.60% due 12/01/24	770,000	769,817	824,713
FNMA POOL BL4480 2.19% due 11/01/26	2,470,000	2,475,360	2,645,304
WISCONSIN ELECTRIC POWER 2.05% due 12/15/24	1,430,000	1,429,785	1,513,698
TRUIST BANK 2.15% due 12/06/24	1,010,000	1,008,635	1,070,430
FED HM LN PC POOL QA5182 3.00% due 12/01/49	3,808,970	3,878,179	4,069,837
SUMITOMO MITSUI FINL GRP 2.35% due 01/15/25	1,730,000	1,730,000	1,835,704
FNMA POOL BO7258 3.00% due 01/01/35	946,090	975,830	1,017,899
FED HM LN PC POOL QN1350 2.50% due 01/01/35	1,779,331	1,804,780	1,884,294
ARIZONA ST TRANSPRTN BRD HIGHW 2.06% due 07/01/25	4,500,000	4,691,573	4,743,360
AMERICAN EXPRESS CREDIT ACCOUN 3.18% due 04/15/24	4,790,000	4,789,610	4,888,810
TOYOTA MOTOR CREDIT CORP 3.45% due 09/20/23	2,350,000	2,347,401	2,546,205
BP CAP MARKETS AMERICA 3.80% due 09/21/25	910,000	910,000	1,031,900
NATIONAL RETAIL PROP INC 4.30% due 10/15/28	460,000	457,352	533,253
FORTUNE BRANDS HOME + SE 4.00% due 09/21/23	810,000	809,656	882,546
COOPERATIEVE RABOBANK UA 3.88% due 09/26/23	370,000	369,430	403,596
FISERV INC 3.80% due 10/01/23	1,230,000	1,229,681	1,339,711
ROYAL BANK OF CANADA 3.70% due 10/05/23	3,310,000	3,306,046	3,608,951
AMERICAN HONDA FINANCE 3.63% due 10/10/23	1,280,000	1,279,395	1,392,642
SUMITOMO MITSUI FINL GRP 3.94% due 10/16/23	2,170,000	2,170,000	2,377,538
FED HM LN PC POOL QN1355 2.50% due 01/01/35	6,027,984	6,110,417	6,360,464

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
NORTHAMPTON CNTY PA 2.33% due 10/01/26	3,120,000	3,131,703	3,396,744
FED HM LN PC POOL QN1374 3.00% due 01/01/35	649,765	669,253	692,236
FED HM LN PC POOL QN1370 3.00% due 01/01/35	507,965	522,874	535,455
NEW YORK LIFE GLOBAL FDG 2.00% due 01/22/25	2,440,000	2,432,824	2,567,203
FNMA POOL FM2268 2.50% due 01/01/35	1,634,068	1,663,842	1,711,657
JOHNS HOPKINS HEALTH SYS 2.42% due 01/01/30	675,000	675,000	708,900
US TREASURY N/B 1.38% due 01/31/25	9,600,000	9,599,443	10,032,000
FNMA POOL BK0700 2.50% due 02/01/35	317,257	323,550	334,600
FNMA POOL BK0707 2.50% due 02/01/35	323,928	330,718	342,914
FNMA POOL BK0706 2.50% due 02/01/35	340,510	347,032	357,085
FNMA POOL BO9283 2.50% due 02/01/35	614,417	625,672	644,399
FORD CREDIT AUTO OWNER TRUST/F 2.04% due 08/15/31	3,450,000	3,448,886	3,636,942
FEDEX CORP 4.20% due 10/17/28	1,340,000	1,338,681	1,591,577
CHRISTUS HEALTH 4.34% due 07/01/28	1,000,000	1,000,000	1,185,671
CROWLEY CONRO LLC 4.18% due 08/15/43	1,716,319	1,716,319	2,054,638
FNMA POOL BL0319 3.97% due 06/01/25	1,465,906	1,490,518	1,639,354
FNMA POOL BK7939 4.50% due 11/01/48	2,508,712	2,575,836	2,752,534
FED HM LN PC POOL QN1577 2.50% due 02/01/35	530,846	540,598	556,604
MITSUBISHI UFJ FIN GRP 2.19% due 02/25/25	1,120,000	1,120,000	1,183,163
HALLIBURTON CO 2.92% due 03/01/30	1,240,000	1,239,702	1,306,895
SHERWIN WILLIAMS CO 2.30% due 05/15/30	1,210,000	1,209,780	1,263,588
FNMA POOL 776486 1.85% due 03/01/34	32,437	34,414	33,670
FANNIEMAE GRANTOR TRUST 6.00% due 11/25/43	14,056	14,651	16,414
FNMA POOL 789463 1.84% due 06/01/34	244,770	244,959	252,992
FANNIEMAE WHOLE LOAN 7.50% due 06/25/44	21,337	22,616	25,592
FNMA POOL 796989 1.95% due 08/01/34	17,795	18,153	18,403
FED HM LN PC POOL 781804 2.63% due 07/01/34	6,532	6,389	6,860
FANNIEMAE WHOLE LOAN 7.00% due 05/25/44	49,844	52,301	57,474
COLLEGE LOAN CORPORATION TRUST 0.96% due 04/25/46	900,000	900,067	883,429
FNMA POOL 745606 2.69% due 05/01/36	14,891	14,655	15,560
FED HM LN PC POOL 1G0208 3.59% due 04/01/35	17,150	16,965	17,324
FNMA POOL 745859 2.81% due 11/01/35	30,370	29,956	30,914
FED HM LN PC POOL 847565 2.14% due 04/01/36	40,579	40,025	41,203
SMALL BUSINESS ADMINISTRATION 5.36% due 11/01/26	115,081	115,333	124,249
SMALL BUSINESS ADMINISTRATION 5.31% due 05/01/27	58,193	58,265	63,201
FNMA POOL 735803 2.77% due 07/01/35	261,894	262,029	266,732
FNMA POOL 764364 1.66% due 06/01/34	31,846	31,845	32,097
CATERPILLAR FINL SERVICE 3.65% due 12/07/23	1,130,000	1,129,656	1,239,099
ECOLAB INC 4.80% due 03/24/30	900,000	952,319	1,148,392
BAXTER INTERNATIONAL INC 3.95% due 04/01/30	270,000	269,068	322,680
STANFORD HEALTH CARE 3.31% due 08/15/30	405,000	405,000	461,242
GENERAL MILLS INC 2.88% due 04/15/30	640,000	638,807	709,627
DTE ELECTRIC CO 2.63% due 03/01/31	680,000	678,934	752,825
EQUINOR ASA 3.00% due 04/06/27	720,000	716,784	801,613
RUSH OBLIGATED GROUP 3.92% due 11/15/29	505,000	505,000	594,509
PACIFICORP 2.70% due 09/15/30	295,000	294,505	324,213
FNMA POOL BL1165 3.62% due 01/01/26	2,676,676	2,675,563	2,960,036
FNMA POOL BL1166 3.62% due 01/01/26	2,270,826	2,269,882	2,511,222
JOHN DEERE CAPITAL CORP 3.45% due 01/10/24	760,000	759,957	828,742

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
AMPHENOL CORP 4.35% due 06/01/29	370,000	369,713	452,939
FORD CREDIT AUTO OWNER TRUST/F 3.52% due 07/15/30	3,520,000	3,519,299	3,838,983
CATERPILLAR INC 2.60% due 04/09/30	85,000	84,570	93,700
USAA CAPITAL CORP 2.13% due 05/01/30	150,000	149,596	157,724
CARGILL INC 2.13% due 04/23/30	535,000	534,418	562,859
AIR PRODUCTS + CHEMICALS 1.85% due 05/15/27	365,000	364,672	386,355
EMERSON ELECTRIC CO 1.95% due 10/15/30	610,000	606,820	643,573
GEORGIA PACIFIC LLC 2.10% due 04/30/27	475,000	474,561	501,483
BOEING CO 5.04% due 05/01/27	110,000	110,000	128,598
RICHLAND CNTY SC SCH DIST 1 1.48% due 03/01/26	2,000,000	2,052,555	2,061,100
WRKCO INC 3.00% due 09/15/24	1,655,000	1,657,536	1,782,025
WRKCO INC 4.65% due 03/15/26	370,000	369,620	435,143
FIFTH THIRD BANCORP 3.65% due 01/25/24	1,220,000	1,218,560	1,330,565
PROV ST JOSEPH HLTH OBL 2.53% due 10/01/29	830,000	884,819	888,113
DIAGEO CAPITAL PLC 2.13% due 10/24/24	520,000	519,887	548,839
FNMA POOL BL3670 2.08% due 10/01/26	4,830,000	4,841,487	5,140,356
ASCENSION HEALTH 2.53% due 11/15/29	1,224,000	1,294,515	1,341,019
CALIFORNIA ST 2.38% due 10/01/26	2,500,000	2,511,885	2,726,725
FREDDIE MAC SCRT 3.50% due 08/25/57	1,370,036	1,362,696	1,483,771
ROPER TECHNOLOGIES INC 3.65% due 09/15/23	1,700,000	1,725,790	1,844,573
HUNTINGTON NATIONAL BANK 3.55% due 10/06/23	1,250,000	1,248,476	1,353,368
DUKE REALTY LP 4.00% due 09/15/28	890,000	882,317	1,048,928
UNILEVER CAPITAL CORP 3.25% due 03/07/24	1,920,000	1,911,677	2,084,972
WASHINGTON ST 3.45% due 08/01/29	540,000	531,316	628,771
BANK OF AMERICA CORP 2.46% due 10/22/25	300,000	300,000	319,809
BROWARD CNTY FL ARPT SYS REVEN 2.38% due 10/01/26	1,345,000	1,331,425	1,386,359
ONCOR ELECTRIC DELIVERY 2.75% due 06/01/24	2,365,000	2,374,663	2,536,429
FED HM LN PC POOL 1J1068 3.70% due 04/01/38	93,042	98,936	98,264
FED HM LN PC POOL 782656 3.90% due 03/01/36	11,557	11,569	12,257
FNMA POOL 889911 3.58% due 05/01/36	621,585	627,183	651,458
SMALL BUSINESS ADMINISTRATION 5.72% due 01/01/29	583,983	604,401	644,427
WF RBS COMMERCIAL MORTGAGE TRU 4.38% due 03/15/44	1,718,980	1,845,234	1,721,361
FNMA POOL AK7385 3.00% due 03/01/27	489,975	500,819	515,136
FNMA POOL AB5358 2.50% due 06/01/27	1,023,788	1,042,809	1,081,150
FNMA POOL AP7487 3.00% due 09/01/27	664,611	691,490	697,700
FED HM LN PC POOL 2B1649 2.30% due 09/01/43	442,314	446,037	457,983
FNMA POOL AW5021 2.75% due 08/01/44	410,961	421,741	426,158
FNMA POOL AM7892 2.73% due 01/01/23	4,348,970	4,350,856	4,530,373
FNMA POOL AL6578 2.89% due 04/01/23	592,620	599,192	614,365
FORD MOTOR CREDIT CO LLC 3.20% due 01/15/21	1,200,000	1,200,041	1,200,600
NEW YORK ST URBAN DEV CORP REV 3.27% due 03/15/27	1,500,000	1,448,789	1,688,220
ALAMEDA CNTY CA 4.00% due 08/01/26	1,000,000	1,105,612	1,165,590
PUBLIC SERVICE NEW HAMPSHIRE F 3.51% due 08/01/28	850,000	849,975	950,387
HOUSTON TX UTILITY SYS REVENUE 3.97% due 11/15/31	1,350,000	1,386,190	1,598,832
NEW YORK CITY NY TRANSITIONAL 3.43% due 08/01/26	2,000,000	1,965,748	2,268,280
CHIPPEWA VLY MI SCHS 2.06% due 05/01/25	2,000,000	2,003,795	2,117,740
SOUTH DAKOTA ST BLDG AUTH REVE 1.91% due 06/01/32	500,000	503,019	500,190
FED HM LN PC POOL QB4931 2.00% due 11/01/50	4,068,449	4,220,494	4,238,113
SAN FRANCISCO CA CITY CNTY 1.56% due 06/15/28	200,000	200,575	202,092

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CAPITAL ONE FINANCIAL CO 3.90% due 01/29/24	200,000	199,724	219,075
EXPERIAN FINANCE PLC 4.25% due 02/01/29	490,000	489,985	589,918
US BANCORP 3.38% due 02/05/24	2,000,000	1,999,656	2,177,266
BANK OF MONTREAL 3.30% due 02/05/24	2,070,000	2,093,186	2,245,137
BANK OF NOVA SCOTIA 3.40% due 02/11/24	2,200,000	2,198,715	2,393,980
CITIZENS BANK NA/RI 3.75% due 02/18/26	420,000	419,884	477,236
GOLDMAN SACHS GROUP INC 3.63% due 02/20/24	400,000	399,684	435,326
WELLTOWER INC 4.13% due 03/15/29	1,030,000	1,026,160	1,201,572
AMERICAN EXPRESS CO 3.40% due 02/22/24	1,000,000	999,262	1,085,281
WESTPAC BANKING CORP 3.30% due 02/26/24	1,100,000	1,099,736	1,195,620
RYDER SYSTEM INC 3.65% due 03/18/24	1,250,000	1,249,244	1,365,909
LAM RESEARCH CORP 4.00% due 03/15/29	260,000	259,604	311,895
MID AMERICA APARTMENTS 3.95% due 03/15/29	380,000	379,102	445,448
STANLEY BLACK + DECKER I 3.40% due 03/01/26	1,750,000	1,749,716	1,981,622
TORONTO DOMINION BANK 3.25% due 03/11/24	895,000	894,248	971,979
MASSMUTUAL GLOBAL FUNDIN 3.40% due 03/08/26	1,630,000	1,627,464	1,831,854
FREDDIE MAC SCRT 4.00% due 07/25/58	2,114,238	2,164,737	2,325,207
BANK OF AMERICA CORP 3.46% due 03/15/25	2,060,000	2,060,000	2,242,911
TRUIST BANK 3.20% due 04/01/24	1,680,000	1,679,642	1,823,579
NEW YORK ST 3.08% due 02/15/36	1,000,000	1,073,513	1,080,790
MARTIN MARIETTA MATERIAL 2.50% due 03/15/30	500,000	494,720	532,733
STARBUCKS CORP 2.00% due 03/12/27	515,000	513,121	546,497
SMALL BUSINESS ADMINISTRATION 2.08% due 03/10/30	3,161,762	3,161,762	3,249,650
WALT DISNEY COMPANY/THE 3.80% due 03/22/30	925,000	922,579	1,102,292
FREDDIE MAC SCRT 4.00% due 03/25/58	674,129	686,297	733,530
DUPONT DE NEMOURS INC 4.73% due 11/15/28	1,960,000	1,960,000	2,414,591
STATE STREET CORP 3.78% due 12/03/24	590,000	590,000	648,605
FREDDIE MAC SCRT 2.50% due 05/25/60	4,672,741	4,937,792	4,921,734
SMALL BUSINESS ADMINISTRATION 3.64% due 09/10/23	60,090	60,509	60,963
GS MORTGAGE SECURITIES TRUST 4.27% due 11/10/46	3,400,000	3,736,150	3,708,174
SMALL BUSINESS ADMINISTRATION 3.21% due 03/01/34	1,353,096	1,353,096	1,451,469
FNMA POOL AW1181 2.86% due 03/01/44	461,999	468,700	477,461
WASHINGTON CNTY OR SCH DIST 1 5.91% due 06/15/26	1,695,000	1,979,492	2,138,497
ETHIOPIAN LEASING 2012 2.65% due 05/12/26	2,317,893	2,317,893	2,445,082
FED HM LN PC POOL 2B2965 2.69% due 08/01/44	498,164	508,431	515,960
FNMA POOL AX0686 2.87% due 08/01/44	205,041	210,663	212,706
TEXAS ST 3.15% due 10/01/27	1,000,000	1,000,000	1,106,540
SAN MARCOS TX CONSOL INDEP SCH 3.16% due 08/01/26	1,000,000	1,000,000	1,114,820
BANK OF MONTREAL 1.75% due 06/15/21	1,450,000	1,449,398	1,459,700
GNMA II POOL AY8939 4.58% due 02/20/67	1,624,369	1,751,447	1,856,382
TEXAS ST A M UNIV REVENUES 2.76% due 05/15/26	495,000	540,738	549,504
FNMA POOL BF0154 3.50% due 11/01/46	2,577,506	2,675,611	2,783,388
FED HM LN PC POOL 2B6451 2.98% due 08/01/47	950,971	973,174	991,630
FED HM LN PC POOL 2B6506 2.55% due 10/01/47	947,902	958,097	988,536
WELLTOWER INC 3.95% due 09/01/23	1,100,000	1,124,043	1,193,477
ECMC GROUP STUDENT LOAN TRUST 0.95% due 09/25/68	2,656,123	2,652,822	2,642,557
COAST CA CMNTY CLG DIST 2.89% due 08/01/35	500,000	512,667	556,035
FED HM LN PC POOL QN1110 2.50% due 12/01/34	11,801,258	11,914,316	12,438,912
DUKE UNIVERSITY HEALTH 3.16% due 06/01/42	2,500,000	2,500,000	2,622,550

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BO7259 3.00% due 01/01/35	922,093	950,211	986,879
FNMA POOL BO7262 3.00% due 01/01/35	740,926	762,654	782,315
OHIO ST 2.35% due 05/01/28	1,445,000	1,450,907	1,569,964
FED HM LN PC POOL QN1511 2.50% due 02/01/35	4,261,349	4,333,211	4,443,682
FED HM LN PC POOL QN1678 2.50% due 02/01/35	2,292,702	2,331,781	2,390,570
JOHNS HOPKINS UNIVERSITY 1.97% due 07/01/30	710,000	710,000	740,115
SAN DIEGUITO CA UNION HIGH SCH 2.03% due 08/01/28	2,600,000	2,690,649	2,745,392
PARKER CO WTR SANTN DIST 1.85% due 08/01/27	570,000	593,276	596,591
FED HM LN PC POOL 2B1783 2.11% due 10/01/43	513,613	519,961	530,819
FNMA POOL AL8938 2.71% due 04/01/22	1,764,013	1,789,012	1,784,667
FED HM LN PC POOL QN1377 3.00% due 01/01/35	626,486	646,277	674,358
ROPER TECHNOLOGIES INC 1.00% due 09/15/25	330,000	329,594	333,982
SOUTH DAKOTA ST BLDG AUTH REVE 1.51% due 06/01/28	500,000	500,272	504,750
MASCO CORP 2.00% due 10/01/30	1,260,000	1,259,106	1,282,837
TORONTO DOMINION BANK 0.75% due 09/11/25	1,210,000	1,206,833	1,214,526
AIG GLOBAL FUNDING 0.90% due 09/22/25	1,800,000	1,798,589	1,803,629
SMALL BUSINESS ADMINISTRATION 1.03% due 09/10/30	3,290,000	3,290,000	3,271,882
EMERSON ELECTRIC CO 0.88% due 10/15/26	330,000	329,093	332,158
COOPERATIEVE RABOBANK UA 1.00% due 09/24/26	390,000	390,000	392,786
TSMC GLOBAL LTD 1.00% due 09/28/27	960,000	956,331	950,698
PERNOD RIC INTL FIN LLC 1.25% due 04/01/28	600,000	597,642	594,221
FORD CREDIT AUTO OWNER TRUST/F 1.06% due 04/15/33	5,200,000	5,198,347	5,249,862
COMMONWEALTH EDISON CO 3.10% due 11/01/24	1,150,000	1,198,490	1,248,686
FED HM LN PC POOL 2B3423 2.83% due 11/01/44	551,554	564,809	572,820
SOUTH CAROLINA ST STUDENT LOAN 0.65% due 01/25/41	748,118	747,226	743,046
VIRGINIA ELEC + POWER CO 2.75% due 03/15/23	660,000	678,058	690,999
DUKE REALTY LP 3.63% due 04/15/23	610,000	623,158	646,691
WESTROCK RKT LLC 4.90% due 03/01/22	540,000	555,205	567,418
FIDELITY NATIONAL INFORM 3.50% due 04/15/23	460,000	469,760	488,175
EQUINOR ASA 2.65% due 01/15/24	640,000	662,722	679,712
PENTA AIRCRAFT LEASING 2 1.69% due 04/29/25	2,734,275	2,780,513	2,804,310
PACIFICORP 2.95% due 06/01/23	400,000	397,163	421,916
FNMA POOL AL2964 2.50% due 07/01/27	3,394,144	3,476,210	3,547,347
FNMA POOL AU3730 2.12% due 09/01/43	70,877	72,467	73,055
PENTA AIRCRAFT LEASING 2 2.65% due 11/25/25	761,556	798,429	800,691
ILLINOIS TOOL WORKS INC 3.50% due 03/01/24	305,000	313,803	331,860
CANADIAN NATL RESOURCES 3.80% due 04/15/24	600,000	630,647	653,462
CHUBB INA HOLDINGS INC 3.35% due 05/15/24	230,000	244,437	251,096
DTE ELECTRIC CO 3.38% due 03/01/25	1,290,000	1,361,541	1,424,730
VCK LEASE SA 2.59% due 07/24/26	2,008,565	2,114,445	2,126,761
VODAFONE GROUP PLC 3.75% due 01/16/24	1,060,000	1,062,191	1,158,323
RIMON LLC 2.62% due 06/25/26	1,511,830	1,590,064	1,596,739
FNMA POOL BH7365 2.98% due 08/01/47	1,734,708	1,777,809	1,810,402
FNMA POOL BH2589 2.98% due 08/01/47	725,636	744,395	757,292
FED HM LN PC POOL 840637 2.39% due 03/01/47	215,597	214,998	222,942
CAPITAL ONE NA 1.03% due 08/08/22	1,350,000	1,350,000	1,359,945
MCCORMICK + CO 2.70% due 08/15/22	1,490,000	1,488,179	1,542,536
CREDIT SUISSE GROUP AG 1.42% due 12/14/23	1,630,000	1,630,000	1,649,681
GENERAL MILLS INC 3.15% due 12/15/21	170,000	169,496	173,278

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CARMAX AUTO OWNER TRUST 2.11% due 10/17/22	269,443	269,435	270,477
ORACLE CORP 2.63% due 02/15/23	510,000	509,493	533,823
FNMA POOL BJ2463 2.76% due 11/01/47	1,605,461	1,629,867	1,675,300
FED HM LN PC POOL 2B6628 2.80% due 11/01/47	1,841,634	1,868,086	1,921,904
MPLX LP 3.38% due 03/15/23	420,000	419,873	444,820
DAIMLER FINANCE NA LLC 3.00% due 02/22/21	450,000	449,968	451,484
MCDONALD S CORP 3.35% due 04/01/23	1,170,000	1,169,835	1,246,371
GENERAL MILLS INC 3.20% due 04/16/21	500,000	499,993	503,837
WORLD OMNI AUTO RECEIVABLES TR 2.87% due 07/17/23	805,424	805,379	816,829
HYUNDAI AUTO RECEIVABLES TRUST 2.79% due 07/15/22	154,595	154,585	155,601
CHESAPEAKE FUNDING II LLC 3.04% due 04/15/30	284,389	284,382	287,290
FNMA POOL AP7557 2.41% due 09/01/42	193,223	192,683	200,781
DY9 LEASING LLC 2.37% due 03/19/27	1,270,668	1,337,801	1,342,985
RELIANCE INDUSTRIES LTD 2.51% due 01/15/26	1,053,250	1,104,434	1,103,205
PORT OF MORROW OR TRANSMISSION 2.74% due 09/01/21	1,500,000	1,500,123	1,524,645
FED HM LN PC POOL 2B3360 3.07% due 11/01/44	124,832	126,149	130,412
GNMA II POOL MA3195 3.13% due 10/20/45	364,755	369,381	377,700
FED HM LN PC POOL 2B4933 2.53% due 12/01/45	614,916	623,933	636,991
FHLMC MULTIFAMILY STRUCTURED P 0.84% due 09/25/22	68,671	68,671	68,755
FED HM LN PC POOL 2B5033 2.83% due 01/01/46	289,129	289,482	302,606
FED HM LN PC POOL 2B5130 2.81% due 02/01/46	402,569	405,578	417,568
GM FINANCIAL SECURITIZED TERM 2.81% due 12/16/22	532,077	532,043	537,193
CARMAX AUTO OWNER TRUST 2.98% due 01/17/23	812,574	812,495	821,305
CAPITAL ONE MULTI ASSET EXECUT 3.01% due 02/15/24	775,000	774,881	781,246
EQUIFAX INC 3.60% due 08/15/21	770,000	769,448	784,349
GOLDMAN SACHS GROUP INC 2.88% due 02/25/21	950,000	949,950	951,769
FED HM LN PC POOL 2B5188 2.84% due 03/01/46	276,494	277,676	289,478
DUKE ENERGY CAROLINAS 2.50% due 03/15/23	500,000	506,789	521,827
FNMA POOL AS7056 3.00% due 04/01/31	3,109,638	3,232,022	3,331,392
HSBC HOLDINGS PLC 3.60% due 05/25/23	610,000	632,909	656,123
US TREASURY N/B 1.25% due 07/31/23	3,000,000	2,985,984	3,085,430
CITIGROUP INC 2.35% due 08/02/21	1,400,000	1,399,879	1,416,306
MIAMI DADE CNTY FL AVIATION RE 2.50% due 10/01/24	500,000	512,695	529,940
CAPITAL ONE NA 2.25% due 09/13/21	250,000	249,307	253,005
MORGAN STANLEY CAPITAL BARCLAY 2.20% due 09/13/31	2,600,000	2,599,476	2,596,637
COMM MORTGAGE TRUST 3.50% due 08/10/47	2,236,834	2,350,331	2,354,381
WASHINGTON AIRCRAFT 1 CO 2.64% due 09/15/26	1,586,832	1,676,653	1,682,434
FNMA POOL AS3662 2.50% due 10/01/24	420,759	425,510	438,555
FED HM LN PC POOL 1J0248 3.73% due 02/01/37	24,883	25,062	26,069
FNMA POOL 911733 5.50% due 12/01/21	14,931	15,190	15,138
FED HM LN PC POOL 2B3493 2.72% due 12/01/44	1,022,372	1,051,894	1,062,464
FED HM LN PC POOL 2B3623 2.73% due 01/01/45	868,688	888,826	902,308
FED HM LN PC POOL 2B3626 2.81% due 12/01/44	897,326	920,159	933,473
FED HM LN PC POOL 2B3656 2.58% due 01/01/45	812,549	831,324	842,749
TEXAS ST A M UNIV REVENUES 2.59% due 05/15/22	850,000	841,761	877,217
MEXICAN AIR FINANCE V 2.33% due 01/14/27	1,041,667	1,095,508	1,094,245
FED HM LN PC POOL 2B5647 2.27% due 10/01/46	1,692,696	1,727,580	1,753,577
SIMON PROPERTY GROUP LP 2.35% due 01/30/22	650,000	649,537	660,044
AIG GLOBAL FUNDING 2.70% due 12/15/21	700,000	693,020	715,706

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 2B5812 2.20% due 01/01/47	1,487,799	1,511,898	1,540,631
BANK OF MONTREAL 2.50% due 01/11/22	1,480,000	1,479,076	1,514,200
UNIV OF PITTSBURGH PA HGR EDU 2.73% due 09/15/23	1,250,000	1,292,187	1,326,925
BANK OF AMERICA CORP 3.12% due 01/20/23	915,000	914,868	941,269
GOLDMAN SACHS GROUP INC 3.00% due 04/26/22	1,110,000	1,109,065	1,119,007
GOVERNMENT NATIONAL MORTGAGE A 1.14% due 12/20/66	5,923,881	5,939,985	6,048,611
GOVERNMENT NATIONAL MORTGAGE A 0.79% due 10/20/65	2,956,091	2,919,911	2,978,541
FORD CREDIT AUTO OWNER TRUST/F 2.62% due 08/15/28	1,180,000	1,179,829	1,209,866
SAN DIEGO G + E 1.91% due 02/01/22	128,575	128,575	129,257
VERIZON COMMUNICATIONS 1.22% due 03/16/22	880,000	880,000	889,599
UBS GROUP AG 1.43% due 05/23/23	1,480,000	1,480,000	1,496,975
FNMA POOL BF0136 5.00% due 08/01/56	2,248,460	2,476,358	2,561,911
BANK OF AMERICA CORP 1.21% due 04/24/23	2,230,000	2,230,000	2,253,137
INTEL CORP 2.88% due 05/11/24	540,000	541,363	582,699
BANK OF NY MELLON CORP 2.66% due 05/16/23	200,000	200,860	206,114
FANNIEMAE ACES 0.64% due 04/25/24	49,762	49,713	49,798
MANUF + TRADERS TRUST CO 0.83% due 05/18/22	1,840,000	1,840,000	1,852,755
JPMORGAN CHASE + CO 3.22% due 03/01/25	390,000	418,715	420,547
NEW YORK LIFE GLOBAL FDG 0.75% due 06/10/22	700,000	700,000	704,284
RECKITT BENCKISER TSY 2.38% due 06/24/22	400,000	398,330	411,342
SUMITOMO MITSUI FINL GRP 2.78% due 07/12/22	645,000	644,886	668,689
MORGAN STANLEY 1.15% due 07/22/22	750,000	750,000	753,218
AMERICAN TRANSMISSION SY 5.25% due 01/15/22	780,000	804,012	812,918
SLM STUDENT LOAN TRUST 0.55% due 03/25/25	266,812	266,807	259,663
SLC STUDENT LOAN TRUST 1.08% due 11/25/42	620,686	620,686	622,826
UTAH ST 3.54% due 07/01/25	1,000,000	1,051,098	1,087,920
GNMA II POOL 710055 4.50% due 09/20/60	17,065	18,268	18,346
BAPTIST HLTH SO FLOR INC 4.59% due 08/15/21	500,000	506,275	512,051
BRAZOS HIGHER EDUCATION AUTHOR 1.06% due 07/25/29	344,022	346,089	344,126
FED HM LN PC POOL 1B8747 2.48% due 09/01/41	129,684	132,152	133,845
FED HM LN PC POOL 1B8908 2.26% due 11/01/41	128,946	131,543	134,000
PACCAR FINANCIAL CORP 2.65% due 04/06/23	300,000	310,455	316,059
BP CAP MARKETS AMERICA 3.19% due 04/06/25	185,000	185,000	203,498
US TREASURY N/B 0.25% due 04/15/23	9,600,000	9,604,449	9,623,625
ANALOG DEVICES INC 2.95% due 04/01/25	100,000	99,566	109,144
E.I. DU PONT DE NEMOURS 1.70% due 07/15/25	180,000	179,858	187,579
REGIONS FINANCIAL CORP 2.25% due 05/18/25	220,000	219,408	233,305
DENISON TX INDEP SCH DIST 0.00% due 08/01/24	1,000,000	952,521	966,420
EMORY UNIVERSITY 1.57% due 09/01/25	345,000	345,000	358,462
HONDA AUTO RECEIVABLES OWNER T 0.82% due 07/15/24	2,610,000	2,609,820	2,635,463
TOYOTA MOTOR CREDIT CORP 1.35% due 08/25/23	350,000	349,896	359,332
HEALTH CARE SERVICE CORP 1.50% due 06/01/25	670,000	668,604	687,693
YALE UNIVERSITY 0.87% due 04/15/25	1,640,000	1,640,000	1,665,887
GNMA II POOL 082997 3.13% due 12/20/41	276,580	283,696	285,871
KAISER FOUNDATION HOSPIT 3.50% due 04/01/22	1,685,000	1,717,822	1,750,148
DUKE ENERGY PROGRESS LLC 2.80% due 05/15/22	600,000	601,244	616,563
DANONE SA 3.00% due 06/15/22	380,000	383,626	394,516
DRAGON 2012 LLC 1.97% due 03/12/24	827,857	827,857	847,757
PETROLEOS MEXICANOS 1.70% due 12/20/22	600,000	600,000	607,272

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 2B0620 2.61% due 07/01/42	286,548	293,896	296,963
WF RBS COMMERCIAL MORTGAGE TRU 1.15% due 08/15/45	2,711,927	2,722,759	2,715,199
FEDEX CORP 2.63% due 08/01/22	180,000	177,913	186,229
CENTERPOINT ENER HOUSTON 2.25% due 08/01/22	1,707,000	1,703,815	1,750,692
NORTH CAROLINA STATE EDUCATION 0.95% due 07/25/39	955,099	954,927	953,542
FNMA POOL AP2392 2.43% due 08/01/42	79,399	81,733	82,121
PUBLIC SERVICE COLORADO 2.25% due 09/15/22	775,000	759,422	793,296
PECO ENERGY CO 2.38% due 09/15/22	640,000	646,163	659,290
MORGAN STANLEY BAML TRUST 2.86% due 11/15/45	2,645,900	2,742,923	2,724,694
GS MORTGAGE SECURITIES TRUST 2.37% due 11/10/45	899,177	890,304	910,272
WF RBS COMMERCIAL MORTGAGE TRU 2.45% due 12/15/45	508,820	504,394	517,203
WF RBS COMMERCIAL MORTGAGE TRU 2.88% due 12/15/45	1,700,000	1,676,232	1,761,062
COMM MORTGAGE TRUST 2.39% due 12/10/45	983,431	973,766	996,423
UBS BARCLAYS COMMERCIAL MORTGA 2.46% due 12/10/45	1,206,297	1,225,861	1,220,295
ACCESS TO LOANS FOR LEARNING S 0.85% due 07/25/36	967,028	963,900	959,264
MET LIFE GLOB FUNDING I 3.00% due 01/10/23	200,000	201,587	210,846
CONNECTICUT LIGHT + PWR 2.50% due 01/15/23	450,000	448,157	467,256
LULWA LTD 1.89% due 02/15/25	2,266,763	2,312,598	2,329,489
LELAND STANFORD JR UNIV CALIF 6.88% due 02/01/24	550,000	628,154	650,346
OREGON ST 5.76% due 06/01/23	1,072,241	1,115,054	1,160,529
FNMA POOL 725232 5.00% due 03/01/34	97,808	106,640	113,005
FNMA POOL 725238 5.00% due 03/01/34	230,363	243,012	265,853
PENNSYLVANIA ST HGR EDU ASSIST 0.34% due 10/25/36	1,961,149	1,936,553	1,934,555
VOLVO FINANCIAL EQUIPMENT LLC 0.51% due 10/15/24	2,355,000	2,354,978	2,358,356
HYUNDAI AUTO LEASE SECURITIZAT 0.51% due 09/15/23	3,395,000	3,394,799	3,406,667
GM FINANCIAL AUTOMOBILE LEASIN 0.45% due 08/21/23	2,030,000	2,029,822	2,035,047
XCEL ENERGY INC 0.50% due 10/15/23	330,000	329,717	330,936
NISSAN AUTO LEASE TRUST 0.43% due 10/16/23	2,150,000	2,149,797	2,153,088
ENTERPRISE FLEET FINANCING LLC 0.61% due 07/20/26	1,900,000	1,899,675	1,905,141
GILEAD SCIENCES INC 0.75% due 09/29/23	440,000	439,859	441,337
TSMC GLOBAL LTD 0.75% due 09/28/25	1,060,000	1,055,979	1,055,802
FED CAISSES DESJARDINS 0.45% due 10/07/23	1,620,000	1,618,179	1,622,443
PEACEHEALTH OBLIGATED GR 1.38% due 11/15/25	200,000	200,000	204,135
US TREASURY N/B 0.13% due 10/15/23	19,500,000	19,456,873	19,486,289
FEDERAL REALTY INVESTMEN 1.25% due 02/15/26	460,000	457,080	468,444
BANK OF AMERICA CORP 0.81% due 10/24/24	1,050,000	1,050,000	1,059,811
SANTANDER RETAIL AUTO LEASE TR 0.57% due 04/22/24	2,245,000	2,244,763	2,252,302
ABBVIE INC 2.15% due 11/19/21	1,110,000	1,109,927	1,127,878
SUTTER HEALTH 1.32% due 08/15/25	690,000	690,000	701,624
CITIGROUP INC 0.78% due 10/30/24	630,000	630,000	634,087
NORFOLK VA 1.30% due 09/01/23	860,000	860,000	879,273
JOHN DEERE OWNER TRUST 1.10% due 08/15/24	1,480,000	1,479,923	1,498,567
KEY BANK NA 1.25% due 03/10/23	460,000	459,842	469,011
DAIMLER FINANCE NA LLC 1.75% due 03/10/23	1,770,000	1,767,582	1,817,212
UNITED PARCEL SERVICE 3.90% due 04/01/25	340,000	339,696	384,128
INTEL CORP 3.40% due 03/25/25	570,000	569,243	633,878
THERMO FISHER SCIENTIFIC 4.13% due 03/25/25	265,000	265,000	301,315
GENERAL DYNAMICS CORP 3.25% due 04/01/25	650,000	647,523	717,721
FLORIDA POWER + LIGHT CO 2.85% due 04/01/25	210,000	209,817	228,533

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CARMAX AUTO OWNER TRUST 1.75% due 01/17/23	1,811,304	1,811,257	1,820,322
DIAGEO CAPITAL PLC 1.38% due 09/29/25	295,000	294,046	303,117
CURATORS OF THE UNIV OF MISSOU 1.47% due 11/01/23	1,500,000	1,521,098	1,541,055
STARBUCKS CORP 1.30% due 05/07/22	135,000	134,939	136,889
FORD CREDIT AUTO OWNER TRUST 1.04% due 08/15/24	2,310,000	2,309,642	2,338,149
NUTRIEN LTD 1.90% due 05/13/23	400,000	399,715	413,178
VOLKSWAGEN AUTO LOAN ENHANCED 0.93% due 12/20/22	2,011,243	2,011,196	2,016,325
DEERE + COMPANY 2.75% due 04/15/25	300,000	299,652	326,972
ARCHER DANIELS MIDLAND C 2.75% due 03/27/25	150,000	148,473	163,142
3M COMPANY 2.65% due 04/15/25	105,000	104,928	114,042
TOYOTA MOTOR CREDIT CORP 2.90% due 03/30/23	740,000	739,939	782,843
ORACLE CORP 2.50% due 04/01/25	1,040,000	1,039,670	1,117,749
EQUINOR ASA 2.88% due 04/06/25	650,000	649,843	709,934
ENTERPRISE FLEET FINANCING LLC 2.06% due 05/20/25	1,015,311	1,015,183	1,032,386
CITIGROUP INC 2.31% due 11/04/22	1,100,000	1,100,000	1,117,576
FNMA POOL BO3236 2.76% due 11/01/49	2,388,696	2,424,782	2,514,532
TOYOTA AUTO RECEIVABLES OWNER 1.92% due 01/16/24	1,525,000	1,524,914	1,555,410
FNMA POOL BO4955 2.84% due 11/01/49	643,746	655,335	675,157
FNMA POOL BO4956 2.84% due 11/01/49	378,229	385,818	397,161
HONDA AUTO RECEIVABLES OWNER T 1.83% due 01/18/24	1,405,000	1,404,806	1,433,590
FNMA POOL BO5007 2.81% due 12/01/49	455,663	464,009	479,067
PNC BANK NA 2.03% due 12/09/22	1,390,000	1,390,000	1,411,355
BANK OF NOVA SCOTIA 1.95% due 02/01/23	410,000	409,649	423,423
AMERICAN HONDA FINANCE 1.95% due 05/10/23	570,000	569,854	591,134
GM FINANCIAL SECURITIZED TERM 1.84% due 09/16/24	1,230,000	1,229,758	1,256,643
ROYAL BANK OF CANADA 1.95% due 01/17/23	820,000	824,291	846,815
CARMAX AUTO OWNER TRUST 1.89% due 12/16/24	1,905,000	1,904,683	1,954,270
FNMA POOL BO7270 2.73% due 01/01/50	2,603,725	2,624,842	2,739,316
FNMA POOL BP0633 2.75% due 01/01/50	2,044,287	2,066,263	2,151,956
MERCEDES BENZ AUTO LEASE TRUST 1.84% due 12/15/22	1,380,000	1,379,873	1,399,280
CAPITAL ONE BANK USA NA 2.01% due 01/27/23	480,000	480,000	488,239
FIFTH THIRD BANK 1.80% due 01/30/23	790,000	789,536	812,462
TOYOTA AUTO RECEIVABLES OWNER 1.66% due 05/15/24	800,000	802,401	815,811
US TREASURY N/B 1.38% due 02/15/23	3,891,000	3,897,817	3,993,595
SMITHSONIAN INSTITUTION 0.85% due 09/01/21	700,000	700,000	700,986
MERCEDES BENZ AUTO RECEIVABLES 0.55% due 02/18/25	2,260,000	2,259,839	2,271,687
WORLD OMNI AUTO RECEIVABLES TR 0.63% due 05/15/25	2,100,000	2,099,850	2,113,642
FORD CREDIT AUTO OWNER TRUST 0.56% due 10/15/24	3,615,000	3,614,553	3,631,053
NISSAN AUTO RECEIVABLES OWNER 0.55% due 07/15/24	1,700,000	1,699,958	1,707,030
MONDELEZ INTERNATIONAL 0.63% due 07/01/22	180,000	179,981	180,782
US TREASURY N/B 0.13% due 07/15/23	8,575,000	8,569,787	8,570,980
BMW VEHICLE OWNER TRUST 0.48% due 10/25/24	1,780,000	1,779,878	1,787,597
MINITUBISHI UFJ FIN GRP 1.41% due 07/17/25	560,000	560,000	575,296
JOHN DEERE OWNER TRUST 0.51% due 11/15/24	1,455,000	1,454,800	1,459,678
HYUNDAI AUTO RECEIVABLES TRUST 0.48% due 12/16/24	2,675,000	2,674,545	2,686,223
CARMAX AUTO OWNER TRUST 0.49% due 06/15/23	2,680,000	2,679,915	2,684,105
CHESAPEAKE FUNDING II LLC 0.87% due 08/16/32	2,015,709	2,015,620	2,025,707
TOYOTA AUTO RECEIVABLES OWNER 0.44% due 10/15/24	2,075,000	2,074,854	2,082,280
FORD CREDIT AUTO LEASE TRUST 0.50% due 12/15/22	2,100,000	2,099,992	2,102,611

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
UBS GROUP AG 1.01% due 07/30/24	270,000	270,000	272,611
VERIZON OWNER TRUST 0.47% due 02/20/25	2,765,000	2,764,468	2,774,787
OHIO ST SPL OBLG 0.68% due 10/01/24	1,000,000	1,000,661	1,009,170
US TREASURY N/B 0.13% due 08/15/23	22,775,000	22,752,475	22,762,545
WORLD OMNI AUTO RECEIVABLES TR 0.48% due 11/17/25	1,920,000	1,919,539	1,926,667
GM FINANCIAL SECURITIZED TERM 0.45% due 04/16/25	2,710,000	2,709,427	2,720,885
ROPER TECHNOLOGIES INC 0.45% due 08/15/22	210,000	209,848	210,341
OTIS WORLDWIDE CORP 0.68% due 04/05/23	480,000	480,000	480,114
FREDDIE MAC SCRT 2.50% due 11/25/59	2,150,808	2,266,513	2,233,893
US TREASURY N/B 0.13% due 09/15/23	8,725,000	8,716,341	8,718,865
MITSUBISHI UFJ FIN GRP 0.85% due 09/15/24	520,000	520,000	523,101
SCHLUMBERGER FIN CA 1.40% due 09/17/25	320,000	319,638	329,077
WORLD OMNI SELECT AUTO TRUST 0.55% due 07/15/25	2,185,000	2,184,886	2,191,752
CATERPILLAR FINL SERVICE 0.45% due 09/14/23	760,000	759,535	762,929
WHEELS SPV LLC 0.51% due 08/20/29	1,335,000	1,334,846	1,335,736
BANK OF NOVA SCOTIA 0.55% due 09/15/23	620,000	619,603	622,408
DELL EQUIPMENT FINANCE TRUST 0.57% due 10/23/23	1,875,000	1,874,874	1,881,390
MARSH + MCLENNAN COS INC 3.88% due 03/15/24	280,000	279,908	308,828
FEDEX CORP 3.40% due 01/14/22	670,000	669,947	691,164
WORLD OMNI AUTO RECEIVABLES 3.04% due 05/15/24	1,217,086	1,216,939	1,240,618
DISCOVER CARD EXECUTION NOTE T 3.04% due 07/15/24	690,000	689,990	710,414
JACKSON NATL LIFE GLOBAL 3.30% due 02/01/22	420,000	419,858	433,332
ALLY AUTO RECEIVABLES TRUST 2.91% due 09/15/23	1,004,780	1,004,698	1,021,325
NISSAN AUTO RECEIVABLES OWNER 2.90% due 10/16/23	1,774,633	1,774,452	1,807,954
AMERICAN EXPRESS CREDIT ACCOUN 2.87% due 10/15/24	4,170,000	4,192,123	4,302,608
FNMA POOL CA3155 4.00% due 02/01/34	499,167	515,765	537,163
FNMA POOL CA3156 4.00% due 02/01/34	343,595	354,479	369,945
CITIBANK NA 3.17% due 02/19/22	500,000	500,000	501,743
UNION PACIFIC CORP 2.95% due 03/01/22	310,000	308,583	319,597
WELLTOWER INC 3.63% due 03/15/24	750,000	778,483	817,419
WESTPAC BANKING CORP 1.00% due 02/26/24	790,000	790,000	804,067
FORD CREDIT AUTO LEASE TRUST 2.90% due 05/15/22	602,299	602,277	605,882
MITSUBISHI UFJ FIN GRP 3.22% due 03/07/22	1,190,000	1,190,000	1,230,435
GOVERNMENT NATIONAL MORTGAGE A 1.04% due 01/20/66	980,079	991,092	996,125
TRUIST FINANCIAL CORP 3.05% due 06/20/22	620,000	620,000	643,499
JPMORGAN CHASE + CO 3.21% due 04/01/23	1,190,000	1,190,000	1,233,212
FISERV INC 2.75% due 07/01/24	1,110,000	1,108,675	1,191,910
ARI FLEET LEASE TRUST 2.41% due 11/15/27	753,789	753,765	764,091
VENTAS REALTY LP 2.65% due 01/15/25	280,000	278,863	299,668
TOYOTA MOTOR CORP 2.16% due 07/02/22	490,000	490,000	502,968
AIG GLOBAL FUNDING 2.30% due 07/01/22	370,000	369,945	380,005
JACKSON NATL LIFE GLOBAL 2.38% due 09/15/22	580,000	579,877	599,563
COOPERATIEVE RABOBANK UA 2.63% due 07/22/24	880,000	878,488	941,059
PNC BANK NA 2.23% due 07/22/22	590,000	590,000	596,297
ENTERPRISE FLEET FINANCING LLC 2.29% due 02/20/25	1,681,626	1,681,524	1,709,632
BOEING CO 2.30% due 08/01/21	470,000	469,994	474,308
FNMA POOL BO1843 3.02% due 08/01/49	860,285	879,453	900,545
NEXTERA ENERGY CAPITAL 2.40% due 09/01/21	700,000	700,561	709,625
COMMONSPIRIT HEALTH 2.76% due 10/01/24	190,000	190,000	203,688

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
WALT DISNEY COMPANY/THE 1.75% due 08/30/24	335,000	332,012	349,364
AMERICAN HONDA FINANCE 2.05% due 01/10/23	555,000	554,875	554,875
TRUIST FINANCIAL CORP 2.20% due 03/16/23	1,300,000	1,299,386	1,349,472
MMAF EQUIPMENT FINANCE LLC 2.01% due 12/12/24	2,085,000	2,084,587	2,146,112
ALLY AUTO RECEIVABLES TRUST 1.93% due 05/15/24	710,000	709,984	721,408
CAPITAL ONE PRIME AUTO RECEIVA 1.92% due 05/15/24	1,590,000	1,589,930	1,618,582
VOLKSWAGEN GROUP AMERICA 2.70% due 09/26/22	410,000	409,911	425,065
FNMA POOL BO2240 3.17% due 09/01/49	2,089,423	2,135,319	2,182,889
WORLD OMNI SELECT AUTO TRUST 2.00% due 08/15/24	2,545,000	2,544,820	2,585,467
TORONTO DOMINION BANK 1.90% due 12/01/22	810,000	809,450	835,193
SANTANDER RETAIL AUTO LEASE TR 1.86% due 02/21/23	1,805,000	1,804,725	1,838,534
BANK OF NOVA SCOTIA 2.00% due 11/15/22	840,000	839,844	867,446
BANK OF MONTREAL 2.05% due 11/01/22	290,000	289,793	299,242
TOWD POINT MORTGAGE TRUST 1.15% due 10/25/59	1,179,369	1,180,784	1,184,511
JPMORGAN CHASE + CO 1.10% due 07/23/24	560,000	560,000	567,473
WHEELS SPV LLC 3.06% due 04/20/27	137,948	137,938	138,443
NISSAN AUTO RECEIVABLES OWNER 3.06% due 03/15/23	686,813	686,801	696,246
MERCEDES BENZ AUTO RECEIVABLES 3.03% due 01/17/23	573,527	573,515	579,965
MINITUBISHI UFJ FIN GRP 3.54% due 07/26/21	730,000	730,000	743,238
MINITUBISHI UFJ FIN GRP 1.07% due 07/26/23	250,000	250,341	252,713
CARMAX AUTO OWNER TRUST 3.13% due 06/15/23	620,796	620,747	631,119
JOHN DEERE OWNER TRUST 3.08% due 11/15/22	604,829	604,806	610,963
BANK OF AMERICA CORP 1.17% due 07/23/24	530,000	530,000	536,967
M+T BANK CORPORATION 0.89% due 07/26/23	230,000	230,000	232,072
ENTERPRISE FLEET FINANCING LLC 3.14% due 02/20/24	589,685	589,634	593,762
AMERICAN EXPRESS CO 0.97% due 08/03/23	890,000	890,000	901,498
CHESAPEAKE FUNDING II LLC 3.23% due 08/15/30	994,373	994,280	1,016,511
AMERICREDIT AUTOMOBILE RECEIVA 3.15% due 03/20/23	797,000	796,926	803,863
RAYTHEON TECH CORP 3.65% due 08/16/23	19,000	19,005	20,485
AT+T INC 1.40% due 06/12/24	780,000	784,115	799,094
PUBLIC SERVICE ELECTRIC 3.25% due 09/01/23	1,640,000	1,638,395	1,755,983
HP ENTERPRISE CO 0.95% due 10/05/21	410,000	410,000	410,059
SANTANDER RETAIL AUTO LEASE TR 1.74% due 07/20/23	2,560,000	2,559,969	2,616,504
AMPHENOL CORP 2.05% due 03/01/25	585,000	584,166	617,996
NORFOLK VA 1.35% due 09/01/24	670,000	670,000	689,484
NORFOLK VA 1.25% due 09/01/22	850,000	850,000	862,138
WORLD OMNI AUTO RECEIVABLES TR 1.10% due 04/15/25	3,460,000	3,459,336	3,507,486
HP ENTERPRISE CO 3.50% due 10/05/21	620,000	619,779	633,094
ABBVIE INC 3.38% due 11/14/21	360,000	359,826	369,676
ARI FLEET LEASE TRUST 3.22% due 08/16/27	591,122	591,109	595,805
COOPERATIEVE RABOBANK UA 1.11% due 09/26/23	420,000	420,000	425,315
ROYAL BANK OF CANADA 0.89% due 10/05/23	1,230,000	1,230,000	1,242,276
GM FINANCIAL SECURITIZED TERM 3.21% due 10/16/23	1,397,537	1,397,395	1,423,858
ENTERPRISE PRODUCTS OPER 3.50% due 02/01/22	640,000	640,730	661,612
DELL EQUIPMENT FINANCE TRUST 3.37% due 10/22/23	1,017,973	1,017,881	1,023,615
SUMITOMO MITSUI FINL GRP 1.03% due 10/16/23	1,100,000	1,100,000	1,109,286
FORD CREDIT AUTO OWNER TRUST 3.24% due 04/15/23	1,623,806	1,623,642	1,648,721
TORONTO DOMINION BANK 3.35% due 10/22/21	300,000	299,948	307,288
TOYOTA AUTO RECEIVABLES OWNER 3.18% due 03/15/23	869,457	882,193	883,631

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
DAIMLER FINANCE NA LLC 3.75% due 11/05/21	500,000	499,864	513,857
GENERAL MOTORS FINL CO 4.20% due 11/06/21	500,000	500,054	515,359
DUPONT DE NEMOURS INC 1.33% due 11/15/23	620,000	620,000	629,468
AMERICREDIT AUTOMOBILE RECEIVA 3.38% due 07/18/23	1,010,189	1,010,150	1,022,331
VOLKSWAGEN AUTO LOAN ENHANCED 3.25% due 04/20/23	1,125,798	1,125,770	1,145,793
NATIONAL AUSTRALIA BK/NY 3.70% due 11/04/21	470,000	469,849	483,400
IBM CREDIT LLC 3.60% due 11/30/21	1,270,000	1,269,876	1,307,834
AMERICAN ELECTRIC POWER 3.65% due 12/01/21	310,000	309,939	319,573
BP CAP MARKETS AMERICA 2.75% due 05/10/23	630,000	640,689	664,485
GNMA II POOL 714618 5.46% due 07/20/59	5,702	5,901	6,558
GNMA II POOL 725607 5.47% due 11/20/59	6	7	7
ANNE ARUNDEL CNTY MD 5.30% due 04/01/24	930,000	931,066	933,506
SMALL BUSINESS ADMINISTRATION 2.88% due 09/10/21	239,222	239,222	240,884
GNMA II POOL 773419 4.14% due 09/20/61	27,785	29,914	29,188
FNMA POOL AJ3295 2.25% due 11/01/41	102,781	105,476	106,789
GNMA II POOL 765166 4.70% due 10/20/61	38,962	41,829	38,959
FED HM LN PC POOL 2B0244 3.53% due 02/01/42	81,936	85,416	85,288
FNMA POOL AK4888 3.75% due 03/01/42	70,546	73,622	72,492
FNMA POOL AO4573 2.78% due 06/01/42	128,029	131,192	133,125
PIONEER NATURAL RESOURCE 3.95% due 07/15/22	1,360,000	1,401,737	1,410,678
N TEXAS ST HGR EDU AUTH 1.15% due 12/01/34	1,050,803	1,057,525	1,056,877
FED HM LN PC POOL 2B0669 2.56% due 07/01/42	51,211	52,639	51,394
FED HM LN PC POOL 2B0635 2.50% due 08/01/42	122,931	126,512	127,655
FED HM LN PC POOL U70048 3.00% due 08/01/27	423,443	438,812	444,626
FNMA POOL AP6310 2.42% due 09/01/42	270,152	277,699	280,745
HELIOS LEASING I LLC 1.56% due 09/28/24	500,959	500,959	512,731
EDLINC STUDENT LOAN FUNDING TR 1.15% due 09/25/30	725,146	728,320	727,960
PROV ST JOSEPH HLTH OBL 4.38% due 10/01/23	1,000,000	1,034,007	1,099,481
FNMA POOL AW8592 2.79% due 10/01/44	371,854	381,384	384,647
FNMA POOL AY0090 2.67% due 12/01/44	1,321,508	1,360,862	1,369,120
FED HM LN PC POOL 2B4166 2.57% due 05/01/45	993,707	1,018,234	1,030,614
FED HM LN PC POOL 2B4462 2.34% due 08/01/45	867,793	881,418	897,822
FED HM LN PC POOL 2B4739 2.82% due 09/01/45	872,285	892,394	907,366
NORTH CAROLINA ST HSG FIN AGY 3.00% due 01/01/33	210,000	213,622	212,174
FED HM LN PC POOL 2B4808 2.63% due 11/01/45	1,364,217	1,393,012	1,414,294
HNA 2015 LLC 2.29% due 06/30/27	849,376	891,321	898,010
FNMA POOL BC0145 2.68% due 01/01/46	1,033,245	1,052,067	1,071,093
SIMON PROPERTY GROUP LP 2.50% due 07/15/21	800,000	800,070	804,689
NAVIENT STUDENT LOAN TRUST 0.90% due 03/25/66	1,082,796	1,081,002	1,084,942
FNMA POOL AJ2155 2.29% due 10/01/41	133,082	134,884	138,477
GNMA II POOL 773426 4.70% due 09/20/61	7,999	8,634	8,992
FNMA POOL AV7133 2.76% due 05/01/44	127,078	130,067	130,804
FED HM LN PC POOL 2B4151 3.25% due 05/01/45	748,527	765,088	773,753
FED HM LN PC POOL 2B5599 2.45% due 09/01/46	1,699,609	1,744,807	1,759,263
MMAF EQUIPMENT FINANCE LLC 2.84% due 11/13/23	2,040,000	2,039,785	2,090,296
CHESAPEAKE FUNDING II LLC 2.94% due 04/15/31	933,251	933,132	948,244
GENERAL MOTORS FINL CO 3.55% due 07/08/22	400,000	399,886	417,186
NEW YORK LIFE GLOBAL FDG 2.88% due 04/10/24	850,000	893,046	913,546
TOYOTA MOTOR CREDIT CORP 2.65% due 04/12/22	400,000	399,890	411,718

Stable Value Fund

Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
HARAR LEASING 2013 LLC 2.58% due 07/02/25	898,541	940,206	940,478
BMW US CAPITAL LLC 2.95% due 04/14/22	695,000	695,000	718,519
MARATHON PETROLEUM CORP 4.75% due 12/15/23	1,100,000	1,172,839	1,217,707
BOEING CO 2.70% due 05/01/22	310,000	309,751	318,717
RYDER SYSTEM INC 2.88% due 06/01/22	600,000	599,835	619,803
VERIZON OWNER TRUST 2.33% due 12/20/23	2,660,000	2,659,877	2,712,651
TORONTO DOMINION BANK 2.65% due 06/12/24	410,000	409,960	439,324
UNION PACIFIC CORP 3.20% due 06/08/21	790,000	789,926	799,793
CREDIT SUISSE GROUP AG 1.46% due 06/12/24	640,000	640,000	649,071
BAYER US FINANCE II LLC 1.23% due 12/15/23	720,000	720,000	727,404
TOWD POINT MORTGAGE TRUST 3.75% due 05/25/58	1,316,931	1,317,332	1,401,540
VOLKSWAGEN AUTO LOAN ENHANCED 3.02% due 11/21/22	652,591	652,542	660,305
RELIANCE INDUSTRIES LTD 2.44% due 01/15/26	1,540,000	1,611,688	1,610,952
CNH EQUIPMENT TRUST 1.86% due 09/15/22	164,115	164,099	164,517
FORD CREDIT AUTO OWNER TRUST/F 2.36% due 03/15/29	2,550,000	2,549,796	2,637,522
FHLMC MULTIFAMILY STRUCTURED P 2.78% due 01/25/46	403,519	408,859	403,440
NORTHROP GRUMMAN CORP 2.55% due 10/15/22	1,170,000	1,162,879	1,214,361
WISCONSIN ST GEN FUND ANNUAL A 2.18% due 05/01/21	1,265,000	1,265,062	1,272,388
DAIMLER FINANCE NA LLC 2.30% due 02/12/21	1,190,000	1,189,912	1,192,400
FNMA POOL BH5786 2.97% due 11/01/47	458,198	460,072	478,297
FED HM LN PC POOL 2B6612 2.91% due 11/01/47	594,775	595,000	620,461
FED HM LN PC POOL 2B6641 2.82% due 11/01/47	855,563	866,688	892,032
ENTERPRISE PRODUCTS OPER 2.80% due 02/15/21	760,000	759,983	762,146
CITIZENS BANK NA/RI 1.20% due 03/29/23	600,000	601,532	607,788
ALEXANDRIA REAL ESTATE E 4.00% due 01/15/24	510,000	518,147	561,280
AMERICAN EXPRESS CREDIT ACCOUN 3.06% due 02/15/24	425,000	424,963	431,499
TOYOTA AUTO RECEIVABLES OWNER 3.02% due 12/15/22	785,444	785,369	796,329
DISCOVER CARD EXECUTION NOTE T 3.32% due 03/15/24	2,840,000	2,839,954	2,902,200
NISSAN AUTO LEASE TRUST 3.25% due 09/15/21	81,157	81,155	81,248
FED HM LN PC POOL 2B7736 2.70% due 02/01/50	2,285,841	2,336,911	2,401,000
BAYCARE HEALTH SYSTEM 2.61% due 11/15/22	655,000	655,000	681,080
DELL EQUIPMENT FINANCE TRUST 2.26% due 06/22/22	1,960,000	1,959,839	1,982,888
OHIOHEALTH CORP 1.62% due 11/15/24	385,000	385,000	387,332
OHIOHEALTH CORP 1.36% due 11/15/23	600,000	600,000	603,639
OHIOHEALTH CORP 1.17% due 11/15/22	520,000	520,000	521,783
MMAF EQUIPMENT FINANCE LLC 0.74% due 04/09/24	1,825,000	1,824,853	1,831,120
UNIV OF NORTH CAROLINA NC AT C 2.74% due 12/01/24	1,500,000	1,618,321	1,624,800
MARYLAND ST 0.66% due 08/01/25	1,000,000	999,678	1,010,490
HONDA AUTO RECEIVABLES OWNER T 0.37% due 10/18/24	1,940,000	1,939,732	1,943,280
CARRIER GLOBAL CORP 1.92% due 02/15/23	355,000	355,000	365,710
FED HM LN PC POOL 1G1496 3.73% due 02/01/37	23,086	23,062	24,095
LULWA LTD 1.83% due 03/26/25	607,817	601,093	625,708
FNMA POOL AU3148 2.28% due 07/01/43	43,055	43,175	44,325
FNMA POOL BO6254 2.74% due 12/01/49	1,053,053	1,069,103	1,108,833
FNMA POOL BO6257 2.65% due 12/01/49	873,182	882,026	918,280
DELL EQUIPMENT FINANCE TRUST 3.18% due 06/22/23	204,503	204,492	205,295
WISCONSIN ST 1.88% due 05/01/25	2,000,000	2,024,686	2,115,720
FED HM LN PC POOL 1G1503 3.87% due 02/01/37	13,282	13,298	13,323
FED HM LN PC POOL 1J2841 2.54% due 09/01/37	78,001	77,864	82,231

Stable Value Fund**Participant Directed Investment Program**

Issuer Name	Par Value	Book Value	Market Value
WASHINGTON ST 4.74% due 08/01/24	1,000,000	1,120,106	1,145,250
FED HM LN PC POOL 1B4924 2.57% due 09/01/40	183,430	186,895	191,502
RAYTHEON TECH CORP 3.20% due 03/15/24	260,000	280,223	280,823
GOLDMAN SACHS GROUP INC 0.63% due 11/17/23	400,000	400,000	401,619
CONNECTICUT LIGHT + PWR 0.75% due 12/01/25	610,000	609,766	616,928
PHILLIPS 66 0.90% due 02/15/24	370,000	369,615	370,896
HSBC HOLDINGS PLC 1.59% due 05/24/27	700,000	700,000	711,842
ENTERGY LOUISIANA LLC 0.62% due 11/17/23	660,000	659,885	662,193
BANK OF AMERICA CREDIT CARD TR 0.34% due 05/15/26	1,180,000	1,179,730	1,181,443
FNMA POOL 739759 2.01% due 08/01/33	67,213	67,101	69,373
FNMA POOL 818982 3.66% due 03/01/35	366,993	364,207	367,503
SMALL BUSINESS ADMINISTRATION 5.64% due 04/01/26	114,223	119,391	122,547
FED HM LN PC POOL 1G0062 3.76% due 02/01/35	53,636	53,014	53,709
FNMA POOL 815055 3.07% due 04/01/35	38,488	37,934	38,772
FNMA POOL 745484 2.32% due 12/01/35	62,339	61,840	64,280
FED HM LN PC POOL 1Q0001 2.82% due 01/01/36	27,649	27,404	29,090
FNMA POOL 745777 2.67% due 07/01/36	33,041	33,340	34,420
FNMA POOL 832729 2.25% due 09/01/35	85,899	85,556	89,521
FED HM LN PC POOL 1J1064 3.56% due 05/01/38	76,340	76,325	79,981
FED HM LN PC POOL G13121 5.00% due 04/01/23	35,453	36,587	37,392
FNMA POOL 933584 3.41% due 05/01/38	58,109	58,350	60,734

Stable Value Fund**Participant Directed Investment Program**

Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalent Securities	55,292,114	55,292,114	55,292,114

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	28,223,265	2,128,549,845	2,996,879,403
3M CO	54,517	12,558,643	9,529,026
ABBOTT LABORATORIES	167,638	9,873,479	18,354,685
ABBVIE INC	166,981	15,535,541	17,892,014
ABIOMED INC	4,304	1,612,871	1,395,357
ACCENTURE PLC CL A	59,916	9,029,237	15,650,658
ACTIVISION BLIZZARD INC	72,997	4,485,970	6,777,771
ADOBE INC	45,381	8,683,778	22,695,946
ADVANCE AUTO PARTS INC	6,463	659,046	1,017,987
ADVANCED MICRO DEVICES	113,393	2,234,444	10,399,272
AES CORP	63,328	696,173	1,488,208
AFLAC INC	62,210	2,707,115	2,766,479
AGILENT TECHNOLOGIES INC	29,136	2,015,704	3,452,325
AIR PRODUCTS + CHEMICALS INC	20,868	3,499,086	5,701,555
AKAMAI TECHNOLOGIES INC	15,498	923,917	1,627,135
ALASKA AIR GROUP INC	11,763	797,086	611,676
ALBEMARLE CORP	10,140	1,337,973	1,495,853
ALEXANDRIA REAL ESTATE EQUIT	11,455	1,513,181	2,041,510
ALEXION PHARMACEUTICALS INC	20,833	2,239,211	3,254,948
ALIGN TECHNOLOGY INC	6,832	1,741,679	3,650,884
ALLEGION PLC	8,765	726,969	1,020,071
ALLIANT ENERGY CORP	23,777	1,080,090	1,225,229
ALLSTATE CORP	28,968	2,914,610	3,184,452
ALPHABET INC CL A	28,451	30,230,179	49,864,361
ALPHABET INC CL C	27,471	28,694,691	48,125,895
ALTRIA GROUP INC	175,556	11,441,092	7,197,796
AMAZON.COM INC	40,368	53,277,116	131,475,750
AMCOR PLC	149,345	1,626,726	1,757,791
AMEREN CORPORATION	23,535	1,519,696	1,837,142
AMERICAN AIRLINES GROUP INC	54,292	2,071,820	856,185
AMERICAN ELECTRIC POWER	47,254	3,674,628	3,934,841
AMERICAN EXPRESS CO	61,613	5,936,700	7,449,628
AMERICAN INTERNATIONAL GROUP	82,007	4,773,106	3,104,785
AMERICAN TOWER CORP	41,983	6,470,814	9,423,504
AMERICAN WATER WORKS CO INC	17,261	1,609,648	2,649,046
AMERIPRISE FINANCIAL INC	11,241	1,784,545	2,184,464
AMERISOURCEBERGEN CORP	14,005	1,185,663	1,369,129
AMETEK INC	21,904	1,601,755	2,649,070
AMGEN INC	55,043	9,690,198	12,655,487
AMPHENOL CORP CL A	28,478	2,549,677	3,724,068
ANALOG DEVICES INC	34,873	3,048,800	5,151,788
ANSYS INC	8,175	1,283,834	2,974,065
ANTHEM INC	23,496	5,437,244	7,544,331
AON PLC CLASS A	21,569	3,075,700	4,556,883
APA CORP	36,461	1,467,935	517,382
APPLE INC	1,512,745	66,782,096	200,726,134
APPLIED MATERIALS INC	86,277	4,473,835	7,445,705
APTIV PLC	25,707	2,114,387	3,349,365

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ARCHER DANIELS MIDLAND CO	52,974	2,113,845	2,670,419
ARISTA NETWORKS INC	5,189	1,507,944	1,507,768
ARTHUR J GALLAGHER + CO	18,387	1,284,068	2,274,656
ASSURANT INC	5,746	578,978	782,720
AT+T INC	674,038	23,781,740	19,385,333
ATMOS ENERGY CORP	11,895	1,152,475	1,135,140
AUTODESK INC	20,765	2,408,124	6,340,385
AUTOMATIC DATA PROCESSING	40,507	4,702,688	7,137,333
AUTOZONE INC	2,207	1,550,429	2,616,266
AVALONBAY COMMUNITIES INC	13,296	2,417,680	2,133,077
AVERY DENNISON CORP	7,941	887,596	1,231,729
BALL CORP	31,145	1,273,307	2,902,091
BANK OF AMERICA CORP	720,135	20,131,203	21,827,292
BANK OF NEW YORK MELLON CORP	77,606	4,116,020	3,293,599
BAXTER INTERNATIONAL INC	48,626	3,293,583	3,901,750
BECTON DICKINSON AND CO	27,395	6,263,317	6,854,777
BERKSHIRE HATHAWAY INC CL B	184,158	35,325,690	42,700,715
BEST BUY CO INC	21,945	1,345,693	2,189,892
BIO RAD LABORATORIES A	2,064	934,098	1,203,188
BIOGEN INC	14,662	4,664,315	3,590,137
BLACKROCK INC	13,405	6,675,198	9,672,244
BOEING CO/THE	50,164	13,500,672	10,738,106
BOOKING HOLDINGS INC	3,870	6,672,682	8,619,535
BORGWARNER INC	23,283	1,155,262	899,655
BOSTON PROPERTIES INC	13,528	1,656,993	1,278,802
BOSTON SCIENTIFIC CORP	135,129	3,703,047	4,857,888
BRISTOL MYERS SQUIBB CO	213,670	12,854,306	13,253,950
BROADCOM INC	38,256	10,317,099	16,750,390
BROADRIDGE FINANCIAL SOLUTIO	11,104	1,281,245	1,701,133
BROWN FORMAN CORP CLASS B	17,376	863,849	1,380,176
C.H. ROBINSON WORLDWIDE INC	13,009	1,080,446	1,221,155
CABOT OIL + GAS CORP	37,956	1,107,177	617,924
CADENCE DESIGN SYS INC	26,551	1,197,296	3,622,353
CAMPBELL SOUP CO	19,259	898,247	931,173
CAPITAL ONE FINANCIAL CORP	43,546	3,894,249	4,304,522
CARDINAL HEALTH INC	27,939	1,651,474	1,496,413
CARMAX INC	15,749	1,076,073	1,487,651
CARNIVAL CORP	66,694	2,903,459	1,444,592
CARRIER GLOBAL CORP	77,549	1,461,903	2,925,148
CATALENT INC	15,684	1,328,675	1,632,234
CATERPILLAR INC	51,342	7,028,696	9,345,271
CBOE GLOBAL MARKETS INC	10,290	1,237,077	958,205
CBRE GROUP INC A	31,936	1,407,806	2,003,026
CDW CORP/DE	13,665	1,653,536	1,800,910
CELANESE CORP	11,137	964,029	1,447,142
CENTENE CORP	55,189	3,086,132	3,312,996
CENTERPOINT ENERGY INC	52,482	1,479,608	1,135,710
CERNER CORP	29,185	2,001,566	2,290,439

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CF INDUSTRIES HOLDINGS INC	20,387	760,825	789,181
CHARTER COMMUNICATIONS INC A	13,790	4,634,781	9,122,775
CHEVRON CORP	182,053	21,450,880	15,374,376
CHIPOTLE MEXICAN GRILL INC	2,664	1,170,237	3,694,195
CHUBB LTD	42,629	6,401,221	6,561,456
CHURCH + DWIGHT CO INC	23,648	1,168,159	2,062,815
CIGNA CORP	34,125	6,626,889	7,104,143
CINCINNATI FINANCIAL CORP	14,253	1,069,473	1,245,285
CINTAS CORP	8,276	1,370,060	2,925,235
CISCO SYSTEMS INC	399,661	15,237,258	17,884,830
CITIGROUP INC	196,838	14,370,606	12,137,031
CITIZENS FINANCIAL GROUP	40,671	1,603,474	1,454,395
CITRIX SYSTEMS INC	11,721	1,088,062	1,524,902
CLOROX COMPANY	12,001	1,724,760	2,423,242
CME GROUP INC	33,899	5,196,841	6,171,313
CMS ENERGY CORP	27,405	1,379,466	1,671,979
COCA COLA CO/THE	365,847	16,743,746	20,063,049
COGNIZANT TECH SOLUTIONS A	50,425	3,569,791	4,132,329
COLGATE PALMOLIVE CO	80,966	5,797,011	6,923,403
COMCAST CORP CLASS A	431,926	16,144,079	22,632,922
COMERICA INC	13,513	1,071,086	754,836
CONAGRA BRANDS INC	46,508	1,638,765	1,686,380
CONCHO RESOURCES INC	18,689	2,480,832	1,090,503
CONOCOPHILLIPS	101,675	5,124,219	4,065,983
CONSOLIDATED EDISON INC	32,528	2,841,447	2,350,799
CONSTELLATION BRANDS INC A	16,153	3,352,820	3,538,315
COOPER COS INC/THE	4,669	1,154,160	1,696,341
COPART INC	19,782	1,162,939	2,517,260
CORNING INC	72,731	2,339,788	2,618,316
CORTEVA INC	70,946	2,856,255	2,747,029
COSTCO WHOLESALE CORP	41,727	7,860,840	15,721,899
CROWN CASTLE INTL CORP	40,606	4,702,367	6,464,069
CSX CORP	72,229	4,004,944	6,554,782
CUMMINS INC	14,087	2,289,480	3,199,158
CVS HEALTH CORP	123,685	9,066,368	8,447,686
DANAHER CORP	59,782	5,998,200	13,279,973
DARDEN RESTAURANTS INC	12,394	1,045,065	1,476,373
DAVITA INC	7,119	439,060	835,771
DEERE + CO	29,609	4,399,503	7,966,301
DELTA AIR LINES INC	60,728	2,997,027	2,441,873
DENTSPLY SIRONA INC	20,812	1,359,214	1,089,716
DEVON ENERGY CORP	36,700	1,274,049	580,227
DEXCOM INC	9,141	3,840,119	3,379,611
DIAMONDBACK ENERGY INC	15,057	1,597,166	728,759
DIGITAL REALTY TRUST INC	25,865	3,163,736	3,608,426
DISCOVER FINANCIAL SERVICES	29,173	1,974,316	2,641,032
DISCOVERY INC A	15,288	293,565	460,016
DISCOVERY INC C	28,153	569,186	737,327

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DISH NETWORK CORP A	23,547	1,095,578	761,510
DOLLAR GENERAL CORP	23,122	2,161,605	4,862,557
DOLLAR TREE INC	22,400	2,291,306	2,420,096
DOMINION ENERGY INC	77,026	6,195,527	5,792,355
DOMINO S PIZZA INC	3,785	1,429,105	1,451,396
DOVER CORP	13,719	1,069,032	1,732,024
DOW INC	70,605	4,747,338	3,918,578
DR HORTON INC	31,570	1,554,827	2,175,804
DTE ENERGY COMPANY	18,427	2,103,894	2,237,222
DUKE ENERGY CORP	69,502	6,141,528	6,363,603
DUKE REALTY CORP	35,621	1,022,042	1,423,771
DUPONT DE NEMOURS INC	69,252	6,933,718	4,924,510
DXC TECHNOLOGY CO	24,255	1,978,439	624,566
EASTMAN CHEMICAL CO	12,898	1,179,006	1,293,411
EATON CORP PLC	37,605	2,877,995	4,517,865
EBAY INC	62,375	2,142,274	3,134,344
ECOLAB INC	23,439	3,249,556	5,071,262
EDISON INTERNATIONAL	36,038	2,764,549	2,263,907
EDWARDS LIFESCIENCES CORP	58,833	2,419,040	5,367,335
ELECTRONIC ARTS INC	27,610	2,905,487	3,964,796
ELI LILLY + CO	75,069	6,715,557	12,674,650
EMERSON ELECTRIC CO	56,423	3,569,857	4,534,717
ENTERGY CORP	19,065	1,695,995	1,903,450
EOG RESOURCES INC	55,549	5,353,004	2,770,229
EQUIFAX INC	11,581	1,349,696	2,233,280
EQUINIX INC	8,414	4,064,069	6,009,111
EQUITY RESIDENTIAL	32,610	2,167,372	1,933,121
ESSEX PROPERTY TRUST INC	6,209	1,542,279	1,474,141
ESTEE LAUDER COMPANIES CL A	21,387	2,782,622	5,693,006
ETSY INC	11,366	1,272,447	2,022,125
EVEREST RE GROUP LTD	3,808	847,480	891,415
EVERGY INC	21,595	1,169,102	1,198,738
EVERSOURCE ENERGY	32,643	2,192,115	2,823,946
EXELON CORP	92,864	3,870,993	3,920,718
EXPEDIA GROUP INC	12,987	1,573,399	1,719,479
EXPEDITORS INTL WASH INC	16,114	1,035,787	1,532,603
EXTRA SPACE STORAGE INC	12,303	1,073,038	1,425,426
EXXON MOBIL CORP	399,892	31,671,795	16,483,548
F5 NETWORKS INC	5,873	761,934	1,033,296
FACEBOOK INC CLASS A	227,510	40,046,886	62,146,632
FASTENAL CO	54,665	1,442,924	2,669,292
FEDERAL REALTY INVS TRUST	6,555	840,271	557,962
FEDEX CORP	22,812	4,937,805	5,922,451
FIDELITY NATIONAL INFO SERV	58,633	6,660,660	8,294,224
FIFTH THIRD BANCORP	67,824	1,915,497	1,869,908
FIRST REPUBLIC BANK/CA	16,620	1,468,256	2,441,977
FIRSTENERGY CORP	51,656	1,845,610	1,581,190
FISERV INC	52,970	4,148,934	6,031,164

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FLEETCOR TECHNOLOGIES INC	7,942	1,764,198	2,166,816
FLIR SYSTEMS INC	12,574	585,445	551,118
FLOWSERVE CORP	12,408	515,056	457,235
FMC CORP	12,352	977,670	1,419,615
FORD MOTOR CO	371,956	4,430,154	3,269,493
FORTINET INC	12,831	1,007,128	1,905,788
FORTIVE CORP	32,109	1,994,641	2,273,959
FORTUNE BRANDS HOME + SECURI	13,204	882,951	1,131,847
FOX CORP CLASS A	32,164	1,322,283	936,616
FOX CORP CLASS B	14,754	610,816	426,096
FRANKLIN RESOURCES INC	25,205	1,087,092	629,873
FREEMONT MCMORAN INC	138,329	1,845,953	3,599,321
GAP INC/THE	19,298	627,185	389,627
GARMIN LTD	14,199	970,690	1,699,052
GARTNER INC	8,540	1,023,579	1,368,023
GENERAL DYNAMICS CORP	22,126	4,404,073	3,292,791
GENERAL ELECTRIC CO	827,816	11,816,142	8,940,413
GENERAL MILLS INC	58,200	3,213,207	3,422,160
GENERAL MOTORS CO	118,873	4,991,675	4,949,872
GENUINE PARTS CO	13,742	1,263,527	1,380,109
GILEAD SCIENCES INC	118,399	8,675,187	6,897,926
GLOBAL PAYMENTS INC	28,265	2,866,066	6,088,846
GLOBE LIFE INC	9,170	811,337	870,783
GOLDMAN SACHS GROUP INC	32,512	7,572,658	8,573,740
HALLIBURTON CO	84,137	3,145,194	1,590,189
HANESBRANDS INC	33,198	661,917	484,027
HARTFORD FINANCIAL SVCS GRP	34,114	1,893,971	1,670,904
HASBRO INC	12,132	1,141,648	1,134,827
HCA HEALTHCARE INC	25,123	2,078,771	4,131,729
HEALTHPEAK PROPERTIES INC	51,254	1,407,848	1,549,408
HENRY SCHEIN INC	13,603	746,879	909,497
HERSHEY CO/THE	14,047	1,598,338	2,139,780
HESS CORP	26,018	1,158,854	1,373,490
HEWLETT PACKARD ENTERPRISE	122,517	1,679,942	1,451,826
HILTON WORLDWIDE HOLDINGS IN	26,414	2,032,484	2,938,822
HOLLYFRONTIER CORP	14,216	896,935	367,484
HOLOGIC INC	24,474	1,020,512	1,782,441
HOME DEPOT INC	101,857	18,283,403	27,055,256
HONEYWELL INTERNATIONAL INC	66,352	9,696,178	14,113,070
HORMEL FOODS CORP	26,741	977,922	1,246,398
HOST HOTELS + RESORTS INC	67,162	1,250,173	982,580
HOWMET AEROSPACE INC	37,153	703,466	1,060,347
HP INC	130,737	2,756,259	3,214,823
HUMANA INC	12,492	3,199,407	5,125,093
HUNT (JB) TRANSPRT SVCS INC	7,958	850,132	1,087,461
HUNTINGTON BANCSHARES INC	96,868	1,371,447	1,223,443
HUNTINGTON INGALLS INDUSTRIE	3,898	882,569	664,531
IDEX CORP	7,206	1,154,753	1,435,435

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
IDEXX LABORATORIES INC	8,119	1,325,872	4,058,445
IHS MARKIT LTD	35,478	1,716,862	3,186,989
ILLINOIS TOOL WORKS	27,192	4,470,569	5,543,905
ILLUMINA INC	13,780	3,257,207	5,098,600
INCYTE CORP	17,721	1,678,577	1,541,373
INGERSOLL RAND INC	35,693	919,766	1,626,173
INTEL CORP	387,623	17,310,609	19,311,378
INTERCONTINENTAL EXCHANGE IN	53,000	3,776,307	6,110,370
INTERNATIONAL PAPER CO	37,424	2,031,132	1,860,721
INTERPUBLIC GROUP OF COS INC	37,137	749,632	873,462
INTL BUSINESS MACHINES CORP	84,229	12,616,574	10,602,747
INTL FLAVORS + FRAGRANCES	10,180	1,506,074	1,107,991
INTUIT INC	24,833	4,204,266	9,432,815
INTUITIVE SURGICAL INC	11,110	4,600,685	9,089,091
INVESCO LTD	35,885	1,295,449	625,476
IPG PHOTONICS CORP	3,416	824,759	764,467
IQVIA HOLDINGS INC	18,249	2,053,915	3,269,673
IRON MOUNTAIN INC	27,758	1,067,226	818,306
JACK HENRY + ASSOCIATES INC	7,266	1,025,280	1,177,019
JACOBS ENGINEERING GROUP INC	12,348	867,523	1,345,438
JM SMUCKER CO/THE	10,862	1,273,539	1,255,647
JOHNSON + JOHNSON	249,105	34,699,733	39,204,145
JOHNSON CONTROLS INTERNATION	68,965	2,581,354	3,213,079
JPMORGAN CHASE + CO	288,429	29,798,643	36,650,673
JUNIPER NETWORKS INC	31,429	930,613	707,467
KANSAS CITY SOUTHERN	8,911	981,279	1,819,002
KELLOGG CO	24,226	1,611,421	1,507,584
KEYCORP	92,959	1,711,306	1,525,457
KEYSIGHT TECHNOLOGIES IN	17,643	1,057,114	2,330,464
KIMBERLY CLARK CORP	32,087	3,850,310	4,326,290
KIMCO REALTY CORP	41,801	772,064	627,433
KINDER MORGAN INC	185,387	3,116,910	2,534,240
KLA CORP	14,706	1,532,036	3,807,530
KRAFT HEINZ CO/THE	61,689	4,488,416	2,138,141
KROGER CO	73,718	1,821,614	2,341,284
L BRANDS INC	22,256	1,098,539	827,701
L3HARRIS TECHNOLOGIES INC	20,018	2,978,538	3,783,802
LABORATORY CRP OF AMER HLDGS	9,273	1,448,378	1,887,519
LAM RESEARCH CORP	13,601	2,699,671	6,423,344
LAMB WESTON HOLDINGS INC	14,089	1,037,923	1,109,368
LAS VEGAS SANDS CORP	31,274	1,746,662	1,863,930
LEGGETT + PLATT INC	12,625	607,263	559,288
LEIDOS HOLDINGS INC	12,736	1,087,415	1,338,808
LENNAR CORP A	26,185	1,554,902	1,996,083
LINCOLN NATIONAL CORP	17,299	1,324,238	870,313
LINDE PLC	49,627	8,074,066	13,077,211
LIVE NATION ENTERTAINMENT IN	13,613	974,637	1,000,283
LKQ CORP	26,667	940,816	939,745

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LOCKHEED MARTIN CORP	23,265	7,483,415	8,258,610
LOEWS CORP	22,248	1,102,763	1,001,605
LOWE S COS INC	69,268	5,871,962	11,118,207
LUMEN TECHNOLOGIES INC	95,326	1,333,276	929,429
LYONDELLBASELL INDU CL A	24,479	2,512,488	2,243,745
M + T BANK CORP	12,218	2,041,577	1,555,351
MARATHON OIL CORP	75,206	1,057,054	501,624
MARATHON PETROLEUM CORP	61,957	3,713,416	2,562,542
MARKETAXESS HOLDINGS INC	3,614	1,203,943	2,062,004
MARRIOTT INTERNATIONAL CL A	25,324	3,139,576	3,340,742
MARSH + MCLENNAN COS	47,881	4,065,636	5,602,077
MARTIN MARIETTA MATERIALS	5,960	1,248,953	1,692,461
MASCO CORP	25,057	1,046,002	1,376,381
MASTERCARD INC A	83,234	13,135,144	29,709,544
MAXIM INTEGRATED PRODUCTS	25,447	1,401,432	2,255,877
MCCORMICK + CO NON VTG SHRS	23,678	1,307,050	2,263,617
MCDONALD S CORP	70,463	12,034,322	15,119,951
MCKESSON CORP	15,293	2,265,762	2,659,759
MEDTRONIC PLC	127,287	10,574,129	14,910,399
MERCK + CO. INC.	239,314	13,723,978	19,575,885
METLIFE INC	72,834	3,800,806	3,419,556
METTLER TOLEDO INTERNATIONAL	2,265	1,421,277	2,581,375
MGM RESORTS INTERNATIONAL	39,056	1,287,353	1,230,655
MICROCHIP TECHNOLOGY INC	24,421	2,121,879	3,372,784
MICRON TECHNOLOGY INC	105,168	4,627,931	7,906,530
MICROSOFT CORP	715,624	64,436,870	159,169,090
MID AMERICA APARTMENT COMM	10,888	1,114,284	1,379,401
MOHAWK INDUSTRIES INC	5,696	1,589,754	802,851
MOLSON COORS BEVERAGE CO B	17,915	1,311,851	809,579
MONDELEZ INTERNATIONAL INC A	135,128	5,866,967	7,900,934
MONSTER BEVERAGE CORP	35,186	2,176,110	3,254,001
MOODY S CORP	15,236	2,343,300	4,422,097
MORGAN STANLEY	135,077	6,694,252	9,256,827
MOSAIC CO/THE	32,851	816,105	755,902
MOTOROLA SOLUTIONS INC	16,143	1,658,103	2,745,279
MSCI INC	7,895	1,219,662	3,525,354
NASDAQ INC	10,935	859,054	1,451,512
NETAPP INC	21,275	1,178,583	1,409,256
NETFLIX INC	41,793	8,869,303	22,598,729
NEWELL BRANDS INC	35,987	1,097,963	764,004
NEWMONT CORP	75,798	2,736,555	4,539,542
NEWS CORP CLASS A	37,529	613,599	674,396
NEWS CORP CLASS B	11,710	192,630	208,087
NEXTERA ENERGY INC	185,252	7,653,401	14,292,192
NIELSEN HOLDINGS PLC	34,025	1,163,595	710,102
NIKE INC CL B	118,677	7,398,669	16,789,235
NISOURCE INC	36,935	994,011	847,289
NORFOLK SOUTHERN CORP	23,979	3,301,602	5,697,650

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORTHERN TRUST CORP	19,936	1,932,692	1,856,839
NORTHROP GRUMMAN CORP	14,628	4,469,016	4,457,444
NORTONLIFELOCK INC	56,834	1,535,895	1,181,011
NORWEGIAN CRUISE LINE HOLDIN	30,073	1,222,279	764,756
NOV INC	36,996	1,160,336	507,955
NRG ENERGY INC	23,263	647,966	873,526
NUCOR CORP	28,742	1,611,977	1,528,787
NVIDIA CORP	58,567	11,868,415	30,583,687
NVR INC	335	1,185,788	1,366,753
O REILLY AUTOMOTIVE INC	6,901	1,686,639	3,123,186
OCCIDENTAL PETROLEUM CORP	79,810	4,937,426	1,381,511
OLD DOMINION FREIGHT LINE	9,162	1,147,845	1,788,239
OMNICOM GROUP	20,669	1,495,143	1,289,126
ONEOK INC	42,469	2,087,753	1,629,960
ORACLE CORP	179,329	8,747,148	11,600,793
OTIS WORLDWIDE CORP	38,769	2,325,424	2,618,846
PACCAR INC	32,988	2,273,543	2,846,205
PACKAGING CORP OF AMERICA	9,030	1,023,338	1,245,327
PARKER HANNIFIN CORP	12,262	2,212,574	3,340,291
PAYCHEX INC	30,462	2,036,643	2,838,449
PAYCOM SOFTWARE INC	4,663	1,437,618	2,108,842
PAYPAL HOLDINGS INC	110,850	8,749,189	25,961,070
PENTAIR PLC	15,963	723,330	847,476
PEOPLE S UNITED FINANCIAL	40,099	748,698	518,480
PEPSICO INC	130,717	15,348,476	19,385,331
PERKINELMER INC	10,662	785,265	1,529,997
PERRIGO CO PLC	13,127	1,087,070	587,039
PFIZER INC	525,767	18,103,205	19,353,483
PHILIP MORRIS INTERNATIONAL	147,236	14,597,424	12,189,668
PHILLIPS 66	41,594	3,909,367	2,909,084
PINNACLE WEST CAPITAL	10,720	969,517	857,064
PIONEER NATURAL RESOURCES CO	15,655	2,266,394	1,782,948
PNC FINANCIAL SERVICES GROUP	40,005	5,493,505	5,960,745
POOL CORP	3,823	1,256,514	1,424,068
PPG INDUSTRIES INC	22,483	2,608,534	3,242,498
PPL CORP	73,202	2,536,341	2,064,296
PRINCIPAL FINANCIAL GROUP	24,333	1,740,783	1,207,160
PROCTER + GAMBLE CO/THE	234,617	21,510,283	32,644,609
PROGRESSIVE CORP	55,281	3,023,085	5,466,185
PROLOGIS INC	69,824	4,933,212	6,958,660
PRUDENTIAL FINANCIAL INC	37,700	4,250,995	2,943,239
PUBLIC SERVICE ENTERPRISE GP	48,169	2,525,657	2,808,253
PUBLIC STORAGE	14,478	3,028,644	3,343,405
PULTEGROUP INC	25,814	894,573	1,113,100
PVH CORP	6,706	919,661	629,626
QORVO INC	10,860	832,853	1,805,692
QUALCOMM INC	106,962	7,134,077	16,294,591
QUANTA SERVICES INC	13,223	497,846	952,320

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
QUEST DIAGNOSTICS INC	12,938	1,264,242	1,541,821
RALPH LAUREN CORP	4,599	435,295	477,100
RAYMOND JAMES FINANCIAL INC	11,719	1,015,380	1,121,157
RAYTHEON TECHNOLOGIES CORP	143,553	10,546,124	10,265,475
REALTY INCOME CORP	33,299	1,922,343	2,070,199
REGENCY CENTERS CORP	15,028	1,015,325	685,127
REGENERON PHARMACEUTICALS	9,895	4,136,619	4,780,373
REGIONS FINANCIAL CORP	91,424	1,465,709	1,473,755
REPUBLIC SERVICES INC	20,027	1,307,574	1,928,600
RESMED INC	13,799	1,282,188	2,933,115
ROBERT HALF INTL INC	10,855	610,074	678,220
ROCKWELL AUTOMATION INC	11,062	2,096,595	2,774,460
ROLLINS INC	21,074	572,211	823,361
ROPER TECHNOLOGIES INC	9,982	2,688,631	4,303,140
ROSS STORES INC	33,888	2,605,797	4,161,785
ROYAL CARIBBEAN CRUISES LTD	17,172	2,080,479	1,282,577
S+P GLOBAL INC	22,729	3,873,925	7,471,704
SALESFORCE.COM INC	86,548	10,470,550	19,259,526
SBA COMMUNICATIONS CORP	10,583	1,846,827	2,985,782
SCHLUMBERGER LTD	132,545	7,707,135	2,893,457
SCHWAB (CHARLES) CORP	140,922	6,387,684	7,474,503
SEAGATE TECHNOLOGY	21,320	833,380	1,325,251
SEALED AIR CORP	14,893	705,035	681,950
SEMPRA ENERGY	27,470	3,286,858	3,499,953
SERVICENOW INC	18,493	5,341,816	10,179,102
SHERWIN WILLIAMS CO/THE	7,718	3,109,193	5,672,035
SIMON PROPERTY GROUP INC	31,214	4,704,983	2,661,930
SKYWORKS SOLUTIONS INC	15,815	1,666,061	2,417,797
SL GREEN REALTY CORP	6,715	686,474	400,080
SMITH (A.O.) CORP	12,912	792,874	707,836
SNAP ON INC	5,167	857,054	884,280
SOUTHERN CO/THE	99,738	5,113,659	6,126,905
SOUTHWEST AIRLINES CO	56,181	2,945,449	2,618,596
STANLEY BLACK + DECKER INC	15,253	2,495,734	2,723,576
STARBUCKS CORP	110,963	6,483,614	11,870,822
STATE STREET CORP	33,589	3,065,972	2,444,607
STERIS PLC	8,122	1,229,917	1,539,444
STRYKER CORP	30,887	4,906,656	7,568,550
SVB FINANCIAL GROUP	4,930	1,236,306	1,912,002
SYNCHRONY FINANCIAL	51,694	1,816,755	1,794,299
SYNOPSIS INC	14,528	1,341,263	3,766,239
SYSCO CORP	48,483	2,863,435	3,600,348
T MOBILE US INC	55,109	5,012,820	7,431,449
T ROWE PRICE GROUP INC	21,556	2,177,567	3,263,363
TAKE TWO INTERACTIVE SOFTWARE	10,948	1,170,182	2,274,885
TAPESTRY INC	26,259	1,026,486	816,130
TARGET CORP	47,319	3,054,430	8,353,223
TE CONNECTIVITY LTD	31,481	2,937,325	3,811,405

Domestic Equity

Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TECHNIPFMC PLC	40,530	1,117,412	380,982
TELEDYNE TECHNOLOGIES INC	3,542	1,135,855	1,388,393
TELEFLEX INC	4,433	1,172,947	1,824,490
TERADYNE INC	15,813	1,219,246	1,895,821
TESLA INC	71,762	49,867,112	50,640,291
TEXAS INSTRUMENTS INC	86,802	8,510,807	14,246,812
TEXTRON INC	21,762	1,142,378	1,051,757
THERMO FISHER SCIENTIFIC INC	37,486	7,607,901	17,460,229
TIFFANY + CO	10,291	1,002,330	1,352,752
TJX COMPANIES INC	113,435	4,326,135	7,746,476
TRACTOR SUPPLY COMPANY	11,094	769,480	1,559,595
TRANE TECHNOLOGIES PLC	22,855	1,574,164	3,317,632
TRANSDIGM GROUP INC	5,181	1,637,136	3,206,262
TRAVELERS COS INC/THE	24,117	3,216,530	3,385,303
TRUIST FINANCIAL CORP	127,297	6,045,437	6,101,345
TWITTER INC	75,708	2,859,582	4,099,588
TYLER TECHNOLOGIES INC	3,844	1,281,542	1,677,983
TYSON FOODS INC CL A	28,004	2,212,684	1,804,578
UDR INC	28,056	1,125,457	1,078,192
ULTA BEAUTY INC	5,363	1,197,966	1,540,039
UNDER ARMOUR INC CLASS A	18,220	247,245	312,837
UNDER ARMOUR INC CLASS C	18,338	223,357	272,869
UNION PACIFIC CORP	63,717	7,969,350	13,267,154
UNITED AIRLINES HOLDINGS INC	27,864	1,515,933	1,205,118
UNITED PARCEL SERVICE CL B	67,616	7,926,628	11,386,534
UNITED RENTALS INC	6,867	1,047,666	1,592,526
UNITEDHEALTH GROUP INC	89,774	20,455,224	31,481,946
UNIVERSAL HEALTH SERVICES B	7,459	801,619	1,025,613
UNUM GROUP	19,132	1,079,427	438,888
US BANCORP	129,446	6,934,324	6,030,889
VALERO ENERGY CORP	38,827	3,162,643	2,196,443
VARIAN MEDICAL SYSTEMS INC	8,698	973,323	1,522,237
VENTAS INC	35,657	2,207,657	1,748,619
VERISIGN INC	9,564	1,226,139	2,069,650
VERISK ANALYTICS INC	15,476	1,562,183	3,212,663
VERIZON COMMUNICATIONS INC	391,466	19,828,495	22,998,628
VERTEX PHARMACEUTICALS INC	24,552	3,758,405	5,802,620
VF CORP	30,446	2,125,708	2,600,393
VIACOMCBS INC CLASS B	53,782	2,610,543	2,003,917
VIATRIS INC	114,890	1,762,609	2,153,039
VISA INC CLASS A SHARES	160,447	18,360,398	35,094,572
VONTIER CORP	12,887	370,635	430,426
VORNADO REALTY TRUST	14,945	1,083,582	558,046
VULCAN MATERIALS CO	12,616	1,547,363	1,871,079
WABTEC CORP	17,037	1,226,998	1,247,108
WALGREENS BOOTS ALLIANCE INC	68,438	4,833,922	2,729,307
WALMART INC	131,131	13,006,428	18,902,534
WALT DISNEY CO/THE	171,300	17,585,846	31,036,134

Domestic Equity**Non-Retirement Assets**

Issuer Name	Shares	Book Value	Market Value
WASTE MANAGEMENT INC	36,677	3,097,084	4,325,319
WATERS CORP	5,909	1,152,646	1,462,005
WEC ENERGY GROUP INC	30,025	2,129,802	2,763,201
WELLS FARGO + CO	390,879	20,434,299	11,796,728
WELLTOWER INC	39,734	2,669,271	2,567,611
WEST PHARMACEUTICAL SERVICES	7,038	1,482,284	1,993,936
WESTERN DIGITAL CORP	28,969	2,279,137	1,604,593
WESTERN UNION CO	39,170	771,649	859,390
WESTROCK CO	24,722	1,412,965	1,076,149
WEYERHAEUSER CO	71,069	2,441,006	2,382,944
WHIRLPOOL CORP	6,003	1,010,527	1,083,481
WILLIAMS COS INC	115,561	3,272,012	2,316,998
WILLIS TOWERS WATSON PLC	12,274	1,974,821	2,585,886
WR BERKLEY CORP	13,618	932,560	904,508
WW GRAINGER INC	4,292	950,947	1,752,595
WYNN RESORTS LTD	9,257	1,365,158	1,044,467
XCEL ENERGY INC	50,026	2,614,584	3,335,233
XEROX HOLDINGS CORP	15,932	453,882	369,463
XILINX INC	23,336	1,674,340	3,308,345
XYLEM INC	17,158	1,182,794	1,746,513
YUM BRANDS INC	28,724	2,353,438	3,118,277
ZEBRA TECHNOLOGIES CORP CL A	5,076	1,272,621	1,950,859
ZIMMER BIOMET HOLDINGS INC	19,737	2,296,020	3,041,274
ZIONS BANCORP NA	15,939	760,305	692,390
ZOETIS INC	44,899	3,405,580	7,430,785

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income Securities	1,561,132,319	1,594,394,228	1,706,610,257
ABBOTT LABORATORIES 3.75% due 11/30/26	2,335,000	2,327,407	2,735,321
ABBOTT LABORATORIES 4.90% due 11/30/46	470,000	529,928	696,777
ABBVIE INC 3.60% due 05/14/25	5,000,000	5,071,068	5,570,438
ABBVIE INC 4.50% due 05/14/35	7,150,000	7,656,250	8,980,932
ALTRIA GROUP INC 3.40% due 05/06/30	770,000	767,739	863,937
AMEREN ILLINOIS CO 4.50% due 03/15/49	720,000	719,392	979,340
AMERICAN HOMES 4 RENT 1.00% due 10/17/52	1,656,366	17	17
AMERICREDIT AUTOMOBILE RECEIVA 1.06% due 08/18/26	900,000	899,950	901,193
AMERICREDIT AUTOMOBILE RECEIVA 1.48% due 01/21/25	1,700,000	1,699,903	1,724,110
AMERICREDIT AUTOMOBILE RECEIVA 1.48% due 02/18/26	500,000	499,978	506,767
AMERICREDIT AUTOMOBILE RECEIVA 2.32% due 07/18/25	2,800,000	2,799,477	2,900,775
AMERICREDIT AUTOMOBILE RECEIVA 2.74% due 04/18/25	1,700,000	1,699,761	1,770,638
AMERICREDIT AUTOMOBILE RECEIVA 3.36% due 02/18/25	900,000	899,878	947,741
AMERICREDIT AUTOMOBILE RECEIVA 3.59% due 06/18/24	4,990,000	4,989,221	5,223,672
AMGEN INC 2.20% due 02/21/27	2,435,000	2,458,265	2,610,350
ANHEUSER BUSCH INBEV WOR 5.55% due 01/23/49	3,360,000	4,370,596	4,777,494
ANTHEM INC 4.38% due 12/01/47	1,675,000	1,786,802	2,158,944
APPLE INC 2.65% due 05/11/50	3,065,000	3,021,814	3,253,026
ARCH CAPITAL FINANCE LLC 4.01% due 12/15/26	2,980,000	3,062,650	3,465,110
ARIZONA PUBLIC SERVICE 3.35% due 05/15/50	2,175,000	2,164,932	2,525,598
AT+T INC 3.10% due 02/01/43	1,440,000	1,439,320	1,461,554
AT+T INC 4.30% due 02/15/30	275,000	273,421	328,498
AT+T INC 4.55% due 03/09/49	875,000	946,040	1,055,132
AT+T INC 4.85% due 03/01/39	5,340,000	5,157,132	6,650,740
AT+T INC 4.90% due 08/15/37	150,000	168,995	188,100
AUTOZONE INC 1.65% due 01/15/31	470,000	468,621	466,158
AUTOZONE INC 3.75% due 04/18/29	2,320,000	2,314,587	2,675,490
BALTIMORE GAS + ELECTRIC 2.40% due 08/15/26	5,210,000	5,015,853	5,637,222
BANK 1.74% due 11/15/53	2,800,000	2,827,765	2,844,674
BANK 1.90% due 04/15/63	5,500,000	5,554,323	5,673,470
BANK 3.28% due 11/15/54	10,000,000	10,092,187	11,140,709
BANK 3.43% due 02/15/61	5,700,000	5,753,664	6,436,545
BANK OF AMERICA CORP 1.32% due 06/19/26	3,060,000	3,091,251	3,125,273
BANK OF AMERICA CORP 3.30% due 01/11/23	2,700,000	2,725,150	2,862,567
BANK OF AMERICA CORP 4.00% due 01/22/25	3,030,000	3,003,705	3,404,755
BANK OF AMERICA CORP 4.08% due 03/20/51	3,465,000	4,300,300	4,375,839
BANK OF AMERICA CORP 4.20% due 08/26/24	6,850,000	7,198,000	7,668,445
BANK OF AMERICA CORP 4.27% due 07/23/29	1,000,000	996,009	1,190,746
BANK OF AMERICA CORP 4.30% due 12/31/99	845,000	845,000	871,246
BARCLAYS COMMERCIAL MORTGAGE S 1.79% due 04/15/!	6,700,000	6,765,629	6,863,473
BARCLAYS PLC 4.61% due 02/15/23	3,055,000	3,084,138	3,189,219
BARCLAYS PLC 4.97% due 05/16/29	1,000,000	1,000,000	1,199,612
BARRICK NA FINANCE LLC 5.75% due 05/01/43	1,370,000	1,694,447	1,998,198
BAT CAPITAL CORP 2.73% due 03/25/31	3,350,000	3,350,000	3,469,737
BAY AREA CA TOLL AUTH TOLL BRI 6.26% due 04/01/49	2,850,000	3,875,808	4,909,325
BENCHMARK MORTGAGE TRUST 1.70% due 12/17/53	2,800,000	2,827,921	2,838,638
BENCHMARK MORTGAGE TRUST 2.67% due 12/15/72	6,500,000	6,563,800	7,038,015

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BENCHMARK MORTGAGE TRUST 3.40% due 01/15/51	5,910,000	5,963,883	6,606,348
BOEING CO 3.63% due 02/01/31	1,510,000	1,509,086	1,652,515
BOEING CO 3.75% due 02/01/50	1,815,000	1,800,054	1,908,636
BOSTON PROPERTIES LP 3.85% due 02/01/23	2,650,000	2,702,041	2,819,252
BP CAP MARKETS AMERICA 2.94% due 06/04/51	660,000	660,000	674,212
BP CAP MARKETS AMERICA 3.79% due 02/06/24	2,200,000	2,200,000	2,404,245
BP CAPITAL MARKETS PLC 4.38% due 12/31/99	2,840,000	2,840,000	3,038,942
BRIXMOR OPERATING PART 4.13% due 06/15/26	2,450,000	2,472,148	2,776,017
CAPITAL ONE FINANCIAL CO 3.45% due 04/30/21	3,815,000	3,814,633	3,843,337
CARGILL INC 3.25% due 11/15/21	3,500,000	3,518,577	3,588,806
CARMAX AUTO OWNER TRUST 1.30% due 08/17/26	1,600,000	1,599,673	1,599,435
CBOE GLOBAL MARKETS INC 1.63% due 12/15/30	3,160,000	3,140,964	3,195,718
CD COMMERCIAL MORTGAGE TRUST 2.66% due 08/15/57	5,400,000	5,452,157	5,762,861
CENOVUS ENERGY INC 4.40% due 04/15/29	2,165,000	2,163,936	2,408,861
CENOVUS ENERGY INC 5.40% due 06/15/47	1,170,000	1,212,420	1,373,470
CENTERPOINT ENER HOUSTON 3.95% due 03/01/48	910,000	906,241	1,145,254
CENTERPOINT ENERGY INC 3.70% due 09/01/49	890,000	882,686	1,019,538
CHARLES SCHWAB CORP 1.65% due 03/11/31	3,240,000	3,233,689	3,271,732
CHARTER COMM OPT LLC/CAP 3.70% due 04/01/51	385,000	388,044	399,805
CHARTER COMM OPT LLC/CAP 5.38% due 05/01/47	1,250,000	1,247,374	1,560,132
CHARTER COMM OPT LLC/CAP 5.75% due 04/01/48	750,000	866,017	981,332
CHARTER COMM OPT LLC/CAP 6.38% due 10/23/35	2,500,000	3,051,695	3,425,118
CHARTER COMM OPT LLC/CAP 6.48% due 10/23/45	1,375,000	1,600,205	1,944,882
CHEVRON CORP 3.08% due 05/11/50	925,000	925,000	1,032,562
CIGNA CORP 2.40% due 03/15/30	1,900,000	1,897,036	2,025,820
CITIBANK CREDIT CARD ISSUANCE 3.96% due 10/13/30	5,300,000	5,296,412	6,400,789
CITICORP MORTGAGE SECURITIES, 5.00% due 07/25/35	62,513	60,291	61,926
CITIFINANCIAL CREDIT CO 7.88% due 02/01/25	1,800,000	2,083,049	2,273,928
CITIGROUP COMMERCIAL MORTGAGE 3.20% due 08/15/5	7,000,000	7,024,726	7,820,052
CITIGROUP COMMERCIAL MORTGAGE 4.15% due 11/10/5	5,800,000	5,854,808	6,750,810
CITIGROUP INC 2.98% due 11/05/30	3,950,000	4,189,181	4,350,187
CITIGROUP INC 3.67% due 07/24/28	4,040,000	3,965,920	4,580,167
CITIGROUP INC 4.13% due 07/25/28	5,000,000	5,667,393	5,848,402
CITIGROUP INC 4.45% due 09/29/27	3,165,000	3,285,153	3,741,467
CITIGROUP INC 4.50% due 01/14/22	2,985,000	3,008,424	3,112,395
CLEVELAND CLINIC FOUND 4.86% due 01/01/14	1,175,000	1,231,002	1,658,526
CLEVELAND ELECTRIC ILLUM 5.50% due 08/15/24	5,357,000	5,783,761	6,169,412
CMS ENERGY CORP 4.75% due 06/01/50	665,000	665,000	749,151
CNOOC FINANCE 2013 LTD 2.88% due 09/30/29	1,875,000	1,865,525	1,950,844
COMCAST CORP 4.70% due 10/15/48	3,750,000	4,637,580	5,239,255
COMM MORTGAGE TRUST 3.55% due 09/10/47	2,194,844	2,270,294	2,294,907
COMM MORTGAGE TRUST 3.76% due 08/10/48	5,000,000	5,222,890	5,621,704
COMM MORTGAGE TRUST 4.05% due 10/10/46	5,122,043	5,298,012	5,546,100
COMMONWEALTH EDISON CO 4.00% due 03/01/48	700,000	699,882	886,562
CON EDISON CO OF NY INC 4.65% due 12/01/48	1,920,000	1,912,860	2,557,933
CONNECTICUT ST 3.52% due 08/15/21	2,000,000	2,010,987	2,036,960
CONOCOPHILLIPS COMPANY 1.12% due 05/15/22	5,000,000	5,032,048	5,036,335
CONOCOPHILLIPS COMPANY 6.95% due 04/15/29	2,000,000	2,463,987	2,802,723

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CONSTELLATION BRANDS INC 4.65% due 11/15/28	1,155,000	1,152,365	1,407,308
CONTINENTAL RESOURCES 3.80% due 06/01/24	2,860,000	2,868,089	2,953,265
CONTINENTAL RESOURCES 4.50% due 04/15/23	381,000	393,662	392,849
CREDIT SUISSE FIRST BOSTON MOR 6.00% due 12/25/35	1,790,338	1,492,681	1,276,247
CSAIL COMMERCIAL MORTGAGE TRUS 2.72% due 12/15/52	5,600,000	5,654,303	6,110,646
CSAIL COMMERCIAL MORTGAGE TRUS 2.76% due 09/15/52	3,000,000	3,028,924	3,242,989
CSAIL COMMERCIAL MORTGAGE TRUS 3.23% due 06/15/57	8,798,993	8,860,891	9,554,578
CSX CORP 2.40% due 02/15/30	850,000	850,281	919,331
CVS HEALTH CORP 2.70% due 08/21/40	295,000	294,866	298,438
CVS HEALTH CORP 4.30% due 03/25/28	3,977,000	4,257,642	4,732,474
CVS HEALTH CORP 4.78% due 03/25/38	660,000	648,071	836,207
CVS HEALTH CORP 5.13% due 07/20/45	400,000	400,458	538,545
DEUTSCHE BANK NY 2.13% due 11/24/26	615,000	615,000	629,415
DEUTSCHE BANK NY 3.95% due 02/27/23	1,275,000	1,273,880	1,354,661
DEUTSCHE BANK NY 5.00% due 02/14/22	1,800,000	1,799,867	1,881,952
DEVON ENERGY CORPORATION 5.60% due 07/15/41	820,000	947,748	1,002,842
DIAMONDBACK ENERGY INC 2.88% due 12/01/24	2,300,000	2,298,154	2,417,645
DISCOVERY COMMUNICATIONS 3.63% due 05/15/30	2,670,000	2,670,000	3,058,503
DOMINION ENERGY INC 4.60% due 03/15/49	810,000	809,743	1,086,670
DRIVE AUTO RECEIVABLES TRUST 1.42% due 03/17/25	700,000	699,950	709,272
DRIVE AUTO RECEIVABLES TRUST 2.65% due 02/15/24	1,200,000	1,199,939	1,212,539
DTE ENERGY CO 3.80% due 03/15/27	5,000,000	5,109,438	5,743,679
DUKE ENERGY CAROLINAS 3.95% due 03/15/48	3,085,000	3,071,211	3,864,094
ECOPETROL SA 5.88% due 09/18/23	1,600,000	1,681,549	1,786,416
EMBRAER NETHERLANDS FINA 5.05% due 06/15/25	490,000	504,485	519,405
EMBRAER NETHERLANDS FINA 5.40% due 02/01/27	1,000,000	1,038,484	1,062,510
ENERGY TRANSFER LP 4.95% due 06/15/28	1,115,000	1,113,418	1,285,165
ENERGY TRANSFER LP 5.00% due 05/15/50	1,370,000	1,368,935	1,483,564
ENTERGY ARKANSAS LLC 2.65% due 06/15/51	3,315,000	3,302,063	3,398,685
EQUINOR ASA 2.38% due 05/22/30	1,335,000	1,327,754	1,428,917
EVERGY KANSAS CENTRAL 4.13% due 03/01/42	2,856,000	3,029,569	3,509,065
EVERGY METRO 4.20% due 03/15/48	1,560,000	1,558,734	2,021,768
FANNIE MAE 0.25% due 05/22/23	1,700,000	1,695,923	1,704,013
FANNIE MAE 0.25% due 11/27/23	2,500,000	2,497,247	2,502,255
FANNIE MAE 0.38% due 08/25/25	5,080,000	5,057,864	5,078,887
FANNIE MAE 0.49% due 04/15/22	3,200,000	3,200,000	3,214,483
FANNIE MAE 0.50% due 06/17/25	10,160,000	10,141,222	10,213,895
FANNIE MAE 0.50% due 11/07/25	1,700,000	1,694,082	1,707,111
FANNIE MAE 0.63% due 04/22/25	4,800,000	4,791,476	4,856,425
FANNIE MAE 1.38% due 09/06/22	6,200,000	6,187,825	6,331,931
FANNIE MAE 1.63% due 01/07/25	4,100,000	4,089,393	4,320,450
FANNIE MAE 1.88% due 09/24/26	2,500,000	2,490,560	2,703,125
FANNIE MAE 2.00% due 03/25/33	480,000	428,685	502,762
FANNIE MAE 2.00% due 10/05/22	3,500,000	3,476,922	3,614,205
FANNIE MAE 2.38% due 01/19/23	440,000	438,953	460,152
FANNIE MAE 2.50% due 01/25/43	5,957,000	5,240,834	6,448,147
FANNIE MAE 2.50% due 02/05/24	250,000	249,444	267,766
FANNIE MAE 2.50% due 05/25/43	6,300,000	5,920,200	6,637,278

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 2.50% due 06/25/43	1,724,000	1,568,718	1,829,346
FANNIE MAE 3.00% due 07/25/32	605,000	582,778	665,331
FANNIE MAE 3.00% due 07/25/43	2,469,000	2,351,851	2,753,669
FANNIE MAE 3.50% due 03/25/43	2,106,854	2,131,417	2,450,266
FANNIE MAE 4.50% due 05/25/35	162,663	169,371	178,928
FANNIE MAE 4.50% due 10/25/34	56,009	59,165	62,793
FANNIE MAE 5.00% due 04/25/33	264,384	283,998	298,957
FANNIE MAE 5.50% due 06/25/33	1,133,150	1,238,065	1,307,679
FANNIE MAE 5.50% due 11/25/32	340,875	371,376	396,084
FANNIE MAE 5.50% due 12/25/32	567,281	618,483	647,909
FANNIE MAE 5.50% due 12/25/35	1,491,000	1,745,877	1,869,952
FANNIE MAE 6.00% due 04/18/26	123,518	132,125	136,450
FANNIE MAE 7.50% due 07/25/22	1,684	1,727	1,730
FANNIEMAE ACES 1.75% due 05/25/33	4,087,615	4,040,980	4,208,653
FANNIEMAE ACES 1.95% due 01/25/30	5,347,080	5,297,635	5,608,402
FANNIEMAE ACES 2.80% due 01/25/28	4,020,927	3,981,765	4,355,522
FANNIEMAE ACES 2.94% due 09/25/27	9,400,000	9,196,054	10,627,790
FANNIEMAE ACES 3.08% due 06/25/27	9,400,000	9,280,825	10,590,026
FANNIEMAE ACES 3.55% due 09/25/28	5,500,000	5,552,341	6,480,929
FED HM LN PC POOL C03818 3.50% due 04/01/42	1,468,242	1,539,527	1,605,806
FED HM LN PC POOL C80038 7.50% due 06/01/23	3,842	3,959	4,037
FED HM LN PC POOL C91960 3.50% due 11/01/37	557,846	554,729	593,733
FED HM LN PC POOL C91967 3.00% due 12/01/37	1,901,053	1,858,981	1,991,241
FED HM LN PC POOL G08534 3.00% due 06/01/43	4,602,597	4,936,994	4,895,875
FED HM LN PC POOL G08632 3.50% due 03/01/45	614,703	598,364	658,353
FED HM LN PC POOL G08681 3.50% due 12/01/45	746,240	730,631	798,544
FED HM LN PC POOL G08731 2.50% due 11/01/46	434,223	458,021	464,034
FED HM LN PC POOL G08747 3.00% due 02/01/47	5,657,956	5,971,754	5,984,493
FED HM LN PC POOL G08768 4.50% due 06/01/47	461,303	472,732	501,319
FED HM LN PC POOL G08774 3.50% due 08/01/47	1,001,716	998,958	1,063,080
FED HM LN PC POOL G08775 4.00% due 08/01/47	523,281	524,199	561,649
FED HM LN PC POOL G08785 4.00% due 10/01/47	666,706	667,620	714,890
FED HM LN PC POOL G08792 3.50% due 12/01/47	4,052,615	4,001,700	4,296,528
FED HM LN PC POOL G08809 4.00% due 04/01/48	988,228	990,648	1,059,263
FED HM LN PC POOL G16177 2.00% due 01/01/32	1,644,883	1,565,250	1,727,560
FED HM LN PC POOL G61502 5.00% due 02/01/48	516,574	538,550	576,480
FED HM LN PC POOL G61582 4.00% due 08/01/48	1,087,962	1,115,200	1,173,471
FED HM LN PC POOL J34888 2.50% due 07/01/31	1,516,158	1,475,519	1,610,962
FED HM LN PC POOL Q52319 3.50% due 11/01/47	375,342	372,283	397,714
FED HM LN PC POOL Q56364 4.00% due 05/01/48	2,960,726	2,971,831	3,164,649
FED HM LN PC POOL Q59805 4.50% due 11/01/48	1,165,691	1,220,610	1,259,534
FED HM LN PC POOL QA3329 3.00% due 10/01/49	952,760	999,048	1,001,637
FED HM LN PC POOL ZL3242 3.50% due 06/01/42	213,846	230,118	230,055
FED HM LN PC POOL ZS4754 3.00% due 02/01/48	864,799	879,174	905,980
FED HM LN PC POOL ZS4772 4.00% due 06/01/48	941,414	942,967	1,004,436
FEDERAL FARM CREDIT BANK 0.30% due 06/08/23	5,000,000	4,993,752	5,014,633
FEDERAL FARM CREDIT BANK 0.40% due 01/18/22	5,000,000	5,000,000	5,012,432
FEDERAL FARM CREDIT BANK 0.52% due 04/13/23	3,275,000	3,269,603	3,299,245

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FEDERAL FARM CREDIT BANK 0.55% due 12/08/23	4,500,000	4,500,000	4,543,569
FEDERAL FARM CREDIT BANK 0.70% due 03/11/22	3,675,000	3,672,396	3,700,610
FEDERAL FARM CREDIT BANK 0.95% due 04/01/25	2,300,000	2,352,258	2,355,684
FEDERAL FARM CREDIT BANK 1.21% due 03/03/25	5,775,000	5,869,259	5,977,385
FEDERAL FARM CREDIT BANK 2.83% due 12/29/23	12,995,000	12,942,154	13,994,212
FEDERAL FARM CREDIT BANK 3.05% due 08/23/23	244,000	252,697	262,097
FEDERAL FARM CREDIT BANK 3.12% due 11/08/32	3,600,000	3,621,824	4,322,247
FEDERAL FARM CREDIT BANK 3.16% due 08/04/31	10,000,000	10,135,237	11,979,763
FEDERAL HOME LOAN BANK 0.13% due 08/12/22	2,250,000	2,246,485	2,249,814
FEDERAL HOME LOAN BANK 1.38% due 02/17/23	3,500,000	3,495,389	3,590,639
FHLMC MULTIFAMILY STRUCTURED P 3.00% due 01/25/24	585,000	593,187	628,779
FHLMC MULTIFAMILY STRUCTURED P 3.12% due 06/25/27	7,558,171	7,451,001	8,586,171
FHLMC MULTIFAMILY STRUCTURED P 3.20% due 06/25/27	8,100,000	8,017,492	9,230,357
FHLMC MULTIFAMILY STRUCTURED P 3.24% due 09/25/24	1,250,000	1,337,290	1,370,022
FHLMC MULTIFAMILY STRUCTURED P 3.36% due 11/25/27	6,000,000	6,122,661	6,895,723
FHLMC MULTIFAMILY STRUCTURED P 3.75% due 11/25/32	1,820,000	1,835,570	2,203,717
FHLMC MULTIFAMILY STRUCTURED P 3.83% due 12/25/28	1,000,000	1,024,016	1,190,728
FHLMC MULTIFAMILY STRUCTURED P 3.85% due 05/25/28	870,000	883,456	1,036,704
FHLMC MULTIFAMILY STRUCTURED P 3.90% due 04/25/28	2,075,000	2,103,334	2,457,186
FHLMC MULTIFAMILY STRUCTURED P 3.90% due 08/25/28	3,600,000	3,630,840	4,313,932
FHLMC MULTIFAMILY STRUCTURED P 3.92% due 09/25/28	3,900,000	3,919,548	4,679,433
FHLMC MULTIFAMILY STRUCTURED P 3.92% due 12/25/28	1,050,000	1,074,957	1,260,812
FHLMC MULTIFAMILY STRUCTURED P 3.99% due 05/25/33	3,900,000	3,960,584	4,797,099
FHLMC MULTIFAMILY STRUCTURED P 4.03% due 10/25/28	1,350,000	1,361,953	1,630,499
FIFTH THIRD BANCORP 3.50% due 03/15/22	2,200,000	2,221,858	2,276,371
FLORIDA POWER + LIGHT CO 3.95% due 03/01/48	1,100,000	1,094,372	1,434,560
FLOWERVE CORP 3.50% due 09/15/22	2,750,000	2,763,325	2,853,011
FNMA POOL AB9484 2.50% due 05/01/28	888,853	931,352	929,543
FNMA POOL AL7487 4.00% due 10/01/45	3,293,969	3,379,953	3,579,747
FNMA POOL AL9781 4.50% due 02/01/46	824,746	920,623	918,501
FNMA POOL AM3646 2.64% due 07/01/23	2,000,000	2,035,981	2,098,401
FNMA POOL AM8041 2.45% due 04/01/25	792,151	841,611	844,759
FNMA POOL AN3131 2.25% due 11/01/26	1,925,076	1,843,091	2,066,903
FNMA POOL AO7352 3.50% due 08/01/42	1,391,312	1,368,861	1,502,505
FNMA POOL AQ8490 3.00% due 01/01/43	398,118	387,174	421,872
FNMA POOL AS1092 4.00% due 11/01/43	492,533	497,535	539,859
FNMA POOL AS1317 4.00% due 12/01/43	352,575	355,730	386,676
FNMA POOL AS3114 2.50% due 08/01/29	219,794	214,108	231,057
FNMA POOL AS6191 3.50% due 11/01/45	1,870,812	1,831,721	2,023,932
FNMA POOL AS6311 3.50% due 12/01/45	363,406	355,922	389,059
FNMA POOL AS7671 3.00% due 08/01/46	604,186	626,019	640,365
FNMA POOL AS8269 3.00% due 11/01/46	599,222	633,650	628,418
FNMA POOL AS8572 3.50% due 12/01/46	3,060,968	3,066,344	3,258,205
FNMA POOL AS8650 3.00% due 01/01/47	1,557,839	1,519,425	1,636,990
FNMA POOL AS9618 4.50% due 05/01/47	505,998	521,443	554,004
FNMA POOL AS9986 4.50% due 07/01/47	1,021,200	1,109,916	1,129,756
FNMA POOL AU1706 3.00% due 08/01/43	1,728,860	1,836,664	1,843,152
FNMA POOL AY8604 3.50% due 04/01/45	375,605	391,188	405,329

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BD2402 3.00% due 12/01/31	1,464,956	1,461,585	1,540,634
FNMA POOL BH4101 3.50% due 10/01/47	5,885,751	6,249,683	6,237,812
FNMA POOL BH5739 4.50% due 11/01/47	545,658	593,403	604,329
FNMA POOL BJ0669 3.50% due 03/01/33	615,107	621,380	663,241
FNMA POOL BL1997 3.11% due 04/01/24	2,150,000	2,162,999	2,309,963
FNMA POOL BL5930 1.75% due 03/01/27	2,630,000	2,642,920	2,761,138
FNMA POOL BL8919 0.76% due 10/01/25	2,490,906	2,506,673	2,505,274
FNMA POOL BM1914 2.50% due 08/01/31	934,680	977,555	976,617
FNMA POOL BM2004 4.50% due 01/01/48	125,597	131,456	137,172
FNMA POOL BM4716 3.50% due 12/01/30	348,901	349,138	374,219
FNMA POOL BN0340 4.50% due 12/01/48	493,784	519,582	535,463
FNMA POOL CA0349 5.00% due 09/01/47	629,980	667,091	702,607
FNMA POOL CA0562 5.00% due 10/01/47	2,418,168	2,556,575	2,707,444
FNMA POOL CA0789 3.50% due 11/01/32	363,413	365,443	397,387
FNMA POOL CA1831 4.00% due 06/01/33	583,961	600,695	627,787
FNMA POOL FM3994 3.50% due 07/01/47	4,645,049	5,038,741	5,035,854
FNMA POOL FM4132 3.00% due 09/01/46	1,657,453	1,777,135	1,765,411
FNMA POOL MA0971 4.00% due 02/01/42	208,117	210,292	228,284
FNMA POOL MA2781 2.50% due 10/01/46	1,610,916	1,510,331	1,714,825
FNMA POOL MA2863 3.00% due 01/01/47	2,124,867	2,247,047	2,224,627
FNMA POOL MA2995 4.00% due 05/01/47	974,338	980,966	1,049,516
FNMA POOL MA3027 4.00% due 06/01/47	4,279,161	4,384,507	4,611,528
FNMA POOL MA3101 4.50% due 08/01/47	494,332	509,021	540,199
FNMA POOL MA3183 4.00% due 11/01/47	670,729	673,653	720,360
FNMA POOL MA3184 4.50% due 11/01/47	722,147	746,669	789,043
FNMA POOL MA3284 3.50% due 02/01/33	1,357,737	1,370,244	1,450,812
FNMA POOL MA3537 4.50% due 12/01/48	2,498,190	2,618,896	2,708,266
FNMA POOL MA3831 3.00% due 11/01/39	468,697	491,463	491,291
FNMA POOL MA3984 2.50% due 04/01/35	470,283	488,820	490,232
FNMA POOL MA4159 2.50% due 10/01/50	6,796,925	7,112,952	7,171,206
FNMA TBA 30 YR 2 2.00% due 01/14/51	11,500,000	11,880,014	11,946,074
FNMA TBA 30 YR 2 2.00% due 02/12/51	39,500,000	40,835,078	40,962,906
FNMA TBA 30 YR 2.5 2.50% due 01/14/51	2,500,000	2,610,221	2,635,352
FNMA TBA 30 YR 2.5 2.50% due 02/12/51	2,000,000	2,099,219	2,104,774
FORD CREDIT AUTO OWNER TRUST 1.04% due 05/15/28	1,000,000	999,722	1,001,301
FORD CREDIT FLOORPLAN MASTER O 3.06% due 04/15/26	1,200,000	1,199,981	1,300,072
FORD CREDIT FLOORPLAN MASTER O 3.17% due 03/15/25	9,800,000	9,798,912	10,388,508
FORD MOTOR CREDIT CO LLC 3.10% due 05/04/23	3,500,000	3,488,943	3,536,085
FORD MOTOR CREDIT CO LLC 3.35% due 11/01/22	860,000	859,759	875,050
FREDDIE MAC 0.13% due 07/25/22	2,400,000	2,395,766	2,400,650
FREDDIE MAC 0.25% due 06/26/23	4,050,000	4,040,207	4,058,805
FREDDIE MAC 0.25% due 08/24/23	3,300,000	3,297,038	3,306,506
FREDDIE MAC 0.25% due 09/08/23	2,800,000	2,799,177	2,805,440
FREDDIE MAC 0.25% due 11/06/23	6,000,000	5,994,883	6,005,077
FREDDIE MAC 0.25% due 12/04/23	3,000,000	2,997,106	3,003,197
FREDDIE MAC 0.38% due 04/20/23	4,300,000	4,291,758	4,321,736
FREDDIE MAC 0.38% due 05/05/23	4,325,000	4,323,579	4,347,204
FREDDIE MAC 0.38% due 07/21/25	3,000,000	2,986,373	3,001,583

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC 0.38% due 09/23/25	3,100,000	3,091,174	3,094,840
FREDDIE MAC 1.50% due 02/12/25	3,500,000	3,497,766	3,671,596
FREDDIE MAC 2.50% due 01/15/44	9,225,896	7,834,642	9,675,843
FREDDIE MAC 2.50% due 12/15/42	7,433,363	6,542,498	7,919,489
FREDDIE MAC 2.75% due 06/19/23	6,000,000	5,983,415	6,379,028
FREDDIE MAC 4.50% due 01/15/34	596,473	624,990	666,666
FREDDIE MAC 4.50% due 01/15/36	487,305	519,742	541,631
FREDDIE MAC 4.50% due 03/15/37	291,207	302,486	315,101
FREDDIE MAC 4.50% due 05/15/36	1,086,765	1,119,349	1,201,748
FREDDIE MAC 4.50% due 08/15/35	121,743	124,867	134,172
FREDDIE MAC 4.50% due 08/15/36	1,392,939	1,454,815	1,553,788
FREDDIE MAC 4.50% due 10/15/35	1,492,323	1,560,140	1,609,618
FREDDIE MAC 4.50% due 11/15/35	704,269	729,679	757,215
FREDDIE MAC 4.50% due 12/15/36	1,069,056	1,106,340	1,127,318
FREDDIE MAC 5.50% due 06/15/37	2,048,000	2,145,539	2,262,201
FREDDIE MAC 5.50% due 08/15/35	2,108,852	2,342,981	2,389,464
FREDDIE MAC 5.50% due 09/15/32	1,158,087	1,259,241	1,339,443
FREDDIE MAC 5.50% due 09/15/35	506,000	529,426	548,884
FREDDIE MAC 6.00% due 05/15/29	112,117	117,086	120,135
FREDDIE MAC 6.00% due 06/15/31	258,494	270,086	286,089
FREDDIE MAC 6.00% due 12/15/28	72,805	80,251	82,826
FREDDIE MAC 6.50% due 02/15/29	64,527	70,341	73,643
GENERAL MOTORS CO 6.75% due 04/01/46	750,000	977,041	1,080,553
GENERAL MOTORS CO 6.80% due 10/01/27	555,000	553,889	713,236
GENERAL MOTORS FINL CO 1.08% due 04/09/21	670,000	670,000	670,408
GENERAL MOTORS FINL CO 2.90% due 02/26/25	2,135,000	2,137,295	2,280,012
GENERAL MOTORS FINL CO 3.55% due 04/09/21	505,000	504,982	508,910
GENERAL MOTORS FINL CO 3.95% due 04/13/24	1,380,000	1,375,260	1,503,112
GLENDALE CA CMNTY CLG DIST 1.60% due 08/01/26	1,000,000	1,027,386	1,041,150
GLOBAL PAYMENTS INC 2.65% due 02/15/25	1,200,000	1,199,772	1,285,061
GM FINANCIAL SECURITIZED TERM 3.62% due 06/17/24	400,000	399,923	420,614
GNMA II POOL 005260 4.50% due 12/20/41	1,797,393	1,903,918	2,035,644
GNMA II POOL MA1998 5.00% due 06/20/44	675,218	717,196	773,953
GNMA II POOL MA2076 5.00% due 07/20/44	586,577	623,072	672,503
GNMA II POOL MA2962 4.00% due 07/20/45	574,228	592,036	631,393
GNMA II POOL MA3522 4.00% due 03/20/46	1,191,231	1,224,722	1,307,046
GNMA II POOL MA3873 3.00% due 08/20/46	855,222	836,803	911,370
GNMA II POOL MA3937 3.50% due 09/20/46	246,789	246,402	266,004
GNMA II POOL MA4004 3.50% due 10/20/46	981,701	985,268	1,058,626
GNMA II POOL MA4006 4.50% due 10/20/46	864,515	902,936	963,058
GNMA II POOL MA4125 2.50% due 12/20/46	685,756	649,000	730,162
GNMA II POOL MA4721 4.50% due 09/20/47	850,431	874,142	928,118
GNMA II POOL MA4839 4.50% due 11/20/47	503,610	517,193	546,798
GNMA II POOL MA4961 3.00% due 01/20/48	493,441	524,001	523,027
GNMA II POOL MA4964 4.50% due 01/20/48	1,094,536	1,131,555	1,188,309
GNMA II POOL MA5020 4.00% due 02/20/48	931,405	958,436	1,000,875
GNMA II POOL MA5264 4.00% due 06/20/48	1,329,088	1,389,804	1,427,980
GNMA II POOL MA5398 4.00% due 08/20/48	740,676	768,416	797,362

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA5399 4.50% due 08/20/48	719,258	748,576	779,466
GNMA II POOL MA5529 4.50% due 10/20/48	708,308	738,438	766,565
GNMA II POOL MA5593 3.00% due 11/20/48	692,344	712,979	730,620
GNMA II POOL MA5594 3.50% due 11/20/48	2,711,705	2,812,747	2,879,946
GNMA II POOL MA5762 3.50% due 02/20/49	5,330,261	5,651,512	5,675,608
GNMA II POOL MA5817 4.00% due 03/20/49	2,828,577	3,023,001	3,032,222
GNMA II POOL MA5874 3.00% due 04/20/49	1,209,319	1,243,275	1,266,616
GNMA II POOL MA5985 3.50% due 06/20/49	7,436,194	7,843,789	7,884,288
GNMA II POOL MA6153 3.00% due 09/20/49	4,136,265	4,316,526	4,326,778
GNMA II POOL MA6284 3.50% due 11/20/49	1,169,141	1,229,860	1,243,507
GNMA II POOL MA6338 3.00% due 12/20/49	15,447,841	16,132,707	16,160,025
GNMA II POOL MA6339 3.50% due 12/20/49	666,185	700,430	706,144
GNMA II POOL MA7051 2.00% due 12/20/50	1,500,000	1,561,821	1,569,707
GNMA II TBA 30 YR 2.5 2.50% due 02/20/51	4,500,000	4,721,484	4,754,531
GNMA POOL 327378 8.00% due 06/15/22	538	541	540
GNMA POOL AV1227 5.00% due 08/15/46	735,624	812,480	816,203
GNMA POOL AZ7293 5.00% due 08/15/47	414,029	451,789	457,132
GOLDMAN SACHS GROUP INC 1.21% due 07/24/23	5,000,000	5,017,128	5,044,720
GOLDMAN SACHS GROUP INC 3.75% due 02/25/26	2,600,000	2,649,221	2,953,464
GOLDMAN SACHS GROUP INC 5.15% due 05/22/45	2,025,000	2,330,704	2,821,996
GOVERNMENT NATIONAL MORTGAGE A 2.45% due 10/16/47	560,318	528,686	592,129
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 05/16/55	631,151	598,772	662,516
GOVERNMENT NATIONAL MORTGAGE A 2.70% due 03/16/47	137,158	132,891	140,975
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 01/20/44	2,739,000	2,581,635	2,880,863
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 02/20/40	2,611,000	2,570,580	2,773,437
GOVERNMENT NATIONAL MORTGAGE A 3.09% due 02/16/48	108,253	105,737	114,159
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 03/16/44	2,426,000	2,442,570	2,752,514
GS MORTGAGE SECURITIES TRUST 2.12% due 05/12/53	5,700,000	5,755,997	5,972,616
GS MORTGAGE SECURITIES TRUST 3.67% due 09/10/47	5,300,000	5,525,991	5,644,786
GS MORTGAGE SECURITIES TRUST 3.86% due 06/10/47	4,450,000	4,683,094	4,884,175
HCA INC 5.13% due 06/15/39	705,000	698,859	902,108
HP INC 2.20% due 06/17/25	2,535,000	2,529,747	2,683,903
IHC HEALTH SERVICES INC 4.13% due 05/15/48	1,838,000	2,372,564	2,387,772
IHS MARKIT LTD 3.63% due 05/01/24	3,250,000	3,295,422	3,545,035
ILLINOIS ST 5.00% due 11/01/22	2,555,000	2,626,938	2,697,543
ILLINOIS ST 5.10% due 06/01/33	275,000	297,541	295,958
ING GROEP NV 3.55% due 04/09/24	600,000	599,394	655,542
INGRAM MICRO INC 5.00% due 08/10/22	1,500,000	1,500,413	1,547,576
INTER AMERICAN DEVEL BK 7.00% due 06/15/25	1,700,000	1,956,403	2,174,927
ISRAEL ST 3.92% due 07/01/25	10,000,000	10,000,104	9,999,923
ITALY GOV T INT BOND 2.38% due 10/17/24	2,200,000	2,195,246	2,313,437
JOHNSON + JOHNSON 2.10% due 09/01/40	3,370,000	3,362,915	3,398,406
JPMDB COMMERCIAL MORTGAGE SECU 3.41% due 03/15/50	5,000,000	4,837,182	5,524,984
JPMORGAN CHASE + CO 2.96% due 05/13/31	2,620,000	2,620,000	2,873,068
JPMORGAN CHASE + CO 3.51% due 01/23/29	1,815,000	1,815,000	2,064,174
JPMORGAN CHASE + CO 3.78% due 02/01/28	2,200,000	2,191,252	2,528,608
JPMORGAN CHASE + CO 4.00% due 12/31/99	1,675,000	1,675,000	1,702,219
JPMORGAN CHASE + CO 4.01% due 04/23/29	4,255,000	4,192,559	4,995,537

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JPMORGAN CHASE + CO 4.25% due 10/01/27	3,450,000	3,611,687	4,091,226
JPMORGAN CHASE + CO 4.60% due 12/31/99	985,000	988,458	1,017,013
JPN BANK FOR INT L COOP 2.50% due 06/01/22	2,600,000	2,576,724	2,680,151
KIMCO REALTY CORP 2.70% due 10/01/30	3,180,000	3,166,098	3,431,464
KIMCO REALTY CORP 3.13% due 06/01/23	1,350,000	1,351,675	1,422,156
KINDER MORGAN INC 3.25% due 08/01/50	2,125,000	2,091,809	2,111,928
KRAFT HEINZ FOODS CO 4.38% due 06/01/46	1,470,000	1,398,521	1,590,459
LABORATORY CORP OF AMER 2.95% due 12/01/29	2,435,000	2,429,307	2,691,463
LYB INT FINANCE III 4.20% due 10/15/49	1,050,000	1,055,511	1,227,369
MAGELLAN MIDSTREAM PARTN 5.15% due 10/15/43	800,000	868,784	1,027,559
MARATHON PETROLEUM CORP 5.13% due 03/01/21	2,650,000	2,660,434	2,668,743
MARKEL CORP 4.15% due 09/17/50	535,000	546,797	678,002
MARRIOTT INTERNATIONAL 3.25% due 09/15/22	2,900,000	2,917,934	2,979,869
MARTIN MARIETTA MATERIAL 4.25% due 12/15/47	1,145,000	1,141,550	1,368,364
MASCO CORP 4.45% due 04/01/25	2,100,000	2,182,681	2,410,917
MASCO CORP 4.50% due 05/15/47	525,000	622,237	658,418
MASS INSTITUTE OF TECH 3.89% due 07/01/16	1,180,000	1,095,486	1,495,925
MICROSOFT CORP 2.53% due 06/01/50	693,000	703,766	730,799
MICROSOFT CORP 2.68% due 06/01/60	3,416,000	3,475,775	3,701,926
MORGAN STANLEY 3.77% due 01/24/29	5,055,000	4,876,445	5,860,194
MORGAN STANLEY 4.35% due 09/08/26	3,700,000	3,830,850	4,362,257
MORGAN STANLEY 4.43% due 01/23/30	2,970,000	3,053,913	3,612,729
MORGAN STANLEY BAML TRUST 3.32% due 10/15/48	2,897,977	2,976,460	3,063,874
MORGAN STANLEY CAPITAL I TRUST 3.33% due 12/15/50	11,000,000	11,100,176	12,306,661
MOSAIC CO 3.75% due 11/15/21	470,000	472,841	479,343
MOSAIC CO 4.25% due 11/15/23	2,650,000	2,699,348	2,892,369
MPLX LP 2.65% due 08/15/30	2,435,000	2,432,953	2,551,910
MPLX LP 4.88% due 06/01/25	5,000,000	5,229,181	5,775,347
NATWEST GROUP PLC 4.45% due 05/08/30	1,990,000	1,990,000	2,370,768
NETAPP INC 1.88% due 06/22/25	1,720,000	1,718,980	1,796,580
NEVADA POWER CO 5.45% due 05/15/41	1,026,000	1,212,214	1,383,703
NEWELL BRANDS INC 4.00% due 06/15/22	2,650,000	2,685,513	2,726,188
NEXTERA ENERGY CAPITAL 2.80% due 01/15/23	3,480,000	3,486,279	3,640,807
NEXTERA ENERGY CAPITAL 2.90% due 04/01/22	3,305,000	3,303,675	3,410,399
NISOURCE INC 1.70% due 02/15/31	2,720,000	2,718,001	2,706,390
NORTHERN STATES PWR MINN 5.35% due 11/01/39	1,384,000	1,689,705	1,990,525
NORTHERN TRUST CORP 1.95% due 05/01/30	3,210,000	3,198,575	3,345,898
NORTHWESTERN UNIVERSITY 3.66% due 12/01/57	1,500,000	1,455,576	1,898,898
NORTHWESTERN UNIVERSITY 3.69% due 12/01/38	875,000	857,889	998,083
NUTRIEN LTD 5.25% due 01/15/45	880,000	953,915	1,198,570
OHIO POWER COMPANY 4.00% due 06/01/49	1,550,000	1,546,341	1,954,845
OHIO ST UNIV 4.80% due 06/01/11	1,500,000	1,605,543	2,180,970
ONEOK INC 4.35% due 03/15/29	1,150,000	1,146,942	1,304,214
ONEOK INC 4.95% due 07/13/47	2,450,000	2,507,536	2,737,343
OVINTIV EXPLORATION INC 5.63% due 07/01/24	1,600,000	1,707,882	1,713,815
OVINTIV EXPLORATION INC 5.75% due 01/30/22	330,000	339,009	342,755
PECO ENERGY CO 2.80% due 06/15/50	330,000	329,672	351,069
PENTAIR FINANCE SARL 4.50% due 07/01/29	2,990,000	2,974,148	3,534,837

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PENTAIR FINANCE SARL 5.00% due 05/15/21	3,000,000	3,008,698	3,013,122
PETROLEOS MEXICANOS 5.50% due 06/27/44	1,000,000	926,434	860,000
PETROLEOS MEXICANOS 6.50% due 03/13/27	5,700,000	6,042,700	6,003,183
PFIZER INC 2.55% due 05/28/40	835,000	829,933	891,849
PNC BANK NA 2.63% due 02/17/22	2,000,000	2,008,097	2,048,593
PRES + FELLOWS OF HARVAR 3.30% due 07/15/56	1,330,000	1,198,043	1,648,464
PRES + FELLOWS OF HARVAR 5.63% due 10/01/38	1,190,000	1,701,437	1,750,344
PROLOGIS LP 1.25% due 10/15/30	3,220,000	3,208,188	3,188,544
PROVINCE OF ALBERTA 3.30% due 03/15/28	965,000	963,715	1,114,403
PUBLIC SERVICE COLORADO 2.90% due 05/15/25	3,000,000	2,990,474	3,240,705
PUBLIC SERVICE ELECTRIC 3.20% due 05/15/29	2,780,000	2,770,700	3,170,161
PUBLIC SERVICE ELECTRIC 3.60% due 12/01/47	1,370,000	1,384,271	1,649,394
QUEST DIAGNOSTICS INC 4.20% due 06/30/29	1,500,000	1,496,313	1,785,667
RAYTHEON TECH CORP 4.13% due 11/16/28	1,155,000	1,154,715	1,376,949
REALTY INCOME CORP 1.80% due 03/15/33	150,000	147,714	150,447
REALTY INCOME CORP 3.25% due 01/15/31	2,320,000	2,419,537	2,630,005
REGENERON PHARMACEUTICAL 2.80% due 09/15/50	535,000	533,493	518,892
REPUBLIC OF COLOMBIA 4.00% due 02/26/24	1,000,000	1,020,810	1,081,490
REPUBLIC OF COLOMBIA 7.38% due 09/18/37	510,000	672,282	743,968
REPUBLIC OF INDONESIA 3.50% due 01/11/28	2,000,000	1,991,234	2,239,200
REPUBLIC OF INDONESIA 4.45% due 02/11/24	460,000	459,588	509,245
REPUBLIC OF PANAMA 3.88% due 03/17/28	1,000,000	1,035,321	1,147,510
REPUBLIC OF PANAMA 4.30% due 04/29/53	670,000	756,785	849,232
REPUBLIC OF PANAMA 4.50% due 04/16/50	410,000	408,304	525,829
REPUBLICA ORIENT URUGUAY 4.98% due 04/20/55	570,000	660,110	790,875
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	475,000	526,481	664,411
RICE UNIVERSITY 3.57% due 11/15/47	1,500,000	1,413,160	1,744,912
ROPER TECHNOLOGIES INC 1.40% due 09/15/27	1,600,000	1,597,864	1,620,303
SANTANDER DRIVE AUTO RECEIVABL 1.01% due 01/15/26	1,500,000	1,499,651	1,505,147
SANTANDER DRIVE AUTO RECEIVABL 1.12% due 01/15/26	2,400,000	2,399,738	2,417,864
SANTANDER DRIVE AUTO RECEIVABL 1.46% due 09/15/25	1,800,000	1,810,063	1,819,193
SANTANDER DRIVE AUTO RECEIVABL 2.28% due 09/15/23	3,900,000	3,899,993	3,930,608
SANTANDER DRIVE AUTO RECEIVABL 2.49% due 10/15/25	1,600,000	1,599,965	1,632,952
SASOL FINANCING INT 4.50% due 11/14/22	1,600,000	1,611,246	1,631,520
SERVICENOW INC 1.40% due 09/01/30	1,925,000	1,918,066	1,877,909
SHIRE ACQ INV IRELAND DA 3.20% due 09/23/26	3,600,000	3,527,227	4,027,262
SOUTHERN CO 2.95% due 07/01/23	2,000,000	2,003,191	2,117,927
SOUTHWEST AIRLINES CO 5.13% due 06/15/27	850,000	891,758	1,011,173
STANFORD HEALTH CARE 3.80% due 11/15/48	1,750,000	1,744,751	2,195,069
STANLEY BLACK + DECKER I 2.75% due 11/15/50	2,365,000	2,358,760	2,475,969
STRIPS 0.00% due 02/15/29	2,335,000	2,030,925	2,170,656
STRIPS 0.00% due 02/15/36	800,000	675,434	648,007
STRIPS 0.00% due 05/15/33	2,630,000	2,318,987	2,250,655
STRIPS 0.00% due 05/15/38	12,300,000	7,635,256	9,485,821
STRIPS 0.00% due 08/15/29	755,000	649,689	694,442
STRIPS 0.00% due 11/15/38	1,700,000	1,179,390	1,297,590
TEXAS ST PRIV ACTIVITY BOND SU 3.92% due 12/31/49	500,000	510,917	570,085
TORONTO DOMINION BANK 1.80% due 07/13/21	5,000,000	4,986,212	5,041,597

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TRUIST FINANCIAL CORP 3.20% due 09/03/21	2,900,000	2,899,280	2,950,396
TRUIST FINANCIAL CORP 4.80% due 12/31/99	1,560,000	1,560,000	1,647,715
TRUSTEES PRINCETON UNIV 2.52% due 07/01/50	1,175,000	1,202,194	1,231,607
TRUSTEES PRINCETON UNIV 3.84% due 07/01/48	1,450,000	1,606,536	1,861,343
TYCO ELECTRONICS GROUP S 4.88% due 01/15/21	2,800,000	2,802,159	2,803,615
TYSON FOODS INC 4.88% due 08/15/34	500,000	544,569	654,887
UBS COMMERCIAL MORTGAGE TRUST 3.32% due 12/15/50	5,000,000	5,045,737	5,512,338
UBS COMMERCIAL MORTGAGE TRUST 3.42% due 12/15/50	11,000,000	11,100,369	12,318,262
UBS COMMERCIAL MORTGAGE TRUST 3.58% due 12/15/50	5,000,000	5,138,280	5,404,120
UBS COMMERCIAL MORTGAGE TRUST 3.85% due 03/15/51	2,150,000	2,169,779	2,413,794
UNITEDHEALTH GROUP INC 3.50% due 02/15/24	1,760,000	1,757,292	1,926,354
UNIV OF NOTRE DAME 3.39% due 02/15/48	2,090,000	2,078,778	2,587,816
UNIV OF VIRGINIA VA UNIV REVEN 4.18% due 09/01/17	1,000,000	963,502	1,332,820
UNIV SOUTHERN CALIFORNIA 3.03% due 10/01/39	1,000,000	910,045	1,087,899
UNIV SOUTHERN CALIFORNIA 3.23% due 12/31/99	740,000	732,628	740,626
US TREASURY N/B 0.13% due 12/15/23	640,000	639,078	639,250
US TREASURY N/B 0.38% due 11/30/25	4,895,000	4,882,810	4,901,884
US TREASURY N/B 0.63% due 05/15/30	3,000,000	2,984,022	2,932,969
US TREASURY N/B 0.63% due 08/15/30	3,000,000	2,962,356	2,925,000
US TREASURY N/B 0.88% due 11/15/30	3,010,000	2,997,655	3,000,123
US TREASURY N/B 1.13% due 02/28/22	39,540,000	39,991,431	40,006,449
US TREASURY N/B 1.38% due 04/30/21	32,535,000	32,575,786	32,667,173
US TREASURY N/B 1.38% due 11/15/40	16,520,000	16,302,194	16,334,150
US TREASURY N/B 1.50% due 08/15/26	2,000,000	2,001,750	2,117,734
US TREASURY N/B 1.50% due 11/30/24	4,500,000	4,496,112	4,718,848
US TREASURY N/B 1.63% due 08/15/29	3,000,000	2,943,948	3,209,297
US TREASURY N/B 1.63% due 11/15/50	4,820,000	4,793,863	4,801,925
US TREASURY N/B 1.75% due 11/15/29	3,000,000	3,055,566	3,242,227
US TREASURY N/B 2.13% due 08/15/21	37,970,000	38,058,068	38,441,659
US TREASURY N/B 2.13% due 11/30/23	2,500,000	2,465,939	2,643,262
US TREASURY N/B 2.13% due 12/31/21	12,000,000	11,927,272	12,239,063
US TREASURY N/B 2.13% due 12/31/22	15,000,000	14,826,902	15,597,070
US TREASURY N/B 2.25% due 02/15/27	3,275,000	3,239,274	3,620,026
US TREASURY N/B 2.25% due 08/15/27	4,200,000	4,228,277	4,657,078
US TREASURY N/B 2.25% due 10/31/24	5,000,000	5,057,770	5,383,203
US TREASURY N/B 2.25% due 11/15/24	4,700,000	4,752,579	5,063,148
US TREASURY N/B 2.25% due 11/15/27	3,600,000	3,561,315	3,997,406
US TREASURY N/B 2.38% due 01/31/23	4,000,000	3,989,025	4,186,250
US TREASURY N/B 2.38% due 05/15/27	1,875,000	1,896,051	2,091,431
US TREASURY N/B 2.50% due 01/31/25	4,000,000	3,993,559	4,362,656
US TREASURY N/B 2.63% due 02/15/29	3,100,000	3,214,977	3,558,703
US TREASURY N/B 2.75% due 02/15/24	3,000,000	3,027,867	3,240,586
US TREASURY N/B 2.75% due 06/30/25	1,000,000	1,033,392	1,108,867
US TREASURY N/B 2.88% due 05/15/28	3,500,000	3,525,963	4,055,078
US TREASURY N/B 2.88% due 08/15/28	3,000,000	2,991,202	3,484,805
US TREASURY N/B 3.00% due 05/15/45	370,000	500,260	480,061
US TREASURY N/B 3.00% due 11/15/44	11,710,000	15,524,721	15,155,302
US TREASURY N/B 3.13% due 11/15/28	1,500,000	1,660,441	1,775,977

Fixed Income

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 3.38% due 05/15/44	4,220,000	5,003,303	5,771,015
US TREASURY N/B 3.63% due 02/15/44	1,435,000	2,073,852	2,032,038
US TREASURY N/B 3.63% due 08/15/43	32,760,000	41,237,887	46,265,822
US TREASURY N/B 3.75% due 11/15/43	17,035,000	22,862,504	24,519,753
US TREASURY N/B 6.13% due 11/15/27	1,200,000	1,491,974	1,648,172
UTAH ACQUISITION SUB 5.25% due 06/15/46	1,010,000	1,021,403	1,323,181
VALE SA 0.00% due 12/29/49	106,800	0	0
VALERO ENERGY PARTNERS 4.38% due 12/15/26	3,000,000	3,089,615	3,472,670
VERISK ANALYTICS INC 3.63% due 05/15/50	2,225,000	2,202,357	2,593,232
VERIZON COMMUNICATIONS 4.13% due 08/15/46	855,000	763,016	1,049,043
VERIZON COMMUNICATIONS 4.86% due 08/21/46	1,020,000	1,052,662	1,378,466
VIACOMCBS INC 4.60% due 01/15/45	375,000	447,085	448,868
VIACOMCBS INC 5.25% due 04/01/44	1,700,000	1,925,512	2,209,137
VIRGINIA ELEC + POWER CO 4.60% due 12/01/48	1,290,000	1,284,126	1,815,517
WELLS FARGO + COMPANY 2.39% due 06/02/28	4,000,000	4,000,000	4,258,488
WELLS FARGO + COMPANY 2.57% due 02/11/31	3,620,000	3,620,000	3,841,052
WELLS FARGO + COMPANY 3.07% due 04/30/41	2,465,000	2,465,000	2,681,425
WELLS FARGO COMMERCIAL MORTGAG 3.33% due 12/15/50	10,000,000	10,091,291	11,320,758
WESTERN MIDSTREAM OPERAT 4.00% due 07/01/22	2,025,000	2,048,410	2,081,660
WESTERN MIDSTREAM OPERAT 5.30% due 03/01/48	210,000	181,318	208,102
WESTERN MIDSTREAM OPERAT 5.50% due 08/15/48	1,250,000	1,319,746	1,226,988
WHIRLPOOL CORP 4.85% due 06/15/21	2,000,000	2,019,486	2,039,068
WILLIAMS COMPANIES INC 3.75% due 06/15/27	2,685,000	2,680,705	3,063,683
WILLIAMS COMPANIES INC 4.30% due 03/04/24	1,750,000	1,800,849	1,928,325
WILLIAMS COMPANIES INC 4.50% due 11/15/23	1,735,000	1,758,493	1,912,866
WORLD OMNI SELECT AUTO TRUST 2.17% due 12/15/25	5,350,000	5,349,831	5,457,032
WORLD OMNI SELECT AUTO TRUST 2.38% due 12/15/25	1,125,000	1,124,857	1,148,872
XCEL ENERGY INC 4.80% due 09/15/41	1,301,000	1,441,141	1,659,652
XYLEM INC 4.88% due 10/01/21	1,900,000	1,931,163	1,961,380

Cash Equivalents

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalent Securities	170,334,000	170,316,209	170,316,209
ALPINE SECURITIZATON due 01/19/21	2,000,000	1,999,770	1,999,770
ANTALIS S.A due 01/06/21	1,000,000	999,971	999,971
BANK OF AMERICA, N.A. due 03/01/21	1,000,000	1,000,000	1,000,000
BANK OF MONTREAL- due 02/04/21	2,000,000	2,000,000	2,000,000
BANK OF MONTREAL- due 05/14/21	2,000,000	2,000,000	2,000,000
BARCLAYS BK PLC due 01/04/21	2,000,000	1,999,962	1,999,962
BARCLAYS CAP TRI PARTY A due 01/04/21	10,000,000	10,000,000	10,000,000
BARTON CAPITAL CORP. due 01/11/21	2,000,000	1,999,878	1,999,878
BARTON CAPITAL CORP. due 01/25/21	1,000,000	999,860	999,860
BARTON CAPITAL CORP. due 04/01/21	1,000,000	999,400	999,400
BENNINGTON SARK CAP CO due 02/17/21	1,000,000	999,726	999,726
BNK OF NOVA SCOTIA NY TRI C R due 01/04/21	5,000,000	5,000,000	5,000,000
BRITANNIA FDG CO due 02/08/21	1,000,000	999,726	999,726
CANADIAN IMPERIAL BK due 06/11/21	1,500,000	1,500,000	1,500,000
CITIGROUP TRI PARTY C due 01/04/21	5,000,000	5,000,000	5,000,000
COLLATERALIZED CP V CO due 02/12/21	1,500,000	1,499,563	1,499,563
COLLATERALIZED CP V CO due 06/04/21	2,000,000	1,997,861	1,997,861
COLUMBIA FDG CO due 01/12/21	500,000	499,968	499,968
COLUMBIA FDG CO due 01/13/21	2,000,000	1,999,847	1,999,847
DBS BANK LTD due 02/01/21	2,000,000	1,999,673	1,999,673
DBS BANK LTD due 03/17/21	2,000,000	1,999,083	1,999,083
FANNIE MAE due 03/04/21	800,000	800,000	800,000
FEDERAL FARM CREDIT BANK due 01/14/21	200,000	200,000	200,000
FEDERAL FARM CREDIT BANK due 05/07/21	1,200,000	1,200,000	1,200,000
FEDERAL HOME LOAN BANK due 01/07/21	1,100,000	1,100,000	1,100,000
FEDERAL HOME LOAN BANK due 01/08/21	900,000	900,000	900,000
FEDERAL HOME LOAN BANK due 02/25/21	700,000	700,000	700,000
FEDERAL HOME LOAN BANK due 03/04/21	800,000	800,000	800,000
FEDERAL HOME LOAN BANK due 03/10/21	900,000	900,000	900,000
FEDERAL HOME LOAN BANK due 04/13/21	1,100,000	1,100,000	1,100,000
FEDERAL HOME LOAN BANK due 04/16/21	1,200,000	1,200,000	1,200,000
FREDDIE MAC due 02/24/21	900,000	900,000	900,000
FREDDIE MAC due 02/26/21	1,300,000	1,300,000	1,300,000
GOLDMAN SACS TRI PARTY A due 01/04/21	5,000,000	5,000,000	5,000,000
GREAT BRDGE CPTL CO LL due 04/12/21	1,500,000	1,498,780	1,498,780
HSBC TRI PARTY A due 01/04/21	5,000,000	5,000,000	5,000,000
JP MORGAN SEC LLC TPR C due 01/04/21	10,000,000	10,000,000	10,000,000
KFW INTL FINANCE INC due 02/03/21	1,500,000	1,499,698	1,499,698
LLOYDS BANK PLC due 04/21/21	1,000,000	1,000,000	1,000,000
LMA SA LMA AMERICAS due 02/16/21	2,000,000	1,999,438	1,999,438
MACKINAC FUNDING due 02/16/21	600,000	599,801	599,801
MACKINAC FUNDING due 02/17/21	400,000	399,864	399,864
MERRILL LYNCH TRI PARTY A due 01/04/21	16,487,000	16,487,000	16,487,000
NATIXIS NY due 02/12/21	1,800,000	1,800,000	1,800,000
NATL AUSTRALIA BK LT due 04/23/21	1,500,000	1,500,105	1,500,105
NIEUW AMSTERDAM RECV due 01/20/21	1,000,000	999,905	999,905
RIDGEFIELD FUNDING CO due 05/10/21	2,000,000	1,998,137	1,998,137

Cash Equivalents

Non-Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ROYAL BK OF CANADA due 01/07/21	2,000,000	2,000,373	2,000,373
SKANDIN ENS BANKEN AG due 02/18/21	1,000,000	999,733	999,733
STANDARD CHRTRD BNKN due 02/01/21	2,000,000	2,000,000	2,000,000
STANDARD CHRTRD BNKN due 03/24/21	1,000,000	1,000,000	1,000,000
SUMITOMO MITSUI BKG CORP due 02/04/21	2,000,000	2,000,000	2,000,000
SVENSKA HANDLSBNKN A due 05/04/21	2,000,000	2,000,000	2,000,000
SVENSKA HANDLSBNKN A due 10/19/21	1,000,000	999,963	999,963
TREASURY BILL due 01/05/21	1,000,000	999,987	999,987
TREASURY BILL due 01/07/21	5,700,000	5,699,950	5,699,950
TREASURY BILL due 01/14/21	2,000,000	1,999,924	1,999,924
TREASURY BILL due 01/19/21	2,000,000	1,999,905	1,999,905
TREASURY BILL due 01/21/21	4,000,000	3,999,780	3,999,780
TREASURY BILL due 01/28/21	5,000,000	4,999,615	4,999,615
TREASURY BILL due 02/04/21	4,000,000	3,999,660	3,999,660
TREASURY BILL due 02/09/21	2,000,000	1,999,774	1,999,774
TREASURY BILL due 02/25/21	2,567,000	2,566,557	2,566,557
TREASURY BILL due 03/04/21	2,000,000	1,999,656	1,999,656
TREASURY BILL due 03/23/21	2,000,000	1,999,615	1,999,615
TREASURY BILL due 03/30/21	2,000,000	1,999,438	1,999,438
TREASURY BILL due 04/01/21	2,000,000	1,999,531	1,999,531
TREASURY BILL due 04/22/21	5,000,000	4,998,367	4,998,367
TREASURY BILL due 04/29/21	1,680,000	1,679,407	1,679,407
TREASURY BILL due 05/11/21	2,000,000	1,999,350	1,999,350
TREASURY BILL due 07/01/21	2,000,000	1,999,005	1,999,005
VERSAILLES CDS LLC due 01/04/21	2,000,000	1,999,962	1,999,962
VICTORY RECEIVABLES due 02/02/21	2,000,000	1,999,644	1,999,644

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income Securities	7,114,432,772	7,130,164,611	7,147,610,923
3M COMPANY 2.75% due 03/01/22	10,000,000	9,998,165	10,294,761
ALASKA ST 5.00% due 08/01/28	140,000	153,478	168,088
AMAZON.COM INC 0.40% due 06/03/23	60,400,000	60,448,436	60,739,490
AMAZON.COM INC 3.30% due 12/05/21	3,045,000	3,120,109	3,115,175
AMERICAN HONDA FINANCE 0.52% due 12/10/21	25,000,000	25,000,000	25,048,250
AMERICAN HONDA FINANCE 0.57% due 11/05/21	10,000,000	10,007,633	10,024,012
AMERICAN HONDA FINANCE 2.20% due 06/27/22	30,000,000	29,986,097	30,828,903
ANKENY IA 3.00% due 06/01/27	250,000	253,194	282,498
APPLE INC 0.75% due 05/11/23	72,466,000	72,773,987	73,330,490
APPLE INC 1.55% due 08/04/21	6,023,000	6,059,448	6,065,977
APPLE INC 2.25% due 02/23/21	62,046,000	62,115,521	62,119,621
APPLE INC 2.70% due 05/13/22	4,000,000	4,119,409	4,141,326
APPLE INC 2.85% due 05/06/21	13,600,000	13,700,512	13,710,540
APPLETON WI 3.00% due 04/01/24	100,000	101,863	108,653
ARLINGTON MN 2.40% due 02/01/26	80,000	77,293	77,293
ASHLAND WI 3.00% due 12/01/22	200,000	204,306	209,470
ASHLAND WI SCH DIST 4.00% due 03/01/30	610,000	626,862	681,852
ASIAN DEVELOPMENT BANK 0.31% due 09/10/21	50,000,000	50,000,000	50,020,529
BANK OF NOVA SCOTIA 0.66% due 04/20/21	13,346,000	13,347,501	13,364,430
BANK OF NOVA SCOTIA 1.88% due 04/26/21	24,438,000	24,563,270	24,562,904
BANK OF NY MELLON CORP 0.35% due 12/07/23	30,000,000	29,968,634	30,045,000
BANK OF NY MELLON CORP 2.05% due 05/03/21	3,270,000	3,284,708	3,284,552
BAUDETTE MN 2.00% due 02/01/28	115,000	111,624	122,207
BEAUFORT SC 3.00% due 02/01/27	310,000	325,378	344,999
BEAVER DAM WI UNIF SCH DIST 3.00% due 04/01/23	100,000	101,584	103,092
BEAVER DAM WI UNIF SCH DIST 3.00% due 04/01/30	500,000	497,051	548,615
BELLEVUE WI 1.90% due 03/01/24	365,000	351,426	365,876
BELLEVUE WI 2.00% due 03/01/25	385,000	369,675	386,009
BENSON MN INDEP SCH DIST 777 4.00% due 02/01/33	450,000	457,479	525,060
BIG SANDY TX INDEP SCH DIST UP 3.00% due 02/15/29	375,000	395,383	415,354
BIG SANDY TX INDEP SCH DIST UP 3.00% due 02/15/36	470,000	480,914	506,801
BISMARCK ND PUBLIC SCH DIST 1 4.00% due 05/01/29	440,000	480,344	514,083
BMW VEHICLE OWNER TRUST 0.39% due 02/27/23	9,948,283	9,947,688	9,957,658
BMW VEHICLE OWNER TRUST 1.92% due 01/25/24	37,610,000	38,295,932	38,183,692
BRISTOL MYERS SQUIBB CO 0.54% due 11/13/23	25,000,000	25,000,000	25,045,270
BRISTOL MYERS SQUIBB CO 3.25% due 08/15/22	3,000,000	3,138,966	3,143,002
BROWN CNTY WI 2.25% due 11/01/21	460,000	460,000	467,438
BURLINGTON WI 3.00% due 04/01/23	150,000	153,778	158,604
CAMPBELLSPORT WI SCH DIST 3.13% due 03/01/33	300,000	296,256	324,987
CARGILL INC 1.38% due 07/23/23	24,725,000	25,331,389	25,342,274
CARGILL INC 3.05% due 04/19/21	2,604,000	2,620,836	2,625,470
CDP FINANCIAL INC 2.75% due 03/07/22	15,000,000	15,003,164	15,436,077
CHESTER CNTY TN 2.00% due 06/01/28	15,000	14,009	15,278

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CHIPPEWA FALLS WI 2.00% due 10/01/22	265,000	261,705	261,705
CHISAGO CNTY MN 3.00% due 02/01/29	50,000	50,000	51,086
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/24	45,000	41,769	44,246
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/26	50,000	43,234	47,148
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/33	50,000	35,127	34,459
CISCO SYSTEMS INC 1.85% due 09/20/21	10,249,000	10,339,579	10,352,298
CISCO SYSTEMS INC 2.20% due 02/28/21	35,708,000	35,801,924	35,819,047
CITIBANK CREDIT CARD ISSUANCE 0.48% due 01/20/25	10,000,000	10,035,793	10,047,269
CITIBANK CREDIT CARD ISSUANCE 2.49% due 01/20/23	50,000,000	50,530,665	50,061,435
CITIBANK CREDIT CARD ISSUANCE 2.68% due 06/07/23	27,370,000	27,863,978	27,666,294
CITIBANK CREDIT CARD ISSUANCE 2.88% due 01/23/23	12,650,000	12,791,487	12,666,712
CLACKAMAS WASHINGTON CNTYS O 0.00% due 06/15/39	500,000	322,287	323,775
CLAY CNTY IA 2.00% due 06/01/25	365,000	355,176	379,257
CLEAR LAKE IA CMNTY SCH DIST 2.00% due 06/01/31	315,000	319,008	322,466
CLG IA CMNTY SCH DIST 3.00% due 06/01/28	260,000	260,537	267,933
CLG IA CMNTY SCH DIST 3.10% due 06/01/31	750,000	743,398	771,270
CLG IA CMNTY SCH DIST 3.13% due 06/01/32	255,000	250,783	262,056
CLG IA CMNTY SCH DIST 3.25% due 06/01/28	350,000	353,409	370,195
CLINTON IA 3.00% due 06/01/25	240,000	244,325	266,585
CLINTON IA 3.00% due 06/01/26	275,000	277,890	303,977
CLOVIS CA UNIF SCH DIST 0.00% due 08/01/28	500,000	395,995	458,445
COLUMBIA HEIGHTS MN INDEP SCHD 0.00% due 02/01/27	150,000	128,182	141,966
COLUMBIA HEIGHTS MN INDEP SCHD 0.00% due 02/01/29	225,000	177,024	196,547
CONNECTICUT ST 5.00% due 11/15/27	15,000	16,328	18,120
COON RAPIDS MN 2.50% due 02/01/36	100,000	106,004	105,276
CPPIB CAPITAL INC 2.75% due 07/22/21	55,000,000	55,343,599	55,763,487
CREVE COEUR MO 3.00% due 03/01/30	565,000	569,566	612,234
DANE CNTY WI 3.00% due 06/01/30	245,000	244,999	276,485
DES MOINES IA 2.00% due 06/01/27	200,000	188,970	209,662
DES MOINES IA 2.00% due 06/01/28	540,000	503,289	562,610
DES MOINES IA 2.25% due 06/01/29	200,000	179,119	209,214
DICKINSON ND PUBLIC SCH DIST 3.00% due 08/01/27	450,000	462,476	485,883
DICKINSON ND PUBLIC SCH DIST 3.00% due 08/01/29	800,000	810,146	853,360
DICKINSON TX INDEP SCH DIST 4.00% due 02/15/28	725,000	768,754	848,004
DODGEVILLE WI SCH DIST 4.00% due 03/01/24	105,000	109,794	116,869
DUNN CNTY WI 4.00% due 04/01/29	265,000	270,156	277,283
EAST CENTRL TX INDEP SCH DIST 2.00% due 08/15/29	170,000	151,605	178,230
EAU CLAIRE WI 2.00% due 04/01/26	305,000	305,000	321,741
EAU CLAIRE WI 4.13% due 04/01/31	510,000	539,096	549,790
ELK RIVER MN INDEP SCH DIST 7 3.00% due 02/01/30	370,000	370,000	404,232
ELLSWORTH WI CMNTY SCH DIST 4.00% due 04/01/32	970,000	991,307	1,088,941
ESTRN ALLAMAKEE IA CMNTY SCH D 1.95% due 05/01/23	185,000	184,881	185,168
EVANSVILLE WI 2.00% due 04/01/25	105,000	105,749	109,865
EXPORT DEVELOPMNT CANADA 1.75% due 09/21/21	25,000,000	25,000,000	25,264,877

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
EYOTA MN 3.00% due 02/01/28	90,000	90,347	100,018
FANNIE MAE 0.25% due 05/22/23	100,000,000	99,760,179	100,236,078
FANNIE MAE 0.25% due 11/27/23	25,000,000	24,972,469	25,022,555
FANNIE MAE 0.28% due 06/03/22	30,000,000	30,000,000	30,060,017
FANNIE MAE 0.30% due 06/15/22	25,000,000	25,000,000	25,058,490
FANNIE MAE 0.42% due 07/27/23	130,000,000	130,000,000	130,174,355
FANNIE MAE 0.45% due 07/20/23	25,000,000	25,000,000	25,001,690
FANNIE MAE 0.70% due 08/12/25	41,665,000	41,665,000	41,707,700
FANNIE MAE 2.00% due 01/05/22	2,395,000	2,439,697	2,440,577
FARGO ND 2.00% due 05/01/26	100,000	99,498	106,648
FARGO ND 2.00% due 07/01/28	125,000	115,861	131,426
FARGO ND 3.00% due 07/01/35	300,000	301,938	319,620
FARGO ND 3.13% due 05/01/31	265,000	270,155	287,403
FED FARM CRD DISCOUNT NT 0.00% due 08/17/21	12,500,000	12,489,707	12,492,188
FED HOME LN DISCOUNT NT 0.00% due 01/15/21	50,000,000	49,998,542	49,998,931
FED HOME LN DISCOUNT NT 0.00% due 02/12/21	175,000,000	174,983,666	174,984,833
FED HOME LN DISCOUNT NT 0.00% due 06/24/21	30,000,000	29,973,162	29,985,750
FEDERAL FARM CREDIT BANK 0.10% due 06/01/22	30,000,000	30,000,000	29,986,752
FEDERAL FARM CREDIT BANK 0.12% due 10/21/22	15,000,000	15,000,000	14,994,425
FEDERAL FARM CREDIT BANK 0.15% due 08/09/21	15,000,000	15,000,000	15,003,722
FEDERAL FARM CREDIT BANK 0.16% due 03/12/21	25,000,000	25,000,000	25,001,055
FEDERAL FARM CREDIT BANK 0.16% due 05/18/22	25,000,000	24,963,753	25,011,887
FEDERAL FARM CREDIT BANK 0.17% due 09/22/22	50,000,000	49,963,427	49,980,255
FEDERAL FARM CREDIT BANK 0.18% due 09/15/22	110,000,000	109,942,703	109,960,756
FEDERAL FARM CREDIT BANK 0.20% due 12/08/23	50,000,000	50,000,000	49,995,905
FEDERAL FARM CREDIT BANK 0.21% due 12/28/23	50,000,000	49,962,569	49,947,654
FEDERAL FARM CREDIT BANK 0.24% due 09/23/21	25,000,000	24,997,780	25,017,905
FEDERAL FARM CREDIT BANK 0.24% due 10/22/21	25,000,000	25,000,000	25,019,661
FEDERAL FARM CREDIT BANK 0.24% due 11/08/21	25,000,000	25,000,000	25,014,743
FEDERAL FARM CREDIT BANK 0.25% due 05/06/22	100,000,000	99,914,554	100,189,862
FEDERAL FARM CREDIT BANK 0.25% due 07/16/21	25,000,000	25,000,000	25,013,924
FEDERAL FARM CREDIT BANK 0.25% due 09/24/21	15,000,000	14,994,453	15,016,711
FEDERAL FARM CREDIT BANK 0.25% due 11/27/23	30,000,000	29,979,855	30,028,212
FEDERAL FARM CREDIT BANK 0.26% due 11/02/21	25,000,000	25,000,000	25,021,307
FEDERAL FARM CREDIT BANK 0.28% due 09/14/23	97,840,000	97,751,854	97,845,831
FEDERAL FARM CREDIT BANK 0.29% due 06/21/21	35,000,000	35,000,000	35,021,650
FEDERAL FARM CREDIT BANK 0.29% due 11/18/21	12,000,000	12,000,000	12,015,004
FEDERAL FARM CREDIT BANK 0.30% due 06/23/22	30,000,000	30,000,000	30,055,430
FEDERAL FARM CREDIT BANK 0.31% due 10/04/21	70,000,000	70,000,000	70,099,820
FEDERAL FARM CREDIT BANK 0.31% due 10/12/21	15,000,000	15,000,000	15,017,043
FEDERAL FARM CREDIT BANK 0.31% due 11/30/23	60,000,000	59,946,035	59,999,521
FEDERAL FARM CREDIT BANK 0.42% due 06/09/23	25,000,000	25,000,000	25,134,884
FEDERAL FARM CREDIT BANK 0.42% due 10/16/23	20,000,000	20,000,839	19,988,864
FEDERAL FARM CREDIT BANK 0.42% due 12/09/22	115,000,000	115,000,000	115,538,714

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FEDERAL FARM CREDIT BANK 0.45% due 12/12/22	30,000,000	30,000,000	30,168,146
FEDERAL FARM CREDIT BANK 0.48% due 05/08/23	25,000,000	25,000,000	25,167,873
FEDERAL FARM CREDIT BANK 0.50% due 08/11/23	66,770,000	66,727,011	66,770,763
FEDERAL FARM CREDIT BANK 0.52% due 11/07/22	36,000,000	36,000,000	36,235,268
FEDERAL FARM CREDIT BANK 2.53% due 02/14/22	25,000,000	24,997,136	25,667,794
FEDERAL HOME LOAN BANK 0.10% due 02/23/21	35,000,000	34,999,461	34,999,482
FEDERAL HOME LOAN BANK 0.19% due 09/10/21	50,000,000	50,000,000	50,017,445
FEDERAL HOME LOAN BANK 0.24% due 06/04/21	50,000,000	50,000,000	50,024,116
FOREST HILLS OH LOCAL SCH DIST 4.00% due 12/01/26	500,000	523,800	568,430
FOREST LAKE MN 3.00% due 02/01/34	25,000	26,569	27,746
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/27	50,000	50,708	55,645
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/28	400,000	400,000	442,840
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/29	375,000	372,396	413,179
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/32	100,000	108,336	109,005
FOREST LAKE MN INDEP SCH DIST 3.13% due 02/01/30	1,355,000	1,347,190	1,494,335
FOREST LAKE MN INDEP SCH DIST 3.25% due 02/01/31	325,000	323,636	359,385
FORT ATKINSON WI 3.00% due 02/01/23	300,000	303,085	300,537
FORT DODGE IA CMNTY SCH DIST 2.00% due 05/01/26	265,000	264,333	276,424
FORT DODGE IA CMNTY SCH DIST 2.75% due 05/01/29	1,250,000	1,250,000	1,314,775
FORT DODGE IA CMNTY SCH DIST 3.00% due 05/01/35	200,000	197,242	217,976
FREDDIE MAC 0.13% due 07/25/22	100,000,000	99,823,574	100,027,091
FREDDIE MAC 0.20% due 08/19/22	25,225,000	25,216,749	25,225,206
FREDDIE MAC 0.20% due 11/25/22	19,975,000	19,961,459	19,972,818
FREDDIE MAC 0.20% due 12/08/22	14,039,000	14,038,387	14,038,694
FREDDIE MAC 0.22% due 08/24/22	50,000,000	50,000,000	50,004,039
FREDDIE MAC 0.25% due 06/26/23	95,000,000	94,908,387	95,206,530
FREDDIE MAC 0.25% due 07/20/22	50,000,000	49,995,137	50,011,073
FREDDIE MAC 0.25% due 08/24/23	20,000,000	19,982,050	20,039,428
FREDDIE MAC 0.25% due 11/18/22	75,000,000	74,974,891	75,005,132
FREDDIE MAC 0.25% due 12/04/23	25,000,000	24,975,884	25,026,642
FREDDIE MAC 0.27% due 09/14/23	63,150,000	63,132,027	63,102,438
FREDDIE MAC 0.29% due 06/02/22	30,000,000	30,000,000	30,052,727
FREDDIE MAC 0.30% due 03/02/23	50,000,000	50,031,711	50,024,146
FREDDIE MAC 0.30% due 05/06/22	41,000,000	41,000,000	41,010,415
FREDDIE MAC 0.30% due 06/08/22	25,000,000	25,000,000	25,008,162
FREDDIE MAC 0.30% due 06/30/22	30,000,000	30,000,000	30,003,932
FREDDIE MAC 0.30% due 09/28/23	35,950,000	35,945,079	35,956,218
FREDDIE MAC 0.30% due 10/13/23	91,655,000	91,625,254	91,651,895
FREDDIE MAC 0.32% due 09/01/23	20,900,000	20,900,000	20,892,195
FREDDIE MAC 0.32% due 10/20/22	75,000,000	74,996,993	75,063,680
FREDDIE MAC 0.34% due 04/21/23	20,000,000	20,000,000	20,005,596
FREDDIE MAC 0.34% due 11/21/22	15,000,000	14,997,736	15,001,773
FREDDIE MAC 0.34% due 12/11/23	50,000,000	50,024,691	50,029,421
FREDDIE MAC 0.35% due 01/13/23	49,000,000	48,984,010	49,000,090

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC 0.35% due 11/07/22	50,000,000	50,000,000	50,000,761
FREDDIE MAC 0.38% due 04/20/23	25,000,000	25,000,000	24,999,996
FREDDIE MAC 0.38% due 07/28/23	45,500,000	45,500,000	45,503,458
FREDDIE MAC 0.40% due 08/25/23	50,000,000	50,000,000	49,994,013
FREDDIE MAC 0.41% due 07/20/23	50,000,000	50,000,000	50,072,594
FREDDIE MAC 0.42% due 05/18/23	25,525,000	25,516,897	25,534,293
FREDDIE MAC 0.42% due 05/26/23	50,000,000	50,000,000	50,028,344
FREDDIE MAC 0.45% due 05/12/23	50,000,000	50,000,000	50,013,410
FREDDIE MAC 0.45% due 05/26/23	150,000,000	150,000,000	150,171,944
FREDDIE MAC 0.45% due 06/05/23	18,950,000	18,940,757	18,955,753
FREDDIE MAC 0.45% due 06/16/23	12,515,000	12,515,000	12,520,850
FREDDIE MAC 0.45% due 12/29/23	11,700,000	11,700,000	11,704,741
FREDDIE MAC 0.50% due 01/29/24	22,475,000	22,475,000	22,475,665
FRISCO TX INDEP SCH DIST 0.00% due 08/15/37	425,000	274,396	320,306
GENEVA WI JT SCH DIST 4 3.00% due 03/01/26	120,000	122,596	134,102
GEORGIA PACIFIC LLC 0.63% due 05/15/24	50,000,000	49,985,027	50,164,104
GILBERT IA CMNTY SCH DIST 2.00% due 06/01/21	50,000	50,031	50,379
GLAXOSMITHKLINE CAPITAL 0.53% due 10/01/23	10,000,000	10,000,000	10,029,576
GM FINANCIAL AUTOMOBILE LEASIN 0.35% due 11/21/22	16,000,000	15,999,085	16,012,280
GM FINANCIAL AUTOMOBILE LEASIN 0.71% due 10/20/22	4,837,401	4,837,158	4,852,858
GM FINANCIAL AUTOMOBILE LEASIN 2.03% due 06/20/22	45,860,000	46,285,248	46,203,803
GM FINANCIAL AUTOMOBILE LEASIN 2.67% due 03/21/22	19,765,883	19,955,677	19,875,094
GM FINANCIAL CONSUMER AUTOMOB 1.49% due 12/16/24	9,866,000	10,051,424	10,046,641
GM FINANCIAL CONSUMER AUTOMOB 1.50% due 03/16/23	19,828,615	19,925,294	19,915,900
GM FINANCIAL SECURITIZED TERM 0.26% due 11/16/23	23,000,000	22,998,436	23,007,441
GM FINANCIAL SECURITIZED TERM 1.75% due 07/16/24	13,740,000	13,965,776	13,945,296
GOLDEN VLY MN 3.00% due 02/01/32	100,000	106,945	107,065
GRAFTON WI 2.00% due 06/01/26	250,000	250,502	262,955
HARRIS CNTY TX MUNI UTILITY DI 3.00% due 03/01/26	350,000	351,067	366,524
HARRIS CNTY TX MUNI UTILITY DI 3.00% due 09/01/25	75,000	76,644	80,645
HARRIS CNTY TX MUNI UTILITY DI 4.00% due 09/01/21	520,000	527,098	532,485
HARRIS CNTY TX MUNI UTILITY DI 4.00% due 09/01/22	460,000	474,991	487,692
HARRIS CNTY TX MUNI UTILITY DI 4.00% due 09/01/24	60,000	63,341	67,349
HARTFORD WI 2.00% due 05/01/23	200,000	198,099	207,744
HASTINGS MN INDEP SCH DIST 20 0.00% due 02/01/36	395,000	244,903	260,747
HERSHEY COMPANY 3.10% due 05/15/21	16,795,000	16,965,457	16,969,868
HINCKLEY MN 2.00% due 02/01/25	155,000	149,373	159,360
HOME DEPOT INC 2.00% due 04/01/21	53,033,000	53,186,641	53,171,035
HOME DEPOT INC 4.40% due 04/01/21	10,615,000	10,615,000	10,615,000
HONDA AUTO RECEIVABLES OWNER T 0.74% due 11/15/22	6,258,134	6,257,767	6,272,335
HONDA AUTO RECEIVABLES OWNER T 1.63% due 10/21/22	43,431,475	43,618,170	43,707,421
HONDA AUTO RECEIVABLES OWNER T 1.86% due 06/20/22	17,652,119	17,790,155	17,742,923
HONDA AUTO RECEIVABLES OWNER T 2.95% due 08/22/22	3,159,083	3,159,083	3,159,083
HONDA AUTO RECEIVABLES OWNER T 3.16% due 01/17/23	6,397,349	6,534,708	6,497,377

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
HONEYWELL INTERNATIONAL 0.48% due 08/19/22	60,000,000	60,040,775	60,096,000
HONEYWELL INTERNATIONAL 1.85% due 11/01/21	5,234,000	5,293,646	5,295,952
HONEYWELL INTERNATIONAL 4.25% due 03/01/21	2,250,000	2,264,483	2,263,953
HOPKINS MN 3.00% due 02/01/32	75,000	76,242	81,887
HORSE CREEK CO MET DIST PARKER 3.00% due 12/01/23	115,000	117,420	122,427
HOWARD LAKE WAVERLY WINSTED MN 3.00% due 02/01/29	100,000	106,058	106,224
HYUNDAI AUTO LEASE SECURITIZAT 0.36% due 01/17/23	20,500,000	20,498,671	20,521,045
HYUNDAI AUTO LEASE SECURITIZAT 2.04% due 08/15/22	10,000,000	10,127,520	10,097,205
HYUNDAI AUTO RECEIVABLES TRUST 0.38% due 03/15/23	21,750,000	21,755,099	21,770,006
HYUNDAI AUTO RECEIVABLES TRUST 1.51% due 04/17/23	28,010,268	28,009,022	28,198,940
IBM CORP 2.50% due 01/27/22	3,000,000	3,071,073	3,069,783
IBM CORP 2.85% due 05/13/22	15,145,000	15,643,815	15,682,927
INDIANOLA IA CMNTY SCH DIST 1.75% due 06/01/25	960,000	932,044	964,358
INTL BK RECON + DEVELOP 2.00% due 01/26/22	45,526,000	46,348,801	46,396,529
IOWA CITY IA 2.00% due 06/01/26	200,000	195,462	209,948
IOWA ST WSTRN CMNTY CLG MERGED 3.00% due 06/01/28	570,000	573,935	585,932
IOWA ST WSTRN CMNTY CLG MERGED 3.00% due 06/01/29	225,000	226,086	230,805
JACKSON WI 3.00% due 06/01/36	200,000	200,000	230,656
JANESVILLE WI SCH DIST 1.50% due 03/01/21	100,000	99,858	100,207
JEFFERSON OH LOCAL SCH DIST MA 2.25% due 12/01/26	430,000	408,863	408,863
JOHN DEERE CAPITAL CORP 0.55% due 07/05/22	10,000,000	9,998,479	10,048,586
JOHN DEERE OWNER TRUST 0.41% due 03/15/23	9,000,000	8,999,632	9,007,708
JOHN DEERE OWNER TRUST 2.91% due 07/17/23	13,287,694	13,600,293	13,542,086
JOHNSON + JOHNSON 3.55% due 05/15/21	6,000,000	6,039,516	6,070,373
JOHNSTON IA 3.00% due 06/01/25	420,000	426,412	424,666
JPMORGAN CHASE + CO 2.55% due 03/01/21	36,268,000	36,332,892	36,325,773
JPMORGAN CHASE + CO 4.35% due 08/15/21	4,000,000	4,093,292	4,102,398
JPMORGAN CHASE + CO 4.50% due 01/24/22	35,052,000	36,571,659	36,613,084
JPMORGAN CHASE + CO 4.63% due 05/10/21	55,000,000	55,825,278	55,844,885
KAUKAUNA WI AREA SCH DIST 3.00% due 03/01/27	0	12	0
KENOSHA CNTY WI 1.25% due 08/01/30	1,150,000	1,150,000	1,150,081
KENOSHA CNTY WI 2.00% due 09/01/25	250,000	239,197	261,763
KENOSHA CNTY WI 2.00% due 09/01/26	200,000	189,655	209,082
KENOSHA CNTY WI 2.25% due 09/01/25	710,000	723,976	755,163
KENOSHA WI UNIF SCH DIST 1 3.00% due 04/01/28	25,000	25,801	27,260
KENOSHA WI UNIF SCH DIST 1 4.75% due 04/01/31	195,000	204,306	213,747
KETTLE MORAINES WI SCH DIST 2.50% due 04/01/24	250,000	250,000	268,028
KING CNTY WA SCH DIST 210 FED 4.00% due 12/01/28	300,000	350,892	379,356
KIRKWOOD IA CMNTY CLG INDL NEW 3.00% due 06/01/23	50,000	50,624	51,658
KUBOTA CREDIT OWNER TRUST 0.41% due 06/15/23	27,760,000	27,763,243	27,790,711
KUBOTA CREDIT OWNER TRUST 1.92% due 12/15/22	16,142,373	16,141,734	16,278,202
KUBOTA CREDIT OWNER TRUST 2.49% due 06/15/22	3,920,365	3,951,095	3,944,611
LA CROSSE WI 3.00% due 12/01/24	50,000	50,843	51,878
LAKE OF THE WOODS MN INDEP SCH 0.00% due 02/01/26	85,000	72,525	72,029

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
LAKE OF THE WOODS MN INDEP SCH 1.30% due 02/01/23	30,000	29,258	30,676
LANE CNTY OR SCH DIST 19 SPRI 0.00% due 06/15/37	450,000	289,457	320,009
LEANDER TX INDEP SCH DIST 0.00% due 08/15/25	435,000	384,681	414,799
LESTER PRAIRIE MN INDEP SCH DI 2.50% due 02/01/33	465,000	465,000	494,816
LEWISVILLE TX INDEP SCH DIST 4.00% due 08/15/27	150,000	160,575	174,341
LITTLE ELM TX INDEP SCH DIST 4.00% due 08/15/32	1,230,000	1,413,772	1,230,000
LITTLE ELM TX INDEP SCH DIST 5.00% due 08/15/33	265,000	277,591	272,897
MANDAN ND 2.13% due 05/01/24	35,000	35,009	35,208
MANITOWOC WI 2.50% due 02/01/21	150,000	150,079	150,240
MANKATO MN 2.13% due 02/01/25	25,000	23,889	25,783
MARATHON CNTY WI 1.00% due 02/01/23	255,000	251,885	259,434
MARSHALL VLG WI 3.00% due 03/01/23	130,000	133,062	136,582
MASSMUTUAL GLOBAL FUNDIN 0.36% due 03/04/21	25,000,000	25,000,000	25,001,405
MASSMUTUAL GLOBAL FUNDIN 0.37% due 01/07/22	50,000,000	50,000,000	50,046,305
MASSMUTUAL GLOBAL FUNDIN 0.85% due 06/09/23	40,000,000	40,161,986	40,488,833
MASSMUTUAL GLOBAL FUNDIN 2.25% due 07/01/22	20,005,000	20,147,301	20,570,138
MASTERCARD INC 2.00% due 11/21/21	27,400,000	27,797,279	27,796,135
MCFARLAND WI CMNTY SCH DIST 2.25% due 04/01/22	200,000	200,612	204,970
MEDFORD WI 3.00% due 12/01/25	180,000	184,138	203,308
MERCEDES BENZ AUTO LEASE TRUST 0.31% due 02/15/23	6,630,000	6,632,836	6,634,201
MERCEDES BENZ AUTO LEASE TRUST 2.00% due 10/17/22	2,305,000	2,302,997	2,334,525
MERCEDES BENZ AUTO LEASE TRUST 2.01% due 12/15/21	8,967,387	8,895,778	8,985,453
MERCEDES BENZ AUTO LEASE TRUST 3.10% due 11/15/21	2,441,070	2,450,836	2,451,116
MERCEDES BENZ AUTO LEASE TRUST 3.21% due 09/15/21	849,349	853,955	850,931
MERCEDES BENZ AUTO RECEIVABLES 0.26% due 07/15/21	756,653	756,653	756,659
MERCEDES BENZ AUTO RECEIVABLES 0.46% due 03/15/23	17,010,000	17,022,097	17,033,709
MESA AZ 2.25% due 07/01/29	595,000	542,662	542,662
MET LIFE GLOB FUNDING I 0.46% due 01/08/21	15,000,000	15,000,000	15,000,399
MET LIFE GLOB FUNDING I 0.90% due 06/08/23	20,000,000	19,976,467	20,253,543
MILWAUKEE WI 2.25% due 03/01/28	135,000	127,513	146,097
MILWAUKEE WI 2.25% due 04/01/29	360,000	337,380	386,597
MILWAUKEE WI 2.38% due 04/01/30	410,000	383,736	439,602
MILWAUKEE WI 2.50% due 03/01/29	175,000	167,478	189,273
MINNEAPOLIS MN 2.00% due 12/01/26	350,000	330,970	360,416
MINOT ND 3.00% due 10/01/29	795,000	777,177	880,741
MMAF EQUIPMENT FINANCE LLC 0.36% due 07/07/21	7,799,857	7,633,969	7,800,671
MMAF EQUIPMENT FINANCE LLC 0.38% due 08/14/23	9,500,000	9,499,095	9,505,812
MMAF EQUIPMENT FINANCE LLC 2.84% due 01/10/22	5,258,266	5,267,473	5,271,159
MMAF EQUIPMENT FINANCE LLC 3.20% due 09/12/22	4,994,920	5,042,669	5,045,176
MONTGOMERY MN INDEP SCH DIST 4.00% due 02/01/28	25,000	27,571	28,254
MOORHEAD MN 2.00% due 11/01/31	310,000	310,000	329,139
MOORHEAD MN 2.13% due 11/01/34	295,000	292,373	312,122
MOUNT PLEASANT WI 3.00% due 03/01/23	130,000	133,101	136,926
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/32	200,000	129,521	151,520

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/33	700,000	495,769	538,580
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/34	700,000	473,306	516,145
N E WI TECH CLG DIST 3.00% due 04/01/28	115,000	116,128	126,100
NATIONAL RURAL UTIL COOP 0.62% due 06/30/21	50,697,000	50,735,257	50,776,631
NATIONAL RURAL UTIL COOP 1.75% due 01/21/22	10,000,000	9,995,071	10,162,994
NATIONAL SECS CLEARING 0.40% due 12/07/23	20,000,000	19,975,572	20,041,800
NEW BERLIN WI 3.00% due 06/01/22	135,000	135,516	136,531
NEW LONDON WI 3.00% due 05/01/35	210,000	214,199	221,002
NEW YORK LIFE GLOBAL FDG 0.49% due 01/21/22	20,000,000	20,000,000	20,046,064
NEW YORK LIFE GLOBAL FDG 1.10% due 05/05/23	17,000,000	17,032,485	17,296,397
NEW YORK LIFE GLOBAL FDG 1.70% due 09/14/21	24,575,000	24,820,608	24,816,910
NEW YORK LIFE GLOBAL FDG 2.00% due 04/13/21	15,159,000	15,226,086	15,232,032
NEW YORK LIFE GLOBAL FDG 2.95% due 01/28/21	17,690,000	17,699,885	17,720,720
NISSAN AUTO LEASE TRUST 0.34% due 12/15/22	16,000,000	15,999,271	16,017,704
NISSAN AUTO LEASE TRUST 2.27% due 10/15/21	2,910,698	2,922,737	2,913,716
NISSAN AUTO LEASE TRUST 2.76% due 03/15/22	8,498,542	8,568,075	8,547,663
NISSAN AUTO RECEIVABLES OWNER 1.45% due 12/15/22	30,853,824	31,043,770	31,013,298
NORMAN OK 2.00% due 12/01/24	500,000	493,489	514,505
NORTH BRANCH MN INDEP SCH DIST 3.00% due 02/01/26	490,000	496,892	496,892
NORTHWEST TX INDEP SCH DIST 4.00% due 02/15/30	1,550,000	1,695,683	1,820,646
NORTHWOOD KENSETT IA CMNTY SCH 3.00% due 05/01/24	250,000	253,970	272,268
NORWALK IA CMNTY SCH DIST 3.00% due 05/01/25	500,000	513,438	541,890
NORWALK IA CMNTY SCH DIST 3.00% due 05/01/26	575,000	587,691	621,012
OAKMONT TX PUBLIC UTIL DIST 3.00% due 03/01/24	250,000	253,081	261,445
OCONTO FALLS WI PUBLIC SCH DIS 2.00% due 03/01/22	300,000	301,204	305,562
OKLAHOMA CNTY OK INDEP SCH DIS 0.05% due 07/01/22	2,000,000	1,961,620	1,996,440
OLMSTED CNTY MN 4.00% due 02/01/25	420,000	420,148	421,184
OLMSTED CNTY MN 4.00% due 02/01/27	480,000	480,075	481,354
ONALASKA WI SCH DIST 2.00% due 04/01/23	110,000	110,361	114,187
ONTARIO TEACHERS FINANC 0.38% due 09/29/23	15,000,000	14,956,423	15,014,250
ORACLE CORP 1.90% due 09/15/21	94,526,000	95,499,619	95,477,923
ORACLE CORP 2.80% due 07/08/21	20,089,000	20,339,323	20,355,523
OREGON WI 3.00% due 03/01/29	60,000	60,000	66,307
ORONO MN INDEP SCH DIST 278 3.13% due 02/01/33	50,000	54,398	55,163
OSHKOSH WI 3.00% due 12/01/38	300,000	297,939	322,740
PACCAR FINANCIAL CORP 0.47% due 05/10/21	10,000,000	10,000,000	10,007,888
PACIFIC LIFE GF II 0.50% due 09/23/23	25,000,000	24,971,626	25,066,439
PELICAN RAPIDS MN INDEP SCH DI 2.25% due 02/01/23	290,000	290,106	290,441
PEPSICO INC 0.40% due 10/07/23	20,000,000	19,989,497	20,110,113
PEPSICO INC 2.00% due 04/15/21	20,923,000	20,989,416	20,998,444
PEPSICO INC 2.75% due 03/05/22	13,405,000	13,777,540	13,798,635
PERHAM MN INDEP SCH DIST 549 3.00% due 02/01/30	25,000	25,972	26,401
PICKERINGTON OH LOCAL SCH DIST 5.00% due 12/01/27	480,000	524,129	546,115
PIMA CNTY AZ UNIF SCH DIST 10 5.00% due 07/01/22	200,000	202,769	204,658

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
PIMA CNTY AZ UNIF SCH DIST 6M 4.00% due 07/01/35	500,000	538,142	579,075
PINAL CNTY AZ UNIF SCH DIST 2 5.00% due 07/01/25	70,000	77,248	84,141
PLYMOUTH WI 2.20% due 05/01/22	135,000	135,187	135,190
POTTAWATOMIE CNTY KS UNIF SCH 4.00% due 09/01/24	200,000	216,635	225,972
PRAIRIE DU CHIEN WI 2.20% due 06/01/21	100,000	100,041	100,778
PRICOA GLOBAL FUNDING 1 2.20% due 06/03/21	3,000,000	3,019,336	3,022,288
RAMSEY MN 2.25% due 12/15/22	140,000	140,000	140,213
RED OAK TX INDEP SCH DIST 5.00% due 08/15/28	700,000	786,037	868,490
RHINELANDER WI 3.00% due 11/01/22	205,000	207,373	215,051
RIVER FALLS WI SCH DIST 2.50% due 04/01/26	700,000	700,681	703,598
ROCHESTER MN INDEP SCH DIST 5 3.75% due 02/01/27	1,025,000	1,028,713	1,027,696
ROUND LAKE BREWSTER INDPT SCH 3.00% due 02/01/26	35,000	35,247	38,880
ROYAL BANK OF CANADA 0.60% due 04/30/21	20,150,000	20,163,264	20,173,946
ROYAL BANK OF CANADA 2.75% due 02/01/22	65,000,000	65,646,798	66,779,601
SAINT CLOUD MN 2.13% due 02/01/30	100,000	91,111	103,712
SAINT MICHAEL MN INDEP SCH DIS 3.00% due 02/01/29	500,000	504,133	549,860
SAINT PAUL MN INDEP SCH DIST 3.00% due 02/01/39	300,000	300,000	324,903
SAINT PAUL MN INDEP SCH DIST 3.25% due 02/01/29	100,000	108,981	109,418
SAN FRANCISCO CITY CNTY CA 3.25% due 06/15/35	15,000	15,445	15,947
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/21	105,000	105,964	106,799
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/22	110,000	112,171	114,715
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/23	115,000	118,183	121,594
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/24	120,000	123,913	129,191
SARANAC MI CMNTY SCH DIST 3.00% due 05/01/27	200,000	202,073	227,384
SARTELL MN 3.00% due 08/01/27	295,000	299,454	335,580
SAWYER CNTY WI 2.20% due 04/01/24	100,000	99,113	99,113
SCOTT CNTY MN 3.00% due 12/01/36	200,000	200,000	222,230
SHAKOPEE MN 2.00% due 02/01/30	300,000	300,000	316,932
SHAKOPEE MN INDEP SCH DIST 72 3.50% due 02/01/34	75,000	76,485	79,493
SHAWNEE CNTY KS UNIF SCH DIST 4.00% due 08/01/27	380,000	418,509	451,060
SHERBURNE CNTY MN 3.25% due 02/01/38	110,000	113,616	117,098
SIOUX CITY IA 2.00% due 06/01/25	150,000	150,000	152,706
SOUTH WASHINGTON CNTY MN INDEP 3.00% due 02/01/29	385,000	385,000	429,298
SOUTH WASHINGTON CNTY MN INDEP 4.00% due 02/01/33	25,000	28,233	28,853
TEA SD SCH DIST 41 5 2.45% due 01/01/29	410,000	394,064	420,849
TEXAS ST 4.00% due 10/01/32	750,000	773,031	832,620
TEXAS ST 5.00% due 10/01/34	75,000	90,711	95,620
THIEF RIVER FALLS MN INDEP SCH 2.50% due 02/01/32	200,000	180,204	207,412
TIOGA ND PUBLIC SCH DIST 15 3.00% due 08/01/26	295,000	300,735	306,142
TORONTO DOMINION BANK 1.22% due 04/07/21	28,750,000	28,749,886	28,823,653
TORONTO DOMINION BANK 2.25% due 03/15/21	50,000,000	50,196,646	50,204,066
TORONTO DOMINION BANK 3.25% due 06/11/21	11,750,000	11,882,112	11,904,731
TOYOTA AUTO RECEIVABLES OWNER 0.35% due 01/15/25	21,000,000	20,996,284	21,041,601
TOYOTA AUTO RECEIVABLES OWNER 0.36% due 02/15/23	38,580,000	38,588,397	38,603,013

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
TOYOTA AUTO RECEIVABLES OWNER 1.38% due 12/15/22	9,858,921	9,913,886	9,908,452
TOYOTA AUTO RECEIVABLES OWNER 1.67% due 11/15/22	26,868,712	26,763,704	27,029,701
TOYOTA AUTO RECEIVABLES OWNER 2.96% due 09/15/22	2,536,473	2,569,835	2,563,496
TOYOTA MOTOR CREDIT CORP 0.36% due 06/13/22	50,000,000	50,000,000	50,014,666
TOYOTA MOTOR CREDIT CORP 0.42% due 10/14/22	50,000,000	50,000,000	50,035,728
TOYOTA MOTOR CREDIT CORP 0.50% due 08/14/23	25,000,000	24,983,190	25,127,726
TOYOTA MOTOR CREDIT CORP 0.51% due 10/07/21	30,000,000	30,000,000	30,057,980
TOYOTA MOTOR CREDIT CORP 1.90% due 04/08/21	25,000,000	25,111,527	25,105,480
TOYOTA MOTOR CREDIT CORP 2.60% due 01/11/22	7,483,000	7,656,053	7,659,498
TOYOTA MOTOR CREDIT CORP 2.75% due 05/17/21	11,700,000	11,795,416	11,805,794
TOYOTA MOTOR CREDIT CORP 2.95% due 04/13/21	9,000,000	9,059,115	9,066,524
TOYOTA MOTOR CREDIT CORP 3.05% due 01/08/21	3,220,000	3,221,512	3,220,784
UNILEVER CAPITAL CORP 0.38% due 09/14/23	7,000,000	6,991,939	7,022,040
UNITED PARCEL SERVICE 0.60% due 05/16/22	30,140,000	30,038,706	30,276,076
UNITED PARCEL SERVICE 2.05% due 04/01/21	43,620,000	43,756,035	43,794,715
UNITED PARCEL SERVICE 2.35% due 05/16/22	2,200,000	2,251,231	2,259,006
UNITED PARCEL SERVICE 3.13% due 01/15/21	7,872,000	7,879,245	7,878,422
UNITEDHEALTH GROUP INC 2.13% due 03/15/21	17,320,000	17,370,392	17,384,626
UNITEDHEALTH GROUP INC 2.88% due 12/15/21	3,074,000	3,142,246	3,148,241
URBAN DALE IA 3.00% due 06/01/28	390,000	393,152	410,666
URBAN DALE IA 3.00% due 06/01/29	400,000	402,180	420,296
URBAN DALE IA CMNTY SCH DIST 3.00% due 12/01/22	570,000	577,965	597,367
URBAN DALE IA CMNTY SCH DIST 3.00% due 12/01/24	160,000	163,265	175,456
US BANK NA CINCINNATI 0.53% due 04/26/21	25,000,000	25,000,000	25,017,588
US BANK NA CINCINNATI 0.60% due 11/16/21	30,000,000	30,000,000	30,077,322
US BANK NA CINCINNATI 1.80% due 01/21/22	20,000,000	19,996,279	20,306,579
US BANK NA CINCINNATI 2.65% due 05/23/22	25,000,000	24,987,442	25,786,886
US BANK NA CINCINNATI 3.15% due 04/26/21	56,150,000	56,238,069	56,523,091
US TREASURY SLGS TIME DEPOSIT 3.22% due 02/25/21	340,025	340,025	340,025
VERIZON OWNER TRUST 0.41% due 04/21/25	21,000,000	20,996,716	21,038,760
VERIZON OWNER TRUST 1.85% due 07/22/24	40,100,000	41,065,760	41,062,681
VERIZON OWNER TRUST 2.82% due 09/20/22	5,204,180	5,236,632	5,225,540
VERIZON OWNER TRUST 3.23% due 04/20/23	47,702,599	48,473,055	48,335,832
W FARGO ND 3.38% due 05/01/31	200,000	206,773	213,342
W FARGO ND PUBLIC SCH DIST 6 4.00% due 05/01/31	625,000	680,160	700,850
WABASSO MN INDEP SCH DIST 640 3.00% due 02/01/24	295,000	295,383	295,617
WAHPETON ND 3.00% due 05/01/26	100,000	102,266	105,657
WALMART INC 3.13% due 06/23/21	22,985,000	23,259,194	23,300,028
WASHINGTON CNTY OR SCH DIST 4 0.00% due 06/15/32	230,000	165,830	173,928
WATERLOO IA 3.00% due 06/01/26	650,000	658,355	658,355
WATERLOO IA 3.25% due 06/01/28	215,000	217,094	227,565
WAUKESHA WI 4.00% due 10/01/31	460,000	508,318	536,415
WAUNAKEE WI 3.00% due 06/01/27	150,000	152,297	168,476
WAUPACA CNTY WI 2.25% due 03/01/23	500,000	500,000	501,555

Fixed Income

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
WAUSAU WI 2.75% due 04/01/39	380,000	380,000	405,236
WAUSAU WI 3.00% due 04/01/27	490,000	505,405	537,265
WAVERLY IA 3.00% due 06/01/27	700,000	705,824	768,901
WAYLAND MI UNION SCH DIST 5.00% due 05/01/26	300,000	333,097	371,433
WELLS FARGO + COMPANY 2.50% due 03/04/21	36,500,000	36,594,780	36,623,436
WELLS FARGO + COMPANY 4.60% due 04/01/21	9,265,000	9,321,875	9,362,857
WELLS FARGO TSY+ MMKT SVCE 0.00% due 12/31/49	58,848,882	58,848,882	58,848,882
WEST DES MOINES IA 3.00% due 06/01/29	100,000	102,286	110,355
WEST SALEM WI SCH DIST 1.25% due 04/01/22	350,000	345,720	350,252
WHATCOM CNTY WA SCH DIST 504 1.75% due 12/01/23	140,000	137,647	145,916
WILLISTON ND 3.00% due 05/01/24	10,000	10,089	10,291
WILLMAR MN INDEP SCH DIST 347 3.38% due 02/01/34	25,000	26,747	26,950
WINTERSET IA 2.15% due 06/01/23	120,000	120,065	120,167
WISCONSIN ST 2.55% due 05/01/24	500,000	500,899	503,865
WORLD OMNI AUTO RECEIVABLES TR 0.27% due 07/15/21	1,277,374	1,277,374	1,277,392
WORLD OMNI AUTO RECEIVABLES TR 0.35% due 12/15/23	31,625,000	31,640,415	31,654,671
WORLD OMNI AUTOMOBILE LEASE SE 0.32% due 09/15/23	21,000,000	20,998,716	21,008,776
WRIGHT CNTY MN 4.00% due 12/01/24	500,000	537,469	570,535
YELLOWSTONE CNTY MT SCH DIST 3.00% due 07/01/24	170,000	176,022	180,651
ZUMBROTA MAZEPPA MN INDEP SCHED 2.00% due 02/01/24	200,000	196,465	207,056

Cash Equivalents

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalents	6,394,647,000	6,392,238,588	6,392,239,776
APPLE INC due 01/29/21	100,000,000	99,991,444	99,991,444
BANK OF MONTREAL- due 01/08/21	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 01/15/21	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 02/01/21	40,000,000	40,000,000	40,000,000
BANK OF MONTREAL- due 03/04/21	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 07/08/21	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL- due 12/13/21	50,000,000	50,000,000	50,000,000
BANK OF NOVA SCOTIA/THE due 01/28/21	25,000,000	24,996,250	24,996,250
BANK OF NOVA SCOTIA/THE due 07/08/21	100,000,000	99,879,889	99,879,889
CANADIAN IMPERIAL BK due 03/15/21	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 05/14/21	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 06/16/21	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 07/08/21	75,000,000	75,000,000	75,000,000
CANADIAN IMPERIAL BK due 07/19/21	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 08/30/21	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 09/15/21	50,000,000	50,000,000	50,000,000
CANTOR FITZGERALD REPO due 01/04/21	150,000,000	150,000,000	150,000,000
CARGILL INC due 01/06/21	150,000,000	149,997,604	149,997,604
CARGILL INC due 01/07/21	10,000,000	9,999,833	9,999,833
CDP FINANCIAL INC due 01/15/21	75,000,000	74,996,306	74,996,306
CDP FINANCIAL INC due 02/05/21	25,000,000	24,993,924	24,993,924
CDP FINANCIAL INC due 02/12/21	50,000,000	49,991,833	49,991,833
CDP FINANCIAL INC due 04/15/21	50,000,000	49,974,000	49,974,000
CDP FINANCIAL INC due 04/27/21	25,000,000	24,982,278	24,982,278
CDP FINANCIAL INC due 05/25/21	25,000,000	24,960,000	24,960,000
CDP FINANCIAL INC due 06/28/21	45,125,000	45,051,371	45,051,371
CDP FINANCIAL INC due 07/08/21	40,000,000	39,928,978	39,928,978
CDP FINANCIAL INC due 07/12/21	20,000,000	19,963,733	19,963,733
COCA-COLA COMPANY due 01/21/21	7,350,000	7,345,917	7,345,917
FEDERATION DES CAISSES due 02/08/21	71,000,000	70,986,510	70,986,510
FEDERATION DES CAISSES due 03/15/21	50,000,000	49,979,722	49,979,722
FEDERATION DES CAISSES due 03/30/21	60,000,000	59,970,667	59,970,667
HONEYWELL INTERNATN' due 01/12/21	50,000,000	49,993,583	49,993,583
HONEYWELL INTERNATN' due 09/15/21	50,000,000	49,928,611	49,928,611
HONEYWELL INTERNATN' due 10/06/21	27,000,000	26,955,173	26,955,173
HONEYWELL INTERNATN' due 10/15/21	80,000,000	79,859,689	79,859,689
HONEYWELL INTERNATN' due 11/10/21	50,000,000	49,904,361	49,904,361
HONEYWELL INTERNATN' due 11/12/21	36,000,000	35,930,700	35,930,700
HSBC REPO due 01/04/21	100,000,000	100,000,000	100,000,000
MERCK & CO. INC due 02/02/21	95,000,000	94,989,867	94,989,867
METLIFE SHORT TERM FDG due 01/07/21	60,040,000	60,038,549	60,038,549
METLIFE SHORT TERM FDG due 01/11/21	40,000,000	39,998,333	39,998,333
METLIFE SHORT TERM FDG due 01/13/21	23,729,000	23,727,893	23,727,893

Cash Equivalents

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
METLIFE SHORT TERM FDG due 01/15/21	50,000,000	49,995,528	49,995,528
METLIFE SHORT TERM FDG due 01/29/21	35,000,000	34,996,461	34,996,461
METLIFE SHORT TERM FDG due 02/17/21	30,000,000	29,992,950	29,992,950
METLIFE SHORT TERM FDG due 03/30/21	50,000,000	49,978,000	49,978,000
METLIFE SHORT TERM FDG due 04/30/21	12,600,000	12,592,087	12,592,087
METLIFE SHORT TERM FDG due 05/14/21	25,800,000	25,782,843	25,782,843
NATIONAL BK OF CANAD due 01/04/21	50,000,000	49,999,250	49,999,250
NATIONAL BK OF CANAD due 01/12/21	10,938,000	10,937,465	10,937,465
NATIONAL BK OF CANAD due 02/16/21	38,250,000	38,240,714	38,240,714
NATIONAL BK OF CANAD due 09/01/21	50,000,000	49,908,875	49,908,875
NATIONAL SECS CLEARING due 09/03/21	32,500,000	32,455,764	32,455,764
NATIONAL SECS CLEARING due 09/15/21	100,000,000	99,857,222	99,857,222
OLD LINE FUNDING LLC due 02/03/21	23,000,000	22,996,205	22,996,205
OLD LINE FUNDING LLC due 02/17/21	60,000,000	59,975,717	59,975,717
OLD LINE FUNDING LLC due 02/25/21	50,000,000	49,981,667	49,981,667
OLD LINE FUNDING LLC due 03/22/21	30,000,000	29,986,667	29,986,667
OLD LINE FUNDING LLC due 03/30/21	50,000,000	49,973,111	49,973,111
OLD LINE FUNDING LLC due 04/05/21	50,000,000	49,968,667	49,968,667
OLD LINE FUNDING LLC due 04/15/21	25,000,000	24,981,222	24,981,222
OLD LINE FUNDING LLC due 04/26/21	50,000,000	49,964,861	49,964,861
OLD LINE FUNDING LLC due 04/30/21	50,000,000	49,963,639	49,963,639
OMERS FINANCE TRUST due 03/11/21	50,000,000	49,984,667	49,984,667
ONTARIO TEACHERS FINAN due 03/04/21	75,000,000	74,976,750	74,976,750
PEPSICO INC due 03/01/21	25,000,000	24,991,806	24,991,806
PFIZER INC due 01/07/21	60,000,000	59,999,000	59,999,000
PRICOA SHT TRM FNDG LL due 01/04/21	50,000,000	49,997,917	49,997,917
PRICOA SHT TRM FNDG LL due 05/14/21	50,000,000	49,953,819	49,953,819
PROV. BRITSH COLUMBIA due 02/09/21	35,400,000	35,394,248	35,394,248
PROV. BRITSH COLUMBIA due 02/12/21	36,000,000	35,987,400	35,987,400
PROV. BRITSH COLUMBIA due 02/16/21	40,465,000	40,458,278	40,458,278
PROV. BRITSH COLUMBIA due 04/14/21	31,500,000	31,481,975	31,481,975
PROV. BRITSH COLUMBIA due 04/30/21	62,700,000	62,658,548	62,658,548
PROV. BRITSH COLUMBIA due 05/20/21	13,500,000	13,489,054	13,489,054
PSP CAPITAL INC. due 01/15/21	50,000,000	49,995,333	49,995,333
PSP CAPITAL INC. due 02/26/21	50,000,000	49,975,889	49,975,889
PSP CAPITAL INC. due 03/30/21	50,000,000	49,951,111	49,951,111
PSP CAPITAL INC. due 05/04/21	50,000,000	49,924,833	49,924,833
PSP CAPITAL INC. due 06/18/21	25,000,000	24,955,667	24,955,667
PSP CAPITAL INC. due 08/30/21	25,000,000	24,966,528	24,966,528
ROYAL BANK OF SCOTLAND REPO due 01/04/21	100,000,000	100,000,000	100,000,000
ROYAL BK OF CANADA due 01/07/21	50,000,000	50,009,571	50,009,571
ROYAL BK OF CANADA due 03/04/21	50,000,000	50,000,000	50,000,000
ROYAL BK OF CANADA due 06/10/21	50,000,000	50,000,000	50,000,000
ROYAL BK OF CANADA due 07/01/21	50,000,000	49,939,667	49,939,667

Cash Equivalents

State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
ROYAL BK OF CANADA due 10/15/21	100,000,000	100,000,000	100,000,000
THUNDER BAY FNDNG LLC due 01/13/21	35,000,000	34,998,367	34,998,367
THUNDER BAY FNDNG LLC due 02/08/21	50,000,000	49,990,500	49,990,500
THUNDER BAY FNDNG LLC due 02/11/21	50,000,000	49,990,319	49,990,319
THUNDER BAY FNDNG LLC due 02/17/21	61,000,000	60,985,665	60,985,665
THUNDER BAY FNDNG LLC due 02/25/21	50,000,000	49,981,667	49,981,667
THUNDER BAY FNDNG LLC due 03/01/21	50,000,000	49,981,972	49,981,972
THUNDER BAY FNDNG LLC due 03/16/21	75,000,000	74,967,625	74,967,625
TORONTO DOMINION BANK due 03/15/21	15,750,000	15,743,932	15,743,932
TORONTO DOMINION BANK due 05/17/21	40,000,000	39,941,067	39,941,067
TORONTO-DOMINION due 02/12/21	50,000,000	50,000,000	50,000,000
TORONTO-DOMINION due 02/26/21	100,000,000	100,000,000	100,000,000
TORONTO-DOMINION due 09/15/21	25,000,000	25,000,000	25,000,000
TOYOTA MOTOR CREDIT due 03/30/21	50,000,000	49,959,667	49,959,667
TREASURY BILL due 01/12/21	50,000,000	49,998,969	49,998,969
TREASURY BILL due 01/14/21	200,000,000	199,989,528	199,989,528
TREASURY BILL due 01/26/21	100,000,000	99,994,201	99,994,201
TREASURY BILL due 01/28/21	200,000,000	199,988,000	199,988,000
TREASURY BILL due 02/04/21	50,000,000	49,995,717	49,995,717
TREASURY BILL due 02/09/21	100,000,000	99,991,767	99,991,767
TREASURY BILL due 02/11/21	100,000,000	99,989,750	99,989,750
TREASURY BILL due 03/11/21	100,000,000	99,980,258	99,980,258
TREASURY BILL due 03/25/21	50,000,000	49,987,262	49,987,262
TREASURY BILL due 04/22/21	50,000,000	49,981,885	49,981,885
TREASURY BILL due 04/29/21	50,000,000	49,982,382	49,982,382
TREASURY BILL due 09/09/21	100,000,000	99,908,664	99,908,664
UNITED HEALTHCARE CO due 02/01/21	70,000,000	69,988,547	69,988,547
UNITED HEALTHCARE CO due 02/12/21	65,000,000	64,984,075	64,984,075