

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
10X GENOMICS INC		\$ 2,567,993.45	\$ 1,017,113.28	27,912.00
1-800-FLOWERS.COM INC		\$ 212,562.74	\$ 118,257.20	12,370.00
1LIFE HEALTHCARE INC		\$ 1,069,475.94	\$ 1,380,513.36	82,616.00
1ST SOURCE CORP		\$ 321,199.19	\$ 394,405.61	7,429.00
1STDIBS.COM INC		\$ 90,292.12	\$ 55,885.08	11,001.00
225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	\$ 701,662.50	\$ 593,783.12	693,000.00
22ND CENTURY GROUP INC		\$ 101,590.97	\$ 25,689.45	27,893.00
23ANDME HOLDING CO		\$ 250,717.77	\$ 188,222.40	87,140.00
2SEVENTY BIO INC		\$ 405,701.29	\$ 157,203.62	16,777.33
2U INC		\$ 726,838.29	\$ 212,672.13	33,919.00
3764 MARTIN CURRIE EM CIT CL	R3	\$ 285,304,242.73	\$ 336,326,263.52	29,043,718.78
3D SYSTEMS CORP		\$ 926,954.36	\$ 431,790.00	58,350.00
3M CO	3.700% 04/15/2050 DD 03/27/20	\$ 429,029.35	\$ 382,736.57	500,000.00
3M CO	3.625% 10/15/2047 DD 10/02/17	\$ 170,366.09	\$ 148,818.84	200,000.00
3M CO	3.375% 03/01/2029 DD 02/22/19	\$ 99,104.26	\$ 92,125.23	100,000.00
3M CO	3.250% 08/26/2049 DD 08/26/19	\$ 237,934.52	\$ 208,328.03	300,000.00
3M CO	3.250% 02/14/2024 DD 09/14/18	\$ 997,842.91	\$ 981,377.89	1,000,000.00
3M CO	2.250% 09/19/2026 DD 09/19/16	\$ 502,120.77	\$ 493,420.12	535,000.00
3M CO		\$ 20,369,197.98	\$ 17,626,681.04	146,987.00
3SBIO INC	HK/01530	\$ 419,806.36	\$ 531,182.14	499,500.00
4D MOLECULAR THERAPEUTICS INC		\$ 315,654.44	\$ 309,451.93	13,933.00
5E ADVANCED MATERIALS INC		\$ 99,495.79	\$ 57,539.76	7,302.00
8X8 INC		\$ 369,553.51	\$ 92,348.64	21,377.00
908 DEVICES INC		\$ 413,662.91	\$ 170,741.34	22,407.00
A O SMITH CORP		\$ 1,380,981.85	\$ 1,939,462.92	33,883.00
A10 NETWORKS INC		\$ 181,632.01	\$ 247,188.32	14,864.00
AADI BIOSCIENCE INC		\$ 28,454.40	\$ 30,022.20	2,340.00
AAMES MORTGAGE INVESTMENT 1 M1	VAR RT 04/25/2036 DD 05/02/06	\$ 1,023,134.54	\$ 928,071.39	1,045,444.02
AAON INC		\$ 488,328.98	\$ 582,298.92	7,731.00
AAPICO HITECH PCL		\$ 234,400.00	\$ 263,871.81	307,200.00
AAR CORP		\$ 562,051.52	\$ 689,619.10	15,359.00
AARON'S CO INC/THE		\$ 271,523.88	\$ 161,456.45	13,511.00
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	\$ 1,046,802.10	\$ 974,935.43	1,000,000.00
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	\$ 522,444.85	\$ 494,918.85	500,000.00
ABBOTT LABORATORIES	1.150% 01/30/2028 DD 06/24/20	\$ 283,769.95	\$ 254,971.20	300,000.00
ABBOTT LABORATORIES		\$ 29,172,016.18	\$ 49,352,581.22	449,518.00
ABBVIE INC	4.750% 03/15/2045 DD 09/15/20	\$ 705,924.00	\$ 538,827.06	600,000.00
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	\$ 279,891.32	\$ 266,460.38	300,000.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	\$ 547,458.32	\$ 507,063.99	590,000.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	\$ 135,241.81	\$ 130,113.35	150,000.00
ABBVIE INC	4.250% 11/21/2049 DD 05/21/20	\$ 889,484.16	\$ 829,885.14	1,000,000.00
ABBVIE INC	4.250% 11/14/2028 DD 09/18/18	\$ 285,793.94	\$ 279,725.96	290,000.00
ABBVIE INC	4.050% 11/21/2039 DD 05/21/20	\$ 1,729,238.77	\$ 1,497,911.21	1,750,000.00
ABBVIE INC	3.850% 06/15/2024 DD 06/15/20	\$ 146,863.00	\$ 144,731.02	147,000.00
ABBVIE INC	3.800% 03/15/2025 DD 09/15/20	\$ 495,882.91	\$ 487,304.77	500,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	\$ 658,561.04	\$ 649,328.49	670,000.00
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	\$ 987,101.44	\$ 965,764.66	1,020,000.00
ABBVIE INC	2.950% 11/21/2026 DD 05/21/20	\$ 942,100.23	\$ 929,984.15	1,000,000.00
ABBVIE INC		\$ 37,773,081.66	\$ 75,116,651.22	464,802.00
ABCELLERA BIOLOGICS INC		\$ 741,269.74	\$ 704,825.14	69,578.00
ABERCROMBIE & FITCH CO		\$ 501,084.25	\$ 512,336.33	22,363.00
ABM INDUSTRIES INC		\$ 1,245,314.14	\$ 1,359,296.42	30,601.00
ABRDN PLC		\$ 2,824,858.21	\$ 1,474,838.85	647,857.00
ABSCI CORP		\$ 174,628.74	\$ 50,376.90	23,989.00
ACADEMY SPORTS & OUTDOORS INC		\$ 1,291,292.56	\$ 1,861,754.90	35,435.00
ACADIA HEALTHCARE CO INC		\$ 1,288,216.81	\$ 1,875,743.52	22,786.00
ACADIA PHARMACEUTICALS INC		\$ 4,501,559.79	\$ 3,806,997.36	239,133.00
ACADIA REALTY TRUST		\$ 4,283,910.35	\$ 3,026,529.80	210,908.00
ACCEL ENTERTAINMENT INC		\$ 111,641.40	\$ 77,231.00	10,030.00
ACCENTURE PLC		\$ 26,845,833.11	\$ 44,496,370.52	166,753.00
ACCO BRANDS CORP		\$ 449,138.80	\$ 237,351.40	42,460.00
ACCOLADE INC		\$ 566,397.47	\$ 232,305.59	29,821.00
ACI WORLDWIDE INC		\$ 605,971.60	\$ 462,875.00	20,125.00
ACLARIS THERAPEUTICS INC		\$ 178,774.43	\$ 181,660.50	11,534.00
ACM RESEARCH INC		\$ 314,161.62	\$ 158,540.73	20,563.00
ACNB CORP		\$ 116,663.21	\$ 149,645.79	3,759.00
ACTIVISION BLIZZARD INC	3.400% 09/15/2026 DD 03/15/17	\$ 76,612.80	\$ 76,208.56	80,000.00
ACTIVISION BLIZZARD INC	2.500% 09/15/2050 DD 08/10/20	\$ 205,231.16	\$ 184,230.48	300,000.00
ACTIVISION BLIZZARD INC	1.350% 09/15/2030 DD 08/10/20	\$ 198,910.36	\$ 195,357.19	250,000.00
ACTIVISION BLIZZARD INC		\$ 10,753,153.68	\$ 15,616,353.10	204,002.00
ACUIITY BRANDS INC		\$ 1,586,132.99	\$ 1,527,917.86	9,226.00
ACUSHNET HOLDINGS CORP		\$ 432,944.96	\$ 544,082.44	12,814.00
ACV AUCTIONS INC		\$ 259,677.16	\$ 305,477.68	37,208.00
ADAPTHEALTH CORP		\$ 4,675,236.70	\$ 4,261,458.40	221,720.00
ADAPTIVE BIOTECHNOLOGIES CORP		\$ 435,375.97	\$ 380,563.68	49,812.00
ADCOCK INGRAM HOLDINGS LTD		\$ 384,767.39	\$ 246,638.26	83,100.00
ADDUS HOMECARE CORP		\$ 471,192.17	\$ 545,006.22	5,478.00
ADEIA INC		\$ 616,685.16	\$ 468,122.40	49,380.00
ADICET BIO INC		\$ 146,509.05	\$ 119,697.66	13,389.00
ADIENT PLC		\$ 1,397,564.00	\$ 1,523,654.18	43,922.00
ADMA BIOLOGICS INC		\$ 129,841.57	\$ 239,632.68	61,761.00
ADOBE INC	3.250% 02/01/2025 DD 01/26/15	\$ 248,024.40	\$ 242,944.05	250,000.00
ADOBE INC	2.300% 02/01/2030 DD 02/03/20	\$ 726,779.59	\$ 691,514.49	811,000.00
ADOBE INC	1.900% 02/01/2025 DD 02/03/20	\$ 287,424.36	\$ 283,404.20	300,000.00
ADOBE INC		\$ 28,405,313.06	\$ 56,431,706.11	167,687.00
ADT INC		\$ 560,904.97	\$ 547,038.91	60,313.00

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ADTALEM GLOBAL EDUCATION INC		\$ 666,600.78	\$ 732,613.50	20,637.00
ADTHEORENT HOLDING CO INC		\$ 20,138.62	\$ 15,044.58	9,063.00
ADTRAN HOLDINGS INC		\$ 333,334.58	\$ 305,093.23	16,237.00
ADVANCE AUTO PARTS INC	3.500% 03/15/2032 DD 03/04/22	\$ 342,782.09	\$ 328,167.04	400,000.00
ADVANCE AUTO PARTS INC		\$ 2,104,982.50	\$ 2,369,976.57	16,119.00
ADVANCED DRAINAGE SYSTEMS INC		\$ 1,743,083.32	\$ 1,290,043.86	15,738.00
ADVANCED ENERGY INDUSTRIES INC		\$ 554,315.88	\$ 569,836.54	6,643.00
ADVANCED INTERNATIONAL MULTITE		\$ 1,086,681.20	\$ 991,084.46	320,985.00
ADVANCED MICRO DEVICES INC	4.393% 06/01/2052 DD 06/09/22	\$ 193,816.00	\$ 175,630.40	200,000.00
ADVANCED MICRO DEVICES INC	3.924% 06/01/2032 DD 06/09/22	\$ 194,754.00	\$ 185,826.04	200,000.00
ADVANCED MICRO DEVICES INC		\$ 19,320,861.36	\$ 27,355,827.84	422,353.37
ADVANSIX INC		\$ 331,938.61	\$ 369,326.28	9,714.00
ADVANTAGE SOLUTIONS INC		\$ 363,809.97	\$ 82,280.64	39,558.00
ADVENTIST HEALTH SYSTEM/WEST	5.430% 03/01/2032 DD 12/15/22	\$ 294,630.00	\$ 295,488.26	300,000.00
AECOM		\$ 1,373,697.43	\$ 2,967,029.55	34,935.00
AEGIS ASSET BACKED SECURI 1 M4	VAR RT 03/25/2035 DD 02/25/05	\$ 870,774.35	\$ 870,674.08	919,023.06
AEMETIS INC		\$ 161,556.82	\$ 52,002.72	13,132.00
AEP TEXAS INC	3.450% 01/15/2050 DD 12/05/19	\$ 100,605.00	\$ 70,645.43	100,000.00
AEP TRANSMISSION CO LLC	4.500% 06/15/2052 DD 06/09/22	\$ 189,526.00	\$ 175,907.23	200,000.00
AEP TRANSMISSION CO LLC	3.750% 12/01/2047 DD 09/28/17	\$ 340,021.12	\$ 309,901.58	400,000.00
AEP TRANSMISSION CO LLC	3.650% 04/01/2050 DD 04/01/20	\$ 399,856.00	\$ 305,079.78	400,000.00
AERCAP IRELAND CAPITAL DAC / A	6.500% 07/15/2025 DD 06/08/20	\$ 411,652.63	\$ 405,311.18	400,000.00
AERCAP IRELAND CAPITAL DAC / A	3.850% 10/29/2041 DD 10/29/21	\$ 255,201.69	\$ 247,441.15	350,000.00
AERCAP IRELAND CAPITAL DAC / A	3.400% 10/29/2033 DD 10/29/21	\$ 392,870.00	\$ 379,096.98	500,000.00
AERCAP IRELAND CAPITAL DAC / A	3.150% 02/15/2024 DD 09/25/20	\$ 151,884.93	\$ 151,765.20	157,000.00
AERCAP IRELAND CAPITAL DAC / A	3.000% 10/29/2028 DD 10/29/21	\$ 2,015,380.00	\$ 1,675,550.58	2,000,000.00
AERCAP IRELAND CAPITAL DAC / A	2.450% 10/29/2026 DD 10/29/21	\$ 1,797,163.57	\$ 1,705,161.28	1,950,000.00
AEROJET ROCKETDYNE HOLDINGS IN		\$ 822,415.95	\$ 1,091,641.74	19,518.00
AEROSPACE INDUSTRIAL DEVELOPME		\$ 318,829.24	\$ 373,371.18	321,000.00
AEROVATE THERAPEUTICS INC		\$ 73,276.00	\$ 125,198.90	4,273.00
AEROVIRONMENT INC		\$ 3,044,910.58	\$ 2,953,813.78	34,483.00
AERSALE CORP		\$ 139,375.82	\$ 155,857.98	9,609.00
AES CORP/THE	2.450% 01/15/2031 DD 07/15/21	\$ 304,284.00	\$ 238,656.38	300,000.00
AES CORP/THE	1.375% 01/15/2026 DD 07/15/21	\$ 441,121.11	\$ 443,994.34	500,000.00
AES CORP/THE		\$ 2,645,283.52	\$ 4,963,372.04	172,579.00
AETNA INC	6.625% 06/15/2036 DD 06/09/06	\$ 213,471.07	\$ 200,772.37	189,000.00
AETNA INC	4.750% 03/15/2044 DD 03/07/14	\$ 104,051.00	\$ 88,058.25	100,000.00
AEVA TECHNOLOGIES INC		\$ 384,716.07	\$ 56,593.68	41,613.00
AEYE INC		\$ 26,172.03	\$ 11,705.14	24,335.00
AFC GAMMA INC		\$ 142,096.45	\$ 111,683.00	7,100.00
AFFILIATED MANAGERS GROUP INC	3.500% 08/01/2025 DD 02/13/15	\$ 492,334.08	\$ 479,344.17	500,000.00
AFFILIATED MANAGERS GROUP INC		\$ 1,311,741.55	\$ 1,613,767.98	10,186.00
AFFIMED NV		\$ 134,439.74	\$ 32,207.76	25,974.00
AFFIRM HOLDINGS INC		\$ 1,161,872.30	\$ 529,297.12	54,736.00
AFLAC INC	4.750% 01/15/2049 DD 10/31/18	\$ 288,820.47	\$ 266,108.58	300,000.00
AFLAC INC	3.600% 04/01/2030 DD 04/01/20	\$ 189,587.57	\$ 155,679.84	172,000.00
AFLAC INC		\$ 5,949,271.62	\$ 11,916,429.36	165,644.00
AFRICAN DEVELOPMENT BANK	0.875% 07/22/2026 DD 07/22/21	\$ 906,200.00	\$ 885,970.63	1,000,000.00
AGCO CORP		\$ 1,156,283.86	\$ 2,286,165.96	16,484.00
AGELLAN COMMERCIAL U.S. LLC		\$ 385,324.50	\$ 386,000.00	386,000.00
AGENUS INC		\$ 242,738.06	\$ 135,460.80	56,442.00
AGILENT TECHNOLOGIES INC	2.300% 03/12/2031 DD 03/12/21	\$ 608,485.22	\$ 604,759.22	750,000.00
AGILENT TECHNOLOGIES INC		\$ 5,259,037.90	\$ 11,636,784.00	77,760.00
AGILITI INC		\$ 92,441.83	\$ 75,678.40	4,640.00
AGILON HEALTH INC		\$ 1,334,693.11	\$ 839,877.18	52,037.00
AGILYSYS INC		\$ 157,085.57	\$ 269,234.28	3,402.00
AGIOS PHARMACEUTICALS INC		\$ 1,235,298.22	\$ 700,792.56	24,957.00
AGNC INVESTMENT CORP		\$ 2,834,924.33	\$ 1,510,623.90	145,954.00
AGREE REALTY CORP		\$ 9,954,076.50	\$ 10,583,961.81	149,217.00
AIA GROUP LTD	HK/01299	\$ 6,447,272.62	\$ 15,696,387.57	1,411,400.00
AIA GROUP LTD REGS	3.125% 03/13/2023	\$ 2,329,141.00	\$ 2,291,899.33	2,300,000.00
AIR LEASE CORP	4.625% 10/01/2028 DD 09/17/18	\$ 139,246.40	\$ 140,301.09	150,000.00
AIR LEASE CORP	2.875% 01/15/2026 DD 08/17/20	\$ 470,381.80	\$ 462,627.78	500,000.00
AIR LEASE CORP	2.300% 02/01/2025 DD 01/14/20	\$ 781,303.20	\$ 875,167.55	940,000.00
AIR LEASE CORP	2.200% 01/15/2027 DD 01/12/22	\$ 433,995.75	\$ 435,729.07	500,000.00
AIR LEASE CORP		\$ 1,032,034.79	\$ 1,095,892.08	28,524.00
AIR PRODUCTS AND CHEMICALS INC	2.800% 05/15/2050 DD 04/30/20	\$ 147,605.19	\$ 138,455.12	200,000.00
AIR PRODUCTS AND CHEMICALS INC	2.700% 05/15/2040 DD 04/30/20	\$ 118,241.52	\$ 111,605.06	150,000.00
AIR PRODUCTS AND CHEMICALS INC		\$ 9,207,979.58	\$ 17,713,236.12	57,462.00
AIR TRANSPORT SERVICES GROUP I		\$ 501,003.39	\$ 528,796.92	20,354.00
AIRBNB INC		\$ 10,586,779.53	\$ 8,631,652.50	100,955.00
AIRSCULPT TECHNOLOGIES INC		\$ 19,965.88	\$ 7,388.90	1,997.00
AKA BRANDS HOLDING CORP		\$ 28,647.66	\$ 5,895.34	4,642.00
AKAMAI TECHNOLOGIES INC		\$ 2,417,774.77	\$ 3,468,607.80	41,146.00
AKER BP ASA 144A	3.100% 07/15/2031 DD 06/23/21	\$ 1,845,072.00	\$ 1,476,222.03	1,800,000.00
AKERO THERAPEUTICS INC		\$ 363,635.68	\$ 844,303.60	15,407.00
AKOUSTIS TECHNOLOGIES INC		\$ 73,943.44	\$ 30,436.26	10,793.00
AKOYA BIOSCIENCES INC		\$ 45,544.96	\$ 31,571.43	3,299.00
AKR CORPORINDO TBK PT		\$ 682,019.52	\$ 718,435.62	7,988,796.00
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	\$ 68,666.95	\$ 57,415.29	55,000.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	\$ 1,886,844.61	\$ 1,488,499.62	1,600,000.00
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	\$ 995,243.20	\$ 779,466.72	940,000.00
ALABAMA POWER CO	3.940% 09/01/2032 DD 08/12/22	\$ 391,368.00	\$ 367,364.34	400,000.00
ALABAMA POWER CO	3.125% 07/15/2051 DD 06/11/21	\$ 222,967.40	\$ 203,689.27	300,000.00
ALAMO GROUP INC		\$ 290,041.93	\$ 320,865.60	2,266.00
ALARM.COM HOLDINGS INC		\$ 626,863.97	\$ 427,309.28	8,636.00

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ALASKA AIR GROUP INC		\$ 1,562,067.24	\$ 1,350,420.06	31,449.00
ALBANY INTERNATIONAL CORP		\$ 1,005,953.46	\$ 1,235,628.47	12,533.00
ALBEMARLE CORP		\$ 3,555,405.97	\$ 6,627,241.60	30,560.00
ALBERTSONS COS INC		\$ 879,388.31	\$ 859,424.12	41,438.00
ALBIREO PHARMA INC		\$ 105,930.79	\$ 85,445.94	3,954.00
ALCOA CORP		\$ 1,940,693.21	\$ 2,178,149.41	47,903.00
ALECTOR INC		\$ 241,935.98	\$ 97,256.51	10,537.00
ALERUS FINANCIAL CORP		\$ 157,232.14	\$ 161,000.33	6,901.00
ALEXANDER & BALDWIN INC		\$ 982,853.77	\$ 635,527.63	33,931.00
ALEXANDER'S INC		\$ 106,535.89	\$ 81,202.14	369.00
ALEXANDRIA REAL ESTATE EQUITIE	4.900% 12/15/2030 DD 03/26/20	\$ 118,447.03	\$ 116,906.08	120,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.800% 04/15/2026 DD 03/21/19	\$ 402,624.00	\$ 386,790.17	400,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.450% 04/30/2025 DD 11/20/17	\$ 499,065.00	\$ 483,543.38	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.375% 08/15/2031 DD 07/15/19	\$ 731,806.00	\$ 610,895.44	700,000.00
ALEXANDRIA REAL ESTATE EQUITIE		\$ 16,970,826.02	\$ 14,737,142.56	101,168.00
ALICO INC		\$ 105,868.03	\$ 71,872.57	3,011.00
ALIGHT INC		\$ 1,175,288.06	\$ 1,311,232.56	156,846.00
ALIGN TECHNOLOGY INC		\$ 4,375,879.05	\$ 4,345,383.60	20,604.00
ALIGNMENT HEALTHCARE INC		\$ 247,114.69	\$ 206,035.20	17,520.00
ALIMENTATION COUCHE-TARD INC		\$ 9,205,089.00	\$ 15,878,962.33	361,600.00
ALKAMI TECHNOLOGY INC		\$ 121,012.38	\$ 88,473.76	6,064.00
ALKERMES PLC		\$ 3,066,069.91	\$ 2,928,598.14	112,078.00
ALLBIRDS INC		\$ 160,738.18	\$ 86,829.60	35,880.00
ALLEGIAN TRAVEL CO		\$ 802,592.68	\$ 367,281.98	5,402.00
ALLEGION PLC		\$ 1,546,235.01	\$ 2,493,609.40	23,690.00
ALLEGRO MICROSYSTEMS INC		\$ 724,560.09	\$ 724,862.92	24,146.00
ALLETE INC		\$ 1,683,083.67	\$ 1,697,258.10	26,310.00
ALLIANCE BANK MALAYSIA BHD		\$ 226,921.91	\$ 243,278.09	292,000.00
ALLIANT ENERGY CORP		\$ 2,539,858.40	\$ 3,543,377.80	64,180.00
ALLIED MOTION TECHNOLOGIES INC		\$ 83,579.03	\$ 101,645.20	2,920.00
ALLISON TRANSMISSION HOLDINGS		\$ 821,908.78	\$ 1,112,259.20	26,737.00
ALLOGENE THERAPEUTICS INC		\$ 707,292.25	\$ 231,981.49	36,881.00
ALLOVIR INC		\$ 146,181.38	\$ 71,743.05	13,985.00
ALLSTATE CORP/THE	VAR RT 05/15/2067 DD 05/10/07	\$ 311,242.28	\$ 292,500.00	300,000.00
ALLSTATE CORP/THE	3.850% 08/10/2049 DD 06/10/19	\$ 73,546.83	\$ 65,756.73	85,000.00
ALLSTATE CORP/THE	1.450% 12/15/2030 DD 11/24/20	\$ 237,943.11	\$ 229,767.67	300,000.00
ALLSTATE CORP/THE		\$ 5,064,485.68	\$ 9,557,766.00	70,485.00
ALLY FINANCIAL INC	8.000% 11/01/2031 DD 12/31/08	\$ 552,652.09	\$ 516,173.14	500,000.00
ALLY FINANCIAL INC	7.100% 11/15/2027 DD 11/15/22	\$ 307,311.00	\$ 305,208.91	300,000.00
ALLY FINANCIAL INC	4.750% 06/09/2027 DD 06/09/22	\$ 192,576.00	\$ 187,463.20	200,000.00
ALLY FINANCIAL INC	4.625% 03/30/2025 DD 03/30/15	\$ 201,812.27	\$ 195,520.16	200,000.00
ALLY FINANCIAL INC	3.875% 05/21/2024 DD 05/21/19	\$ 989,920.00	\$ 973,400.19	1,000,000.00
ALLY FINANCIAL INC		\$ 2,428,734.93	\$ 2,097,492.15	85,787.00
ALNYLAM PHARMACEUTICALS INC		\$ 3,658,909.68	\$ 7,687,264.55	32,347.00
ALPEK SAB DE CV		\$ 546,973.56	\$ 691,900.25	488,700.00
ALPHA & OMEGA SEMICONDUCTOR LT		\$ 130,130.25	\$ 144,135.65	5,045.00
ALPHA METALLURGICAL RESOURCES		\$ 362,079.80	\$ 395,106.61	2,699.00
ALPHA TEKNOVA INC		\$ 55,189.59	\$ 16,401.12	2,908.00
ALPHABET INC	3.375% 02/25/2024 DD 02/25/16	\$ 30,995.40	\$ 30,029.44	30,000.00
ALPHABET INC	2.250% 08/15/2060 DD 08/05/20	\$ 534,573.89	\$ 394,336.45	700,000.00
ALPHABET INC	1.900% 08/15/2040 DD 08/05/20	\$ 459,723.01	\$ 378,265.54	570,000.00
ALPHABET INC	1.100% 08/15/2030 DD 08/05/20	\$ 406,466.33	\$ 391,288.27	500,000.00
ALPHABET INC		\$ 85,752,477.48	\$ 140,752,487.73	1,586,301.00
ALPHABET INC		\$ 95,282,327.52	\$ 139,678,501.14	1,583,118.00
ALPHATEC HOLDINGS INC		\$ 163,806.52	\$ 186,052.75	15,065.00
ALPINE IMMUNE SCIENCES INC		\$ 74,187.15	\$ 66,987.90	9,114.00
ALSEA SAB DE CV		\$ 2,639,747.06	\$ 2,217,737.90	1,172,480.00
ALTA EQUIPMENT GROUP INC		\$ 88,133.03	\$ 116,731.50	8,850.00
ALTAIR ENGINEERING INC		\$ 600,318.49	\$ 427,372.53	9,399.00
ALTERNATIVE LOAN TRU OC11 2A2A	VAR RT 01/25/2037 DD 12/29/06	\$ 43.36	\$ 140.78	43.36
ALTERNATIVE LOAN TRUST 76 2A1	VAR RT 02/25/2036 DD 12/01/05	\$ 149,362.97	\$ 150,528.27	169,730.64
ALTERYX INC		\$ 1,630,003.70	\$ 787,411.80	15,540.00
ALTICE USA INC		\$ 1,127,950.06	\$ 238,491.60	51,846.00
ALTO INGREDIENTS INC		\$ 182,826.76	\$ 95,477.76	33,152.00
ALTRA INDUSTRIAL MOTION CORP		\$ 3,502,453.51	\$ 4,059,474.75	67,941.00
ALTRIA GROUP INC	5.950% 02/14/2049 DD 02/14/19	\$ 447,054.98	\$ 444,615.53	500,000.00
ALTRIA GROUP INC	5.800% 02/14/2039 DD 02/14/19	\$ 1,219,820.00	\$ 922,067.15	1,000,000.00
ALTRIA GROUP INC	4.400% 02/14/2026 DD 02/14/19	\$ 497,902.06	\$ 489,477.47	500,000.00
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	\$ 378,133.68	\$ 370,544.84	500,000.00
ALTRIA GROUP INC	4.000% 02/04/2061 DD 02/04/21	\$ 585,176.08	\$ 486,688.25	750,000.00
ALTRIA GROUP INC		\$ 21,731,110.96	\$ 21,703,519.39	474,809.00
ALTUS POWER INC		\$ 125,346.16	\$ 109,210.00	16,750.00
ALX ONCOLOGY HOLDINGS INC		\$ 233,700.64	\$ 110,107.90	9,770.00
AMALGAMATED FINANCIAL CORP		\$ 151,108.26	\$ 184,389.12	8,003.00
A-MARK PRECIOUS METALS INC		\$ 168,969.48	\$ 283,118.96	8,152.00
AMAZON.COM INC	4.100% 04/13/2062 DD 04/13/22	\$ 1,260,641.69	\$ 1,130,538.49	1,370,000.00
AMAZON.COM INC	4.050% 08/22/2047 DD 02/22/18	\$ 158,649.81	\$ 145,765.58	170,000.00
AMAZON.COM INC	3.875% 08/22/2037 DD 02/22/18	\$ 688,852.11	\$ 620,143.86	700,000.00
AMAZON.COM INC	3.800% 12/05/2024 DD 12/05/14	\$ 1,288,645.12	\$ 1,248,544.44	1,269,000.00
AMAZON.COM INC	3.600% 04/13/2032 DD 04/13/22	\$ 290,337.43	\$ 274,537.90	300,000.00
AMAZON.COM INC	3.450% 04/13/2029 DD 04/13/22	\$ 386,092.78	\$ 373,626.58	400,000.00
AMAZON.COM INC	3.300% 04/13/2027 DD 04/13/22	\$ 400,360.00	\$ 379,601.30	400,000.00
AMAZON.COM INC	3.250% 05/12/2061 DD 05/12/21	\$ 826,841.95	\$ 557,942.15	815,000.00
AMAZON.COM INC	3.000% 04/13/2025 DD 04/13/22	\$ 295,821.88	\$ 289,485.24	300,000.00
AMAZON.COM INC	2.875% 05/12/2041 DD 05/12/21	\$ 793,485.06	\$ 746,012.06	1,000,000.00
AMAZON.COM INC	2.730% 04/13/2024 DD 04/13/22	\$ 297,314.65	\$ 292,277.30	300,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AMAZON.COM INC	2.700% 06/03/2060 DD 06/03/20	\$ 269,686.55	\$ 240,933.51	400,000.00
AMAZON.COM INC	1.650% 05/12/2028 DD 05/12/21	\$ 1,509,760.29	\$ 1,472,320.91	1,715,000.00
AMAZON.COM INC	1.200% 06/03/2027 DD 06/03/20	\$ 550,744.70	\$ 541,242.64	625,000.00
AMAZON.COM INC	0.800% 06/03/2025 DD 06/03/20	\$ 251,152.50	\$ 228,290.54	250,000.00
AMAZON.COM INC		\$ 158,144,279.26	\$ 196,173,012.00	2,335,393.00
AMBAC FINANCIAL GROUP INC		\$ 386,676.83	\$ 355,549.28	20,387.00
AMBARELLA INC		\$ 2,676,023.79	\$ 1,747,140.81	21,247.00
AMC ENTERTAINMENT HOLDINGS INC		\$ 1,668,224.13	\$ 544,480.53	133,779.00
AMC NETWORKS INC		\$ 458,886.54	\$ 214,506.63	13,689.00
AMCOR FINANCE USA INC	3.625% 04/28/2026 DD 10/28/19	\$ 718,222.92	\$ 709,615.67	750,000.00
AMCOR PLC		\$ 4,140,987.14	\$ 4,685,679.84	393,424.00
AMDOCS LTD	2.538% 06/15/2030 DD 06/24/20	\$ 297,987.00	\$ 242,818.75	300,000.00
AMDOCS LTD		\$ 1,608,026.54	\$ 2,854,623.60	31,404.00
AMEDISYS INC		\$ 1,561,116.20	\$ 690,040.40	8,260.00
AMERANT BANCORP INC		\$ 295,701.11	\$ 336,868.84	12,551.00
AMEREN CORP	2.500% 09/15/2024 DD 09/16/19	\$ 353,210.12	\$ 349,109.71	365,000.00
AMEREN CORP		\$ 4,095,012.75	\$ 6,087,729.96	68,463.00
AMEREN ILLINOIS CO	5.900% 12/01/2052 DD 11/22/22	\$ 60,738.70	\$ 59,722.28	55,000.00
AMEREN ILLINOIS CO	4.500% 03/15/2049 DD 11/15/18	\$ 384,294.61	\$ 364,003.70	400,000.00
AMEREN ILLINOIS CO	3.850% 09/01/2032 DD 08/29/22	\$ 390,392.00	\$ 371,587.63	400,000.00
AMEREN ILLINOIS CO	1.550% 11/15/2030 DD 11/23/20	\$ 241,989.23	\$ 236,536.15	300,000.00
AMERESCO INC		\$ 3,086,741.85	\$ 3,249,951.78	56,877.00
AMERICA MOVIL SAB DE CV	6.125% 03/30/2040 DD 03/30/10	\$ 220,459.08	\$ 206,322.18	200,000.00
AMERICA MOVIL SAB DE CV	4.375% 07/16/2042 DD 07/16/12	\$ 272,985.78	\$ 255,775.12	300,000.00
AMERICA MOVIL SAB DE CV	4.375% 04/22/2049 DD 04/22/19	\$ 369,464.00	\$ 341,644.00	400,000.00
AMERICA MOVIL SAB DE CV	3.625% 04/22/2029 DD 04/22/19	\$ 549,201.57	\$ 530,600.01	585,000.00
AMERICA MOVIL SAB DE CV	2.875% 05/07/2030 DD 05/07/20	\$ 176,494.59	\$ 169,787.88	200,000.00
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	\$ 640,676.69	\$ 589,850.57	660,800.90
AMERICAN AIRLINES GROUP INC		\$ 4,788,624.43	\$ 2,078,142.72	163,376.00
AMERICAN ASSETS TRUST INC		\$ 735,595.32	\$ 613,342.50	23,145.00
AMERICAN AXLE & MANUFACTURING		\$ 539,644.38	\$ 386,534.78	49,429.00
AMERICAN EAGLE OUTFITTERS INC		\$ 1,321,306.37	\$ 995,920.36	71,341.00
AMERICAN ELECTRIC POWER CO INC	3.200% 11/13/2027 DD 11/13/17	\$ 219,786.95	\$ 214,865.97	234,000.00
AMERICAN ELECTRIC POWER CO INC	1.000% 11/01/2025 DD 11/20/20	\$ 949,879.60	\$ 893,093.74	1,000,000.00
AMERICAN ELECTRIC POWER CO INC		\$ 8,935,718.19	\$ 12,701,176.65	133,767.00
AMERICAN EQUITY INVESTMENT LIF		\$ 864,722.60	\$ 1,471,336.24	32,252.00
AMERICAN EXPRESS CO	4.200% 11/06/2025 DD 11/06/18	\$ 1,357,107.73	\$ 1,351,911.44	1,370,000.00
AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	\$ 264,775.82	\$ 248,178.51	289,000.00
AMERICAN EXPRESS CO	3.125% 05/20/2026 DD 05/20/19	\$ 516,624.93	\$ 503,769.18	535,000.00
AMERICAN EXPRESS CO	2.250% 03/04/2025 DD 03/04/22	\$ 1,348,806.78	\$ 1,321,420.87	1,400,000.00
AMERICAN EXPRESS CO		\$ 14,265,418.16	\$ 23,310,369.75	157,769.00
AMERICAN FINANCIAL GROUP INC/O		\$ 1,420,861.68	\$ 2,457,998.40	17,905.00
AMERICAN HOME MORTGAGE I 4 1A1	VAR RT 11/25/2045 DD 10/07/05	\$ 1,477,166.98	\$ 1,302,176.70	1,515,679.75
AMERICAN HOMES 4 R SFR2 E 144A	6.070% 10/17/2052 DD 09/22/15	\$ 1,063,771.54	\$ 1,029,057.01	1,060,000.00
AMERICAN HOMES 4 R SFR3 E 144A	6.418% 12/17/2036 DD 11/25/14	\$ 628,657.75	\$ 617,633.45	626,000.00
AMERICAN HOMES 4 RENT		\$ 8,681,417.53	\$ 7,526,259.40	249,710.00
AMERICAN HOMES 4 RENT LP	4.250% 02/15/2028 DD 02/07/18	\$ 29,562.90	\$ 27,739.85	30,000.00
AMERICAN HOMES 4 SFR2 XS 144A	VAR RT 10/17/2052 DD 09/22/15	\$ 13,875.36	\$ 9.25	924,872.77
AMERICAN HONDA FINANCE CORP	2.350% 01/08/2027 DD 01/10/20	\$ 926,381.05	\$ 907,787.66	1,000,000.00
AMERICAN HONDA FINANCE CORP	1.000% 09/10/2025 DD 09/10/20	\$ 759,719.93	\$ 721,582.07	800,000.00
AMERICAN INTERNATIONAL GROUP I	4.800% 07/10/2045 DD 07/10/15	\$ 259,550.75	\$ 228,882.27	255,000.00
AMERICAN INTERNATIONAL GROUP I	4.125% 02/15/2024 DD 10/02/13	\$ 755,953.02	\$ 741,962.80	750,000.00
AMERICAN INTERNATIONAL GROUP I	3.900% 04/01/2026 DD 03/22/16	\$ 256,744.60	\$ 242,164.67	250,000.00
AMERICAN INTERNATIONAL GROUP I		\$ 9,552,996.70	\$ 12,511,338.36	197,839.00
AMERICAN MUNI PWR-OHIO INC OH	8.084% 02/15/2050 DD 12/21/10	\$ 1,999,790.00	\$ 1,543,692.00	1,200,000.00
AMERICAN MUNI PWR-OHIO INC OH	7.334% 02/15/2028 DD 12/21/10	\$ 3,022,938.35	\$ 2,457,291.35	2,305,000.00
AMERICAN NATIONAL BANKSHARES I		\$ 153,804.95	\$ 174,974.34	4,738.00
AMERICAN PUBLIC EDUCATION INC		\$ 205,772.59	\$ 103,346.61	8,409.00
AMERICAN REALTY INVESTORS INC		\$ 11,498.23	\$ 21,263.85	829.00
AMERICAN SOFTWARE INC/GA		\$ 194,153.94	\$ 137,199.28	9,346.00
AMERICAN STATES WATER CO		\$ 983,832.58	\$ 1,101,345.00	11,900.00
AMERICAN TOWER CORP	3.600% 01/15/2028 DD 12/08/17	\$ 480,147.93	\$ 477,921.38	520,000.00
AMERICAN TOWER CORP	3.100% 06/15/2050 DD 06/03/20	\$ 1,137,242.31	\$ 818,012.91	1,300,000.00
AMERICAN TOWER CORP	2.950% 01/15/2051 DD 11/20/20	\$ 200,080.34	\$ 184,495.13	298,000.00
AMERICAN TOWER CORP	2.750% 01/15/2027 DD 10/03/19	\$ 282,192.64	\$ 281,018.32	310,000.00
AMERICAN TOWER CORP	2.700% 04/15/2031 DD 03/29/21	\$ 748,552.50	\$ 610,465.04	750,000.00
AMERICAN TOWER CORP	2.400% 03/15/2025 DD 01/10/20	\$ 110,754.49	\$ 110,070.45	117,000.00
AMERICAN TOWER CORP	2.100% 06/15/2030 DD 06/03/20	\$ 905,255.00	\$ 870,701.04	1,100,000.00
AMERICAN TOWER CORP	1.600% 04/15/2026 DD 03/29/21	\$ 1,205,585.32	\$ 1,111,360.79	1,250,000.00
AMERICAN TOWER CORP		\$ 18,713,449.76	\$ 25,820,437.50	121,875.00
AMERICAN UNIVERSITY/THE	3.672% 04/01/2049 DD 06/20/19	\$ 469,420.56	\$ 421,730.75	550,000.00
AMERICAN VANGUARD CORP		\$ 97,928.44	\$ 131,844.83	6,073.00
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	\$ 101,249.00	\$ 77,828.86	100,000.00
AMERICAN WATER CAPITAL CORP	3.450% 05/01/2050 DD 04/14/20	\$ 60,014.08	\$ 55,062.71	75,000.00
AMERICAN WATER CAPITAL CORP	3.250% 06/01/2051 DD 05/14/21	\$ 307,205.27	\$ 285,144.88	400,000.00
AMERICAN WATER CAPITAL CORP	2.950% 09/01/2027 DD 08/10/17	\$ 467,196.73	\$ 460,972.34	500,000.00
AMERICAN WATER CAPITAL CORP	2.800% 05/01/2030 DD 04/14/20	\$ 251,400.04	\$ 246,420.87	285,000.00
AMERICAN WATER WORKS CO INC		\$ 4,228,208.68	\$ 7,206,722.44	47,282.00
AMERICAN WELL CORP		\$ 1,104,152.30	\$ 299,878.12	105,964.00
AMERICAN WOODMARK CORP		\$ 504,791.14	\$ 354,137.28	7,248.00
AMERICA'S CAR-MART INC/TX		\$ 292,401.87	\$ 196,185.90	2,715.00
AMERICOLD REALTY TRUST INC		\$ 5,450,345.39	\$ 4,996,856.55	176,505.00
AMERIPRISE FINANCIAL INC	3.700% 10/15/2024 DD 09/18/14	\$ 100,464.00	\$ 97,474.18	100,000.00
AMERIPRISE FINANCIAL INC		\$ 3,684,717.14	\$ 9,043,430.28	29,044.00
AMERIS BANCORP		\$ 1,226,511.20	\$ 1,433,527.40	30,410.00
AMERISAFE INC		\$ 502,474.40	\$ 450,372.02	8,666.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AMERISOURCEBERGEN CORP	4.300% 12/15/2047 DD 12/04/17	\$ 211,568.80	\$ 195,807.60	236,000.00
AMERISOURCEBERGEN CORP	3.250% 03/01/2025 DD 02/20/15	\$ 244,205.09	\$ 240,820.75	250,000.00
AMERISOURCEBERGEN CORP	2.700% 03/15/2031 DD 03/30/21	\$ 425,583.98	\$ 415,020.45	500,000.00
AMERISOURCEBERGEN CORP		\$ 3,322,856.66	\$ 6,727,991.71	40,601.00
AMETEK INC		\$ 4,081,506.98	\$ 8,437,411.36	60,388.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	\$ 1,794,276.61	\$ 1,479,867.47	1,720,000.00
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	\$ 1,375,120.74	\$ 1,214,839.01	1,450,000.00
AMGEN INC	3.375% 02/21/2050 DD 02/21/20	\$ 481,600.59	\$ 389,283.98	560,000.00
AMGEN INC	3.200% 11/02/2027 DD 11/02/17	\$ 278,352.00	\$ 277,757.23	300,000.00
AMGEN INC	3.150% 02/21/2040 DD 02/21/20	\$ 1,139,282.73	\$ 1,067,815.80	1,450,000.00
AMGEN INC	3.000% 02/22/2029 DD 02/22/22	\$ 400,400.00	\$ 354,200.54	400,000.00
AMGEN INC	2.770% 09/01/2053 DD 03/01/21	\$ 133,862.02	\$ 120,370.33	200,000.00
AMGEN INC	2.600% 08/19/2026 DD 08/19/16	\$ 253,635.55	\$ 249,471.00	270,000.00
AMGEN INC	2.450% 02/21/2030 DD 02/21/20	\$ 504,648.52	\$ 479,622.87	570,000.00
AMGEN INC		\$ 20,956,297.64	\$ 36,711,293.92	139,778.00
AMICUS THERAPEUTICS INC		\$ 511,496.72	\$ 594,077.55	48,655.00
AMKOR TECHNOLOGY INC		\$ 689,384.36	\$ 975,890.08	40,696.00
AMMO INC		\$ 209,552.72	\$ 67,613.59	39,083.00
AMN HEALTHCARE SERVICES INC		\$ 746,024.69	\$ 788,115.30	7,665.00
AMNEAL PHARMACEUTICALS INC		\$ 103,256.10	\$ 34,076.76	17,124.00
AMPAK TECHNOLOGY INC		\$ 224,810.97	\$ 157,303.44	68,000.00
AMPHASTAR PHARMACEUTICALS INC		\$ 146,317.17	\$ 197,400.90	7,045.00
AMPHENOL CORP	2.200% 09/15/2031 DD 09/14/21	\$ 403,793.76	\$ 396,110.71	500,000.00
AMPHENOL CORP	2.050% 03/01/2025 DD 02/20/20	\$ 66,541.37	\$ 65,799.85	70,000.00
AMPHENOL CORP		\$ 9,346,661.28	\$ 33,580,252.62	441,033.00
AMPLIFY ENERGY CORP		\$ 53,503.36	\$ 71,691.24	8,156.00
AMPLITUDE INC		\$ 217,781.46	\$ 163,224.96	13,512.00
AMYLYX PHARMACEUTICALS INC		\$ 4,936,524.24	\$ 5,913,810.55	160,049.00
AMYRIS INC		\$ 688,373.56	\$ 126,359.64	82,588.00
AN2 THERAPEUTICS INC		\$ 49,409.28	\$ 49,803.78	5,226.00
ANALOG DEVICES INC	3.500% 12/05/2026 DD 12/05/16	\$ 38,996.40	\$ 38,144.54	40,000.00
ANALOG DEVICES INC	2.950% 04/01/2025 DD 04/08/20	\$ 244,305.90	\$ 240,448.59	250,000.00
ANALOG DEVICES INC		\$ 12,229,748.10	\$ 22,365,397.00	136,349.43
ANAPTYSBIO INC		\$ 260,500.79	\$ 283,837.41	9,159.00
ANAVEX LIFE SCIENCES CORP		\$ 171,701.75	\$ 108,480.90	11,715.00
ANDERSONS INC/THE		\$ 491,687.71	\$ 509,769.31	14,569.00
ANGEL OAK MORTGAGE INC		\$ 91,785.93	\$ 27,448.19	5,803.00
ANGIODYNAMICS INC		\$ 344,169.18	\$ 231,156.99	16,787.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	\$ 3,026,605.93	\$ 2,972,675.97	3,270,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	3.650% 02/01/2026 DD 02/01/19	\$ 979,213.97	\$ 962,406.23	1,000,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	\$ 39,557.50	\$ 30,705.30	25,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.800% 01/23/2059 DD 01/23/19	\$ 524,249.37	\$ 511,432.51	500,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.450% 01/23/2039 DD 01/23/19	\$ 111,875.17	\$ 109,758.92	110,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.950% 01/15/2042 DD 07/15/16	\$ 1,533,304.97	\$ 1,462,873.00	1,560,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 01/23/2029 DD 01/23/19	\$ 2,024,716.34	\$ 1,974,184.80	2,000,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.600% 04/15/2048 DD 04/04/18	\$ 93,331.36	\$ 86,895.17	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.350% 06/01/2040 DD 04/03/20	\$ 807,652.01	\$ 790,873.12	900,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.000% 04/13/2028 DD 04/04/18	\$ 434,082.80	\$ 419,728.72	441,000.00
ANI PHARMACEUTICALS INC		\$ 3,465,046.75	\$ 4,250,178.81	105,647.00
ANIKA THERAPEUTICS INC		\$ 241,797.10	\$ 195,596.80	6,608.00
ANNALY CAPITAL MANAGEMENT INC		\$ 4,329,927.74	\$ 2,267,259.40	107,555.00
ANSELL LTD		\$ 2,897,798.44	\$ 2,501,114.85	130,600.00
ANSYS INC		\$ 3,590,217.52	\$ 5,524,921.71	22,869.00
ANTERIX INC		\$ 337,285.67	\$ 218,691.66	6,798.00
ANTERO MIDSTREAM CORP		\$ 875,869.43	\$ 971,801.35	90,065.00
ANTERO RESOURCES CORP		\$ 2,361,615.41	\$ 2,267,941.17	73,183.00
ANYWHERE REAL ESTATE INC		\$ 558,077.92	\$ 326,784.60	51,140.00
AON CORP	2.800% 05/15/2030 DD 05/15/20	\$ 965,320.91	\$ 852,826.78	1,000,000.00
AON CORP / AON GLOBAL HOLDINGS	3.900% 02/28/2052 DD 02/28/22	\$ 326,296.08	\$ 308,686.13	400,000.00
AON PLC		\$ 7,396,661.49	\$ 16,484,589.22	54,923.00
AP THAILAND PCL		\$ 1,723,616.14	\$ 2,148,218.87	6,414,100.00
APA CORP		\$ 5,292,553.56	\$ 3,966,959.76	84,982.00
APARTMENT INCOME REIT CORP		\$ 1,577,717.77	\$ 1,378,507.18	40,178.00
APARTMENT INVESTMENT AND MANAG		\$ 483,923.29	\$ 484,394.96	68,033.00
APELLIS PHARMACEUTICALS INC		\$ 827,731.98	\$ 863,143.32	16,692.00
API GROUP CORP		\$ 1,654,380.29	\$ 1,801,113.93	95,753.00
APOGEE ENTERPRISES INC		\$ 153,075.42	\$ 169,081.38	3,803.00
APOLLO COMMERCIAL REAL ESTATE		\$ 1,042,509.59	\$ 689,016.60	64,035.00
APOLLO GLOBAL MANAGEMENT INC		\$ 6,640,902.45	\$ 8,043,177.06	126,088.37
APOLLO MEDICAL HOLDINGS INC		\$ 432,572.11	\$ 204,052.64	6,896.00
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	\$ 584,428.66	\$ 557,573.85	500,000.00
APPALACHIAN POWER CO	4.500% 03/01/2049 DD 03/06/19	\$ 207,628.00	\$ 164,788.20	200,000.00
APPFOLIO INC		\$ 409,850.05	\$ 363,877.14	3,453.00
APPHARVEST INC		\$ 184,628.12	\$ 18,752.96	33,074.00
APPIAN CORP		\$ 636,889.86	\$ 226,910.64	6,969.00
APPLE HOSPITALITY REIT INC		\$ 2,846,576.03	\$ 2,939,798.22	186,299.00
APPLE INC	4.650% 02/23/2046 DD 02/23/16	\$ 1,218,709.29	\$ 946,724.65	1,000,000.00
APPLE INC	4.250% 02/09/2047 DD 02/09/17	\$ 94,185.52	\$ 87,471.76	95,000.00
APPLE INC	4.100% 08/08/2062 DD 08/08/22	\$ 497,778.75	\$ 436,386.52	525,000.00
APPLE INC	3.750% 09/12/2047 DD 09/12/17	\$ 59,784.60	\$ 49,832.91	60,000.00
APPLE INC	3.450% 05/06/2024 DD 05/06/14	\$ 1,207,681.74	\$ 1,183,048.55	1,205,000.00
APPLE INC	3.350% 08/08/2032 DD 08/08/22	\$ 312,750.75	\$ 295,027.88	325,000.00
APPLE INC	3.350% 02/09/2027 DD 02/09/17	\$ 985,657.00	\$ 956,119.62	1,000,000.00
APPLE INC	3.250% 02/23/2026 DD 02/23/16	\$ 1,233,028.93	\$ 1,200,835.95	1,250,000.00
APPLE INC	3.200% 05/11/2027 DD 05/11/17	\$ 364,417.81	\$ 353,506.19	373,000.00
APPLE INC	2.950% 09/11/2049 DD 09/11/19	\$ 302,393.86	\$ 261,939.05	370,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
APPLE INC	2.900% 09/12/2027 DD 09/12/17	\$ 121,482.57	\$ 116,516.81	125,000.00
APPLE INC	2.850% 05/11/2024 DD 05/11/17	\$ 457,425.29	\$ 448,819.63	461,000.00
APPLE INC	2.700% 08/05/2051 DD 08/05/21	\$ 441,283.14	\$ 395,544.46	600,000.00
APPLE INC	2.650% 05/11/2050 DD 05/11/20	\$ 377,130.43	\$ 340,726.34	515,000.00
APPLE INC	2.550% 08/20/2060 DD 08/20/20	\$ 473,036.58	\$ 423,571.67	700,000.00
APPLE INC	2.400% 08/20/2050 DD 08/20/20	\$ 652,819.32	\$ 497,580.78	800,000.00
APPLE INC	2.375% 02/08/2041 DD 02/08/21	\$ 546,729.35	\$ 452,288.16	640,000.00
APPLE INC	2.200% 09/11/2029 DD 09/11/19	\$ 1,014,726.04	\$ 946,687.86	1,095,000.00
APPLE INC	2.050% 09/11/2026 DD 09/11/19	\$ 188,118.71	\$ 183,471.41	201,000.00
APPLE INC	1.650% 05/11/2030 DD 05/11/20	\$ 574,163.80	\$ 498,214.29	610,000.00
APPLE INC	1.650% 02/08/2031 DD 02/08/21	\$ 830,978.84	\$ 804,908.18	1,000,000.00
APPLE INC	0.700% 02/08/2026 DD 02/08/21	\$ 978,893.00	\$ 874,264.87	985,000.00
APPLE INC		\$ 248,976,359.37	\$ 514,232,666.31	3,957,767.00
APPLIED DIGITAL CORP		\$ 41,225.40	\$ 50,128.96	27,244.00
APPLIED EXTRUSION TECHNOLOGIES	INC ESCROW	\$ -	\$ 370.43	245.32
APPLIED INDUSTRIAL TECHNOLOGIE		\$ 577,793.41	\$ 849,316.17	6,739.00
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	\$ 614,257.30	\$ 557,489.62	620,000.00
APPLIED MATERIALS INC	3.300% 04/01/2027 DD 03/31/17	\$ 102,253.86	\$ 99,701.59	105,000.00
APPLIED MATERIALS INC	2.750% 06/01/2050 DD 05/29/20	\$ 74,003.88	\$ 68,115.01	100,000.00
APPLIED MATERIALS INC		\$ 11,405,963.51	\$ 22,223,674.08	228,216.00
APPROVIN CORP		\$ 2,268,421.20	\$ 602,737.20	57,240.00
APPLUS SERVICES SA		\$ 4,429,097.82	\$ 3,114,431.34	454,900.00
APTARGROUP INC	3.600% 03/15/2032 DD 03/07/22	\$ 660,755.54	\$ 620,044.53	750,000.00
APTARGROUP INC		\$ 1,424,722.76	\$ 1,857,232.26	16,887.00
APTIV PLC	3.100% 12/01/2051 DD 11/23/21	\$ 320,380.94	\$ 295,493.41	500,000.00
APTIV PLC		\$ 6,087,259.62	\$ 6,700,144.72	71,944.00
ARAMARK		\$ 1,877,585.90	\$ 2,440,052.16	59,024.00
ARBOR REALTY TRUST INC		\$ 1,041,146.28	\$ 992,732.16	75,264.00
ARBUTUS BIOPHARMA CORP		\$ 103,910.87	\$ 75,652.77	32,469.00
ARCBEST CORP		\$ 441,807.43	\$ 627,278.24	8,956.00
ARCELLX INC		\$ 242,929.59	\$ 418,694.70	13,515.00
ARCH CAPITAL GROUP LTD	3.635% 06/30/2050 DD 06/30/20	\$ 234,916.82	\$ 206,957.89	300,000.00
ARCH CAPITAL GROUP LTD		\$ 2,700,845.53	\$ 6,102,718.24	97,208.00
ARCH RESOURCES INC		\$ 190,475.29	\$ 367,398.67	2,573.00
ARCHER AVIATION INC		\$ 259,509.58	\$ 125,187.15	66,945.00
ARCHER-DANIELS-MIDLAND CO	3.750% 09/15/2047 DD 09/14/17	\$ 271,562.96	\$ 242,805.08	300,000.00
ARCHER-DANIELS-MIDLAND CO	3.250% 03/27/2030 DD 03/27/20	\$ 727,084.38	\$ 631,325.37	700,000.00
ARCHER-DANIELS-MIDLAND CO	2.700% 09/15/2051 DD 09/10/21	\$ 146,829.51	\$ 132,408.72	200,000.00
ARCHER-DANIELS-MIDLAND CO		\$ 6,727,967.76	\$ 13,416,453.60	144,496.00
ARCHROCK INC		\$ 626,241.68	\$ 553,976.20	61,690.00
ARCONIC CORP		\$ 1,080,437.40	\$ 999,556.08	47,238.00
ARCOSA INC		\$ 966,498.78	\$ 1,203,141.94	22,141.00
ARCTURUS THERAPEUTICS HOLDINGS		\$ 188,866.00	\$ 75,505.92	4,452.00
ARCUS BIOSCIENCES INC		\$ 652,487.82	\$ 487,634.40	23,580.00
ARCUTIS BIOTHERAPEUTICS INC		\$ 154,738.24	\$ 105,228.00	7,110.00
ARDAGH GROUP SA		\$ 89,246.00	\$ -	4,000.00
ARDAGH METAL PACKAGING SA		\$ 285,982.76	\$ 166,103.73	34,533.00
ARDMORE SHIPPING CORP		\$ 153,008.18	\$ 265,518.66	18,426.00
ARENA GROUP HOLDINGS INC/THE		\$ 27,610.00	\$ 26,631.10	2,510.00
ARES CAPITAL CORP	3.875% 01/15/2026 DD 07/15/20	\$ 137,444.50	\$ 137,467.64	150,000.00
ARES CAPITAL CORP	3.200% 11/15/2031 DD 11/04/21	\$ 363,427.80	\$ 366,925.01	500,000.00
ARES COMMERCIAL REAL ESTATE CO		\$ 317,557.82	\$ 247,289.28	24,032.00
ARES MANAGEMENT CORP		\$ 2,416,597.26	\$ 2,944,699.44	43,026.00
ARGAN INC		\$ 265,266.12	\$ 222,755.20	6,040.00
ARGENT SECURITIES TRUST M1 A1	VAR RT 07/25/2036 DD 06/28/06	\$ 917,036.76	\$ 913,937.75	1,063,231.01
ARGO GROUP INTERNATIONAL HOLDI		\$ 785,195.01	\$ 369,991.05	14,313.00
ARHAUS INC		\$ 2,463,095.19	\$ 1,986,825.75	203,777.00
ARIS WATER SOLUTIONS INC		\$ 2,373,282.15	\$ 2,490,278.56	172,816.00
ARISTA NETWORKS INC		\$ 3,547,945.18	\$ 7,818,580.50	64,430.00
ARIZONA PUBLIC SERVICE CO	6.350% 12/15/2032 DD 11/08/22	\$ 313,698.00	\$ 315,494.05	300,000.00
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	\$ 66,662.40	\$ 61,654.93	75,000.00
ARIZONA PUBLIC SERVICE CO	3.500% 12/01/2049 DD 11/20/19	\$ 301,898.42	\$ 271,330.38	400,000.00
ARKO CORP		\$ 146,081.76	\$ 128,878.12	14,882.00
ARLO TECHNOLOGIES INC		\$ 93,209.94	\$ 51,505.74	14,674.00
ARMADA HOFFLER PROPERTIES INC		\$ 417,918.32	\$ 349,565.50	30,397.00
ARMOUR RESIDENTIAL REIT INC		\$ 734,873.21	\$ 352,933.44	62,688.00
ARMSTRONG WORLD INDUSTRIES INC		\$ 611,846.62	\$ 801,131.20	11,680.00
ARRAY TECHNOLOGIES INC		\$ 443,828.37	\$ 512,998.87	26,539.00
ARROW ELECTRONICS INC	3.875% 01/12/2028 DD 06/12/17	\$ 2,232,330.13	\$ 2,021,254.08	2,225,000.00
ARROW ELECTRONICS INC		\$ 1,119,568.19	\$ 1,676,257.10	16,030.00
ARROW FINANCIAL CORP		\$ 209,495.04	\$ 218,519.06	6,445.99
ARROWHEAD PHARMACEUTICALS INC		\$ 979,959.29	\$ 730,647.84	18,014.00
ARTERIS INC		\$ 31,993.60	\$ 11,846.50	2,755.00
ARTESIAN RESOURCES CORP		\$ 82,247.80	\$ 130,340.50	2,225.00
ARTHUR J GALLAGHER & CO	3.050% 03/09/2052 DD 11/09/21	\$ 275,470.47	\$ 252,938.98	400,000.00
ARTHUR J GALLAGHER & CO		\$ 4,847,040.75	\$ 10,387,611.30	55,095.00
ARTISAN PARTNERS ASSET MANAGEM		\$ 698,114.42	\$ 485,505.90	16,347.00
ARTIVION INC		\$ 175,647.47	\$ 101,359.56	8,363.00
ARVINAS INC		\$ 4,550,954.17	\$ 2,366,305.70	69,170.00
ASANA INC		\$ 936,415.97	\$ 180,745.02	13,126.00
ASBURY AUTOMOTIVE GROUP INC		\$ 1,453,394.75	\$ 1,488,492.00	8,304.00
ASCENSION HEALTH	4.847% 11/15/2053 DD 06/18/13	\$ 459,168.38	\$ 414,115.64	437,000.00
ASGN INC		\$ 847,135.39	\$ 705,453.84	8,658.00
ASHFORD HOSPITALIT ASHF E 144A	VAR RT 04/15/2035 DD 05/15/18	\$ 543,893.75	\$ 574,984.37	629,000.00
ASHFORD HOSPITALITY TRUST INC		\$ 276,191.24	\$ 70,214.76	15,708.00
ASHLAND INC		\$ 828,945.03	\$ 1,551,120.25	14,425.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ASIAN DEVELOPMENT BANK	4.125% 09/27/2024 DD 09/28/22	\$ 199,702.00	\$ 198,082.94	200,000.00
ASIAN DEVELOPMENT BANK	3.875% 09/28/2032 DD 09/28/22	\$ 198,340.00	\$ 196,660.16	200,000.00
ASIAN DEVELOPMENT BANK	3.125% 08/20/2027 DD 08/23/22	\$ 494,690.00	\$ 477,681.04	500,000.00
ASIAN DEVELOPMENT BANK	2.875% 05/06/2025 DD 04/27/22	\$ 395,608.00	\$ 386,127.98	400,000.00
ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	\$ 242,687.50	\$ 237,708.04	250,000.00
ASIAN DEVELOPMENT BANK	1.875% 03/15/2029 DD 03/15/22	\$ 364,405.58	\$ 350,239.36	400,000.00
ASIAN DEVELOPMENT BANK	1.875% 01/24/2030 DD 01/24/20	\$ 272,118.43	\$ 257,632.16	300,000.00
ASIAN DEVELOPMENT BANK	1.750% 09/19/2029 DD 09/19/19	\$ 1,686,435.20	\$ 1,506,122.03	1,750,000.00
ASIAN DEVELOPMENT BANK	1.500% 10/18/2024 DD 10/18/19	\$ 962,058.89	\$ 946,408.22	1,000,000.00
ASIAN DEVELOPMENT BANK	1.500% 01/20/2027 DD 01/20/22	\$ 397,280.00	\$ 360,016.00	400,000.00
ASIAN DEVELOPMENT BANK	1.250% 06/09/2028 DD 06/09/21	\$ 885,390.41	\$ 857,978.35	1,000,000.00
ASIAN DEVELOPMENT BANK	0.625% 04/29/2025 DD 04/29/20	\$ 1,792,515.80	\$ 1,708,529.50	1,865,000.00
ASIAN DEVELOPMENT BANK	0.500% 02/04/2026 DD 02/04/21	\$ 1,809,926.78	\$ 1,777,694.62	2,000,000.00
ASIAN DEVELOPMENT BANK	0.375% 09/03/2028 DD 09/03/20	\$ 953,780.59	\$ 898,822.61	1,000,000.00
ASIAN INFRASTRUCTURE INVESTMEN	3.750% 09/14/2027 DD 09/14/22	\$ 292,674.00	\$ 292,058.18	300,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.500% 10/30/2024 DD 09/16/21	\$ 562,053.57	\$ 555,897.33	600,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.500% 05/28/2025 DD 05/28/20	\$ 416,691.99	\$ 408,775.50	450,000.00
ASPEN AEROGELS INC		\$ 154,964.26	\$ 66,849.30	5,670.00
ASPEN TECHNOLOGY INC		\$ 1,337,053.62	\$ 1,494,560.24	7,276.34
ASSETMARK FINANCIAL HOLDINGS I		\$ 245,422.05	\$ 230,920.00	10,040.00
ASSOCIATED BANC-CORP		\$ 1,467,443.94	\$ 1,588,661.27	68,803.00
ASSOCIATED CAPITAL GROUP INC		\$ 29,020.90	\$ 30,904.64	736.00
ASSURANT INC		\$ 1,394,511.04	\$ 1,741,085.32	13,922.00
ASSURED GUARANTY LTD		\$ 506,674.17	\$ 1,070,124.88	17,188.00
ASSURED GUARANTY US HOLDINGS I	3.150% 06/15/2031 DD 05/26/21	\$ 73,423.18	\$ 71,539.58	85,000.00
ASTEC INDUSTRIES INC		\$ 550,764.96	\$ 440,632.42	10,837.00
ASTRA SPACE INC		\$ 98,777.00	\$ 29,738.55	68,522.00
ASTRAL FOODS LTD		\$ 2,164,673.26	\$ 1,684,479.24	176,107.00
ASTRAZENECA FINANCE LLC	1.200% 05/28/2026 DD 05/28/21	\$ 448,463.33	\$ 445,155.39	500,000.00
ASTRAZENECA FINANCE LLC	0.700% 05/28/2024 DD 05/28/21	\$ 472,783.38	\$ 471,249.19	500,000.00
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	\$ 744,524.90	\$ 709,116.45	625,000.00
ASTRAZENECA PLC	4.375% 08/17/2048 DD 08/17/18	\$ 336,665.38	\$ 306,329.49	345,000.00
ASTRAZENECA PLC	2.125% 08/06/2050 DD 08/06/20	\$ 197,092.07	\$ 175,700.98	300,000.00
ASTRAZENECA PLC	1.375% 08/06/2030 DD 08/06/20	\$ 688,356.02	\$ 624,120.71	790,000.00
ASTRONICS CORP		\$ 130,545.23	\$ 110,858.90	10,763.00
ASTRONICS CORP		\$ 14,451.54	\$ 4,886.87	490.65
AT&T INC	5.250% 03/01/2037 DD 02/09/17	\$ 71,831.25	\$ 67,445.45	70,000.00
AT&T INC	4.500% 05/15/2035 DD 05/04/15	\$ 1,537,912.26	\$ 1,490,840.13	1,640,000.00
AT&T INC	4.500% 03/09/2048 DD 09/07/16	\$ 882,780.09	\$ 814,200.35	1,000,000.00
AT&T INC	4.350% 03/01/2029 DD 02/19/19	\$ 1,370,910.04	\$ 1,330,402.86	1,399,000.00
AT&T INC	4.300% 02/15/2030 DD 08/15/18	\$ 486,783.67	\$ 470,798.39	500,000.00
AT&T INC	3.850% 06/01/2060 DD 05/28/20	\$ 536,036.30	\$ 485,632.92	700,000.00
AT&T INC	3.800% 12/01/2057 DD 06/01/21	\$ 922,073.84	\$ 827,919.97	1,200,000.00
AT&T INC	3.650% 09/15/2059 DD 03/15/21	\$ 832,667.07	\$ 750,989.30	1,122,000.00
AT&T INC	3.650% 06/01/2051 DD 05/28/20	\$ 1,407,001.11	\$ 1,056,468.33	1,500,000.00
AT&T INC	3.500% 09/15/2053 DD 03/15/21	\$ 1,191,846.59	\$ 966,508.61	1,432,000.00
AT&T INC	3.300% 02/01/2052 DD 08/04/20	\$ 362,823.59	\$ 332,567.64	500,000.00
AT&T INC	2.550% 12/01/2033 DD 06/01/21	\$ 4,273,746.45	\$ 3,331,489.76	4,335,000.00
AT&T INC	1.650% 02/01/2028 DD 08/04/20	\$ 885,645.23	\$ 844,551.23	1,000,000.00
AT&T INC	0.900% 03/25/2024 DD 03/23/21	\$ 1,000,400.00	\$ 949,619.49	1,000,000.00
AT&T INC		\$ 44,104,288.23	\$ 34,690,055.05	1,884,305.00
ATARA BIOTHERAPEUTICS INC		\$ 566,116.51	\$ 128,644.88	39,221.00
ATEA ASA		\$ 3,400,732.81	\$ 3,281,235.01	283,539.00
ATEA PHARMACEUTICALS INC		\$ 767,985.70	\$ 165,016.67	34,307.00
ATERIAN INC		\$ 94,798.57	\$ 21,791.00	28,300.00
ATHENE HOLDING LTD	3.950% 05/25/2051 DD 05/25/21	\$ 112,997.30	\$ 101,213.39	150,000.00
ATHIRA PHARMA INC		\$ 171,885.67	\$ 47,106.20	14,860.00
ATI INC		\$ 414,331.55	\$ 650,350.80	21,780.00
ATI PHYSICAL THERAPY INC		\$ 56,744.16	\$ 9,833.51	32,241.00
ATKORE INC		\$ 570,571.75	\$ 822,181.58	7,249.00
ATLANTIC UNION BANKSHARES CORP		\$ 1,218,381.38	\$ 1,203,088.18	34,237.00
ATLANTICUS HOLDINGS CORP		\$ 50,916.25	\$ 33,378.80	1,274.00
ATLAS AIR WORLDWIDE HOLDINGS I		\$ 797,483.48	\$ 1,292,356.80	12,821.00
ATLAS TECHNICAL CONSULTANTS IN		\$ 51,109.76	\$ 32,589.20	6,328.00
ATLASSIAN CORP		\$ 5,324,757.30	\$ 4,861,916.44	37,783.00
ATMOS ENERGY CORP	4.150% 01/15/2043 DD 01/11/13	\$ 264,362.09	\$ 252,349.88	300,000.00
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	\$ 91,346.26	\$ 82,045.55	100,000.00
ATMOS ENERGY CORP	3.375% 09/15/2049 DD 10/02/19	\$ 238,455.10	\$ 217,748.67	300,000.00
ATMOS ENERGY CORP	1.500% 01/15/2031 DD 10/01/20	\$ 260,674.00	\$ 233,651.90	300,000.00
ATMOS ENERGY CORP		\$ 2,801,741.36	\$ 3,997,088.62	35,666.00
ATN INTERNATIONAL INC		\$ 294,806.59	\$ 225,825.04	4,984.00
ATOMERA INC		\$ 67,964.96	\$ 21,682.92	3,486.00
ATRICURE INC		\$ 3,199,351.38	\$ 4,388,161.26	98,877.00
ATRION CORP		\$ 156,892.50	\$ 134,268.00	240.00
ATRIUM HOTEL PORTF ATRM D 144A	VAR RT 006/15/2035 DD 06/19/18	\$ 228,780.00	\$ 260,066.03	279,000.00
AUDACY INC		\$ 373,466.36	\$ 11,926.13	53,005.00
AURA BIOSCIENCES INC		\$ 42,787.42	\$ 31,521.00	3,002.00
AURINIA PHARMACEUTICALS INC		\$ 265,594.13	\$ 102,470.40	23,720.00
AUTODESK INC	2.850% 01/15/2030 DD 01/14/20	\$ 438,224.56	\$ 429,811.57	500,000.00
AUTODESK INC		\$ 6,841,756.34	\$ 10,618,327.14	56,822.00
AUTOLIV INC		\$ 2,028,197.93	\$ 1,945,132.00	25,400.00
AUTOMATIC DATA PROCESSING INC	1.250% 09/01/2030 DD 08/13/20	\$ 405,227.08	\$ 390,790.50	500,000.00
AUTOMATIC DATA PROCESSING INC		\$ 20,056,487.31	\$ 47,568,969.00	199,150.00
AUTONATION INC	4.750% 06/01/2030 DD 05/22/20	\$ 513,895.00	\$ 446,097.43	500,000.00
AUTONATION INC	3.850% 03/01/2032 DD 02/28/22	\$ 344,233.52	\$ 319,270.71	400,000.00
AUTONATION INC		\$ 477,895.34	\$ 906,899.60	8,452.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AUTOZONE INC	4.000% 04/15/2030 DD 03/30/20	\$ 644,834.09	\$ 601,865.88	650,000.00
AUTOZONE INC	3.750% 06/01/2027 DD 04/18/17	\$ 100,562.00	\$ 95,371.75	100,000.00
AUTOZONE INC	3.625% 04/15/2025 DD 03/30/20	\$ 492,714.36	\$ 483,772.02	500,000.00
AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	\$ 75,462.75	\$ 71,877.08	75,000.00
AUTOZONE INC		\$ 4,270,720.11	\$ 12,422,148.66	5,037.00
AVALONBAY COMMUNITIES INC	3.900% 10/15/2046 DD 10/05/16	\$ 173,110.98	\$ 153,136.02	200,000.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	\$ 657,837.70	\$ 625,936.95	650,000.00
AVALONBAY COMMUNITIES INC	2.450% 01/15/2031 DD 05/22/20	\$ 508,110.00	\$ 413,456.71	500,000.00
AVALONBAY COMMUNITIES INC		\$ 17,919,004.56	\$ 16,015,838.64	99,157.00
AVANGRID INC	3.800% 06/01/2029 DD 05/16/19	\$ 139,986.53	\$ 136,303.77	150,000.00
AVANGRID INC	3.200% 04/15/2025 DD 04/09/20	\$ 140,624.55	\$ 138,566.84	145,000.00
AVANGRID INC		\$ 642,811.40	\$ 687,379.14	15,993.00
AVANOS MEDICAL INC		\$ 752,546.98	\$ 570,722.46	21,091.00
AVANTAX INC		\$ 138,831.06	\$ 212,486.19	8,323.00
AVANTOR INC		\$ 3,958,492.44	\$ 3,279,073.20	155,480.00
AVAYA HOLDINGS CORP		\$ 367,922.82	\$ 7,698.49	39,278.00
AVEANNA HEALTHCARE HOLDINGS INC		\$ 96,817.54	\$ 14,791.14	18,963.00
AVEPOINT INC		\$ 127,060.74	\$ 98,500.26	23,966.00
AVERY DENNISON CORP	2.650% 04/30/2030 DD 03/11/20	\$ 126,125.72	\$ 123,508.13	150,000.00
AVERY DENNISON CORP		\$ 1,856,847.15	\$ 3,835,209.00	21,189.00
AVIAT NETWORKS INC		\$ 164,468.48	\$ 153,174.09	4,911.00
AVIATION CAPITAL GROUP LL 144A	5.500% 12/15/2024 DD 07/10/20	\$ 1,249,823.00	\$ 1,080,457.86	1,100,000.00
AVID BIOSERVICES INC		\$ 230,768.12	\$ 157,473.72	11,436.00
AVID TECHNOLOGY INC		\$ 261,843.16	\$ 266,298.85	10,015.00
AVIDITY BIOSCIENCES INC		\$ 520,915.10	\$ 540,104.60	24,340.00
AVIDXCHANGE HOLDINGS INC		\$ 261,897.92	\$ 308,040.60	30,990.00
AVIENT CORP		\$ 929,968.49	\$ 782,894.40	23,190.00
AVIS BUDGET GROUP INC		\$ 1,091,599.29	\$ 1,092,265.59	6,663.00
AVISTA CORP		\$ 1,398,238.85	\$ 1,493,637.24	33,686.00
AVNET INC	4.625% 04/15/2026 DD 03/29/16	\$ 494,838.97	\$ 476,257.30	495,000.00
AVNET INC		\$ 992,020.26	\$ 1,073,803.50	25,825.00
AXALTA COATING SYSTEMS LTD		\$ 1,517,400.58	\$ 1,350,317.52	53,016.00
AXCELIS TECHNOLOGIES INC		\$ 234,133.06	\$ 455,685.12	5,742.00
AXIS CAPITAL HOLDINGS LTD		\$ 843,122.30	\$ 1,027,821.58	18,974.00
AXIS SPECIALTY FINANCE LLC	VAR RT 01/15/2040 DD 12/10/19	\$ 429,954.77	\$ 410,000.00	500,000.00
AXOGEN INC		\$ 101,433.97	\$ 69,311.10	6,945.00
AXON ENTERPRISE INC		\$ 1,859,603.21	\$ 2,844,869.85	17,145.00
AXONICS INC		\$ 563,972.01	\$ 545,324.13	8,721.00
AXOS FINANCIAL INC		\$ 844,741.45	\$ 951,028.26	24,883.00
AXSOME THERAPEUTICS INC		\$ 210,622.68	\$ 439,718.13	5,701.00
AXT INC		\$ 133,217.45	\$ 81,288.42	18,559.00
AZEK CO INC/THE		\$ 1,074,056.65	\$ 623,864.64	30,702.00
AZENTA INC		\$ 1,638,202.60	\$ 1,102,162.82	18,931.00
AZIMUT HOLDING SPA		\$ 3,501,697.10	\$ 4,360,332.97	195,202.00
AZZ INC		\$ 509,576.12	\$ 446,983.80	11,119.00
B RILEY FINANCIAL INC		\$ 210,742.29	\$ 134,440.20	3,931.00
B&G FOODS INC		\$ 999,092.54	\$ 369,065.00	33,100.00
BABCOCK & WILCOX ENTERPRISES I		\$ 2,109,842.80	\$ 1,677,667.89	290,757.00
BABCOCK INTERNATIONAL GROUP PL		\$ 2,918,734.73	\$ 1,581,197.13	465,800.00
BABYLON HOLDINGS LTD/JERSEY		\$ 18,288.72	\$ 4,572.18	677.36
BADGER METER INC		\$ 475,161.85	\$ 560,959.35	5,145.00
BAE SYSTEMS PLC 144A	3.400% 04/15/2030 DD 04/14/20	\$ 198,592.00	\$ 176,482.72	200,000.00
BAIN CAPITAL SPECIALTY FINANCE	2.550% 10/13/2026 DD 10/13/21	\$ 340,472.22	\$ 329,543.22	400,000.00
BAKER HUGHES CO		\$ 8,374,511.87	\$ 7,515,621.24	254,508.00
BAKER HUGHES HOLDINGS LLC / BA	4.080% 12/15/2047 DD 12/11/17	\$ 383,766.98	\$ 374,384.77	480,000.00
BAKER HUGHES HOLDINGS LLC / BA	3.337% 12/15/2027 DD 12/11/17	\$ 75,147.77	\$ 73,896.32	80,000.00
BAKKT HOLDINGS INC		\$ 67,956.39	\$ 32,544.12	27,348.00
BALCHEM CORP		\$ 726,457.18	\$ 691,264.71	5,661.00
BALL CORP		\$ 3,500,764.03	\$ 4,201,253.28	82,152.00
BALLY'S CORP		\$ 498,429.38	\$ 328,994.88	16,976.00
BALTIMORE GAS AND ELECTRIC CO	4.550% 06/01/2052 DD 06/06/22	\$ 190,950.00	\$ 176,634.83	200,000.00
BALTIMORE GAS AND ELECTRIC CO	4.250% 09/15/2048 DD 09/20/18	\$ 367,658.25	\$ 335,271.99	400,000.00
BAMLL COMMERCIAL M 200P F 144A	VAR RT 04/14/2033 DD 04/01/15	\$ 829,915.43	\$ 686,690.52	845,000.00
BAMLL COMMERCIAL M JACX E 144A	VAR RT 09/15/2038 DD 09/15/21	\$ 941,000.00	\$ 803,871.74	941,000.00
BAMLL COMMERCIAL MO AHT E 144A	VAR RT 03/15/2034 DD 04/05/19	\$ 1,029,000.00	\$ 953,869.31	1,029,000.00
BAMLL COMMERCIAL MO RLJ D 144A	VAR RT 04/15/2036 DD 05/30/19	\$ 1,834,490.00	\$ 1,789,836.29	1,864,000.00
BANC OF AMERICA MORTGAGE A 2A2	VAR RT 02/25/2034 DD 01/01/04	\$ 28,380.07	\$ 27,883.98	28,830.53
BANC OF CALIFORNIA INC		\$ 452,099.03	\$ 390,030.12	24,484.00
BANCFIRST CORP		\$ 342,635.25	\$ 505,183.22	5,729.00
BANCO BILBAO VIZCAYA ARGENTARI	VAR RT 09/14/2028 DD 09/14/22	\$ 388,940.00	\$ 400,494.66	400,000.00
BANCO BILBAO VIZCAYA ARGENTARI	VAR RT 09/14/2026 DD 09/14/22	\$ 392,752.00	\$ 399,876.74	400,000.00
BANCO LATINOAMERICANO DE COMER		\$ 288,081.80	\$ 206,631.00	12,755.00
BANCO SANTANDER SA	VAR RT 09/14/2027 DD 09/14/21	\$ 693,167.33	\$ 683,333.14	800,000.00
BANCO SANTANDER SA	5.294% 08/18/2027 DD 08/18/22	\$ 396,312.00	\$ 390,542.64	400,000.00
BANCO SANTANDER SA	3.800% 02/23/2028 DD 10/23/17	\$ 198,288.00	\$ 181,370.26	200,000.00
BANCO SANTANDER SA	3.490% 05/28/2030 DD 05/28/20	\$ 352,249.64	\$ 336,635.27	400,000.00
BANCO SANTANDER SA	2.958% 03/25/2031 DD 03/25/21	\$ 400,000.00	\$ 317,961.94	400,000.00
BANCO SANTANDER SA	2.749% 12/03/2030 DD 12/03/20	\$ 635,906.33	\$ 612,720.86	800,000.00
BANCO SANTANDER SA	2.746% 05/28/2025 DD 05/28/20	\$ 1,621,604.77	\$ 1,497,424.90	1,600,000.00
BANCORP INC/THE		\$ 265,122.45	\$ 449,652.72	15,844.00
BANDWIDTH INC		\$ 502,836.51	\$ 212,769.45	9,271.00
BANGCHAK CORP PCL		\$ 924,626.72	\$ 1,020,805.55	1,122,400.00
BANK 2017-BNK4 BNK4 D 144A	3.357% 05/15/2050 DD 04/01/17	\$ 1,161,070.66	\$ 1,026,648.81	1,449,000.00
BANK 2017-BNK6 BNK6 D 144A	3.100% 07/15/2060 DD 07/01/17	\$ 679,409.37	\$ 601,627.84	844,000.00
BANK 2017-BNK8 BNK8 D 144A	2.600% 11/15/2050 DD 11/01/17	\$ 781,137.43	\$ 658,016.28	1,025,000.00
BANK 2017-BNK8 BNK8 E 144A	2.800% 11/15/2050 DD 11/01/17	\$ 802,573.28	\$ 589,505.77	1,061,189.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BANK 2018-BNK12 BN12 D 144A	3.000% 05/15/2061 DD 05/01/18	\$ 864,067.99	\$ 678,269.10	1,032,000.00
BANK 2018-BNK15 BN15 D 144A	3.000% 11/15/2061 DD 11/01/18	\$ 612,427.61	\$ 511,643.74	761,000.00
BANK 2018-BNK15 BN15 E 144A	3.000% 11/15/2061 DD 11/01/18	\$ 553,210.78	\$ 473,770.52	761,000.00
BANK 2019-BNK18 BN18 D 144A	3.000% 05/15/2062 DD 05/01/19	\$ 560,087.50	\$ 492,457.57	740,000.00
BANK 2019-BNK19 BN19 D 144A	3.000% 08/15/2061 DD 08/01/19	\$ 629,730.15	\$ 454,642.86	714,000.00
BANK 2020-BNK27 BN27 D 144A	2.500% 04/15/2063 DD 06/01/20	\$ 318,711.92	\$ 242,212.81	391,000.00
BANK 2020-BNK28 BN28 E 144A	2.500% 03/15/2063 DD 09/01/20	\$ 307,987.02	\$ 219,424.67	396,000.00
BANK 2020-BNK29 BN29 E 144A	2.500% 11/15/2053 DD 11/01/20	\$ 349,744.05	\$ 241,803.83	441,000.00
BANK 2020-BNK30 BN30 E 144A	VAR RT 12/15/2053 DD 12/01/20	\$ 252,167.18	\$ 164,115.77	309,000.00
BANK 2020-BNK30 BN30 MCDG	VAR RT 12/15/2053 DD 12/01/20	\$ 1,362,240.09	\$ 918,025.57	1,601,000.00
BANK 2022-BNK42 BNK42 D 144A	2.500% 06/15/2055 DD 06/01/22	\$ 428,523.13	\$ 350,587.06	625,000.00
BANK 2022-BNK42 BNK42 E 144A	2.500% 06/15/2055 DD 06/01/22	\$ 308,145.80	\$ 246,967.15	489,000.00
BANK FIRST CORP		\$ 242,783.92	\$ 309,554.70	3,335.00
BANK OF AMERICA CORP	VAR RT 12/20/2028 DD 12/20/17	\$ 5,121,586.28	\$ 4,423,510.97	4,885,000.00
BANK OF AMERICA CORP	VAR RT 11/10/2028 DD 11/10/22	\$ 412,388.00	\$ 412,988.68	400,000.00
BANK OF AMERICA CORP	VAR RT 10/24/2031 DD 10/21/20	\$ 596,201.27	\$ 572,915.85	750,000.00
BANK OF AMERICA CORP	VAR RT 10/22/2025 DD 10/22/19	\$ 1,144,513.50	\$ 1,137,607.94	1,204,000.00
BANK OF AMERICA CORP	VAR RT 08/21/2026 DD 08/21/18	\$ 416,175.00	\$ 401,170.00	385,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2031 DD 07/23/20	\$ 1,767,230.96	\$ 1,581,061.33	2,060,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2029 DD 07/23/18	\$ 1,813,177.45	\$ 1,753,100.53	1,880,000.00
BANK OF AMERICA CORP	VAR RT 07/22/2027 DD 04/22/21	\$ 884,965.53	\$ 876,116.39	1,000,000.00
BANK OF AMERICA CORP	VAR RT 07/22/2026 DD 07/22/22	\$ 201,634.00	\$ 197,662.97	200,000.00
BANK OF AMERICA CORP	VAR RT 07/14/2023 DD 07/14/11	\$ 51,625.00	\$ 49,767.50	50,000.00
BANK OF AMERICA CORP	VAR RT 06/19/2041 DD 06/19/20	\$ 1,008,767.17	\$ 941,781.19	1,400,000.00
BANK OF AMERICA CORP	VAR RT 06/19/2026 DD 06/19/20	\$ 610,323.30	\$ 549,301.98	610,000.00
BANK OF AMERICA CORP	VAR RT 06/16/2023 DD 06/16/11	\$ 669,776.25	\$ 643,371.50	626,000.00
BANK OF AMERICA CORP	VAR RT 04/29/2031 DD 04/29/20	\$ 1,437,169.91	\$ 1,221,653.88	1,500,000.00
BANK OF AMERICA CORP	VAR RT 04/23/2040 DD 04/23/19	\$ 439,142.66	\$ 415,731.99	500,000.00
BANK OF AMERICA CORP	VAR RT 04/23/2027 DD 04/23/19	\$ 198,973.90	\$ 194,868.96	208,000.00
BANK OF AMERICA CORP	VAR RT 04/22/2042 DD 04/22/21	\$ 1,028,548.41	\$ 795,452.44	1,085,000.00
BANK OF AMERICA CORP	VAR RT 04/22/2032 DD 04/22/21	\$ 5,782,537.82	\$ 4,802,304.54	6,000,000.00
BANK OF AMERICA CORP	VAR RT 03/20/2051 DD 03/20/20	\$ 858,486.26	\$ 782,559.06	1,000,000.00
BANK OF AMERICA CORP	VAR RT 03/11/2032 DD 03/11/21	\$ 1,000,000.00	\$ 800,426.48	1,000,000.00
BANK OF AMERICA CORP	VAR RT 03/11/2027 DD 03/11/21	\$ 652,273.93	\$ 645,833.60	730,000.00
BANK OF AMERICA CORP	VAR RT 03/05/2029 DD 03/05/18	\$ 1,395,566.35	\$ 1,301,042.02	1,410,000.00
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	\$ 775,853.94	\$ 746,142.68	918,000.00
BANK OF AMERICA CORP	VAR RT 02/04/2028 DD 02/04/22	\$ 1,359,908.49	\$ 1,332,280.74	1,500,000.00
BANK OF AMERICA CORP	VAR RT 02/04/2025 DD 02/04/22	\$ 192,602.73	\$ 191,754.09	200,000.00
BANK OF AMERICA CORP	VAR RT 01/23/2049 DD 01/23/18	\$ 64,048.55	\$ 57,993.07	75,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	\$ 57,487.06	\$ 55,986.96	60,000.00
BANK OF AMERICA CORP	6.110% 01/29/2037 DD 01/29/07	\$ 1,029,576.22	\$ 960,792.61	950,000.00
BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	\$ 574,018.02	\$ 528,650.28	575,000.00
BANK OF AMERICA CORP	4.450% 03/03/2026 DD 03/03/16	\$ 1,494,205.41	\$ 1,370,832.79	1,399,000.00
BANK OF AMERICA CORP	4.125% 01/22/2024 DD 01/21/14	\$ 1,646,971.14	\$ 1,586,221.49	1,600,000.00
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	\$ 563,339.66	\$ 557,893.47	570,000.00
BANK OF AMERICA CORP	3.500% 04/19/2026 DD 04/19/16	\$ 569,062.87	\$ 522,025.06	547,000.00
BANK OF AMERICA CORP		\$ 38,221,029.48	\$ 61,220,266.56	1,848,438.00
BANK OF AMERICA ME BNK3 D 144A	3.250% 02/15/2050 DD 02/01/17	\$ 1,035,764.48	\$ 935,632.22	1,268,000.00
BANK OF AMERICA NA	6.000% 10/15/2036 DD 10/26/06	\$ 653,658.89	\$ 612,979.55	600,000.00
BANK OF HAWAII CORP		\$ 664,061.69	\$ 766,292.80	9,880.00
BANK OF MARIN BANCORP		\$ 243,430.61	\$ 232,067.04	7,058.00
BANK OF MONTREAL	VAR RT 01/22/2027 DD 01/22/21	\$ 132,774.53	\$ 132,433.41	150,000.00
BANK OF MONTREAL	4.700% 09/14/2027 DD 09/14/22	\$ 291,990.00	\$ 296,842.54	300,000.00
BANK OF MONTREAL	4.250% 09/14/2024 DD 09/14/22	\$ 740,715.00	\$ 740,009.00	750,000.00
BANK OF MONTREAL	3.300% 02/05/2024 DD 02/05/19	\$ 1,545,952.61	\$ 1,471,884.56	1,500,000.00
BANK OF MONTREAL	2.650% 03/08/2027 DD 03/08/22	\$ 386,412.00	\$ 365,320.74	400,000.00
BANK OF MONTREAL	2.500% 06/28/2024 DD 06/28/19	\$ 409,281.24	\$ 403,474.74	419,000.00
BANK OF NEW YORK MELLON CORP/T		\$ 6,886,333.83	\$ 8,682,120.64	190,732.00
BANK OF NOVA SCOTIA/THE	5.250% 12/06/2024 DD 12/06/22	\$ 753,420.00	\$ 751,383.85	750,000.00
BANK OF NOVA SCOTIA/THE	3.400% 02/11/2024 DD 02/11/19	\$ 468,220.35	\$ 462,218.24	470,000.00
BANK OF NOVA SCOTIA/THE	2.450% 02/02/2032 DD 01/10/22	\$ 409,825.51	\$ 402,142.41	500,000.00
BANK OF NOVA SCOTIA/THE	2.440% 03/11/2024 DD 03/11/22	\$ 496,280.00	\$ 482,731.55	500,000.00
BANK OF NOVA SCOTIA/THE	2.150% 08/01/2031 DD 06/24/21	\$ 244,601.75	\$ 237,697.32	300,000.00
BANK OF NOVA SCOTIA/THE	1.450% 01/10/2025 DD 01/10/22	\$ 470,904.49	\$ 465,011.66	500,000.00
BANK OF NOVA SCOTIA/THE	1.350% 06/24/2026 DD 06/24/21	\$ 445,140.56	\$ 443,310.02	500,000.00
BANK OF NOVA SCOTIA/THE	1.300% 06/11/2025 DD 06/11/20	\$ 402,880.00	\$ 366,485.44	400,000.00
BANK OF NT BUTTERFIELD & SON L		\$ 723,762.64	\$ 663,272.50	22,250.00
BANK OZK	VAR RT 10/01/2031 DD 09/16/21	\$ 663,272.18	\$ 639,636.62	750,000.00
BANK OZK		\$ 1,370,230.50	\$ 1,261,809.88	31,498.00
BANK TABUNGAN NEGARA PERSERO T	RTS	\$ -	\$ 22,004.74	2,395,531.00
BANK TABUNGAN NEGARA PERSERO T		\$ 720,143.78	\$ 638,691.16	7,365,100.00
BANKUNITED INC		\$ 992,421.14	\$ 1,213,883.98	35,734.00
BANKWELL FINANCIAL GROUP INC		\$ 76,416.63	\$ 74,840.49	2,543.00
BANNER CORP		\$ 831,053.91	\$ 988,827.20	15,646.00
BANNER HEALTH	3.181% 01/01/2050 DD 05/14/20	\$ 336,297.38	\$ 300,528.79	430,000.00
BANNER HEALTH	2.338% 01/01/2030 DD 05/14/20	\$ 505,620.00	\$ 420,410.30	500,000.00
BAR HARBOR BANKSHARES		\$ 184,082.22	\$ 214,764.12	6,703.00
BARC CCP LCH COLL	0.000% 01/01/2049 DD 07/01/08	\$ 1,029,000.00	\$ 1,029,000.00	1,029,000.00
BARCLAYS BANK PLC	3.750% 05/15/2024 DD 05/15/14	\$ 506,860.08	\$ 500,272.27	510,000.00
BARCLAYS PLC	VAR RT 08/09/2033 DD 08/09/22	\$ 698,952.00	\$ 661,263.16	700,000.00
BARCLAYS PLC	VAR RT 08/09/2028 DD 08/09/22	\$ 399,452.00	\$ 387,414.74	400,000.00
BARCLAYS PLC	VAR RT 08/09/2026 DD 08/09/22	\$ 399,676.00	\$ 397,009.69	400,000.00
BARCLAYS PLC	VAR RT 06/20/2030 DD 06/20/19	\$ 1,229,779.62	\$ 1,183,562.72	1,285,000.00
BARCLAYS PLC	VAR RT 05/16/2024 DD 05/16/18	\$ 700,000.00	\$ 699,883.74	700,000.00
BARCLAYS PLC	VAR RT 05/07/2026 DD 05/07/20	\$ 1,017,570.00	\$ 929,225.05	1,000,000.00
BARCLAYS PLC	VAR RT 05/07/2025 DD 05/07/19	\$ 401,355.64	\$ 397,592.35	410,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BARCLAYS PLC	VAR RT 03/10/2042 DD 03/10/21	\$ 792,576.44	\$ 539,944.29	800,000.00
BARCLAYS PLC	4.950% 01/10/2047 DD 01/10/17	\$ 566,806.69	\$ 510,699.22	600,000.00
BARCLAYS PLC	4.375% 01/12/2026 DD 01/12/16	\$ 3,040,911.00	\$ 2,806,303.58	2,900,000.00
BARCLAYS PLC	4.337% 01/10/2028 DD 01/10/17	\$ 300,000.00	\$ 278,738.11	300,000.00
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	\$ 117,958.20	\$ 115,277.16	120,000.00
BARK INC		\$ 90,991.56	\$ 80,394.44	53,956.00
BARLOWORLD LTD		\$ 840,196.79	\$ 674,468.54	135,411.00
BARNES GROUP INC		\$ 1,013,769.62	\$ 913,038.35	22,351.00
BARRETT BUSINESS SERVICES INC		\$ 98,816.96	\$ 131,244.96	1,407.00
BARRICK NORTH AMERICA FINANCE	5.750% 05/01/2043 DD 05/02/13	\$ 121,437.80	\$ 100,980.20	100,000.00
BARRICK NORTH AMERICA FINANCE	5.700% 05/30/2041 DD 06/01/11	\$ 325,371.84	\$ 311,345.93	310,000.00
BAT CAPITAL CORP	5.650% 03/16/2052 DD 03/16/22	\$ 258,462.74	\$ 247,292.77	300,000.00
BAT CAPITAL CORP	5.282% 04/02/2050 DD 04/02/20	\$ 166,899.32	\$ 157,532.83	200,000.00
BAT CAPITAL CORP	4.742% 03/16/2032 DD 03/16/22	\$ 281,896.70	\$ 266,197.32	300,000.00
BAT CAPITAL CORP	4.700% 04/02/2027 DD 04/02/20	\$ 486,662.72	\$ 479,295.57	500,000.00
BAT CAPITAL CORP	3.734% 09/25/2040 DD 09/25/20	\$ 716,856.45	\$ 543,217.82	800,000.00
BAT CAPITAL CORP	3.557% 08/15/2027 DD 08/15/18	\$ 1,404,718.00	\$ 1,278,986.66	1,400,000.00
BAT CAPITAL CORP	3.222% 08/15/2024 DD 08/15/18	\$ 1,496,302.00	\$ 1,444,330.43	1,500,000.00
BAT CAPITAL CORP	2.789% 09/06/2024 DD 09/06/19	\$ 728,248.49	\$ 717,664.65	750,000.00
BATH & BODY WORKS INC		\$ 2,707,034.13	\$ 2,567,505.92	60,928.00
BATTALION OIL CORP		\$ 3,729.39	\$ 4,010.23	413.00
BAXALTA INC	5.250% 06/23/2045 DD 12/23/15	\$ 32,461.20	\$ 28,667.20	30,000.00
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	\$ 206,626.14	\$ 194,784.06	200,000.00
BAXTER INTERNATIONAL INC	3.950% 04/01/2030 DD 04/01/21	\$ 80,628.03	\$ 77,387.24	85,000.00
BAXTER INTERNATIONAL INC	2.539% 02/01/2032 DD 12/01/21	\$ 252,311.79	\$ 214,486.20	270,000.00
BAXTER INTERNATIONAL INC	2.272% 12/01/2028 DD 06/01/22	\$ 651,753.92	\$ 639,588.87	750,000.00
BAXTER INTERNATIONAL INC	1.915% 02/01/2027 DD 12/01/21	\$ 235,815.28	\$ 221,646.80	250,000.00
BAXTER INTERNATIONAL INC	1.730% 04/01/2031 DD 04/01/21	\$ 999,060.00	\$ 761,835.79	1,000,000.00
BAXTER INTERNATIONAL INC	1.322% 11/29/2024 DD 05/29/22	\$ 751,423.40	\$ 744,770.77	800,000.00
BAXTER INTERNATIONAL INC		\$ 6,994,183.27	\$ 6,739,814.07	132,231.00
BAY AREA CA TOLL AUTH TOLL BRI	6.918% 04/01/2040 DD 07/01/10	\$ 280,034.20	\$ 268,736.60	230,000.00
BAY AREA CA TOLL AUTH TOLL BRI	6.907% 10/01/2050 DD 11/04/10	\$ 545,352.00	\$ 488,516.00	400,000.00
BAY AREA CA TOLL AUTH TOLL BRI	6.263% 04/01/2049 DD 11/05/09	\$ 508,696.00	\$ 453,476.00	400,000.00
BAYCOM CORP		\$ 115,164.92	\$ 108,356.82	5,709.00
BAYLOR SCOTT & WHITE HOLDINGS	2.839% 11/15/2050 DD 01/21/21	\$ 286,302.82	\$ 260,694.36	400,000.00
BBCMS MORTGAGE TRUST C6 E 144A	2.400% 02/15/2053 DD 02/01/20	\$ 496,549.78	\$ 352,160.50	614,000.00
BBCMS MORTGAGE TRUST C7 D 144A	VAR RT 04/15/2053 DD 06/01/20	\$ 285,946.29	\$ 226,144.36	357,000.00
BBCMS MORTGAGE TRUST C8 E 144A	2.250% 10/15/2053 DD 10/01/20	\$ 937,621.64	\$ 705,231.89	1,304,000.00
BCB BANCORP INC		\$ 112,825.18	\$ 123,015.62	6,838.00
BCY ICE CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	\$ 3,966,000.00	\$ 3,966,000.00	3,966,000.00
BEACHBODY CO INC/THE		\$ 56,656.40	\$ 21,439.76	40,760.00
BEACON ROOFING SUPPLY INC		\$ 629,045.66	\$ 708,072.27	13,413.00
BEAM THERAPEUTICS INC		\$ 862,137.81	\$ 449,334.79	11,489.00
BEAR STEARNS ARM TRUST 10 15A1	VAR RT 01/25/2035 DD 11/01/04	\$ 52,185.36	\$ 48,970.00	52,014.69
BEAR STEARNS ARM TRUST 2 1 2A1	VAR RT 04/25/2033 DD 02/01/03	\$ 226.01	\$ 232.99	242.61
BEAR STEARNS ARM TRUST 2 9 2A1	VAR RT 02/25/2034 DD 12/01/03	\$ 2,188.95	\$ 2,034.18	2,230.06
BEAR STEARNS ASSET BACK FR1 M2	VAR RT 06/25/2035 DD 08/31/05	\$ 360,373.86	\$ 343,754.01	361,730.34
BEAR STEARNS ASSET BACK HES M1	VAR RT 07/25/2034 DD 06/30/04	\$ 900,499.84	\$ 862,507.83	905,593.81
BEAUTY HEALTH CO/THE		\$ 451,866.36	\$ 190,035.30	20,883.00
BEAZER HOMES USA INC		\$ 203,868.93	\$ 172,196.20	13,495.00
BECTON DICKINSON AND CO	4.685% 12/15/2044 DD 12/15/14	\$ 265,725.81	\$ 254,726.17	285,000.00
BECTON DICKINSON AND CO	4.669% 06/06/2047 DD 06/06/17	\$ 186,281.22	\$ 175,992.22	200,000.00
BECTON DICKINSON AND CO	3.700% 06/06/2027 DD 06/06/17	\$ 107,980.27	\$ 105,820.49	112,000.00
BECTON DICKINSON AND CO	3.363% 06/06/2024 DD 06/06/17	\$ 628,893.69	\$ 620,519.63	635,000.00
BECTON DICKINSON AND CO	2.823% 05/20/2030 DD 05/20/20	\$ 435,759.44	\$ 429,129.46	500,000.00
BECTON DICKINSON AND CO	1.957% 02/11/2031 DD 02/11/21	\$ 320,586.53	\$ 316,318.71	400,000.00
BECTON DICKINSON AND CO		\$ 13,803,406.75	\$ 18,867,534.20	74,194.00
BED BATH & BEYOND INC		\$ 435,933.11	\$ 49,612.66	19,766.00
BELDEN INC		\$ 817,005.86	\$ 944,262.70	13,133.00
BELL TELEPHONE CO OF CANADA OR	3.650% 08/15/2052 DD 02/11/22	\$ 395,912.21	\$ 363,765.32	500,000.00
BELL TELEPHONE CO OF CANADA OR	3.650% 03/17/2051 DD 03/17/21	\$ 160,457.82	\$ 144,623.03	200,000.00
BELLRING BRANDS INC		\$ 584,564.16	\$ 598,439.42	23,340.07
BENCHMARK 2018-B7 MO B7 D 144A	3.000% 05/15/2053 DD 11/01/18	\$ 651,785.30	\$ 553,162.11	798,000.00
BENCHMARK 2018-B7 MO B7 E 144A	3.000% 05/15/2053 DD 11/01/18	\$ 603,230.79	\$ 514,552.95	798,000.00
BENCHMARK 2019-B B14 225D 144A	VAR RT 12/15/2062 DD 11/01/19	\$ 672,208.34	\$ 582,183.29	705,000.00
BENCHMARK 2019-B B14 225E 144A	VAR RT 12/15/2062 DD 11/01/19	\$ 437,936.46	\$ 401,973.98	475,000.00
BENCHMARK 2020-B B18 AGNG 144A	VAR RT 07/15/2053 DD 07/01/20	\$ 1,577,253.43	\$ 1,430,240.62	1,764,000.00
BENCHMARK 2020-B18 B18 D 144A	2.250% 07/15/2053 DD 07/01/20	\$ 998,894.50	\$ 723,213.78	1,208,000.00
BENCHMARK 2020-B20 B20 E 144A	2.000% 10/15/2053 DD 10/01/20	\$ 625,331.98	\$ 450,605.16	910,000.00
BENCHMARK 2020-B21 B21 E 144A	2.000% 12/17/2053 DD 11/01/20	\$ 436,018.59	\$ 318,353.49	630,000.00
BENCHMARK 2020-B22 B22 E 144A	2.000% 01/15/2054 DD 12/01/20	\$ 594,957.16	\$ 397,603.56	766,000.00
BENCHMARK 2021-B B25 300D 144A	VAR RT 04/15/2054 DD 04/01/21	\$ 448,351.18	\$ 328,537.65	500,000.00
BENCHMARK 2021-B B25 300E 144A	VAR RT 04/15/2054 DD 04/01/21	\$ 380,710.80	\$ 282,172.13	441,000.00
BENCHMARK 2022-B35 B35 D 144A	2.500% 05/15/2055 DD 05/01/22	\$ 741,889.85	\$ 615,439.58	1,113,000.00
BENCHMARK ELECTRONICS INC		\$ 424,101.99	\$ 421,008.06	15,774.00
BENEFITFOCUS INC		\$ 91,093.05	\$ 68,115.52	6,512.00
BENSON HILL INC		\$ 190,810.56	\$ 146,120.10	57,302.00
BENTLEY SYSTEMS INC		\$ 2,278,140.36	\$ 1,576,861.44	42,664.00
BERKELEY LIGHTS INC		\$ 392,946.67	\$ 66,461.32	24,799.00
BERKSHIRE GREY INC		\$ 13,428.30	\$ 4,771.00	7,899.00
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	\$ 595,055.72	\$ 571,884.94	545,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	\$ 1,787,032.43	\$ 1,452,500.50	1,400,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	\$ 937,373.65	\$ 761,192.82	800,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/16	\$ 27,824.77	\$ 26,120.80	30,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.250% 10/15/2050 DD 10/15/20	\$ 573,200.00	\$ 414,591.01	500,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.050% 04/15/2025 DD 10/15/20	\$ 304,815.22	\$ 295,382.23	300,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BERKSHIRE HATHAWAY ENERGY CO	3.800% 07/15/2048 DD 01/05/18	\$ 38,592.26	\$ 34,708.94	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.700% 07/15/2030 DD 01/15/21	\$ 513,281.81	\$ 455,538.27	500,000.00
BERKSHIRE HATHAWAY ENERGY CO	2.850% 05/15/2051 DD 10/29/20	\$ 355,073.75	\$ 327,340.16	500,000.00
BERKSHIRE HATHAWAY FINANCE COR	4.200% 08/15/2048 DD 08/15/18	\$ 778,077.42	\$ 721,457.18	820,000.00
BERKSHIRE HATHAWAY FINANCE COR	3.850% 03/15/2052 DD 03/15/22	\$ 258,569.54	\$ 239,114.37	300,000.00
BERKSHIRE HATHAWAY FINANCE COR	2.850% 10/15/2050 DD 10/15/20	\$ 506,592.76	\$ 467,517.50	700,000.00
BERKSHIRE HATHAWAY FINANCE COR	2.300% 03/15/2027 DD 03/15/22	\$ 194,846.00	\$ 184,638.30	200,000.00
BERKSHIRE HATHAWAY FINANCE COR	1.850% 03/12/2030 DD 03/12/20	\$ 144,600.77	\$ 142,553.19	170,000.00
BERKSHIRE HATHAWAY INC	4.500% 02/11/2043 DD 02/11/13	\$ 517,352.35	\$ 504,810.81	540,000.00
BERKSHIRE HATHAWAY INC		\$ 85,073,103.25	\$ 146,670,044.60	474,814.00
BERKSHIRE HILLS BANCORP INC		\$ 600,635.40	\$ 605,498.92	20,250.80
BERRY CORP		\$ 303,077.53	\$ 254,768.00	31,846.00
BERRY GLOBAL GROUP INC		\$ 1,650,991.64	\$ 2,098,371.32	34,724.00
BEST BUY CO INC	1.950% 10/01/2030 DD 10/01/20	\$ 196,645.37	\$ 197,810.57	250,000.00
BEST BUY CO INC		\$ 2,765,361.45	\$ 4,174,609.66	52,046.00
BEYOND MEAT INC		\$ 277,222.08	\$ 133,809.70	10,870.00
BF 2019-NYT MORTGAG NYT F 144A	VAR RT 12/15/2035 DD 01/30/19	\$ 1,453,000.00	\$ 1,180,083.74	1,453,000.00
BGC PARTNERS INC		\$ 533,800.76	\$ 546,476.58	144,954.00
BH CO LTD		\$ 3,619,023.21	\$ 3,143,779.53	177,074.00
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	\$ 392,002.15	\$ 363,300.18	375,000.00
BHP BILLITON FINANCE USA LTD	4.125% 02/24/2042 DD 02/24/12	\$ 600,280.00	\$ 434,467.24	500,000.00
BHP TRUST 2019-BXH BXHP F 144A	VAR RT 08/15/2036 DD 08/29/19	\$ 483,859.57	\$ 452,071.69	487,899.99
BIG 5 SPORTING GOODS CORP		\$ 226,120.25	\$ 85,995.37	9,739.00
BIG LOTS INC		\$ 536,948.68	\$ 187,704.30	12,769.00
BIGCOMMERCE HOLDINGS INC		\$ 530,797.58	\$ 105,631.64	12,086.00
BIGLARI HOLDINGS INC		\$ 56,936.99	\$ 54,409.60	392.00
BILL.COM HOLDINGS INC		\$ 6,785,283.26	\$ 4,404,490.08	40,423.00
BIOCRYST PHARMACEUTICALS INC		\$ 654,300.27	\$ 560,476.56	48,822.00
BIOGEN INC	3.250% 02/15/2051 DD 02/15/22	\$ 754,759.14	\$ 510,647.11	763,000.00
BIOGEN INC	2.250% 05/01/2030 DD 04/30/20	\$ 408,041.52	\$ 407,345.58	500,000.00
BIOGEN INC		\$ 7,614,559.43	\$ 10,503,021.76	37,928.00
BIOHAVEN LTD		\$ 207,966.52	\$ 254,684.12	18,349.00
BIOLIFE SOLUTIONS INC		\$ 289,810.86	\$ 274,565.20	15,086.00
BIOMARIN PHARMACEUTICAL INC		\$ 3,549,583.58	\$ 5,134,035.41	49,609.00
BIONANO GENOMICS INC		\$ 402,610.04	\$ 193,975.60	132,860.00
BIO-RAD LABORATORIES INC	3.700% 03/15/2032 DD 03/02/22	\$ 351,606.04	\$ 342,608.38	400,000.00
BIO-RAD LABORATORIES INC		\$ 1,578,857.88	\$ 2,284,942.66	5,434.00
BIO-TECHNE CORP		\$ 2,098,892.30	\$ 3,435,873.28	41,456.00
BIOVENTUS INC		\$ 163,659.63	\$ 37,723.25	14,453.35
BIOXCEL THERAPEUTICS INC		\$ 156,693.72	\$ 189,861.72	8,839.00
BIPROGY INC		\$ 2,195,379.37	\$ 1,987,555.30	78,400.00
BIRD GLOBAL INC		\$ 41,419.24	\$ 13,389.84	74,388.00
BJ'S RESTAURANTS INC		\$ 5,744,156.86	\$ 2,953,399.28	111,956.00
BJ'S WHOLESALE CLUB HOLDINGS I		\$ 2,250,575.21	\$ 2,286,886.56	34,566.00
BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	\$ 442,030.58	\$ 402,674.02	420,000.00
BLACK HILLS CORP	1.037% 08/23/2024 DD 08/26/21	\$ 186,952.69	\$ 186,519.03	200,000.00
BLACK HILLS CORP		\$ 1,962,700.67	\$ 2,098,101.52	29,828.00
BLACK KNIGHT INC		\$ 1,700,066.47	\$ 2,477,471.75	40,121.00
BLACKBAUD INC		\$ 592,138.32	\$ 517,614.84	8,794.00
BLACKLINE INC		\$ 946,847.31	\$ 651,980.84	9,692.00
BLACKROCK INC	3.500% 03/18/2024 DD 03/18/14	\$ 1,034,472.85	\$ 983,657.16	1,000,000.00
BLACKROCK INC	2.100% 02/25/2032 DD 12/10/21	\$ 411,284.75	\$ 402,298.41	500,000.00
BLACKROCK INC		\$ 18,032,305.31	\$ 27,780,421.89	39,203.00
BLACKSTONE INC		\$ 18,857,982.59	\$ 13,704,376.80	184,720.00
BLACKSTONE KEYSTONE FUND		\$ 374,910,311.21	\$ 854,587,970.78	402,251,551.01
BLACKSTONE MORTGAGE TRUST INC		\$ 2,451,657.22	\$ 1,652,551.37	78,061.00
BLACKSTONE PRIVATE CREDIT FUND	3.250% 03/15/2027 DD 03/15/22	\$ 634,165.88	\$ 631,471.10	750,000.00
BLACKSTONE SECURED LENDING FUN	2.850% 09/30/2028 DD 03/30/22	\$ 80,257.20	\$ 77,642.63	100,000.00
BLACKSTONE SECURED LENDING FUN	2.125% 02/15/2027 DD 02/15/22	\$ 250,926.39	\$ 248,404.79	300,000.00
BLADE AIR MOBILITY INC		\$ 138,537.57	\$ 91,601.46	25,587.00
BLCKRCK LIQ FDFND-INST		\$ 6,610,978.50	\$ 6,610,978.50	6,610,978.50
BLEND LABS INC		\$ 234,217.56	\$ 119,455.20	82,955.00
BLINK CHARGING CO		\$ 197,307.60	\$ 69,900.84	6,372.00
BLK MSCI EQUITY INDEX	FUND-RUSSIA FUND	\$ -	\$ 322.40	50,438.52
BLOCK FINANCIAL LLC	3.875% 08/15/2030 DD 08/07/20	\$ 224,494.28	\$ 218,725.19	250,000.00
BLOCK FINANCIAL LLC	2.500% 07/15/2028 DD 06/25/21	\$ 73,320.61	\$ 72,250.56	85,000.00
BLOCK INC		\$ 12,511,034.49	\$ 8,804,449.56	140,109.00
BLOOM ENERGY CORP		\$ 646,304.39	\$ 610,960.48	31,954.00
BLOOMIN' BRANDS INC		\$ 487,989.67	\$ 450,406.32	22,386.00
BLUE BIRD CORP		\$ 60,841.30	\$ 31,540.95	2,945.00
BLUE FOUNDRY BANCORP		\$ 165,676.94	\$ 158,273.45	12,317.00
BLUE OWL CAPITAL INC		\$ 1,144,798.88	\$ 1,120,483.60	105,706.00
BLUE OWL FINANCE LLC 144A	3.125% 06/10/2031 DD 06/10/21	\$ 789,840.00	\$ 594,171.58	800,000.00
BLUE RIDGE BANKSHARES INC		\$ 134,192.74	\$ 98,533.61	7,889.00
BLUEBIRD BIO INC		\$ 525,848.02	\$ 261,347.64	37,767.00
BLUEGREEN VACATIONS HOLDING CO		\$ 171,406.32	\$ 131,501.01	5,268.47
BLUELIX HOLDINGS INC		\$ 257,279.07	\$ 296,030.93	4,163.00
BLUEPRINT MEDICINES CORP		\$ 5,190,553.94	\$ 3,349,405.93	76,453.00
BLUEROCK HOMES TRUST INC		\$ 25,389.35	\$ 27,604.44	1,295.38
BMO 2022-C1 MORTG C1 360D 144A	VAR RT 02/17/2055 DD 02/01/22	\$ 531,782.50	\$ 357,213.00	588,000.00
BMO 2022-C1 MORTG C1 360E 144A	VAR RT 02/17/2055 DD 02/01/22	\$ 606,331.16	\$ 453,597.20	714,000.00
BNK FINANCIAL GROUP INC		\$ 5,471,909.11	\$ 3,180,875.76	618,803.00
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	\$ 1,400,000.00	\$ 1,147,360.59	1,400,000.00
BNP PARIBAS SA 144A	VAR RT 01/10/2025 DD 01/10/19	\$ 1,500,000.00	\$ 1,485,005.31	1,500,000.00
BNSF FUNDING TRUST I	VAR RT 12/15/2055 DD 12/15/05	\$ 579,864.60	\$ 564,780.00	600,000.00
BNYM-M DB NSL SEC INDEX FUND		\$ 1,227,349,296.10	\$ 1,154,389,782.24	2,379,374.70

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BOARDWALK PIPELINES LP	4.800% 05/03/2029 DD 05/03/19	\$ 201,558.00	\$ 188,207.60	200,000.00
BOE VARITRONIX LTD	HK/00710	\$ 393,474.47	\$ 355,823.84	187,142.00
BOEING CO/THE	5.930% 05/01/2060 DD 05/04/20	\$ 1,390,091.25	\$ 1,275,321.91	1,400,000.00
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	\$ 134,665.00	\$ 95,990.19	100,000.00
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	\$ 1,497,959.37	\$ 1,334,987.46	1,400,000.00
BOEING CO/THE	5.150% 05/01/2030 DD 05/04/20	\$ 2,573,041.50	\$ 2,517,149.32	2,580,000.00
BOEING CO/THE	4.875% 05/01/2025 DD 05/04/20	\$ 1,241,375.56	\$ 1,240,428.79	1,250,000.00
BOEING CO/THE	3.900% 05/01/2049 DD 05/02/19	\$ 265,048.31	\$ 248,566.39	354,000.00
BOEING CO/THE	3.625% 02/01/2031 DD 11/02/20	\$ 346,409.04	\$ 350,466.79	400,000.00
BOEING CO/THE	2.950% 02/01/2030 DD 07/31/19	\$ 156,571.24	\$ 159,221.45	188,000.00
BOEING CO/THE	2.750% 02/01/2026 DD 11/02/20	\$ 1,199,040.00	\$ 1,112,071.66	1,200,000.00
BOEING CO/THE		\$ 19,466,549.11	\$ 27,533,615.09	144,541.00
BOISE CASCADE CO		\$ 661,272.39	\$ 1,077,020.28	15,684.00
BOK FINANCIAL CORP		\$ 532,780.64	\$ 772,716.55	7,445.00
BOLSA MEXICANA DE VALORES SAB		\$ 1,186,238.49	\$ 1,262,928.54	654,200.00
BON SECOURS MERCY HEALTH INC	3.205% 06/01/2050 DD 10/15/20	\$ 454,252.50	\$ 299,863.12	450,000.00
BOOKING HOLDINGS INC	4.625% 04/13/2030 DD 04/13/20	\$ 248,661.74	\$ 241,444.61	250,000.00
BOOKING HOLDINGS INC	3.600% 06/01/2026 DD 05/23/16	\$ 487,834.08	\$ 478,300.18	500,000.00
BOOKING HOLDINGS INC		\$ 26,076,791.24	\$ 33,586,656.48	16,666.00
BOOT BARN HOLDINGS INC		\$ 396,268.37	\$ 335,357.28	5,364.00
BOOZ ALLEN HAMILTON HOLDING CO		\$ 1,611,322.59	\$ 3,554,516.16	34,008.00
BORA PHARMACEUTICALS CO LTD		\$ 270,315.49	\$ 350,636.88	26,000.00
BORGWARNER INC		\$ 2,317,455.86	\$ 2,545,852.75	63,251.00
BORR DRILLING LTD		\$ 320,350.12	\$ 317,607.85	63,905.00
BOSTON BEER CO INC/THE		\$ 1,456,451.78	\$ 846,207.36	2,568.00
BOSTON OMAHA CORP		\$ 254,363.91	\$ 270,750.50	10,217.00
BOSTON PROPERTIES INC		\$ 4,459,516.92	\$ 2,701,848.40	39,980.00
BOSTON PROPERTIES LP	3.650% 02/01/2026 DD 01/20/16	\$ 484,052.37	\$ 473,945.60	500,000.00
BOSTON PROPERTIES LP	3.250% 01/30/2031 DD 05/05/20	\$ 906,444.47	\$ 826,678.68	1,000,000.00
BOSTON SCIENTIFIC CORP	4.700% 03/01/2049 DD 02/25/19	\$ 92,917.90	\$ 88,565.40	99,000.00
BOSTON SCIENTIFIC CORP	3.450% 03/01/2024 DD 02/25/19	\$ 217,929.25	\$ 214,912.93	219,000.00
BOSTON SCIENTIFIC CORP	2.650% 06/01/2030 DD 05/18/20	\$ 601,740.11	\$ 512,513.34	600,000.00
BOSTON SCIENTIFIC CORP	1.900% 06/01/2025 DD 05/18/20	\$ 490,944.44	\$ 466,692.23	500,000.00
BOSTON SCIENTIFIC CORP		\$ 9,136,554.07	\$ 17,315,066.86	374,218.00
BOWLERO CORP		\$ 138,828.41	\$ 177,558.56	13,172.00
BOX INC		\$ 611,875.73	\$ 779,059.38	25,026.00
BOXED INC		\$ 37,223.86	\$ 6,086.35	31,212.00
BOYD GAMING CORP		\$ 1,245,200.80	\$ 1,153,963.86	21,162.00
BP CAPITAL MARKETS AMERICA INC	4.234% 11/06/2028 DD 11/06/18	\$ 990,515.46	\$ 968,861.50	1,000,000.00
BP CAPITAL MARKETS AMERICA INC	3.796% 09/21/2025 DD 09/21/18	\$ 199,949.70	\$ 196,372.91	200,000.00
BP CAPITAL MARKETS AMERICA INC	3.379% 02/08/2061 DD 02/08/21	\$ 460,467.00	\$ 305,839.67	450,000.00
BP CAPITAL MARKETS AMERICA INC	3.060% 06/17/2041 DD 06/17/21	\$ 310,250.90	\$ 296,092.09	400,000.00
BP CAPITAL MARKETS AMERICA INC	3.000% 02/24/2050 DD 02/24/20	\$ 218,262.34	\$ 200,091.04	300,000.00
BP CAPITAL MARKETS AMERICA INC	2.939% 06/04/2051 DD 12/04/20	\$ 356,402.18	\$ 329,201.32	500,000.00
BP CAPITAL MARKETS AMERICA INC	2.772% 11/10/2050 DD 08/10/20	\$ 510,830.19	\$ 469,875.05	736,000.00
BP CAPITAL MARKETS PLC	3.723% 11/28/2028 DD 11/28/16	\$ 124,591.20	\$ 113,373.61	120,000.00
BPCE SA	4.000% 04/15/2024 DD 04/15/14	\$ 1,374,327.62	\$ 1,337,012.59	1,360,000.00
BPCE SA	3.375% 12/02/2026 DD 12/02/16	\$ 238,236.30	\$ 232,688.47	250,000.00
BRADY CORP		\$ 569,127.80	\$ 522,291.90	11,089.00
BRAEMAR HOTELS & RESORTS INC	VAR RT 06/15/2035 DD 06/06/18	\$ 315,984.38	\$ 289,909.71	315,000.00
BRAEMAR HOTELS & RESORTS INC		\$ 162,265.83	\$ 127,997.73	31,143.00
BRANDYWINE OPERATING PARTNERSH	7.550% 03/15/2028 DD 12/13/22	\$ 295,320.00	\$ 294,203.78	300,000.00
BRANDYWINE REALTY TRUST		\$ 1,053,360.64	\$ 474,238.80	77,112.00
BRAZE INC		\$ 2,187,089.32	\$ 1,447,913.28	53,076.00
BRAZE INC		\$ 941,082.00	\$ 510,899.84	18,728.00
BRC INC		\$ 30,272.00	\$ 26,273.00	4,300.00
BREAD FINANCIAL HOLDINGS INC		\$ 919,609.09	\$ 877,139.06	23,291.00
BRIDGEBIO PHARMA INC		\$ 1,311,032.60	\$ 221,528.64	29,072.00
BRIDGEWATER BANCSHARES INC		\$ 116,324.07	\$ 143,161.80	8,070.00
BRIGHT HEALTH GROUP INC		\$ 263,649.21	\$ 56,735.25	87,285.00
BRIGHT HORIZONS FAMILY SOLUTIO		\$ 1,527,585.50	\$ 983,413.50	15,585.00
BRIGHTCOVE INC		\$ 104,138.15	\$ 55,228.80	10,560.00
BRIGHTHOUSE FINANCIAL INC	4.700% 06/22/2047 DD 12/22/17	\$ 246,147.90	\$ 226,767.08	310,000.00
BRIGHTHOUSE FINANCIAL INC		\$ 969,071.99	\$ 1,077,695.40	21,020.00
BRIGHTSPHERE INVESTMENT GROUP		\$ 144,352.66	\$ 128,131.08	6,226.00
BRIGHTSPIRE CAPITAL INC		\$ 597,410.21	\$ 264,301.52	42,424.00
BRIGHTVIEW HOLDINGS INC		\$ 299,865.08	\$ 138,613.02	20,118.00
BRINKER INTERNATIONAL INC		\$ 374,537.56	\$ 279,946.43	8,773.00
BRINK'S CO/THE		\$ 550,999.66	\$ 428,605.80	7,980.00
BRISTOL-MYERS SQUIBB CO	4.550% 02/20/2048 DD 02/20/20	\$ 542,270.48	\$ 502,625.33	559,000.00
BRISTOL-MYERS SQUIBB CO	4.350% 11/15/2047 DD 05/15/20	\$ 96,197.60	\$ 70,478.57	80,000.00
BRISTOL-MYERS SQUIBB CO	4.250% 10/26/2049 DD 04/26/20	\$ 744,780.50	\$ 648,801.59	755,000.00
BRISTOL-MYERS SQUIBB CO	3.900% 02/20/2028 DD 02/20/20	\$ 675,567.00	\$ 645,108.04	670,000.00
BRISTOL-MYERS SQUIBB CO	3.400% 07/26/2029 DD 01/26/20	\$ 1,179,967.18	\$ 1,111,456.89	1,201,000.00
BRISTOL-MYERS SQUIBB CO	3.250% 08/01/2042 DD 07/31/12	\$ 163,367.29	\$ 152,658.12	200,000.00
BRISTOL-MYERS SQUIBB CO	3.200% 06/15/2026 DD 06/15/20	\$ 321,735.21	\$ 313,652.90	329,000.00
BRISTOL-MYERS SQUIBB CO	2.950% 03/15/2032 DD 03/02/22	\$ 276,576.55	\$ 265,341.06	305,000.00
BRISTOL-MYERS SQUIBB CO	2.550% 11/13/2050 DD 11/13/20	\$ 375,060.29	\$ 336,362.79	537,000.00
BRISTOL-MYERS SQUIBB CO	2.350% 11/13/2040 DD 11/13/20	\$ 512,860.00	\$ 343,766.93	500,000.00
BRISTOL-MYERS SQUIBB CO	1.450% 11/13/2030 DD 11/13/20	\$ 251,359.09	\$ 244,246.55	309,000.00
BRISTOL-MYERS SQUIBB CO		\$ 31,656,275.88	\$ 40,240,987.45	559,291.00
BRISTOW GROUP INC		\$ 330,194.20	\$ 289,667.01	10,677.00
BRITISH TELECOMMUNICATION 144A	3.250% 11/08/2029 DD 11/08/19	\$ 1,918,828.00	\$ 1,618,683.04	1,900,000.00
BRITISH TELECOMMUNICATIONS PLC	VAR RT 12/15/2030 DD 12/12/00	\$ 581,330.66	\$ 556,850.96	465,000.00
BRIXMOR OPERATING PARTNERSHIP	4.125% 06/15/2026 DD 06/13/16	\$ 487,058.98	\$ 471,454.06	500,000.00
BRIXMOR OPERATING PARTNERSHIP	4.050% 07/01/2030 DD 06/10/20	\$ 511,265.32	\$ 481,142.73	550,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BRIXMOR OPERATING PARTNERSHIP	2.250% 04/01/2028 DD 03/05/21	\$ 598,902.00	\$ 495,145.49	600,000.00
BRIXMOR PROPERTY GROUP INC		\$ 6,243,172.63	\$ 7,659,376.88	337,864.00
BROADCOM INC	5.000% 04/15/2030 DD 04/09/20	\$ 101,734.70	\$ 94,939.56	100,000.00
BROADCOM INC	4.150% 11/15/2030 DD 05/08/20	\$ 1,282,964.02	\$ 1,254,613.02	1,400,000.00
BROADCOM INC	4.110% 09/15/2028 DD 05/21/20	\$ 178,266.54	\$ 185,999.02	200,000.00
BROADCOM INC	3.625% 10/15/2024 DD 04/15/20	\$ 987,104.68	\$ 973,635.52	1,000,000.00
BROADCOM INC	3.150% 11/15/2025 DD 05/08/20	\$ 235,843.20	\$ 233,019.23	246,000.00
BROADCOM INC		\$ 28,018,316.76	\$ 58,146,165.22	103,994.00
BROADCOM INC 144A	4.926% 05/15/2037 DD 04/18/22	\$ 268,499.87	\$ 261,709.58	300,000.00
BROADCOM INC 144A	4.150% 04/15/2032 DD 04/14/22	\$ 284,442.00	\$ 263,357.46	300,000.00
BROADCOM INC 144A	4.000% 04/15/2029 DD 04/14/22	\$ 118,296.70	\$ 113,555.29	125,000.00
BROADCOM INC 144A	3.750% 02/15/2051 DD 01/19/21	\$ 343,568.30	\$ 276,151.53	400,000.00
BROADCOM INC 144A	3.500% 02/15/2041 DD 01/19/21	\$ 603,449.76	\$ 568,027.03	800,000.00
BROADCOM INC 144A	3.469% 04/15/2034 DD 03/31/21	\$ 2,876,493.00	\$ 2,233,651.03	2,800,000.00
BROADCOM INC 144A	3.187% 11/15/2036 DD 09/30/21	\$ 565,161.01	\$ 538,715.87	750,000.00
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	\$ 1,346,449.95	\$ 996,285.84	1,355,000.00
BROADCOM INC 144A	2.450% 02/15/2031 DD 01/19/21	\$ 680,685.69	\$ 669,475.98	850,000.00
BROADMARK REALTY CAPITAL INC		\$ 555,254.88	\$ 211,456.88	59,398.00
BROADRIDGE FINANCIAL SOLUTIONS	2.900% 12/01/2029 DD 12/09/19	\$ 184,300.60	\$ 175,155.81	207,000.00
BROADRIDGE FINANCIAL SOLUTIONS		\$ 2,301,993.94	\$ 3,971,723.43	29,611.00
BROADSTONE MEZZ A-3	0.000% 01/01/2059 DD 01/21/22	\$ 3,407,355.33	\$ 3,400,000.00	3,400,000.00
BROADSTONE NET LEASE INC		\$ 6,590,778.94	\$ 4,970,683.03	306,643.00
BROOKDALE SENIOR LIVING INC		\$ 666,870.53	\$ 230,275.50	84,350.00
BROOKFIELD ASSET MANAGEMENT LT		\$ 767,524.01	\$ 716,750.00	25,000.00
BROOKFIELD BUSINESS CORP		\$ 128,830.21	\$ 98,816.61	5,259.00
BROOKFIELD CORP	4.000% 01/15/2025 DD 01/15/15	\$ 100,578.00	\$ 97,761.59	100,000.00
BROOKFIELD CORP		\$ 3,453,142.66	\$ 3,146,000.00	100,000.00
BROOKFIELD FINANCE INC	4.700% 09/20/2047 DD 09/14/17	\$ 1,357,120.47	\$ 1,116,316.45	1,389,000.00
BROOKFIELD FINANCE INC	4.350% 04/15/2030 DD 04/09/20	\$ 150,160.43	\$ 143,659.97	158,000.00
BROOKFIELD FINANCE INC	4.000% 04/01/2024 DD 03/10/17	\$ 349,097.00	\$ 344,559.79	350,000.00
BROOKFIELD FINANCE INC	2.724% 04/15/2031 DD 04/12/21	\$ 419,009.65	\$ 401,036.13	500,000.00
BROOKFIELD FINANCE LLC / BROOK	3.450% 04/15/2050 DD 02/21/20	\$ 357,383.09	\$ 316,431.01	501,000.00
BROOKFIELD INFRASTRUCTURE CORP		\$ 708,831.36	\$ 668,652.10	17,189.00
BROOKFIELD RENEWABLE CORP		\$ 1,323,629.65	\$ 916,503.66	33,279.00
BROOKLINE BANCORP INC		\$ 510,528.30	\$ 487,340.15	34,441.00
BROWN & BROWN INC	4.950% 03/17/2052 DD 03/17/22	\$ 262,344.23	\$ 243,517.17	300,000.00
BROWN & BROWN INC	4.500% 03/15/2029 DD 03/11/19	\$ 202,818.00	\$ 185,919.08	200,000.00
BROWN & BROWN INC	2.375% 03/15/2031 DD 09/24/20	\$ 397,488.98	\$ 380,416.85	500,000.00
BROWN & BROWN INC		\$ 1,772,535.58	\$ 3,418,086.06	59,998.00
BROWN-FORMAN CORP		\$ 696,756.42	\$ 937,145.76	14,251.00
BROWN-FORMAN CORP		\$ 2,068,929.30	\$ 3,171,030.40	48,280.00
BRP GROUP INC		\$ 3,316,640.47	\$ 4,882,942.20	194,230.00
BRT APARTMENTS CORP		\$ 82,901.55	\$ 105,093.64	5,351.00
BRUKER CORP		\$ 950,443.24	\$ 1,847,705.55	27,033.00
BRUNSWICK CORP/DE	5.100% 04/01/2052 DD 03/29/22	\$ 233,798.66	\$ 215,578.30	300,000.00
BRUNSWICK CORP/DE	4.400% 09/15/2032 DD 03/29/22	\$ 293,364.00	\$ 253,242.75	300,000.00
BRUNSWICK CORP/DE		\$ 1,213,474.75	\$ 1,440,735.04	19,988.00
BUCKLE INC/THE		\$ 220,115.75	\$ 265,932.40	5,864.00
BUILD-A-BEAR WORKSHOP INC		\$ 56,766.45	\$ 80,698.40	3,385.00
BUILDERS FIRSTSOURCE INC		\$ 1,898,499.80	\$ 2,473,744.64	38,128.00
BUMBLE INC		\$ 1,261,530.45	\$ 832,611.70	39,554.00
BUNGE LTD		\$ 2,418,970.92	\$ 3,508,312.28	35,164.00
BUNGE LTD FINANCE CORP	2.750% 05/14/2031 DD 05/14/21	\$ 329,181.30	\$ 328,288.74	400,000.00
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	\$ 65,394.00	\$ 54,169.92	50,000.00
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	\$ 329,137.17	\$ 313,860.29	300,000.00
BURLINGTON NORTHERN SANTA FE L	5.400% 06/01/2041 DD 05/19/11	\$ 211,821.94	\$ 201,539.92	200,000.00
BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	\$ 313,796.36	\$ 279,058.60	286,000.00
BURLINGTON NORTHERN SANTA FE L	4.900% 04/01/2044 DD 03/07/14	\$ 399,508.20	\$ 377,570.66	400,000.00
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	\$ 51,499.00	\$ 45,204.61	50,000.00
BURLINGTON NORTHERN SANTA FE L	4.400% 03/15/2042 DD 03/02/12	\$ 521,180.99	\$ 420,826.22	471,000.00
BURLINGTON NORTHERN SANTA FE L	4.150% 04/01/2045 DD 03/09/15	\$ 271,505.44	\$ 256,171.73	300,000.00
BURLINGTON NORTHERN SANTA FE L	3.250% 06/15/2027 DD 03/09/17	\$ 484,166.18	\$ 472,593.57	500,000.00
BURLINGTON STORES INC		\$ 2,188,792.18	\$ 3,444,892.40	16,990.00
BUSINESS FIRST BANCSHARES INC		\$ 247,019.22	\$ 244,934.82	11,063.00
BUTTERFLY NETWORK INC		\$ 406,917.94	\$ 148,549.56	60,386.00
BWX TECHNOLOGIES INC		\$ 895,183.90	\$ 1,337,872.80	23,035.00
BX 2021-LBA3 MORTGA PAC G 144A	VAR RT 10/15/2036 DD 11/02/21	\$ 1,177,044.83	\$ 1,064,386.79	1,180,000.00
BX 2021-MFM1 MFM1 F 144A	VAR RT 01/15/2034 DD 01/19/21	\$ 349,000.00	\$ 321,016.83	349,000.00
BX 2021-MFM1 MFM1 G 144A	VAR RT 01/15/2034 DD 01/19/21	\$ 175,000.00	\$ 159,444.41	175,000.00
BX COMMERCIAL MORT ACNT G 144A	VAR RT 11/15/2038 DD 11/19/21	\$ 942,589.49	\$ 861,491.11	945,000.00
BX COMMERCIAL MORT SOAR G 144A	VAR RT 06/15/2038 DD 06/28/21	\$ 479,368.68	\$ 442,517.79	479,368.68
BX COMMERCIAL MORT SOAR J 144A	VAR RT 06/15/2038 DD 06/28/21	\$ 958,737.37	\$ 880,878.50	958,737.37
BX COMMERCIAL MORT VINO G 144A	VAR RT 05/15/2038 DD 05/27/21	\$ 1,908,308.98	\$ 1,758,157.67	1,910,000.00
BX COMMERCIAL MORT VIVA D 144A	VAR RT 03/11/2044 DD 05/01/20	\$ 2,725,221.29	\$ 2,060,436.83	2,751,000.00
BX COMMERCIAL MORT VIVA E 144A	VAR RT 03/11/2044 DD 05/01/20	\$ 2,353,641.72	\$ 1,849,183.55	2,555,000.00
BX COMMERCIAL MORT VOLT G 144A	VAR RT 09/15/2036 DD 09/29/21	\$ 903,000.00	\$ 826,965.32	903,000.00
BX COMMERCIAL MORTG 21M H 144A	VAR RT 10/15/2036 DD 11/08/21	\$ 603,586.88	\$ 551,530.15	610,164.45
BX COMMERCIAL MORTG CIP G 144A	VAR RT 12/15/2038 DD 12/21/21	\$ 784,889.15	\$ 683,121.09	786,000.00
BX COMMERCIAL MORTG IMC G 144A	VAR RT 04/15/2034 DD 05/17/19	\$ 1,596,000.00	\$ 1,478,551.16	1,596,000.00
BX COMMERCIAL MORTG LP2 G 144A	VAR RT 02/15/2039 DD 02/22/22	\$ 1,255,361.98	\$ 1,155,481.30	1,260,753.60
BX COMMERCIAL MORTG XL2 J 144A	VAR RT 10/15/2038 DD 10/26/21	\$ 1,284,456.42	\$ 1,169,794.84	1,290,914.08
BX COMMERCIAL MORTGA MC G 144A	VAR RT 04/15/2034 DD 05/17/21	\$ 579,920.45	\$ 513,694.37	602,000.00
BX COMMERCIAL MORTGA XL J 144A	VAR RT 10/15/2036 DD 10/24/19	\$ 6,386,251.34	\$ 6,164,802.38	6,471,050.00
BX TRUST 2017-APPL APPL F 144A	VAR RT 07/15/2034 DD 08/22/17	\$ 399,711.30	\$ 453,910.82	462,595.35
BX TRUST 2019-ATL ATL E 144A	VAR RT 10/15/2036 DD 10/31/19	\$ 758,218.13	\$ 800,309.06	861,000.00
BX TRUST 2019-OC11 OC11 D 144A	VAR RT 12/09/2041 DD 12/01/19	\$ 137,718.75	\$ 133,881.79	168,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BX TRUST 2019-OC11 OC11 E 144A	VAR RT 12/09/2041 DD 12/01/19	\$ 2,743,420.63	\$ 2,337,141.67	3,021,000.00
BX TRUST 2021-ARIA ARIA G 144A	VAR RT 10/15/2036 DD 10/28/21	\$ 793,238.13	\$ 712,069.69	797,000.00
BX TRUST 2021-BXMF BXMF G 144A	VAR RT 10/15/2026 DD 11/08/21	\$ 1,172,509.98	\$ 1,078,622.80	1,197,000.00
BX TRUST 2021-LBA LBA FV 144A	VAR RT 02/15/2036 DD 02/16/21	\$ 293,000.00	\$ 260,415.41	293,000.00
BX TRUST 2021-LGCV LGCV J 144A	VAR RT 10/15/2036 DD 10/21/21	\$ 336,743.31	\$ 298,184.39	340,000.00
BX TRUST 2022-LBA6 LBA6 F 144A	VAR RT 01/15/2039 DD 02/02/22	\$ 1,144,000.00	\$ 1,041,199.47	1,144,000.00
BX TRUST 2022-LBA6 LBA6 G 144A	VAR RT 01/15/2039 DD 02/02/22	\$ 504,000.00	\$ 458,662.28	504,000.00
BXSC COMMERCIAL MOR WSS F 144A	VAR RT 03/15/2035 DD 03/24/22	\$ 844,617.50	\$ 799,838.65	851,000.00
BYLINE BANCORP INC		\$ 247,819.87	\$ 256,483.02	11,166.00
C3.AI INC		\$ 487,136.96	\$ 286,933.98	25,642.00
C4 THERAPEUTICS INC		\$ 361,967.81	\$ 113,026.30	19,157.00
CABLE ONE INC		\$ 1,438,600.16	\$ 1,052,840.94	1,479.00
CABOT CORP		\$ 533,083.58	\$ 656,970.36	9,829.00
CACI INTERNATIONAL INC		\$ 1,384,922.37	\$ 1,840,512.57	6,123.00
CACTUS INC		\$ 5,121,032.77	\$ 6,286,922.88	125,088.00
CADENCE BANK		\$ 2,346,968.75	\$ 1,987,573.81	80,599.10
CADENCE DESIGN SYSTEMS INC		\$ 4,408,218.60	\$ 11,509,374.08	71,647.00
CADRE HOLDINGS INC		\$ 74,158.92	\$ 70,792.10	3,515.00
CAESARS ENTERTAINMENT INC		\$ 4,855,549.64	\$ 2,193,484.80	52,728.00
CAESARSTONE LTD		\$ 197,443.66	\$ 57,659.58	10,098.00
CALAVO GROWERS INC		\$ 153,855.70	\$ 86,347.80	2,937.00
CALERES INC		\$ 150,173.50	\$ 135,952.56	6,102.00
CALI MORTGAGE TRUS 101C F 144A	VAR RT 03/10/2039 DD 03/01/19	\$ 1,797,695.95	\$ 1,197,913.84	1,806,000.00
CALIFORNIA ENDOWMENT/THE	2.498% 04/01/2051 DD 01/27/21	\$ 137,174.40	\$ 123,002.53	200,000.00
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	\$ 50,421.50	\$ 43,710.13	50,000.00
CALIFORNIA RESOURCES CORP		\$ 1,153,037.62	\$ 1,480,688.81	34,031.00
CALIFORNIA ST	7.625% 03/01/2040 DD 04/01/10	\$ 536,396.00	\$ 505,152.00	400,000.00
CALIFORNIA ST	7.600% 11/01/2040 DD 12/01/10	\$ 547,196.00	\$ 512,464.00	400,000.00
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	\$ 636,510.26	\$ 550,717.20	440,000.00
CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	\$ 1,842,316.00	\$ 1,504,090.00	1,400,000.00
CALIFORNIA ST	3.375% 04/01/2025 DD 04/25/18	\$ 124,428.75	\$ 121,775.00	125,000.00
CALIFORNIA ST	1.750% 11/01/2030 DD 11/03/20	\$ 1,336,347.30	\$ 1,273,876.20	1,590,000.00
CALIFORNIA WATER SERVICE GROUP		\$ 1,195,450.23	\$ 1,275,986.88	21,042.00
CALIX INC		\$ 583,120.35	\$ 936,327.69	13,683.00
CALLON PETROLEUM CO		\$ 493,865.14	\$ 405,727.51	10,939.00
CAL-MAINE FOODS INC		\$ 292,800.12	\$ 416,215.80	7,644.00
CAMB COMMERCIAL MO LIFE G 144A	VAR RT 12/15/2037 DD 02/08/19	\$ 4,321,378.45	\$ 4,139,212.66	4,446,000.00
CAMBIUM NETWORKS CORP		\$ 63,320.45	\$ 47,088.91	2,173.00
CAMBRIDGE BANCORP		\$ 248,253.87	\$ 256,572.34	3,089.00
CAMDEN NATIONAL CORP		\$ 272,842.54	\$ 271,693.73	6,517.00
CAMDEN PROPERTY TRUST	3.150% 07/01/2029 DD 06/17/19	\$ 454,499.80	\$ 445,610.30	500,000.00
CAMDEN PROPERTY TRUST		\$ 2,577,224.18	\$ 2,943,450.92	26,309.00
CAMPBELL SOUP CO	4.800% 03/15/2048 DD 03/16/18	\$ 111,282.35	\$ 105,839.98	120,000.00
CAMPBELL SOUP CO	4.150% 03/15/2028 DD 03/16/18	\$ 78,780.00	\$ 76,397.97	80,000.00
CAMPBELL SOUP CO	3.125% 04/24/2050 DD 04/24/20	\$ 85,391.85	\$ 57,549.91	85,000.00
CAMPBELL SOUP CO		\$ 2,283,651.09	\$ 2,926,370.50	51,566.00
CAMPING WORLD HOLDINGS INC		\$ 240,800.07	\$ 145,995.12	6,541.00
CANADA GOVERNMENT INTERNATIONA	2.875% 04/28/2025 DD 04/28/22	\$ 483,951.30	\$ 483,565.97	500,000.00
CANADA GOVERNMENT INTERNATIONA	1.625% 01/22/2025 DD 01/22/20	\$ 480,310.67	\$ 472,636.96	500,000.00
CANADA GOVERNMENT INTERNATIONA	0.750% 05/19/2026 DD 05/19/21	\$ 905,990.41	\$ 889,927.64	1,000,000.00
CANADIAN IMPERIAL BANK OF COMM	3.600% 04/07/2032 DD 04/07/22	\$ 449,945.68	\$ 440,629.78	500,000.00
CANADIAN IMPERIAL BANK OF COMM	1.250% 06/22/2026 DD 06/22/21	\$ 263,346.45	\$ 263,346.45	300,000.00
CANADIAN NATIONAL RAILWAY CO	4.450% 01/20/2049 DD 11/07/18	\$ 303,829.87	\$ 287,009.86	320,000.00
CANADIAN NATIONAL RAILWAY CO	2.450% 05/01/2050 DD 05/01/20	\$ 273,285.09	\$ 252,432.15	407,000.00
CANADIAN NATIONAL RAILWAY CO		\$ 14,204,535.86	\$ 14,624,516.04	123,200.00
CANADIAN NATURAL RESOURCES LTD	7.200% 01/15/2032 DD 01/23/02	\$ 565,476.70	\$ 536,231.37	500,000.00
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	\$ 556,255.51	\$ 568,478.66	570,000.00
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	\$ 204,446.00	\$ 173,489.58	200,000.00
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	\$ 127,006.25	\$ 121,491.11	125,000.00
CANADIAN NATURAL RESOURCES LTD	3.850% 06/01/2027 DD 05/30/17	\$ 384,023.50	\$ 376,696.94	400,000.00
CANADIAN PACIFIC RAILWAY CO	6.125% 09/15/2115 DD 09/11/15	\$ 2,232,041.25	\$ 1,806,194.03	1,800,000.00
CANADIAN PACIFIC RAILWAY CO	4.800% 09/15/2035 DD 09/11/15	\$ 76,225.50	\$ 70,096.63	75,000.00
CANADIAN PACIFIC RAILWAY CO	3.000% 12/02/2041 DD 12/02/21	\$ 313,208.63	\$ 301,559.19	400,000.00
CANADIAN PACIFIC RAILWAY CO	2.050% 03/05/2030 DD 03/05/20	\$ 419,003.13	\$ 409,749.14	500,000.00
CANNAE HOLDINGS INC		\$ 812,444.45	\$ 683,824.75	33,115.00
CANO HEALTH INC		\$ 158,776.79	\$ 40,772.57	29,761.00
CANOO INC		\$ 155,039.07	\$ 34,441.23	28,001.00
CANTALOUPE INC		\$ 142,467.35	\$ 71,379.15	16,409.00
CAPITAL BANCORP INC		\$ 84,843.61	\$ 110,073.04	4,676.00
CAPITAL CITY BANK GROUP INC		\$ 134,240.64	\$ 198,835.00	6,118.00
CAPITAL ONE FINANCIAL CORP	VAR RT 05/10/2028 DD 05/09/22	\$ 395,675.90	\$ 387,242.87	400,000.00
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	\$ 621,186.30	\$ 628,118.15	650,000.00
CAPITAL ONE FINANCIAL CORP	3.900% 01/29/2024 DD 01/29/19	\$ 999,258.24	\$ 987,464.13	1,000,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 07/28/2026 DD 07/28/16	\$ 478,693.58	\$ 470,755.75	500,000.00
CAPITAL ONE FINANCIAL CORP	3.200% 02/05/2025 DD 02/05/15	\$ 186,128.49	\$ 168,252.19	175,000.00
CAPITAL ONE FINANCIAL CORP		\$ 8,426,827.82	\$ 9,203,504.80	99,005.00
CAPITAL ONE NA	VAR RT 01/28/2026 DD 01/28/20	\$ 521,540.00	\$ 466,973.68	500,000.00
CAPITOL FEDERAL FINANCIAL INC		\$ 818,298.04	\$ 511,180.40	59,096.00
CAPRI HOLDINGS LTD		\$ 1,768,994.80	\$ 1,974,960.60	34,455.00
CAPSTAR FINANCIAL HOLDINGS INC		\$ 172,914.28	\$ 163,584.58	9,263.00
CARA THERAPEUTICS INC		\$ 280,269.21	\$ 217,195.02	20,223.00
CARDINAL HEALTH INC	4.900% 09/15/2045 DD 06/23/15	\$ 245,479.95	\$ 222,864.96	264,000.00
CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	\$ 51,902.50	\$ 41,072.31	50,000.00
CARDINAL HEALTH INC	3.410% 06/15/2027 DD 06/12/17	\$ 86,653.72	\$ 84,135.63	90,000.00
CARDINAL HEALTH INC	3.079% 06/15/2024 DD 06/12/17	\$ 245,610.72	\$ 242,919.96	250,000.00
CARDINAL HEALTH INC		\$ 3,749,218.64	\$ 5,403,192.30	70,290.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CARDIOVASCULAR SYSTEMS INC		\$ 304,714.44	\$ 164,938.20	12,110.00
CARDLYTICS INC		\$ 687,970.03	\$ 84,833.06	14,677.00
CAREDX INC		\$ 565,304.69	\$ 98,970.34	8,674.00
CAREMAX INC		\$ 145,259.64	\$ 105,488.65	28,901.00
CARETRUST REIT INC		\$ 821,258.23	\$ 787,754.84	42,398.00
CARGURUS INC		\$ 514,735.23	\$ 249,812.31	17,831.00
CARIBOU BIOSCIENCES INC		\$ 277,038.62	\$ 158,092.72	25,174.00
CARLISLE COS INC	3.500% 12/01/2024 DD 11/16/17	\$ 487,896.83	\$ 478,329.00	495,000.00
CARLISLE COS INC		\$ 1,625,834.58	\$ 3,194,707.05	13,557.00
CARLYLE GROUP INC/THE		\$ 1,837,157.60	\$ 1,593,694.72	53,408.00
CARMAX INC		\$ 2,523,286.10	\$ 2,543,009.96	41,764.00
CARNIVAL CORP		\$ 6,391,591.46	\$ 2,076,860.50	257,675.00
CARPARTS.COM INC		\$ 145,466.65	\$ 67,338.82	10,757.00
CARPENTER TECHNOLOGY CORP		\$ 4,849,289.07	\$ 5,136,691.70	139,055.00
CARRIAGE SERVICES INC		\$ 89,095.69	\$ 64,801.62	2,353.00
CARRIER GLOBAL CORP	3.577% 04/05/2050 DD 10/05/20	\$ 227,339.80	\$ 213,916.55	300,000.00
CARRIER GLOBAL CORP	2.722% 02/15/2030 DD 08/15/20	\$ 257,064.98	\$ 252,568.07	300,000.00
CARRIER GLOBAL CORP	2.242% 02/15/2025 DD 08/15/20	\$ 66,339.17	\$ 65,935.45	70,000.00
CARRIER GLOBAL CORP		\$ 5,289,698.79	\$ 8,950,301.25	216,977.00
CARS.COM INC		\$ 579,735.21	\$ 391,894.20	28,460.00
CARTER BANKSHARES INC		\$ 178,278.95	\$ 185,824.59	11,201.00
CARTER'S INC		\$ 761,376.90	\$ 784,449.54	10,514.00
CARVANA CO		\$ 3,157,295.22	\$ 133,179.78	28,097.00
CASA SYSTEMS INC		\$ 45,158.95	\$ 14,883.96	5,452.00
CASELLA WASTE SYSTEMS INC		\$ 567,477.49	\$ 694,914.22	8,762.00
CASEY'S GENERAL STORES INC		\$ 1,404,467.24	\$ 2,127,959.75	9,485.00
CASH		\$ (990,570.18)	\$ (990,570.18)	-
CASH - BROKER		\$ 57,242.44	\$ 57,242.44	-
CASS INFORMATION SYSTEMS INC		\$ 234,691.40	\$ 254,575.92	5,556.00
CASSAVA SCIENCES INC		\$ 495,445.53	\$ 204,978.06	6,939.00
CASTLE BIOSCIENCES INC		\$ 439,725.31	\$ 272,428.42	11,573.00
CATALENT INC		\$ 3,178,402.63	\$ 2,094,450.33	46,533.00
CATALYST PHARMACEUTICALS INC		\$ 103,378.23	\$ 327,769.20	17,622.00
CATERPILLAR FINANCIAL SERVICES	3.400% 05/13/2025 DD 05/13/22	\$ 496,563.73	\$ 485,764.78	500,000.00
CATERPILLAR FINANCIAL SERVICES	0.800% 11/13/2025 DD 11/13/20	\$ 453,663.83	\$ 448,476.79	500,000.00
CATERPILLAR FINANCIAL SERVICES	0.450% 05/17/2024 DD 05/17/21	\$ 473,229.13	\$ 470,998.58	500,000.00
CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	\$ 33,365.75	\$ 27,227.73	25,000.00
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	\$ 61,294.00	\$ 50,840.34	50,000.00
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	\$ 272,257.01	\$ 255,567.69	300,000.00
CATERPILLAR INC	3.250% 04/09/2050 DD 04/09/20	\$ 943,901.24	\$ 756,360.95	1,000,000.00
CATERPILLAR INC		\$ 17,651,021.59	\$ 32,942,853.84	137,514.00
CATHAY GENERAL BANCORP		\$ 1,251,352.82	\$ 1,348,721.35	33,065.00
CATO CORP/THE		\$ 193,272.29	\$ 78,157.41	8,377.00
CAVCO INDUSTRIES INC		\$ 357,240.53	\$ 366,072.50	1,618.00
CBIZ INC		\$ 263,321.01	\$ 403,565.90	8,614.00
CBL & ASSOCIATES PROPERTIES IN		\$ 278,327.91	\$ 253,741.52	10,994.00
CBOE GLOBAL MARKETS INC	3.650% 01/12/2027 DD 01/12/17	\$ 241,693.48	\$ 238,645.15	250,000.00
CBOE GLOBAL MARKETS INC	1.625% 12/15/2030 DD 12/15/20	\$ 40,149.41	\$ 38,802.69	50,000.00
CBOE GLOBAL MARKETS INC		\$ 2,041,898.14	\$ 3,414,038.70	27,210.00
CBRE GROUP INC		\$ 3,851,809.54	\$ 6,581,465.28	85,518.00
CCC INTELLIGENT SOLUTIONS HOLD		\$ 460,879.05	\$ 419,418.30	48,209.00
CCP IRS LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ (60,341.55)	\$ -	(2,300,000.00)
CCP_CDS. SP UL AT&T INC. CME	REC 100BPS 2026 JUN 20	\$ 492.62	\$ 143.20	400,000.00
CCP_CDS. SP UL AT&T INC. CME	REC 100BPS 2024 JUN 20	\$ 2,154.32	\$ 900.00	600,000.00
CCP_CDS. SP UL GE CME	REC 100BPS 2026 JUN 20	\$ 1,367.87	\$ 2,773.60	400,000.00
CCP_CDS. SP UL GENERAL MOTORS	REC 500BPS 2026 DEC 20	\$ 125,357.88	\$ 96,196.50	900,000.00
CCP_CDS. SP UL THE AES CORPORA	REC 500BPS 2025 DEC 20	\$ 174,700.98	\$ 125,291.10	1,100,000.00
CCP_CDS. SP UL THE BOEING COMP	REC 100BPS 2023 JUN 20	\$ 1,793.44	\$ 2,374.90	1,700,000.00
CCP_CDS. SP UL GE CME	REC 100BPS 2026 JUN 20	\$ (1,101.81)	\$ -	(400,000.00)
CCP_CDS. SP UL THE BOEING COMP	REC 100BPS 2023 JUN 20	\$ (1,715.89)	\$ -	(1,700,000.00)
CCP_CDX. SP UL CDX.NA.IG.36 CM	REC 100BPS 2026 JUN 20	\$ 45,314.75	\$ 33,004.80	2,700,000.00
CCP_CDX. SP UL CDX.NA.IG.37 CM	REC 100BPS 2026 DEC 20	\$ 4,571.32	\$ 6,683.40	600,000.00
CCP_CDX. SP UL CDX.NA.IG.38 CM	REC 100BPS 2027 JUN 20	\$ 112,132.47	\$ 139,889.40	13,300,000.00
CCP_CDX. SP UL CDX.NA.IG.39 CM	REC 100BPS 2027 DEC 20	\$ 59,456.13	\$ 292,653.60	36,600,000.00
CCP_CDX. SP UL CDX.NA.IG.39 CM	REC 100BPS 2027 DEC 20	\$ (12,284.24)	\$ -	(36,600,000.00)
CCP_IRS P LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ 28,292.49	\$ 145,149.25	2,300,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.25% 2028 JUN 20	\$ 95,140.19	\$ 160,848.30	1,900,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 20	\$ 39,174.00	\$ 29,130.74	2,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	\$ 4,577.06	\$ 10,793.85	800,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ 296,838.51	\$ 1,049,311.52	12,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ 11,140.52	\$ 52,001.92	1,400,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.50% 2027 JUN 21	\$ 74,417.52	\$ 104,251.10	1,000,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.75% 2031 MAR 30	\$ 341,606.55	\$ 819,862.13	3,750,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.25% 2023 MAR 30	\$ 876,976.23	\$ 1,060,905.77	96,900,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.0% 2051 DEC 15	\$ 327,816.71	\$ 551,149.36	2,000,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.4% 2026 MAR 30	\$ 51,814.97	\$ 127,789.63	1,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 20	\$ (1,209.57)	\$ -	(2,100,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ (79,648.62)	\$ -	(12,100,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ (14,724.85)	\$ -	(1,400,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	0.250% 25% 2023 MAR 30	\$ (404.38)	\$ -	(96,900,000.00)
CD 2016-CD2 MORTGAGE TRU CD2 D	VAR RT 11/10/2049 DD 12/01/16	\$ 410,582.27	\$ 317,390.48	569,000.00
CD 2017-CD3 MORTGAG CD3 D 144A	3.250% 02/10/2050 DD 02/01/17	\$ 1,109,356.95	\$ 893,312.75	1,369,000.00
CD 2017-CD4 MORTGAG CD4 D 144A	3.300% 05/10/2050 DD 05/01/17	\$ 1,141,469.37	\$ 1,006,305.99	1,375,000.00
CD 2017-CD4 MORTGAGE TRU CD4 C	VAR RT 05/10/2050 DD 05/01/17	\$ 667,729.45	\$ 580,989.44	714,000.00
CDW CORP/DE		\$ 2,765,728.23	\$ 6,263,514.92	35,074.00
CDW LLC / CDW FINANCE CORP	5.500% 12/01/2024 DD 12/01/14	\$ 302,688.00	\$ 299,982.12	300,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CDW LLC / CDW FINANCE CORP	3.569% 12/01/2031 DD 12/01/21	\$ 250,547.74	\$ 247,210.86	300,000.00
CDW LLC / CDW FINANCE CORP	3.250% 02/15/2029 DD 08/13/20	\$ 422,570.35	\$ 425,845.00	500,000.00
CEDAR REALTY TRUST INC	PFD 7.250% CUMULATIVE	\$ 23,769.04	\$ 14,408.43	993.00
CEDAR REALTY TRUST INC	PFD 6.500% CUMULATIVE	\$ 657,500.00	\$ 309,288.00	26,300.00
CELANESE CORP		\$ 2,338,893.56	\$ 2,900,753.28	28,372.00
CELANESE US HOLDINGS LLC	6.379% 07/15/2032 DD 07/14/22	\$ 301,440.00	\$ 285,284.38	300,000.00
CELANESE US HOLDINGS LLC	6.330% 07/15/2029 DD 07/14/22	\$ 302,208.00	\$ 291,492.44	300,000.00
CELANESE US HOLDINGS LLC	6.165% 07/15/2027 DD 07/14/22	\$ 300,519.00	\$ 295,897.86	300,000.00
CELANESE US HOLDINGS LLC	5.900% 07/05/2024 DD 07/14/22	\$ 301,158.00	\$ 299,903.40	300,000.00
CELLEX THERAPEUTICS INC		\$ 690,342.29	\$ 825,882.10	18,530.00
CELSIUS HOLDINGS INC		\$ 4,333,890.22	\$ 5,126,675.04	49,276.00
CELLULARITY INC		\$ 29,416.32	\$ 15,375.51	11,919.00
CENNTRO ELECTRIC GROUP LTD		\$ 147,834.96	\$ 35,740.32	81,228.00
CENOVUS ENERGY INC	6.800% 09/15/2037 DD 09/11/07	\$ 220,369.61	\$ 205,122.14	200,000.00
CENOVUS ENERGY INC	6.750% 11/15/2039 DD 05/15/10	\$ 626,219.02	\$ 523,968.96	505,000.00
CENOVUS ENERGY INC	5.400% 06/15/2047 DD 04/07/17	\$ 194,167.92	\$ 178,887.44	200,000.00
CENTENE CORP	3.000% 10/15/2030 DD 10/07/20	\$ 164,276.00	\$ 163,949.85	200,000.00
CENTENE CORP	2.625% 08/01/2031 DD 08/12/21	\$ 229,245.00	\$ 235,740.00	300,000.00
CENTENE CORP	2.450% 07/15/2028 DD 07/01/21	\$ 245,985.00	\$ 253,215.00	300,000.00
CENTENE CORP		\$ 7,169,475.04	\$ 12,349,557.86	150,586.00
CENTERPOINT ENERGY HOUSTON ELE	3.950% 03/01/2048 DD 02/28/18	\$ 305,846.02	\$ 279,947.40	342,000.00
CENTERPOINT ENERGY HOUSTON ELE	3.550% 08/01/2042 DD 08/10/12	\$ 342,203.55	\$ 315,580.94	400,000.00
CENTERPOINT ENERGY HOUSTON ELE	2.350% 04/01/2031 DD 03/11/21	\$ 430,795.69	\$ 414,601.23	500,000.00
CENTERPOINT ENERGY INC	2.500% 09/01/2024 DD 08/14/19	\$ 275,320.18	\$ 273,597.00	285,000.00
CENTERPOINT ENERGY INC		\$ 4,192,889.30	\$ 5,066,060.75	168,925.00
CENTERPOINT ENERGY RESOURCES C	4.100% 09/01/2047 DD 08/23/17	\$ 695,919.00	\$ 561,766.89	700,000.00
CENTERPOINT ENERGY RESOURCES C	4.000% 04/01/2028 DD 03/28/18	\$ 482,744.23	\$ 476,816.91	500,000.00
CENTERSPACE		\$ 557,324.47	\$ 414,738.23	7,069.00
CENTRAL GARDEN & PET CO		\$ 132,001.30	\$ 131,636.75	3,515.00
CENTRAL GARDEN & PET CO		\$ 516,134.56	\$ 525,365.00	14,675.00
CENTRAL PACIFIC FINANCIAL CORP		\$ 346,453.56	\$ 248,876.16	12,272.00
CENTRUS ENERGY CORP		\$ 134,877.69	\$ 156,261.28	4,811.00
CENTURY ALUMINUM CO		\$ 102,640.22	\$ 72,687.48	8,886.00
CENTURY CASINOS INC		\$ 65,409.94	\$ 42,095.64	5,988.00
CENTURY COMMUNITIES INC		\$ 586,409.16	\$ 624,824.94	12,494.00
CENTURY PLAZA TOWER CPT F 144A	VAR RT 11/13/2039 DD 11/01/19	\$ 996,684.18	\$ 671,380.55	1,071,000.00
CENTURY THERAPEUTICS INC		\$ 135,523.15	\$ 47,313.99	9,223.00
CEPTON INC		\$ 22,126.01	\$ 17,898.11	14,093.00
CERBERUS CYBER SENTINEL CORP		\$ 39,467.03	\$ 19,096.95	7,489.00
CERENCE INC		\$ 914,132.07	\$ 338,098.38	18,246.00
CEREVEL THERAPEUTICS HOLDINGS		\$ 253,137.98	\$ 313,192.20	9,930.00
CERIDIAN HCM HOLDING INC		\$ 2,454,484.54	\$ 2,414,092.80	37,632.00
CERTARA INC		\$ 1,991,793.03	\$ 1,903,154.03	118,429.00
CERUS CORP		\$ 177,695.34	\$ 113,292.35	31,039.00
CEVA INC		\$ 161,879.95	\$ 98,969.02	3,869.00
CF INDUSTRIES HOLDINGS INC		\$ 2,432,520.14	\$ 4,425,884.40	51,947.00
CF INDUSTRIES INC	5.375% 03/15/2044 DD 03/11/14	\$ 382,610.18	\$ 359,367.67	400,000.00
CFH HOLDINGS CORP SER A PFD		\$ 482.85	\$ -	9,657.00
CGI INC	2.300% 09/14/2031 DD 03/14/22	\$ 159,140.00	\$ 151,858.68	200,000.00
CH ROBINSON WORLDWIDE INC		\$ 2,448,966.96	\$ 2,885,421.84	31,514.00
CHAMPIONX CORP		\$ 3,723,560.70	\$ 3,891,008.81	134,219.00
CHARGE ENTERPRISES INC		\$ 111,382.55	\$ 30,139.92	24,504.00
CHARGEPOINT HOLDINGS INC		\$ 1,501,843.30	\$ 790,284.78	82,926.00
CHARLES RIVER LABORATORIES INT		\$ 1,701,090.75	\$ 2,779,750.30	12,757.00
CHARLES SCHWAB CORP/THE	2.750% 10/01/2029 DD 04/01/21	\$ 445,377.62	\$ 436,896.59	500,000.00
CHARLES SCHWAB CORP/THE		\$ 17,569,390.24	\$ 33,320,901.78	400,203.00
CHART INDUSTRIES INC		\$ 3,286,369.72	\$ 4,573,709.16	39,692.00
CHARTER COMMUNICATIONS INC		\$ 8,581,304.08	\$ 10,046,176.60	29,626.00
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	\$ 482,410.06	\$ 450,887.04	500,000.00
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	\$ 1,166,682.97	\$ 974,785.40	1,000,000.00
CHARTER COMMUNICATIONS OPERATI	5.750% 04/01/2048 DD 04/17/18	\$ 1,229,161.23	\$ 1,109,325.14	1,355,000.00
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	\$ 2,580,553.87	\$ 2,039,550.64	2,600,000.00
CHARTER COMMUNICATIONS OPERATI	5.050% 03/30/2029 DD 01/17/19	\$ 523,034.84	\$ 512,756.50	545,000.00
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	\$ 268,130.00	\$ 245,025.25	250,000.00
CHARTER COMMUNICATIONS OPERATI	4.500% 02/01/2024 DD 07/03/18	\$ 606,949.82	\$ 596,867.45	604,000.00
CHARTER COMMUNICATIONS OPERATI	4.400% 12/01/2061 DD 06/02/21	\$ 256,402.50	\$ 159,918.34	250,000.00
CHARTER COMMUNICATIONS OPERATI	4.200% 03/15/2028 DD 09/18/17	\$ 467,210.45	\$ 459,556.80	500,000.00
CHARTER COMMUNICATIONS OPERATI	3.900% 06/01/2052 DD 03/04/21	\$ 799,608.00	\$ 502,261.16	800,000.00
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	\$ 876,978.00	\$ 811,536.37	900,000.00
CHARTER COMMUNICATIONS OPERATI	3.700% 04/01/2051 DD 04/17/20	\$ 1,265,099.52	\$ 912,101.61	1,500,000.00
CHARTER COMMUNICATIONS OPERATI	3.500% 06/01/2041 DD 03/04/21	\$ 398,176.00	\$ 260,637.82	400,000.00
CHARTER COMMUNICATIONS OPERATI	3.500% 03/01/2042 DD 10/12/21	\$ 159,148.00	\$ 128,151.31	200,000.00
CHASE CORP		\$ 319,766.16	\$ 266,802.18	3,093.00
CHATHAM LODGING TRUST		\$ 354,443.70	\$ 265,314.21	21,623.00
CHC COMMERCIAL MORT CHC E 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 2,821,693.05	\$ 2,557,395.22	2,821,693.05
CHC COMMERCIAL MORT CHC F 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 3,926,784.42	\$ 3,548,272.11	3,960,096.84
CHEESECAKE FACTORY INC/THE		\$ 390,983.14	\$ 279,396.81	8,811.00
CHEFS' WAREHOUSE INC/THE		\$ 215,246.03	\$ 293,230.08	8,811.00
CHEGG INC		\$ 435,293.66	\$ 565,643.68	22,384.00
CHEMED CORP		\$ 1,434,432.73	\$ 2,011,094.20	3,940.00
CHEMOURS CO/THE		\$ 1,435,589.11	\$ 1,208,265.20	39,460.00
CHENIERE CORPUS CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	\$ 809,187.30	\$ 905,466.55	900,000.00
CHENIERE CORPUS CHRISTI HOLDIN	3.700% 11/15/2029 DD 05/15/20	\$ 228,284.73	\$ 225,980.27	250,000.00
CHENIERE ENERGY INC		\$ 3,708,860.31	\$ 9,671,370.28	64,493.00
CHESAPEAKE ENERGY CORP		\$ 2,649,773.00	\$ 2,971,277.39	31,485.40
CHESAPEAKE UTILITIES CORP		\$ 631,778.35	\$ 624,581.30	5,285.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CHEVRON CORP	3.078% 05/11/2050 DD 05/11/20	\$ 238,697.82	\$ 215,297.64	300,000.00
CHEVRON CORP	2.895% 03/03/2024 DD 03/03/17	\$ 914,110.51	\$ 899,206.99	920,000.00
CHEVRON CORP	2.236% 05/11/2030 DD 05/11/20	\$ 131,190.90	\$ 128,535.17	150,000.00
CHEVRON CORP	1.995% 05/11/2027 DD 05/11/20	\$ 1,140,025.44	\$ 1,122,588.03	1,250,000.00
CHEVRON CORP		\$ 61,815,899.33	\$ 91,624,619.28	510,472.00
CHEVRON USA INC	3.900% 11/15/2024 DD 11/15/20	\$ 245,367.88	\$ 239,837.55	244,000.00
CHICAGO ATLANTIC REAL ESTATE F		\$ 49,032.27	\$ 43,853.70	2,910.00
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	\$ 125,171.55	\$ 116,379.90	105,000.00
CHICONY ELECTRONICS CO LTD		\$ 226,246.73	\$ 247,088.87	88,000.00
CHICO'S FAS INC		\$ 238,591.19	\$ 163,590.00	33,250.00
CHILDREN'S HEALTH SYSTEM OF TE	2.511% 08/15/2050 DD 08/04/20	\$ 272,069.30	\$ 238,869.52	400,000.00
CHILDREN'S HOSPITAL OF PHILADE	2.704% 07/01/2050 DD 10/13/20	\$ 250,547.50	\$ 159,538.44	250,000.00
CHILDREN'S PLACE INC/THE		\$ 262,723.49	\$ 127,251.48	3,494.00
CHILE GOVERNMENT INTERNATIONAL	4.340% 03/07/2042 DD 03/07/22	\$ 581,179.52	\$ 506,934.40	600,000.00
CHILE GOVERNMENT INTERNATIONAL	3.860% 06/21/2047 DD 06/21/17	\$ 248,550.11	\$ 234,065.35	300,000.00
CHILE GOVERNMENT INTERNATIONAL	3.240% 02/06/2028 DD 02/06/18	\$ 470,066.78	\$ 463,018.11	500,000.00
CHILE GOVERNMENT INTERNATIONAL	3.125% 01/21/2026 DD 01/21/16	\$ 482,369.31	\$ 473,595.99	500,000.00
CHILE GOVERNMENT INTERNATIONAL	3.100% 05/07/2041 DD 05/07/21	\$ 304,657.52	\$ 290,926.60	405,000.00
CHILE GOVERNMENT INTERNATIONAL	2.450% 01/31/2031 DD 05/12/20	\$ 939,448.04	\$ 829,427.04	1,000,000.00
CHIMERA INVESTMENT CORP		\$ 1,243,626.94	\$ 587,400.00	106,800.00
CHIMERIX INC		\$ 125,057.02	\$ 48,428.82	26,037.00
CHINA LUMENA NEW MATERIA		\$ 344,256.41	\$ -	43,625.00
CHINA MEDICAL SYSTEM HOLDINGS	HK/00867	\$ 450,852.75	\$ 590,578.17	375,361.00
CHINA RESOURCES MEDICAL HOLDIN	HK/01515	\$ 247,278.59	\$ 267,153.54	362,000.00
CHINA RESOURCES PHARMACEUTICAL	HK/03320	\$ 1,046,077.91	\$ 1,268,988.83	1,567,151.00
CHINA SHINWAY PHARMACEUTICAL	HK/02877	\$ 378,871.94	\$ 310,214.67	319,000.00
CHINOOK THERAPEUTICS INC		\$ 376,855.03	\$ 602,940.60	23,013.00
CHIPOTLE MEXICAN GRILL INC		\$ 5,863,528.11	\$ 10,125,902.02	7,298.00
CHL MORTGAGE PASS-THROUGH 12 A1	6.000% 07/25/2036 DD 05/01/06	\$ 248,672.94	\$ 155,706.69	276,101.59
CHOICE HOTELS INTERNATIONAL IN	3.700% 01/15/2031 DD 07/23/20	\$ 440,197.49	\$ 423,826.95	500,000.00
CHOICE HOTELS INTERNATIONAL IN		\$ 515,674.38	\$ 970,618.88	8,617.00
CHORD ENERGY CORP		\$ 1,387,449.48	\$ 1,657,923.23	12,118.44
CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	\$ 56,460.18	\$ 52,905.12	50,000.00
CHUBB INA HOLDINGS INC	3.350% 05/03/2026 DD 11/03/15	\$ 1,036,396.14	\$ 957,259.74	1,000,000.00
CHUBB INA HOLDINGS INC	3.050% 12/15/2061 DD 11/18/21	\$ 214,568.76	\$ 194,391.04	300,000.00
CHUBB LTD		\$ 14,234,308.67	\$ 24,042,973.40	108,989.00
CHUNG-HSIN ELECTRIC & MACHINER		\$ 226,841.10	\$ 275,486.00	126,000.00
CHURCH & DWIGHT CO INC	3.950% 08/01/2047 DD 07/25/17	\$ 438,166.00	\$ 311,911.14	400,000.00
CHURCH & DWIGHT CO INC	3.150% 08/01/2027 DD 07/25/17	\$ 100,403.00	\$ 93,301.73	100,000.00
CHURCH & DWIGHT CO INC		\$ 3,132,379.65	\$ 5,054,730.66	62,706.00
CHURCHILL DOWNS INC		\$ 4,588,064.39	\$ 7,954,842.32	37,624.00
CHUY'S HOLDINGS INC		\$ 2,597,656.67	\$ 2,664,954.40	94,168.00
CI FINANCIAL CORP	4.100% 06/15/2051 DD 06/07/21	\$ 266,159.34	\$ 235,747.14	400,000.00
CI FINANCIAL CORP	3.200% 12/17/2030 DD 12/17/20	\$ 77,549.27	\$ 75,842.95	100,000.00
CIENA CORP		\$ 1,810,382.43	\$ 2,020,847.20	39,640.00
CIGNA CORP	4.900% 12/15/2048 DD 06/15/19	\$ 671,975.92	\$ 630,708.27	700,000.00
CIGNA CORP	4.800% 08/15/2038 DD 08/15/19	\$ 106,948.61	\$ 102,083.60	110,000.00
CIGNA CORP	4.800% 07/15/2046 DD 01/15/20	\$ 55,618.50	\$ 44,606.20	50,000.00
CIGNA CORP	4.500% 02/25/2026 DD 02/25/20	\$ 312,646.05	\$ 305,239.65	310,000.00
CIGNA CORP	4.375% 10/15/2028 DD 04/15/19	\$ 491,501.22	\$ 482,216.98	500,000.00
CIGNA CORP	4.125% 11/15/2025 DD 05/15/19	\$ 109,633.59	\$ 107,473.65	110,000.00
CIGNA CORP	3.875% 10/15/2047 DD 04/15/20	\$ 165,085.38	\$ 155,049.85	200,000.00
CIGNA CORP	3.400% 03/15/2051 DD 03/03/21	\$ 535,343.03	\$ 497,529.59	700,000.00
CIGNA CORP	3.400% 03/01/2027 DD 03/01/20	\$ 202,015.20	\$ 197,914.29	211,000.00
CIGNA CORP	3.250% 04/15/2025 DD 04/15/20	\$ 180,113.50	\$ 168,522.19	175,000.00
CIGNA CORP	2.400% 03/15/2030 DD 03/16/20	\$ 198,632.12	\$ 188,488.31	225,000.00
CIGNA CORP		\$ 12,381,549.61	\$ 25,971,423.22	78,383.00
CIMC ENRIC HOLDINGS LTD	HK/03899	\$ 243,445.54	\$ 236,549.88	234,000.00
CIMPRESS PLC		\$ 266,161.05	\$ 83,244.15	3,015.00
CINCINNATI FINANCIAL CORP		\$ 2,992,933.55	\$ 4,241,403.36	41,424.00
CINCOR PHARMA INC		\$ 236,297.51	\$ 146,644.28	11,932.00
CINEMARK HOLDINGS INC		\$ 385,834.89	\$ 217,296.72	25,092.00
CINTAS CORP		\$ 3,608,744.82	\$ 10,103,642.64	22,372.00
CIPHER MINING INC		\$ 25,217.34	\$ 8,994.72	16,062.00
CIRCOR INTERNATIONAL INC		\$ 170,724.09	\$ 166,569.92	6,952.00
CIRRUS LOGIC INC		\$ 978,500.60	\$ 1,108,038.96	14,877.00
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	\$ 1,158,608.00	\$ 857,487.93	800,000.00
CISCO SYSTEMS INC	3.625% 03/04/2024 DD 03/03/14	\$ 1,005,364.90	\$ 983,772.07	1,000,000.00
CISCO SYSTEMS INC		\$ 45,252,253.13	\$ 66,759,837.60	1,401,340.00
CITI TRENDS INC		\$ 148,548.71	\$ 94,560.08	3,571.00
CITIGROUP COMMERCIAL 375P E 144A	VAR RT 05/10/2035 DD 05/01/13	\$ 1,310,570.00	\$ 1,171,911.13	1,328,000.00
CITIGROUP COMMERCIAL 420K E 144A	VAR RT 11/10/2042 DD 11/01/20	\$ 808,526.49	\$ 620,764.74	882,000.00
CITIGROUP COMMERCIAL GC15 D 144A	VAR RT 09/10/2046 DD 09/01/13	\$ 2,156,315.75	\$ 2,356,499.00	2,500,000.00
CITIGROUP COMMERCIAL GC41 D 144A	3.000% 08/10/2056 DD 08/01/19	\$ 351,920.24	\$ 253,323.21	383,000.00
CITIGROUP COMMERCIAL GC41 E 144A	3.000% 08/10/2056 DD 08/01/19	\$ 715,989.54	\$ 510,179.29	840,000.00
CITIGROUP COMMERCIAL GC43 E 144A	3.000% 11/10/2052 DD 11/01/19	\$ 894,587.88	\$ 651,135.01	1,071,000.00
CITIGROUP COMMERCIAL GC46 D 144A	2.600% 02/15/2053 DD 02/01/20	\$ 579,345.58	\$ 421,083.29	668,000.00
CITIGROUP COMMERCIAL GC46 E 144A	2.600% 02/15/2053 DD 02/01/20	\$ 108,604.75	\$ 77,931.51	134,000.00
CITIGROUP COMMERCIAL C3 D 144A	3.000% 11/15/2049 DD 11/01/16	\$ 743,400.62	\$ 645,922.17	1,049,000.00
CITIGROUP GLOBAL MARKETS HOLDI	VAR RT 12/21/2023 DD 12/21/18	\$ 261,500.00	\$ 246,060.00	250,000.00
CITIGROUP GLOBAL MARKETS HOLDI	VAR RT 11/20/2023 DD 11/20/18	\$ 210,062.50	\$ 196,500.00	200,000.00
CITIGROUP INC	VAR RT 11/17/2033 DD 11/17/22	\$ 315,249.00	\$ 309,492.59	300,000.00
CITIGROUP INC	VAR RT 11/05/2030 DD 11/05/19	\$ 2,032,495.63	\$ 1,681,651.20	2,000,000.00
CITIGROUP INC	VAR RT 11/03/2032 DD 11/03/21	\$ 404,509.60	\$ 388,834.43	500,000.00
CITIGROUP INC	VAR RT 09/29/2024 DD 09/29/14	\$ 159,000.00	\$ 152,557.50	150,000.00
CITIGROUP INC	VAR RT 07/24/2028 DD 07/24/17	\$ 900,000.00	\$ 826,550.43	900,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CITIGROUP INC	VAR RT 06/09/2027 DD 06/09/21	\$ 1,033,719.47	\$ 1,019,204.21	1,175,000.00
CITIGROUP INC	VAR RT 06/01/2024 DD 05/22/18	\$ 1,200,000.00	\$ 1,192,002.20	1,200,000.00
CITIGROUP INC	VAR RT 05/24/2033 DD 05/24/22	\$ 308,691.00	\$ 280,929.90	300,000.00
CITIGROUP INC	VAR RT 05/24/2028 DD 05/24/22	\$ 395,120.08	\$ 387,103.90	400,000.00
CITIGROUP INC	VAR RT 05/24/2025 DD 05/24/22	\$ 1,606,271.34	\$ 1,569,020.06	1,600,000.00
CITIGROUP INC	VAR RT 05/01/2032 DD 05/04/21	\$ 1,844,703.61	\$ 1,776,295.28	2,250,000.00
CITIGROUP INC	VAR RT 04/23/2029 DD 04/23/18	\$ 117,333.60	\$ 110,419.83	120,000.00
CITIGROUP INC	VAR RT 04/08/2026 DD 04/08/20	\$ 1,094,787.70	\$ 1,081,943.98	1,143,000.00
CITIGROUP INC	VAR RT 03/27/2025 DD 03/27/15	\$ 336,144.00	\$ 310,275.20	320,000.00
CITIGROUP INC	VAR RT 03/26/2041 DD 03/26/20	\$ 1,320,910.00	\$ 953,309.51	1,000,000.00
CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	\$ 298,356.00	\$ 285,165.44	300,000.00
CITIGROUP INC	VAR RT 02/24/2028 DD 02/18/22	\$ 971,308.77	\$ 946,605.26	1,050,000.00
CITIGROUP INC	VAR RT 01/28/2027 DD 01/28/21	\$ 439,734.69	\$ 435,742.57	500,000.00
CITIGROUP INC	VAR RT 01/25/2033 DD 01/25/22	\$ 169,271.13	\$ 157,367.88	195,000.00
CITIGROUP INC	VAR RT 01/24/2039 DD 01/24/18	\$ 60,600.60	\$ 49,590.92	60,000.00
CITIGROUP INC	8.125% 07/15/2039 DD 07/23/09	\$ 394,364.57	\$ 368,694.49	300,000.00
CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	\$ 693,808.41	\$ 630,539.33	590,000.00
CITIGROUP INC	4.750% 05/18/2046 DD 05/18/16	\$ 540,981.27	\$ 498,574.87	600,000.00
CITIGROUP INC	4.650% 07/23/2048 DD 07/23/18	\$ 468,196.33	\$ 430,011.35	500,000.00
CITIGROUP INC	4.600% 03/09/2026 DD 03/09/16	\$ 95,856.30	\$ 88,399.76	90,000.00
CITIGROUP INC	4.400% 06/10/2025 DD 06/10/15	\$ 1,105,067.04	\$ 1,060,024.73	1,080,000.00
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	\$ 76,138.84	\$ 74,459.72	80,000.00
CITIGROUP INC	3.700% 01/12/2026 DD 01/12/16	\$ 487,940.16	\$ 480,960.65	500,000.00
CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15	\$ 1,805,561.75	\$ 1,786,444.09	1,845,000.00
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	\$ 1,199,292.00	\$ 1,110,192.95	1,200,000.00
CITIGROUP INC		\$ 23,249,077.06	\$ 22,786,240.78	503,786.00
CITIGROUP MORTGAGE LOAN HE1 M4	VAR RT 05/25/2035 DD 05/10/05	\$ 1,481,250.00	\$ 1,391,489.70	1,500,000.00
CITIZENS & NORTHERN CORP		\$ 170,020.46	\$ 157,756.86	6,901.00
CITIZENS BANK NA/PROVIDENCE RI	VAR RT 08/09/2028 DD 08/09/22	\$ 396,368.00	\$ 386,180.33	400,000.00
CITIZENS FINANCIAL GROUP INC	3.250% 04/30/2030 DD 04/30/20	\$ 550,189.21	\$ 477,441.43	550,000.00
CITIZENS FINANCIAL GROUP INC	2.850% 07/27/2026 DD 07/25/19	\$ 279,575.28	\$ 277,408.67	300,000.00
CITIZENS FINANCIAL GROUP INC		\$ 4,044,076.93	\$ 5,017,745.87	127,451.00
CITY HOLDING CO		\$ 474,042.42	\$ 630,870.93	6,777.00
CITY OF HOPE	5.623% 11/15/2043 DD 07/25/13	\$ 139,575.00	\$ 100,434.74	100,000.00
CITY OFFICE REIT INC		\$ 249,884.84	\$ 159,697.66	19,057.00
CIVISTA BANCSHARES INC		\$ 145,124.69	\$ 147,422.98	6,698.00
CIVITAS RESOURCES INC		\$ 1,593,616.84	\$ 1,953,168.40	33,716.01
CJ FRESHWAY CORP		\$ 250,734.56	\$ 203,969.84	8,060.00
CLARIVATE PLC		\$ 2,851,374.25	\$ 1,019,881.92	122,288.00
CLAROS MORTGAGE TRUST INC		\$ 758,372.76	\$ 616,540.23	41,913.00
CLARUS CORP		\$ 151,246.79	\$ 51,257.92	6,538.00
CLEAN ENERGY FUELS CORP		\$ 424,936.49	\$ 400,940.80	77,104.00
CLEAN HARBORS INC		\$ 922,550.00	\$ 1,531,832.76	13,423.00
CLEANSARK INC		\$ 190,690.80	\$ 39,688.53	19,551.00
CLEAR CHANNEL OUTDOOR HOLDINGS		\$ 421,512.84	\$ 174,772.50	166,450.00
CLEAR SECURE INC		\$ 246,760.46	\$ 307,792.03	11,221.00
CLEARFIELD INC		\$ 90,758.16	\$ 195,528.78	2,077.00
CLEARWATER PAPER CORP		\$ 288,430.65	\$ 283,499.38	7,498.00
CLEARWAY ENERGY INC		\$ 159,836.01	\$ 179,250.72	5,991.00
CLEARWAY ENERGY INC		\$ 429,903.16	\$ 470,974.86	14,778.00
CLEVELAND-CLIFFS INC		\$ 2,725,404.50	\$ 2,105,689.77	130,707.00
CLIPPER REALTY INC		\$ 17,752.90	\$ 13,395.20	2,093.00
CLOROX CO/THE	1.800% 05/15/2030 DD 05/08/20	\$ 202,343.88	\$ 199,042.19	250,000.00
CLOROX CO/THE		\$ 3,881,482.73	\$ 4,687,442.99	33,403.00
CLOUDFLARE INC		\$ 5,938,264.33	\$ 3,357,746.70	74,270.00
CLOVER HEALTH INVESTMENTS CORP		\$ 159,942.39	\$ 65,698.92	70,644.00
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	\$ 52,259.00	\$ 51,800.09	50,000.00
CME GROUP INC	4.150% 06/15/2048 DD 06/21/18	\$ 284,586.03	\$ 264,944.48	300,000.00
CME GROUP INC	2.650% 03/15/2032 DD 03/08/22	\$ 377,392.00	\$ 335,055.08	400,000.00
CME GROUP INC		\$ 11,797,358.65	\$ 15,871,949.76	94,386.00
CMS ENERGY CORP	VAR RT 06/01/2050 DD 05/28/20	\$ 354,110.45	\$ 345,983.71	400,000.00
CMS ENERGY CORP		\$ 3,533,861.85	\$ 4,951,202.73	78,181.00
CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	\$ 484,934.30	\$ 476,742.98	485,000.00
CNA FINANCIAL CORP	2.050% 08/15/2030 DD 08/14/20	\$ 403,239.63	\$ 393,688.76	500,000.00
CNA FINANCIAL CORP		\$ 251,638.33	\$ 293,465.48	6,941.00
CNB FINANCIAL CORP/PA		\$ 6,087,570.27	\$ 6,003,977.46	252,374.00
CNH INDUSTRIAL CAPITAL LLC	1.450% 07/15/2026 DD 05/24/21	\$ 662,244.95	\$ 660,979.73	750,000.00
CNO FINANCIAL GROUP INC	5.250% 05/30/2029 DD 06/12/19	\$ 96,963.96	\$ 95,270.44	100,000.00
CNO FINANCIAL GROUP INC		\$ 1,050,867.91	\$ 1,201,018.85	52,561.00
CNX RESOURCES CORP		\$ 799,399.79	\$ 1,333,913.24	79,211.00
COASTAL FINANCIAL CORP/WA		\$ 59,890.26	\$ 86,438.88	1,819.00
COCA-COLA CO/THE	3.000% 03/05/2051 DD 03/05/21	\$ 396,820.52	\$ 363,562.39	500,000.00
COCA-COLA CO/THE	2.875% 05/05/2041 DD 05/05/21	\$ 243,763.72	\$ 228,765.83	300,000.00
COCA-COLA CO/THE	2.500% 03/15/2051 DD 09/18/20	\$ 441,108.99	\$ 323,499.97	500,000.00
COCA-COLA CO/THE	1.500% 03/05/2028 DD 03/05/21	\$ 176,804.37	\$ 172,206.09	200,000.00
COCA-COLA CO/THE	1.375% 03/15/2031 DD 09/18/20	\$ 1,040,624.25	\$ 877,368.97	1,125,000.00
COCA-COLA CO/THE	1.000% 03/15/2028 DD 09/18/20	\$ 853,330.65	\$ 835,946.77	1,000,000.00
COCA-COLA CO/THE		\$ 46,936,557.58	\$ 65,365,826.83	1,027,603.00
COCA-COLA CONSOLIDATED INC		\$ 310,434.37	\$ 422,184.64	824.00
COCA-COLA FEMSA SAB DE CV	1.850% 09/01/2032 DD 09/01/20	\$ 190,000.00	\$ 188,202.64	250,000.00
COCA-COLA ICECEK AS		\$ 426,919.91	\$ 716,063.33	65,579.00
CODEXIS INC		\$ 214,043.13	\$ 49,204.94	10,559.00
COEUR MINING INC		\$ 686,699.39	\$ 436,117.92	129,797.00
COGENT BIOSCIENCES INC		\$ 320,857.42	\$ 336,858.40	29,140.00
COGENT COMMUNICATIONS HOLDINGS		\$ 3,036,837.33	\$ 3,275,935.36	57,392.00
COGNEX CORP		\$ 9,372,451.70	\$ 9,212,643.16	195,556.00

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COGNIZANT TECHNOLOGY SOLUTIONS		\$ 19,027,939.15	\$ 18,611,570.46	325,434.00
COHEN & STEERS INC		\$ 354,401.45	\$ 301,043.28	4,663.00
COHERENT CORP		\$ 5,023,772.46	\$ 3,293,215.73	93,823.81
COHERUS BIOSCIENCES INC		\$ 190,118.26	\$ 99,435.60	12,555.00
COHU INC		\$ 597,034.06	\$ 697,888.75	21,775.00
COINBASE GLOBAL INC		\$ 2,526,914.37	\$ 1,442,390.23	40,757.00
COLGATE-PALMOLIVE CO		\$ 13,818,503.25	\$ 17,221,681.83	218,577.00
COLLEGIUM PHARMACEUTICAL INC		\$ 2,314,002.60	\$ 3,254,101.60	140,263.00
COLONY BANKCORP INC		\$ 116,009.96	\$ 99,870.30	7,870.00
COLUMBIA BANKING SYSTEM INC		\$ 1,355,588.86	\$ 1,096,400.57	36,389.00
COLUMBIA FINANCIAL INC		\$ 218,747.80	\$ 269,060.90	12,445.00
COLUMBIA SPORTSWEAR CO		\$ 976,768.94	\$ 932,814.58	10,651.00
COLUMBUS MCKINNON CORP/NY		\$ 465,573.14	\$ 412,206.65	12,695.00
COMCAST CORP	6.550% 07/01/2039 DD 06/18/09	\$ 226,038.60	\$ 209,316.04	190,000.00
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	\$ 830,864.70	\$ 795,347.05	715,000.00
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	\$ 503,181.56	\$ 475,675.90	454,000.00
COMCAST CORP	5.500% 11/15/2032 DD 11/07/22	\$ 420,052.00	\$ 417,077.24	400,000.00
COMCAST CORP	5.350% 11/15/2027 DD 11/07/22	\$ 411,016.00	\$ 408,511.42	400,000.00
COMCAST CORP	4.950% 10/15/2058 DD 10/05/18	\$ 499,586.00	\$ 452,486.67	500,000.00
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	\$ 1,136,980.10	\$ 1,004,990.73	1,105,000.00
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	\$ 69,784.40	\$ 61,768.23	70,000.00
COMCAST CORP	4.400% 08/15/2035 DD 05/27/15	\$ 630,011.90	\$ 577,048.30	620,000.00
COMCAST CORP	4.250% 10/15/2030 DD 10/05/18	\$ 245,967.27	\$ 239,162.90	250,000.00
COMCAST CORP	4.150% 10/15/2028 DD 10/05/18	\$ 494,074.91	\$ 479,473.54	500,000.00
COMCAST CORP	3.700% 04/15/2024 DD 10/05/18	\$ 1,002,555.22	\$ 984,756.86	1,000,000.00
COMCAST CORP	3.550% 05/01/2028 DD 02/08/18	\$ 24,724.75	\$ 23,476.49	25,000.00
COMCAST CORP	3.400% 04/01/2030 DD 03/27/20	\$ 295,833.24	\$ 257,139.26	282,000.00
COMCAST CORP	3.300% 04/01/2027 DD 03/27/20	\$ 227,726.00	\$ 188,475.19	200,000.00
COMCAST CORP	3.300% 02/01/2027 DD 01/10/17	\$ 48,226.30	\$ 47,117.66	50,000.00
COMCAST CORP	3.200% 07/15/2036 DD 07/19/16	\$ 844,699.72	\$ 810,645.32	1,000,000.00
COMCAST CORP	3.150% 03/01/2026 DD 02/23/16	\$ 339,581.29	\$ 333,153.70	350,000.00
COMCAST CORP	3.150% 02/15/2028 DD 08/07/17	\$ 472,180.67	\$ 461,609.91	500,000.00
COMCAST CORP	2.987% 11/01/2063 DD 05/01/22	\$ 845,708.79	\$ 604,656.87	1,000,000.00
COMCAST CORP	2.800% 01/15/2051 DD 05/28/20	\$ 422,667.90	\$ 315,552.36	500,000.00
COMCAST CORP	2.650% 02/01/2030 DD 11/05/19	\$ 223,428.18	\$ 216,279.68	250,000.00
COMCAST CORP	1.950% 01/15/2031 DD 05/28/20	\$ 1,035,508.40	\$ 1,010,353.51	1,250,000.00
COMCAST CORP	1.500% 02/15/2031 DD 08/25/20	\$ 398,517.10	\$ 389,300.31	500,000.00
COMCAST CORP		\$ 36,918,826.63	\$ 39,846,741.35	1,139,455.00
COMERICA BANK	VAR RT 08/25/2033 DD 08/25/22	\$ 397,168.00	\$ 384,228.17	400,000.00
COMERICA BANK	2.500% 07/23/2024 DD 07/23/19	\$ 486,609.49	\$ 480,370.04	500,000.00
COMERICA INC		\$ 1,663,507.65	\$ 2,281,523.65	34,129.00
COMFORT SYSTEMS USA INC		\$ 473,673.39	\$ 735,936.60	6,395.00
COMM 2012-CCRE1 MOR CR1 D 144A	VAR RT 05/15/2045 DD 05/01/12	\$ 1,928,524.47	\$ 1,537,626.09	2,100,000.00
COMM 2012-CCRE1 MOR CR1 G 144A	2.462% 05/15/2045 DD 05/01/12	\$ 517,361.48	\$ 214,742.47	771,000.00
COMM 2012-CCRE1 MORTGAGE CR1 C	VAR RT 05/15/2045 DD 05/01/12	\$ 1,574,959.51	\$ 1,388,275.82	1,560,000.00
COMM 2012-CCRE2 MOR CR2 D 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 169,074.07	\$ 150,741.96	163,405.92
COMM 2012-CCRE2 MOR CR2 E 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 1,345,132.09	\$ 1,346,815.71	1,624,400.00
COMM 2012-CCRE2 MOR CR2 F 144A	4.250% 08/15/2045 DD 08/01/12	\$ 1,320,397.45	\$ 1,210,486.62	1,707,000.00
COMM 2012-CCRE2 MOR CR2 G 144A	4.250% 08/15/2045 DD 08/01/12	\$ 514,636.26	\$ 348,641.86	698,000.00
COMM 2012-LC4 MORTGAGE T LC4 C	VAR RT 12/10/2044 DD 03/01/12	\$ 474,617.52	\$ 436,846.07	490,000.00
COMM 2013-CCRE10 M CR10 D 144A	VAR RT 08/10/2046 DD 08/01/13	\$ 972,377.67	\$ 1,070,824.05	1,130,000.00
COMM 2013-CCRE12 MORTGAGE CR12 C	VAR RT 10/10/2046 DD 11/01/13	\$ 1,013,685.82	\$ 670,589.80	1,000,000.00
COMM 2013-CCRE9 MOR CR9 C 144A	VAR RT 07/10/2045 DD 07/01/13	\$ 788,078.83	\$ 748,459.00	782,000.00
COMM 2013-LC6 MORTG LC6 E 144A	3.500% 01/10/2046 DD 01/01/13	\$ 933,655.52	\$ 1,022,860.33	1,192,000.00
COMM 2014-CCRE15 M CR15 D 144A	VAR RT 02/10/2047 DD 02/01/14	\$ 353,381.95	\$ 371,050.95	395,000.00
COMM 2014-CCRE17 M CR17 E 144A	VAR RT 05/10/2047 DD 05/01/14	\$ 137,601.84	\$ 130,202.27	191,000.00
COMM 2014-UBS2 MOR UBS2 D 144A	VAR RT 03/10/2047 DD 03/01/14	\$ 1,187,890.85	\$ 1,140,719.52	1,288,000.00
COMM 2015-3BP MORTG 3BP F 144A	VAR RT 02/10/2035 DD 02/01/15	\$ 1,310,715.00	\$ 1,226,858.88	1,512,000.00
COMM 2017-COR2 MOR COR2 D 144A	3.000% 09/10/2050 DD 09/01/17	\$ 301,107.10	\$ 269,147.51	375,000.00
COMM 2018-HCLV MOR HCLV F 144A	VAR RT 09/15/2033 DD 09/27/18	\$ 727,475.26	\$ 605,010.18	735,000.00
COMM 2018-HCLV MOR HCLV F 144A	VAR RT 09/15/2033 DD 09/27/18	\$ 495,380.00	\$ 424,249.28	527,000.00
COMMERCE BANCSHARES INC/MO		\$ 1,197,366.89	\$ 2,049,931.45	30,115.05
COMMERCIAL METALS CO		\$ 1,267,677.25	\$ 2,312,410.80	47,876.00
COMMIT TO PUR FNMA SF MTG	5.500% 02/01/2053 DD 02/01/23	\$ 5,042,578.13	\$ 5,009,012.70	5,000,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2053 DD 01/01/23	\$ 4,807,875.00	\$ 4,729,062.77	4,800,000.00
COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2053 DD 02/01/23	\$ 12,062,875.00	\$ 11,931,493.65	12,400,000.00
COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2053 DD 02/01/23	\$ 38,415,644.53	\$ 38,353,487.06	40,900,000.00
COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2053 DD 02/01/23	\$ 28,136,250.00	\$ 27,716,338.51	30,500,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2053 DD 02/01/23	\$ 78,910,332.03	\$ 78,580,486.27	89,500,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2053 DD 01/01/23	\$ 48,769,523.44	\$ 48,166,664.24	56,900,000.00
COMMIT TO PUR FNMA SF MTG	2.000% 01/01/2053 DD 01/01/23	\$ 35,060,507.81	\$ 34,490,715.02	42,400,000.00
COMMONSPIRIT HEALTH	4.187% 10/01/2049 DD 08/21/19	\$ 167,917.25	\$ 155,566.27	200,000.00
COMMONSPIRIT HEALTH	3.347% 10/01/2029 DD 08/21/19	\$ 270,295.10	\$ 261,074.45	300,000.00
COMMONSPIRIT HEALTH	2.760% 10/01/2024 DD 08/21/19	\$ 291,532.25	\$ 287,637.38	300,000.00
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	\$ 936,477.00	\$ 764,470.28	700,000.00
COMMONWEALTH EDISON CO	5.900% 03/15/2036 DD 03/06/06	\$ 442,671.73	\$ 416,892.69	400,000.00
COMMONWEALTH EDISON CO	3.850% 03/15/2052 DD 03/15/22	\$ 175,668.38	\$ 159,182.43	200,000.00
COMMONWEALTH EDISON CO	3.800% 10/01/2042 DD 10/01/12	\$ 158,681.92	\$ 150,226.25	185,000.00
COMMONWEALTH EDISON CO	3.750% 08/15/2047 DD 08/23/17	\$ 1,037,286.38	\$ 853,091.07	1,100,000.00
COMMONWEALTH EDISON CO	3.700% 08/15/2028 DD 08/14/18	\$ 50,358.50	\$ 47,046.81	50,000.00
COMMONWEALTH EDISON CO	3.200% 11/15/2049 DD 11/12/19	\$ 388,915.20	\$ 355,490.22	500,000.00
COMMSCOPE HOLDING CO INC		\$ 248,780.79	\$ 266,334.60	36,236.00
COMMUNITY BANK SYSTEM INC		\$ 1,558,778.57	\$ 1,549,954.90	24,622.00
COMMUNITY HEALTH NETWORK INC	3.099% 05/01/2050 DD 08/25/20	\$ 291,834.34	\$ 251,222.44	400,000.00
COMMUNITY HEALTH SYSTEMS INC		\$ 400,646.73	\$ 244,870.56	56,683.00
COMMUNITY HEALTHCARE TRUST INC		\$ 309,353.19	\$ 245,802.80	6,866.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
COMMUNITY TRUST BANCORP INC		\$ 295,614.62	\$ 324,082.08	7,056.00
COMMVAULT SYSTEMS INC		\$ 549,776.73	\$ 489,963.48	7,797.00
COMPASS DIVERSIFIED HOLDINGS		\$ 617,347.09	\$ 510,786.37	28,019.00
COMPASS GROUP PLC		\$ 12,566,332.08	\$ 15,130,162.03	655,962.00
COMPASS INC		\$ 191,637.55	\$ 109,398.16	46,952.00
COMPASS MINERALS INTERNATIONAL		\$ 386,041.64	\$ 255,471.00	6,231.00
COMPEQ MANUFACTURING CO LTD		\$ 352,321.75	\$ 318,524.18	220,000.00
COMPOSECURE INC		\$ 9,016.80	\$ 7,659.60	1,560.00
COMPUTER PROGRAMS AND SYSTEMS		\$ 202,539.35	\$ 175,541.78	6,449.00
COMPX INTERNATIONAL INC		\$ 5,350.46	\$ 5,082.00	275.00
COMSTOCK RESOURCES INC		\$ 116,830.38	\$ 228,011.01	16,631.00
COMTECH TELECOMMUNICATIONS COR		\$ 184,857.85	\$ 143,846.86	11,849.00
CONAGRA BRANDS INC	5.400% 11/01/2048 DD 10/22/18	\$ 237,814.72	\$ 231,006.38	250,000.00
CONAGRA BRANDS INC	5.300% 11/01/2038 DD 10/22/18	\$ 188,246.28	\$ 188,332.66	200,000.00
CONAGRA BRANDS INC	4.850% 11/01/2028 DD 10/22/18	\$ 83,545.70	\$ 82,886.24	85,000.00
CONAGRA BRANDS INC	1.375% 11/01/2027 DD 10/16/20	\$ 494,085.00	\$ 416,528.26	500,000.00
CONAGRA BRANDS INC		\$ 3,636,057.69	\$ 4,640,942.70	119,921.00
CONCENTRIX CORP		\$ 962,824.28	\$ 1,442,788.60	10,835.00
CONCRETE PUMPING HOLDINGS INC		\$ 70,210.81	\$ 68,123.25	11,645.00
CONDUENT INC		\$ 630,694.97	\$ 311,740.65	76,973.00
CONFLUENT INC		\$ 831,699.34	\$ 733,119.36	32,964.00
CONMED CORP		\$ 606,718.76	\$ 455,786.88	5,142.00
CONNECTICUT LIGHT AND POWER CO	4.000% 04/01/2048 DD 03/28/18	\$ 271,210.69	\$ 250,282.93	300,000.00
CONNECTICUT LIGHT AND POWER CO	3.200% 03/15/2027 DD 03/10/17	\$ 483,888.59	\$ 469,011.12	500,000.00
CONNECTONE BANCORP INC		\$ 436,204.75	\$ 412,611.03	17,043.00
CONN'S INC		\$ 102,548.25	\$ 40,392.48	5,871.00
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	\$ 1,099,532.64	\$ 1,042,090.47	930,000.00
CONOCOPHILLIPS		\$ 21,253,680.40	\$ 39,030,270.00	330,765.00
CONOCOPHILLIPS CO	6.950% 04/15/2029 DD 04/20/99	\$ 688,969.17	\$ 663,463.92	600,000.00
CONOCOPHILLIPS CO	5.950% 03/15/2046 DD 03/08/16	\$ 57,849.65	\$ 53,349.05	50,000.00
CONOCOPHILLIPS CO	4.025% 03/15/2062 DD 09/15/22	\$ 428,697.90	\$ 393,600.61	500,000.00
CONSENSUS CLOUD SOLUTIONS INC		\$ 300,017.83	\$ 326,161.92	6,067.00
CONSOL ENERGY INC		\$ 164,897.80	\$ 428,870.00	6,598.00
CONSOLIDATED COMMUNICATIONS HO		\$ 415,341.87	\$ 110,847.54	30,963.00
CONSOLIDATED EDISON CO OF NEW	6.150% 11/15/2052 DD 11/14/22	\$ 330,810.00	\$ 321,161.80	300,000.00
CONSOLIDATED EDISON CO OF NEW	5.850% 03/15/2036 DD 03/09/06	\$ 316,505.02	\$ 303,219.75	300,000.00
CONSOLIDATED EDISON CO OF NEW	4.650% 12/01/2048 DD 11/30/18	\$ 468,773.93	\$ 435,242.76	500,000.00
CONSOLIDATED EDISON CO OF NEW	4.500% 05/15/2058 DD 05/10/18	\$ 268,415.38	\$ 248,778.95	300,000.00
CONSOLIDATED EDISON CO OF NEW	3.700% 11/15/2059 DD 11/08/19	\$ 233,133.57	\$ 215,648.81	300,000.00
CONSOLIDATED EDISON CO OF NEW	3.600% 06/15/2061 DD 06/08/21	\$ 798,780.00	\$ 534,505.83	750,000.00
CONSOLIDATED EDISON CO OF NEW	3.350% 04/01/2030 DD 03/31/20	\$ 103,891.56	\$ 94,433.15	105,000.00
CONSOLIDATED EDISON INC		\$ 6,943,309.60	\$ 8,834,665.14	92,694.00
CONSOLVE INCORPORATED SER D	PFD	\$ 6,579.00	\$ -	6,579.00
CONSOLVE INCORPORATED SER E	PFD	\$ 35,068.00	\$ -	35,068.00
CONSTELLATION BRANDS INC	4.750% 12/01/2025 DD 12/04/15	\$ 151,891.46	\$ 149,463.42	150,000.00
CONSTELLATION BRANDS INC	4.750% 05/09/2032 DD 05/09/22	\$ 889,445.91	\$ 865,993.66	900,000.00
CONSTELLATION BRANDS INC	4.500% 05/09/2047 DD 05/09/17	\$ 202,637.17	\$ 193,556.55	230,000.00
CONSTELLATION BRANDS INC	3.750% 05/01/2050 DD 04/27/20	\$ 158,176.83	\$ 149,672.72	200,000.00
CONSTELLATION BRANDS INC	3.600% 02/15/2028 DD 02/07/18	\$ 727,192.39	\$ 741,371.70	800,000.00
CONSTELLATION BRANDS INC	3.150% 08/01/2029 DD 07/29/19	\$ 133,930.41	\$ 131,453.39	150,000.00
CONSTELLATION BRANDS INC		\$ 5,357,563.45	\$ 9,456,095.25	40,803.00
CONSTELLATION ENERGY CORP		\$ 3,556,695.29	\$ 7,450,469.41	86,422.33
CONSTELLATION ENERGY GENERATIO	6.250% 10/01/2039 DD 09/23/09	\$ 450,811.38	\$ 447,782.40	439,000.00
CONSTELIUM SE		\$ 736,216.56	\$ 466,811.80	39,460.00
CONSTRUCTION PARTNERS INC		\$ 198,526.65	\$ 182,346.08	6,832.00
CONSUMER PORTFOLIO SERVICES INC		\$ 43,978.22	\$ 36,931.05	4,173.00
CONSUMERS ENERGY CO	3.600% 08/15/2032 DD 08/11/22	\$ 385,084.00	\$ 364,386.65	400,000.00
CONSUMERS ENERGY CO	3.500% 08/01/2051 DD 03/26/20	\$ 209,545.92	\$ 192,053.43	255,000.00
CONSUMERS ENERGY CO	3.100% 08/15/2050 DD 09/03/19	\$ 359,692.65	\$ 327,622.91	472,000.00
CONTAINER STORE GROUP INC/THE		\$ 153,276.87	\$ 64,529.32	14,972.00
CONTEXTLOGIC INC		\$ 511,355.00	\$ 129,405.89	265,176.00
CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	\$ 123,691.55	\$ 114,909.04	155,000.00
CONTINENTAL RESOURCES INC/OK	4.375% 01/15/2028 DD 12/08/17	\$ 407,151.30	\$ 398,573.10	435,000.00
CONVATEC GROUP PLC		\$ 1,920,760.94	\$ 2,146,933.45	767,325.00
COOPER COS INC/THE		\$ 2,656,111.21	\$ 4,097,662.64	12,392.00
COOPERATIVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	\$ 314,601.96	\$ 283,063.28	300,000.00
COOPERATIVE RABOBANK UA	5.250% 08/04/2045 DD 08/04/15	\$ 296,826.98	\$ 268,989.64	300,000.00
COOPERATIVE RABOBANK UA	5.250% 05/24/2041 DD 05/24/11	\$ 323,071.26	\$ 300,195.32	300,000.00
COOPERATIVE RABOBANK UA	3.750% 07/21/2026 DD 07/21/16	\$ 237,068.66	\$ 234,735.23	250,000.00
COOPERATIVE RABOBANK UA/NY	3.375% 05/21/2025 DD 05/21/15	\$ 489,993.63	\$ 484,342.35	500,000.00
COPA HOLDINGS SA		\$ 538,457.21	\$ 617,204.57	7,421.00
COPART INC		\$ 3,179,682.68	\$ 6,794,775.99	111,591.00
CORCEPT THERAPEUTICS INC		\$ 289,994.38	\$ 304,081.32	14,972.00
CORE & MAIN INC		\$ 358,709.19	\$ 279,261.22	14,462.00
CORE 2019-CORE MOR CORE E 144A	VAR RT 12/15/2031 DD 03/15/19	\$ 979,650.00	\$ 901,012.69	1,008,000.00
COREBRIDGE FINANCIAL INC		\$ 426,180.56	\$ 422,965.10	21,085.00
COREBRIDGE FINANCIAL INC 144A	VAR RT 12/15/2052 DD 08/23/22	\$ 391,536.00	\$ 369,613.87	400,000.00
COREBRIDGE FINANCIAL INC 144A	4.400% 04/05/2052 DD 04/05/22	\$ 191,438.01	\$ 174,367.73	220,000.00
COREBRIDGE FINANCIAL INC 144A	3.900% 04/05/2032 DD 04/05/22	\$ 284,544.00	\$ 262,010.21	300,000.00
COREBRIDGE FINANCIAL INC 144A	3.500% 04/04/2025 DD 04/05/22	\$ 486,491.89	\$ 479,337.42	500,000.00
CORECIVIC INC		\$ 922,226.54	\$ 618,910.84	53,539.00
CORNING INC	4.375% 11/15/2057 DD 11/13/17	\$ 313,944.00	\$ 232,594.01	300,000.00
CORNING INC		\$ 4,428,203.00	\$ 6,225,712.86	194,919.00
CORP ANDINA DE FOMENTO	2.250% 02/08/2027 DD 02/08/22	\$ 184,601.84	\$ 179,196.00	200,000.00
CORPORATE OFFICE PROPERTIES LP	2.750% 04/15/2031 DD 03/11/21	\$ 322,825.45	\$ 299,360.60	400,000.00
CORPORATE OFFICE PROPERTIES LP	2.000% 01/15/2029 DD 08/11/21	\$ 56,255.53	\$ 53,683.01	70,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CORPORATE OFFICE PROPERTIES TR		\$ 1,342,420.40	\$ 1,255,210.66	48,389.00
CORSAIR GAMING INC		\$ 232,731.85	\$ 153,625.97	11,321.00
CORTEVA INC		\$ 5,989,024.37	\$ 11,092,432.58	188,711.00
CORVEL CORP		\$ 219,322.35	\$ 229,476.07	1,579.00
COSTAMARE INC		\$ 213,604.43	\$ 221,235.20	23,840.00
COSTAR GROUP INC		\$ 4,189,225.40	\$ 8,036,269.92	103,989.00
COSTCO WHOLESALE CORP	3.000% 05/18/2027 DD 05/18/17	\$ 60,086.40	\$ 56,389.57	60,000.00
COSTCO WHOLESALE CORP	1.750% 04/20/2032 DD 04/20/20	\$ 326,044.38	\$ 316,226.17	400,000.00
COSTCO WHOLESALE CORP	1.600% 04/20/2030 DD 04/20/20	\$ 499,379.78	\$ 491,559.94	600,000.00
COSTCO WHOLESALE CORP	1.375% 06/20/2027 DD 04/20/20	\$ 222,586.37	\$ 218,962.19	250,000.00
COSTCO WHOLESALE CORP		\$ 33,448,511.40	\$ 59,014,037.50	129,275.00
COTERRA ENERGY INC	3.900% 05/15/2027 DD 11/15/22	\$ 1,520,970.00	\$ 1,400,581.49	1,500,000.00
COTERRA ENERGY INC		\$ 4,616,701.62	\$ 5,095,311.07	207,379.37
COTTAGE HEALTH OBLIGATED GROUP	3.304% 11/01/2049 DD 01/29/20	\$ 95,441.40	\$ 59,622.66	85,000.00
COTY INC		\$ 1,296,018.18	\$ 795,078.48	92,883.00
COUCHBASE INC		\$ 128,511.43	\$ 80,448.42	6,067.00
COUNCIL OF EUROPE DEVELOPMENT	3.000% 06/16/2025 DD 06/16/22	\$ 495,695.00	\$ 483,009.16	500,000.00
COUNCIL OF EUROPE DEVELOPMENT	0.875% 09/22/2025 DD 09/22/21	\$ 542,451.03	\$ 528,459.29	600,000.00
COUNCIL OF EUROPE DEVELOPMENT	0.375% 06/10/2024 DD 06/10/21	\$ 284,037.49	\$ 281,455.41	300,000.00
COUNTRYWIDE HOME LO BC2 N 144A	6.500% 02/25/2047 DD 05/30/06	\$ 171,017.31	\$ 1.71	171,371.38
COUPA SOFTWARE INC		\$ 3,271,111.55	\$ 2,286,112.92	28,876.00
COURSERA INC		\$ 540,893.36	\$ 235,949.35	19,945.00
COUSINS PROPERTIES INC		\$ 4,696,087.78	\$ 3,476,591.01	137,469.00
COVENANT LOGISTICS GROUP INC		\$ 88,832.81	\$ 150,172.08	4,344.00
COWEN INC		\$ 340,326.96	\$ 459,771.10	11,905.00
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	\$ 987,200.00	\$ 928,261.87	1,000,000.00
COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	\$ 199,662.00	\$ 186,991.99	200,000.00
CRA INTERNATIONAL INC		\$ 105,964.85	\$ 151,568.34	1,238.00
CRACKER BARREL OLD COUNTRY STO		\$ 525,401.64	\$ 367,306.98	3,877.00
CRANE HOLDINGS CO		\$ 984,396.32	\$ 1,314,990.95	13,091.00
CRAWFORD & CO		\$ 65,601.10	\$ 41,249.64	7,419.00
CREDIT ACCEPTANCE CORP		\$ 549,879.77	\$ 873,844.80	1,842.00
CREDIT SUISSE AG/NEW YORK NY	5.000% 07/09/2027 DD 08/23/22	\$ 492,440.00	\$ 455,724.19	500,000.00
CREDIT SUISSE AG/NEW YORK NY	3.700% 02/21/2025 DD 04/07/22	\$ 1,220,679.74	\$ 1,152,615.43	1,250,000.00
CREDIT SUISSE AG/NEW YORK NY	2.950% 04/09/2025 DD 04/09/20	\$ 272,446.20	\$ 234,000.93	260,000.00
CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	\$ 5,471.11	\$ 7,699.34	7,705.97
CREDIT SUISSE GROUP AG	4.875% 05/15/2045 DD 11/15/15	\$ 264,346.50	\$ 205,159.66	300,000.00
CREDIT SUISSE GROUP AG	4.550% 04/17/2026 DD 10/18/16	\$ 3,486,136.50	\$ 2,857,592.74	3,240,000.00
CREDIT SUISSE GROUP AG	3.750% 03/26/2025 DD 09/26/15	\$ 1,670,282.25	\$ 1,530,067.32	1,700,000.00
CREDIT SUISSE GROUP AG 144A	VAR RT 08/12/2033 DD 08/12/22	\$ 500,000.00	\$ 438,696.66	500,000.00
CREDIT SUISSE GROUP AG 144A	VAR RT 05/14/2032 DD 05/14/21	\$ 1,860,140.00	\$ 1,278,250.91	1,850,000.00
CREDIT SUISSE MORT ICE4 F 144A	VAR RT 05/15/2036 DD 06/05/19	\$ 714,000.00	\$ 682,297.40	714,000.00
CREDIT SUISSE NIMS TR 3 B 144A	6.500% 08/27/2036 DD 07/01/06	\$ 630,711.04	\$ -	640,000.00
CREDIT SUISSE TBA CASH COLLATE	VAR RT 01/01/2049 DD 07/01/08	\$ 580,000.00	\$ 580,000.00	580,000.00
CREDO TECHNOLOGY GROUP HOLDING		\$ 750,107.70	\$ 931,686.69	69,999.00
CREDIT 2004 1 LTD	VAR RT 01/28/2040 DD 11/18/04	\$ 1,767,850.71	\$ 176.79	1,767,850.71
CRESCENT ENERGY CO		\$ 120,640.45	\$ 87,399.91	7,289.40
CRINETICS PHARMACEUTICALS INC		\$ 461,408.95	\$ 416,709.30	22,771.00
CROCS INC		\$ 1,202,054.51	\$ 1,169,417.55	10,785.00
CROSS COUNTRY HEALTHCARE INC		\$ 250,257.03	\$ 405,484.77	15,261.00
CROSSFIRST BANKSHARES INC		\$ 250,003.32	\$ 256,303.73	20,653.00
CROWDSTRIKE HOLDINGS INC		\$ 8,613,530.10	\$ 5,772,524.25	54,825.00
CROWN CASTLE INC	4.150% 07/01/2050 DD 04/03/20	\$ 166,051.22	\$ 155,011.81	200,000.00
CROWN CASTLE INC	4.000% 11/15/2049 DD 08/15/19	\$ 108,081.00	\$ 75,541.01	100,000.00
CROWN CASTLE INC	3.700% 06/15/2026 DD 05/06/16	\$ 577,136.03	\$ 570,501.01	600,000.00
CROWN CASTLE INC	3.300% 07/01/2030 DD 04/03/20	\$ 381,352.00	\$ 349,917.28	400,000.00
CROWN CASTLE INC	3.250% 01/15/2051 DD 06/15/20	\$ 441,115.00	\$ 325,086.58	500,000.00
CROWN CASTLE INC	3.200% 09/01/2024 DD 08/01/17	\$ 489,528.58	\$ 482,813.13	500,000.00
CROWN CASTLE INC	2.900% 03/15/2027 DD 03/04/22	\$ 288,735.00	\$ 272,866.72	300,000.00
CROWN CASTLE INC	1.350% 07/15/2025 DD 06/15/20	\$ 276,497.91	\$ 276,551.00	304,000.00
CROWN CASTLE INC		\$ 12,982,457.90	\$ 15,398,802.28	113,527.00
CROWN HOLDINGS INC		\$ 2,015,759.94	\$ 2,646,257.69	32,189.00
CRSNT TRUST 2021-M MOON F 144A	VAR RT 04/15/2036 DD 04/15/21	\$ 336,000.00	\$ 295,184.87	336,000.00
CRSNT TRUST 2021-M MOON G 144A	VAR RT 04/15/2036 DD 04/15/21	\$ 189,000.00	\$ 161,278.39	189,000.00
CRYOPORT INC		\$ 473,623.15	\$ 176,640.35	10,181.00
CRYPTYDE INC		\$ 17,784.38	\$ 1,005.58	5,237.40
CS DISCO INC		\$ 130,184.32	\$ 23,889.60	3,780.00
CSAIL 2017-C8 COMMER C8 D 144A	VAR RT 06/15/2050 DD 06/01/17	\$ 1,158,365.01	\$ 923,938.67	1,281,000.00
CSAIL 2017-CX10 CX10 UESD 144A	VAR RT 10/15/2032 DD 11/01/17	\$ 158.97	\$ 160.20	164.15
CSAIL 2017-CX9 COMM CX9 D 144A	VAR RT 09/15/2050 DD 09/01/17	\$ 459,908.59	\$ 378,610.64	528,000.00
CSAIL 2018-CX11 COMMERC CX11 C	VAR RT 04/15/2051 DD 04/01/18	\$ 759,273.48	\$ 640,270.08	756,000.00
CSG HOLDING CO LTD	CN/200012	\$ 622,311.68	\$ 433,626.33	1,131,917.00
CSG SYSTEMS INTERNATIONAL INC		\$ 267,560.93	\$ 315,114.80	5,509.00
CSL LTD		\$ 4,021,308.72	\$ 14,850,492.19	76,100.00
CSMC 2021-4SZN 4SZN A 144A	VAR RT 11/15/2023 DD 12/07/21	\$ 2,541,000.00	\$ 2,459,128.73	2,541,000.00
CSMC 2021-BRIT BRIT A 144A	VAR RT 05/15/2023 DD 06/24/21	\$ 1,400,120.00	\$ 1,304,883.00	1,400,120.00
CSMC SERIES 2019-U UVIL E 144A	VAR RT 12/15/2041 DD 12/01/19	\$ 863,919.95	\$ 617,112.88	945,000.00
CSMC TRUST 2017-CH CHOP F 144A	VAR RT 07/15/2032 DD 06/28/17	\$ 838,652.81	\$ 1,041,192.41	1,150,000.00
CSW INDUSTRIALS INC		\$ 300,600.52	\$ 298,403.82	2,574.00
CSWF 2021-SOP2 SOP2 F 144A	VAR RT 06/15/2034 DD 06/29/21	\$ 955,870.48	\$ 855,986.50	960,000.01
CSX CORP	6.220% 04/30/2040 DD 03/24/10	\$ 280,329.62	\$ 270,131.72	250,000.00
CSX CORP	4.500% 03/15/2049 DD 02/28/19	\$ 323,394.09	\$ 301,791.84	347,000.00
CSX CORP	4.300% 03/01/2048 DD 02/20/18	\$ 74,249.25	\$ 63,662.52	75,000.00
CSX CORP	4.250% 11/01/2066 DD 10/18/16	\$ 337,272.38	\$ 313,662.23	400,000.00
CSX CORP	3.800% 11/01/2046 DD 10/18/16	\$ 567,390.00	\$ 392,511.13	500,000.00
CSX CORP	3.800% 03/01/2028 DD 02/20/18	\$ 49,871.00	\$ 47,686.03	50,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CSX CORP	3.350% 11/01/2025 DD 10/20/15	\$ 490,825.15	\$ 479,832.45	500,000.00
CSX CORP	3.250% 06/01/2027 DD 05/01/17	\$ 114,685.86	\$ 112,110.78	120,000.00
CSX CORP		\$ 8,963,468.64	\$ 17,360,169.66	560,367.00
CTI BIOPHARMA CORP		\$ 242,599.80	\$ 250,346.55	41,655.00
CTO REALTY GROWTH INC		\$ 146,381.01	\$ 145,746.44	7,973.00
CTS CORP		\$ 186,119.53	\$ 225,245.88	5,714.00
CUBESMART		\$ 3,658,669.22	\$ 3,994,369.75	99,239.00
CUBESMART LP	4.375% 02/15/2029 DD 01/30/19	\$ 483,079.20	\$ 461,086.09	500,000.00
CUE HEALTH INC		\$ 226,713.68	\$ 100,082.43	48,349.00
CULLEN/FROST BANKERS INC		\$ 1,227,522.68	\$ 1,963,518.20	14,686.00
CULLINAN ONCOLOGY INC		\$ 334,448.33	\$ 142,256.20	13,484.00
CUMMINS INC	2.600% 09/01/2050 DD 08/24/20	\$ 68,262.74	\$ 61,907.66	100,000.00
CUMMINS INC	1.500% 09/01/2030 DD 08/24/20	\$ 498,150.00	\$ 392,121.62	500,000.00
CUMMINS INC		\$ 5,428,284.90	\$ 8,969,818.09	37,021.00
CUMULUS MEDIA INC		\$ 62,747.68	\$ 49,829.04	8,024.00
CURO GROUP HOLDINGS CORP		\$ 67,212.11	\$ 17,313.35	4,877.00
CURTISS-WRIGHT CORP		\$ 1,316,219.14	\$ 1,791,301.73	10,727.00
CUSHMAN & WAKEFIELD PLC		\$ 483,856.56	\$ 343,123.48	27,538.00
CUSTOM TRUCK ONE SOURCE INC		\$ 182,151.19	\$ 138,919.92	21,981.00
CUSTOMERS BANCORP INC		\$ 5,122,379.35	\$ 2,929,732.52	103,378.00
CUTERA INC		\$ 2,684,530.45	\$ 2,639,845.56	59,698.00
CVB FINANCIAL CORP		\$ 1,310,067.84	\$ 1,572,655.50	61,074.00
CVENT HOLDING CORP		\$ 111,532.04	\$ 112,968.00	20,920.00
CVR ENERGY INC		\$ 93,412.99	\$ 157,295.46	5,019.00
CVRX INC		\$ 91,157.60	\$ 121,128.35	6,601.00
CVS HEALTH CORP	5.300% 12/05/2043 DD 12/05/13	\$ 493,723.64	\$ 466,831.32	500,000.00
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	\$ 1,299,337.00	\$ 1,230,396.48	1,350,000.00
CVS HEALTH CORP	4.780% 03/25/2038 DD 03/09/18	\$ 1,812,062.86	\$ 1,685,228.05	1,850,000.00
CVS HEALTH CORP	4.300% 03/25/2028 DD 03/09/18	\$ 1,304,853.32	\$ 1,296,105.20	1,340,000.00
CVS HEALTH CORP	4.250% 04/01/2050 DD 03/31/20	\$ 413,882.52	\$ 358,161.57	450,000.00
CVS HEALTH CORP	4.125% 04/01/2040 DD 03/31/20	\$ 688,198.00	\$ 582,428.58	700,000.00
CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	\$ 922,123.00	\$ 899,712.45	922,000.00
CVS HEALTH CORP	3.750% 04/01/2030 DD 03/31/20	\$ 209,705.27	\$ 203,999.14	225,000.00
CVS HEALTH CORP	3.250% 08/15/2029 DD 08/15/19	\$ 96,748.00	\$ 84,987.65	95,000.00
CVS HEALTH CORP	2.875% 06/01/2026 DD 05/25/16	\$ 248,042.03	\$ 244,571.15	262,000.00
CVS HEALTH CORP	2.700% 08/21/2040 DD 08/21/20	\$ 1,054,641.33	\$ 867,041.46	1,255,000.00
CVS HEALTH CORP	2.625% 08/15/2024 DD 08/15/19	\$ 487,880.65	\$ 480,304.87	500,000.00
CVS HEALTH CORP	1.875% 02/28/2031 DD 12/16/20	\$ 193,175.36	\$ 172,568.75	220,000.00
CVS HEALTH CORP		\$ 24,659,074.42	\$ 32,085,503.38	344,302.00
CVS PASS-THROUGH TRUST 144A	6.204% 10/10/2025 DD 09/12/03	\$ 240,900.86	\$ 237,670.69	237,408.59
CWABS ASSET-BACKED CERT 16 MV2	VAR RT 05/25/2036 DD 12/28/05	\$ 1,900,404.47	\$ 1,933,206.26	1,968,056.41
CWABS ASSET-BACKED CERTI 7 MV5	VAR RT 11/25/2035 DD 06/28/05	\$ 599,625.00	\$ 575,551.02	600,000.00
CWABS ASSET-BACKED CERTI 9 2A4	VAR RT 02/25/2036 DD 06/08/07	\$ 967,914.45	\$ 933,247.11	1,044,101.22
CWMBS REPERFORMING LN 03-R1	VAR RT 02/25/2043 DD 02/01/03	\$ 19,058.83	\$ 2,702.84	33,887.86
CYTEK BIOSCIENCES INC		\$ 290,524.67	\$ 210,468.94	20,614.00
CYTOKINETICS INC		\$ 4,141,708.35	\$ 4,424,562.48	96,564.00
CYXTERA TECHNOLOGIES INC		\$ 103,276.58	\$ 15,185.28	7,909.00
DAEDUCK ELECTRONICS CO LTD / N		\$ 393,762.55	\$ 239,325.14	16,012.00
DAEWON PHARMACEUTICAL CO LTD		\$ 977,988.82	\$ 1,059,711.78	71,467.00
DAILY JOURNAL CORP		\$ 172,575.50	\$ 135,525.91	541.00
DAKOTA GOLD CORP		\$ 29,973.60	\$ 25,254.00	8,280.00
DALLAS-FORT WORTH TX INTERNATI	4.507% 11/01/2051 DD 04/21/22	\$ 295,518.00	\$ 269,646.00	300,000.00
DALLAS-FORT WORTH TX INTERNATI	4.087% 11/01/2051 DD 04/21/22	\$ 289,350.75	\$ 245,643.55	295,000.00
DALLAS-FORT WORTH TX INTERNATI	3.089% 11/01/2040 DD 08/12/20	\$ 487,021.40	\$ 458,642.40	590,000.00
DANA INC		\$ 1,127,725.40	\$ 894,757.94	59,138.00
DANAHER CORP	2.800% 12/10/2051 DD 12/10/21	\$ 286,286.35	\$ 264,304.07	400,000.00
DANAHER CORP		\$ 23,267,815.07	\$ 45,023,990.86	169,633.00
DANIMER SCIENTIFIC INC		\$ 364,457.08	\$ 72,289.15	40,385.00
DARDEN RESTAURANTS INC	4.550% 02/15/2048 DD 02/22/18	\$ 19,719.80	\$ 15,402.60	20,000.00
DARDEN RESTAURANTS INC	3.850% 05/01/2027 DD 04/18/17	\$ 239,064.16	\$ 238,430.36	250,000.00
DARDEN RESTAURANTS INC		\$ 2,753,186.37	\$ 4,588,959.42	33,174.00
DARLING INGREDIENTS INC		\$ 2,845,529.70	\$ 2,587,846.14	41,346.00
DASEKE INC		\$ 62,014.57	\$ 39,169.96	6,884.00
DASSAULT SYST SHS		\$ 3,822,617.12	\$ 7,381,866.75	206,500.00
DATADOG INC		\$ 35,757,029.17	\$ 19,299,042.00	262,572.00
DAVE & BUSTER'S ENTERTAINMENT		\$ 264,942.36	\$ 263,035.68	7,422.00
DAVITA INC		\$ 995,529.35	\$ 1,154,323.53	15,459.00
DAY ONE BIOPHARMACEUTICALS INC		\$ 228,592.04	\$ 272,916.64	12,682.00
DB HITEK CO LTD		\$ 313,530.93	\$ 275,106.70	9,364.00
DBCCRE 2014-ARCP M ARCP D 144A	VAR RT 01/10/2034 DD 01/01/14	\$ 524,037.50	\$ 489,666.47	530,000.00
DBCCRE 2014-ARCP M ARCP E 144A	VAR RT 01/10/2034 DD 01/01/14	\$ 1,420,441.30	\$ 1,339,255.15	1,504,000.00
DBGS 2018-C1 MORTGAG C1 D 144A	VAR RT 10/15/2051 DD 10/01/18	\$ 992,407.50	\$ 757,755.18	1,092,000.00
DBGS 2018-C1 MORTGAGE TRU C1 C	VAR RT 10/15/2051 DD 10/01/18	\$ 286,374.38	\$ 279,553.51	336,000.00
DBGS 2019-1735 MOR 1735 F 144A	VAR RT 04/10/2037 DD 04/01/19	\$ 1,149,205.00	\$ 754,321.50	1,241,000.00
DBJPM 2016-C3 MORTGAGE TR C3 C	VAR RT 08/10/2049 DD 08/01/16	\$ 681,741.15	\$ 583,437.89	700,000.00
DBUBS 2011-LC3 MOR LC3A D 144A	VAR RT 08/10/2044 DD 08/01/11	\$ 738,241.76	\$ 672,555.64	735,033.49
DC OFFICE TRUST 201 MTC E 144A	VAR RT 09/15/2045 DD 10/01/19	\$ 420,016.96	\$ 278,575.53	440,000.00
DECIPHERA PHARMACEUTICALS INC		\$ 385,500.47	\$ 272,369.02	16,618.00
DECKERS OUTDOOR CORP		\$ 2,542,713.48	\$ 2,788,531.76	6,986.00
DEERE & CO	2.750% 04/15/2025 DD 03/30/20	\$ 341,373.26	\$ 336,181.44	350,000.00
DEERE & CO		\$ 12,229,469.72	\$ 31,337,639.64	73,089.00
DEFINITIVE HEALTHCARE CORP		\$ 187,648.48	\$ 85,381.31	7,769.00
DELEK US HOLDINGS INC		\$ 230,452.21	\$ 333,936.00	12,368.00
DELIVERY HERO SE		\$ 3,982,597.75	\$ 1,518,525.69	31,774.00
DELL INTERNATIONAL LLC / 144A	3.450% 12/15/2051 DD 12/13/21	\$ 155,235.64	\$ 122,400.71	200,000.00
DELL INTERNATIONAL LLC / EMC C	8.350% 07/15/2046 DD 01/15/21	\$ 281,599.59	\$ 254,055.46	223,000.00

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DELL INTERNATIONAL LLC / EMC C	8.100% 07/15/2036 DD 01/15/21	\$ 1,190,429.62	\$ 1,071,310.91	956,000.00
DELL INTERNATIONAL LLC / EMC C	6.200% 07/15/2030 DD 01/15/21	\$ 154,819.80	\$ 152,493.44	150,000.00
DELL INTERNATIONAL LLC / EMC C	6.100% 07/15/2027 DD 01/15/21	\$ 701,333.46	\$ 667,780.14	650,000.00
DELL INTERNATIONAL LLC / EMC C	6.020% 06/15/2026 DD 06/15/21	\$ 311,879.57	\$ 306,046.75	300,000.00
DELL INTERNATIONAL LLC / EMC C	5.850% 07/15/2025 DD 01/15/21	\$ 540,040.00	\$ 505,315.13	500,000.00
DELL INTERNATIONAL LLC / EMC C	5.300% 10/01/2029 DD 04/01/21	\$ 299,342.25	\$ 298,290.63	305,000.00
DELL INTERNATIONAL LLC / EMC C	4.900% 10/01/2026 DD 04/01/21	\$ 248,268.27	\$ 246,074.78	250,000.00
DELL INTERNATIONAL LLC / EMC C	4.000% 07/15/2024 DD 01/15/21	\$ 481,246.54	\$ 471,731.98	480,000.00
DELL TECHNOLOGIES INC		\$ 2,199,647.20	\$ 2,683,558.84	66,722.00
DELTA AIR LINES INC		\$ 4,762,782.39	\$ 5,378,229.06	163,671.00
DELUXE CORP		\$ 767,905.68	\$ 333,317.40	19,630.00
DENALI THERAPEUTICS INC		\$ 890,779.66	\$ 540,960.12	19,452.00
DENBURY INC		\$ 2,459,931.81	\$ 2,630,962.68	30,234.00
DENNY'S CORP		\$ 208,931.40	\$ 137,284.26	14,906.00
DENTSPLY SIRONA INC		\$ 2,445,887.41	\$ 1,770,877.12	55,618.00
DEPO AUTO PARTS IND CO LTD		\$ 403,183.53	\$ 385,662.04	165,321.00
DESIGN THERAPEUTICS INC		\$ 265,417.86	\$ 161,666.82	15,757.00
DESIGNER BRANDS INC		\$ 214,704.47	\$ 138,494.58	14,161.00
DESKTOP METAL INC		\$ 593,764.51	\$ 160,949.12	118,344.94
DESTINATION XL GROUP INC		\$ 63,780.93	\$ 117,308.25	17,379.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/26/2025 DD 11/26/19	\$ 4,073,246.00	\$ 3,822,258.85	4,000,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/18/2031 DD 09/18/20	\$ 1,170,039.73	\$ 962,026.02	1,200,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/18/2024 DD 09/18/20	\$ 1,300,000.00	\$ 1,255,571.03	1,300,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/08/2031 DD 07/08/20	\$ 408,135.00	\$ 431,642.30	500,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 05/28/2032 DD 05/28/21	\$ 2,163,784.00	\$ 1,591,658.94	2,100,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 01/07/2028 DD 01/07/22	\$ 864,719.00	\$ 850,044.57	1,000,000.00
DEUTSCHE BANK AG/NEW YORK NY	4.162% 05/13/2025 DD 05/13/22	\$ 197,816.73	\$ 195,794.22	200,000.00
DEUTSCHE BANK AG/NEW YORK NY	1.686% 03/19/2026 DD 03/19/21	\$ 448,302.49	\$ 448,077.13	500,000.00
DEUTSCHE BANK AG/NEW YORK NY	0.898% 05/28/2024 DD 05/28/21	\$ 468,667.08	\$ 467,520.98	500,000.00
DEUTSCHE BUNDESREPUBLIK I REGS	0.100% 04/15/2033	\$ 2,495,869.91	\$ 2,472,891.50	2,351,666.35
DEUTSCHE BUNDESREPUBLIK I REGS	0.100% 04/15/2023	\$ 697,422.85	\$ 639,371.50	605,134.50
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	\$ 820,026.84	\$ 766,517.34	650,000.00
DEVON ENERGY CORP	7.875% 09/30/2031 DD 10/03/01	\$ 118,137.38	\$ 112,843.53	100,000.00
DEVON ENERGY CORP	5.850% 12/15/2025 DD 12/15/15	\$ 510,292.78	\$ 497,826.16	489,000.00
DEVON ENERGY CORP	5.250% 10/15/2027 DD 10/15/21	\$ 85,719.95	\$ 84,110.10	85,000.00
DEVON ENERGY CORP	5.250% 09/15/2024 DD 09/15/21	\$ 1,670,700.00	\$ 1,501,323.87	1,500,000.00
DEVON ENERGY CORP	5.000% 06/15/2045 DD 06/16/15	\$ 187,945.60	\$ 172,683.60	200,000.00
DEVON ENERGY CORP	4.750% 05/15/2042 DD 05/14/12	\$ 229,693.31	\$ 211,621.68	250,000.00
DEVON ENERGY CORP		\$ 7,302,996.25	\$ 10,550,441.24	171,524.00
DEXCOM INC		\$ 5,206,729.61	\$ 11,453,433.32	101,143.00
DGB FINANCIAL GROUP INC		\$ 3,940,369.82	\$ 1,953,893.31	353,462.00
DH EUROPE FINANCE II SARL	3.250% 11/15/2039 DD 11/07/19	\$ 561,872.45	\$ 438,444.39	550,000.00
DHI GROUP INC		\$ 44,265.68	\$ 45,557.48	8,612.00
DHT HOLDINGS INC		\$ 341,653.40	\$ 559,582.08	63,016.00
DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	\$ 912,579.00	\$ 731,457.03	700,000.00
DIAGEO CAPITAL PLC	2.375% 10/24/2029 DD 10/03/19	\$ 352,792.41	\$ 341,238.04	400,000.00
DIAMOND HILL INVESTMENT GROUP		\$ 93,908.11	\$ 96,210.40	520.00
DIAMOND INFRASTRUCTURE 1A C 144A	3.475% 04/15/2049 DD 06/15/21	\$ 323,000.00	\$ 250,050.64	323,000.00
DIAMOND OFFSHORE DRILLING INC		\$ 311,574.34	\$ 490,048.00	47,120.00
DIAMONDBACK ENERGY INC	4.400% 03/24/2051 DD 03/24/21	\$ 86,323.78	\$ 76,178.21	100,000.00
DIAMONDBACK ENERGY INC	3.250% 12/01/2026 DD 12/05/19	\$ 305,087.42	\$ 292,980.60	315,000.00
DIAMONDBACK ENERGY INC		\$ 4,216,151.21	\$ 6,326,075.00	46,250.00
DIAMONDRÖCK HOSPITALITY CO		\$ 2,026,245.30	\$ 1,902,168.45	232,255.00
DICE THERAPEUTICS INC		\$ 342,334.26	\$ 510,463.20	16,361.00
DICK'S SPORTING GOODS INC	3.150% 01/15/2032 DD 01/14/22	\$ 392,513.48	\$ 390,244.33	500,000.00
DICK'S SPORTING GOODS INC		\$ 838,628.64	\$ 1,642,439.66	13,654.00
DIEBOLD NIXDORF INC		\$ 164,337.32	\$ 24,514.88	17,264.00
DIGI INTERNATIONAL INC		\$ 224,939.40	\$ 461,992.00	12,640.00
DIGIMARC CORP		\$ 64,776.90	\$ 46,927.62	2,538.00
DIGITAL REALTY TRUST INC		\$ 24,370,595.56	\$ 19,641,790.03	195,889.00
DIGITAL REALTY TRUST LP	3.600% 07/01/2029 DD 06/14/19	\$ 456,645.95	\$ 446,592.60	500,000.00
DIGITAL TURBINE INC		\$ 799,482.27	\$ 249,387.36	16,364.00
DIGITALBRIDGE GROUP INC		\$ 688,688.88	\$ 358,569.45	32,776.00
DIGITALBRIDGE ISSUE 1A A2 144A	3.933% 09/25/2051 DD 07/09/21	\$ 841,000.00	\$ 713,902.19	841,000.00
DIGITALOCEAN HOLDINGS INC		\$ 805,294.23	\$ 309,791.61	12,163.00
DILLARD'S INC		\$ 128,061.05	\$ 235,936.00	730.00
DIME COMMUNITY BANCSHARES INC		\$ 472,464.85	\$ 477,927.45	15,015.00
DIMERCO EXPRESS CORP		\$ 426,338.72	\$ 261,163.80	115,000.00
DINE BRANDS GLOBAL INC		\$ 246,893.17	\$ 209,691.60	3,246.00
DIODES INC		\$ 749,431.51	\$ 859,392.18	11,287.00
DISCOVER BANK	4.250% 03/13/2026 DD 03/13/14	\$ 477,898.19	\$ 475,483.69	500,000.00
DISCOVER BANK	3.450% 07/27/2026 DD 07/27/16	\$ 523,731.32	\$ 511,034.52	555,000.00
DISCOVER FINANCIAL SERVICES	4.100% 02/09/2027 DD 02/09/17	\$ 478,735.11	\$ 478,497.39	500,000.00
DISCOVER FINANCIAL SERVICES	3.950% 11/06/2024 DD 11/06/14	\$ 399,625.46	\$ 408,806.32	420,000.00
DISCOVER FINANCIAL SERVICES		\$ 4,426,951.78	\$ 7,125,839.37	72,839.00
DISCOVERY COMMUNICATIONS LLC	5.200% 09/20/2047 DD 09/21/17	\$ 532,886.67	\$ 445,692.74	600,000.00
DISCOVERY COMMUNICATIONS LLC	4.650% 05/15/2050 DD 05/18/20	\$ 393,661.74	\$ 343,858.18	500,000.00
DISCOVERY COMMUNICATIONS LLC	4.000% 09/15/2055 DD 03/15/21	\$ 664,895.18	\$ 543,788.92	905,000.00
DISCOVERY COMMUNICATIONS LLC	3.950% 03/20/2028 DD 09/21/17	\$ 928,115.49	\$ 887,586.31	1,000,000.00
DISH NETWORK CORP		\$ 2,437,285.20	\$ 921,038.04	65,601.00
DIST OF COLUMBIA INCOME TAX SE	5.591% 12/01/2034 DD 12/22/09	\$ 932,560.35	\$ 758,389.70	730,000.00
DISTRIBUTION SOLUTIONS GROUP I		\$ 50,830.56	\$ 37,154.88	1,008.00
DIVERSEY HOLDINGS LTD		\$ 121,888.74	\$ 68,057.76	15,976.00
DIVERSIFIED HEALTHCARE TRUST		\$ 665,083.11	\$ 70,573.46	109,078.00
DL E&C CO LTD		\$ 848,816.99	\$ 750,319.89	28,112.00
DMC GLOBAL INC		\$ 201,357.41	\$ 141,814.80	7,295.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
DMCI HOLDINGS INC		\$ 295,669.95	\$ 366,476.16	1,701,900.00
DOCGO INC		\$ 2,791,660.78	\$ 2,299,036.74	325,182.00
DOCUSIGN INC		\$ 5,596,225.75	\$ 2,869,703.02	51,781.00
DOGUS OTOMOTIV SERVIS VE TICAR		\$ 472,902.29	\$ 1,314,449.63	125,540.00
DOLBY LABORATORIES INC		\$ 994,307.81	\$ 1,335,957.06	18,939.00
DOLLAR GENERAL CORP	5.000% 11/01/2032 DD 09/20/22	\$ 193,544.00	\$ 197,284.98	200,000.00
DOLLAR GENERAL CORP	4.625% 11/01/2027 DD 09/20/22	\$ 196,226.00	\$ 196,295.43	200,000.00
DOLLAR GENERAL CORP	4.125% 04/03/2050 DD 04/03/20	\$ 165,611.43	\$ 159,519.09	200,000.00
DOLLAR GENERAL CORP	3.500% 04/03/2030 DD 04/03/20	\$ 454,020.00	\$ 449,822.72	500,000.00
DOLLAR GENERAL CORP		\$ 6,603,432.93	\$ 14,791,745.00	60,068.00
DOLLAR TREE INC	4.200% 05/15/2028 DD 04/19/18	\$ 574,537.75	\$ 569,093.39	595,000.00
DOLLAR TREE INC		\$ 4,350,271.25	\$ 7,803,669.12	55,173.00
DOMA HOLDINGS INC		\$ 68,517.64	\$ 25,441.38	56,162.00
DOMETIC GROUP AB		\$ 2,415,898.81	\$ 2,110,833.72	326,900.00
DOMINION ENERGY INC	4.700% 12/01/2044 DD 11/25/14	\$ 369,356.79	\$ 340,533.11	400,000.00
DOMINION ENERGY INC	4.350% 08/15/2032 DD 08/19/22	\$ 390,264.00	\$ 371,827.54	400,000.00
DOMINION ENERGY INC	1.450% 04/15/2026 DD 04/05/21	\$ 809,880.52	\$ 756,723.70	850,000.00
DOMINION ENERGY INC		\$ 15,678,529.35	\$ 13,433,311.08	219,069.00
DOMINO'S PIZZA INC		\$ 1,867,074.03	\$ 3,249,578.40	9,381.00
DOMO INC		\$ 373,505.06	\$ 73,748.96	5,179.00
DONALDSON CO INC		\$ 1,423,125.54	\$ 1,902,325.18	32,314.00
DONEGAL GROUP INC		\$ 107,424.79	\$ 97,795.40	6,887.00
DONGYUE GROUP LTD	HK/00189	\$ 738,890.53	\$ 726,385.18	660,000.00
DONNELLEY FINANCIAL SOLUTIONS		\$ 267,192.47	\$ 446,716.70	11,558.00
DOORDASH INC		\$ 8,647,110.89	\$ 3,191,314.58	65,369.00
DORIAN LPG LTD		\$ 158,719.63	\$ 264,523.05	13,959.00
DORMAKABA HOLDING AG		\$ 1,056,859.94	\$ 1,079,307.18	2,950.00
DORMAN PRODUCTS INC		\$ 436,065.49	\$ 378,633.34	4,682.00
DOUBLEVERIFY HOLDINGS INC		\$ 464,675.06	\$ 326,764.80	14,880.00
DOUGLAS DYNAMICS INC		\$ 144,018.37	\$ 140,300.80	3,880.00
DOUGLAS ELLIMAN INC		\$ 261,316.07	\$ 146,267.67	35,938.00
DOUGLAS EMMETT INC		\$ 4,483,841.29	\$ 3,383,634.24	215,793.00
DOVER CORP		\$ 2,749,555.77	\$ 4,976,182.09	36,749.00
DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	\$ 546,501.24	\$ 497,159.68	600,000.00
DOW CHEMICAL CO/THE	3.600% 11/15/2050 DD 08/26/20	\$ 607,046.08	\$ 428,701.42	600,000.00
DOW CHEMICAL CO/THE	2.100% 11/15/2030 DD 08/26/20	\$ 123,395.72	\$ 120,537.11	150,000.00
DOW INC		\$ 9,135,326.10	\$ 9,418,949.19	186,921.00
DOXIMITY INC		\$ 1,185,254.63	\$ 1,065,194.40	31,740.00
DR HORTON INC		\$ 3,196,662.10	\$ 7,314,204.42	82,053.00
DRAFTKINGS INC		\$ 3,874,530.89	\$ 1,150,560.22	101,014.95
DREAM FINDERS HOMES INC		\$ 48,277.17	\$ 38,614.94	4,459.00
DRIL-QUIP INC		\$ 615,760.66	\$ 420,836.13	15,489.00
DRIVEN BRANDS HOLDINGS INC		\$ 421,225.31	\$ 418,170.72	15,312.00
DROPBOX INC		\$ 1,999,488.12	\$ 1,794,786.48	80,196.00
DS SMITH PLC		\$ 3,323,899.45	\$ 3,047,837.65	788,100.00
DT MIDSTREAM INC		\$ 816,339.54	\$ 1,420,624.08	25,708.00
DTE ELECTRIC CO	3.950% 03/01/2049 DD 02/15/19	\$ 268,651.30	\$ 245,831.50	300,000.00
DTE ELECTRIC CO	3.000% 03/01/2032 DD 02/24/22	\$ 400,032.00	\$ 344,851.47	400,000.00
DTE ELECTRIC CO	2.625% 03/01/2031 DD 04/06/20	\$ 440,754.96	\$ 425,091.15	500,000.00
DTE ELECTRIC CO	1.900% 04/01/2028 DD 03/29/21	\$ 440,891.25	\$ 434,491.13	500,000.00
DTE ENERGY CO	1.050% 06/01/2025 DD 08/06/20	\$ 456,947.26	\$ 452,881.67	500,000.00
DTE ENERGY CO		\$ 4,052,064.18	\$ 5,818,792.77	49,509.00
DUCK CREEK TECHNOLOGIES INC		\$ 257,530.83	\$ 166,109.25	13,785.00
DUCKHORN PORTFOLIO INC/THE		\$ 145,472.15	\$ 114,896.38	6,934.00
DUCOMMUN INC		\$ 186,473.75	\$ 248,750.84	4,979.00
DUERR AG		\$ 3,409,516.31	\$ 3,481,711.02	103,500.00
DUKE ENERGY CAROLINAS LLC	3.200% 08/15/2049 DD 08/14/19	\$ 569,994.95	\$ 497,620.46	710,000.00
DUKE ENERGY CORP	5.000% 12/08/2027 DD 12/08/22	\$ 298,641.00	\$ 298,301.22	300,000.00
DUKE ENERGY CORP	5.000% 12/08/2025 DD 12/08/22	\$ 300,351.00	\$ 299,349.91	300,000.00
DUKE ENERGY CORP	3.950% 08/15/2046 DD 08/10/17	\$ 649,297.29	\$ 604,028.62	800,000.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	\$ 2,498,105.45	\$ 2,044,120.84	2,755,000.00
DUKE ENERGY CORP	3.500% 06/15/2051 DD 06/10/21	\$ 100,444.97	\$ 93,724.81	135,000.00
DUKE ENERGY CORP	0.900% 09/15/2025 DD 09/11/20	\$ 225,153.80	\$ 223,377.15	250,000.00
DUKE ENERGY CORP		\$ 17,145,625.16	\$ 21,122,631.06	205,094.00
DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	\$ 31,930.50	\$ 32,019.69	30,000.00
DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	\$ 991,142.13	\$ 822,630.06	750,000.00
DUKE ENERGY FLORIDA LLC	5.950% 11/15/2052 DD 11/10/22	\$ 332,469.00	\$ 319,290.35	300,000.00
DUKE ENERGY FLORIDA LLC	5.650% 04/01/2040 DD 03/25/10	\$ 839,362.83	\$ 611,930.04	607,000.00
DUKE ENERGY FLORIDA LLC	3.800% 07/15/2028 DD 06/21/18	\$ 484,892.91	\$ 474,657.00	500,000.00
DUKE ENERGY INDIANA LLC	6.120% 10/15/2035 DD 10/21/05	\$ 215,684.46	\$ 203,243.96	200,000.00
DUKE ENERGY INDIANA LLC	3.750% 05/15/2046 DD 05/12/16	\$ 336,660.95	\$ 307,517.12	400,000.00
DUKE ENERGY OHIO INC	2.125% 06/01/2030 DD 05/21/20	\$ 84,043.50	\$ 81,615.06	100,000.00
DUKE ENERGY PROGRESS LLC	3.450% 03/15/2029 DD 03/07/19	\$ 20,551.20	\$ 18,410.31	20,000.00
DUKE UNIVERSITY	2.682% 10/01/2044 DD 05/19/20	\$ 194,684.51	\$ 180,741.67	250,000.00
DULUTH HOLDINGS INC		\$ 55,898.50	\$ 24,590.22	3,979.00
DUN & BRADSTREET HOLDINGS INC		\$ 1,275,296.47	\$ 804,354.08	65,608.00
DUOLINGO INC		\$ 427,463.63	\$ 299,528.43	4,211.00
DUPONT DE NEMOURS INC	5.319% 11/15/2038 DD 11/28/18	\$ 582,168.95	\$ 562,219.08	585,000.00
DUPONT DE NEMOURS INC	4.725% 11/15/2028 DD 11/28/18	\$ 753,159.97	\$ 739,531.58	750,000.00
DUPONT DE NEMOURS INC		\$ 8,192,597.45	\$ 8,917,713.57	129,939.00
DXC TECHNOLOGY CO		\$ 2,142,987.80	\$ 1,662,901.50	62,751.00
DXP ENTERPRISES INC/TX		\$ 231,004.92	\$ 190,783.75	6,925.00
DYCOM INDUSTRIES INC		\$ 389,671.34	\$ 478,296.00	5,110.00
DYNATRACE INC		\$ 1,995,386.76	\$ 1,934,150.00	50,500.00
DYNAVAX TECHNOLOGIES CORP		\$ 254,846.36	\$ 231,239.12	21,733.00
DYNE THERAPEUTICS INC		\$ 260,760.04	\$ 168,425.88	14,532.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
DYNEX CAPITAL INC		\$ 348,711.95	\$ 255,773.76	20,108.00
DZS INC		\$ 40,134.95	\$ 37,342.60	2,945.00
E2OPEN PARENT HOLDINGS INC		\$ 1,021,992.52	\$ 530,107.96	90,308.00
EAGLE BANCORP INC		\$ 801,174.94	\$ 650,649.48	14,764.00
EAGLE BULK SHIPPING INC		\$ 274,864.27	\$ 308,129.80	6,170.00
EAGLE MATERIALS INC	2.500% 07/01/2031 DD 07/01/21	\$ 398,497.13	\$ 392,221.06	500,000.00
EAGLE MATERIALS INC		\$ 999,006.61	\$ 1,393,729.35	10,491.00
EAGLE PHARMACEUTICALS INC/DE		\$ 91,041.31	\$ 52,643.23	1,801.00
EARTHSTONE ENERGY INC		\$ 83,024.81	\$ 106,056.19	7,453.00
EAST WEST BANCORP INC		\$ 1,631,364.43	\$ 2,455,895.30	37,267.00
EASTERLY GOVERNMENT PROPERTIES		\$ 885,365.52	\$ 593,161.09	41,567.00
EASTERN BANKSHARES INC		\$ 1,103,099.25	\$ 1,071,035.25	62,089.00
EASTGROUP PROPERTIES INC		\$ 1,721,072.75	\$ 1,571,064.66	10,611.00
EASTMAN CHEMICAL CO	4.650% 10/15/2044 DD 05/15/14	\$ 229,651.88	\$ 212,928.26	260,000.00
EASTMAN CHEMICAL CO	4.500% 12/01/2028 DD 11/06/18	\$ 457,149.27	\$ 445,073.53	470,000.00
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	\$ 113,066.61	\$ 110,610.50	114,000.00
EASTMAN CHEMICAL CO		\$ 2,443,216.58	\$ 2,823,850.56	34,674.00
EASTMAN KODAK CO		\$ 150,019.68	\$ 79,516.55	26,071.00
EATON CORP	3.915% 09/15/2047 DD 09/15/17	\$ 382,133.50	\$ 284,142.10	350,000.00
EATON CORP PLC		\$ 8,848,468.35	\$ 16,202,576.30	103,234.00
EBAY INC	6.300% 11/22/2032 DD 11/22/22	\$ 416,112.00	\$ 415,614.14	400,000.00
EBAY INC	3.650% 05/10/2051 DD 05/10/21	\$ 120,261.66	\$ 109,621.25	153,000.00
EBAY INC	3.450% 08/01/2024 DD 07/28/14	\$ 89,166.27	\$ 87,549.43	90,000.00
EBAY INC	2.700% 03/11/2030 DD 03/11/20	\$ 266,031.90	\$ 254,841.00	300,000.00
EBAY INC	1.400% 05/10/2026 DD 05/10/21	\$ 268,865.27	\$ 266,032.44	300,000.00
EBAY INC		\$ 4,664,705.69	\$ 6,000,709.00	144,700.00
EBIX INC		\$ 313,548.50	\$ 207,963.24	10,419.00
ECHOSTAR CORP		\$ 393,752.14	\$ 261,525.72	15,679.00
ECOLAB INC	2.750% 08/18/2055 DD 08/18/21	\$ 161,484.58	\$ 119,347.93	200,000.00
ECOLAB INC	2.125% 08/15/2050 DD 08/13/20	\$ 70,660.46	\$ 47,410.31	85,000.00
ECOLAB INC	1.650% 02/01/2027 DD 12/15/21	\$ 452,228.43	\$ 442,607.92	500,000.00
ECOLAB INC		\$ 7,594,428.77	\$ 9,325,738.08	64,068.00
ECOVYST INC		\$ 445,049.36	\$ 306,821.80	34,630.00
EDGEWELL PERSONAL CARE CO		\$ 1,047,590.84	\$ 906,807.66	23,529.00
EDGEWISE THERAPEUTICS INC		\$ 194,743.81	\$ 163,414.26	18,279.00
EDGIO INC		\$ 72,790.24	\$ 29,708.83	26,291.00
EDISON INTERNATIONAL	4.125% 03/15/2028 DD 03/13/18	\$ 232,067.76	\$ 231,922.66	250,000.00
EDISON INTERNATIONAL	3.550% 11/15/2024 DD 11/19/19	\$ 488,049.44	\$ 482,688.13	500,000.00
EDISON INTERNATIONAL		\$ 5,713,066.47	\$ 6,307,668.52	99,146.00
EDITAS MEDICINE INC		\$ 806,694.47	\$ 276,123.10	31,130.00
EDWARDS LIFESCIENCES CORP		\$ 16,460,550.58	\$ 29,396,638.44	394,004.00
EFG INTERNATIONAL AG		\$ 1,665,354.48	\$ 2,018,521.58	211,499.00
EGAIN CORP		\$ 71,452.58	\$ 61,711.02	6,834.00
EHEALTH INC		\$ 464,510.71	\$ 43,777.80	9,045.00
EIDP INC	2.300% 07/15/2030 DD 05/15/20	\$ 431,106.01	\$ 416,001.19	500,000.00
EIGER BIOPHARMACEUTICALS INC		\$ 60,596.29	\$ 6,516.70	8,065.00
EL POLLO LOCO HOLDINGS INC		\$ 124,730.05	\$ 88,992.60	8,935.00
ELANCO ANIMAL HEALTH INC		\$ 2,431,157.84	\$ 1,392,554.54	113,957.00
ELASTIC NV		\$ 1,746,480.11	\$ 1,051,372.50	20,415.00
ELECTRONIC ARTS INC		\$ 5,544,026.63	\$ 8,859,149.62	72,509.00
ELEKTA AB		\$ 1,971,433.62	\$ 1,605,032.87	266,300.00
ELEMENT FLEET MANAGEMENT CORP		\$ 299,872.37	\$ 507,904.35	37,300.00
ELEMENT SOLUTIONS INC		\$ 1,019,384.39	\$ 1,085,051.69	59,651.00
ELEVANCE HEALTH INC	4.650% 01/15/2043 DD 09/10/12	\$ 944,371.40	\$ 879,064.16	970,000.00
ELEVANCE HEALTH INC	4.375% 12/01/2047 DD 11/21/17	\$ 93,472.20	\$ 76,885.86	90,000.00
ELEVANCE HEALTH INC	3.700% 09/15/2049 DD 09/09/19	\$ 247,264.38	\$ 227,750.04	300,000.00
ELEVANCE HEALTH INC	3.600% 03/15/2051 DD 03/17/21	\$ 545,597.05	\$ 504,556.79	675,000.00
ELEVANCE HEALTH INC	3.350% 12/01/2024 DD 11/21/17	\$ 220,820.15	\$ 217,117.69	224,000.00
ELEVANCE HEALTH INC	2.250% 05/15/2030 DD 05/05/20	\$ 425,406.98	\$ 413,622.22	500,000.00
ELEVANCE HEALTH INC		\$ 13,781,233.42	\$ 32,400,211.14	63,162.00
ELF BEAUTY INC		\$ 249,738.71	\$ 486,142.30	8,791.00
ELI LILLY & CO	3.375% 03/15/2029 DD 02/22/19	\$ 483,795.50	\$ 467,880.34	500,000.00
ELI LILLY & CO	2.500% 09/15/2060 DD 08/25/20	\$ 177,574.17	\$ 120,546.56	200,000.00
ELI LILLY & CO	2.250% 05/15/2050 DD 05/05/20	\$ 276,306.24	\$ 250,589.12	400,000.00
ELI LILLY & CO		\$ 29,583,994.86	\$ 81,165,262.40	221,860.00
ELLINGTON FINANCIAL INC		\$ 420,815.69	\$ 319,900.57	25,861.00
ELME COMMUNITIES		\$ 1,081,818.31	\$ 709,009.60	39,832.00
ELP COMMERCIAL MORT ELP J 144A	VAR RT 11/15/2038 DD 11/17/21	\$ 836,710.22	\$ 765,337.27	840,000.00
EMBECTA CORP		\$ 336,441.04	\$ 314,617.72	12,440.40
EMCOR GROUP INC		\$ 953,481.64	\$ 1,250,492.73	8,443.00
EMERA US FINANCE LP	4.750% 06/15/2046 DD 12/15/16	\$ 369,802.29	\$ 308,622.18	400,000.00
EMERA US FINANCE LP	3.550% 06/15/2026 DD 12/15/16	\$ 72,040.01	\$ 70,252.51	75,000.00
EMERGENT BIOSOLUTIONS INC		\$ 1,323,693.03	\$ 273,070.82	23,122.00
EMERSON ELECTRIC CO	2.200% 12/21/2031 DD 12/21/21	\$ 336,644.96	\$ 323,322.18	400,000.00
EMERSON ELECTRIC CO	0.875% 10/15/2026 DD 09/22/20	\$ 204,245.40	\$ 201,567.04	233,000.00
EMERSON ELECTRIC CO		\$ 9,891,142.89	\$ 14,895,447.84	155,064.00
EMPIRE PETROLEUM CORP		\$ 26,206.85	\$ 26,580.30	2,161.00
EMPIRE STATE REALTY TRUST INC		\$ 693,406.15	\$ 419,120.16	62,184.00
EMPLOYERS HOLDINGS INC		\$ 476,379.85	\$ 540,289.51	12,527.00
ENACT HOLDINGS INC		\$ 287,482.38	\$ 336,088.08	13,934.00
ENANTA PHARMACEUTICALS INC		\$ 429,128.17	\$ 386,348.60	8,305.00
ENBRIDGE INC	5.500% 12/01/2046 DD 11/29/16	\$ 95,084.06	\$ 84,612.99	90,000.00
ENBRIDGE INC	3.400% 08/01/2051 DD 06/28/21	\$ 376,989.40	\$ 339,367.82	500,000.00
ENBRIDGE INC	2.500% 08/01/2033 DD 06/28/21	\$ 991,070.00	\$ 769,130.18	1,000,000.00
ENBRIDGE INC	2.500% 02/14/2025 DD 02/17/22	\$ 287,163.09	\$ 283,013.87	300,000.00
ENCOMPASS HEALTH CORP		\$ 1,437,862.73	\$ 1,591,125.43	26,603.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ENCORE CAPITAL GROUP INC		\$ 406,549.46	\$ 515,211.18	10,747.00
ENCORE WIRE CORP		\$ 517,574.84	\$ 1,117,262.32	8,122.00
ENEL CHILE SA	4.875% 06/12/2028 DD 06/12/18	\$ 145,432.50	\$ 146,174.79	150,000.00
ENERGIZER HOLDINGS INC		\$ 473,647.53	\$ 405,284.00	12,080.00
ENERGY FUELS INC/CANADA		\$ 169,919.95	\$ 212,326.11	34,191.00
ENERGY RECOVERY INC		\$ 179,836.62	\$ 203,178.84	9,916.00
ENERGY TRANSFER LP	VAR RT 05/15/2024 DD 11/15/15	\$ 246,933.14	\$ 243,480.34	250,000.00
ENERGY TRANSFER LP	6.500% 02/01/2042 DD 01/17/12	\$ 499,953.00	\$ 494,188.91	500,000.00
ENERGY TRANSFER LP	6.250% 04/15/2049 DD 01/15/19	\$ 683,043.70	\$ 743,899.54	800,000.00
ENERGY TRANSFER LP	5.875% 01/15/2024 DD 01/15/19	\$ 510,264.82	\$ 501,257.50	500,000.00
ENERGY TRANSFER LP	5.750% 02/15/2033 DD 12/14/22	\$ 295,362.00	\$ 293,508.00	300,000.00
ENERGY TRANSFER LP	5.550% 02/15/2028 DD 12/14/22	\$ 298,515.00	\$ 297,579.00	300,000.00
ENERGY TRANSFER LP	5.500% 06/01/2027 DD 12/01/18	\$ 760,773.47	\$ 744,674.32	750,000.00
ENERGY TRANSFER LP	5.350% 05/15/2045 DD 11/17/14	\$ 349,884.20	\$ 339,214.87	400,000.00
ENERGY TRANSFER LP	5.300% 04/15/2047 DD 01/17/17	\$ 349,720.11	\$ 332,795.46	400,000.00
ENERGY TRANSFER LP	5.300% 04/01/2044 DD 04/03/14	\$ 1,535,355.00	\$ 1,308,638.40	1,550,000.00
ENERGY TRANSFER LP	5.150% 02/01/2043 DD 01/22/13	\$ 50,134.50	\$ 41,327.24	50,000.00
ENERGY TRANSFER LP	5.000% 05/15/2050 DD 01/22/20	\$ 442,420.51	\$ 395,470.77	495,000.00
ENERGY TRANSFER LP	4.950% 05/15/2028 DD 05/10/18	\$ 983,854.13	\$ 959,142.06	1,000,000.00
ENERGY TRANSFER LP	4.950% 01/15/2043 DD 01/10/13	\$ 49,275.50	\$ 40,175.18	50,000.00
ENERGY TRANSFER LP	4.750% 01/15/2026 DD 06/23/15	\$ 792,384.00	\$ 779,214.60	800,000.00
ENERGY TRANSFER LP	4.500% 04/15/2024 DD 01/15/19	\$ 1,213,992.82	\$ 1,198,689.36	1,216,000.00
ENERGY TRANSFER LP	4.400% 03/15/2027 DD 03/09/17	\$ 2,147,901.00	\$ 1,994,842.44	2,100,000.00
ENERGY TRANSFER LP	2.900% 05/15/2025 DD 01/22/20	\$ 143,096.11	\$ 141,261.72	150,000.00
ENERGY VAULT HOLDINGS INC		\$ 84,972.93	\$ 50,809.20	16,285.00
ENERPAC TOOL GROUP CORP		\$ 246,235.91	\$ 264,120.10	10,378.00
ENERSYS		\$ 1,285,089.45	\$ 1,282,970.00	17,375.00
ENETI INC		\$ 67,734.84	\$ 104,308.95	10,379.00
ENFUSION INC		\$ 75,337.71	\$ 42,180.54	4,362.00
ENGAGESMART INC		\$ 130,390.64	\$ 119,627.20	6,797.00
ENHABIT INC		\$ 366,768.94	\$ 175,047.74	13,301.50
ENI USA INC	7.300% 11/15/2027 DD 11/12/97	\$ 700,929.73	\$ 672,663.11	635,000.00
ENNIS INC		\$ 206,668.12	\$ 255,305.36	11,521.00
ENOCHIAN BIOSCIENCES INC		\$ 27,848.79	\$ 8,613.89	8,363.00
ENOVA INTERNATIONAL INC		\$ 347,331.22	\$ 548,652.63	14,299.00
ENOVIS CORP		\$ 809,993.37	\$ 641,562.01	11,987.33
ENOVIX CORP		\$ 193,923.18	\$ 234,630.84	18,861.00
ENPHASE ENERGY INC		\$ 3,356,738.46	\$ 9,002,810.88	33,978.00
ENPRO INDUSTRIES INC		\$ 745,509.43	\$ 1,038,859.02	9,558.00
ENSIGN GROUP INC/THE		\$ 675,905.67	\$ 900,403.37	9,517.00
ENSTAR GROUP LTD		\$ 1,099,185.30	\$ 1,186,390.40	5,135.00
ENTEGRIS INC		\$ 2,419,281.58	\$ 2,512,621.72	38,308.00
ENERGY ARKANSAS LLC	3.500% 04/01/2026 DD 01/08/16	\$ 592,707.89	\$ 575,864.81	600,000.00
ENERGY CORP	3.750% 06/15/2050 DD 05/19/20	\$ 347,190.00	\$ 220,880.48	300,000.00
ENERGY CORP	2.950% 09/01/2026 DD 08/19/16	\$ 180,501.51	\$ 179,182.29	193,000.00
ENERGY CORP		\$ 4,684,492.45	\$ 5,951,137.50	52,899.00
ENERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	\$ 92,664.31	\$ 81,823.35	100,000.00
ENERGY LOUISIANA LLC	1.600% 12/15/2030 DD 11/13/20	\$ 397,861.14	\$ 384,099.43	500,000.00
ENERGY MISSISSIPPI LLC	3.850% 06/01/2049 DD 06/05/19	\$ 607,185.00	\$ 381,616.92	500,000.00
ENERGY MISSISSIPPI LLC	3.750% 07/01/2024 DD 03/21/14	\$ 961,732.50	\$ 924,574.12	950,000.00
ENERGY TEXAS INC	3.550% 09/30/2049 DD 09/20/19	\$ 474,539.98	\$ 430,486.60	600,000.00
ENTERPRISE BANCORP INC/MA		\$ 143,271.84	\$ 150,272.10	4,257.00
ENTERPRISE FINANCIAL SERVICES		\$ 700,738.52	\$ 798,390.72	16,307.00
ENTERPRISE PRODUCTS OPERATING	VAR RT 08/16/2077 DD 08/16/17	\$ 126,553.77	\$ 120,649.28	150,000.00
ENTERPRISE PRODUCTS OPERATING	5.950% 02/01/2041 DD 01/13/11	\$ 520,483.35	\$ 500,919.24	500,000.00
ENTERPRISE PRODUCTS OPERATING	5.100% 02/15/2045 DD 02/12/14	\$ 375,978.91	\$ 359,479.42	400,000.00
ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	\$ 112,410.00	\$ 104,034.70	125,000.00
ENTERPRISE PRODUCTS OPERATING	4.800% 02/01/2049 DD 10/11/18	\$ 364,543.14	\$ 340,846.65	400,000.00
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	\$ 2,546,241.87	\$ 2,189,387.02	2,600,000.00
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	\$ 71,883.00	\$ 60,181.00	75,000.00
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	\$ 1,084,713.50	\$ 1,088,976.91	1,120,000.00
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	\$ 77,604.00	\$ 72,283.88	75,000.00
ENTERPRISE PRODUCTS OPERATING	3.125% 07/31/2029 DD 07/08/19	\$ 181,495.36	\$ 167,285.05	190,000.00
ENTERPRISE PRODUCTS OPERATING	2.800% 01/31/2030 DD 01/15/20	\$ 218,410.04	\$ 212,381.14	250,000.00
ENTRAVISION COMMUNICATIONS COR		\$ 87,898.12	\$ 70,948.80	14,781.00
ENTRUST KEYSTONE FUND		\$ 372,858.11	\$ -	372,858.11
ENVESTNET INC		\$ 701,030.51	\$ 595,034.80	9,644.00
ENVISTA HOLDINGS CORP		\$ 1,253,219.80	\$ 1,394,779.75	41,425.00
ENVIVA INC		\$ 360,649.68	\$ 315,648.23	5,959.00
EOG RESOURCES INC	4.950% 04/15/2050 DD 04/14/20	\$ 206,861.64	\$ 190,287.52	200,000.00
EOG RESOURCES INC		\$ 12,199,953.02	\$ 19,941,935.36	153,968.00
EPAM SYSTEMS INC		\$ 3,609,160.54	\$ 4,785,987.22	14,603.00
EPLUS INC		\$ 304,581.11	\$ 285,251.76	6,442.00
EPR PROPERTIES		\$ 1,317,664.24	\$ 749,986.76	19,883.00
EQRX INC		\$ 445,872.26	\$ 226,725.90	92,165.00
EQT CORP	5.700% 04/01/2028 DD 10/04/22	\$ 297,402.00	\$ 298,388.00	300,000.00
EQT CORP	5.678% 10/01/2025 DD 10/04/22	\$ 299,757.00	\$ 298,541.84	300,000.00
EQT CORP		\$ 3,017,674.47	\$ 3,186,244.72	94,184.00
EQUIFAX INC	3.100% 05/15/2030 DD 04/27/20	\$ 93,954.56	\$ 84,134.59	100,000.00
EQUIFAX INC		\$ 3,819,083.21	\$ 6,030,796.44	31,029.00
EQUINIX INC	3.900% 04/15/2032 DD 04/05/22	\$ 277,545.27	\$ 266,532.96	300,000.00
EQUINIX INC	1.450% 05/15/2026 DD 05/17/21	\$ 110,335.91	\$ 109,891.85	125,000.00
EQUINIX INC	1.250% 07/15/2025 DD 06/22/20	\$ 77,153.32	\$ 76,858.21	85,000.00
EQUINIX INC	1.000% 09/15/2025 DD 10/07/20	\$ 997,550.00	\$ 894,270.47	1,000,000.00
EQUINIX INC		\$ 23,151,719.71	\$ 31,837,078.12	48,604.00
EQUINOR ASA	5.100% 08/17/2040 DD 08/17/10	\$ 113,220.00	\$ 98,198.97	100,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
EQUINOR ASA	4.800% 11/08/2043 DD 11/08/13	\$ 123,085.70	\$ 103,427.89	110,000.00
EQUINOR ASA	3.950% 05/15/2043 DD 05/15/13	\$ 313,212.57	\$ 292,422.24	350,000.00
EQUINOR ASA	3.700% 04/06/2050 DD 04/06/20	\$ 429,678.53	\$ 394,309.61	500,000.00
EQUINOR ASA	3.625% 09/10/2028 DD 09/10/18	\$ 1,071,132.71	\$ 1,045,609.24	1,105,000.00
EQUINOR ASA	2.650% 01/15/2024 DD 05/15/13	\$ 19,377.80	\$ 19,513.58	20,000.00
EQUINOR ASA	2.375% 05/22/2030 DD 05/22/20	\$ 511,875.00	\$ 425,228.81	500,000.00
EQUITABLE HOLDINGS INC	5.000% 04/20/2048 DD 10/20/18	\$ 185,648.28	\$ 175,116.15	200,000.00
EQUITABLE HOLDINGS INC	4.350% 04/20/2028 DD 10/20/18	\$ 487,978.12	\$ 476,382.24	500,000.00
EQUITABLE HOLDINGS INC		\$ 2,219,625.01	\$ 2,689,907.50	93,725.00
EQUITRANS MIDSTREAM CORP		\$ 1,406,750.51	\$ 1,078,753.60	161,008.00
EQUITY BANCSHARES INC		\$ 218,298.18	\$ 231,009.57	7,071.00
EQUITY COMMONWEALTH		\$ 1,272,076.77	\$ 1,193,141.51	47,783.00
EQUITY LIFESTYLE PROPERTIES IN		\$ 1,829,765.97	\$ 2,897,439.20	44,852.00
EQUITY RESIDENTIAL		\$ 19,202,992.04	\$ 15,838,550.00	268,450.00
ERAJAYA SWASEMBADA TBK PT		\$ 268,129.68	\$ 197,408.09	7,839,717.00
ERASCA INC		\$ 315,164.84	\$ 125,528.75	29,125.00
ERIE INDEMNITY CO		\$ 696,309.98	\$ 1,526,643.36	6,138.00
ERMENEGILDO ZEGNA NV		\$ 260,392.48	\$ 241,961.70	23,110.00
ERP OPERATING LP	4.500% 07/01/2044 DD 06/19/14	\$ 283,075.75	\$ 253,283.46	300,000.00
ERP OPERATING LP	3.000% 07/01/2029 DD 06/26/19	\$ 271,032.07	\$ 262,144.21	300,000.00
ERP OPERATING LP	2.500% 02/15/2030 DD 08/27/19	\$ 570,186.38	\$ 533,845.98	640,000.00
ESAB CORP		\$ 669,638.51	\$ 562,445.62	11,987.33
ESCO TECHNOLOGIES INC		\$ 965,582.19	\$ 984,825.00	11,250.00
ESPERION THERAPEUTICS INC		\$ 130,678.75	\$ 83,575.45	13,415.00
ESQUIRE FINANCIAL HOLDINGS INC		\$ 52,091.27	\$ 69,735.12	1,612.00
ESS TECH INC		\$ 55,969.72	\$ 37,990.62	15,634.00
ESSENT GROUP LTD		\$ 1,915,880.34	\$ 1,875,454.56	48,237.00
ESSENTIAL PROPERTIES REALTY TR		\$ 1,402,705.46	\$ 1,442,442.73	61,459.00
ESSENTIAL UTILITIES INC	3.566% 05/01/2029 DD 04/26/19	\$ 467,238.85	\$ 448,494.41	500,000.00
ESSENTIAL UTILITIES INC	3.351% 04/15/2050 DD 04/15/20	\$ 298,054.40	\$ 273,160.36	400,000.00
ESSENTIAL UTILITIES INC		\$ 2,010,456.53	\$ 2,901,649.89	60,793.00
ESSEX PORTFOLIO LP	4.000% 03/01/2029 DD 02/11/19	\$ 477,503.10	\$ 455,660.29	500,000.00
ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	\$ 644,158.75	\$ 602,697.14	625,000.00
ESSEX PORTFOLIO LP	3.000% 01/15/2030 DD 08/07/19	\$ 253,374.13	\$ 245,244.29	290,000.00
ESSEX PROPERTY TRUST INC		\$ 6,544,359.23	\$ 5,736,038.64	27,067.00
ESTEE LAUDER COS INC/THE	3.125% 12/01/2049 DD 11/21/19	\$ 394,219.69	\$ 355,790.89	500,000.00
ESTEE LAUDER COS INC/THE	2.375% 12/01/2029 DD 11/21/19	\$ 353,723.14	\$ 343,007.40	400,000.00
ESTEE LAUDER COS INC/THE	1.950% 03/15/2031 DD 03/04/21	\$ 167,250.71	\$ 161,748.35	200,000.00
ESTEE LAUDER COS INC/THE		\$ 8,490,140.49	\$ 14,820,354.63	59,733.00
ETHAN ALLEN INTERIORS INC		\$ 283,618.85	\$ 269,906.72	10,216.00
ETSY INC		\$ 2,900,400.92	\$ 3,884,225.84	32,428.00
EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	\$ 554,770.70	-	4,300,000.00
EURONET WORLDWIDE INC		\$ 1,221,255.32	\$ 1,230,903.96	13,042.00
EUROPEAN BANK FOR RECONSTRUCTI	0.500% 05/19/2025 DD 05/19/20	\$ 923,006.05	\$ 912,140.00	1,000,000.00
EUROPEAN INVESTMENT BANK	4.875% 02/15/2036 DD 03/02/06	\$ 953,479.23	\$ 850,616.10	800,000.00
EUROPEAN INVESTMENT BANK	3.250% 01/29/2024 DD 01/29/14	\$ 2,004,934.74	\$ 1,966,984.64	2,000,000.00
EUROPEAN INVESTMENT BANK	2.750% 08/15/2025 DD 04/13/22	\$ 393,868.00	\$ 384,276.94	400,000.00
EUROPEAN INVESTMENT BANK	2.625% 03/15/2024 DD 01/15/19	\$ 991,805.08	\$ 974,447.26	1,000,000.00
EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	\$ 434,835.00	\$ 426,725.76	450,000.00
EUROPEAN INVESTMENT BANK	1.625% 03/14/2025 DD 01/14/20	\$ 581,717.14	\$ 569,100.88	604,000.00
EUROPEAN INVESTMENT BANK	0.750% 09/23/2030 DD 09/23/20	\$ 1,914,900.00	\$ 1,568,909.02	2,000,000.00
EUROPEAN INVESTMENT BANK	0.375% 12/15/2025 DD 09/16/20	\$ 547,572.60	\$ 539,975.51	605,000.00
EUROPEAN INVESTMENT BANK	0.375% 03/26/2026 DD 01/12/21	\$ 1,841,286.67	\$ 1,765,511.06	2,000,000.00
EUROPEAN WAX CENTER INC		\$ 123,808.23	\$ 61,017.45	4,901.00
EVENTBRITE INC		\$ 247,601.05	\$ 93,097.82	15,887.00
EVERBRIDGE INC		\$ 228,849.98	\$ 209,722.20	7,090.00
EVERCOMMERCE INC		\$ 131,139.42	\$ 75,992.16	10,214.00
EVERCORE INC		\$ 1,063,237.64	\$ 1,056,985.20	9,690.00
EVEREST RE GROUP LTD		\$ 1,829,264.20	\$ 3,456,471.18	10,434.00
EVEREST REINSURANCE HOLDINGS I	3.500% 10/15/2050 DD 10/07/20	\$ 225,741.69	\$ 203,053.93	300,000.00
EVERGY INC	2.450% 09/15/2024 DD 09/09/19	\$ 117,002.75	\$ 115,822.51	122,000.00
EVERGY INC		\$ 2,869,480.81	\$ 3,683,670.48	58,536.00
EVERGY KANSAS CENTRAL INC	4.250% 12/01/2045 DD 11/13/15	\$ 626,150.00	\$ 401,280.92	500,000.00
EVERGY METRO INC	3.650% 08/15/2025 DD 08/18/15	\$ 394,103.00	\$ 388,524.32	400,000.00
EVERI HOLDINGS INC		\$ 4,214,841.51	\$ 5,423,596.85	377,951.00
EVERQUOTE INC		\$ 77,182.10	\$ 49,349.52	3,348.00
EVERSOURCE ENERGY	4.250% 04/01/2029 DD 12/13/18	\$ 244,357.31	\$ 236,646.52	250,000.00
EVERSOURCE ENERGY	0.800% 08/15/2025 DD 08/14/20	\$ 449,797.19	\$ 448,001.29	500,000.00
EVERSOURCE ENERGY		\$ 5,610,719.65	\$ 7,594,311.04	90,581.00
EVERTEC INC		\$ 450,812.78	\$ 354,366.72	10,944.00
EVGO INC		\$ 217,366.92	\$ 126,407.13	28,279.00
EVO PAYMENTS INC		\$ 205,272.68	\$ 275,051.52	8,128.00
EVOLENT HEALTH INC		\$ 346,853.40	\$ 403,453.44	14,368.00
EVOLUS INC		\$ 63,425.69	\$ 45,330.36	6,036.00
EVOLV TECHNOLOGIES HOLDINGS IN		\$ 118,045.20	\$ 94,949.40	36,660.00
EVOQUA WATER TECHNOLOGIES CORP		\$ 2,316,526.03	\$ 2,347,092.00	59,270.00
EW SCRIPPS CO/THE		\$ 451,055.98	\$ 361,089.44	27,376.00
EXACT SCIENCES CORP		\$ 3,404,850.29	\$ 2,273,598.22	45,922.00
EXCELERATE ENERGY INC		\$ 3,002,689.82	\$ 3,037,412.70	121,254.00
EXELIXIS INC		\$ 1,750,926.85	\$ 1,278,019.08	79,677.00
EXELON CORP	4.700% 04/15/2050 DD 04/01/20	\$ 399,544.00	\$ 348,427.03	400,000.00
EXELON CORP	4.050% 04/15/2030 DD 04/01/20	\$ 290,410.07	\$ 278,519.30	300,000.00
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	\$ 228,648.88	\$ 225,592.62	231,000.00
EXELON CORP	3.400% 04/15/2026 DD 04/07/16	\$ 614,470.10	\$ 617,165.57	650,000.00
EXELON CORP		\$ 8,032,833.30	\$ 11,008,433.04	254,648.00
EXELON CORP 144A	4.100% 03/15/2052 DD 03/07/22	\$ 170,154.10	\$ 159,812.76	200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
EXLSERVICE HOLDINGS INC		\$ 644,926.82	\$ 979,135.97	5,779.00
EXP WORLD HOLDINGS INC		\$ 417,155.40	\$ 146,909.72	13,259.00
EXPEDIA GROUP INC	4.625% 08/01/2027 DD 02/01/21	\$ 204,582.12	\$ 204,342.16	213,000.00
EXPEDIA GROUP INC	3.250% 02/15/2030 DD 02/15/20	\$ 836,008.59	\$ 848,295.16	1,000,000.00
EXPEDIA GROUP INC	2.950% 03/15/2031 DD 03/03/21	\$ 107,007.48	\$ 86,846.18	108,000.00
EXPEDIA GROUP INC		\$ 4,239,129.89	\$ 3,434,095.20	39,202.00
EXPEDIA GROUP INC 144A	6.250% 05/01/2025 DD 05/05/20	\$ 866,893.50	\$ 753,332.23	747,000.00
EXPEDITORS INTERNATIONAL OF WA		\$ 2,848,220.52	\$ 4,405,064.88	42,389.00
EXPERIAN PLC		\$ 3,687,361.21	\$ 5,958,797.31	176,100.00
EXPONENT INC		\$ 5,132,757.71	\$ 5,329,357.47	53,783.00
EXPORT DEVELOPMENT CANADA	2.625% 02/21/2024 DD 02/21/19	\$ 1,487,379.08	\$ 1,406,476.71	1,440,000.00
EXPORT-IMPORT BANK OF KOREA	2.875% 01/21/2025 DD 01/21/15	\$ 799,875.56	\$ 767,199.97	800,000.00
EXPORT-IMPORT BANK OF KOREA	2.500% 06/29/2041 DD 06/29/21	\$ 156,460.92	\$ 139,420.78	200,000.00
EXPORT-IMPORT BANK OF KOREA	2.125% 01/18/2032 DD 01/18/22	\$ 421,955.00	\$ 398,758.31	500,000.00
EXPORT-IMPORT BANK OF KOREA	1.625% 01/18/2027 DD 01/18/22	\$ 1,356,585.00	\$ 1,324,140.00	1,500,000.00
EXPORT-IMPORT BANK OF KOREA	1.250% 09/21/2030 DD 09/21/20	\$ 607,605.77	\$ 579,594.96	750,000.00
EXPRESS INC		\$ 62,647.39	\$ 28,654.86	28,093.00
EXPRO GROUP HOLDINGS NV		\$ 593,103.80	\$ 655,245.48	36,141.51
EXPRO GROUP HOLDINGS NV		\$ 3,370.27	\$ 2,622.88	194.00
EXTELL BOSTON MEZZANINE	0.000% 08/31/2022 DD 09/13/16	\$ 25,431.86	\$ 25,455.70	25,366.92
EXTENDED STAY AMERI ESH F 144A	VAR RT 07/15/2038 DD 07/08/21	\$ 1,037,130.41	\$ 967,463.00	1,031,835.17
EXTRA SPACE STORAGE INC		\$ 6,399,333.61	\$ 8,320,085.40	56,530.00
EXTRA SPACE STORAGE LP	3.900% 04/01/2029 DD 03/31/22	\$ 199,770.00	\$ 179,148.42	200,000.00
EXTREME NETWORKS INC		\$ 243,709.58	\$ 421,880.71	23,041.00
EXXON MOBIL CORP	4.327% 03/19/2050 DD 03/19/20	\$ 948,238.95	\$ 875,748.95	1,000,000.00
EXXON MOBIL CORP	4.227% 03/19/2040 DD 03/19/20	\$ 503,037.20	\$ 449,891.24	500,000.00
EXXON MOBIL CORP	3.095% 08/16/2049 DD 08/16/19	\$ 210,000.00	\$ 150,075.38	210,000.00
EXXON MOBIL CORP	3.043% 03/01/2026 DD 03/03/16	\$ 355,204.50	\$ 333,817.59	350,000.00
EXXON MOBIL CORP	2.992% 03/19/2025 DD 03/19/20	\$ 112,720.74	\$ 110,768.65	115,000.00
EXXON MOBIL CORP	2.709% 03/06/2025 DD 03/06/15	\$ 122,171.42	\$ 119,526.58	125,000.00
EXXON MOBIL CORP	2.610% 10/15/2030 DD 04/15/20	\$ 312,372.10	\$ 305,721.57	350,000.00
EXXON MOBIL CORP	2.440% 08/16/2029 DD 08/16/19	\$ 1,588,489.09	\$ 1,541,847.24	1,765,000.00
EXXON MOBIL CORP	2.019% 08/16/2024 DD 08/16/19	\$ 243,461.52	\$ 239,144.09	250,000.00
EXXON MOBIL CORP		\$ 86,718,478.32	\$ 119,957,206.20	1,087,554.00
EYEPOINT PHARMACEUTICALS INC		\$ 81,840.96	\$ 28,644.00	8,184.00
EZCORP INC		\$ 205,909.62	\$ 184,727.90	22,666.00
F&G ANNUITIES & LIFE INC		\$ 104,428.28	\$ 94,982.27	4,746.74
F45 TRAINING HOLDINGS INC		\$ 79,916.53	\$ 79,972.10	6,306.00
F5 INC		\$ 2,122,084.35	\$ 2,260,282.50	15,750.00
FABRINET		\$ 594,331.61	\$ 830,865.60	6,480.00
FACTSET RESEARCH SYSTEMS INC	3.450% 03/01/2032 DD 03/01/22	\$ 398,424.00	\$ 335,360.72	400,000.00
FACTSET RESEARCH SYSTEMS INC	2.900% 03/01/2027 DD 03/01/22	\$ 400,444.00	\$ 363,105.57	400,000.00
FACTSET RESEARCH SYSTEMS INC		\$ 2,064,458.23	\$ 3,892,940.63	9,703.00
FAIR ISAAC CORP		\$ 1,664,601.95	\$ 3,882,389.88	6,486.00
FAIRFAX FINANCIAL HOLDINGS LTD	4.625% 04/29/2030 DD 04/29/20	\$ 476,511.41	\$ 453,562.45	500,000.00
FARADAY FUTURE INTELLIGENT ELE		\$ 90,812.27	\$ 23,446.50	80,850.00
FARMERS & MERCHANTS BANCORP IN		\$ 153,913.40	\$ 125,354.16	4,612.00
FARMERS NATIONAL BANC CORP		\$ 204,932.01	\$ 200,518.12	14,201.00
FARMLAND PARTNERS INC		\$ 285,857.53	\$ 283,751.58	22,773.00
FARO TECHNOLOGIES INC		\$ 445,293.84	\$ 231,221.42	7,862.00
FASTENAL CO		\$ 11,296,760.48	\$ 25,316,862.48	535,014.00
FASTLY INC		\$ 672,952.69	\$ 419,246.10	51,190.00
FATE THERAPEUTICS INC		\$ 991,065.77	\$ 147,435.08	14,612.00
FATHOM DIGITAL MANUFACTURING C		\$ 17,176.32	\$ 5,322.24	4,032.00
FB FINANCIAL CORP		\$ 588,721.11	\$ 592,479.16	16,394.00
FEDERAL AGRICULTURAL MORTGAGE		\$ 333,183.34	\$ 465,492.30	4,130.00
FEDERAL FARM CR BK CONS BD	4.500% 11/18/2024 DD 11/18/22	\$ 499,930.00	\$ 499,381.57	500,000.00
FEDERAL FARM CR BK CONS BD	4.250% 09/26/2024 DD 09/26/22	\$ 249,467.50	\$ 248,595.31	250,000.00
FEDERAL FARM CR BK CONS BD	3.500% 12/20/2023 DD 12/13/13	\$ 545,220.00	\$ 493,311.87	500,000.00
FEDERAL FARM CR BK CONS BD	3.375% 08/26/2024 DD 08/26/22	\$ 498,205.00	\$ 489,606.93	500,000.00
FEDERAL FARM CR BK CONS BD	2.625% 05/16/2024 DD 05/16/22	\$ 1,491,000.00	\$ 1,458,169.16	1,500,000.00
FEDERAL FARM CR BK CONS BD	1.750% 02/14/2025 DD 02/15/22	\$ 1,448,115.00	\$ 1,424,327.72	1,500,000.00
FEDERAL FARM CR BK CONS BD	1.650% 07/23/2035 DD 07/23/20	\$ 699,650.00	\$ 486,401.98	700,000.00
FEDERAL FARM CR BK CONS BD	1.125% 01/06/2025 DD 01/11/22	\$ 1,428,630.00	\$ 1,401,320.81	1,500,000.00
FEDERAL FARM CR BK CONS BD	0.875% 11/18/2024 DD 11/18/21	\$ 474,230.00	\$ 467,933.86	500,000.00
FEDERAL FARM CR BK CONS BD	0.500% 12/01/2023 DD 12/03/21	\$ 1,449,525.00	\$ 1,441,381.19	1,500,000.00
FEDERAL FARM CR BK CONS BD	0.250% 02/26/2024 DD 02/26/21	\$ 1,474,565.00	\$ 1,425,814.50	1,500,000.00
FEDERAL HOME LN BK CONS BD	5.500% 07/15/2036 DD 07/17/06	\$ 365,730.00	\$ 274,572.68	250,000.00
FEDERAL HOME LN BK CONS BD	3.250% 11/16/2028 DD 11/16/18	\$ 998,545.00	\$ 960,261.46	1,000,000.00
FEDERAL HOME LN BK CONS BD	3.000% 09/11/2026 DD 08/18/14	\$ 272,510.00	\$ 238,966.13	250,000.00
FEDERAL HOME LN BK CONS BD	2.750% 06/28/2024 DD 06/10/22	\$ 1,988,420.00	\$ 1,945,006.18	2,000,000.00
FEDERAL HOME LN BK CONS BD	2.125% 02/28/2024 DD 03/25/22	\$ 987,720.00	\$ 966,779.07	1,000,000.00
FEDERAL HOME LN BK CONS BD	1.500% 08/15/2024 DD 08/16/19	\$ 960,727.00	\$ 892,485.20	940,000.00
FEDERAL HOME LN BK CONS BD	1.250% 12/21/2026 DD 12/22/21	\$ 921,030.00	\$ 895,168.11	1,000,000.00
FEDERAL HOME LN BK CONS BD	1.100% 11/15/2024 DD 11/15/21	\$ 952,930.00	\$ 935,644.20	1,000,000.00
FEDERAL HOME LN BK CONS BD	1.000% 12/20/2024 DD 12/22/21	\$ 948,890.00	\$ 933,582.40	1,000,000.00
FEDERAL HOME LN BK CONS BD	0.625% 12/22/2023 DD 12/22/21	\$ 968,080.00	\$ 959,563.43	1,000,000.00
FEDERAL HOME LN BK CONS BD	0.500% 11/09/2023 DD 11/12/21	\$ 968,350.00	\$ 964,400.04	1,000,000.00
FEDERAL HOME LN BK CONS BD	0.500% 04/14/2025 DD 04/16/20	\$ 958,670.00	\$ 919,061.70	1,000,000.00
FEDERAL HOME LN BK CONS BD	0.375% 09/04/2025 DD 09/11/20	\$ 2,525,600.00	\$ 2,475,291.78	2,750,000.00
FEDERAL HOME LN BK CONS BD	0.125% 08/28/2023 DD 09/10/21	\$ 969,510.00	\$ 969,934.31	1,000,000.00
FEDERAL HOME LN MTG CORP	6.750% 03/15/2031 DD 10/25/00	\$ 1,248,190.00	\$ 1,180,095.43	1,000,000.00
FEDERAL HOME LN MTG CORP	2.220% 07/13/2040 DD 07/13/20	\$ 501,515.00	\$ 331,584.35	500,000.00
FEDERAL HOME LN MTG CORP	1.500% 02/12/2025 DD 02/14/20	\$ 1,539,869.10	\$ 1,479,379.35	1,570,000.00
FEDERAL HOME LN MTG CORP	0.800% 10/27/2026 DD 10/27/20	\$ 494,900.00	\$ 436,427.35	500,000.00
FEDERAL HOME LN MTG CORP	0.375% 09/23/2025 DD 09/25/20	\$ 1,860,460.00	\$ 1,799,762.14	2,000,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FEDERAL HOME LN MTG CORP	0.375% 07/21/2025 DD 07/23/20	\$ 344,913.75	\$ 339,356.11	375,000.00
FEDERAL HOME LN MTG CORP	0.250% 12/04/2023 DD 12/04/20	\$ 1,464,585.00	\$ 1,437,803.01	1,500,000.00
FEDERAL HOME LN MTG CORP	0.250% 11/06/2023 DD 11/05/20	\$ 488,370.00	\$ 481,023.38	500,000.00
FEDERAL HOME LN MTG CORP DEB	6.250% 07/15/2032 DD 02/20/02	\$ 551,096.63	\$ 438,815.54	375,000.00
FEDERAL NATL MTG ASSN	7.250% 05/15/2030 DD 05/05/00	\$ 699,133.13	\$ 563,836.47	470,000.00
FEDERAL NATL MTG ASSN	6.625% 11/15/2030 DD 11/03/00	\$ 1,620,345.21	\$ 1,489,284.51	1,270,000.00
FEDERAL NATL MTG ASSN	5.625% 07/15/2037 DD 07/18/07	\$ 69,009.50	\$ 55,889.10	50,000.00
FEDERAL NATL MTG ASSN	2.625% 09/06/2024 DD 09/08/14	\$ 603,022.76	\$ 552,985.03	570,000.00
FEDERAL NATL MTG ASSN	2.500% 02/05/2024 DD 02/08/19	\$ 995,025.00	\$ 976,001.70	1,000,000.00
FEDERAL NATL MTG ASSN	2.125% 04/24/2026 DD 04/26/16	\$ 284,199.30	\$ 253,018.74	270,000.00
FEDERAL NATL MTG ASSN	1.875% 09/24/2026 DD 09/27/16	\$ 398,017.20	\$ 387,514.29	420,000.00
FEDERAL NATL MTG ASSN	1.750% 07/02/2024 DD 07/08/19	\$ 1,464,810.00	\$ 1,435,869.17	1,500,000.00
FEDERAL NATL MTG ASSN	1.625% 10/15/2024 DD 10/18/19	\$ 968,140.00	\$ 949,992.52	1,000,000.00
FEDERAL NATL MTG ASSN	1.625% 01/07/2025 DD 01/10/20	\$ 964,550.00	\$ 944,635.61	1,000,000.00
FEDERAL NATL MTG ASSN	0.875% 12/18/2026 DD 12/18/20	\$ 323,586.25	\$ 284,222.40	325,000.00
FEDERAL NATL MTG ASSN	0.875% 08/05/2030 DD 08/05/20	\$ 657,162.50	\$ 595,343.31	750,000.00
FEDERAL NATL MTG ASSN	0.750% 10/08/2027 DD 10/09/20	\$ 540,594.00	\$ 516,741.42	600,000.00
FEDERAL NATL MTG ASSN	0.625% 04/22/2025 DD 04/24/20	\$ 932,520.00	\$ 918,743.61	1,000,000.00
FEDERAL NATL MTG ASSN	0.500% 11/07/2025 DD 11/12/20	\$ 1,372,620.00	\$ 1,348,880.52	1,500,000.00
FEDERAL NATL MTG ASSN	0.500% 06/17/2025 DD 06/19/20	\$ 955,460.00	\$ 909,905.62	1,000,000.00
FEDERAL NATL MTG ASSN	0.375% 08/25/2025 DD 08/27/20	\$ 1,434,532.50	\$ 1,352,827.70	1,500,000.00
FEDERAL REALTY INVESTMENT TRUS	4.500% 12/01/2044 DD 11/14/14	\$ 132,750.29	\$ 117,513.48	150,000.00
FEDERAL REALTY INVESTMENT TRUS	1.250% 02/15/2026 DD 10/13/20	\$ 445,610.68	\$ 440,362.52	500,000.00
FEDERAL REALTY INVESTMENT TRUS		\$ 2,185,340.97	\$ 2,021,002.08	20,002.00
FEDERAL SIGNAL CORP		\$ 385,891.99	\$ 491,327.31	10,573.00
FEDERATED HERMES INC		\$ 480,852.61	\$ 556,269.20	15,320.00
FEDEX CORP	5.100% 01/15/2044 DD 01/09/14	\$ 52,686.00	\$ 44,347.11	50,000.00
FEDEX CORP	4.750% 11/15/2045 DD 10/23/15	\$ 707,997.30	\$ 844,339.35	1,000,000.00
FEDEX CORP	4.550% 04/01/2046 DD 03/24/16	\$ 207,545.56	\$ 187,402.67	231,000.00
FEDEX CORP	4.400% 01/15/2047 DD 01/06/17	\$ 67,798.26	\$ 59,809.97	75,000.00
FEDEX CORP	3.250% 04/01/2026 DD 03/24/16	\$ 797,365.71	\$ 777,302.63	817,000.00
FEDEX CORP	3.100% 08/05/2029 DD 07/24/19	\$ 271,440.60	\$ 264,738.53	300,000.00
FEDEX CORP		\$ 9,806,947.22	\$ 10,705,838.40	61,812.00
FFX CONTRACTS RECEIVABLE		\$ 26,152,935.62	\$ 26,708,234.88	-
FHLMC POOL #12-0832	2.500% 10/01/2027 DD 10/01/12	\$ 581,125.20	\$ 546,185.49	571,338.20
FHLMC POOL #Q5-8637	4.000% 09/01/2048 DD 09/01/18	\$ 2,986,548.93	\$ 2,785,975.51	2,904,187.98
FHLMC MULTICLASS MTG 3591 GJ	4.000% 10/15/2024 DD 10/01/09	\$ 162,586.61	\$ 153,550.39	155,096.97
FHLMC MULTICLASS MTG 3693 BD	3.000% 07/15/2025 DD 07/01/10	\$ 156,729.88	\$ 148,650.90	152,348.35
FHLMC MULTICLASS MTG 4266 LG	2.500% 06/15/2028 DD 11/01/13	\$ 54,664.31	\$ 53,015.85	54,023.57
FIBRA MACQUARIE MEXICO		\$ 383,618.87	\$ 489,342.11	335,300.00
FIBROGEN INC		\$ 350,913.24	\$ 296,514.18	18,509.00
FIDELITY NATIONAL FINANCIAL IN	3.400% 06/15/2030 DD 06/12/20	\$ 436,245.51	\$ 422,038.96	500,000.00
FIDELITY NATIONAL FINANCIAL IN		\$ 1,967,871.01	\$ 2,626,064.10	69,805.00
FIDELITY NATIONAL INFORMATION	4.700% 07/15/2027 DD 07/13/22	\$ 303,576.00	\$ 292,679.18	300,000.00
FIDELITY NATIONAL INFORMATION	4.500% 07/15/2025 DD 07/13/22	\$ 302,415.00	\$ 294,166.39	300,000.00
FIDELITY NATIONAL INFORMATION	3.100% 03/01/2041 DD 03/02/21	\$ 218,595.31	\$ 206,612.13	300,000.00
FIDELITY NATIONAL INFORMATION	1.150% 03/01/2026 DD 03/02/21	\$ 442,507.18	\$ 438,446.62	500,000.00
FIDELITY NATIONAL INFORMATION		\$ 12,493,314.77	\$ 10,744,183.20	158,352.00
FIFTH THIRD BANCORP	8.250% 03/01/2038 DD 03/04/08	\$ 386,384.10	\$ 371,248.74	300,000.00
FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	\$ 497,911.97	\$ 494,777.88	500,000.00
FIFTH THIRD BANCORP	3.950% 03/14/2028 DD 03/14/18	\$ 803,136.71	\$ 794,839.91	830,000.00
FIFTH THIRD BANCORP		\$ 4,171,244.70	\$ 5,775,970.83	176,043.00
FIFTH THIRD BANK NA	2.250% 02/01/2027 DD 01/31/20	\$ 368,533.88	\$ 360,090.07	400,000.00
FIGS INC		\$ 237,799.63	\$ 188,406.35	27,995.00
FINANCE OF AMERICA COS INC		\$ 71,125.12	\$ 20,692.11	16,293.00
FINANCIAL INSTITUTIONS INC		\$ 211,904.79	\$ 169,716.12	6,967.00
FIRST ADVANTAGE CORP		\$ 2,781,783.20	\$ 2,154,412.00	165,724.00
FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	\$ 100,801.00	\$ 98,351.17	100,000.00
FIRST AMERICAN FINANCIAL CORP	2.400% 08/15/2031 DD 08/03/21	\$ 385,230.07	\$ 365,366.91	500,000.00
FIRST AMERICAN FINANCIAL CORP		\$ 1,295,276.54	\$ 1,433,644.94	27,391.00
FIRST BANCORP INC/THE		\$ 129,048.73	\$ 135,987.48	4,542.00
FIRST BANCORP/PUERTO RICO		\$ 746,594.32	\$ 1,032,406.08	81,164.00
FIRST BANCORP/SOUTHERN PINES N		\$ 574,441.29	\$ 703,304.28	16,417.00
FIRST BANCSHARES INC/THE		\$ 305,497.16	\$ 308,800.47	9,647.00
FIRST BANK/HAMILTON NJ		\$ 98,493.34	\$ 98,397.76	7,151.00
FIRST BUSEY CORP		\$ 616,856.64	\$ 595,208.16	24,078.00
FIRST BUSINESS FINANCIAL SERVI		\$ 116,341.62	\$ 137,793.50	3,770.00
FIRST CITIZENS BANCSHARES INC/		\$ 2,034,438.11	\$ 2,316,087.56	3,054.07
FIRST COMMONWEALTH FINANCIAL C		\$ 541,610.88	\$ 593,780.88	42,504.00
FIRST COMMUNITY BANCSHARES INC		\$ 209,656.10	\$ 249,029.40	7,346.00
FIRST FINANCIAL BANCORP		\$ 1,021,543.61	\$ 1,034,475.62	42,694.00
FIRST FINANCIAL BANCSHARES INC		\$ 1,023,122.36	\$ 794,330.40	23,091.00
FIRST FINANCIAL CORP/IN		\$ 223,025.25	\$ 234,132.48	5,081.00
FIRST FOUNDATION INC		\$ 494,869.86	\$ 341,698.85	23,845.00
FIRST GUARANTY BANCSHARES INC		\$ 68,355.57	\$ 66,386.95	2,831.00
FIRST HAWAIIAN INC		\$ 861,069.82	\$ 801,537.24	30,781.00
FIRST HORIZON CORP		\$ 2,001,765.77	\$ 3,428,358.50	139,933.00
FIRST INDUSTRIAL REALTY TRUST		\$ 8,103,470.87	\$ 8,261,581.14	171,189.00
FIRST INTERNET BANCORP		\$ 124,102.16	\$ 99,329.48	4,091.00
FIRST INTERSTATE BANCSYSTEM IN		\$ 1,660,218.39	\$ 1,580,307.09	40,887.64
FIRST MERCHANTS CORP		\$ 1,010,794.46	\$ 1,079,877.48	26,268.00
FIRST MID BANCSHARES INC		\$ 308,655.99	\$ 269,696.56	8,407.00
FIRST OF LONG ISLAND CORP/THE		\$ 238,932.84	\$ 179,514.00	9,973.00
FIRST REPUBLIC BANK/CA		\$ 4,829,015.52	\$ 5,796,600.84	47,556.00
FIRST SOLAR INC		\$ 1,639,988.21	\$ 4,076,684.64	27,216.00
FIRST WATCH RESTAURANT GROUP I		\$ 87,183.92	\$ 78,298.11	5,787.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FIRST WESTERN FINANCIAL INC		\$ 103,651.50	\$ 106,716.65	3,791.00
FIRSTCASH HOLDINGS INC		\$ 963,600.26	\$ 1,062,996.21	12,231.00
FIRSTENERGY CORP		\$ 5,593,403.62	\$ 5,918,656.68	141,122.00
FIRSTKEY HOMES 20 SFR1 F1 144A	3.238% 08/17/2038 DD 07/15/21	\$ 399,996.68	\$ 336,048.64	400,000.00
FIS GROUP NON US SMALL CAP CIT	CLASS A	\$ 195,230,949.25	\$ 202,490,000.00	20,000,000.00
FISERV INC	4.400% 07/01/2049 DD 06/24/19	\$ 257,965.81	\$ 243,388.06	300,000.00
FISERV INC	3.500% 07/01/2029 DD 06/24/19	\$ 765,660.80	\$ 756,771.29	840,000.00
FISERV INC	3.200% 07/01/2026 DD 06/24/19	\$ 945,228.60	\$ 935,859.21	1,000,000.00
FISERV INC	2.650% 06/01/2030 DD 05/13/20	\$ 148,138.83	\$ 147,111.11	175,000.00
FISERV INC		\$ 9,991,868.37	\$ 15,678,180.54	155,122.00
FISKER INC		\$ 454,705.46	\$ 234,944.59	32,317.00
FIVE BELOW INC		\$ 2,316,284.38	\$ 4,554,756.24	25,752.00
FIVE STAR BANCORP		\$ 122,696.84	\$ 121,953.48	4,477.00
FIVE9 INC		\$ 2,066,390.46	\$ 1,237,562.82	18,237.00
FLEETCOR TECHNOLOGIES INC		\$ 3,056,329.34	\$ 3,645,313.28	19,846.00
FLEX LNG LTD		\$ 369,281.02	\$ 432,782.91	13,239.00
FLEX LTD	6.000% 01/15/2028 DD 12/07/22	\$ 301,524.00	\$ 299,348.55	300,000.00
FLEX LTD	4.875% 05/12/2030 DD 05/12/20	\$ 470,942.37	\$ 469,440.18	500,000.00
FLEXIUM INTERCONNECT INC		\$ 236,691.92	\$ 239,137.15	75,000.00
FLOOR & DECOR HOLDINGS INC		\$ 1,652,164.54	\$ 1,813,304.46	26,042.00
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	\$ 784,571.45	\$ 743,634.15	700,000.00
FLORIDA POWER & LIGHT CO	4.950% 06/01/2035 DD 06/07/05	\$ 111,645.79	\$ 104,915.35	107,000.00
FLORIDA POWER & LIGHT CO	3.950% 03/01/2048 DD 02/28/18	\$ 953,573.51	\$ 742,760.96	900,000.00
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	\$ 41,523.60	\$ 32,068.17	40,000.00
FLORIDA POWER & LIGHT CO	2.850% 04/01/2025 DD 03/27/20	\$ 488,939.46	\$ 478,739.38	500,000.00
FLORIDA ST BRD OF ADMIN FIN CO	2.154% 07/01/2030 DD 09/16/20	\$ 433,815.00	\$ 409,405.00	500,000.00
FLORIDA ST BRD OF ADMIN FIN CO	1.258% 07/01/2025 DD 09/16/20	\$ 606,463.00	\$ 596,797.50	650,000.00
FLOWERS FOODS INC	2.400% 03/15/2031 DD 03/09/21	\$ 164,287.98	\$ 160,983.98	200,000.00
FLOWERS FOODS INC		\$ 770,550.83	\$ 1,334,082.06	46,419.00
FLOWSERVE CORP		\$ 1,170,130.07	\$ 979,520.36	31,927.00
FLUENCE ENERGY INC		\$ 74,988.04	\$ 120,907.50	7,050.00
FLUIDRA SA		\$ 3,982,022.39	\$ 3,485,156.10	224,900.00
FLUOR CORP		\$ 473,142.45	\$ 993,286.28	28,658.00
FLUSHING FINANCIAL CORP		\$ 316,801.56	\$ 253,180.32	13,064.00
FLYWIRE CORP		\$ 360,588.81	\$ 250,621.74	10,242.00
FMC CORP	4.500% 10/01/2049 DD 09/20/19	\$ 172,662.83	\$ 158,241.87	200,000.00
FMC CORP	3.450% 10/01/2029 DD 09/20/19	\$ 90,825.43	\$ 88,141.52	100,000.00
FMC CORP	3.200% 10/01/2026 DD 09/20/19	\$ 474,495.85	\$ 465,101.31	500,000.00
FMC CORP		\$ 2,119,029.83	\$ 4,104,048.00	32,885.00
FMS WERTMANAGEMENT	2.750% 01/30/2024 DD 01/30/19	\$ 1,141,214.07	\$ 1,125,561.98	1,150,000.00
FNB CORP/PA		\$ 1,209,249.69	\$ 1,214,417.34	93,058.80
FNMA POOL #0255935	5.000% 11/01/2025 DD 10/01/05	\$ 17,895.43	\$ 16,434.17	16,510.13
FNMA POOL #0257057	5.000% 01/01/2028 DD 12/01/07	\$ 43,290.77	\$ 39,754.78	39,939.59
FNMA POOL #0257101	5.000% 02/01/2028 DD 01/01/08	\$ 4,976.25	\$ 4,614.55	4,591.03
FNMA POOL #0257132	5.000% 03/01/2028 DD 02/01/08	\$ 58,880.86	\$ 54,679.09	54,400.55
FNMA POOL #0257163	5.000% 04/01/2028 DD 03/01/08	\$ 50,739.34	\$ 47,051.48	46,811.56
FNMA POOL #0257490	5.000% 11/01/2028 DD 10/01/08	\$ 1,623.01	\$ 1,508.34	1,500.62
FNMA POOL #0257536	5.000% 01/01/2029 DD 12/01/08	\$ 29,743.63	\$ 27,615.19	27,473.83
FNMA POOL #0310157	5.500% 09/01/2041 DD 04/01/15	\$ 34,342.58	\$ 31,883.85	30,746.67
FNMA POOL #0688598	5.000% 03/01/2033 DD 02/01/03	\$ 5,467.84	\$ 5,014.75	5,055.50
FNMA POOL #0694982	5.000% 03/01/2033 DD 03/01/03	\$ 78,457.32	\$ 72,784.83	72,540.70
FNMA POOL #0696188	5.500% 04/01/2023 DD 04/01/03	\$ 521.97	\$ 522.43	521.03
FNMA POOL #0710619	5.000% 05/01/2033 DD 05/01/03	\$ 5,815.56	\$ 5,471.65	5,377.01
FNMA POOL #0725205	5.000% 03/01/2034 DD 02/01/04	\$ 72,150.25	\$ 67,975.60	66,565.03
FNMA POOL #0725231	5.000% 02/01/2034 DD 02/01/04	\$ 23,412.52	\$ 21,619.43	21,600.14
FNMA POOL #0725232	5.000% 03/01/2034 DD 02/01/04	\$ 11,069.02	\$ 10,443.59	10,226.89
FNMA POOL #0731421	5.000% 07/01/2033 DD 07/01/03	\$ 1,355.47	\$ 1,243.04	1,252.35
FNMA POOL #0734310	5.000% 10/01/2033 DD 09/01/03	\$ 15,640.24	\$ 14,756.58	14,450.32
FNMA POOL #0755598	5.000% 11/01/2028 DD 11/01/03	\$ 9,175.91	\$ 8,404.65	8,477.81
FNMA POOL #0797491	5.500% 03/01/2035 DD 03/01/05	\$ 124,151.06	\$ 114,894.43	111,151.56
FNMA POOL #0820386	5.000% 04/01/2035 DD 04/01/05	\$ 301.53	\$ 277.54	278.20
FNMA POOL #0822083	5.000% 07/01/2035 DD 06/01/05	\$ 7,313.63	\$ 6,905.62	6,762.07
FNMA POOL #0881229	5.000% 04/01/2026 DD 08/01/06	\$ 31,019.47	\$ 28,222.46	28,618.23
FNMA POOL #0888430	5.000% 11/01/2033 DD 05/01/07	\$ 81,600.39	\$ 76,989.62	75,392.30
FNMA POOL #0889174	5.500% 08/01/2037 DD 02/01/08	\$ 72,919.75	\$ 67,497.01	65,298.23
FNMA POOL #0889561	5.500% 06/01/2038 DD 05/01/08	\$ 260,575.88	\$ 241,924.16	233,291.70
FNMA POOL #0889974	5.000% 09/01/2035 DD 10/01/08	\$ 131,292.21	\$ 123,276.91	121,303.61
FNMA POOL #0890296	5.500% 02/01/2041 DD 02/01/11	\$ 87,048.57	\$ 80,299.11	77,950.31
FNMA POOL #0929718	5.500% 07/01/2038 DD 07/01/08	\$ 138,275.14	\$ 127,172.55	123,796.72
FNMA POOL #0929823	5.500% 08/01/2038 DD 08/01/08	\$ 63,059.53	\$ 57,730.90	56,456.71
FNMA POOL #0930942	5.000% 04/01/2039 DD 04/01/09	\$ 17,197.33	\$ 16,174.70	15,900.44
FNMA POOL #0932282	5.000% 12/01/2039 DD 11/01/09	\$ 11,901.31	\$ 11,134.72	10,995.86
FNMA POOL #0933796	5.500% 05/01/2038 DD 05/01/08	\$ 1,580.56	\$ 1,467.72	1,415.35
FNMA POOL #0960482	5.500% 01/01/2038 DD 12/01/07	\$ 13,890.81	\$ 12,896.52	12,436.35
FNMA POOL #0962989	5.500% 05/01/2038 DD 04/01/08	\$ 26,186.96	\$ 24,059.75	23,444.99
FNMA POOL #0973477	5.000% 03/01/2038 DD 02/01/08	\$ 398.71	\$ 368.12	367.85
FNMA POOL #0981802	5.000% 06/01/2038 DD 05/01/08	\$ 1,532.84	\$ 1,408.51	1,417.23
FNMA POOL #0982834	5.000% 05/01/2038 DD 05/01/08	\$ 1,488.51	\$ 1,399.66	1,373.30
FNMA POOL #0983471	5.500% 05/01/2038 DD 05/01/08	\$ 67,424.84	\$ 62,386.66	60,364.95
FNMA POOL #0995738	5.500% 12/01/2038 DD 04/01/09	\$ 13,916.18	\$ 12,941.92	12,461.68
FNMA POOL #0AA1740	5.000% 01/01/2039 DD 01/01/09	\$ 88,480.25	\$ 83,057.84	81,748.75
FNMA POOL #0AA3267	5.000% 02/01/2039 DD 02/01/09	\$ 2,788.58	\$ 2,606.53	2,572.70
FNMA POOL #0AB8906	3.000% 04/01/2043 DD 03/01/13	\$ 586,582.24	\$ 554,512.67	609,436.11
FNMA POOL #0AB9557	3.000% 06/01/2043 DD 05/01/13	\$ 174,541.62	\$ 157,245.79	172,813.49
FNMA POOL #0AC4427	5.000% 10/01/2039 DD 09/01/09	\$ 11,485.46	\$ 10,749.07	10,615.01
FNMA POOL #0AD0527	5.500% 06/01/2039 DD 12/01/09	\$ 76,617.53	\$ 71,147.98	68,609.52

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FNMA POOL #0AD0919	5.500% 04/01/2040 DD 04/01/10	\$ 31,760.57	\$ 29,464.42	28,434.99
FNMA POOL #0AD0963	5.500% 09/01/2038 DD 04/01/10	\$ 77,882.89	\$ 72,309.56	69,729.51
FNMA POOL #0AD8538	5.500% 08/01/2040 DD 08/01/10	\$ 37,532.64	\$ 33,878.22	33,602.69
FNMA POOL #0AE0154	5.500% 07/01/2040 DD 06/01/10	\$ 54,996.95	\$ 51,071.46	49,248.71
FNMA POOL #0AE0392	5.500% 12/01/2039 DD 09/01/10	\$ 96,767.22	\$ 89,853.70	86,647.66
FNMA POOL #0AL0574	5.500% 02/01/2041 DD 07/01/11	\$ 71,909.93	\$ 66,659.64	64,393.94
FNMA POOL #0AL5616	5.500% 09/01/2041 DD 08/01/14	\$ 231,282.45	\$ 214,725.55	207,065.50
FNMA POOL #0AS0016	3.000% 07/01/2043 DD 06/01/13	\$ 1,691,956.29	\$ 1,563,639.33	1,718,539.96
FNMA POOL #0AS0017	3.000% 07/01/2043 DD 06/01/13	\$ 124,393.07	\$ 117,782.14	129,449.69
FNMA POOL #0AT2127	3.000% 04/01/2043 DD 03/01/13	\$ 799,290.36	\$ 756,090.95	830,431.53
FNMA POOL #0AU1803	3.000% 08/01/2043 DD 07/01/13	\$ 228,390.50	\$ 210,955.37	231,978.91
FNMA POOL #0AZ7047	4.000% 08/01/2045 DD 08/01/15	\$ 36,016.41	\$ 32,161.11	33,798.40
FNMA POOL #0AZ7887	3.500% 06/01/2026 DD 08/01/15	\$ 213,603.71	\$ 199,895.45	204,642.40
FNMA POOL #0BK1955	4.000% 03/01/2048 DD 03/01/18	\$ 2,173,252.14	\$ 2,013,712.83	2,111,234.64
FNMA POOL #0BM4855	4.000% 04/01/2048 DD 11/01/18	\$ 1,619,310.86	\$ 1,510,296.72	1,576,151.42
FNMA POOL #0MA2336	3.500% 07/01/2025 DD 06/01/15	\$ 155,887.84	\$ 146,448.44	149,287.83
FNMA GTD REMIC P/T 02-W1 3B4	VAR RT 02/25/2042 DD 03/01/02	\$ 14,516.11	\$ 1,071.76	18,483.12
FNMA GTD REMIC P/T 02-W6 3B3	VAR RT 06/25/2042 DD 07/01/02	\$ 16,423.81	\$ 23,236.67	24,587.99
FNMA GTD REMIC P/T 03-W10 2B5	VAR RT 06/25/2043 DD 06/01/03	\$ 5,585.48	\$ 635.18	5,595.54
FNMA GTD REMIC P/T 10-79 AY	4.000% 07/25/2025 DD 06/01/10	\$ 58,720.46	\$ 55,533.09	56,252.65
FNMA GTD REMIC P/T 14-33 AH	3.000% 06/25/2029 DD 05/01/14	\$ 256,289.59	\$ 241,037.95	248,665.51
FOCUS FINANCIAL PARTNERS INC		\$ 497,172.53	\$ 376,687.89	10,107.00
FOCUS UNIVERSAL INC		\$ 38,584.56	\$ 18,306.96	2,856.00
FOGHORN THERAPEUTICS INC		\$ 38,863.10	\$ 21,545.26	3,377.00
FOMENTO ECONOMICO MEXICANO SAB	3.500% 01/16/2050 DD 01/16/20	\$ 445,038.90	\$ 399,746.70	570,000.00
FOOT LOCKER INC		\$ 1,109,007.73	\$ 1,414,593.07	37,433.00
FORD MOTOR CO		\$ 12,091,754.59	\$ 12,021,721.66	1,033,682.00
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	\$ 1,034,350.00	\$ 952,760.00	1,000,000.00
FORESTAR GROUP INC		\$ 112,426.36	\$ 103,693.89	6,729.00
FORGEROCK INC		\$ 219,185.42	\$ 225,354.69	9,897.00
FORMFACTOR INC		\$ 437,936.41	\$ 302,416.92	13,604.00
FORRESTER RESEARCH INC		\$ 87,246.74	\$ 69,338.64	1,939.00
FORTINET INC		\$ 10,561,795.70	\$ 18,151,145.85	371,265.00
FORTIS INC/CANADA	3.055% 10/04/2026 DD 04/04/17	\$ 158,010.84	\$ 155,835.03	168,000.00
FORTIVE CORP	3.150% 06/15/2026 DD 06/15/17	\$ 105,365.40	\$ 98,046.68	105,000.00
FORTIVE CORP		\$ 4,623,447.35	\$ 6,175,067.50	96,110.00
FORTUNE BRANDS INNOVATIONS INC	4.000% 03/25/2032 DD 03/25/22	\$ 661,105.94	\$ 650,281.03	750,000.00
FORTUNE BRANDS INNOVATIONS INC		\$ 1,491,139.55	\$ 2,012,556.40	35,240.00
FORWARD AIR CORP		\$ 2,820,486.71	\$ 4,189,621.27	39,943.00
FOSSIL GROUP INC		\$ 421,579.20	\$ 94,182.12	21,852.00
FOUR CORNERS PROPERTY TRUST IN		\$ 3,334,143.49	\$ 3,071,019.55	118,435.00
FOX CORP	5.576% 01/25/2049 DD 01/25/20	\$ 73,555.44	\$ 66,914.33	75,000.00
FOX CORP	4.709% 01/25/2029 DD 01/25/20	\$ 1,249,457.84	\$ 1,159,532.56	1,200,000.00
FOX CORP	4.030% 01/25/2024 DD 01/25/20	\$ 1,030,847.42	\$ 988,403.27	1,000,000.00
FOX CORP		\$ 3,236,095.92	\$ 2,468,929.12	81,295.00
FOX CORP		\$ 1,648,549.32	\$ 1,188,669.45	41,781.00
FOX FACTORY HOLDING CORP		\$ 986,842.84	\$ 696,541.05	7,635.00
FRANCHISE GROUP INC		\$ 169,580.43	\$ 123,792.54	5,197.00
FRANKLIN BSP REALTY TRUST INC		\$ 570,850.04	\$ 492,782.72	38,200.21
FRANKLIN COVEY CO		\$ 75,542.24	\$ 100,976.43	2,159.00
FRANKLIN ELECTRIC CO INC		\$ 616,275.32	\$ 648,048.50	8,126.00
FRANKLIN RESOURCES INC	1.600% 10/30/2030 DD 10/19/20	\$ 312,184.08	\$ 308,258.14	400,000.00
FRANKLIN RESOURCES INC		\$ 2,517,358.39	\$ 2,015,220.96	76,392.00
FRANKLIN STREET PROPERTIES COR		\$ 393,268.78	\$ 131,110.98	48,026.00
FREEPORT-MCMORAN INC	5.450% 03/15/2043 DD 09/15/13	\$ 427,029.16	\$ 360,816.00	400,000.00
FREEPORT-MCMORAN INC	4.625% 08/01/2030 DD 07/27/20	\$ 737,243.80	\$ 735,801.65	790,000.00
FREEPORT-MCMORAN INC	4.375% 08/01/2028 DD 07/27/20	\$ 107,866.55	\$ 107,337.55	115,000.00
FREEPORT-MCMORAN INC		\$ 9,395,422.88	\$ 14,236,396.00	374,642.00
FREMONT HOME LOAN TRUST 2 2 M4	VAR RT 06/25/2035 DD 07/28/05	\$ 1,750,500.00	\$ 1,594,402.56	1,800,000.00
FRENCH REPUBLIC GOVERNMENT 144A	2.100% 07/25/2023	\$ 17.78	\$ 0.01	0.01
FRENCH REPUBLIC GOVERNMENT 144A	1.800% 07/25/2040	\$ 1,258,704.93	\$ 1,293,068.96	1,035,030.00
FRENCH REPUBLIC GOVERNMENT 144A	0.700% 07/25/2030	\$ 2,689,149.23	\$ 2,308,086.38	2,138,779.50
FRENCH REPUBLIC GOVERNMENT 144A	0.500% 06/25/2044	\$ 894,865.51	\$ 776,749.89	1,250,000.00
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2047	\$ 1,584,377.46	\$ 954,539.36	1,034,270.40
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2031	\$ 834,157.71	\$ 766,498.98	747,623.50
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 03/01/2036	\$ 1,784,792.85	\$ 1,524,670.09	1,495,437.00
FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	\$ 519,115.96	\$ 417,908.51	318,737.25
FRENCH REPUBLIC GOVERNMENT REGS	0.250% 07/25/2024	\$ 1,006,800.59	\$ 994,054.51	924,180.40
FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2028	\$ 114,148.60	\$ 102,988.30	96,115.45
FRESH DEL MONTE PRODUCE INC		\$ 645,554.32	\$ 362,312.46	13,834.00
FRESHPET INC		\$ 3,791,516.22	\$ 5,384,386.95	102,035.00
FRONTDOOR INC		\$ 815,889.17	\$ 784,721.60	37,727.00
FRONTIER COMMUNICATIONS PARENT		\$ 1,521,094.89	\$ 1,609,851.88	63,181.00
FRONTIER GROUP HOLDINGS INC		\$ 101,266.69	\$ 65,306.93	6,359.00
FRONTLINE LTD/BERMUDA		\$ 441,227.24	\$ 698,353.50	57,525.00
FRP HOLDINGS INC		\$ 150,518.52	\$ 163,680.54	3,039.00
FS KKR CAPITAL CORP	3.125% 10/12/2028 DD 10/12/21	\$ 323,870.66	\$ 322,467.84	400,000.00
FTC SOLAR INC		\$ 55,362.56	\$ 18,818.96	7,022.00
FTI CONSULTING INC		\$ 1,010,376.16	\$ 1,313,752.40	8,273.00
FUBOTV INC		\$ 810,907.74	\$ 146,927.34	84,441.00
FUELCCELL ENERGY INC		\$ 562,690.55	\$ 287,262.96	103,332.00
FUFENG GROUP LTD	HK/00546	\$ 955,989.03	\$ 1,017,559.37	1,672,000.00
FULCRUM THERAPEUTICS INC		\$ 242,901.01	\$ 154,991.20	21,290.00
FULGENT GENETICS INC		\$ 752,154.12	\$ 294,166.84	9,878.00
FULL HOUSE RESORTS INC		\$ 95,619.95	\$ 91,721.44	12,197.00
FULTON FINANCIAL CORP		\$ 1,234,877.50	\$ 1,248,432.57	74,179.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
FUNKO INC		\$ 98,397.99	\$ 58,608.52	5,372.00
FUTUREFUEL CORP		\$ 131,852.08	\$ 93,738.90	11,530.00
FUTURES CASH COLLATERAL HELD	AT GOLDMAN	\$ 126,000.00	\$ 126,000.00	126,000.00
FVCBANKCORP INC		\$ 98,609.11	\$ 103,778.94	5,442.00
FWD SECURITIZATIO INV1 A1 144A	VAR RT 01/25/2050 DD 01/01/20	\$ 452,008.12	\$ 401,785.07	452,022.54
GAMANIA DIGITAL ENTERTAINMENT		\$ 1,779,078.84	\$ 1,712,125.27	752,833.00
GAMBLING.COM GROUP LTD		\$ 10,927.00	\$ 11,208.75	1,225.00
GAMESTOP CORP		\$ 3,094,487.39	\$ 1,248,929.76	67,656.00
GAMING AND LEISURE PROPERTIES		\$ 2,537,054.92	\$ 3,360,950.98	64,522.00
GANNETT CO INC		\$ 520,449.34	\$ 132,128.64	65,088.00
GAP INC/THE		\$ 1,142,222.40	\$ 603,525.12	53,504.00
GARMIN LTD		\$ 2,977,496.18	\$ 3,577,714.14	38,766.00
GARTNER INC		\$ 2,602,608.38	\$ 6,985,997.62	20,783.00
GATES INDUSTRIAL CORP PLC		\$ 434,104.57	\$ 292,221.51	25,611.00
GATX CORP	4.000% 06/30/2030 DD 05/12/20	\$ 743,326.27	\$ 664,601.81	750,000.00
GATX CORP	3.100% 06/01/2051 DD 02/03/21	\$ 166,737.16	\$ 149,522.31	250,000.00
GATX CORP		\$ 1,099,963.87	\$ 1,665,816.10	15,665.00
GCB ALTA MESA HLDG ESCROW	7.875% 12/15/2024 DD 06/15/17	\$ 725,025.00	\$ 68.50	685,000.00
GCM GROSVENOR INC		\$ 93,780.11	\$ 71,663.37	9,417.00
GE CAPITAL INTERNATIONAL FUNDI	3.373% 11/15/2025 DD 05/15/16	\$ 1,127,442.10	\$ 1,056,971.86	1,105,000.00
GE HEALTHCARE TECHNOLOGIE 144A	5.905% 11/22/2032 DD 11/22/22	\$ 433,791.20	\$ 430,022.27	415,000.00
GE HEALTHCARE TECHNOLOGIE 144A	5.650% 11/15/2027 DD 11/22/22	\$ 543,271.10	\$ 541,259.76	535,000.00
GELESIS HOLDINGS INC		\$ 24,296.60	\$ 4,654.21	16,049.00
GEN DIGITAL INC		\$ 3,216,144.36	\$ 3,287,469.15	153,405.00
GENCO SHIPPING & TRADING LTD		\$ 275,761.25	\$ 262,855.68	17,113.00
GENEDX HOLDINGS CORP		\$ 117,534.60	\$ 18,252.43	69,138.00
GENERAC HOLDINGS INC		\$ 2,744,806.63	\$ 1,580,965.96	15,706.00
GENERAL DYNAMICS CORP	4.250% 04/01/2050 DD 03/25/20	\$ 381,166.00	\$ 354,809.66	400,000.00
GENERAL DYNAMICS CORP	3.750% 05/15/2028 DD 05/11/18	\$ 243,730.59	\$ 237,632.94	250,000.00
GENERAL DYNAMICS CORP	3.625% 04/01/2030 DD 03/25/20	\$ 444,376.00	\$ 371,733.22	400,000.00
GENERAL DYNAMICS CORP	2.250% 06/01/2031 DD 05/10/21	\$ 430,979.27	\$ 418,230.72	500,000.00
GENERAL DYNAMICS CORP		\$ 9,160,306.39	\$ 15,726,948.57	63,387.00
GENERAL ELECTRIC CO	VAR RT 11/04/2038 DD 11/04/98	\$ 97,768.00	\$ 99,990.00	101,000.00
GENERAL ELECTRIC CO	6.875% 01/10/2039 DD 01/09/09	\$ 578,756.43	\$ 582,904.77	530,000.00
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	\$ 295,460.66	\$ 254,194.36	250,000.00
GENERAL ELECTRIC CO		\$ 41,128,464.37	\$ 23,966,034.75	286,025.00
GENERAL MILLS INC	4.000% 04/17/2025 DD 04/17/18	\$ 491,873.83	\$ 488,306.44	500,000.00
GENERAL MILLS INC	3.000% 02/01/2051 DD 08/01/21	\$ 215,728.08	\$ 205,129.92	300,000.00
GENERAL MILLS INC	2.875% 04/15/2030 DD 04/03/20	\$ 914,365.13	\$ 816,410.35	945,000.00
GENERAL MILLS INC		\$ 8,319,674.90	\$ 13,088,901.15	156,099.00
GENERAL MOTORS CO	6.800% 10/01/2027 DD 05/12/20	\$ 508,788.98	\$ 503,421.63	485,000.00
GENERAL MOTORS CO	6.750% 04/01/2046 DD 02/23/16	\$ 89,919.00	\$ 71,902.77	75,000.00
GENERAL MOTORS CO	6.600% 04/01/2036 DD 02/23/16	\$ 910,600.65	\$ 881,457.31	900,000.00
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	\$ 484,540.83	\$ 462,264.24	500,000.00
GENERAL MOTORS CO	6.125% 10/01/2025 DD 05/12/20	\$ 1,506,449.51	\$ 1,531,653.44	1,505,000.00
GENERAL MOTORS CO	5.000% 10/01/2028 DD 09/10/18	\$ 241,796.59	\$ 239,433.46	250,000.00
GENERAL MOTORS CO		\$ 13,449,097.66	\$ 12,610,727.72	374,873.00
GENERAL MOTORS FINANCIAL CO IN	5.100% 01/17/2024 DD 01/17/19	\$ 1,025,790.00	\$ 996,047.52	1,000,000.00
GENERAL MOTORS FINANCIAL CO IN	4.350% 01/17/2027 DD 01/17/17	\$ 954,903.95	\$ 950,188.53	1,000,000.00
GENERAL MOTORS FINANCIAL CO IN	4.300% 07/13/2025 DD 07/13/15	\$ 77,547.75	\$ 72,635.06	75,000.00
GENERAL MOTORS FINANCIAL CO IN	3.800% 04/07/2025 DD 04/07/22	\$ 162,874.94	\$ 159,273.57	165,000.00
GENERAL MOTORS FINANCIAL CO IN	3.600% 06/21/2030 DD 06/22/20	\$ 129,568.52	\$ 126,234.37	150,000.00
GENERAL MOTORS FINANCIAL CO IN	2.750% 06/20/2025 DD 06/22/20	\$ 183,937.55	\$ 177,858.79	190,000.00
GENERAL MOTORS FINANCIAL CO IN	2.350% 02/26/2027 DD 01/11/22	\$ 393,760.00	\$ 349,325.90	400,000.00
GENERAL MOTORS FINANCIAL CO IN	1.500% 06/10/2026 DD 06/10/21	\$ 545,642.52	\$ 542,776.70	625,000.00
GENERAL MOTORS FINANCIAL CO IN	1.250% 01/08/2026 DD 01/08/21	\$ 1,397,298.00	\$ 1,232,810.01	1,400,000.00
GENERATION BIO CO		\$ 309,108.32	\$ 89,132.40	22,680.00
GENESCO INC		\$ 348,034.78	\$ 273,726.96	5,948.00
GENPACT LTD		\$ 1,511,429.92	\$ 2,178,614.88	47,034.00
ENTERA SAB DE CV		\$ 814,419.65	\$ 1,533,367.58	1,361,947.00
GENTEX CORP		\$ 1,274,208.75	\$ 1,673,369.01	61,363.00
GENTHERM INC		\$ 439,193.06	\$ 391,282.97	5,993.00
GENUINE PARTS CO		\$ 3,247,667.44	\$ 6,263,363.98	36,098.00
GENWORTH FINANCIAL INC		\$ 915,960.48	\$ 1,195,481.81	225,989.00
GEO GROUP INC/THE		\$ 552,460.14	\$ 586,525.80	53,564.00
GEORGETOWN UNIVERSITY/THE	4.315% 04/01/2049 DD 01/16/19	\$ 358,280.63	\$ 333,663.51	400,000.00
GEORGETOWN UNIVERSITY/THE	2.943% 04/01/2050 DD 02/27/20	\$ 217,788.53	\$ 189,653.27	300,000.00
GEORGIA POWER CO	5.125% 05/15/2052 DD 05/04/22	\$ 173,448.40	\$ 164,047.11	175,000.00
GEORGIA POWER CO	4.300% 03/15/2042 DD 03/06/12	\$ 203,192.87	\$ 199,202.84	232,000.00
GERMAN AMERICAN BANCORP INC		\$ 434,014.42	\$ 471,770.40	12,648.00
GERON CORP		\$ 144,799.98	\$ 230,647.78	95,309.00
GETTY REALTY CORP		\$ 544,548.85	\$ 666,608.05	19,693.00
GEVO INC		\$ 625,932.89	\$ 170,800.50	89,895.00
GIBRALTAR INDUSTRIES INC		\$ 745,330.00	\$ 667,599.88	14,551.00
G-III APPAREL GROUP LTD		\$ 541,025.18	\$ 271,266.06	19,786.00
GILDAN ACTIVEWEAR INC		\$ 633,177.63	\$ 700,577.88	25,600.00
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	\$ 541,489.33	\$ 520,291.67	510,000.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	\$ 102,943.50	\$ 91,699.72	100,000.00
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	\$ 474,532.68	\$ 449,963.87	500,000.00
GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	\$ 290,118.25	\$ 274,205.52	332,000.00
GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	\$ 387,327.05	\$ 381,452.45	388,000.00
GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	\$ 984,917.39	\$ 968,886.58	1,005,000.00
GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	\$ 342,823.69	\$ 326,524.94	351,000.00
GILEAD SCIENCES INC	2.800% 10/01/2050 DD 09/30/20	\$ 223,686.00	\$ 143,850.35	225,000.00
GILEAD SCIENCES INC	1.650% 10/01/2030 DD 09/30/20	\$ 415,286.93	\$ 376,662.61	475,000.00
GILEAD SCIENCES INC		\$ 17,535,045.41	\$ 28,286,201.40	329,484.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GINKGO BIOWORKS HOLDINGS INC		\$ 624,751.82	\$ 382,447.00	226,300.00
GLACIER BANCORP INC		\$ 2,041,994.78	\$ 2,322,103.62	46,987.12
GLADSTONE COMMERCIAL CORP		\$ 161,120.96	\$ 140,674.00	7,604.00
GLADSTONE LAND CORP		\$ 204,197.77	\$ 175,609.50	9,570.00
GLATFELTER CORP		\$ 364,639.55	\$ 54,476.88	19,596.00
GLAUKOS CORP		\$ 410,866.12	\$ 350,619.36	8,027.00
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	\$ 1,387,406.09	\$ 1,255,640.13	1,110,000.00
GLAXOSMITHKLINE CAPITAL INC	3.875% 05/15/2028 DD 05/15/18	\$ 493,141.64	\$ 479,406.42	500,000.00
GLOBAL INDUSTRIAL CO		\$ 90,642.54	\$ 74,448.92	3,164.00
GLOBAL MEDICAL REIT INC		\$ 364,926.72	\$ 279,745.32	29,509.00
GLOBAL NET LEASE INC		\$ 912,437.14	\$ 595,478.61	47,373.00
GLOBAL PAYMENTS INC	5.400% 08/15/2032 DD 08/22/22	\$ 399,332.00	\$ 380,940.20	400,000.00
GLOBAL PAYMENTS INC	4.800% 04/01/2026 DD 03/17/16	\$ 177,111.16	\$ 172,218.33	177,000.00
GLOBAL PAYMENTS INC	2.900% 05/15/2030 DD 05/15/20	\$ 421,690.99	\$ 409,683.69	500,000.00
GLOBAL PAYMENTS INC	2.650% 02/15/2025 DD 08/14/19	\$ 898,563.35	\$ 884,393.35	940,000.00
GLOBAL PAYMENTS INC		\$ 6,152,524.42	\$ 7,245,493.32	72,951.00
GLOBAL UNICHIP CORP		\$ 341,643.97	\$ 418,504.56	20,067.00
GLOBAL WATER RESOURCES INC		\$ 38,355.51	\$ 28,937.12	2,179.00
GLOBALFOUNDRIES INC		\$ 1,051,901.15	\$ 952,667.42	17,678.00
GLOBALSTAR INC		\$ 236,178.51	\$ 208,720.89	156,933.00
GLOBANT SA		\$ 1,752,204.77	\$ 1,737,765.44	10,334.00
GLOBE LIFE INC	4.800% 06/15/2032 DD 05/19/22	\$ 68,831.25	\$ 65,978.51	70,000.00
GLOBE LIFE INC	2.150% 08/15/2030 DD 08/21/20	\$ 325,640.78	\$ 316,716.30	400,000.00
GLOBE LIFE INC		\$ 1,530,783.75	\$ 2,872,706.50	23,830.00
GLOBUS MEDICAL INC		\$ 1,107,818.14	\$ 1,481,760.77	19,951.00
GLP CAPITAL LP / GLP FINANCING	5.375% 04/15/2026 DD 04/28/16	\$ 489,885.00	\$ 490,533.56	500,000.00
GLP CAPITAL LP / GLP FINANCING	5.250% 06/01/2025 DD 05/21/18	\$ 492,075.00	\$ 491,507.27	500,000.00
GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	\$ 439,202.94	\$ 437,907.04	500,000.00
GMS INC		\$ 333,486.91	\$ 381,368.40	7,658.00
GN STORE NORD AS		\$ 1,552,601.08	\$ 1,382,481.69	60,300.00
GODADDY INC		\$ 2,535,859.05	\$ 3,315,498.66	44,313.00
GOGO INC		\$ 255,353.25	\$ 319,096.44	21,619.00
GOLAR LNG LTD		\$ 813,004.59	\$ 1,015,454.03	44,557.00
GOLDEN ENTERTAINMENT INC		\$ 154,127.04	\$ 138,903.60	3,714.00
GOLDEN OCEAN GROUP LTD		\$ 643,172.05	\$ 491,688.89	56,581.00
GOLDEN ST TOBACCO SECURITIZATI	3.850% 06/01/2050 DD 12/15/21	\$ 358,468.00	\$ 353,656.00	400,000.00
GOLDEN ST TOBACCO SECURITIZATI	2.346% 06/01/2030 DD 10/07/21	\$ 400,000.00	\$ 325,436.00	400,000.00
GOLDMAN SACHS CAPITAL I	6.345% 02/15/2034 DD 02/20/04	\$ 529,693.72	\$ 514,055.50	500,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2027 DD 10/21/21	\$ 882,205.99	\$ 874,384.95	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/17/2023 DD 10/17/13	\$ 83,380.00	\$ 79,810.40	80,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/29/2025 DD 09/29/17	\$ 684,955.62	\$ 679,357.97	705,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/30/2023 DD 08/30/13	\$ 304,462.00	\$ 300,459.00	300,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/23/2028 DD 08/23/22	\$ 740,062.50	\$ 718,810.88	750,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2032 DD 07/21/21	\$ 1,301,168.05	\$ 1,163,863.04	1,500,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 06/15/2027 DD 06/13/22	\$ 196,268.00	\$ 192,683.51	200,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2039 DD 04/23/18	\$ 1,995,331.34	\$ 1,719,418.19	1,990,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/22/2032 DD 04/22/21	\$ 3,071,122.00	\$ 2,392,472.49	3,000,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/15/2028 DD 03/15/22	\$ 900,000.00	\$ 838,315.43	900,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/09/2027 DD 03/08/21	\$ 1,845,905.88	\$ 1,762,584.94	2,010,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2043 DD 01/24/22	\$ 265,591.74	\$ 220,432.72	300,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2033 DD 01/24/22	\$ 232,685.54	\$ 215,174.84	265,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2028 DD 01/24/22	\$ 1,806,971.35	\$ 1,758,511.09	1,975,000.00
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	\$ 556,003.65	\$ 533,511.61	500,000.00
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	\$ 282,002.16	\$ 247,010.08	275,000.00
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	\$ 973,324.55	\$ 889,895.79	1,015,000.00
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	\$ 114,004.32	\$ 112,233.86	115,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	\$ 1,779,182.41	\$ 1,737,858.54	1,776,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	\$ 481,926.73	\$ 468,691.42	500,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 04/01/2025 DD 03/30/20	\$ 930,384.70	\$ 913,560.28	950,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 01/23/2025 DD 01/23/15	\$ 982,570.91	\$ 965,994.96	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	2.600% 02/07/2030 DD 02/07/20	\$ 1,176,903.68	\$ 1,084,874.90	1,300,000.00
GOLDMAN SACHS GROUP INC/THE		\$ 18,043,257.68	\$ 29,798,516.40	86,780.00
GOODYEAR TIRE & RUBBER CO/THE		\$ 1,602,980.76	\$ 1,313,582.55	129,417.00
GOOSEHEAD INSURANCE INC		\$ 446,724.06	\$ 133,342.22	3,883.00
GOPRO INC		\$ 417,896.07	\$ 291,952.50	58,625.00
GORMAN-RUPP CO/THE		\$ 282,547.04	\$ 233,782.50	9,125.00
GOSSAMER BIO INC		\$ 114,784.06	\$ 23,171.26	10,678.00
GRACO INC		\$ 1,544,342.33	\$ 2,889,556.86	42,961.00
GRAFTECH INTERNATIONAL LTD		\$ 360,757.57	\$ 158,941.16	33,391.00
GRAHAM HOLDINGS CO		\$ 1,047,590.80	\$ 1,027,761.21	1,701.00
GRAND CANYON EDUCATION INC		\$ 861,588.03	\$ 844,012.08	7,988.00
GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	\$ 604,498.50	\$ 460,876.50	450,000.00
GRANITE CONSTRUCTION INC		\$ 857,441.81	\$ 705,503.19	20,117.00
GRANITE POINT MORTGAGE TRUST I		\$ 386,165.94	\$ 127,916.40	23,865.00
GRAPHIC PACKAGING HOLDING CO		\$ 1,146,568.88	\$ 1,618,442.75	72,739.00
GRAY TELEVISION INC		\$ 509,052.43	\$ 307,053.60	27,440.00
GREAT LAKES DREDGE & DOCK CORP		\$ 265,707.89	\$ 149,350.95	25,101.00
GREAT SOUTHERN BANCORP INC		\$ 223,237.84	\$ 255,569.04	4,296.00
GREEN BRICK PARTNERS INC		\$ 197,089.54	\$ 259,357.92	10,704.00
GREEN DOT CORP		\$ 910,461.04	\$ 321,557.32	20,326.00
GREEN PLAINS INC		\$ 719,628.90	\$ 747,860.00	24,520.00
GREENBRIER COS INC/THE		\$ 562,813.90	\$ 491,683.92	14,664.00
GREENE COUNTY BANCORP INC		\$ 32,822.75	\$ 41,055.30	715.00
GREENIDGE GENERATION HOLDINGS		\$ 30,523.93	\$ 2,782.79	9,629.00
GREENLIGHT BIOSCIENCES HOLDING		\$ 26,485.04	\$ 16,254.50	13,775.00
GREENLIGHT CAPITAL RE LTD		\$ 143,195.03	\$ 98,623.15	12,101.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
GREIF INC		\$ 584,634.46	\$ 698,496.96	10,416.00
GREIF INC		\$ 140,033.73	\$ 181,415.37	2,319.00
GRID DYNAMICS HOLDINGS INC		\$ 216,476.73	\$ 108,519.84	9,672.00
GRIFFON CORP		\$ 323,618.36	\$ 524,037.18	14,642.00
GRIFOLS SA	ADR	\$ 1,497,762.37	\$ 1,379,550.00	162,300.00
GROCERY OUTLET HOLDING CORP		\$ 679,779.16	\$ 597,256.59	20,461.00
GROUP 1 AUTOMOTIVE INC		\$ 717,802.48	\$ 1,160,680.95	6,435.00
GROUPON INC		\$ 209,537.75	\$ 81,029.52	9,444.00
GROWGENERATION CORP		\$ 340,930.75	\$ 101,116.40	25,795.00
GRUPO AEROPORTUARIO DEL CENTRO		\$ 655,522.24	\$ 821,473.89	106,672.00
GS MORTGAGE SECU GC45 SWD 144A	VAR RT 12/13/2039 DD 01/01/20	\$ 634,128.39	\$ 441,830.63	714,000.00
GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	\$ 303,688.48	\$ 317,317.92	327,000.00
GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	\$ 1,349,814.65	\$ 1,381,209.28	1,471,000.00
GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	\$ 1,122,502.66	\$ 1,338,721.90	1,483,000.00
GS MORTGAGE SECURI GC38 D 144A	3.000% 02/10/2052 DD 02/01/19	\$ 387,483.19	\$ 319,129.71	466,000.00
GS MORTGAGE SECURI GC39 D 144A	3.000% 05/10/2052 DD 05/01/19	\$ 1,072,506.90	\$ 817,320.10	1,239,000.00
GS MORTGAGE SECURI GC40 D 144A	3.000% 07/10/2052 DD 07/01/19	\$ 863,157.71	\$ 651,340.86	966,000.00
GS MORTGAGE SECURI GC42 D 144A	2.800% 09/01/2052 DD 09/01/19	\$ 367,937.23	\$ 261,078.07	399,000.00
GS MORTGAGE SECURI GC42 E 144A	2.800% 09/01/2052 DD 09/01/19	\$ 915,148.67	\$ 678,516.63	1,113,000.00
GS MORTGAGE SECURI GC45 D 144A	VAR RT 02/13/2053 DD 01/01/20	\$ 821,325.96	\$ 609,218.16	945,000.00
GS MORTGAGE SECURI GC17 F 144A	VAR RT 05/10/2045 DD 06/01/12	\$ 385,491.06	\$ 142,664.38	475,547.94
GS MORTGAGE SECURI GC19 D 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 1,157,745.47	\$ 1,167,137.66	1,176,000.00
GS MORTGAGE SECURI GC19 E 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 103,302.34	\$ 99,260.36	115,000.00
GS MORTGAGE SECURI GSA1 E 144A	2.800% 11/10/2052 DD 11/01/19	\$ 554,411.19	\$ 420,255.78	693,000.00
GS MORTGAGE SECURIT 70P F 144A	VAR RT 10/15/2036 DD 10/23/19	\$ 1,089,000.00	\$ 978,845.15	1,089,000.00
GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 532,947.03	\$ 227,554.98	549,513.00
GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 291,313.48	\$ 28,004.45	315,000.00
GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 1,293,196.25	\$ 6,022.38	1,717,000.00
GS MORTGAGE SECURIT GS2 D 144A	2.753% 05/10/2049 DD 05/01/16	\$ 536,257.97	\$ 513,322.25	675,000.00
GS MORTGAGE SECURIT GS6 D 144A	3.243% 05/10/2050 DD 05/01/17	\$ 1,444,645.52	\$ 1,292,379.42	1,743,000.00
GS MORTGAGE SECURIT GS9 D 144A	3.000% 03/10/2051 DD 03/01/18	\$ 1,027,118.98	\$ 886,133.91	1,302,000.00
GS MORTGAGE SECURITI C1 B 144A	5.148% 08/10/2043 DD 08/01/10	\$ 73,483.82	\$ 79,996.06	81,066.46
GSK CONSUMER HEALTHCARE CAPITA	4.000% 03/24/2052 DD 09/24/22	\$ 258,780.67	\$ 233,973.58	300,000.00
GSK CONSUMER HEALTHCARE CAPITA	3.625% 03/24/2032 DD 09/24/22	\$ 580,555.37	\$ 526,726.98	600,000.00
GSK CONSUMER HEALTHCARE CAPITA	3.125% 03/24/2025 DD 09/24/22	\$ 485,507.11	\$ 475,497.30	500,000.00
GT CAPITAL HOLDINGS INC		\$ 629,230.79	\$ 612,680.46	78,490.00
GUARANTY BANCSHARES INC/TX		\$ 120,249.04	\$ 125,985.68	3,637.00
GUARDANT HEALTH INC		\$ 1,931,470.49	\$ 692,784.00	25,470.00
GUESS? INC		\$ 126,804.59	\$ 119,877.86	5,794.00
GUIDEWIRE SOFTWARE INC		\$ 1,581,930.68	\$ 1,348,793.60	21,560.00
GULFPORT ENERGY CORP		\$ 148,079.98	\$ 141,757.00	1,925.00
GXO LOGISTICS INC		\$ 1,014,937.50	\$ 1,062,682.17	24,893.00
H&E EQUIPMENT SERVICES INC		\$ 173,568.96	\$ 250,744.20	5,233.00
H&R BLOCK INC		\$ 971,276.51	\$ 1,585,738.83	43,433.00
HACKENSACK MERIDIAN HEALTH INC	2.875% 09/01/2050 DD 08/26/20	\$ 213,403.50	\$ 193,921.64	300,000.00
HACKETT GROUP INC/THE		\$ 99,815.08	\$ 108,449.88	5,324.00
HAEMONETICS CORP		\$ 2,282,193.01	\$ 3,056,024.40	38,856.00
HAESUNG DS CO LTD		\$ 632,679.00	\$ 335,223.55	11,824.00
HAIN CELESTIAL GROUP INC/THE		\$ 889,201.75	\$ 664,480.24	41,068.00
HAKUHODO DY HOLDINGS INC		\$ 1,648,644.13	\$ 1,132,987.16	112,400.00
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	\$ 416,014.47	\$ 398,450.89	450,000.00
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	\$ 156,076.59	\$ 161,894.90	175,000.00
HALLIBURTON CO	4.750% 08/01/2043 DD 08/05/13	\$ 243,482.79	\$ 232,004.98	272,000.00
HALLIBURTON CO	2.920% 03/01/2030 DD 03/03/20	\$ 309,759.08	\$ 300,061.72	350,000.00
HALLIBURTON CO		\$ 8,380,022.08	\$ 9,133,528.50	232,110.00
HALOZYME THERAPEUTICS INC		\$ 855,862.72	\$ 1,342,726.20	23,598.00
HAMILTON LANE INC		\$ 524,358.23	\$ 410,109.60	6,420.00
HANCOCK WHITNEY CORP		\$ 1,727,173.41	\$ 1,925,389.71	39,789.00
HANESBRANDS INC		\$ 1,360,838.88	\$ 568,488.60	89,385.00
HANMI FINANCIAL CORP		\$ 347,555.45	\$ 341,772.75	13,809.00
HANNON ARMSTRONG SUSTAINABLE I		\$ 2,740,784.10	\$ 1,820,610.54	62,823.00
HANOVER INSURANCE GROUP INC/TH		\$ 629,631.93	\$ 1,177,117.43	8,711.00
HANSOL PAPER CO LTD		\$ 267,809.17	\$ 268,772.10	25,650.00
HARBORONE BANCORP INC		\$ 217,256.93	\$ 286,896.00	20,640.00
HARLEY-DAVIDSON INC		\$ 1,582,020.03	\$ 1,570,192.00	37,745.00
HARMONIC INC		\$ 131,548.98	\$ 206,862.10	15,791.00
HARMONY BIOSCIENCES HOLDINGS I		\$ 176,077.09	\$ 262,110.70	4,757.00
HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	\$ 970,000.00	\$ -	1,000.00
HARSCO CORP		\$ 460,209.78	\$ 224,282.53	35,657.00
HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	\$ 119,636.00	\$ 99,569.39	100,000.00
HARTFORD FINANCIAL SERVICES GR	3.600% 08/19/2049 DD 08/19/19	\$ 319,014.20	\$ 287,249.52	400,000.00
HARTFORD FINANCIAL SERVICES GR		\$ 3,305,044.87	\$ 6,414,914.68	84,596.00
HASBRO INC	6.350% 03/15/2040 DD 03/11/10	\$ 281,934.48	\$ 263,332.85	272,000.00
HASBRO INC	3.900% 11/19/2029 DD 11/19/19	\$ 139,013.34	\$ 133,302.65	150,000.00
HASBRO INC	3.550% 11/19/2026 DD 11/19/19	\$ 296,452.31	\$ 281,318.40	300,000.00
HASBRO INC		\$ 2,283,317.42	\$ 1,996,735.28	32,728.00
HAVERTY FURNITURE COS INC		\$ 199,820.70	\$ 211,721.90	7,081.00
HAWAIIAN ELECTRIC INDUSTRIES I		\$ 980,741.50	\$ 1,231,938.45	29,437.00
HAWAIIAN HOLDINGS INC		\$ 702,668.96	\$ 236,410.92	23,042.00
HAWKINS INC		\$ 173,067.30	\$ 209,598.00	5,430.00
HAYNES INTERNATIONAL INC		\$ 213,778.04	\$ 253,259.67	5,543.00
HAYS PLC		\$ 3,102,667.52	\$ 2,410,241.83	1,731,800.00
HAYWARD HOLDINGS INC		\$ 388,514.47	\$ 204,450.00	21,750.00
HB FULLER CO		\$ 713,961.75	\$ 814,963.98	11,379.00
HBT FINANCIAL INC		\$ 79,433.43	\$ 88,515.11	4,523.00
HCA HEALTHCARE INC		\$ 6,149,488.07	\$ 13,842,092.60	57,685.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
HCA INC	5.500% 06/15/2047 DD 06/22/17	\$ 259,412.04	\$ 199,827.24	225,000.00
HCA INC	5.250% 06/15/2049 DD 06/12/19	\$ 266,043.91	\$ 255,513.22	300,000.00
HCA INC	5.250% 04/15/2025 DD 10/17/14	\$ 583,435.00	\$ 497,086.55	500,000.00
HCA INC	5.000% 03/15/2024 DD 03/17/14	\$ 424,817.43	\$ 417,586.98	420,000.00
HCA INC	4.125% 06/15/2029 DD 06/12/19	\$ 919,625.79	\$ 912,891.12	1,000,000.00
HCA INC	3.500% 07/15/2051 DD 06/30/21	\$ 347,607.35	\$ 320,783.72	500,000.00
HCA INC	2.375% 07/15/2031 DD 06/30/21	\$ 392,038.12	\$ 389,214.13	500,000.00
HCA INC 144A	4.625% 03/15/2052 DD 03/09/22	\$ 244,130.75	\$ 233,488.68	300,000.00
HCA INC 144A	4.375% 03/15/2042 DD 03/09/22	\$ 243,307.77	\$ 238,862.45	300,000.00
HCA INC 144A	3.625% 03/15/2032 DD 03/09/22	\$ 270,012.76	\$ 253,846.07	300,000.00
HCA INC 144A	3.125% 03/15/2027 DD 03/09/22	\$ 457,573.46	\$ 454,589.21	500,000.00
HCI GROUP INC		\$ 93,938.12	\$ 43,232.28	1,092.00
HDACCESS		\$ 306,102.00	-	306,102.00
HEALTH CATALYST INC		\$ 699,602.48	\$ 262,518.48	24,696.00
HEALTHCARE REALTY HOLDINGS LP	2.050% 03/15/2031 DD 03/15/22	\$ 392,686.18	\$ 365,499.66	500,000.00
HEALTHCARE REALTY TRUST INC		\$ 2,567,419.58	\$ 1,885,877.82	97,866.00
HEALTHCARE SERVICES GROUP INC		\$ 676,619.33	\$ 299,304.00	24,942.00
HEALTH EQUITY INC		\$ 932,194.44	\$ 901,053.52	14,618.00
HEALTHPEAK PROPERTIES INC	4.000% 06/01/2025 DD 05/20/15	\$ 912,973.80	\$ 915,383.93	940,000.00
HEALTHPEAK PROPERTIES INC	3.250% 07/15/2026 DD 07/05/19	\$ 477,209.15	\$ 471,956.24	500,000.00
HEALTHPEAK PROPERTIES INC	2.875% 01/15/2031 DD 06/23/20	\$ 430,269.35	\$ 417,864.99	500,000.00
HEALTHPEAK PROPERTIES INC		\$ 8,404,187.01	\$ 6,961,036.48	277,664.00
HEALTHSTREAM INC		\$ 276,707.01	\$ 266,558.04	10,731.00
HEARTLAND EXPRESS INC		\$ 374,950.30	\$ 324,425.66	21,149.00
HEARTLAND FINANCIAL USA INC		\$ 872,008.36	\$ 882,749.70	18,935.00
HECLA MINING CO		\$ 1,276,997.82	\$ 1,418,122.48	255,058.00
HEICO CORP		\$ 820,208.50	\$ 1,880,553.60	12,240.00
HEICO CORP		\$ 1,213,500.55	\$ 2,423,007.45	20,217.00
HEIDRICK & STRUGGLES INTERNATI		\$ 303,822.37	\$ 245,968.18	8,794.00
HELEN OF TROY LTD		\$ 877,101.26	\$ 470,258.40	4,240.00
HELIOGEN INC		\$ 38,947.76	\$ 11,109.37	15,916.00
HELIOS TECHNOLOGIES INC		\$ 435,908.12	\$ 324,789.04	5,966.00
HELIX ENERGY SOLUTIONS GROUP I		\$ 448,324.51	\$ 477,382.68	64,686.00
HELLOFRESH SE		\$ 2,861,910.87	\$ 632,056.30	28,847.00
HELMERICH & PAYNE INC		\$ 1,533,643.58	\$ 2,336,729.80	47,140.00
HENRY SCHEIN INC		\$ 1,955,512.76	\$ 2,963,656.22	37,106.00
HERBALIFE NUTRITION LTD		\$ 610,523.18	\$ 393,456.96	26,442.00
HERC HOLDINGS INC		\$ 4,344,811.11	\$ 3,498,314.73	26,589.00
HERCULES CAPITAL INC	3.375% 01/20/2027 DD 01/20/22	\$ 439,573.07	\$ 428,669.88	500,000.00
HERITAGE COMMERCE CORP		\$ 316,769.90	\$ 346,541.00	26,657.00
HERITAGE FINANCIAL CORP/WA		\$ 396,646.57	\$ 481,017.36	15,699.00
HERITAGE-CRYSTAL CLEAN INC		\$ 165,912.82	\$ 230,250.72	7,089.00
HERON THERAPEUTICS INC		\$ 206,519.05	\$ 43,557.50	17,423.00
HERSHA HOSPITALITY TRUST		\$ 186,678.36	\$ 119,927.52	14,076.00
HERSHEY CO/THE	3.125% 11/15/2049 DD 10/31/19	\$ 313,824.20	\$ 283,219.60	400,000.00
HERSHEY CO/THE	2.450% 11/15/2029 DD 10/31/19	\$ 89,039.80	\$ 85,888.03	100,000.00
HERSHEY CO/THE		\$ 4,359,727.80	\$ 8,679,012.03	37,479.00
HERTZ GLOBAL HOLDINGS INC		\$ 905,301.80	\$ 763,770.80	49,660.00
HESKA CORP		\$ 392,717.55	\$ 104,428.80	1,680.00
HESS CORP	6.000% 01/15/2040 DD 12/14/09	\$ 306,044.48	\$ 293,852.69	300,000.00
HESS CORP	5.800% 04/01/2047 DD 09/28/16	\$ 301,427.57	\$ 286,399.03	300,000.00
HESS CORP	4.300% 04/01/2027 DD 09/28/16	\$ 482,338.41	\$ 477,526.66	500,000.00
HESS CORP		\$ 5,030,185.57	\$ 10,396,115.10	73,305.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	\$ 253,984.37	\$ 249,344.07	250,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	\$ 379,558.71	\$ 371,324.17	375,000.00
HEWLETT PACKARD ENTERPRISE CO	1.450% 04/01/2024 DD 07/17/20	\$ 331,260.15	\$ 329,244.18	345,000.00
HEWLETT PACKARD ENTERPRISE CO		\$ 3,659,363.15	\$ 5,314,073.52	332,962.00
HEXCCEL CORP		\$ 879,092.73	\$ 1,207,778.55	20,523.00
HF FOODS GROUP INC		\$ 123,084.43	\$ 67,408.18	16,603.00
HF SINCLAIR CORP		\$ 1,071,991.73	\$ 1,793,474.07	34,563.00
HFR INC		\$ 236,192.67	\$ 326,752.70	11,167.00
HIBBETT INC		\$ 182,776.55	\$ 205,683.30	3,015.00
HIGHPEAK ENERGY INC		\$ 14,032.31	\$ 25,271.35	1,105.00
HIGHWOODS PROPERTIES INC		\$ 3,898,240.01	\$ 3,402,787.70	121,615.00
HIGHWOODS REALTY LP	3.875% 03/01/2027 DD 02/23/17	\$ 478,558.17	\$ 464,013.27	500,000.00
HILLENBRAND INC		\$ 842,485.25	\$ 943,348.36	22,108.00
HILLEVAX INC		\$ 118,875.56	\$ 135,563.19	8,103.00
HILLMAN SOLUTIONS CORP		\$ 582,547.06	\$ 446,032.23	61,863.00
HILLTOP HOLDINGS INC		\$ 655,569.17	\$ 680,986.92	22,692.00
HILTON GRAND VACATIONS INC		\$ 590,859.62	\$ 591,666.08	15,352.00
HILTON USA TRUST 20 HHV E 144A	VAR RT 11/05/2038 DD 11/01/16	\$ 1,323,725.63	\$ 1,092,836.53	1,269,000.00
HILTON USA TRUST 20 HHV F 144A	VAR RT 11/05/2038 DD 11/01/16	\$ 717,552.81	\$ 662,249.71	785,000.00
HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	\$ 1,582,289.06	\$ 1,484,952.83	1,590,000.00
HILTON WORLDWIDE HOLDINGS INC		\$ 5,991,045.94	\$ 9,054,325.80	71,655.00
HIMS & HERS HEALTH INC		\$ 130,855.99	\$ 171,268.79	26,719.00
HINGHAM INSTITUTION FOR SAVING		\$ 144,832.98	\$ 175,234.60	635.00
HIPPO HOLDINGS INC		\$ 168,260.49	\$ 104,091.14	7,653.76
HIRERIGHT HOLDINGS CORP		\$ 53,946.81	\$ 43,099.24	3,634.00
HL MANDO CO LTD		\$ 240,559.41	\$ 219,235.71	6,879.00
HMB CAP TR V CAP SECS 144A	VAR RT 12/15/2036 DD 09/21/06	\$ 1,520,000.00	\$ 0.15	1,520,000.00
HNI CORP		\$ 293,205.60	\$ 218,541.41	7,687.00
HOLLEY INC		\$ 98,537.65	\$ 20,248.12	9,551.00
HOLOGIC INC		\$ 2,716,499.80	\$ 4,795,919.48	64,108.00
HOME BANCORP INC		\$ 123,715.81	\$ 132,139.03	3,301.00
HOME BANCSHARES INC/AR		\$ 1,915,650.54	\$ 1,987,037.31	87,189.00
HOME DEPOT INC/THE	5.950% 04/01/2041 DD 03/31/11	\$ 468,962.66	\$ 450,278.19	414,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
HOME DEPOT INC/THE	5.400% 09/15/2040 DD 09/10/10	\$ 267,182.08	\$ 256,296.50	250,000.00
HOME DEPOT INC/THE	4.500% 09/15/2032 DD 09/19/22	\$ 192,794.00	\$ 195,280.17	200,000.00
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	\$ 65,848.80	\$ 53,607.40	60,000.00
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	\$ 699,376.00	\$ 606,071.42	700,000.00
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	\$ 63,807.00	\$ 52,498.98	60,000.00
HOME DEPOT INC/THE	4.000% 09/15/2025 DD 09/19/22	\$ 197,320.00	\$ 197,634.71	200,000.00
HOME DEPOT INC/THE	3.750% 02/15/2024 DD 09/10/13	\$ 505,129.40	\$ 494,894.08	500,000.00
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	\$ 93,679.20	\$ 87,239.96	90,000.00
HOME DEPOT INC/THE	3.350% 04/15/2050 DD 03/30/20	\$ 815,754.00	\$ 660,624.26	900,000.00
HOME DEPOT INC/THE	3.250% 04/15/2032 DD 03/28/22	\$ 369,240.02	\$ 355,427.37	400,000.00
HOME DEPOT INC/THE	3.000% 04/01/2026 DD 02/12/16	\$ 1,102,021.50	\$ 989,740.15	1,040,000.00
HOME DEPOT INC/THE	2.700% 04/15/2030 DD 03/30/20	\$ 765,594.66	\$ 741,155.14	850,000.00
HOME DEPOT INC/THE	2.375% 03/15/2051 DD 01/07/21	\$ 503,365.74	\$ 447,424.74	750,000.00
HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	\$ 65,564.67	\$ 64,054.07	70,000.00
HOME DEPOT INC/THE	1.875% 09/15/2031 DD 09/21/21	\$ 618,857.37	\$ 599,323.28	750,000.00
HOME DEPOT INC/THE		\$ 44,010,960.42	\$ 85,696,292.46	271,311.00
HOME PARTNERS OF AMER 1 E 144A	3.604% 09/17/2039 DD 07/31/19	\$ 601,399.86	\$ 510,863.03	601,433.93
HOME PARTNERS OF AMER 1 F 144A	4.101% 09/17/2039 DD 07/31/19	\$ 98,027.21	\$ 83,539.74	98,028.91
HOME PARTNERS OF AMER 2 F 144A	3.866% 10/19/2039 DD 09/19/19	\$ 892,391.50	\$ 734,656.70	892,406.73
HOME PARTNERS OF AMER 2 G 144A	4.505% 12/17/2026 DD 11/09/21	\$ 2,000,770.13	\$ 1,633,529.65	2,000,848.15
HOME POINT CAPITAL INC		\$ 17,863.43	\$ 4,716.91	3,443.00
HOMESTREET INC		\$ 276,632.25	\$ 224,225.40	8,130.00
HOMETRUST BANCSHARES INC		\$ 141,831.69	\$ 141,394.50	5,850.00
HONDA MOTOR CO LTD	2.967% 03/10/2032 DD 03/10/22	\$ 400,660.82	\$ 385,502.76	450,000.00
HONEST CO INC/THE		\$ 212,202.31	\$ 94,270.19	31,319.00
HONEYWELL INTERNATIONAL INC	3.812% 11/21/2047 DD 11/21/17	\$ 457,996.19	\$ 363,586.32	440,000.00
HONEYWELL INTERNATIONAL INC	2.700% 08/15/2029 DD 08/08/19	\$ 164,012.34	\$ 160,031.22	180,000.00
HONEYWELL INTERNATIONAL INC	1.750% 09/01/2031 DD 08/16/21	\$ 410,477.66	\$ 395,123.50	500,000.00
HONEYWELL INTERNATIONAL INC	1.100% 03/01/2027 DD 08/16/21	\$ 932,392.33	\$ 869,046.99	1,000,000.00
HONEYWELL INTERNATIONAL INC		\$ 21,522,933.89	\$ 37,772,303.70	176,259.00
HOPE BANCORP INC		\$ 907,729.41	\$ 690,177.18	53,878.00
HORACE MANN EDUCATORS CORP		\$ 747,566.75	\$ 707,152.51	18,923.00
HORIZON BANCORP INC/IN		\$ 309,442.85	\$ 280,080.84	18,573.00
HORIZON THERAPEUTICS PLC		\$ 3,373,116.96	\$ 6,623,160.00	58,200.00
HORMEL FOODS CORP	1.800% 06/11/2030 DD 06/11/20	\$ 413,815.79	\$ 406,824.08	500,000.00
HORMEL FOODS CORP		\$ 2,317,885.71	\$ 3,391,561.90	74,458.00
HOST HOTELS & RESORTS INC		\$ 6,684,174.34	\$ 6,374,803.20	397,184.00
HOST HOTELS & RESORTS LP	3.500% 09/15/2030 DD 08/20/20	\$ 428,596.29	\$ 412,633.97	500,000.00
HOSTESS BRANDS INC		\$ 1,006,511.92	\$ 1,369,019.52	61,008.00
HOULIHAN LOKEY INC		\$ 2,443,878.27	\$ 3,156,237.92	36,212.00
HOVNANIAN ENTERPRISES INC		\$ 84,207.73	\$ 37,282.88	886.00
HOWARD HUGHES CORP/THE		\$ 890,092.52	\$ 773,905.34	10,127.00
HOWDEN JOINERY GROUP PLC		\$ 1,931,347.08	\$ 1,895,589.48	280,600.00
HOWMET AEROSPACE INC		\$ 2,228,449.32	\$ 3,892,092.19	98,759.00
HP INC	6.000% 09/15/2041 DD 09/19/11	\$ 201,630.63	\$ 191,891.98	200,000.00
HP INC	5.500% 01/15/2033 DD 06/21/22	\$ 194,442.00	\$ 187,889.57	200,000.00
HP INC	3.400% 06/17/2030 DD 06/17/20	\$ 113,166.71	\$ 110,121.47	130,000.00
HP INC	2.200% 06/17/2025 DD 06/17/20	\$ 385,080.48	\$ 373,706.10	400,000.00
HP INC		\$ 4,997,001.28	\$ 7,198,822.31	267,913.00
HSBC HOLDINGS PLC	VAR RT 12/09/2025 DD 06/09/22	\$ 196,954.00	\$ 194,235.90	200,000.00
HSBC HOLDINGS PLC	VAR RT 11/22/2027 DD 11/22/21	\$ 443,519.87	\$ 433,022.58	500,000.00
HSBC HOLDINGS PLC	VAR RT 11/07/2025 DD 11/07/19	\$ 2,200,000.00	\$ 2,066,094.03	2,200,000.00
HSBC HOLDINGS PLC	VAR RT 09/12/2026 DD 09/12/18	\$ 979,600.29	\$ 956,556.96	1,000,000.00
HSBC HOLDINGS PLC	VAR RT 08/18/2031 DD 08/18/20	\$ 318,304.35	\$ 240,688.87	315,000.00
HSBC HOLDINGS PLC	VAR RT 08/11/2033 DD 08/11/22	\$ 729,997.50	\$ 694,517.32	750,000.00
HSBC HOLDINGS PLC	VAR RT 08/11/2028 DD 08/11/22	\$ 740,985.00	\$ 723,564.68	750,000.00
HSBC HOLDINGS PLC	VAR RT 06/19/2029 DD 06/19/18	\$ 1,097,277.56	\$ 920,626.47	1,000,000.00
HSBC HOLDINGS PLC	VAR RT 06/09/2028 DD 06/09/22	\$ 194,258.00	\$ 189,041.52	200,000.00
HSBC HOLDINGS PLC	VAR RT 06/04/2031 DD 06/04/20	\$ 842,932.49	\$ 798,105.65	1,000,000.00
HSBC HOLDINGS PLC	VAR RT 05/24/2032 DD 05/24/21	\$ 2,877,957.00	\$ 2,166,301.37	2,800,000.00
HSBC HOLDINGS PLC	VAR RT 05/22/2030 DD 05/22/19	\$ 2,096,454.66	\$ 1,663,039.81	1,900,000.00
HSBC HOLDINGS PLC	VAR RT 04/18/2026 DD 08/18/20	\$ 629,407.68	\$ 622,802.77	690,000.00
HSBC HOLDINGS PLC	VAR RT 03/11/2025 DD 03/11/19	\$ 2,695,956.48	\$ 2,748,205.04	2,827,000.00
HSBC HOLDINGS PLC	VAR RT 03/10/2026 DD 03/10/22	\$ 391,084.00	\$ 375,950.17	400,000.00
HSBC HOLDINGS PLC	6.500% 09/15/2037 DD 09/15/22	\$ 384,184.00	\$ 384,839.65	400,000.00
HSBC HOLDINGS PLC	6.100% 01/14/2042 DD 11/17/11	\$ 332,872.68	\$ 314,845.47	302,000.00
HSBC HOLDINGS PLC	4.950% 03/31/2030 DD 03/31/20	\$ 735,866.21	\$ 715,276.55	750,000.00
HSBC HOLDINGS PLC	4.250% 08/18/2025 DD 08/18/15	\$ 39,714.40	\$ 38,477.92	40,000.00
HSBC USA INC	3.750% 05/24/2024 DD 05/24/22	\$ 749,858.93	\$ 735,345.06	750,000.00
HUB GROUP INC		\$ 806,859.71	\$ 1,178,916.19	14,831.00
HUBBELL INC	2.300% 03/15/2031 DD 03/12/21	\$ 417,389.56	\$ 397,243.84	500,000.00
HUBBELL INC		\$ 1,632,435.04	\$ 3,353,107.84	14,288.00
HUBSPOT INC		\$ 3,376,287.53	\$ 3,485,173.02	12,054.00
HUDSON PACIFIC PROPERTIES INC		\$ 1,116,959.93	\$ 344,130.64	35,368.00
HUDSON PACIFIC PROPERTIES LP	5.950% 02/15/2028 DD 09/15/22	\$ 58,062.00	\$ 56,018.23	60,000.00
HUDSON PACIFIC PROPERTIES LP	4.650% 04/01/2029 DD 02/27/19	\$ 477,877.26	\$ 427,175.81	500,000.00
HUDSON TECHNOLOGIES INC		\$ 60,683.58	\$ 72,590.76	7,173.00
HUDSON YARDS 2019- 30HY E 144A	VAR RT 07/10/2039 DD 07/01/19	\$ 871,266.22	\$ 669,005.61	903,000.00
HUDSON YARDS 2019- 55HY F 144A	VAR RT 12/10/2041 DD 12/01/19	\$ 599,613.50	\$ 451,699.18	672,000.00
HUMACYTE INC		\$ 30,565.58	\$ 23,876.76	11,316.00
HUMANA INC	5.875% 03/01/2033 DD 11/22/22	\$ 313,491.00	\$ 309,691.09	300,000.00
HUMANA INC	5.750% 03/01/2028 DD 11/22/22	\$ 306,720.00	\$ 306,310.08	300,000.00
HUMANA INC	4.950% 10/01/2044 DD 09/19/14	\$ 168,777.11	\$ 153,496.39	170,000.00
HUMANA INC	4.875% 04/01/2030 DD 03/26/20	\$ 627,390.00	\$ 490,048.61	500,000.00
HUMANA INC	3.850% 10/01/2024 DD 09/19/14	\$ 506,632.48	\$ 499,725.78	510,000.00
HUMANA INC	1.350% 02/03/2027 DD 08/03/21	\$ 485,905.00	\$ 432,298.24	500,000.00

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HUMANA INC		\$ 7,877,594.76	\$ 16,964,757.18	33,122.00
HUNGARY GOVERNMENT INTERNATION	7.625% 03/29/2041 DD 03/29/11	\$ 227,015.60	\$ 218,314.80	200,000.00
HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	\$ 683,223.27	\$ 649,285.00	650,000.00
HUNTINGTON BANCSHARES INC/OH	VAR RT 08/15/2036 DD 02/15/22	\$ 696,132.37	\$ 647,235.14	900,000.00
HUNTINGTON BANCSHARES INC/OH	VAR RT 08/04/2028 DD 08/04/22	\$ 392,580.00	\$ 381,008.87	400,000.00
HUNTINGTON BANCSHARES INC/OH		\$ 4,023,631.27	\$ 5,275,599.60	374,156.00
HUNTINGTON INGALLS INDUSTRIES		\$ 1,250,646.55	\$ 2,337,480.44	10,133.00
HUNTINGTON NATIONAL BANK/THE	VAR RT 11/18/2025 DD 11/18/22	\$ 400,668.00	\$ 400,794.35	400,000.00
HUNTINGTON NATIONAL BANK/THE	5.650% 01/10/2030 DD 11/18/22	\$ 251,710.00	\$ 251,908.45	250,000.00
HUNTSMAN CORP		\$ 1,061,224.77	\$ 1,417,693.20	51,590.00
HUNTSMAN INTERNATIONAL LLC	4.500% 05/01/2029 DD 03/13/19	\$ 476,808.64	\$ 449,040.00	500,000.00
HURON CONSULTING GROUP INC		\$ 298,956.36	\$ 421,152.60	5,801.00
HYATT HOTELS CORP	VAR RT 04/23/2030 DD 04/23/20	\$ 511,575.15	\$ 489,112.59	500,000.00
HYATT HOTELS CORP	VAR RT 04/23/2025 DD 04/23/20	\$ 406,255.28	\$ 396,913.74	400,000.00
HYATT HOTELS CORP		\$ 873,917.89	\$ 1,188,241.65	13,137.00
HYCROFT MINING HOLDING CORP		\$ 40,872.68	\$ 17,054.32	32,057.00
HYDROFARM HOLDINGS GROUP INC		\$ 352,818.55	\$ 29,054.75	18,745.00
HYLION HOLDINGS CORP		\$ 534,641.22	\$ 140,659.74	60,111.00
HYSTER-YALE MATERIALS HANDLING		\$ 290,448.60	\$ 124,575.82	4,922.00
HYZON MOTORS INC		\$ 52,693.20	\$ 22,878.00	14,760.00
I3 VERTICALS INC		\$ 101,783.05	\$ 91,810.48	3,772.00
IAA INC		\$ 970,195.31	\$ 1,387,520.00	34,688.00
IAC INC		\$ 882,826.22	\$ 868,464.00	19,560.00
IBEX HOLDINGS LTD		\$ 33,436.09	\$ 39,635.75	1,595.00
ICF INTERNATIONAL INC		\$ 401,806.11	\$ 470,586.55	4,751.00
ICHOH HOLDINGS LTD		\$ 461,883.52	\$ 343,081.44	12,792.00
ICOSAVAX INC		\$ 194,465.95	\$ 81,361.18	10,247.00
ICU MEDICAL INC		\$ 1,319,168.45	\$ 834,171.56	5,297.00
IDACORP INC		\$ 1,311,225.28	\$ 1,399,353.75	12,975.00
IDEAYA BIOSCIENCES INC		\$ 378,544.91	\$ 373,030.10	20,530.00
IDENTIV INC		\$ 61,025.36	\$ 26,578.04	3,671.00
IDEX CORP		\$ 2,136,895.48	\$ 4,438,506.87	19,439.00
IDEXX LABORATORIES INC		\$ 4,863,895.50	\$ 8,993,886.16	22,046.00
IDT CORP		\$ 137,417.35	\$ 126,483.30	4,490.00
IEI INTEGRATION CORP		\$ 230,673.20	\$ 295,572.23	128,313.00
IES HOLDINGS INC		\$ 90,116.17	\$ 80,530.48	2,264.00
IGM BIOSCIENCES INC		\$ 118,635.17	\$ 42,150.78	2,478.00
IHEARTMEDIA INC		\$ 758,835.76	\$ 347,016.24	56,702.00
ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	\$ 1,117,383.10	\$ 954,941.30	995,000.00
ILLINOIS TOOL WORKS INC	4.875% 09/15/2041 DD 03/15/12	\$ 351,400.61	\$ 337,727.49	350,000.00
ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	\$ 721,534.90	\$ 689,070.74	700,000.00
ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	\$ 474,807.53	\$ 464,348.10	500,000.00
ILLINOIS TOOL WORKS INC		\$ 10,337,963.64	\$ 17,653,520.20	80,134.00
ILLUMINA INC	2.550% 03/23/2031 DD 03/23/21	\$ 161,748.72	\$ 160,113.56	200,000.00
ILLUMINA INC		\$ 12,926,997.47	\$ 12,665,403.60	62,638.00
IMAGO BIOSCIENCES INC		\$ 169,020.09	\$ 285,011.60	7,928.00
IMAX CORP		\$ 216,175.89	\$ 202,161.40	13,790.00
IMMUNITYBIO INC		\$ 205,513.04	\$ 96,816.72	19,096.00
IMMUNOGEN INC		\$ 310,914.77	\$ 333,455.84	67,229.00
IMMUNOVANT INC		\$ 198,163.49	\$ 367,123.25	20,683.00
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	\$ 210,722.00	\$ 191,002.17	200,000.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 07/26/2026 DD 07/26/19	\$ 398,098.00	\$ 366,856.78	400,000.00
IMPINJ INC		\$ 237,926.42	\$ 481,156.26	4,407.00
INARI MEDICAL INC		\$ 755,473.46	\$ 624,858.36	9,831.00
INCYTE CORP		\$ 3,324,913.29	\$ 3,797,208.32	47,276.00
INDEPENDENCE PLAZA INDP E 144A	4.996% 07/10/2035 DD 06/01/18	\$ 1,219,940.34	\$ 1,096,965.81	1,220,000.00
INDEPENDENCE REALTY TRUST INC		\$ 2,051,229.21	\$ 1,739,884.56	103,196.00
INDEPENDENT BANK CORP		\$ 1,513,504.95	\$ 1,772,293.35	20,991.28
INDEPENDENT BANK CORP/MI		\$ 177,654.68	\$ 219,944.40	9,195.00
INDEPENDENT BANK GROUP INC		\$ 986,726.58	\$ 984,771.28	16,391.00
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	\$ 96,627.60	\$ 75,218.85	90,000.00
INDIANA MICHIGAN POWER CO	3.850% 05/15/2028 DD 05/02/18	\$ 143,362.79	\$ 141,360.23	150,000.00
INDIE SEMICONDUCTOR INC		\$ 119,836.99	\$ 107,732.57	18,479.00
INDONESIA GOVERNMENT INTERNATI	4.750% 02/11/2029 DD 12/11/18	\$ 506,319.90	\$ 501,322.99	500,000.00
INDONESIA GOVERNMENT INTERNATI	4.450% 04/15/2070 DD 04/15/20	\$ 919,002.92	\$ 838,274.40	1,000,000.00
INDONESIA GOVERNMENT INTERNATI	4.350% 01/11/2048 DD 12/11/17	\$ 174,042.10	\$ 171,756.80	200,000.00
INDONESIA GOVERNMENT INTERNATI	4.300% 03/31/2052 DD 03/31/22	\$ 406,000.00	\$ 338,044.71	400,000.00
INDONESIA GOVERNMENT INTERNATI	3.700% 10/30/2049 DD 10/30/19	\$ 400,586.29	\$ 384,065.54	500,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	\$ 776,238.81	\$ 759,319.37	800,000.00
INDUS REALTY TRUST INC		\$ 159,454.28	\$ 159,677.35	2,515.00
INDUSTRIA DE DISENO TEXTIL SA		\$ 4,778,896.07	\$ 8,351,514.07	314,900.00
INDUSTRIAL LOGISTICS PROPRTIE		\$ 602,621.00	\$ 92,858.19	28,397.00
INDYMAC INDX MORTGAG AR18 2A1A	VAR RT 10/25/2036 DD 09/07/05	\$ 41,330.11	\$ 28,744.55	56,327.24
INDYMAC INDX MORTGAGE AR11 A3	VAR RT 08/25/2035 DD 06/01/05	\$ 936,046.41	\$ 792,849.80	995,467.06
INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	\$ 631,127.83	\$ 673,536.49	770,206.41
INDYMAC INDX MORTGAGE AR39 A1	VAR RT 02/25/2037 DD 12/28/06	\$ 530,496.17	\$ 490,307.89	560,667.65
INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	\$ 323,213.18	\$ 332,201.95	382,783.94
INFINERA CORP		\$ 288,022.90	\$ 236,729.02	35,123.00
INFORMATICA INC		\$ 288,491.58	\$ 139,931.10	8,590.00
INFORMATION SERVICES GROUP INC		\$ 78,906.87	\$ 57,224.00	12,440.00
ING GROEP NV	VAR RT 03/28/2033 DD 03/28/22	\$ 695,237.96	\$ 660,309.35	750,000.00
ING GROEP NV	VAR RT 03/28/2028 DD 03/28/22	\$ 390,281.16	\$ 374,032.06	400,000.00
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	\$ 480,712.70	\$ 473,569.87	500,000.00
ING GROEP NV	3.550% 04/09/2024 DD 04/09/19	\$ 198,607.51	\$ 195,633.41	200,000.00
INGERSOLL RAND INC		\$ 3,108,726.52	\$ 5,399,724.00	103,344.00
INGEVITY CORP		\$ 485,868.51	\$ 466,171.92	6,618.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
INGLES MARKETS INC		\$ 374,412.57	\$ 632,584.68	6,558.00
INGREDION INC		\$ 1,436,021.73	\$ 1,664,320.35	16,995.00
INHIBRX INC		\$ 159,357.57	\$ 142,788.80	5,795.00
INNER MONGOLIA ERDOS RESOURCES	CN/900936	\$ 1,228,245.89	\$ 1,945,351.80	1,194,200.00
INNOSPEC INC		\$ 478,267.29	\$ 558,529.80	5,430.00
INNOVAGE HOLDING CORP		\$ 68,709.97	\$ 55,860.40	7,780.00
INNOVATIVE INDUSTRIAL PROPERTI		\$ 944,368.15	\$ 502,797.35	4,961.00
INNOVID CORP		\$ 37,868.06	\$ 25,974.90	15,190.00
INNOVIVA INC		\$ 167,453.32	\$ 151,129.50	11,406.00
INOGEN INC		\$ 372,002.88	\$ 196,213.05	9,955.00
INOTIV INC		\$ 145,315.40	\$ 39,697.84	8,036.00
INOVA HEALTH SYSTEM FOUNDATION	4.068% 05/15/2052 DD 04/21/22	\$ 275,940.11	\$ 248,385.80	300,000.00
INOVIO PHARMACEUTICALS INC		\$ 851,418.56	\$ 184,098.72	118,012.00
INSEEGO CORP		\$ 289,405.10	\$ 28,098.03	33,331.00
INSIGHT ENTERPRISES INC		\$ 545,276.83	\$ 692,364.35	6,905.00
INSMED INC		\$ 3,838,040.09	\$ 3,828,527.64	191,618.00
INSPERITY INC		\$ 637,762.14	\$ 733,288.00	6,455.00
INSPIRATO INC		\$ 50,467.94	\$ 18,007.08	15,132.00
INSPIRE MEDICAL SYSTEMS INC		\$ 950,798.95	\$ 1,253,606.76	4,977.00
INSPIRED ENTERTAINMENT INC		\$ 51,670.52	\$ 69,203.54	5,462.00
INSTALLED BUILDING PRODUCTS IN		\$ 441,740.02	\$ 360,804.00	4,215.00
INSTEEL INDUSTRIES INC		\$ 120,358.81	\$ 88,174.08	3,204.00
INSTIL BIO INC		\$ 347,055.09	\$ 19,795.23	31,421.00
INSTRUCTURE HOLDINGS INC		\$ 154,253.46	\$ 167,431.92	7,143.00
INSULET CORP		\$ 2,772,265.63	\$ 5,294,015.37	17,983.00
INTAPP INC		\$ 65,580.97	\$ 60,728.90	2,435.00
INTEGER HOLDINGS CORP		\$ 1,197,996.86	\$ 1,039,222.80	15,180.00
INTEGRA LIFESCIENCES HOLDINGS		\$ 1,148,130.67	\$ 991,597.95	17,685.00
INTEGRAL AD SCIENCE HOLDING CO		\$ 232,797.87	\$ 122,181.00	13,900.00
INTEL CORP	5.050% 08/05/2062 DD 08/05/22	\$ 454,149.15	\$ 399,156.12	455,000.00
INTEL CORP	4.900% 07/29/2045 DD 07/29/15	\$ 316,265.50	\$ 257,646.22	275,000.00
INTEL CORP	4.800% 10/01/2041 DD 09/19/11	\$ 147,727.76	\$ 138,497.79	150,000.00
INTEL CORP	4.750% 03/25/2050 DD 03/25/20	\$ 1,642,427.55	\$ 1,301,838.95	1,500,000.00
INTEL CORP	4.600% 03/25/2040 DD 03/25/20	\$ 1,008,630.32	\$ 774,002.86	851,000.00
INTEL CORP	4.100% 05/11/2047 DD 05/11/17	\$ 171,457.98	\$ 153,999.80	191,000.00
INTEL CORP	3.400% 03/25/2025 DD 03/25/20	\$ 496,871.13	\$ 487,434.86	500,000.00
INTEL CORP	2.800% 08/12/2041 DD 08/12/21	\$ 150,904.29	\$ 139,647.99	200,000.00
INTEL CORP	2.600% 05/19/2026 DD 05/19/16	\$ 86,484.66	\$ 83,890.83	90,000.00
INTEL CORP	2.450% 11/15/2029 DD 11/21/19	\$ 453,927.78	\$ 429,452.39	500,000.00
INTEL CORP		\$ 38,015,799.91	\$ 28,379,371.08	1,073,756.00
INTELLIA THERAPEUTICS INC		\$ 1,982,198.01	\$ 819,705.66	23,494.00
INTER PARFUMS INC		\$ 216,694.33	\$ 299,018.96	3,098.00
INTERACTIVE BROKERS GROUP INC		\$ 989,191.26	\$ 1,770,910.95	24,477.00
INTER-AMERICAN DEVELOPMENT BAN	3.500% 09/14/2029 DD 09/14/22	\$ 290,484.00	\$ 288,289.64	300,000.00
INTER-AMERICAN DEVELOPMENT BAN	3.200% 08/07/2042 DD 08/07/12	\$ 182,981.15	\$ 165,699.60	200,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/15/2025 DD 01/15/15	\$ 1,181,097.21	\$ 1,087,738.59	1,140,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.750% 03/14/2025 DD 01/16/20	\$ 139,792.18	\$ 136,708.28	145,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.500% 01/13/2027 DD 01/13/22	\$ 2,241,423.10	\$ 2,159,791.08	2,400,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.125% 07/20/2028 DD 07/20/21	\$ 877,850.00	\$ 849,083.43	1,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.875% 04/20/2026 DD 04/20/21	\$ 912,820.00	\$ 894,698.04	1,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.625% 07/15/2025 DD 06/16/20	\$ 2,935,019.11	\$ 2,730,990.00	3,000,000.00
INTER-AMERICAN INVESTMENT CORP	2.625% 04/22/2025 DD 04/22/22	\$ 147,228.59	\$ 143,645.24	150,000.00
INTERCEPT PHARMACEUTICALS INC		\$ 112,062.80	\$ 53,871.35	4,355.00
INTERCONTINENTAL EXCHANGE INC	5.200% 06/15/2062 DD 05/23/22	\$ 302,697.89	\$ 286,075.63	300,000.00
INTERCONTINENTAL EXCHANGE INC	4.600% 03/15/2033 DD 05/23/22	\$ 555,358.89	\$ 529,629.59	550,000.00
INTERCONTINENTAL EXCHANGE INC	4.250% 09/21/2048 DD 08/13/18	\$ 522,188.39	\$ 472,925.21	560,000.00
INTERCONTINENTAL EXCHANGE INC	3.750% 09/21/2028 DD 08/13/18	\$ 937,362.51	\$ 891,052.43	940,000.00
INTERCONTINENTAL EXCHANGE INC	3.000% 09/15/2060 DD 08/20/20	\$ 92,417.85	\$ 65,879.25	105,000.00
INTERCONTINENTAL EXCHANGE INC	2.650% 09/15/2040 DD 08/20/20	\$ 145,328.97	\$ 139,979.91	200,000.00
INTERCONTINENTAL EXCHANGE INC		\$ 9,370,332.50	\$ 14,719,408.02	143,478.00
INTERDIGITAL INC		\$ 656,901.37	\$ 515,977.44	10,428.00
INTERFACE INC		\$ 175,384.81	\$ 130,787.37	13,251.00
INTERNATIONAL BANCSHARES CORP		\$ 998,343.90	\$ 1,134,527.68	24,793.00
INTERNATIONAL BANK FOR RECONST	3.625% 09/21/2029 DD 09/23/22	\$ 292,689.00	\$ 290,310.33	300,000.00
INTERNATIONAL BANK FOR RECONST	3.125% 06/15/2027 DD 07/19/22	\$ 302,007.00	\$ 286,632.56	300,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 11/25/2024 DD 11/25/14	\$ 983,697.49	\$ 962,158.72	1,000,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 07/29/2025 DD 07/29/15	\$ 488,065.27	\$ 477,231.88	500,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 03/29/2032 DD 03/29/22	\$ 925,283.95	\$ 877,739.87	1,000,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 03/19/2024 DD 03/19/19	\$ 990,652.23	\$ 972,058.59	1,000,000.00
INTERNATIONAL BANK FOR RECONST	1.625% 01/15/2025 DD 01/15/20	\$ 175,749.00	\$ 165,298.04	175,000.00
INTERNATIONAL BANK FOR RECONST	1.500% 08/28/2024 DD 08/28/19	\$ 1,447,907.34	\$ 1,424,592.96	1,500,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 04/20/2028 DD 04/20/21	\$ 895,516.44	\$ 868,679.15	1,000,000.00
INTERNATIONAL BANK FOR RECONST	1.250% 02/10/2031 DD 02/10/21	\$ 671,043.80	\$ 609,325.26	755,000.00
INTERNATIONAL BANK FOR RECONST	1.125% 09/13/2028 DD 09/13/21	\$ 525,264.00	\$ 507,862.03	600,000.00
INTERNATIONAL BANK FOR RECONST	0.875% 07/15/2026 DD 05/25/21	\$ 909,100.23	\$ 889,246.61	1,000,000.00
INTERNATIONAL BANK FOR RECONST	0.875% 05/14/2030 DD 05/14/20	\$ 870,222.50	\$ 794,429.43	1,000,000.00
INTERNATIONAL BANK FOR RECONST	0.750% 03/11/2025 DD 03/11/20	\$ 517,396.25	\$ 489,576.90	530,000.00
INTERNATIONAL BANK FOR RECONST	0.625% 04/22/2025 DD 04/22/20	\$ 1,453,928.98	\$ 1,412,719.00	1,540,000.00
INTERNATIONAL BANK FOR RECONST	0.500% 10/28/2025 DD 10/28/20	\$ 1,138,682.28	\$ 1,122,975.00	1,250,000.00
INTERNATIONAL BANK FOR RECONST	0.375% 07/28/2025 DD 07/28/20	\$ 914,544.43	\$ 903,680.00	1,000,000.00
INTERNATIONAL BUSINESS MACHINE	5.600% 11/30/2039 DD 11/30/09	\$ 167,829.70	\$ 155,227.70	153,000.00
INTERNATIONAL BUSINESS MACHINE	4.900% 07/27/2052 DD 07/27/22	\$ 299,775.00	\$ 272,651.05	300,000.00
INTERNATIONAL BUSINESS MACHINE	4.250% 05/15/2049 DD 05/15/19	\$ 530,093.53	\$ 494,666.35	600,000.00
INTERNATIONAL BUSINESS MACHINE	4.150% 07/27/2027 DD 07/27/22	\$ 303,753.00	\$ 292,317.58	300,000.00
INTERNATIONAL BUSINESS MACHINE	4.150% 05/15/2039 DD 05/15/19	\$ 614,441.58	\$ 517,400.54	600,000.00
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	\$ 364,437.14	\$ 335,530.03	405,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
INTERNATIONAL BUSINESS MACHINE	3.430% 02/09/2052 DD 02/09/22	\$ 382,843.06	\$ 351,561.47	500,000.00
INTERNATIONAL BUSINESS MACHINE	2.200% 02/09/2027 DD 02/09/22	\$ 380,207.89	\$ 359,404.24	400,000.00
INTERNATIONAL BUSINESS MACHINE	1.950% 05/15/2030 DD 05/07/20	\$ 484,040.87	\$ 407,782.41	500,000.00
INTERNATIONAL BUSINESS MACHINE		\$ 35,679,347.53	\$ 33,208,759.23	235,707.00
INTERNATIONAL FINANCE CORP	1.375% 10/16/2024 DD 10/16/19	\$ 960,591.38	\$ 944,305.29	1,000,000.00
INTERNATIONAL FINANCE CORP	0.750% 10/08/2026 DD 09/08/21	\$ 985,325.80	\$ 964,104.21	1,100,000.00
INTERNATIONAL FINANCE CORP	0.750% 08/27/2030 DD 08/27/20	\$ 982,630.00	\$ 779,174.01	1,000,000.00
INTERNATIONAL FLAVORS & FRAGRA	5.000% 09/26/2048 DD 09/26/18	\$ 278,801.20	\$ 254,731.35	300,000.00
INTERNATIONAL FLAVORS & FRAGRA		\$ 8,114,566.49	\$ 6,880,020.16	65,624.00
INTERNATIONAL GAME TECHNOLOGY		\$ 796,408.74	\$ 885,427.20	39,040.00
INTERNATIONAL GAMES SYSTEM CO		\$ 252,037.52	\$ 337,880.49	23,956.00
INTERNATIONAL MONEY EXPRESS IN		\$ 91,332.01	\$ 135,180.39	5,547.00
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	\$ 282,846.98	\$ 259,937.95	301,000.00
INTERNATIONAL PAPER CO	4.350% 08/15/2048 DD 08/09/17	\$ 279,789.57	\$ 232,827.56	279,000.00
INTERNATIONAL PAPER CO		\$ 3,651,176.36	\$ 3,173,320.05	91,635.00
INTERNATIONAL SEAWAYS INC		\$ 438,551.27	\$ 828,988.86	22,393.00
INTERPUBLIC GROUP OF COS INC/T	5.400% 10/01/2048 DD 09/21/18	\$ 198,000.00	\$ 182,757.40	200,000.00
INTERPUBLIC GROUP OF COS INC/T	2.400% 03/01/2031 DD 02/25/21	\$ 406,761.39	\$ 394,655.83	500,000.00
INTERPUBLIC GROUP OF COS INC/T		\$ 2,035,774.01	\$ 3,341,559.27	100,317.00
INTERSTATE POWER AND LIGHT CO	3.600% 04/01/2029 DD 04/01/19	\$ 47,485.53	\$ 45,715.48	50,000.00
INTERSTATE POWER AND LIGHT CO	3.500% 09/30/2049 DD 09/26/19	\$ 237,390.24	\$ 213,627.20	300,000.00
INTERSTATE POWER AND LIGHT CO	2.300% 06/01/2030 DD 06/02/20	\$ 497,155.00	\$ 408,545.90	500,000.00
INTESA SANPAOLO SPA	5.250% 01/12/2024 DD 01/14/14	\$ 252,020.30	\$ 247,769.75	250,000.00
INTESA SANPAOLO SPA 144A	4.000% 09/23/2029 DD 09/23/19	\$ 993,240.00	\$ 855,549.85	1,000,000.00
INTRA-CELLULAR THERAPIES INC		\$ 586,625.98	\$ 852,752.88	16,114.00
INTREPID POTASH INC		\$ 150,361.69	\$ 144,436.61	5,003.00
INTUIT INC	1.650% 07/15/2030 DD 06/29/20	\$ 204,001.97	\$ 200,476.69	250,000.00
INTUIT INC		\$ 16,714,862.20	\$ 28,158,120.90	72,345.00
INTUITIVE SURGICAL INC		\$ 16,309,191.89	\$ 40,765,455.15	153,629.00
INVENTRUST PROPERTIES CORP		\$ 823,541.31	\$ 741,427.50	31,350.00
INVESCO LTD		\$ 2,319,433.71	\$ 1,815,784.67	100,933.00
INVESCO MORTGAGE CAPITAL INC		\$ 29,606.67	\$ 26,949.41	2,117.00
INVESCO MTG CAP INC		\$ 858,413.44	\$ 171,078.47	13,439.00
INVESTORS TITLE CO		\$ 91,591.24	\$ 77,758.85	527.00
INVITAE CORP		\$ 2,294,843.69	\$ 204,283.80	109,830.00
INVITATION HOMES INC		\$ 13,424,790.33	\$ 14,282,715.72	481,873.00
INVIVYD INC		\$ 338,965.15	\$ 34,413.00	22,942.00
IONIS PHARMACEUTICALS INC		\$ 1,813,156.02	\$ 1,410,936.12	37,356.00
IONQ INC		\$ 263,586.70	\$ 174,970.20	50,716.00
IOVANCE BIOTHERAPEUTICS INC		\$ 713,569.78	\$ 439,791.75	68,825.00
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	\$ 99,909.00	\$ 88,837.33	100,000.00
IPG PHOTONICS CORP		\$ 1,579,318.02	\$ 1,559,688.25	16,475.00
IQVIA HOLDINGS INC		\$ 6,504,240.27	\$ 10,071,982.62	49,158.00
IRADIMED CORP		\$ 38,179.57	\$ 34,174.32	1,208.00
IRHYTHM TECHNOLOGIES INC		\$ 334,080.25	\$ 501,415.51	5,353.00
IRIDIUM COMMUNICATIONS INC		\$ 791,279.62	\$ 1,142,262.20	22,223.00
IROBOT CORP		\$ 438,205.91	\$ 265,244.43	5,511.00
IRON MOUNTAIN INC		\$ 2,725,888.72	\$ 3,729,228.65	74,809.00
IRONNET INC		\$ 29,523.72	\$ 2,460.31	10,697.00
IRONWOOD PHARMACEUTICALS INC		\$ 313,012.94	\$ 303,765.63	24,517.00
ISHARES MSCI BRAZIL SMALL-CA		\$ 10,067,420.43	\$ 7,614,399.98	652,197.00
ISHARES MSCI INDIA SMALL-CAP		\$ 19,238,756.67	\$ 24,762,139.28	478,403.00
ISHARES RUSSELL 2000 ETF		\$ 757,636.75	\$ 597,531.72	3,427.00
ISHARES RUSSELL 2000 VALUE E		\$ 868,652.74	\$ 867,796.86	6,258.00
ISRAEL GOVERNMENT INTERNATIONA	4.500% 04/03/2120 DD 04/03/20	\$ 897,100.00	\$ 655,920.00	750,000.00
ISRAEL GOVERNMENT INTERNATIONA	3.875% 07/03/2050 DD 04/03/20	\$ 1,434,375.00	\$ 1,261,605.00	1,500,000.00
ISRAEL GOVERNMENT INTERNATIONA	3.250% 01/17/2028 DD 01/17/18	\$ 483,824.00	\$ 473,750.00	500,000.00
ISRAEL ST AID	5.500% 09/18/2033 DD 09/18/03	\$ 265,772.00	\$ 217,379.58	200,000.00
ISRAEL ST AID	5.500% 04/26/2024 DD 04/26/04	\$ 296,892.50	\$ 251,551.07	250,000.00
ISS A/S		\$ 2,358,139.29	\$ 2,340,361.58	110,708.00
ISTAR INC		\$ 496,943.67	\$ 239,810.90	31,430.00
ITALY BUONI POLIENNALI DE 144A	2.550% 09/15/2041	\$ 885,532.06	\$ 943,602.93	864,078.60
ITALY BUONI POLIENNALI DE 144A	1.300% 05/15/2028	\$ 2,293,212.92	\$ 1,869,708.24	1,811,101.95
ITALY BUONI POLIENNALI DE 144A	0.100% 05/15/2033	\$ 979,375.61	\$ 1,078,555.61	1,288,161.00
ITC HOLDINGS CORP	3.350% 11/15/2027 DD 05/15/18	\$ 476,945.79	\$ 460,347.16	500,000.00
ITEOS THERAPEUTICS INC		\$ 265,152.64	\$ 206,197.74	10,558.00
ITRON INC		\$ 1,292,068.29	\$ 1,000,793.35	19,759.00
ITT INC		\$ 1,084,550.15	\$ 1,797,094.90	22,159.00
IVANHOE ELECTRIC INC / US		\$ 37,712.50	\$ 52,366.50	4,310.00
IVERIC BIO INC		\$ 2,056,831.54	\$ 3,264,339.88	152,468.00
IWG PLC		\$ 1,145,037.91	\$ 635,649.79	318,332.00
J & J SNACK FOODS CORP		\$ 413,363.37	\$ 396,282.37	2,647.00
J M SMUCKER CO/THE	3.500% 03/15/2025 DD 09/15/15	\$ 592,652.68	\$ 575,638.83	595,000.00
J M SMUCKER CO/THE		\$ 2,936,332.12	\$ 4,254,651.00	26,850.00
J.P. MORGAN CHASE C AON F 144A	VAR RT 07/05/2031 DD 06/01/18	\$ 697,198.65	\$ 581,250.38	715,000.00
J.P. MORGAN CHASE C MFP E 144A	VAR RT 07/15/2036 DD 07/18/19	\$ 1,071,000.00	\$ 994,803.28	1,071,000.00
J.P. MORGAN CHASE C MFP F 144A	VAR RT 07/15/2036 DD 07/18/19	\$ 357,000.00	\$ 325,343.60	357,000.00
J.P. MORGAN CHASE C OSB E 144A	VAR RT 06/05/2039 DD 06/01/19	\$ 1,104,065.95	\$ 846,234.05	1,113,000.00
J.P. MORGAN CHASE NINE A 144A	VAR RT 09/06/2038 DD 09/01/16	\$ 2,551,270.00	\$ 2,210,931.50	2,500,000.00
JAB HOLDINGS BV 144A	2.200% 11/23/2030 DD 11/23/20	\$ 477,485.00	\$ 374,763.62	500,000.00
JABIL INC	3.600% 01/15/2030 DD 01/15/20	\$ 443,283.31	\$ 439,014.66	500,000.00
JABIL INC	3.000% 01/15/2031 DD 07/13/20	\$ 122,293.98	\$ 121,680.58	147,000.00
JABIL INC		\$ 1,229,965.69	\$ 2,485,344.40	36,442.00
JACK HENRY & ASSOCIATES INC		\$ 1,846,974.60	\$ 3,306,672.60	18,835.00
JACK IN THE BOX INC		\$ 4,860,063.39	\$ 4,189,594.92	61,404.00
JACKSON FINANCIAL INC	3.125% 11/23/2031 DD 05/23/22	\$ 321,610.11	\$ 306,592.31	400,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
JACKSON FINANCIAL INC		\$ 949,580.45	\$ 1,192,253.30	34,270.00
JACOBS SOLUTIONS INC		\$ 2,625,877.59	\$ 3,973,836.72	33,096.00
JAMES RIVER GROUP HOLDINGS LTD		\$ 595,312.70	\$ 348,046.95	16,645.00
JAMF HOLDING CORP		\$ 2,020,092.34	\$ 1,260,853.50	59,195.00
JANUS HENDERSON GROUP PLC		\$ 1,381,868.06	\$ 851,988.48	36,224.00
JANUS INTERNATIONAL GROUP INC		\$ 132,301.09	\$ 140,905.52	14,801.00
JANUX THERAPEUTICS INC		\$ 149,770.73	\$ 106,808.70	8,110.00
JAPAN BANK FOR INTERNATIONAL C	2.750% 11/16/2027 DD 11/16/17	\$ 958,300.00	\$ 920,048.32	1,000,000.00
JAPAN BANK FOR INTERNATIONAL C	2.500% 05/28/2025 DD 05/28/15	\$ 1,485,823.20	\$ 1,337,089.89	1,410,000.00
JAPAN BANK FOR INTERNATIONAL C	2.125% 02/10/2025 DD 02/10/15	\$ 968,530.00	\$ 948,695.52	1,000,000.00
JAPAN BANK FOR INTERNATIONAL C	1.875% 07/21/2026 DD 07/21/16	\$ 699,144.71	\$ 679,668.45	750,000.00
JAPAN BANK FOR INTERNATIONAL C	1.875% 04/15/2031 DD 04/15/21	\$ 438,275.00	\$ 407,493.23	500,000.00
JAPAN BANK FOR INTERNATIONAL C	0.625% 07/15/2025 DD 07/15/20	\$ 918,800.00	\$ 902,199.69	1,000,000.00
JAPAN INTERNATIONAL COOPERATIO	3.250% 05/25/2027 DD 05/25/22	\$ 489,148.75	\$ 473,845.00	500,000.00
JARDINE MATHESON HOLDINGS LTD		\$ 7,758,510.09	\$ 6,209,800.00	122,000.00
JAZZ PHARMACEUTICALS PLC		\$ 2,601,490.10	\$ 2,499,573.90	15,690.00
JB HUNT TRANSPORT SERVICES INC		\$ 2,046,148.99	\$ 3,752,924.64	21,524.00
JBG SMITH PROPERTIES		\$ 954,176.21	\$ 581,015.76	30,612.00
JDE PEET'S NV		\$ 2,102,500.87	\$ 1,978,224.72	68,600.00
JEFFERIES FINANCIAL GROUP INC	6.500% 01/20/2043 DD 01/18/13	\$ 52,050.50	\$ 48,712.46	50,000.00
JEFFERIES FINANCIAL GROUP INC	4.850% 01/15/2027 DD 01/17/17	\$ 497,792.73	\$ 493,671.57	500,000.00
JEFFERIES FINANCIAL GROUP INC	2.750% 10/15/2032 DD 10/07/20	\$ 416,572.59	\$ 338,405.76	450,000.00
JEFFERIES FINANCIAL GROUP INC	2.625% 10/15/2031 DD 10/08/21	\$ 309,599.88	\$ 305,135.80	400,000.00
JEFFERIES FINANCIAL GROUP INC		\$ 1,428,887.81	\$ 1,912,344.08	55,786.00
JELD-WEN HOLDING INC		\$ 659,897.35	\$ 288,467.45	29,893.00
JETBLUE AIRWAYS CORP		\$ 1,433,704.76	\$ 499,173.84	77,033.00
JFROG LTD		\$ 1,046,093.36	\$ 424,850.94	19,918.00
JNBY DESIGN LTD	HK/03306	\$ 401,892.91	\$ 241,469.84	202,000.00
JOANN INC		\$ 51,227.18	\$ 14,133.15	4,959.00
JOBY AVIATION INC		\$ 274,891.78	\$ 179,794.50	53,670.00
JOHN B SANFILIPPO & SON INC		\$ 210,617.88	\$ 201,267.00	2,475.00
JOHN BEAN TECHNOLOGIES CORP		\$ 733,153.91	\$ 519,667.70	5,690.00
JOHN DEERE CAPITAL CORP	4.350% 09/15/2032 DD 09/08/22	\$ 191,264.00	\$ 194,288.39	200,000.00
JOHN DEERE CAPITAL CORP	4.150% 09/15/2027 DD 09/08/22	\$ 195,684.00	\$ 196,143.95	200,000.00
JOHN DEERE CAPITAL CORP	4.050% 09/08/2025 DD 09/08/22	\$ 197,208.00	\$ 196,837.83	200,000.00
JOHN DEERE CAPITAL CORP	2.650% 06/10/2026 DD 06/10/16	\$ 1,017,759.75	\$ 935,973.58	1,000,000.00
JOHN DEERE CAPITAL CORP	2.600% 03/07/2024 DD 06/07/19	\$ 493,889.56	\$ 487,052.28	500,000.00
JOHN DEERE CAPITAL CORP	2.050% 01/09/2025 DD 01/09/20	\$ 481,983.97	\$ 474,631.26	500,000.00
JOHN DEERE CAPITAL CORP	1.700% 01/11/2027 DD 01/10/22	\$ 379,068.24	\$ 356,679.47	400,000.00
JOHN DEERE CAPITAL CORP	1.450% 01/15/2031 DD 01/07/21	\$ 255,101.15	\$ 234,536.91	300,000.00
JOHN DEERE CAPITAL CORP	0.700% 01/15/2026 DD 01/07/21	\$ 499,730.00	\$ 444,920.00	500,000.00
JOHN MARSHALL BANCORP INC		\$ 142,026.04	\$ 165,135.84	5,776.00
JOHN WILEY & SONS INC		\$ 472,844.30	\$ 336,263.64	8,394.00
JOHNSON & JOHNSON	4.500% 09/01/2040 DD 08/17/10	\$ 27,661.80	\$ 28,657.06	30,000.00
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	\$ 154,414.98	\$ 147,470.12	150,000.00
JOHNSON & JOHNSON	3.700% 03/01/2046 DD 03/01/16	\$ 778,237.72	\$ 650,157.74	775,000.00
JOHNSON & JOHNSON	3.625% 03/03/2037 DD 03/03/17	\$ 111,842.40	\$ 97,725.01	110,000.00
JOHNSON & JOHNSON	3.550% 03/01/2036 DD 03/01/16	\$ 559,653.61	\$ 531,614.83	600,000.00
JOHNSON & JOHNSON	2.100% 09/01/2040 DD 08/25/20	\$ 363,275.77	\$ 344,015.85	500,000.00
JOHNSON & JOHNSON	1.300% 09/01/2030 DD 08/25/20	\$ 1,434,855.00	\$ 1,209,196.67	1,500,000.00
JOHNSON & JOHNSON		\$ 87,201,092.69	\$ 133,433,990.70	755,358.00
JOHNSON CONTROLS INTERNATIONAL	VAR RT 07/02/2044 DD 07/02/16	\$ 227,712.70	\$ 216,402.46	250,000.00
JOHNSON CONTROLS INTERNATIONAL	4.900% 12/01/2032 DD 09/14/22	\$ 190,690.00	\$ 196,588.39	200,000.00
JOHNSON CONTROLS INTERNATIONAL	4.500% 02/15/2047 DD 02/07/17	\$ 220,331.95	\$ 205,471.05	250,000.00
JOHNSON CONTROLS INTERNATIONAL	1.750% 09/15/2030 DD 09/11/20	\$ 461,494.43	\$ 455,302.51	570,000.00
JOHNSON CONTROLS INTERNATIONAL		\$ 8,956,055.60	\$ 11,456,640.00	179,010.00
JOHNSON OUTDOORS INC		\$ 179,449.69	\$ 156,109.32	2,361.00
JOINT CORP/THE		\$ 170,043.56	\$ 33,202.50	2,375.00
JONES LANG LASALLE INC		\$ 1,702,947.65	\$ 2,059,857.25	12,925.00
JOUNCE THERAPEUTICS INC		\$ 104,460.63	\$ 20,526.12	18,492.00
JP MORGAN CHASE C NNN EFX 144A	3.972% 01/16/2037 DD 02/10/20	\$ 728,207.67	\$ 596,499.51	707,000.00
JP MORGAN CHASE C NNN FFX 144A	4.625% 01/16/2037 DD 02/10/20	\$ 943,891.56	\$ 833,272.01	1,024,000.00
JP MORGAN CHASE C NNN GFX 144A	VAR RT 01/16/2037 DD 02/10/20	\$ 362,407.50	\$ 300,996.07	378,000.00
JP MORGAN CHASE CO DSTY E 144A	VAR RT 06/10/2027 DD 07/06/14	\$ 1,678,958.53	\$ 20,159.58	2,037,000.00
JP MORGAN CHASE CO LC11 F 144A	VAR RT 04/15/2046 DD 05/01/13	\$ 1,694,257.62	\$ 373,555.60	2,326,000.00
JP MORGAN CHASE COM CBX D 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 98.22	\$ 106.40	112.00
JP MORGAN CHASE COM CBX E 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,004,197.51	\$ 863,721.70	997,185.39
JP MORGAN CHASE COM CBX F 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,214,542.93	\$ 619,376.65	1,417,000.00
JP MORGAN CHASE COM CBX G 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,686,856.88	\$ 645,776.30	2,244,000.00
JP MORGAN CHASE COMM C3 E 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 1,148,267.24	\$ 498,240.03	1,150,000.00
JP MORGAN CHASE COMM C3 G 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 278,140.63	\$ 28,088.27	350,000.00
JP MORGAN CHASE COMM C3 H 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 743,422.97	\$ 82,159.46	903,000.00
JP MORGAN CHASE COMMERC LC11 C	VAR RT 04/15/2046 DD 05/01/13	\$ 771,101.09	\$ 731,882.82	788,000.00
JPMBB COMMERCIAL C23 UH5 144A	4.709% 09/15/2047 DD 09/01/14	\$ 173,944.84	\$ 142,294.60	197,000.00
JPMBB COMMERCIAL MO C26 D 144A	VAR RT 01/15/2048 DD 12/01/14	\$ 641,787.42	\$ 631,736.42	786,000.00
JPMBB COMMERCIAL MORTGAG C32 C	VAR RT 11/15/2048 DD 10/01/15	\$ 1,580,710.12	\$ 1,190,132.15	1,651,061.00
JPMDB COMMERCIAL M COR6 D 144A	2.500% 11/13/2052 DD 11/01/19	\$ 480,732.42	\$ 365,109.05	567,000.00
JPMDB COMMERCIAL M COR6 E 144A	2.500% 11/13/2052 DD 11/01/19	\$ 848,480.58	\$ 641,225.91	1,071,000.00
JPMDB COMMERCIAL M COR7 D 144A	1.750% 05/13/2053 DD 06/01/20	\$ 480,328.89	\$ 374,472.97	651,000.00
JPMDB COMMERCIAL MOR C4 D 144A	VAR RT 12/15/2049 DD 11/01/16	\$ 983,297.85	\$ 930,206.67	1,307,000.00
JPMDB COMMERCIAL MOR C7 D 144A	3.000% 10/15/2050 DD 10/01/17	\$ 584,900.87	\$ 522,676.05	750,000.00
JPMDB COMMERCIAL MOR C8 D 144A	VAR RT 06/15/2051 DD 06/01/18	\$ 307,034.82	\$ 260,161.51	391,000.00
JPMORGAN CHASE & CO	VAR RT 12/15/2025 DD 12/15/22	\$ 751,987.50	\$ 750,013.18	750,000.00
JPMORGAN CHASE & CO	VAR RT 12/10/2025 DD 12/10/21	\$ 1,166,799.74	\$ 1,157,283.08	1,250,000.00
JPMORGAN CHASE & CO	VAR RT 11/19/2031 DD 11/19/20	\$ 1,275,507.16	\$ 1,023,392.58	1,350,000.00
JPMORGAN CHASE & CO	VAR RT 11/19/2026 DD 11/19/20	\$ 977,380.00	\$ 882,036.30	1,000,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
JPMORGAN CHASE & CO	VAR RT 10/15/2025 DD 09/12/19	\$ 1,591,828.19	\$ 1,573,728.54	1,670,000.00
JPMORGAN CHASE & CO	VAR RT 09/14/2033 DD 09/14/22	\$ 475,725.00	\$ 488,026.73	500,000.00
JPMORGAN CHASE & CO	VAR RT 08/09/2025 DD 08/10/21	\$ 278,325.15	\$ 276,883.96	300,000.00
JPMORGAN CHASE & CO	VAR RT 07/23/2029 DD 07/23/18	\$ 3,381,426.89	\$ 3,214,719.90	3,450,000.00
JPMORGAN CHASE & CO	VAR RT 06/15/2023 DD 06/15/11	\$ 94,006.00	\$ 99,470.00	100,000.00
JPMORGAN CHASE & CO	VAR RT 06/14/2025 DD 06/14/22	\$ 198,002.00	\$ 195,544.22	200,000.00
JPMORGAN CHASE & CO	VAR RT 05/13/2031 DD 05/13/20	\$ 301,362.68	\$ 288,384.52	350,000.00
JPMORGAN CHASE & CO	VAR RT 04/26/2033 DD 04/26/22	\$ 1,220,162.50	\$ 1,157,203.91	1,250,000.00
JPMORGAN CHASE & CO	VAR RT 04/23/2029 DD 04/23/18	\$ 238,270.58	\$ 231,283.99	250,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2052 DD 04/22/21	\$ 486,606.14	\$ 432,522.89	640,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2051 DD 04/22/20	\$ 1,400,954.78	\$ 982,777.52	1,500,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2032 DD 04/22/21	\$ 1,772,233.00	\$ 1,361,767.69	1,700,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2027 DD 04/22/21	\$ 2,315,270.55	\$ 2,288,915.71	2,605,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2026 DD 04/22/20	\$ 1,166,876.19	\$ 1,160,370.31	1,250,000.00
JPMORGAN CHASE & CO	VAR RT 03/28/2024 DD 03/28/14	\$ 474,215.00	\$ 453,550.00	470,000.00
JPMORGAN CHASE & CO	VAR RT 03/24/2031 DD 03/24/20	\$ 681,137.47	\$ 653,769.52	700,000.00
JPMORGAN CHASE & CO	VAR RT 02/24/2028 DD 02/24/22	\$ 400,000.00	\$ 361,838.94	400,000.00
JPMORGAN CHASE & CO	VAR RT 02/24/2026 DD 02/24/22	\$ 249,735.00	\$ 235,040.01	250,000.00
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	\$ 532,936.78	\$ 489,829.97	599,000.00
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	\$ 4,568,520.00	\$ 4,204,328.27	4,500,000.00
JPMORGAN CHASE & CO	VAR RT 01/25/2033 DD 01/25/22	\$ 1,452,316.87	\$ 1,351,077.67	1,660,000.00
JPMORGAN CHASE & CO	VAR RT 01/23/2049 DD 01/23/18	\$ 944,831.60	\$ 823,641.09	1,075,000.00
JPMORGAN CHASE & CO	8.750% 09/01/2030 DD 09/01/18	\$ 614,868.35	\$ 582,609.07	500,000.00
JPMORGAN CHASE & CO	5.625% 08/16/2043 DD 08/21/13	\$ 91,461.75	\$ 72,821.33	75,000.00
JPMORGAN CHASE & CO	5.500% 10/15/2040 DD 10/21/10	\$ 41,566.86	\$ 39,414.33	40,000.00
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	\$ 579,275.00	\$ 527,132.76	590,000.00
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	\$ 79,120.83	\$ 77,080.39	80,000.00
JPMORGAN CHASE & CO	3.900% 07/15/2025 DD 07/21/15	\$ 930,277.25	\$ 909,190.68	930,000.00
JPMORGAN CHASE & CO	3.875% 09/10/2024 DD 09/10/14	\$ 1,260,279.91	\$ 1,282,319.02	1,310,000.00
JPMORGAN CHASE & CO	3.300% 04/01/2026 DD 03/23/16	\$ 522,811.46	\$ 511,884.30	540,000.00
JPMORGAN CHASE & CO	3.200% 06/15/2026 DD 06/07/16	\$ 72,598.31	\$ 70,808.55	75,000.00
JPMORGAN CHASE & CO	3.125% 01/23/2025 DD 01/23/15	\$ 491,349.23	\$ 482,557.94	500,000.00
JPMORGAN CHASE & CO		\$ 63,132,099.13	\$ 102,942,535.50	767,655.00
JPMORGAN CHASE BANK NA	VAR RT 12/04/2023 DD 12/04/19	\$ 181,977.00	\$ 180,190.95	183,000.00
JULIUS BAER GROUP LTD		\$ 3,235,774.56	\$ 4,066,220.43	69,849.00
JUNIPER NETWORKS INC	3.750% 08/15/2029 DD 08/26/19	\$ 277,633.02	\$ 261,129.44	293,000.00
JUNIPER NETWORKS INC		\$ 2,044,322.56	\$ 2,658,113.20	83,170.00
JYP ENTERTAINMENT CORP		\$ 605,180.58	\$ 670,546.74	12,506.00
KADANT INC		\$ 368,708.05	\$ 370,358.55	2,085.00
KAISER ALUMINUM CORP		\$ 308,205.98	\$ 214,966.80	2,830.00
KAISER FOUNDATION HOSPITALS	3.002% 06/01/2051 DD 06/15/21	\$ 367,347.11	\$ 340,523.72	500,000.00
KAISER FOUNDATION HOSPITALS	2.810% 06/01/2041 DD 06/15/21	\$ 383,121.39	\$ 362,283.50	500,000.00
KALEVRA INC		\$ 31,499.91	\$ 9,628.52	12,753.00
KALVISTA PHARMACEUTICALS INC		\$ 149,477.40	\$ 73,731.32	10,907.00
KAMAN CORP		\$ 679,122.06	\$ 290,591.30	13,031.00
KANSAS CITY SOUTHERN/OLD	4.700% 05/01/2048 DD 05/03/18	\$ 617,048.36	\$ 516,418.55	600,000.00
KAR AUCTION SERVICES INC		\$ 721,307.21	\$ 645,714.00	49,480.00
KARAT PACKAGING INC		\$ 30,775.87	\$ 22,057.95	1,535.00
KARUNA THERAPEUTICS INC		\$ 3,352,726.21	\$ 4,394,722.50	22,365.00
KARYOPHARM THERAPEUTICS INC		\$ 89,742.78	\$ 44,754.20	13,163.00
KB HOME		\$ 900,089.79	\$ 1,023,563.45	32,137.00
KBR INC		\$ 1,719,364.53	\$ 1,888,128.00	35,760.00
KEARNY FINANCIAL CORP/MD		\$ 373,595.51	\$ 286,656.30	28,242.00
KELLOGG CO	4.300% 05/15/2028 DD 05/14/18	\$ 435,932.00	\$ 388,113.32	400,000.00
KELLOGG CO	3.250% 04/01/2026 DD 03/07/16	\$ 520,859.18	\$ 513,370.26	540,000.00
KELLOGG CO		\$ 4,268,217.38	\$ 4,866,760.60	68,315.00
KELLY SERVICES INC		\$ 329,786.94	\$ 265,313.10	15,699.00
KEMPER CORP	3.800% 02/23/2032 DD 02/23/22	\$ 265,136.60	\$ 250,704.08	300,000.00
KEMPER CORP		\$ 1,111,872.09	\$ 715,515.60	14,543.00
KENNAMETAL INC		\$ 1,319,683.25	\$ 907,976.28	37,738.00
KENNEDY-WILSON HOLDINGS INC		\$ 1,062,281.87	\$ 860,824.25	54,725.00
KENTUCKY UTILITIES CO	3.300% 06/01/2050 DD 06/03/20	\$ 308,460.43	\$ 280,951.86	400,000.00
KEROS THERAPEUTICS INC		\$ 137,074.21	\$ 177,481.92	3,696.00
KEURIG DR PEPPER INC	4.500% 11/15/2045 DD 11/09/15	\$ 262,889.65	\$ 254,980.73	300,000.00
KEURIG DR PEPPER INC	4.500% 04/15/2052 DD 04/22/22	\$ 510,221.06	\$ 462,443.78	555,000.00
KEURIG DR PEPPER INC	4.420% 12/15/2046 DD 12/14/16	\$ 101,021.00	\$ 82,130.13	100,000.00
KEURIG DR PEPPER INC	4.417% 05/25/2025 DD 05/25/19	\$ 36,207.61	\$ 35,591.78	36,000.00
KEURIG DR PEPPER INC	3.800% 05/01/2050 DD 04/13/20	\$ 522,165.00	\$ 375,451.24	500,000.00
KEURIG DR PEPPER INC		\$ 6,471,482.36	\$ 7,907,676.32	221,752.00
KEYBANK NA/CLEVELAND OH	5.850% 11/15/2027 DD 11/15/22	\$ 514,420.00	\$ 516,090.15	500,000.00
KEYBANK NA/CLEVELAND OH	4.900% 08/08/2032 DD 08/08/22	\$ 387,520.00	\$ 370,183.27	400,000.00
KEYBANK NA/CLEVELAND OH	4.390% 12/14/2027 DD 06/14/22	\$ 198,696.00	\$ 192,316.05	200,000.00
KEYBANK NA/CLEVELAND OH	4.150% 08/08/2025 DD 08/08/22	\$ 498,210.00	\$ 488,491.49	500,000.00
KEYBANK NA/CLEVELAND OH	3.300% 06/01/2025 DD 06/01/15	\$ 245,694.01	\$ 239,973.54	250,000.00
KEYCORP	2.550% 10/01/2029 DD 09/11/19	\$ 266,875.00	\$ 210,581.50	250,000.00
KEYCORP		\$ 3,353,239.99	\$ 4,234,680.06	243,093.00
KEYENCE CORP		\$ 1,940,337.40	\$ 16,352,139.68	41,960.00
KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	\$ 109,773.57	\$ 103,388.87	105,000.00
KEYSIGHT TECHNOLOGIES INC	3.000% 10/30/2029 DD 10/22/19	\$ 222,201.61	\$ 216,661.48	250,000.00
KEYSIGHT TECHNOLOGIES INC		\$ 3,326,405.00	\$ 8,100,335.57	47,351.00
KEZAR LIFE SCIENCES INC		\$ 189,214.39	\$ 172,261.76	24,469.00
KFORCE INC		\$ 193,083.28	\$ 191,301.87	3,489.00
KIATNAKIN PHATRA BANK PCL		\$ 232,804.56	\$ 269,575.58	126,600.00
KILROY REALTY CORP		\$ 9,052,487.89	\$ 5,502,895.68	142,304.00
KILROY REALTY LP	4.750% 12/15/2028 DD 11/29/18	\$ 488,703.27	\$ 453,603.01	500,000.00
KILROY REALTY LP	3.450% 12/15/2024 DD 12/11/17	\$ 199,740.00	\$ 191,432.42	200,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
KIMBALL ELECTRONICS INC		\$ 208,792.22	\$ 245,801.79	10,881.00
KIMBALL INTERNATIONAL INC		\$ 191,658.27	\$ 107,874.00	16,596.00
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	\$ 171,955.09	\$ 138,701.37	120,000.00
KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	\$ 35,847.20	\$ 28,628.46	40,000.00
KIMBERLY-CLARK CORP	3.100% 03/26/2030 DD 03/26/20	\$ 323,846.59	\$ 313,046.94	348,000.00
KIMBERLY-CLARK CORP		\$ 9,299,487.81	\$ 12,020,526.75	88,549.00
KIMBERLY-CLARK DE MEXICO SAB D		\$ 2,040,306.20	\$ 2,138,654.80	1,260,251.00
KIMCO REALTY CORP		\$ 3,207,645.23	\$ 3,437,746.98	162,311.00
KIMCO REALTY OP LLC	3.700% 10/01/2049 DD 08/29/19	\$ 232,478.09	\$ 204,786.13	300,000.00
KIND TRUST 2021-KI KIND F 144A	VAR RT 08/15/2038 DD 08/16/21	\$ 1,661,988.24	\$ 1,471,300.35	1,661,988.24
KINDER MORGAN ENERGY PARTNERS	7.500% 11/15/2040 DD 11/19/10	\$ 185,093.95	\$ 158,127.41	145,000.00
KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	\$ 21,869.00	\$ 21,725.66	20,000.00
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	\$ 401,065.00	\$ 352,716.40	350,000.00
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	\$ 188,679.26	\$ 180,851.31	200,000.00
KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	\$ 722,737.00	\$ 690,655.82	700,000.00
KINDER MORGAN INC	7.750% 01/15/2032 DD 01/11/02	\$ 175,024.17	\$ 168,644.80	150,000.00
KINDER MORGAN INC	5.300% 12/01/2034 DD 11/26/14	\$ 244,413.38	\$ 233,963.28	250,000.00
KINDER MORGAN INC	5.050% 02/15/2046 DD 02/26/15	\$ 28,437.60	\$ 25,443.19	30,000.00
KINDER MORGAN INC	4.300% 06/01/2025 DD 11/26/14	\$ 480,872.60	\$ 475,632.17	485,000.00
KINDER MORGAN INC	4.300% 03/01/2028 DD 03/01/18	\$ 209,336.39	\$ 191,585.60	200,000.00
KINDER MORGAN INC	3.600% 02/15/2051 DD 02/11/21	\$ 667,577.72	\$ 619,886.16	900,000.00
KINDER MORGAN INC	2.000% 02/15/2031 DD 08/05/20	\$ 733,972.60	\$ 712,190.67	920,000.00
KINDER MORGAN INC		\$ 12,820,366.96	\$ 9,285,327.52	513,569.00
KINETIK HOLDINGS INC		\$ 273,421.80	\$ 260,571.16	7,877.00
KINIKSA PHARMACEUTICALS LTD		\$ 76,268.22	\$ 88,172.28	5,886.00
KINNATE BIOPHARMA INC		\$ 290,243.49	\$ 80,471.20	13,192.00
KINSALE CAPITAL GROUP INC		\$ 626,765.10	\$ 1,005,544.40	3,845.00
KIRBY CORP		\$ 931,319.37	\$ 942,212.70	14,642.00
KITE REALTY GROUP TRUST		\$ 1,765,022.45	\$ 2,111,796.68	100,322.88
KKR & CO INC		\$ 5,626,091.11	\$ 6,843,097.14	147,417.00
KKR REAL ESTATE FINANCE TRUST		\$ 516,352.98	\$ 371,433.72	26,607.00
KLA CORP	5.250% 07/15/2062 DD 06/23/22	\$ 50,972.00	\$ 48,013.70	50,000.00
KLA CORP	5.000% 03/15/2049 DD 03/20/19	\$ 406,634.16	\$ 372,788.91	400,000.00
KLA CORP	4.950% 07/15/2052 DD 06/23/22	\$ 200,166.00	\$ 185,750.82	200,000.00
KLA CORP	4.650% 11/01/2024 DD 11/06/14	\$ 507,533.16	\$ 498,483.34	500,000.00
KLA CORP	4.650% 07/15/2032 DD 06/23/22	\$ 202,082.00	\$ 195,900.12	200,000.00
KLA CORP		\$ 5,467,461.54	\$ 13,997,238.75	37,125.00
KNIGHT-SWIFT TRANSPORTATION HO		\$ 1,806,509.51	\$ 2,166,052.89	41,329.00
KNOWBE4 INC		\$ 219,271.75	\$ 311,831.52	12,584.00
KNOWLES CORP		\$ 722,829.05	\$ 677,948.96	41,288.00
KODIAK SCIENCES INC		\$ 565,349.28	\$ 109,655.40	15,315.00
KOHL'S CORP		\$ 1,539,254.05	\$ 767,701.00	30,404.00
KONE OYJ		\$ 3,631,397.01	\$ 3,969,209.48	77,000.00
KONECRANES OYJ		\$ 4,764,133.86	\$ 4,517,098.70	147,165.00
KONTOOR BRANDS INC		\$ 487,035.12	\$ 392,341.89	9,811.00
KOPPERS HOLDINGS INC		\$ 293,056.06	\$ 262,795.80	9,319.00
KORE GROUP HOLDINGS INC		\$ 54,334.32	\$ 18,403.56	14,606.00
KOREA ASSET IN TRUST CO LTD		\$ 1,075,557.22	\$ 748,336.39	317,009.00
KOREA DEVELOPMENT BANK/THE	2.250% 02/24/2027 DD 02/24/22	\$ 280,180.61	\$ 270,559.01	300,000.00
KOREA INTERNATIONAL BOND	4.125% 06/10/2044 DD 06/10/14	\$ 310,850.50	\$ 275,382.21	300,000.00
KOREA INTERNATIONAL BOND	2.750% 01/19/2027 DD 01/19/17	\$ 983,893.00	\$ 874,723.78	940,000.00
KOREA INTERNATIONAL BOND	2.500% 06/19/2029 DD 06/19/19	\$ 468,300.00	\$ 448,565.68	500,000.00
KORN FERRY		\$ 584,281.00	\$ 474,309.40	9,370.00
KOSMOS ENERGY LTD		\$ 219,538.23	\$ 519,001.44	81,604.00
KRAFT HEINZ CO/THE		\$ 9,190,128.90	\$ 7,741,698.57	190,167.00
KRAFT HEINZ FOODS CO	5.200% 07/15/2045 DD 07/15/16	\$ 461,631.57	\$ 461,305.71	500,000.00
KRAFT HEINZ FOODS CO	5.000% 07/15/2035 DD 07/15/16	\$ 317,898.00	\$ 286,909.37	300,000.00
KRAFT HEINZ FOODS CO	4.875% 10/01/2049 DD 10/01/20	\$ 443,410.24	\$ 434,021.49	500,000.00
KRAFT HEINZ FOODS CO	4.250% 03/01/2031 DD 09/01/20	\$ 588,637.35	\$ 560,913.08	600,000.00
KRAFT HEINZ FOODS CO	3.875% 05/15/2027 DD 11/15/20	\$ 478,421.49	\$ 477,698.41	500,000.00
KRAFT HEINZ FOODS CO	3.750% 04/01/2030 DD 10/01/20	\$ 523,037.08	\$ 500,856.65	550,000.00
KRATOS DEFENSE & SECURITY SOLU		\$ 5,314,084.67	\$ 3,781,846.56	366,458.00
KREDITANSTALT FUER WIEDERAUFBA	2.875% 04/03/2028 DD 01/31/18	\$ 3,035,352.02	\$ 2,820,690.00	3,000,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.250% 01/31/2025 DD 01/19/22	\$ 1,944,426.90	\$ 1,914,450.19	2,045,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.750% 09/30/2030 DD 08/25/20	\$ 1,026,201.21	\$ 976,153.76	1,250,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.625% 01/22/2026 DD 01/20/21	\$ 909,870.00	\$ 895,490.89	1,000,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.375% 07/18/2025 DD 07/14/20	\$ 697,912.50	\$ 678,330.00	750,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.250% 03/08/2024 DD 03/03/21	\$ 1,441,575.00	\$ 1,421,610.05	1,500,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.000% 04/18/2036 DD 04/19/06	\$ 770,390.88	\$ 637,721.01	1,105,000.00
KRISPY KREME INC		\$ 397,714.16	\$ 281,921.76	27,318.00
KROGER CO/THE	4.450% 02/01/2047 DD 01/24/17	\$ 482,499.54	\$ 457,632.63	545,000.00
KROGER CO/THE	2.200% 05/01/2030 DD 04/28/20	\$ 460,066.11	\$ 405,732.89	500,000.00
KROGER CO/THE	1.700% 01/15/2031 DD 01/12/21	\$ 292,998.30	\$ 285,255.24	370,000.00
KROGER CO/THE		\$ 4,843,695.16	\$ 7,579,848.24	170,028.00
KRONOS BIO INC		\$ 373,442.56	\$ 28,871.64	17,822.00
KRONOS WORLDWIDE INC		\$ 49,573.79	\$ 35,964.40	3,826.00
KRYSTAL BIOTECH INC		\$ 481,425.97	\$ 611,182.30	7,715.00
KULICKE & SOFFA INDUSTRIES INC		\$ 612,922.40	\$ 449,504.56	10,156.00
KURA ONCOLOGY INC		\$ 584,796.19	\$ 370,897.67	29,887.00
KURA SUSHI ASIA CO LTD		\$ 250,188.08	\$ 249,629.91	55,000.00
KURA SUSHI USA INC		\$ 31,937.49	\$ 37,238.08	781.00
KWONG LUNG ENTERPRISE CO LTD		\$ 249,686.03	\$ 216,518.36	127,000.00
KYMERA THERAPEUTICS INC		\$ 565,504.29	\$ 441,866.88	17,703.00
KYNDRYL HOLDINGS INC	3.150% 10/15/2031 DD 04/15/22	\$ 295,910.57	\$ 266,589.66	400,000.00
KYNDRYL HOLDINGS INC		\$ 1,629,769.32	\$ 641,748.54	57,711.20
L3HARRIS TECHNOLOGIES INC	5.054% 04/27/2045 DD 04/27/15	\$ 79,582.77	\$ 67,193.83	75,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
L3HARRIS TECHNOLOGIES INC	4.400% 06/15/2028 DD 06/04/18	\$ 487,455.64	\$ 478,607.92	500,000.00
L3HARRIS TECHNOLOGIES INC		\$ 6,268,584.72	\$ 10,410,291.79	49,999.00
LABORATORY CORP OF AMERICA HOL	4.700% 02/01/2045 DD 01/30/15	\$ 47,212.65	\$ 38,557.72	45,000.00
LABORATORY CORP OF AMERICA HOL	2.700% 06/01/2031 DD 05/26/21	\$ 419,576.86	\$ 416,281.27	500,000.00
LABORATORY CORP OF AMERICA HOL	1.550% 06/01/2026 DD 05/26/21	\$ 356,661.46	\$ 354,267.61	400,000.00
LABORATORY CORP OF AMERICA HOL		\$ 3,743,384.50	\$ 5,598,066.04	23,773.00
LADDER CAPITAL CORP		\$ 677,084.02	\$ 518,204.56	51,614.00
LAKELAND BANCORP INC		\$ 502,975.91	\$ 514,088.73	29,193.00
LAKELAND FINANCIAL CORP		\$ 308,401.77	\$ 361,420.41	4,953.00
LAM RESEARCH CORP	4.000% 03/15/2029 DD 03/04/19	\$ 184,566.03	\$ 166,637.66	175,000.00
LAM RESEARCH CORP	3.750% 03/15/2026 DD 03/04/19	\$ 799,138.03	\$ 741,681.16	765,000.00
LAM RESEARCH CORP	1.900% 06/15/2030 DD 05/05/20	\$ 364,392.00	\$ 285,180.98	350,000.00
LAM RESEARCH CORP		\$ 7,274,400.06	\$ 15,095,494.80	35,916.00
LAMAR ADVERTISING CO		\$ 1,356,001.79	\$ 2,089,921.60	22,139.00
LAMB WESTON HOLDINGS INC		\$ 1,440,865.30	\$ 3,355,199.92	37,547.00
LANCASTER COLONY CORP		\$ 766,860.28	\$ 858,846.90	4,353.00
LANDS' END INC		\$ 157,239.82	\$ 50,511.45	6,655.00
LANDSEA HOMES CORP		\$ 42,132.72	\$ 29,301.04	5,624.00
LANDSTAR SYSTEM INC		\$ 898,040.68	\$ 1,592,021.70	9,773.00
LANDWIRTSCHAFTLICHE RENTENBANK	2.000% 01/13/2025 DD 01/13/15	\$ 1,700,821.20	\$ 1,559,014.36	1,640,000.00
LANDWIRTSCHAFTLICHE RENTENBANK	0.875% 09/03/2030 DD 09/03/20	\$ 412,540.06	\$ 393,635.95	500,000.00
LANTHEUS HOLDINGS INC		\$ 4,990,557.86	\$ 4,264,740.48	83,688.00
LAQ 2022-LAQ MORTGA LAQ F 144A	VAR RT 03/15/2039 DD 03/30/22	\$ 660,673.13	\$ 635,100.54	661,500.01
LAS VEGAS SANDS CORP	3.900% 08/08/2029 DD 07/31/19	\$ 846,896.00	\$ 673,970.39	800,000.00
LAS VEGAS SANDS CORP		\$ 3,892,204.91	\$ 4,071,769.35	84,705.00
LATCH INC		\$ 64,163.18	\$ 36,288.10	51,110.00
LATHAM GROUP INC		\$ 150,075.08	\$ 23,660.56	7,348.00
LATTICE SEMICONDUCTOR CORP		\$ 1,799,004.58	\$ 2,272,422.00	35,025.00
LAUREATE EDUCATION INC		\$ 596,695.98	\$ 602,683.38	62,649.00
LAZARD LTD		\$ 835,028.08	\$ 837,349.84	24,152.00
LA-Z-BOY INC		\$ 597,633.32	\$ 458,271.24	20,082.00
LCI INDUSTRIES		\$ 564,897.72	\$ 398,644.40	4,312.00
LEAFLY HOLDINGS INC		\$ 8,688.63	\$ 2,341.33	3,591.00
LEAR CORP	4.250% 05/15/2029 DD 05/01/19	\$ 459,214.01	\$ 449,021.65	500,000.00
LEAR CORP		\$ 1,429,929.40	\$ 1,904,699.16	15,358.00
LEGACY CLASS (USD)		\$ 12,194,690.88	\$ 15,282,898.97	14,429,718.68
LEGACY HOUSING CORP		\$ 58,400.47	\$ 71,706.72	3,782.00
LEGALZOOM.COM INC		\$ 217,715.80	\$ 136,448.46	17,629.00
LEGGETT & PLATT INC	4.400% 03/15/2029 DD 03/07/19	\$ 483,102.73	\$ 469,281.12	500,000.00
LEGGETT & PLATT INC		\$ 1,225,286.29	\$ 1,103,490.74	34,238.00
LEHMAN PROXY STANDISH - REC		\$ 2,260.26	\$ 2,260.26	2,260.26
LEIA GROUP TRUST		\$ 191,545,374.33	\$ 214,774,400.00	20,000,000.00
LEIDOS HOLDINGS INC		\$ 2,212,999.74	\$ 3,800,409.51	36,129.00
LEIDOS INC	4.375% 05/15/2030 DD 05/15/21	\$ 327,165.44	\$ 315,615.67	350,000.00
LEIDOS INC	2.300% 02/15/2031 DD 02/15/21	\$ 140,112.28	\$ 134,059.71	175,000.00
LELAND STANFORD JUNIOR UNIVERS	3.647% 05/01/2048 DD 04/11/17	\$ 10,064.10	\$ 8,241.73	10,000.00
LEMATRE VASCULAR INC		\$ 174,975.30	\$ 161,760.30	3,515.00
LEMONADE INC		\$ 426,570.79	\$ 290,672.64	21,248.00
LENDINGCLUB CORP		\$ 976,896.18	\$ 406,648.00	46,210.00
LENDINGTREE INC		\$ 315,503.93	\$ 38,500.65	1,805.00
LENNAR CORP	4.750% 11/29/2027 DD 05/29/18	\$ 589,900.00	\$ 482,005.91	500,000.00
LENNAR CORP	4.750% 05/30/2025 DD 04/28/15	\$ 155,482.57	\$ 155,003.46	156,000.00
LENNAR CORP		\$ 3,355,043.28	\$ 5,935,895.00	65,590.00
LENNAR CORP		\$ 174,938.70	\$ 306,224.10	4,095.00
LENNOX INTERNATIONAL INC		\$ 1,028,855.35	\$ 2,046,134.19	8,553.00
LESLIE'S INC		\$ 827,604.63	\$ 440,048.40	36,040.00
LEVEL 3 FINANCING INC 144A	3.875% 11/15/2029 DD 11/29/19	\$ 1,833,304.20	\$ 1,341,530.16	1,700,000.00
LEXICON PHARMACEUTICALS INC		\$ 146,852.97	\$ 59,429.65	31,115.00
LGI HOMES INC		\$ 957,443.08	\$ 847,567.80	9,153.00
LHC GROUP INC		\$ 833,670.86	\$ 858,735.59	5,311.00
LIBERTY BROADBAND CORP		\$ 558,077.09	\$ 541,569.00	7,140.00
LIBERTY BROADBAND CORP		\$ 2,874,886.84	\$ 2,496,698.45	32,735.00
LIBERTY ENERGY INC		\$ 299,128.99	\$ 402,923.67	25,167.00
LIBERTY LATIN AMERICA LTD		\$ 248,737.88	\$ 132,384.93	17,581.00
LIBERTY LATIN AMERICA LTD		\$ 957,651.73	\$ 516,724.00	67,990.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 43,003.65	\$ 56,192.40	1,720.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 167,177.95	\$ 218,100.41	6,767.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 2,145,062.36	\$ 3,031,742.70	50,715.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 259,741.31	\$ 354,454.62	6,634.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 838,164.93	\$ 927,716.00	23,600.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 1,198,164.43	\$ 1,667,211.91	42,607.00
LI-CYCLE HOLDINGS CORP		\$ 356,960.47	\$ 231,559.72	48,647.00
LIFE 2021-BMR MORTG BMR G 144A	VAR RT 03/15/2038 DD 03/30/21	\$ 5,635,367.87	\$ 5,298,453.46	5,635,367.87
LIFE HEALTHCARE GROUP HOLDINGS		\$ 574,492.54	\$ 355,632.78	358,477.00
LIFE STORAGE INC		\$ 6,136,707.34	\$ 7,576,817.00	76,922.00
LIFE TIME GROUP HOLDINGS INC		\$ 294,214.77	\$ 226,283.20	18,920.00
LIFECORE BIOMEDICAL INC		\$ 142,408.99	\$ 78,505.20	12,115.00
LIFESTANCE HEALTH GROUP INC		\$ 317,929.13	\$ 154,414.52	31,258.00
LIFETIME BRANDS INC		\$ 91,747.19	\$ 43,338.90	5,710.00
LIG NEX1 CO LTD		\$ 299,587.38	\$ 282,250.70	3,871.00
LIGAND PHARMACEUTICALS INC		\$ 683,176.11	\$ 435,068.40	6,513.00
LIGHT & WONDER INC		\$ 2,420,670.87	\$ 2,536,911.20	43,292.00
LIGHTNING EMOTORS INC		\$ 23,301.94	\$ 2,362.38	6,437.00
LIGHTWAVE LOGIC INC		\$ 136,444.34	\$ 88,842.03	20,613.00
LINCOLN ELECTRIC HOLDINGS INC		\$ 1,244,681.81	\$ 2,133,250.36	14,764.00
LINCOLN NATIONAL CORP	4.350% 03/01/2048 DD 02/12/18	\$ 21,591.28	\$ 18,778.28	25,000.00

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LINCOLN NATIONAL CORP	3.800% 03/01/2028 DD 02/12/18	\$ 29,878.20	\$ 27,679.18	30,000.00
LINCOLN NATIONAL CORP	3.050% 01/15/2030 DD 08/19/19	\$ 489,206.12	\$ 413,163.49	500,000.00
LINCOLN NATIONAL CORP		\$ 1,850,479.29	\$ 1,443,870.72	47,001.00
LINDBLAD EXPEDITIONS HOLDINGS		\$ 3,106,068.87	\$ 1,445,035.90	187,667.00
LINDE PLC		\$ 46,111,408.99	\$ 60,888,346.78	186,671.00
LINDSAY CORP		\$ 296,313.08	\$ 318,208.90	1,954.00
LINEAGE LOGISTICS 2/18		\$ 2,026.97	\$ 2,043.02	2,047.63
LIONS GATE ENTERTAINMENT CORP		\$ 460,372.67	\$ 150,755.42	26,402.00
LIONS GATE ENTERTAINMENT CORP		\$ 828,234.00	\$ 290,515.86	53,502.00
LIQUIDIA CORP		\$ 54,792.50	\$ 80,421.25	12,625.00
LIQUIDITY SERVICES INC		\$ 128,134.51	\$ 107,854.26	7,671.00
LITHIA MOTORS INC		\$ 2,408,290.39	\$ 1,479,451.24	7,226.00
LITTELFUSE INC		\$ 1,502,412.98	\$ 1,356,432.00	6,160.00
LIVANOVA PLC		\$ 973,752.98	\$ 739,404.02	13,313.00
LIVE NATION ENTERTAINMENT INC		\$ 2,056,767.63	\$ 2,708,004.20	38,830.00
LIVE OAK BANCSHARES INC		\$ 372,609.75	\$ 235,197.60	7,788.00
LIVENT CORP		\$ 626,356.59	\$ 577,819.60	29,080.00
LIVEPERSON INC		\$ 597,273.08	\$ 121,639.44	11,996.00
LIVERAMP HOLDINGS INC		\$ 1,350,862.07	\$ 714,052.72	30,463.00
LIVEVOX HOLDINGS INC		\$ 33,398.90	\$ 45,541.98	15,334.00
LKQ CORP		\$ 2,078,742.65	\$ 3,631,826.59	67,999.00
LL FLOORING HOLDINGS INC		\$ 215,656.39	\$ 72,756.52	12,946.00
LLOYDS BANKING GROUP PLC	VAR RT 08/11/2033 DD 08/11/22	\$ 1,330,275.00	\$ 1,239,556.97	1,350,000.00
LLOYDS BANKING GROUP PLC	VAR RT 05/11/2027 DD 03/11/21	\$ 619,690.14	\$ 605,881.91	700,000.00
LLOYDS BANKING GROUP PLC	VAR RT 03/18/2026 DD 03/18/22	\$ 194,119.89	\$ 190,006.70	200,000.00
LLOYDS BANKING GROUP PLC	VAR RT 02/05/2026 DD 02/05/20	\$ 2,000,000.00	\$ 1,862,050.96	2,000,000.00
LLOYDS BANKING GROUP PLC	5.300% 12/01/2045 DD 06/01/16	\$ 277,909.08	\$ 256,263.68	300,000.00
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	\$ 1,259,031.04	\$ 1,258,786.61	1,300,000.00
LLOYDS BANKING GROUP PLC	4.344% 01/09/2048 DD 01/09/18	\$ 328,469.20	\$ 291,577.56	400,000.00
LOCAL BOUNTI CORP		\$ 27,519.52	\$ 13,528.87	9,733.00
LOCKHEED MARTIN CORP	4.700% 05/15/2046 DD 11/23/15	\$ 805,956.38	\$ 739,137.27	800,000.00
LOCKHEED MARTIN CORP	4.500% 05/15/2036 DD 11/23/15	\$ 295,624.10	\$ 286,275.22	300,000.00
LOCKHEED MARTIN CORP	3.800% 03/01/2045 DD 02/20/15	\$ 351,084.24	\$ 326,668.79	400,000.00
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	\$ 594,912.91	\$ 546,899.02	563,000.00
LOCKHEED MARTIN CORP		\$ 15,070,913.99	\$ 30,052,433.26	61,774.00
LOEWS CORP	3.200% 05/15/2030 DD 05/08/20	\$ 535,410.00	\$ 440,940.99	500,000.00
LOEWS CORP		\$ 2,451,371.50	\$ 3,070,899.51	52,647.00
LOOMIS AB		\$ 2,467,324.26	\$ 2,396,257.02	87,300.00
LORDSTOWN MOTORS CORP		\$ 445,455.31	\$ 83,288.40	73,060.00
L'OREAL SA		\$ 2,988,072.62	\$ 12,105,176.40	34,000.00
LOS ANGELES CA CMNTY CLG DIST	6.750% 08/01/2049 DD 07/22/10	\$ 408,348.00	\$ 372,945.00	300,000.00
LOS ANGELES CA DEPT WTR & PWR	6.574% 07/01/2045 DD 12/02/10	\$ 505,804.00	\$ 470,860.00	400,000.00
LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	\$ 580,924.40	\$ 548,167.90	490,000.00
LOTES CO LTD		\$ 1,195,746.69	\$ 1,128,727.36	42,000.00
LOUISIANA LOCAL GOVERNMENT ELL A1	3.615% 02/01/2029 DD 05/19/22	\$ 996,700.00	\$ 969,350.00	1,000,000.00
LOUISIANA-PACIFIC CORP		\$ 1,098,786.68	\$ 1,104,376.00	18,655.00
LOVESAC CO/THE		\$ 130,170.83	\$ 51,811.54	2,354.00
LOWE'S COS INC	5.800% 09/15/2062 DD 09/08/22	\$ 417,456.00	\$ 430,722.26	450,000.00
LOWE'S COS INC	5.000% 04/15/2033 DD 09/08/22	\$ 190,872.00	\$ 195,242.19	200,000.00
LOWE'S COS INC	4.500% 04/15/2030 DD 03/26/20	\$ 245,091.08	\$ 239,587.63	250,000.00
LOWE'S COS INC	4.400% 09/08/2025 DD 09/08/22	\$ 197,970.00	\$ 197,013.75	200,000.00
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	\$ 208,574.85	\$ 195,531.47	250,000.00
LOWE'S COS INC	3.750% 04/01/2032 DD 03/24/22	\$ 366,991.05	\$ 355,815.44	400,000.00
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	\$ 60,400.20	\$ 57,618.53	60,000.00
LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	\$ 49,851.50	\$ 48,367.03	50,000.00
LOWE'S COS INC	3.000% 10/15/2050 DD 10/22/20	\$ 761,327.63	\$ 572,525.28	900,000.00
LOWE'S COS INC	2.800% 09/15/2041 DD 09/20/21	\$ 363,720.45	\$ 340,250.70	500,000.00
LOWE'S COS INC	2.500% 04/15/2026 DD 04/20/16	\$ 1,039,000.17	\$ 997,148.83	1,070,000.00
LOWE'S COS INC	1.700% 10/15/2030 DD 10/22/20	\$ 437,874.73	\$ 391,001.31	500,000.00
LOWE'S COS INC		\$ 15,732,641.99	\$ 32,808,253.08	164,667.00
LOYALTY VENTURES INC		\$ 29,997.18	\$ 16,753.36	6,951.60
LPL FINANCIAL HOLDINGS INC		\$ 1,554,687.14	\$ 4,403,382.90	20,370.00
LSB INDUSTRIES INC		\$ 176,731.44	\$ 173,511.80	13,046.00
LSL PROPERTY SERVICES PLC		\$ 1,759,804.69	\$ 1,274,598.85	423,842.00
LTC PROPERTIES INC		\$ 735,292.65	\$ 652,934.81	18,377.00
LUCID GROUP INC		\$ 2,664,830.41	\$ 947,464.43	138,721.00
LULULEMON ATHLETICA INC		\$ 4,878,484.24	\$ 9,358,299.80	29,210.00
LULU'S FASHION LOUNGE HOLDINGS		\$ 22,471.61	\$ 8,707.19	3,469.00
LUMEN TECHNOLOGIES INC		\$ 5,392,258.75	\$ 1,365,593.76	261,608.00
LUMENTUM HOLDINGS INC		\$ 1,446,468.22	\$ 963,892.92	18,476.00
LUMINAR TECHNOLOGIES INC		\$ 326,523.97	\$ 216,250.65	43,687.00
LUTHER BURBANK CORP		\$ 83,186.28	\$ 74,836.96	6,736.00
LUTRONIC CORP		\$ 2,254,102.63	\$ 2,403,626.07	153,893.00
LUXFER HOLDINGS PLC		\$ 163,131.48	\$ 128,268.28	9,349.00
LUXOR CAPITAL PARTNERS LP		\$ 2,168,509.15	\$ 1,938,384.79	2,168,509.15
LVMH MOET HENNESSY LOUIS VUITT		\$ 6,554,029.58	\$ 26,485,249.54	36,500.00
LXP INDUSTRIAL TRUST		\$ 1,449,156.60	\$ 1,270,656.24	126,812.00
LYB INTERNATIONAL FINANCE III	3.800% 10/01/2060 DD 10/08/20	\$ 180,468.32	\$ 161,919.93	250,000.00
LYB INTERNATIONAL FINANCE III	3.625% 04/01/2051 DD 10/08/20	\$ 374,127.35	\$ 334,539.48	500,000.00
LYB INTERNATIONAL FINANCE III	3.375% 10/01/2040 DD 10/08/20	\$ 399,326.20	\$ 319,816.58	450,000.00
LYB INTERNATIONAL FINANCE III	2.250% 10/01/2030 DD 10/08/20	\$ 330,524.06	\$ 317,179.99	400,000.00
LYB INTERNATIONAL FINANCE III	1.250% 10/01/2025 DD 10/08/20	\$ 445,345.94	\$ 394,310.92	442,000.00
LYELL IMMUNOPHARMA INC		\$ 545,216.67	\$ 277,738.80	80,040.00
LYFT INC		\$ 3,319,944.88	\$ 895,154.60	81,230.00
LYONDELLBASELL INDUSTRIES NV	5.750% 04/15/2024 DD 04/09/12	\$ 103,018.50	\$ 90,239.57	90,000.00
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15	\$ 98,659.21	\$ 77,847.02	100,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
LYONDELLBASELL INDUSTRIES NV		\$ 5,085,607.05	\$ 5,620,874.44	67,696.91
M&T BANK CORP	VAR RT 08/16/2028 DD 08/16/22	\$ 500,515.00	\$ 486,985.00	500,000.00
M&T BANK CORP		\$ 5,713,744.31	\$ 6,638,221.50	45,761.90
M/I HOMES INC		\$ 450,688.35	\$ 524,558.62	11,359.00
M31 TECHNOLOGY CORP		\$ 1,477,332.78	\$ 1,382,798.38	93,000.00
MACATAWA BANK CORP		\$ 106,962.38	\$ 131,830.56	11,952.00
MACERICH CO/THE		\$ 1,252,954.52	\$ 1,111,677.28	98,728.00
MACOM TECHNOLOGY SOLUTIONS HOL		\$ 2,938,689.60	\$ 6,954,944.38	110,431.00
MACQUARIE EMERGING MKTS TR CL	60	\$ 314,175,023.93	\$ 308,334,213.01	31,984,876.87
MACROBLOCK INC		\$ 404,965.59	\$ 244,671.47	75,201.00
MACROGENICS INC		\$ 303,504.62	\$ 185,102.06	27,586.00
MACY'S INC		\$ 1,428,088.64	\$ 1,406,967.10	68,134.00
MADISON SQUARE GARDEN ENTERTAI		\$ 972,543.61	\$ 540,764.25	12,025.00
MADISON SQUARE GARDEN SPORTS C		\$ 656,943.77	\$ 854,867.79	4,663.00
MADRIGAL PHARMACEUTICALS INC		\$ 849,760.87	\$ 1,355,467.50	4,670.00
MAGELLAN MIDSTREAM PARTNERS LP	5.000% 03/01/2026 DD 02/29/16	\$ 306,394.45	\$ 298,000.22	300,000.00
MAGELLAN MIDSTREAM PARTNERS LP	4.850% 02/01/2049 DD 01/18/19	\$ 361,232.06	\$ 330,367.79	400,000.00
MAGNA INTERNATIONAL INC	3.625% 06/15/2024 DD 06/16/14	\$ 523,197.84	\$ 515,094.63	527,000.00
MAGNA INTERNATIONAL INC	2.450% 06/15/2030 DD 06/15/20	\$ 406,656.66	\$ 346,231.18	419,000.00
MAGNITE INC		\$ 954,794.79	\$ 641,266.86	60,554.00
MAGNOLIA OIL & GAS CORP		\$ 486,236.72	\$ 727,020.35	31,003.00
MAGYAR TELEKOM TELECOMMUNICATI		\$ 558,758.88	\$ 389,338.51	430,933.00
MAKALOT INDUSTRIAL CO LTD		\$ 234,800.04	\$ 265,328.36	35,000.00
MALIBU BOATS INC		\$ 234,331.42	\$ 190,067.80	3,566.00
MANHATTAN ASSOCIATES INC		\$ 1,378,167.75	\$ 1,965,344.60	16,189.00
MANITOWOC CO INC/THE		\$ 338,003.54	\$ 144,508.16	15,776.00
MANNKIND CORP		\$ 3,332,445.61	\$ 3,846,414.90	729,870.00
MANPOWERGROUP INC		\$ 1,036,148.87	\$ 1,238,081.59	14,879.00
MANUFACTURERS & TRADERS TRUST	5.400% 11/21/2025 DD 11/21/22	\$ 301,191.00	\$ 301,573.20	300,000.00
MANUFACTURERS & TRADERS TRUST	2.900% 02/06/2025 DD 02/06/15	\$ 284,525.05	\$ 280,456.85	293,000.00
MANULIFE FINANCIAL CORP	5.375% 03/04/2046 DD 03/04/16	\$ 45,316.80	\$ 38,396.30	40,000.00
MANULIFE FINANCIAL CORP	2.484% 05/19/2027 DD 05/19/20	\$ 688,190.30	\$ 673,109.62	750,000.00
MARATHON DIGITAL HOLDINGS INC		\$ 1,291,119.49	\$ 181,184.76	52,978.00
MARATHON OIL CORP	5.200% 06/01/2045 DD 06/10/15	\$ 185,245.94	\$ 171,171.08	200,000.00
MARATHON OIL CORP	4.400% 07/15/2027 DD 07/24/17	\$ 244,495.31	\$ 238,743.05	250,000.00
MARATHON OIL CORP		\$ 3,423,841.91	\$ 4,483,414.61	165,623.00
MARATHON PETROLEUM CORP	6.500% 03/01/2041 DD 09/01/11	\$ 547,592.70	\$ 585,516.00	570,000.00
MARATHON PETROLEUM CORP	4.700% 05/01/2025 DD 04/27/20	\$ 503,317.13	\$ 492,354.81	500,000.00
MARATHON PETROLEUM CORP	3.800% 04/01/2028 DD 04/01/19	\$ 80,064.90	\$ 78,636.36	85,000.00
MARATHON PETROLEUM CORP		\$ 5,990,203.98	\$ 14,296,183.70	122,830.00
MARAVAI LIFESCIENCES HOLDINGS		\$ 1,166,263.60	\$ 435,109.86	30,406.00
MARCUS & MILLICHAP INC		\$ 170,522.32	\$ 155,025.00	4,500.00
MARCUS CORP/THE		\$ 292,885.45	\$ 168,650.80	11,720.00
MARINE PRODUCTS CORP		\$ 19,081.53	\$ 16,489.77	1,401.00
MARINEMAX INC		\$ 323,809.60	\$ 285,600.56	9,148.00
MARKEL CORP	5.000% 05/20/2049 DD 05/20/19	\$ 234,116.00	\$ 174,345.92	200,000.00
MARKEL CORP	3.450% 05/07/2052 DD 05/07/21	\$ 147,932.96	\$ 134,764.11	200,000.00
MARKEL CORP		\$ 2,946,643.72	\$ 4,559,832.89	3,461.00
MARKETAXESS HOLDINGS INC		\$ 2,243,244.66	\$ 2,666,467.29	9,561.00
MARKETWISE INC		\$ 23,747.10	\$ 10,229.52	6,089.00
MARKFORGED HOLDING CORP		\$ 105,050.82	\$ 51,201.24	44,139.00
MARQETA INC		\$ 777,370.70	\$ 469,351.87	76,817.00
MARRIOTT INTERNATIONAL INC/MD	5.750% 05/01/2025 DD 04/16/20	\$ 109,941.50	\$ 106,913.86	106,000.00
MARRIOTT INTERNATIONAL INC/MD	5.000% 10/15/2027 DD 09/08/22	\$ 194,586.00	\$ 197,346.13	200,000.00
MARRIOTT INTERNATIONAL INC/MD	3.500% 10/15/2032 DD 08/14/20	\$ 595,668.00	\$ 499,118.10	600,000.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 06/15/2026 DD 06/10/16	\$ 821,582.92	\$ 936,133.31	1,000,000.00
MARRIOTT INTERNATIONAL INC/MD		\$ 6,179,875.87	\$ 10,586,079.00	71,100.00
MARRIOTT VACATIONS WORLDWIDE C		\$ 1,635,773.74	\$ 1,442,670.21	10,719.00
MARSH & MCLENNAN COS INC	4.900% 03/15/2049 DD 01/15/19	\$ 555,163.87	\$ 514,716.38	560,000.00
MARSH & MCLENNAN COS INC	3.875% 03/15/2024 DD 01/15/19	\$ 501,003.04	\$ 493,063.09	500,000.00
MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	\$ 99,115.47	\$ 96,982.06	100,000.00
MARSH & MCLENNAN COS INC	2.375% 12/15/2031 DD 12/08/21	\$ 465,772.67	\$ 403,774.33	500,000.00
MARSH & MCLENNAN COS INC		\$ 10,649,771.22	\$ 21,566,677.44	130,328.00
MARTEN TRANSPORT LTD		\$ 211,155.70	\$ 282,260.60	14,270.00
MARTIN MARIETTA MATERIALS INC	2.400% 07/15/2031 DD 07/02/21	\$ 609,389.10	\$ 598,942.61	750,000.00
MARTIN MARIETTA MATERIALS INC		\$ 3,203,072.73	\$ 5,382,172.25	15,925.00
MARVELL TECHNOLOGY INC	4.875% 06/22/2028 DD 06/22/21	\$ 246,980.35	\$ 238,279.21	250,000.00
MARVELL TECHNOLOGY INC	1.650% 04/15/2026 DD 04/12/21	\$ 446,323.04	\$ 441,606.17	500,000.00
MARVELL TECHNOLOGY INC		\$ 7,753,816.66	\$ 8,081,424.24	218,181.00
MARYLAND ST HLTH & HGR EDUCNTL	3.197% 07/01/2050 DD 07/22/20	\$ 217,782.00	\$ 196,380.00	300,000.00
MASCO CORP	3.125% 02/15/2051 DD 03/04/21	\$ 205,496.81	\$ 186,077.81	300,000.00
MASCO CORP		\$ 1,827,727.52	\$ 2,907,961.03	62,309.00
MASIMO CORP		\$ 1,744,706.09	\$ 1,893,907.95	12,801.00
MASONITE INTERNATIONAL CORP		\$ 411,434.64	\$ 309,139.35	3,835.00
MASS GENERAL BRIGHAM INC	3.342% 07/01/2060 DD 01/29/20	\$ 302,503.54	\$ 265,802.64	400,000.00
MASSACHUSETTS INSTITUTE OF TEC	3.885% 07/01/2116 DD 08/02/16	\$ 207,305.31	\$ 179,739.74	250,000.00
MASSACHUSETTS ST	4.500% 08/01/2031 DD 08/26/10	\$ 166,396.50	\$ 146,257.50	150,000.00
MASSACHUSETTS ST	2.663% 09/01/2039 DD 09/12/19	\$ 582,035.61	\$ 559,872.97	705,591.79
MASSACHUSETTS ST SCH BLDG AUTH	1.753% 08/15/2030 DD 07/15/20	\$ 854,880.00	\$ 816,430.00	1,000,000.00
MASSACHUSETTS ST TRANSPRTN FUN	5.731% 06/01/2040 DD 12/23/10	\$ 333,538.80	\$ 304,555.05	295,000.00
MASTEC INC		\$ 1,419,186.81	\$ 1,241,039.52	14,544.00
MASTERBRAND INC		\$ 239,809.06	\$ 266,062.00	35,240.00
MASTERCARD INC	3.850% 03/26/2050 DD 03/26/20	\$ 316,851.19	\$ 292,052.77	350,000.00
MASTERCARD INC	3.800% 11/21/2046 DD 11/21/16	\$ 434,553.00	\$ 292,412.91	350,000.00
MASTERCARD INC	3.350% 03/26/2030 DD 03/26/20	\$ 473,808.42	\$ 458,435.67	500,000.00
MASTERCARD INC	3.300% 03/26/2027 DD 03/26/20	\$ 398,537.17	\$ 380,949.72	400,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MASTERCARD INC	2.950% 11/21/2026 DD 11/21/16	\$ 78,208.00	\$ 75,429.44	80,000.00
MASTERCARD INC		\$ 39,120,860.70	\$ 97,725,343.74	281,038.00
MASTERCRAFT BOAT HOLDINGS INC		\$ 75,096.12	\$ 81,826.81	3,163.00
MATADOR RESOURCES CO		\$ 3,569,670.61	\$ 4,793,735.52	83,748.00
MATCH GROUP INC		\$ 5,052,780.90	\$ 3,020,140.08	72,792.00
MATERION CORP		\$ 267,943.00	\$ 348,464.82	3,982.00
MATIV HOLDINGS INC		\$ 921,463.62	\$ 509,102.18	24,358.96
MATSON INC		\$ 908,464.48	\$ 1,070,358.73	17,123.00
MATTEL INC		\$ 2,268,951.39	\$ 1,600,462.08	89,712.00
MATTERPORT INC		\$ 250,767.90	\$ 163,609.60	58,432.00
MATTHEWS INTERNATIONAL CORP		\$ 666,775.55	\$ 427,955.96	14,059.00
MAVI GIYIM SANAYI VE TICARET A		\$ 445,962.80	\$ 816,639.29	115,636.00
MAXAR TECHNOLOGIES INC		\$ 1,257,859.02	\$ 1,753,675.56	33,894.00
MAXCYTE INC		\$ 239,692.78	\$ 168,232.00	30,925.00
MAXCYTE INC		\$ 121,354.71	\$ 47,977.02	8,787.00
MAXIMUS INC		\$ 930,347.71	\$ 869,693.80	11,860.00
MAXLINEAR INC		\$ 568,242.02	\$ 445,491.90	13,122.00
MAYO CLINIC	4.000% 11/15/2047 DD 03/28/13	\$ 138,448.24	\$ 125,561.58	150,000.00
MBIA INC		\$ 223,488.42	\$ 279,359.00	21,740.00
MCCORMICK & CO INC/MD	2.500% 04/15/2030 DD 04/16/20	\$ 512,880.00	\$ 416,992.30	500,000.00
MCCORMICK & CO INC/MD	0.900% 02/15/2026 DD 02/11/21	\$ 439,068.15	\$ 437,962.90	500,000.00
MCCORMICK & CO INC/MD		\$ 3,619,747.40	\$ 5,296,671.00	63,900.00
MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	\$ 63,945.20	\$ 59,871.04	55,000.00
MCDONALD'S CORP	6.300% 03/01/2038 DD 02/29/08	\$ 566,735.92	\$ 544,427.08	500,000.00
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	\$ 160,170.02	\$ 153,408.14	166,000.00
MCDONALD'S CORP	4.700% 12/09/2035 DD 12/09/15	\$ 296,018.10	\$ 286,903.76	300,000.00
MCDONALD'S CORP	4.600% 09/09/2032 DD 09/09/22	\$ 192,162.00	\$ 195,561.30	200,000.00
MCDONALD'S CORP	4.200% 04/01/2050 DD 03/27/20	\$ 414,090.78	\$ 386,043.28	464,000.00
MCDONALD'S CORP	3.800% 04/01/2028 DD 03/16/18	\$ 1,099,984.05	\$ 956,865.91	1,000,000.00
MCDONALD'S CORP	3.625% 09/01/2049 DD 08/12/19	\$ 308,306.61	\$ 229,433.04	305,000.00
MCDONALD'S CORP	3.300% 07/01/2025 DD 03/27/20	\$ 578,077.06	\$ 545,556.46	564,000.00
MCDONALD'S CORP		\$ 30,460,074.49	\$ 51,255,267.35	194,495.00
MCGRATH RENTCORP		\$ 309,563.00	\$ 432,678.68	4,382.00
MCKESSON CORP	3.796% 03/15/2024 DD 03/10/14	\$ 501,072.16	\$ 491,457.01	500,000.00
MCKESSON CORP	0.900% 12/03/2025 DD 12/03/20	\$ 447,107.77	\$ 443,975.18	500,000.00
MCKESSON CORP		\$ 5,892,233.47	\$ 14,109,763.68	37,614.00
MDC HOLDINGS INC	3.966% 08/06/2061 DD 08/06/21	\$ 171,549.60	\$ 167,649.31	300,000.00
MDC HOLDINGS INC		\$ 784,145.41	\$ 692,419.20	21,912.00
MDU RESOURCES GROUP INC		\$ 1,312,149.14	\$ 1,561,144.70	51,455.00
MEAD JOHNSON NUTRITION CO	4.600% 06/01/2044 DD 05/13/14	\$ 125,682.50	\$ 111,640.46	125,000.00
MEAD JOHNSON NUTRITION CO	4.125% 11/15/2025 DD 11/03/15	\$ 41,491.60	\$ 39,169.96	40,000.00
MED TRUST 2021-MDL MDLN G 144A	VAR RT 11/15/2038 DD 11/15/21	\$ 3,701,000.00	\$ 3,340,351.61	3,701,000.00
MEDCO ENERGI INTERNASIONAL TBK		\$ 356,098.72	\$ 657,523.02	10,084,780.00
MEDIAALPHA INC		\$ 103,962.73	\$ 40,377.10	4,058.00
MEDICAL PROPERTIES TRUST INC		\$ 9,521,947.56	\$ 5,854,036.58	525,497.00
MEDIFAST INC		\$ 372,541.70	\$ 216,281.25	1,875.00
MEDPACE HOLDINGS INC		\$ 734,202.73	\$ 963,704.17	4,537.00
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	\$ 398,846.25	\$ 372,518.41	400,000.00
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	\$ 651,690.42	\$ 567,110.56	600,000.00
MEDTRONIC PLC		\$ 31,472,964.64	\$ 27,228,502.52	350,341.00
MEGA LIFESCIENCES PCL		\$ 224,588.28	\$ 340,552.19	252,300.00
MEGACABLE HOLDINGS SAB DE CV		\$ 3,418,768.97	\$ 2,587,239.67	973,700.00
MEIRAGTX HOLDINGS PLC		\$ 188,142.88	\$ 86,246.56	13,228.00
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	\$ 90,768.42	\$ 77,559.95	95,000.00
MERCANTILE BANK CORP		\$ 226,338.40	\$ 233,824.32	6,984.00
MERCEDES-BENZ FINANCE NORTH AM	8.500% 01/18/2031 DD 01/18/01	\$ 805,709.05	\$ 784,311.56	635,000.00
MERCHANTS BANCORP/IN		\$ 155,266.49	\$ 188,735.36	7,760.50
MERCK & CO INC	3.900% 03/07/2039 DD 03/07/19	\$ 51,216.00	\$ 43,878.49	50,000.00
MERCK & CO INC	3.400% 03/07/2029 DD 03/07/19	\$ 478,874.00	\$ 465,800.78	500,000.00
MERCK & CO INC	2.900% 12/10/2061 DD 12/10/21	\$ 165,510.67	\$ 133,461.81	210,000.00
MERCK & CO INC	2.900% 03/07/2024 DD 03/07/19	\$ 261,387.93	\$ 255,967.15	262,000.00
MERCK & CO INC	2.750% 12/10/2051 DD 12/10/21	\$ 291,939.61	\$ 267,255.60	400,000.00
MERCK & CO INC	2.350% 06/24/2040 DD 06/24/20	\$ 1,359,596.00	\$ 973,916.06	1,400,000.00
MERCK & CO INC	2.150% 12/10/2031 DD 12/10/21	\$ 540,966.68	\$ 489,956.55	600,000.00
MERCK & CO INC	1.900% 12/10/2028 DD 12/10/21	\$ 878,090.81	\$ 858,560.53	1,000,000.00
MERCK & CO INC		\$ 40,235,719.18	\$ 73,706,747.80	664,324.00
MERCURY GENERAL CORP		\$ 533,427.82	\$ 415,632.60	12,153.00
MERCURY SYSTEMS INC		\$ 3,626,831.09	\$ 3,078,201.48	68,802.00
MERIDIAN BIOSCIENCE INC		\$ 152,979.40	\$ 251,598.96	7,576.00
MERIDIANLINK INC		\$ 83,138.43	\$ 53,423.43	3,891.00
MERIT MEDICAL SYSTEMS INC		\$ 5,706,767.32	\$ 6,783,545.34	96,057.00
MERITAGE HOMES CORP		\$ 1,027,477.85	\$ 1,462,937.40	15,867.00
MERSANA THERAPEUTICS INC		\$ 341,457.32	\$ 245,030.04	41,814.00
MESA LABORATORIES INC		\$ 226,202.34	\$ 141,777.13	853.00
MET TRANSPRTN AUTH NY REVENUE	6.814% 11/15/2040 DD 12/29/10	\$ 134,000.00	\$ 104,490.00	100,000.00
META PLATFORMS INC	4.650% 08/15/2062 DD 08/09/22	\$ 697,305.00	\$ 601,748.90	750,000.00
META PLATFORMS INC	3.850% 08/15/2032 DD 08/09/22	\$ 516,726.00	\$ 475,165.92	540,000.00
META PLATFORMS INC		\$ 88,408,722.00	\$ 75,486,514.18	627,277.00
METHODE ELECTRONICS INC		\$ 680,511.40	\$ 747,146.43	16,839.00
METHODIST HOSPITAL/THE	2.705% 12/01/2050 DD 08/27/20	\$ 279,816.48	\$ 255,097.22	400,000.00
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	\$ 296,983.38	\$ 290,130.00	300,000.00
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	\$ 190,056.30	\$ 183,125.73	175,000.00
METLIFE INC	5.000% 07/15/2052 DD 07/11/22	\$ 185,626.00	\$ 166,591.11	175,000.00
METLIFE INC	4.875% 11/13/2043 DD 11/13/13	\$ 68,252.40	\$ 56,041.21	60,000.00
METLIFE INC	4.550% 03/23/2030 DD 03/23/20	\$ 1,119,315.68	\$ 982,962.08	1,000,000.00
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	\$ 79,522.80	\$ 67,735.16	80,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	\$ 641,549.25	\$ 605,824.04	725,000.00
METLIFE INC		\$ 7,729,389.00	\$ 12,705,783.79	175,567.00
METROCITY BANKSHARES INC		\$ 131,057.04	\$ 156,643.20	7,252.00
METROPOLITAN BANK HOLDING CORP		\$ 298,277.74	\$ 261,374.85	4,455.00
METSO OUTOTEC OYJ		\$ 1,599,642.19	\$ 2,336,444.52	227,759.00
METTLER-TOLEDO INTERNATIONAL I		\$ 3,387,523.30	\$ 8,483,346.05	5,869.00
MEXICO GOVERNMENT INTERNATIONA	8.300% 08/15/2031 DD 08/13/01	\$ 175,312.50	\$ 148,331.25	125,000.00
MEXICO GOVERNMENT INTERNATIONA	6.750% 09/27/2034 DD 09/27/04	\$ 61,981.92	\$ 65,775.58	63,000.00
MEXICO GOVERNMENT INTERNATIONA	6.050% 01/11/2040 DD 01/11/08	\$ 491,185.14	\$ 484,988.85	500,000.00
MEXICO GOVERNMENT INTERNATIONA	5.550% 01/21/2045 DD 01/21/14	\$ 138,437.50	\$ 112,117.62	125,000.00
MEXICO GOVERNMENT INTERNATIONA	4.750% 04/27/2032 DD 04/27/20	\$ 477,354.20	\$ 468,357.42	500,000.00
MEXICO GOVERNMENT INTERNATIONA	4.600% 02/10/2048 DD 10/10/17	\$ 2,133,453.95	\$ 2,020,480.10	2,620,000.00
MEXICO GOVERNMENT INTERNATIONA	4.600% 01/23/2046 DD 01/23/15	\$ 283,025.83	\$ 276,589.32	355,000.00
MEXICO GOVERNMENT INTERNATIONA	4.400% 02/12/2052 DD 01/12/22	\$ 246,704.77	\$ 220,550.11	300,000.00
MEXICO GOVERNMENT INTERNATIONA	4.280% 08/14/2041 DD 04/14/21	\$ 418,822.16	\$ 362,380.48	470,000.00
MEXICO GOVERNMENT INTERNATIONA	3.900% 04/27/2025 DD 04/27/20	\$ 249,578.50	\$ 246,191.14	250,000.00
MEXICO GOVERNMENT INTERNATIONA	3.771% 05/24/2061 DD 11/24/20	\$ 452,851.92	\$ 442,070.76	700,000.00
MEXICO GOVERNMENT INTERNATIONA	3.500% 02/12/2034 DD 01/12/22	\$ 219,442.50	\$ 180,060.45	225,000.00
MEXICO GOVERNMENT INTERNATIONA	3.250% 04/16/2030 DD 01/16/20	\$ 1,896,022.77	\$ 1,907,815.81	2,190,000.00
MFA 2020-NQM1 TRU NQM1 A1 144A	VAR RT 03/25/2065 DD 08/01/20	\$ 278,603.45	\$ 255,667.16	278,606.63
MFA 2020-NQM3 TRU NQM3 A1 144A	VAR RT 01/26/2065 DD 11/01/20	\$ 880,207.17	\$ 800,602.19	877,738.56
MFA FINANCIAL INC		\$ 578,514.90	\$ 463,257.81	47,031.25
MFT TRUST 2020-ABC ABC D 144A	VAR RT 02/10/2042 DD 02/01/20	\$ 431,838.77	\$ 300,772.18	464,000.00
MFT TRUST 2020-ABC ABC E 144A	VAR RT 02/10/2042 DD 02/01/20	\$ 297,406.90	\$ 208,782.06	341,000.00
MGE ENERGY INC		\$ 895,162.37	\$ 871,622.40	12,381.00
MGIC INVESTMENT CORP		\$ 1,103,415.28	\$ 1,081,028.00	83,156.00
MGM CHINA HOLDINGS LTD	HK/02282	\$ 268,017.61	\$ 632,911.17	574,400.00
MGM RESORTS INTERNATIONAL		\$ 1,973,967.70	\$ 2,714,890.57	80,969.00
MGP INGREDIENTS INC		\$ 169,976.37	\$ 273,290.22	2,569.00
MHC COMMERCIAL MORT MHC G 144A	VAR RT 04/15/2038 DD 04/22/21	\$ 3,292,497.12	\$ 3,021,764.46	3,300,000.00
MHP 2021-STOR STOR G 144A	VAR RT 07/15/2038 DD 08/05/21	\$ 273,000.00	\$ 253,484.49	273,000.00
MHP 2022-MHIL MEZZ	0.000% 01/14/2027 DD 01/14/22	\$ 3,303,610.00	\$ 3,303,610.00	3,303,610.00
MHP 2022-MHIL MHIL G 144A	VAR RT 01/15/2027 DD 01/25/22	\$ 812,758.06	\$ 746,443.18	816,193.17
MICHIGAN ST FIN AUTH REVENUE	3.384% 12/01/2040 DD 12/18/19	\$ 460,728.00	\$ 432,707.40	540,000.00
MICROCHIP TECHNOLOGY INC	4.250% 09/01/2025 DD 05/29/20	\$ 728,590.10	\$ 728,056.44	750,000.00
MICROCHIP TECHNOLOGY INC		\$ 6,166,572.98	\$ 9,855,653.50	140,294.00
MICRON TECHNOLOGY INC	4.663% 02/15/2030 DD 07/12/19	\$ 287,213.25	\$ 272,092.32	300,000.00
MICRON TECHNOLOGY INC		\$ 9,848,621.47	\$ 14,290,681.44	285,928.00
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	\$ 121,903.30	\$ 107,821.05	115,000.00
MICROSOFT CORP	4.100% 02/06/2037 DD 02/06/17	\$ 834,419.62	\$ 754,490.63	800,000.00
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	\$ 178,513.06	\$ 147,541.41	174,000.00
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	\$ 698,167.06	\$ 654,872.33	725,000.00
MICROSOFT CORP	3.300% 02/06/2027 DD 02/06/17	\$ 1,442,727.13	\$ 1,406,016.42	1,459,000.00
MICROSOFT CORP	3.041% 03/17/2062 DD 03/17/21	\$ 385,262.91	\$ 345,460.36	500,000.00
MICROSOFT CORP	2.921% 03/17/2052 DD 03/17/21	\$ 1,051,310.00	\$ 707,500.71	1,000,000.00
MICROSOFT CORP	2.700% 02/12/2025 DD 02/12/15	\$ 387,173.16	\$ 376,581.30	392,000.00
MICROSOFT CORP	2.675% 06/01/2060 DD 06/01/20	\$ 355,741.39	\$ 317,206.06	500,000.00
MICROSOFT CORP	2.525% 06/01/2050 DD 06/01/20	\$ 731,328.52	\$ 658,048.97	1,000,000.00
MICROSOFT CORP	2.400% 08/08/2026 DD 08/08/16	\$ 700,394.41	\$ 649,919.45	697,000.00
MICROSOFT CORP		\$ 250,024,471.22	\$ 498,122,447.76	2,077,068.00
MICROSTRATEGY INC		\$ 1,165,758.77	\$ 393,706.17	2,781.00
MICROVAST HOLDINGS INC		\$ 130,319.88	\$ 72,769.86	47,562.00
MICROVISION INC		\$ 386,486.72	\$ 66,309.95	28,217.00
MID PENN BANCORP INC		\$ 188,994.30	\$ 193,965.84	6,472.00
MID-AMERICA APARTMENT COMMUNIT		\$ 9,871,031.21	\$ 10,357,729.23	65,977.00
MID-AMERICA APARTMENTS LP	4.000% 11/15/2025 DD 11/09/15	\$ 493,622.62	\$ 485,898.19	500,000.00
MID-AMERICA APARTMENTS LP	3.950% 03/15/2029 DD 03/07/19	\$ 475,688.50	\$ 469,295.74	500,000.00
MID-AMERICA APARTMENTS LP	3.600% 06/01/2027 DD 05/09/17	\$ 1,512,885.00	\$ 1,421,196.84	1,500,000.00
MIDAMERICAN ENERGY CO	6.750% 12/30/2031 DD 02/08/02	\$ 469,762.31	\$ 450,509.50	400,000.00
MIDAMERICAN ENERGY CO	4.400% 10/15/2044 DD 04/03/14	\$ 198,687.15	\$ 185,408.25	210,000.00
MIDAMERICAN ENERGY CO	4.250% 07/15/2049 DD 01/09/19	\$ 180,657.74	\$ 165,405.02	195,000.00
MIDDLEBY CORP/THE		\$ 1,668,513.29	\$ 1,947,575.50	14,545.00
MIDDLESEX WATER CO		\$ 294,155.78	\$ 248,833.21	3,163.00
MIDLAND STATES BANCORP INC		\$ 268,031.95	\$ 255,285.80	9,590.00
MIDWESTONE FINANCIAL GROUP INC		\$ 202,599.66	\$ 204,628.75	6,445.00
MILEAGE PLUS HOLDINGS LLC 144A	6.500% 06/20/2027 DD 07/02/20	\$ 96,193.70	\$ 89,483.93	90,005.80
MILL CITY MORTGAGE GS1 A1 144A	VAR RT 07/25/2059 DD 09/01/19	\$ 339,397.74	\$ 301,416.04	324,394.49
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	\$ 1,094,146.81	\$ 1,016,599.00	1,087,302.13
MILLER INDUSTRIES INC/TN		\$ 140,946.38	\$ 127,514.78	4,783.00
MILLERKNOLL INC		\$ 1,151,516.94	\$ 730,307.60	34,760.00
MIMEDX GROUP INC		\$ 392,167.67	\$ 142,030.20	51,090.00
MINERALS TECHNOLOGIES INC		\$ 1,084,322.37	\$ 903,817.20	14,885.00
MIRATI THERAPEUTICS INC		\$ 1,495,815.08	\$ 540,140.51	11,921.00
MIRION TECHNOLOGIES INC		\$ 404,221.95	\$ 418,981.46	63,386.00
MIRUM PHARMACEUTICALS INC		\$ 58,475.48	\$ 61,893.00	3,174.00
MISSION PRODUCE INC		\$ 325,164.55	\$ 193,205.74	16,627.00
MISSISSIPPI ST	5.245% 11/01/2034 DD 11/10/10	\$ 539,160.00	\$ 510,270.00	500,000.00
MISSOURI ST HLTH & EDUCTNL FAC	3.652% 08/15/2057 DD 07/06/17	\$ 377,166.25	\$ 325,766.75	425,000.00
MISTER CAR WASH INC		\$ 334,373.03	\$ 182,375.57	19,759.00
MITEK SYSTEMS INC		\$ 138,776.52	\$ 79,225.44	8,176.00
MITIE GROUP PLC		\$ 1,364,293.98	\$ 1,164,775.00	1,297,997.00
MITRA ADIPERKASA TBK PT		\$ 2,582,877.96	\$ 3,650,261.33	39,325,805.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2033 DD 09/13/22	\$ 487,805.00	\$ 490,987.22	500,000.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2028 DD 09/13/22	\$ 491,290.00	\$ 496,022.99	500,000.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/12/2025 DD 09/13/22	\$ 497,035.00	\$ 496,434.85	500,000.00
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/20/2027 DD 07/20/21	\$ 1,491,236.03	\$ 1,469,462.72	1,695,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/17/2026 DD 04/19/22	\$ 295,040.19	\$ 288,932.04	300,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.850% 03/01/2026 DD 03/01/16	\$ 413,541.74	\$ 397,038.65	415,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.751% 07/18/2039 DD 07/18/19	\$ 348,700.73	\$ 328,187.50	404,000.00
MITSUBISHI UFJ FINANCIAL GROUP	3.407% 03/07/2024 DD 03/07/19	\$ 495,858.79	\$ 489,529.59	500,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.559% 02/25/2030 DD 02/25/20	\$ 2,277,196.72	\$ 2,068,933.43	2,500,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.193% 02/25/2025 DD 02/25/20	\$ 1,426,160.00	\$ 1,310,251.96	1,400,000.00
MITSUBISHI UFJ FINANCIAL GROUP	2.048% 07/17/2030 DD 07/17/20	\$ 324,968.02	\$ 315,520.12	400,000.00
MITSUBISHI UFJ FINANCIAL GROUP	1.412% 07/17/2025 DD 07/17/20	\$ 279,192.42	\$ 276,967.28	305,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 07/09/2032 DD 07/09/21	\$ 316,743.70	\$ 304,834.42	400,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/25/2031 DD 02/25/20	\$ 1,100,000.00	\$ 883,688.38	1,100,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/25/2026 DD 02/25/20	\$ 900,000.00	\$ 826,626.85	900,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2030 DD 02/22/22	\$ 1,045,342.83	\$ 951,646.95	1,100,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2027 DD 02/22/21	\$ 1,302,495.59	\$ 1,299,227.72	1,500,000.00
MIZUHO FINANCIAL GROUP INC	2.564% 09/13/2031 DD 09/13/21	\$ 592,607.89	\$ 571,509.10	750,000.00
MK RESTAURANTS GROUP PCL		\$ 310,622.05	\$ 328,056.88	193,400.00
MKS INSTRUMENTS INC		\$ 1,553,357.55	\$ 1,204,352.22	14,214.00
MKT 2020-525M MORT 525M F 144A	VAR RT 02/12/2040 DD 02/01/20	\$ 740,022.27	\$ 430,356.71	801,000.00
MLP SAGLIK HIZMETLERI AS		\$ 288,316.03	\$ 341,607.89	70,895.00
MODEL N INC		\$ 2,742,133.59	\$ 5,586,774.96	137,741.00
MODERNA INC		\$ 10,430,669.23	\$ 15,736,328.58	87,609.00
MODINE MANUFACTURING CO		\$ 286,203.78	\$ 449,948.16	22,656.00
MODIVCARE INC		\$ 745,605.24	\$ 422,269.38	4,706.00
MOELIS & CO		\$ 5,859,142.60	\$ 5,522,248.77	143,921.00
MOHAWK INDUSTRIES INC		\$ 1,749,946.34	\$ 1,365,556.98	13,359.00
MOLINA HEALTHCARE INC		\$ 2,323,618.05	\$ 4,882,632.92	14,786.00
MOLSON COORS BEVERAGE CO	5.000% 05/01/2042 DD 05/03/12	\$ 283,649.09	\$ 266,093.08	300,000.00
MOLSON COORS BEVERAGE CO	4.200% 07/15/2046 DD 07/07/16	\$ 423,381.62	\$ 395,437.15	510,000.00
MOLSON COORS BEVERAGE CO	3.000% 07/15/2026 DD 07/07/16	\$ 74,842.43	\$ 74,244.16	80,000.00
MOLSON COORS BEVERAGE CO		\$ 3,038,492.63	\$ 2,430,043.84	47,167.00
MOMENTIVE GLOBAL INC		\$ 439,528.98	\$ 158,879.00	22,697.00
MOMENTUS INC		\$ 44,954.04	\$ 14,253.72	18,274.00
MONARCH CASINO & RESORT INC		\$ 137,473.65	\$ 176,078.10	2,290.00
MONDELEZ INTERNATIONAL INC	3.000% 03/17/2032 DD 03/17/22	\$ 266,049.93	\$ 256,615.14	300,000.00
MONDELEZ INTERNATIONAL INC	2.750% 04/13/2030 DD 04/13/20	\$ 100,615.54	\$ 99,124.64	115,000.00
MONDELEZ INTERNATIONAL INC	2.625% 09/04/2050 DD 09/04/20	\$ 169,543.27	\$ 152,834.39	246,000.00
MONDELEZ INTERNATIONAL INC	1.500% 05/04/2025 DD 05/04/20	\$ 140,028.98	\$ 138,806.14	150,000.00
MONDELEZ INTERNATIONAL INC		\$ 15,252,952.74	\$ 24,068,781.30	361,122.00
MONEYGRAM INTERNATIONAL INC		\$ 305,921.93	\$ 464,044.68	42,612.00
MONEYLION INC		\$ 112,059.10	\$ 41,221.94	66,487.00
MONGODB INC		\$ 4,298,893.14	\$ 3,538,002.16	17,974.00
MONOLITHIC POWER SYSTEMS INC		\$ 2,966,048.80	\$ 4,210,080.66	11,906.00
MONRO INC		\$ 762,391.73	\$ 666,067.20	14,736.00
MONSTER BEVERAGE CORP		\$ 4,934,522.62	\$ 9,879,072.06	97,302.00
MONTAUK RENEWABLES INC		\$ 121,318.59	\$ 121,230.73	10,991.00
MONTE ROSA THERAPEUTICS INC		\$ 207,782.58	\$ 100,756.40	13,240.00
MONTROSE ENVIRONMENTAL GROUP I		\$ 2,078,565.82	\$ 4,219,846.57	95,063.00
MOODY'S CORP	5.250% 07/15/2044 DD 07/16/14	\$ 300,798.47	\$ 288,763.12	300,000.00
MOODY'S CORP	3.750% 03/24/2025 DD 03/24/20	\$ 497,516.53	\$ 486,133.79	500,000.00
MOODY'S CORP	2.000% 08/19/2031 DD 08/19/21	\$ 404,858.33	\$ 394,984.44	500,000.00
MOODY'S CORP		\$ 6,319,899.76	\$ 11,743,275.76	42,148.00
MOOG INC		\$ 762,587.92	\$ 1,033,286.24	11,774.00
MORGAN STANLEY	VAR RT 12/10/2026 DD 12/10/20	\$ 3,094,048.58	\$ 3,066,754.95	3,500,000.00
MORGAN STANLEY	VAR RT 10/28/2024 DD 10/28/14	\$ 54,600.00	\$ 52,070.72	52,000.00
MORGAN STANLEY	VAR RT 10/20/2032 DD 10/19/21	\$ 911,450.20	\$ 782,561.25	1,000,000.00
MORGAN STANLEY	VAR RT 10/18/2033 DD 10/18/22	\$ 547,030.80	\$ 565,814.51	540,000.00
MORGAN STANLEY	VAR RT 09/16/2036 DD 09/16/21	\$ 385,502.46	\$ 362,565.62	500,000.00
MORGAN STANLEY	VAR RT 08/24/2023 DD 08/24/18	\$ 208,800.00	\$ 208,800.00	200,000.00
MORGAN STANLEY	VAR RT 07/22/2038 DD 07/24/17	\$ 755,018.72	\$ 712,293.81	846,000.00
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	\$ 600,000.00	\$ 550,350.39	600,000.00
MORGAN STANLEY	VAR RT 07/20/2027 DD 07/20/21	\$ 801,844.12	\$ 789,687.07	910,000.00
MORGAN STANLEY	VAR RT 06/09/2023 DD 06/09/11	\$ 316,621.23	\$ 329,830.24	328,000.00
MORGAN STANLEY	VAR RT 06/07/2024 DD 12/07/16	\$ 59,125.00	\$ 54,824.55	55,000.00
MORGAN STANLEY	VAR RT 05/18/2025 DD 05/18/10	\$ 1,271,621.75	\$ 1,213,459.95	1,193,000.00
MORGAN STANLEY	VAR RT 05/17/2023 DD 05/17/11	\$ 105,972.97	\$ 100,005.00	100,000.00
MORGAN STANLEY	VAR RT 05/04/2027 DD 04/22/21	\$ 547,036.87	\$ 539,499.17	615,000.00
MORGAN STANLEY	VAR RT 04/28/2026 DD 04/28/20	\$ 421,601.40	\$ 418,169.38	450,000.00
MORGAN STANLEY	VAR RT 04/25/2023 DD 04/25/11	\$ 1,085,386.25	\$ 1,045,439.20	1,040,000.00
MORGAN STANLEY	VAR RT 04/22/2042 DD 04/22/21	\$ 923,866.92	\$ 739,975.18	1,000,000.00
MORGAN STANLEY	VAR RT 04/01/2031 DD 03/31/20	\$ 684,258.67	\$ 650,387.62	745,000.00
MORGAN STANLEY	VAR RT 03/24/2051 DD 03/24/20	\$ 479,739.67	\$ 438,451.85	441,000.00
MORGAN STANLEY	VAR RT 03/22/2028 DD 03/22/18	\$ 20,220.00	\$ 19,600.00	20,000.00
MORGAN STANLEY	VAR RT 03/02/2028 DD 03/02/18	\$ 42,125.00	\$ 40,300.00	40,000.00
MORGAN STANLEY	VAR RT 02/13/2032 DD 11/13/20	\$ 413,862.69	\$ 375,780.17	500,000.00
MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	\$ 645,477.69	\$ 627,291.78	685,000.00
MORGAN STANLEY	VAR RT 01/22/2031 DD 01/22/20	\$ 692,044.06	\$ 661,077.34	800,000.00
MORGAN STANLEY	VAR RT 01/21/2033 DD 01/24/22	\$ 148,359.23	\$ 137,526.31	170,000.00
MORGAN STANLEY	VAR RT 01/21/2028 DD 01/24/22	\$ 399,200.00	\$ 355,421.24	400,000.00
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	\$ 906,615.46	\$ 907,257.01	910,000.00
MORGAN STANLEY	4.000% 07/23/2025 DD 07/23/15	\$ 359,658.24	\$ 352,512.99	361,000.00
MORGAN STANLEY	3.875% 01/27/2026 DD 01/27/16	\$ 2,315,308.93	\$ 2,323,247.30	2,400,000.00
MORGAN STANLEY	3.125% 07/27/2026 DD 07/25/16	\$ 1,900,316.50	\$ 1,865,543.68	2,000,000.00
MORGAN STANLEY		\$ 14,797,246.95	\$ 28,114,498.62	330,681.00
MORGAN STANLEY ABS CA HE1 A255	VAR RT 12/25/2034 DD 01/26/05	\$ 1,223,061.22	\$ 1,107,157.22	1,259,265.11
MORGAN STANLEY ABS CAP WMC5 M5	VAR RT 06/25/2035 DD 07/01/05	\$ 412,155.99	\$ 412,708.33	423,354.42
MORGAN STANLEY BANK C12 D 144A	VAR RT 10/15/2046 DD 10/01/13	\$ 2,533,417.74	\$ 2,666,588.22	2,960,000.00
MORGAN STANLEY BANK C13 D 144A	VAR RT 11/15/2046 DD 12/01/13	\$ 2,007,046.41	\$ 2,044,789.96	2,226,069.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MORGAN STANLEY BANK C13 E 144A	VAR RT 11/15/2046 DD 12/01/13	\$ 1,159,288.05	\$ 1,050,639.16	1,219,000.00
MORGAN STANLEY BANK C30 D 144A	VAR RT 09/15/2049 DD 09/01/16	\$ 192,996.76	\$ 170,810.05	269,000.00
MORGAN STANLEY BANK C33 D 144A	3.356% 05/15/2050 DD 05/01/17	\$ 610,306.12	\$ 564,382.69	774,000.00
MORGAN STANLEY BANK C6 D 144A	VAR RT 11/15/2045 DD 10/01/12	\$ 729,117.89	\$ 649,677.64	738,000.00
MORGAN STANLEY BANK C6 F 144A	VAR RT 11/15/2045 DD 10/01/12	\$ 683,687.81	\$ 537,167.72	693,000.00
MORGAN STANLEY BANK C8 D 144A	VAR RT 12/15/2048 DD 02/01/13	\$ 565,763.23	\$ 577,804.93	610,000.00
MORGAN STANLEY BANK C9 D 144A	VAR RT 05/15/2046 DD 05/01/13	\$ 1,301,422.90	\$ 1,340,290.87	1,519,000.00
MORGAN STANLEY BANK C9 E 144A	VAR RT 05/15/2046 DD 05/01/13	\$ 719,033.20	\$ 630,177.34	729,000.00
MORGAN STANLEY BANK NA	VAR RT 03/20/2024 DD 03/20/19	\$ 247,381.50	\$ 247,558.28	249,000.00
MORGAN STANLEY BANK NA	VAR RT 03/18/2026 DD 03/18/19	\$ 195,740.00	\$ 213,087.03	188,000.00
MORGAN STANLEY BANK OF AM C7 C	VAR RT 02/15/2046 DD 01/01/13	\$ 458,257.80	\$ 445,493.90	462,000.00
MORGAN STANLEY BANK OF C21 ASB	3.150% 03/15/2048 DD 02/01/15	\$ 229,196.16	\$ 216,871.65	223,240.18
MORGAN STANLEY CAP BNK2 D 144A	VAR RT 11/15/2049 DD 11/01/16	\$ 1,170,115.50	\$ 1,102,559.41	1,513,000.00
MORGAN STANLEY CAPI C2 XB 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 396,374.56	\$ 44,769.99	11,239,422.45
MORGAN STANLEY CAPI CF1 G 144A	VAR RT 07/15/2032 DD 08/01/98	\$ 2,699.64	\$ 5,859.60	5,901.79
MORGAN STANLEY CAPI MS1 D 144A	VAR RT 05/15/2048 DD 07/01/15	\$ 1,291,757.28	\$ 1,253,139.92	1,530,000.00
MORGAN STANLEY CAPIT C2 D 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 1,429,046.87	\$ 1,394,773.71	1,486,992.53
MORGAN STANLEY CAPIT C2 F 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 1,686,438.53	\$ 1,223,813.76	1,920,000.00
MORGAN STANLEY CAPIT C3 C 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 116,500.18	\$ 134,668.07	136,757.37
MORGAN STANLEY CAPIT C3 D 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 609,360.94	\$ 566,687.06	588,000.00
MORGAN STANLEY CAPIT C3 E 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 1,372,076.33	\$ 1,465,169.60	1,718,870.00
MORGAN STANLEY CAPIT C3 F 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 309,123.75	\$ 204,820.70	327,000.00
MORGAN STANLEY CAPIT C3 G 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 1,265,152.21	\$ 761,350.57	1,386,400.00
MORGAN STANLEY CAPIT C4 D 144A	VAR RT 03/15/2045 DD 03/01/12	\$ 269,623.72	\$ 262,724.88	284,492.94
MORGAN STANLEY CAPIT H1 D 144A	2.546% 06/15/2050 DD 06/01/17	\$ 427,762.50	\$ 378,075.43	544,000.00
MORGAN STANLEY CAPIT MP E 144A	VAR RT 07/11/2040 DD 08/01/18	\$ 1,225,501.09	\$ 934,985.62	1,327,000.00
MORGAN STANLEY HOME EQUIT 2 M1	VAR RT 02/25/2036 DD 03/30/06	\$ 1,086,000.00	\$ 1,072,705.56	1,200,000.00
MORNINGSTAR INC		\$ 855,333.10	\$ 1,333,111.45	6,155.00
MORPHIC HOLDING INC		\$ 228,167.39	\$ 144,075.50	5,386.00
MOSAIC CO/THE	4.875% 11/15/2041 DD 10/24/11	\$ 613,033.70	\$ 589,045.52	695,000.00
MOSAIC CO/THE		\$ 3,817,335.94	\$ 3,938,648.60	89,780.00
MOTEL 6 9/21 COV-LITE TLB	0.000% 09/09/2026 DD 08/09/21	\$ 586,229.86	\$ 574,515.60	585,243.11
MOTOR OIL HELLAS CORINTH REFIN		\$ 252,687.78	\$ 275,792.62	11,843.00
MOTORCAR PARTS OF AMERICA INC		\$ 194,710.68	\$ 101,213.24	8,534.00
MOTOROLA SOLUTIONS INC	2.750% 05/24/2031 DD 05/24/21	\$ 282,613.33	\$ 279,839.66	350,000.00
MOTOROLA SOLUTIONS INC	2.300% 11/15/2030 DD 08/14/20	\$ 118,107.78	\$ 117,292.92	150,000.00
MOTOROLA SOLUTIONS INC		\$ 4,969,917.63	\$ 10,969,941.57	42,567.00
MOTUS HOLDINGS LTD		\$ 1,338,786.35	\$ 1,269,635.88	195,183.00
MOULIN GLOBAL EYECARE HLDGS	HKD0.50	\$ 1,738,966.48	-	3,700,000.00
MOUNT NITTANY MEDICAL CENTER O	3.799% 11/15/2052 DD 02/23/22	\$ 165,600.76	\$ 151,152.36	200,000.00
MOUNT SINAI HOSPITALS GROUP IN	3.391% 07/01/2050 DD 09/22/20	\$ 228,671.30	\$ 202,156.48	300,000.00
MOVADO GROUP INC		\$ 187,932.69	\$ 225,105.00	6,980.00
MP MATERIALS CORP		\$ 771,123.36	\$ 524,156.64	21,588.00
MPLX LP	5.500% 02/15/2049 DD 11/15/18	\$ 1,298,280.68	\$ 1,318,337.00	1,500,000.00
MPLX LP	4.900% 04/15/2058 DD 02/08/18	\$ 28,904.70	\$ 23,496.60	30,000.00
MPLX LP	4.875% 12/01/2024 DD 06/01/16	\$ 936,117.06	\$ 922,395.76	930,000.00
MPLX LP	4.000% 03/15/2028 DD 02/08/18	\$ 326,916.92	\$ 320,887.89	345,000.00
MPLX LP	2.650% 08/15/2030 DD 08/18/20	\$ 333,672.32	\$ 324,158.96	400,000.00
MR COOPER GROUP INC		\$ 820,330.05	\$ 1,268,549.43	31,611.00
MRC GLOBAL INC		\$ 139,238.10	\$ 174,707.46	15,087.00
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	\$ 3,640.90	\$ 3,602.22	3,866.88
MSA SAFETY INC		\$ 1,214,460.37	\$ 1,454,732.91	10,089.00
MSC INDUSTRIAL DIRECT CO INC		\$ 862,369.62	\$ 908,340.60	11,118.00
MSCI EMF (EMERGING MKTS FREE)		\$ 216,028,519.23	\$ 167,942,132.93	3,347,061.87
MSCI EQ INDEX FD-WORLD EX-US		\$ 2,769,222,420.15	\$ 3,371,609,441.83	144,020,824.18
MSCI INC		\$ 4,086,900.65	\$ 9,533,659.15	20,495.00
MSJP 2015-HAUL HAUL E 144A	VAR RT 09/05/2047 DD 10/01/15	\$ 334,653.45	\$ 255,794.23	378,000.00
MUELLER INDUSTRIES INC		\$ 758,706.31	\$ 1,177,404.00	19,956.00
MUELLER WATER PRODUCTS INC		\$ 408,666.96	\$ 303,141.48	28,173.00
MULLEN AUTOMOTIVE INC		\$ 32,666.36	\$ 17,172.01	60,042.00
MULTIPLAN CORP		\$ 1,100,543.15	\$ 197,494.10	171,734.00
MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	\$ 2,562,887.52	\$ 2,642,836.32	2,448,000.00
MUNI ELEC AUTH OF GEORGIA	6.637% 04/01/2057 DD 03/11/10	\$ 818,965.12	\$ 575,520.12	538,000.00
MURPHY OIL CORP		\$ 1,236,898.84	\$ 2,131,446.57	49,557.00
MURPHY USA INC		\$ 571,166.42	\$ 1,029,825.36	3,684.00
MVB FINANCIAL CORP		\$ 130,971.07	\$ 103,141.68	4,684.00
MYERS INDUSTRIES INC		\$ 130,764.65	\$ 138,470.67	6,229.00
MYMICHIGAN HEALTH	3.409% 06/01/2050 DD 10/28/20	\$ 323,622.95	\$ 278,309.51	405,000.00
MYR GROUP INC		\$ 248,025.93	\$ 262,307.43	2,849.00
MYRIAD GENETICS INC		\$ 1,041,320.27	\$ 538,741.79	37,129.00
N TX TOLLWAY AUTH REVENUE	6.718% 01/01/2049 DD 08/12/09	\$ 934,003.00	\$ 829,647.00	700,000.00
N-ABLE INC		\$ 139,079.47	\$ 153,973.84	14,978.00
NABORS INDUSTRIES LTD		\$ 217,583.20	\$ 305,558.51	1,973.00
NACCO INDUSTRIES INC		\$ 84,689.73	\$ 79,002.00	2,079.00
NANOSTRING TECHNOLOGIES INC		\$ 406,406.56	\$ 79,771.73	10,009.00
NANO-X IMAGING LTD		\$ 244,491.55	\$ 151,304.76	20,502.00
NAPCO SECURITY TECHNOLOGIES IN		\$ 82,722.67	\$ 136,960.32	4,984.00
NARRAGANSETT ELECTRIC CO/ 144A	3.395% 04/09/2030 DD 04/09/20	\$ 200,000.00	\$ 178,693.90	200,000.00
NASDAQ INC	3.850% 06/30/2026 DD 06/07/16	\$ 578,505.00	\$ 482,713.67	500,000.00
NASDAQ INC	2.500% 12/21/2040 DD 12/21/20	\$ 275,312.97	\$ 259,293.92	400,000.00
NASDAQ INC	1.650% 01/15/2031 DD 12/21/20	\$ 38,940.93	\$ 38,223.55	50,000.00
NASDAQ INC		\$ 2,489,787.60	\$ 5,554,260.90	90,534.00
NATERA INC		\$ 2,346,008.52	\$ 1,046,107.14	26,042.00
NATIONAL AUSTRALIA BANK LTD/NE	3.905% 06/09/2027 DD 06/09/22	\$ 196,046.00	\$ 191,704.42	200,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 07/12/2026 DD 07/12/16	\$ 296,160.54	\$ 284,578.64	309,000.00
NATIONAL BANK HOLDINGS CORP		\$ 457,750.13	\$ 535,298.68	12,724.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NATIONAL BEVERAGE CORP		\$ 181,520.49	\$ 195,426.00	4,200.00
NATIONAL ENERGY SERVICES REUNI		\$ 185,582.57	\$ 118,833.62	17,123.00
NATIONAL FUEL GAS CO	5.500% 01/15/2026 DD 06/03/20	\$ 505,530.18	\$ 497,425.77	500,000.00
NATIONAL FUEL GAS CO		\$ 1,252,110.96	\$ 1,364,621.40	21,558.00
NATIONAL HEALTH INVESTORS INC		\$ 1,286,581.53	\$ 993,381.06	19,023.00
NATIONAL HEALTHCARE CORP		\$ 403,871.64	\$ 339,864.00	5,712.00
NATIONAL INSTRUMENTS CORP		\$ 1,123,744.21	\$ 1,260,540.90	34,161.00
NATIONAL PRESTO INDUSTRIES INC		\$ 206,765.76	\$ 159,785.64	2,334.00
NATIONAL RESEARCH CORP		\$ 112,863.93	\$ 89,743.80	2,406.00
NATIONAL RETAIL PROPERTIES INC	3.900% 06/15/2024 DD 05/14/14	\$ 126,155.00	\$ 122,021.96	125,000.00
NATIONAL RETAIL PROPERTIES INC	3.500% 10/15/2027 DD 09/14/17	\$ 196,726.00	\$ 181,377.36	200,000.00
NATIONAL RETAIL PROPERTIES INC	3.000% 04/15/2052 DD 09/24/21	\$ 486,755.00	\$ 297,527.85	500,000.00
NATIONAL RETAIL PROPERTIES INC		\$ 1,802,500.74	\$ 2,055,996.80	44,930.00
NATIONAL RURAL UTILITIES COOPE	8.000% 03/01/2032 DD 03/07/02	\$ 497,452.96	\$ 472,253.88	400,000.00
NATIONAL RURAL UTILITIES COOPE	4.800% 03/15/2028 DD 12/16/22	\$ 297,744.00	\$ 297,431.86	300,000.00
NATIONAL RURAL UTILITIES COOPE	4.300% 03/15/2049 DD 01/31/19	\$ 278,580.70	\$ 249,840.86	300,000.00
NATIONAL RURAL UTILITIES COOPE	4.150% 12/15/2032 DD 08/17/22	\$ 393,420.00	\$ 369,365.77	400,000.00
NATIONAL RURAL UTILITIES COOPE	2.750% 04/15/2032 DD 02/07/22	\$ 363,947.77	\$ 329,039.87	400,000.00
NATIONAL RURAL UTILITIES COOPE	0.350% 02/08/2024 DD 02/08/21	\$ 711,488.41	\$ 711,542.26	750,000.00
NATIONAL STORAGE AFFILIATES TR		\$ 1,111,211.99	\$ 795,362.40	22,020.00
NATIONAL VISION HOLDINGS INC		\$ 5,101,450.39	\$ 6,397,454.28	165,053.00
NATIONAL WESTERN LIFE GROUP IN		\$ 250,390.89	\$ 294,207.00	1,047.00
NATIONWIDE BUILDING SOCIE 144A	VAR RT 03/08/2024 DD 03/08/18	\$ 1,500,000.00	\$ 1,491,773.73	1,500,000.00
NATIONWIDE BUILDING SOCIE 144A	VAR RT 02/16/2028 DD 02/16/22	\$ 477,700.00	\$ 439,498.14	500,000.00
NATIXIS COMMERC 2PAC AMZ2 144A	VAR RT 01/15/2037 DD 01/01/20	\$ 708,850.63	\$ 611,428.47	714,000.00
NATIXIS COMMERC 2PAC AMZ3 144A	VAR RT 01/15/2037 DD 01/01/20	\$ 326,219.71	\$ 281,400.13	336,000.00
NATIXIS COMMERC F1 WAN2 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 100,000.00	\$ 75,952.89	100,000.00
NATIXIS COMMERCIAL 10K E 144A	VAR RT 05/15/2039 DD 05/01/19	\$ 407,728.13	\$ 306,372.75	399,000.00
NATIXIS COMMERCIAL 10K F 144A	VAR RT 05/15/2039 DD 05/01/19	\$ 1,272,444.13	\$ 1,005,490.97	1,434,000.00
NATIXIS COMMERCIAL 285M F 144A	VAR RT 11/15/2032 DD 01/01/18	\$ 277,421.43	\$ 223,707.51	294,000.00
NATIXIS COMMERCIAL TECH E 144A	VAR RT 11/15/2034 DD 01/31/18	\$ 251,000.00	\$ 240,889.44	251,000.00
NATIXIS COMMERCIAL TECH G 144A	VAR RT 11/15/2034 DD 01/31/18	\$ 159,000.00	\$ 148,737.50	159,000.00
NATURAL GROCERS BY VITAMIN COT		\$ 21,014.21	\$ 17,137.50	1,875.00
NATURE'S SUNSHINE PRODUCTS INC		\$ 88,425.57	\$ 47,964.80	5,765.00
NATWEST GROUP PLC	VAR RT 11/28/2035 DD 08/28/20	\$ 399,793.34	\$ 368,134.71	500,000.00
NATWEST GROUP PLC	VAR RT 11/10/2026 DD 11/10/22	\$ 415,940.00	\$ 416,240.02	400,000.00
NATWEST GROUP PLC	VAR RT 05/18/2029 DD 05/18/18	\$ 600,000.00	\$ 567,697.18	600,000.00
NATWEST GROUP PLC	VAR RT 03/22/2025 DD 03/22/19	\$ 1,495,627.39	\$ 1,466,818.23	1,500,000.00
NATWEST GROUP PLC	VAR RT 01/27/2030 DD 09/27/18	\$ 930,523.27	\$ 885,509.66	940,000.00
NAUTILUS BIOTECHNOLOGY INC		\$ 62,230.12	\$ 37,090.80	20,606.00
NAVIENT CORP		\$ 578,923.05	\$ 797,578.25	48,485.00
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	\$ 9,757.70	\$ 8,791.68	10,000.00
NBT BANCORP INC		\$ 733,358.64	\$ 841,219.08	19,374.00
NCINO INC		\$ 969,230.11	\$ 437,819.96	16,559.00
NCR CORP		\$ 1,000,259.07	\$ 810,945.81	34,641.00
NECESSITY RETAIL REIT INC/THE		\$ 578,124.62	\$ 363,995.26	61,382.00
NEKTAR THERAPEUTICS		\$ 341,256.52	\$ 191,406.18	84,693.00
NELNET INC		\$ 415,483.43	\$ 603,487.50	6,650.00
NEOGAMES SA		\$ 68,322.42	\$ 26,854.57	2,203.00
NEOGEN CORP		\$ 1,175,014.11	\$ 662,611.61	43,507.00
NEOGENOMICS INC		\$ 4,284,085.96	\$ 3,419,890.32	370,118.00
NEOPHARM CO LTD		\$ 396,777.43	\$ 193,624.57	12,752.00
NERDWALLET INC		\$ 42,070.72	\$ 40,713.60	4,241.00
NERDY INC		\$ 24,168.69	\$ 19,919.25	8,853.00
NESTLE SA		\$ 8,341,247.12	\$ 14,336,286.20	123,800.00
NETAPP INC	1.875% 06/22/2025 DD 06/22/20	\$ 463,501.21	\$ 459,234.76	500,000.00
NETAPP INC		\$ 2,670,633.43	\$ 3,422,519.10	56,985.00
NETCARE LTD		\$ 451,216.14	\$ 425,447.81	499,241.00
NETFLIX INC		\$ 21,422,848.85	\$ 33,905,892.16	114,982.00
NETGEAR INC		\$ 405,373.96	\$ 242,058.26	13,366.00
NETSCOUT SYSTEMS INC		\$ 966,269.83	\$ 1,026,535.76	31,576.00
NETSTREIT CORP		\$ 550,704.89	\$ 473,207.28	25,816.00
NEUROCRINE BIOSCIENCES INC		\$ 1,509,270.69	\$ 2,881,609.44	24,126.00
NEVADA POWER CO	2.400% 05/01/2030 DD 01/30/20	\$ 216,752.50	\$ 209,576.64	250,000.00
NEVRO CORP		\$ 697,877.92	\$ 245,559.60	6,201.00
NEW FORTRESS ENERGY INC		\$ 488,684.44	\$ 526,686.72	12,416.00
NEW JERSEY RESOURCES CORP		\$ 1,528,343.22	\$ 2,076,745.86	41,853.00
NEW JERSEY ST TRANSPRTN TRUST	5.754% 12/15/2028 DD 10/21/10	\$ 478,953.60	\$ 453,361.50	450,000.00
NEW JERSEY ST TURNPIKE AUTH TU	7.414% 01/01/2040 DD 04/28/09	\$ 382,527.40	\$ 359,492.70	290,000.00
NEW RELIC INC		\$ 954,354.29	\$ 780,421.25	13,825.00
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	\$ 1,683,503.78	\$ 1,555,032.93	1,673,656.16
NEW RESIDENTIAL MO 1A 1A1B 144A	VAR RT 10/25/2059 DD 12/01/19	\$ 578,137.59	\$ 517,767.45	562,134.90
NEW YORK AND PRESBYTERIAN HOSP	3.954% 08/01/2119 DD 10/29/19	\$ 152,326.72	\$ 138,120.02	200,000.00
NEW YORK CITY NY MUNI WTR FIN	5.750% 06/15/2041 DD 11/05/09	\$ 294,515.00	\$ 270,402.50	250,000.00
NEW YORK CITY NY MUNI WTR FIN	5.724% 06/15/2042 DD 06/30/10	\$ 578,587.50	\$ 403,578.75	375,000.00
NEW YORK CITY NY TRANSITIONAL	5.767% 08/01/2036 DD 10/22/09	\$ 286,521.60	\$ 248,488.80	240,000.00
NEW YORK CITY NY TRANSITIONAL	5.572% 11/01/2038 DD 11/03/10	\$ 246,422.25	\$ 230,829.75	225,000.00
NEW YORK COMMUNITY BANCORP INC		\$ 1,982,706.07	\$ 1,503,572.40	174,834.00
NEW YORK MORTGAGE TRUST INC		\$ 823,362.69	\$ 439,910.40	171,840.00
NEW YORK NY	6.271% 12/01/2037 DD 12/21/10	\$ 84,593.25	\$ 82,236.75	75,000.00
NEW YORK NY	5.206% 10/01/2031 DD 10/15/09	\$ 135,833.75	\$ 126,382.50	125,000.00
NEW YORK ST DORM AUTH ST PERSO	5.628% 03/15/2039 DD 08/31/09	\$ 328,653.00	\$ 307,695.00	300,000.00
NEW YORK ST DORM AUTH ST PERSO	5.600% 03/15/2040 DD 06/03/10	\$ 409,582.60	\$ 382,835.30	370,000.00
NEW YORK ST THRUWAY AUTH	2.900% 01/01/2035 DD 10/30/19	\$ 549,363.90	\$ 521,068.30	635,000.00
NEW YORK ST URBAN DEV CORP REV	5.770% 03/15/2039 DD 12/01/09	\$ 832,898.80	\$ 677,787.00	660,000.00
NEW YORK TIMES CO/THE		\$ 1,530,672.98	\$ 1,377,115.50	42,425.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NEW ZEALAND GOVERNMENT IN REGS	2.000% 09/20/2025	\$ 1,110,248.32	\$ 1,091,301.33	1,400,000.00
NEWELL BRANDS INC		\$ 2,871,337.11	\$ 1,314,147.60	100,470.00
NEWMARK GROUP INC		\$ 692,963.72	\$ 496,634.61	62,313.00
NEWMARKET CORP	2.700% 03/18/2031 DD 03/18/21	\$ 414,154.21	\$ 391,928.59	500,000.00
NEWMARKET CORP		\$ 444,875.63	\$ 491,864.91	1,581.00
NEWMONT CORP	6.250% 10/01/2039 DD 09/18/09	\$ 424,920.36	\$ 399,802.50	383,000.00
NEWMONT CORP	4.875% 03/15/2042 DD 03/08/12	\$ 36,928.50	\$ 45,416.23	50,000.00
NEWMONT CORP	2.250% 10/01/2030 DD 03/18/20	\$ 589,683.23	\$ 569,851.46	709,000.00
NEWMONT CORP		\$ 10,246,870.96	\$ 9,833,317.60	208,333.00
NEWPARK RESOURCES INC		\$ 177,321.08	\$ 165,352.60	39,844.00
NEWS CORP		\$ 1,366,435.94	\$ 1,823,767.40	100,207.00
NEWS CORP		\$ 467,369.07	\$ 560,373.16	30,389.00
NEXI SPA		\$ 2,722,299.51	\$ 2,524,283.82	321,100.00
NEXPOINT REAL ESTATE FINANCE I		\$ 90,471.86	\$ 90,551.60	4,440.00
NEXPOINT RESIDENTIAL TRUST INC		\$ 234,406.39	\$ 190,530.56	4,378.00
NEXSTAR MEDIA GROUP INC		\$ 1,059,877.08	\$ 1,749,249.82	9,994.00
NEXTDECADE CORP		\$ 29,329.92	\$ 31,774.08	6,432.00
NEXTERA ENERGY CAPITAL HOLDING	VAR RT 12/01/2077 DD 11/02/17	\$ 85,012.60	\$ 81,690.94	100,000.00
NEXTERA ENERGY CAPITAL HOLDING	VAR RT 03/15/2082 DD 12/14/21	\$ 397,866.14	\$ 407,422.41	500,000.00
NEXTERA ENERGY CAPITAL HOLDING	5.000% 07/15/2032 DD 06/23/22	\$ 202,596.00	\$ 196,148.36	200,000.00
NEXTERA ENERGY CAPITAL HOLDING	4.625% 07/15/2027 DD 06/23/22	\$ 201,122.00	\$ 196,651.08	200,000.00
NEXTERA ENERGY CAPITAL HOLDING	3.000% 01/15/2052 DD 12/13/21	\$ 160,849.96	\$ 130,570.21	200,000.00
NEXTERA ENERGY CAPITAL HOLDING	2.440% 01/15/2032 DD 12/13/21	\$ 301,143.00	\$ 242,071.40	300,000.00
NEXTERA ENERGY CAPITAL HOLDING	1.875% 01/15/2027 DD 12/13/21	\$ 1,051,317.93	\$ 973,562.57	1,100,000.00
NEXTERA ENERGY INC		\$ 22,797,904.47	\$ 43,701,983.60	522,751.00
NEXTGEN HEALTHCARE INC		\$ 243,543.67	\$ 338,209.02	18,009.00
NEXTIER OILFIELD SOLUTIONS INC		\$ 167,119.50	\$ 285,922.56	30,944.00
NEXTNAV INC		\$ 30,052.63	\$ 36,332.00	12,400.00
NGM BIOPHARMACEUTICALS INC		\$ 232,581.03	\$ 59,672.74	11,887.00
NI HOLDINGS INC		\$ 68,627.42	\$ 51,076.23	3,849.00
NICOLET BANKSHARES INC		\$ 339,154.61	\$ 413,072.83	5,177.00
NIKE INC	3.875% 11/01/2045 DD 10/29/15	\$ 168,317.99	\$ 157,434.12	182,000.00
NIKE INC	3.375% 03/27/2050 DD 03/27/20	\$ 246,498.60	\$ 203,404.47	260,000.00
NIKE INC	3.250% 03/27/2040 DD 03/27/20	\$ 425,881.43	\$ 406,167.95	500,000.00
NIKE INC	2.375% 11/01/2026 DD 10/21/16	\$ 235,450.43	\$ 230,556.98	250,000.00
NIKE INC		\$ 26,218,869.16	\$ 55,208,243.25	471,825.00
NIKOLA CORP		\$ 569,674.02	\$ 136,602.72	63,242.00
NISOURCE INC	4.375% 05/15/2047 DD 05/22/17	\$ 845,110.62	\$ 760,880.21	910,000.00
NISOURCE INC	3.600% 05/01/2030 DD 04/13/20	\$ 199,262.00	\$ 178,084.01	200,000.00
NISOURCE INC	0.950% 08/15/2025 DD 08/18/20	\$ 448,335.72	\$ 450,747.08	500,000.00
NISOURCE INC		\$ 2,086,051.34	\$ 2,836,653.84	103,452.00
NISSAN MOTOR CO LTD 144A	4.810% 09/17/2030 DD 09/17/20	\$ 2,227,774.00	\$ 1,867,077.83	2,200,000.00
NISSAN MOTOR CO LTD 144A	4.345% 09/17/2027 DD 09/17/20	\$ 868,176.00	\$ 725,396.74	800,000.00
NKARTA INC		\$ 291,596.11	\$ 87,112.57	14,543.00
NL INDUSTRIES INC		\$ 30,619.67	\$ 25,564.74	3,754.00
NLIGHT INC		\$ 333,134.83	\$ 201,015.36	19,824.00
NMI HOLDINGS INC		\$ 666,882.30	\$ 760,425.60	36,384.00
NOBLE CORP PLC		\$ 1,029,303.48	\$ 1,288,927.80	34,180.00
NOMURA HOLDINGS INC	2.679% 07/16/2030 DD 07/13/20	\$ 661,386.01	\$ 639,734.77	800,000.00
NOMURA HOLDINGS INC	2.608% 07/14/2031 DD 07/12/21	\$ 1,830,672.00	\$ 1,392,127.65	1,800,000.00
NOMURA HOLDINGS INC	2.329% 01/22/2027 DD 01/11/22	\$ 892,949.87	\$ 875,422.01	1,000,000.00
NOMURA HOLDINGS INC	1.851% 07/16/2025 DD 07/13/20	\$ 183,833.28	\$ 182,291.53	200,000.00
NON-BASE CURRENCY		\$ 1,354,159.31	\$ 1,360,803.59	-
NOODLES & CO		\$ 2,380,313.38	\$ 1,429,519.14	260,386.00
NORDIC AMERICAN TANKERS LTD		\$ 387,890.45	\$ 281,954.52	92,142.00
NORDIC INVESTMENT BANK	3.375% 09/08/2027 DD 09/08/22	\$ 193,860.00	\$ 193,134.40	200,000.00
NORDIC INVESTMENT BANK	0.375% 09/20/2024 DD 09/21/21	\$ 751,629.24	\$ 744,013.27	800,000.00
NORDIC INVESTMENT BANK	0.375% 09/11/2025 DD 09/11/20	\$ 205,200.00	\$ 202,071.02	225,000.00
NORDSON CORP		\$ 1,793,037.21	\$ 3,531,330.60	14,855.00
NORDSTROM INC		\$ 1,265,489.45	\$ 436,909.80	27,070.00
NORFOLK SOUTHERN CORP	4.150% 02/28/2048 DD 02/28/18	\$ 266,825.67	\$ 246,317.23	300,000.00
NORFOLK SOUTHERN CORP	3.950% 10/01/2042 DD 09/07/12	\$ 78,008.75	\$ 73,909.50	90,000.00
NORFOLK SOUTHERN CORP	3.942% 11/01/2047 DD 05/01/18	\$ 106,920.23	\$ 89,637.00	112,000.00
NORFOLK SOUTHERN CORP	3.700% 03/15/2053 DD 02/25/22	\$ 705,191.64	\$ 600,635.12	800,000.00
NORFOLK SOUTHERN CORP	3.050% 05/15/2050 DD 05/11/20	\$ 366,222.56	\$ 334,891.25	500,000.00
NORFOLK SOUTHERN CORP	2.900% 06/15/2026 DD 06/03/16	\$ 855,523.78	\$ 841,867.20	900,000.00
NORFOLK SOUTHERN CORP	2.300% 05/15/2031 DD 05/12/21	\$ 423,516.53	\$ 410,877.59	500,000.00
NORFOLK SOUTHERN CORP		\$ 8,354,262.45	\$ 15,186,864.60	61,630.00
NORTHEAST BANK		\$ 106,499.29	\$ 131,436.20	3,122.00
NORTHERN OIL AND GAS INC		\$ 4,399,256.82	\$ 4,694,070.92	152,306.00
NORTHERN STATES POWER CO/MN	4.500% 06/01/2052 DD 05/09/22	\$ 245,637.02	\$ 226,496.28	250,000.00
NORTHERN STATES POWER CO/MN	4.125% 05/15/2044 DD 05/13/14	\$ 274,240.04	\$ 253,339.19	300,000.00
NORTHERN STATES POWER CO/MN	3.600% 09/15/2047 DD 09/13/17	\$ 339,840.75	\$ 308,077.23	400,000.00
NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	\$ 76,559.20	\$ 61,557.31	80,000.00
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	\$ 71,504.92	\$ 66,009.38	85,000.00
NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	\$ 383,504.39	\$ 375,966.49	384,000.00
NORTHERN TRUST CORP	1.950% 05/01/2030 DD 05/01/20	\$ 841,641.61	\$ 821,519.57	1,000,000.00
NORTHERN TRUST CORP		\$ 4,114,834.64	\$ 4,725,277.51	53,399.00
NORTHFIELD BANCORP INC		\$ 332,437.81	\$ 311,092.21	19,777.00
NORTHROP GRUMMAN CORP	5.150% 05/01/2040 DD 03/23/20	\$ 506,748.85	\$ 485,968.06	500,000.00
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	\$ 1,162,540.00	\$ 828,682.39	1,000,000.00
NORTHROP GRUMMAN CORP	2.930% 01/15/2025 DD 10/13/17	\$ 503,356.97	\$ 495,803.44	517,000.00
NORTHROP GRUMMAN CORP		\$ 8,588,913.42	\$ 20,829,752.97	38,177.00
NORTHWELL HEALTHCARE INC	4.260% 11/01/2047 DD 09/26/17	\$ 226,539.04	\$ 198,562.45	250,000.00
NORTHWELL HEALTHCARE INC	3.809% 11/01/2049 DD 09/26/19	\$ 294,670.25	\$ 256,857.88	360,000.00
NORTHWEST BANCSHARES INC		\$ 853,383.57	\$ 777,791.28	55,636.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NORTHWEST NATURAL HOLDING CO		\$ 882,918.75	\$ 766,389.36	16,104.00
NORTHWEST PIPE CO		\$ 82,793.57	\$ 131,497.40	3,902.00
NORTHWESTERN CORP		\$ 1,563,607.96	\$ 1,583,072.52	26,678.00
NORWEGIAN CRUISE LINE HOLDINGS		\$ 3,243,793.62	\$ 1,347,746.40	110,110.00
NOV INC	3.950% 12/01/2042 DD 11/20/12	\$ 223,560.47	\$ 209,156.72	300,000.00
NOV INC		\$ 3,421,114.65	\$ 2,097,627.57	100,413.00
NOVAGOLD RESOURCES INC		\$ 321,178.72	\$ 272,209.60	45,520.00
NOVANT HEALTH INC	3.318% 11/01/2061 DD 04/15/21	\$ 73,687.79	\$ 66,025.10	100,000.00
NOVANT HEALTH INC	2.637% 11/01/2036 DD 04/15/21	\$ 316,941.57	\$ 294,813.57	400,000.00
NOVANTA INC		\$ 841,146.57	\$ 862,095.15	6,345.00
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	\$ 589,520.10	\$ 556,735.37	600,000.00
NOVARTIS CAPITAL CORP	3.400% 05/06/2024 DD 02/21/14	\$ 371,826.05	\$ 363,463.13	371,000.00
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	\$ 61,116.00	\$ 56,851.85	60,000.00
NOVARTIS CAPITAL CORP	2.750% 08/14/2050 DD 02/14/20	\$ 207,834.81	\$ 152,161.80	220,000.00
NOVARTIS CAPITAL CORP	2.200% 08/14/2030 DD 02/14/20	\$ 564,088.58	\$ 544,343.00	640,000.00
NOVAVAX INC		\$ 3,416,360.17	\$ 222,469.48	21,641.00
NOVO NORDISK A/S		\$ 4,510,258.41	\$ 26,439,030.75	196,400.00
NOVOCIURE LTD		\$ 1,943,264.71	\$ 1,990,792.35	27,141.00
NOW INC		\$ 714,987.90	\$ 635,292.10	50,023.00
NRG ENERGY INC		\$ 1,524,574.95	\$ 1,888,230.62	59,341.00
NU SKIN ENTERPRISES INC		\$ 895,865.98	\$ 711,197.04	16,869.00
NUCOR CORP	2.979% 12/15/2055 DD 06/15/21	\$ 284,730.37	\$ 216,500.17	350,000.00
NUCOR CORP		\$ 4,555,107.90	\$ 8,967,297.92	68,032.00
NURIX THERAPEUTICS INC		\$ 381,579.12	\$ 234,993.96	21,402.00
NUSCALE POWER CORP		\$ 163,520.85	\$ 141,393.06	13,781.00
NUTANIX INC		\$ 2,307,465.06	\$ 1,566,073.90	60,118.00
NUTEX HEALTH INC		\$ 101,416.50	\$ 85,078.20	44,778.00
NUTRIEN LTD	4.200% 04/01/2029 DD 04/01/19	\$ 130,002.13	\$ 122,109.48	130,000.00
NUTRIEN LTD	3.950% 05/13/2050 DD 05/13/20	\$ 172,623.10	\$ 151,800.71	200,000.00
NUVALENT INC		\$ 199,225.16	\$ 279,366.18	9,381.00
NUVASIVE INC		\$ 551,405.20	\$ 380,975.12	9,238.00
NUVATION BIO INC		\$ 348,725.36	\$ 103,340.16	53,823.00
NV5 GLOBAL INC		\$ 2,289,787.43	\$ 5,969,219.84	45,112.00
NVENT ELECTRIC PLC		\$ 930,345.64	\$ 1,650,132.18	42,894.00
NVIDIA CORP	3.700% 04/01/2060 DD 03/31/20	\$ 166,478.24	\$ 147,499.42	200,000.00
NVIDIA CORP	3.500% 04/01/2050 DD 03/31/20	\$ 422,476.73	\$ 377,378.81	500,000.00
NVIDIA CORP	3.200% 09/16/2026 DD 09/16/16	\$ 566,855.00	\$ 474,947.96	500,000.00
NVIDIA CORP	0.584% 06/14/2024 DD 06/16/21	\$ 473,925.25	\$ 471,771.32	500,000.00
NVIDIA CORP		\$ 46,313,599.49	\$ 92,285,071.76	631,484.00
NVR INC	3.000% 05/15/2030 DD 05/04/20	\$ 115,505.62	\$ 113,331.55	135,000.00
NVR INC		\$ 1,695,419.76	\$ 3,583,974.66	777.00
NXP BV / NXP FUNDING LLC / NXP	5.000% 01/15/2033 DD 05/16/22	\$ 299,103.00	\$ 283,317.07	300,000.00
NYU LANGONE HOSPITALS	5.750% 07/01/2043 DD 08/01/13	\$ 61,134.29	\$ 55,289.91	55,000.00
OAK STREET HEALTH INC		\$ 1,362,307.65	\$ 756,657.27	35,177.00
OCCIDENTAL PETROLEUM CORP		\$ 13,193,585.48	\$ 13,163,524.22	208,978.00
OCEANEERING INTERNATIONAL INC		\$ 308,384.40	\$ 363,826.98	20,802.00
OCEANFIRST FINANCIAL CORP		\$ 620,836.96	\$ 561,212.50	26,410.00
OCHSNER LSU HEALTH SYSTEM OF N	2.510% 05/15/2031 DD 07/27/21	\$ 396,355.86	\$ 366,764.30	500,000.00
OCUGEN INC		\$ 244,541.00	\$ 47,260.20	36,354.00
OCULAR THERAPEUTIX INC		\$ 1,760,759.12	\$ 494,574.05	176,005.00
ODP CORP/THE		\$ 783,276.50	\$ 823,181.04	18,076.00
OESTERREICHISCHE KONTROLLBANK	1.500% 02/12/2025 DD 02/12/20	\$ 477,801.78	\$ 469,975.00	500,000.00
OESTERREICHISCHE KONTROLLBANK	0.500% 02/02/2026 DD 02/02/21	\$ 904,200.00	\$ 887,869.88	1,000,000.00
OFFERPAD SOLUTIONS INC		\$ 31,991.25	\$ 5,174.73	11,225.00
OFFICE PROPERTIES INCOME TRUST		\$ 1,210,898.84	\$ 290,749.65	21,779.00
OFG BANCORP		\$ 397,195.35	\$ 585,098.80	21,230.00
OGE ENERGY CORP		\$ 1,633,537.07	\$ 2,032,237.20	51,384.00
OGLETHORPE POWER CORP	5.950% 11/01/2039 DD 11/03/09	\$ 420,904.21	\$ 388,176.83	400,000.00
OHIO POWER CO	1.625% 01/15/2031 DD 01/07/21	\$ 478,408.73	\$ 464,273.61	600,000.00
OHIO ST UNIV	3.798% 12/01/2046 DD 03/09/16	\$ 644,658.00	\$ 586,327.00	700,000.00
O-I GLASS INC		\$ 512,592.91	\$ 598,955.79	36,147.00
OIL STATES INTERNATIONAL INC		\$ 566,591.43	\$ 207,917.66	27,871.00
OKLAHOMA GAS AND ELECTRIC CO	3.850% 08/15/2047 DD 08/11/17	\$ 38,028.40	\$ 33,774.58	45,000.00
OKLAHOMA GAS AND ELECTRIC CO	3.250% 04/01/2030 DD 04/01/20	\$ 459,877.25	\$ 435,911.40	500,000.00
OKTA INC		\$ 3,976,000.80	\$ 2,816,767.59	41,223.00
OLAPLEX HOLDINGS INC		\$ 663,786.43	\$ 170,663.97	32,757.00
OLD DOMINION FREIGHT LINE INC		\$ 3,279,390.56	\$ 7,520,453.78	26,501.00
OLD NATIONAL BANCORP/IN		\$ 2,392,747.03	\$ 2,423,217.73	134,772.96
OLD REPUBLIC INTERNATIONAL COR		\$ 1,223,399.05	\$ 1,739,524.50	72,030.00
OLD SECOND BANCORP INC		\$ 231,612.74	\$ 314,688.76	19,619.00
OLIN CORP		\$ 1,302,401.19	\$ 1,819,494.86	34,369.00
OLLIE'S BARGAIN OUTLET HOLDING		\$ 1,352,470.94	\$ 836,749.76	17,864.00
OLO INC		\$ 428,666.30	\$ 265,068.75	42,411.00
OLYMPIC STEEL INC		\$ 111,208.37	\$ 146,442.38	4,361.00
OMEGA FLEX INC		\$ 76,050.02	\$ 53,285.72	571.00
OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	\$ 98,300.00	\$ 98,530.89	100,000.00
OMEGA HEALTHCARE INVESTORS INC	4.750% 01/15/2028 DD 04/04/17	\$ 235,861.78	\$ 230,358.20	250,000.00
OMEGA HEALTHCARE INVESTORS INC	3.625% 10/01/2029 DD 09/20/19	\$ 74,366.41	\$ 69,732.97	85,000.00
OMEGA HEALTHCARE INVESTORS INC	3.375% 02/01/2031 DD 10/09/20	\$ 403,806.01	\$ 385,414.91	500,000.00
OMEGA HEALTHCARE INVESTORS INC		\$ 3,377,044.60	\$ 2,992,662.40	107,072.00
OMNIAB INC		\$ 119,572.46	\$ 114,890.96	31,914.16
OMNIAB INC/OLD		\$ 3,978.12	\$ 1,502.61	2,469.79
OMNIAB INC/OLD		\$ 3,978.12	\$ 1,502.60	2,469.79
OMNICELL INC		\$ 1,038,721.34	\$ 390,654.16	7,748.00
OMNICOM GROUP INC	4.200% 06/01/2030 DD 04/01/20	\$ 262,034.58	\$ 256,426.79	275,000.00
OMNICOM GROUP INC		\$ 3,550,769.04	\$ 4,474,522.35	54,855.00

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OMNICOM GROUP INC / OMNICOM CA	3.600% 04/15/2026 DD 04/06/16	\$ 970,558.14	\$ 959,273.12	1,000,000.00
ON SEMICONDUCTOR CORP		\$ 2,800,766.37	\$ 7,191,635.22	115,306.00
ON24 INC		\$ 316,532.97	\$ 161,950.58	18,766.00
ONCOLOGY INSTITUTE INC/THE		\$ 35,825.40	\$ 11,726.55	7,107.00
ONCOR ELECTRIC DELIVERY C 144A	4.600% 06/01/2052 DD 05/20/22	\$ 249,331.92	\$ 228,522.81	250,000.00
ONCOR ELECTRIC DELIVERY CO LLC	5.750% 03/15/2029 DD 11/30/18	\$ 843,375.32	\$ 713,543.53	688,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.800% 09/30/2047 DD 03/30/18	\$ 263,311.28	\$ 242,898.44	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.700% 05/15/2050 DD 03/20/20	\$ 257,686.85	\$ 236,521.18	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	2.750% 06/01/2024 DD 05/23/19	\$ 245,943.52	\$ 241,870.01	250,000.00
ONDAS HOLDINGS INC		\$ 34,484.84	\$ 8,973.96	5,644.00
ONE GAS INC	4.500% 11/01/2048 DD 11/05/18	\$ 178,322.15	\$ 163,664.14	200,000.00
ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	\$ 100,690.00	\$ 98,206.78	100,000.00
ONE GAS INC		\$ 1,701,208.18	\$ 1,864,983.60	24,630.00
ONE GROUP HOSPITALITY INC/THE		\$ 37,976.14	\$ 22,264.20	3,534.00
ONE LIBERTY PROPERTIES INC		\$ 193,932.01	\$ 164,183.58	7,389.00
ONEMAIN FINANCE CORP	6.125% 03/15/2024 DD 02/22/19	\$ 1,125,875.00	\$ 1,063,997.00	1,100,000.00
ONEMAIN HOLDINGS INC		\$ 1,279,698.23	\$ 959,727.72	28,812.00
ONEOK INC	5.200% 07/15/2048 DD 07/02/18	\$ 312,916.60	\$ 391,498.13	470,000.00
ONEOK INC	4.550% 07/15/2028 DD 07/02/18	\$ 2,084,649.45	\$ 1,981,999.09	2,100,000.00
ONEOK INC	4.450% 09/01/2049 DD 08/15/19	\$ 160,844.56	\$ 148,614.18	200,000.00
ONEOK INC	4.350% 03/15/2029 DD 03/13/19	\$ 996,870.00	\$ 924,191.69	1,000,000.00
ONEOK INC		\$ 6,004,523.83	\$ 7,634,011.50	116,195.00
ONEOK PARTNERS LP	6.650% 10/01/2036 DD 09/25/06	\$ 408,757.24	\$ 400,294.07	400,000.00
ONEOK PARTNERS LP	6.125% 02/01/2041 DD 01/26/11	\$ 287,032.86	\$ 282,931.80	300,000.00
ONESPAN INC		\$ 215,526.27	\$ 155,138.16	13,864.00
ONESPAWORLD HOLDINGS LTD		\$ 109,516.76	\$ 108,507.90	11,630.00
ONEWATER MARINE INC		\$ 171,828.95	\$ 136,536.40	4,774.00
ONTO INNOVATION INC		\$ 570,637.17	\$ 608,996.96	8,944.00
OOHIMEDIA LTD		\$ 2,347,464.20	\$ 1,916,902.61	2,199,739.00
OOMA INC		\$ 82,129.41	\$ 66,234.06	4,863.00
OPEN LENDING CORP		\$ 650,860.48	\$ 128,729.25	19,071.00
OPENDOOR TECHNOLOGIES INC		\$ 1,841,622.10	\$ 137,603.84	118,624.00
OPG TRUST 2021-POR PORT J 144A	VAR RT 10/15/2036 DD 10/07/21	\$ 563,327.21	\$ 507,887.06	564,748.29
OPKO HEALTH INC		\$ 675,028.33	\$ 228,456.25	182,765.00
OPORTUN FINANCIAL CORP		\$ 194,118.17	\$ 69,288.25	12,575.00
OPPENHEIMER HOLDINGS INC		\$ 99,007.80	\$ 148,874.61	3,517.00
OPPI INC		\$ 18,108.88	\$ 11,318.05	5,521.00
OPTIMIZERX CORP		\$ 166,236.82	\$ 49,560.00	2,950.00
OPTION CARE HEALTH INC		\$ 659,605.85	\$ 834,606.33	27,737.00
ORACLE CORP	6.900% 11/09/2052 DD 11/09/22	\$ 481,427.55	\$ 465,373.68	435,000.00
ORACLE CORP	6.500% 04/15/2038 DD 04/09/08	\$ 777,009.05	\$ 777,439.17	750,000.00
ORACLE CORP	6.250% 11/09/2032 DD 11/09/22	\$ 483,165.60	\$ 481,445.60	460,000.00
ORACLE CORP	5.800% 11/10/2025 DD 11/09/22	\$ 306,351.00	\$ 306,715.56	300,000.00
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	\$ 277,502.15	\$ 275,293.13	300,000.00
ORACLE CORP	4.500% 07/08/2044 DD 07/08/14	\$ 879,432.00	\$ 643,243.06	800,000.00
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	\$ 425,497.78	\$ 324,973.78	430,000.00
ORACLE CORP	4.100% 03/25/2061 DD 03/24/21	\$ 623,092.62	\$ 468,563.93	675,000.00
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	\$ 592,974.01	\$ 584,716.60	800,000.00
ORACLE CORP	3.850% 04/01/2060 DD 04/01/20	\$ 1,095,765.00	\$ 730,877.98	1,100,000.00
ORACLE CORP	3.800% 11/15/2037 DD 11/09/17	\$ 235,516.91	\$ 237,537.30	300,000.00
ORACLE CORP	3.650% 03/25/2041 DD 03/24/21	\$ 1,420,978.76	\$ 1,107,290.03	1,500,000.00
ORACLE CORP	3.600% 04/01/2050 DD 04/01/20	\$ 1,956,221.80	\$ 1,346,533.36	2,000,000.00
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	\$ 522,259.54	\$ 517,064.04	530,000.00
ORACLE CORP	2.950% 04/01/2030 DD 04/01/20	\$ 424,374.43	\$ 426,301.15	500,000.00
ORACLE CORP	2.875% 03/25/2031 DD 03/24/21	\$ 822,643.24	\$ 829,127.06	1,000,000.00
ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	\$ 73,373.30	\$ 73,529.84	80,000.00
ORACLE CORP	1.650% 03/25/2026 DD 03/24/21	\$ 1,333,908.03	\$ 1,342,832.04	1,500,000.00
ORACLE CORP		\$ 19,092,262.57	\$ 32,680,878.10	399,815.00
ORANGE SA	VAR RT 03/01/2031 DD 09/01/01	\$ 550,544.54	\$ 526,023.45	430,000.00
ORANGE SA	5.500% 02/06/2044 DD 02/06/14	\$ 53,059.50	\$ 48,742.25	50,000.00
ORANGE SA	5.375% 01/13/2042 DD 01/13/12	\$ 205,622.05	\$ 193,294.20	200,000.00
ORASURE TECHNOLOGIES INC		\$ 308,957.81	\$ 155,825.78	32,329.00
ORCHID ISLAND CAPITAL INC		\$ 429,045.38	\$ 181,393.80	17,275.60
OREGON ST	5.892% 06/01/2027 DD 10/31/03	\$ 622,175.40	\$ 510,419.25	495,000.00
OREGON ST SCH BRDS ASSN SHORT-	5.550% 06/30/2028 DD 10/31/02	\$ 105,162.00	\$ 101,768.00	100,000.00
O'REILLY AUTOMOTIVE INC	4.200% 04/01/2030 DD 03/27/20	\$ 477,063.17	\$ 471,753.50	500,000.00
O'REILLY AUTOMOTIVE INC	1.750% 03/15/2031 DD 09/23/20	\$ 497,720.00	\$ 388,006.08	500,000.00
O'REILLY AUTOMOTIVE INC		\$ 4,668,017.00	\$ 13,929,871.12	16,504.00
ORGANOGENESIS HOLDINGS INC		\$ 128,124.46	\$ 32,054.04	11,916.00
ORGANON & CO		\$ 1,708,372.61	\$ 1,821,287.37	65,209.00
ORIGIN BANCORP INC		\$ 392,370.32	\$ 372,505.00	10,150.00
ORIGIN MATERIALS INC		\$ 164,786.49	\$ 144,329.88	31,308.00
ORION ENGINEERED CARBONS SA		\$ 89,136.64	\$ 83,867.29	4,709.00
ORION ENGINEERED CARBONS SA		\$ 104,531.17	\$ 104,740.61	5,881.00
ORION OFFICE REIT INC		\$ 305,393.12	\$ 231,314.44	27,086.00
ORIX CORP	4.000% 04/13/2032 DD 04/13/22	\$ 377,655.81	\$ 354,759.94	400,000.00
ORIX CORP	3.700% 07/18/2027 DD 07/18/17	\$ 100,675.02	\$ 93,480.37	100,000.00
ORLANDO HEALTH OBLIGATED GROUP	4.089% 10/01/2048 DD 02/06/18	\$ 123,443.34	\$ 109,380.31	139,000.00
ORMAT TECHNOLOGIES INC		\$ 1,045,307.57	\$ 1,283,103.76	14,837.00
ORRSTOWN FINANCIAL SERVICES IN		\$ 102,350.34	\$ 110,797.44	4,784.00
ORTHOFIX MEDICAL INC		\$ 312,134.77	\$ 179,165.31	8,727.00
ORTHOPEDIATRICS CORP		\$ 157,019.98	\$ 111,879.68	2,816.00
OSCAR HEALTH INC		\$ 247,910.95	\$ 134,788.32	54,792.00
OSHKOSH CORP		\$ 1,102,374.80	\$ 1,543,060.43	17,497.00
OSI SYSTEMS INC		\$ 679,465.39	\$ 557,037.60	7,005.00
OTIS WORLDWIDE CORP	3.362% 02/15/2050 DD 08/15/20	\$ 179,774.53	\$ 168,561.42	241,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
OTIS WORLDWIDE CORP	2.565% 02/15/2030 DD 08/15/20	\$ 216,104.55	\$ 189,044.84	225,000.00
OTIS WORLDWIDE CORP		\$ 6,434,692.77	\$ 8,607,600.27	109,917.00
OTTER TAIL CORP		\$ 666,955.24	\$ 802,330.86	13,666.00
OUSTER INC		\$ 211,678.65	\$ 53,915.06	62,474.00
OUTBRAIN INC		\$ 422,970.37	\$ 229,232.88	63,324.00
OUTFRONT MEDIA INC		\$ 2,085,445.65	\$ 1,657,966.84	99,998.00
OUTLOOK THERAPEUTICS INC		\$ 40,899.75	\$ 21,176.64	19,608.00
OUTSET MEDICAL INC		\$ 374,595.73	\$ 225,176.22	8,721.00
OVERSTOCK.COM INC		\$ 849,603.10	\$ 373,493.12	19,292.00
OVINTIV INC	7.200% 11/01/2031 DD 11/05/01	\$ 794,124.13	\$ 682,242.80	650,000.00
OVINTIV INC		\$ 3,049,952.16	\$ 3,344,983.73	65,963.00
OWENS & MINOR INC		\$ 1,058,068.44	\$ 610,839.81	31,277.00
OWENS CORNING	4.400% 01/30/2048 DD 01/25/18	\$ 198,930.63	\$ 185,927.71	240,000.00
OWENS CORNING	3.950% 08/15/2029 DD 08/12/19	\$ 462,342.84	\$ 454,428.00	500,000.00
OWENS CORNING		\$ 1,468,838.48	\$ 2,159,966.60	25,322.00
OWL ROCK CAPITAL CORP	4.250% 01/15/2026 DD 07/23/20	\$ 264,106.23	\$ 261,635.26	285,000.00
OWL ROCK CAPITAL CORP	3.400% 07/15/2026 DD 12/08/20	\$ 442,122.87	\$ 436,578.48	500,000.00
OWLET INC		\$ 4,970.40	\$ 1,462.34	2,616.00
OXFORD INDUSTRIES INC		\$ 328,284.65	\$ 377,938.08	4,056.00
P3 HEALTH PARTNERS INC		\$ 28,416.47	\$ 11,910.32	6,473.00
PACCAR FINANCIAL CORP	2.000% 02/04/2027 DD 02/04/22	\$ 458,088.70	\$ 451,185.00	500,000.00
PACCAR FINANCIAL CORP	0.350% 02/02/2024 DD 02/02/21	\$ 161,772.36	\$ 161,713.09	170,000.00
PACCAR INC		\$ 5,063,776.43	\$ 8,638,101.60	87,280.00
PACIFIC BIOSCIENCES OF CALIFOR		\$ 1,752,654.87	\$ 844,773.14	103,273.00
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	\$ 721,586.63	\$ 581,130.46	750,000.00
PACIFIC GAS AND ELECTRIC CO	4.550% 07/01/2030 DD 07/02/20	\$ 1,436,779.26	\$ 1,241,766.08	1,370,000.00
PACIFIC GAS AND ELECTRIC CO	4.500% 07/01/2040 DD 07/02/20	\$ 1,270,990.88	\$ 944,132.49	1,208,000.00
PACIFIC GAS AND ELECTRIC CO	4.400% 03/01/2032 DD 02/18/22	\$ 398,772.00	\$ 349,125.38	400,000.00
PACIFIC GAS AND ELECTRIC CO	4.250% 03/15/2046 DD 11/05/15	\$ 145,728.90	\$ 139,099.12	200,000.00
PACIFIC GAS AND ELECTRIC CO	3.500% 08/01/2050 DD 06/19/20	\$ 2,573,346.93	\$ 1,677,012.82	2,700,000.00
PACIFIC GAS AND ELECTRIC CO	3.500% 06/15/2025 DD 06/12/15	\$ 211,342.00	\$ 188,688.50	200,000.00
PACIFIC GAS AND ELECTRIC CO	3.450% 07/01/2025 DD 07/02/20	\$ 189,713.82	\$ 191,224.57	202,000.00
PACIFIC GAS AND ELECTRIC CO	3.300% 12/01/2027 DD 11/29/17	\$ 314,157.00	\$ 264,759.45	300,000.00
PACIFIC GAS AND ELECTRIC CO	3.300% 08/01/2040 DD 06/19/20	\$ 121,749.00	\$ 119,163.93	176,000.00
PACIFIC GAS AND ELECTRIC CO	3.000% 06/15/2028 DD 06/03/21	\$ 796,072.00	\$ 691,602.56	800,000.00
PACIFIC GAS AND ELECTRIC CO	2.950% 03/01/2026 DD 03/01/16	\$ 135,224.51	\$ 137,475.10	150,000.00
PACIFIC NATIONAL FINANCE REGS	4.750% 03/22/2028	\$ 586,164.00	\$ 531,183.60	600,000.00
PACIFIC PREMIER BANCORP INC		\$ 5,823,337.17	\$ 5,569,835.04	176,484.00
PACIFICORP	3.300% 03/15/2051 DD 04/08/20	\$ 297,528.00	\$ 215,433.73	300,000.00
PACIFICORP	2.700% 09/15/2030 DD 04/08/20	\$ 199,640.00	\$ 171,939.82	200,000.00
PACIRA BIOSCIENCES INC		\$ 3,079,795.77	\$ 1,770,615.99	45,859.00
PACKAGING CORP OF AMERICA	3.000% 12/15/2029 DD 11/21/19	\$ 222,777.35	\$ 213,924.77	250,000.00
PACKAGING CORP OF AMERICA		\$ 2,031,698.61	\$ 3,068,305.08	23,988.00
PACTIV EVERGREEN INC		\$ 300,199.16	\$ 222,531.04	19,589.00
PACWEST BANCORP		\$ 1,243,430.78	\$ 685,952.55	29,889.00
PAGEGROUP PLC		\$ 1,521,338.19	\$ 1,571,701.25	283,303.00
PAGERDUTY INC		\$ 596,995.87	\$ 397,523.52	14,967.00
PALANTIR TECHNOLOGIES INC		\$ 10,462,075.44	\$ 3,101,765.22	483,141.00
PALO ALTO NETWORKS INC		\$ 6,425,559.09	\$ 10,889,562.06	78,039.00
PALOMAR HOLDINGS INC		\$ 4,855,255.30	\$ 4,202,950.88	93,068.00
PAM TRANSPORTATION SERVICES IN		\$ 25,733.07	\$ 31,313.10	1,209.00
PANAMA GOVERNMENT INTERNATIONA	6.400% 02/14/2035 DD 11/21/22	\$ 516,700.00	\$ 507,204.97	500,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 05/15/2047 DD 05/15/17	\$ 607,935.77	\$ 491,535.83	640,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 04/16/2050 DD 04/16/18	\$ 940,768.33	\$ 866,909.87	1,150,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 01/19/2063 DD 01/19/22	\$ 232,343.89	\$ 211,231.95	300,000.00
PANAMA GOVERNMENT INTERNATIONA	3.750% 03/16/2025 DD 03/16/15	\$ 1,007,931.37	\$ 966,401.13	1,000,000.00
PANAMA GOVERNMENT INTERNATIONA	3.298% 01/19/2033 DD 01/19/22	\$ 399,600.00	\$ 323,636.52	400,000.00
PANAMA GOVERNMENT INTERNATIONA	3.160% 01/23/2030 DD 07/23/19	\$ 800,358.74	\$ 773,985.48	900,000.00
PAPA JOHN'S INTERNATIONAL INC		\$ 880,807.47	\$ 683,502.24	8,304.00
PAR PACIFIC HOLDINGS INC		\$ 140,431.56	\$ 214,225.50	9,214.00
PAR TECHNOLOGY CORP		\$ 427,840.45	\$ 240,391.47	9,221.00
PARAGON 28 INC		\$ 21,642.30	\$ 29,754.27	1,557.00
PARAGON 28 INC		\$ 115,262.62	\$ 131,610.57	6,887.00
PARAMOUNT GLOBAL	7.875% 07/30/2030 DD 08/01/00	\$ 121,079.53	\$ 106,694.05	100,000.00
PARAMOUNT GLOBAL	5.850% 09/01/2043 DD 08/19/13	\$ 469,005.34	\$ 415,193.05	500,000.00
PARAMOUNT GLOBAL	5.500% 05/15/2033 DD 05/14/03	\$ 152,896.71	\$ 142,573.96	158,000.00
PARAMOUNT GLOBAL	4.950% 05/19/2050 DD 05/19/20	\$ 336,134.26	\$ 290,967.23	400,000.00
PARAMOUNT GLOBAL	4.950% 01/15/2031 DD 04/01/20	\$ 196,611.27	\$ 168,856.66	190,000.00
PARAMOUNT GLOBAL	4.850% 07/01/2042 DD 06/20/12	\$ 249,614.86	\$ 221,931.70	300,000.00
PARAMOUNT GLOBAL	4.750% 05/15/2025 DD 04/01/20	\$ 223,081.50	\$ 218,553.91	222,000.00
PARAMOUNT GLOBAL	4.600% 01/15/2045 DD 01/12/15	\$ 235,281.09	\$ 209,455.95	300,000.00
PARAMOUNT GLOBAL	4.375% 03/15/2043 DD 03/15/13	\$ 50,861.40	\$ 41,316.34	60,000.00
PARAMOUNT GLOBAL	4.200% 06/01/2029 DD 03/05/19	\$ 450,029.78	\$ 427,367.78	480,000.00
PARAMOUNT GLOBAL	4.000% 01/15/2026 DD 07/10/15	\$ 44,210.39	\$ 43,148.99	45,000.00
PARAMOUNT GLOBAL		\$ 111,181.43	\$ 33,513.49	1,709.00
PARAMOUNT GLOBAL		\$ 6,963,959.69	\$ 2,520,639.76	149,327.00
PARAMOUNT GROUP INC		\$ 851,072.52	\$ 530,994.42	89,393.00
PARDES BIOSCIENCES INC		\$ 46,022.73	\$ 23,463.96	13,884.00
PARK AEROSPACE CORP		\$ 143,003.31	\$ 120,971.61	9,021.00
PARK HOTELS & RESORTS INC		\$ 3,039,548.42	\$ 1,864,494.18	158,142.00
PARK NATIONAL CORP		\$ 749,001.15	\$ 916,141.75	6,509.00
PARKE BANCORP INC		\$ 99,552.15	\$ 98,452.78	4,747.00
PARKER-HANNIFIN CORP	4.200% 11/21/2034 DD 11/21/14	\$ 233,832.16	\$ 225,221.40	250,000.00
PARKER-HANNIFIN CORP	4.000% 06/14/2049 DD 06/14/19	\$ 210,625.96	\$ 189,668.82	240,000.00
PARKER-HANNIFIN CORP	3.250% 03/01/2027 DD 09/01/17	\$ 892,842.73	\$ 840,591.85	900,000.00
PARKER-HANNIFIN CORP		\$ 5,196,618.52	\$ 9,682,152.00	33,272.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PARSONS CORP		\$ 591,416.13	\$ 712,943.75	15,415.00
PARTY CITY HOLDCO INC		\$ 176,015.46	\$ 13,985.23	38,211.00
PATHWARD FINANCIAL INC		\$ 386,926.52	\$ 464,423.40	10,788.00
PATRICK INDUSTRIES INC		\$ 576,083.46	\$ 561,701.40	9,269.00
PATTERSON COS INC		\$ 594,124.34	\$ 587,088.35	20,945.00
PATTERSON-UTI ENERGY INC		\$ 412,664.28	\$ 961,429.28	57,092.00
PAYA HOLDINGS INC		\$ 148,026.75	\$ 120,143.42	15,266.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		\$ (26,152,935.62)	\$ (26,358,582.85)	-
PAYCHEX INC		\$ 18,661,586.21	\$ 24,755,494.32	214,222.00
PAYCOM SOFTWARE INC		\$ 2,843,772.25	\$ 4,289,415.13	13,823.00
PAYCOR HCM INC		\$ 328,983.03	\$ 262,734.39	10,737.00
PAYLOCITY HOLDING CORP		\$ 1,307,340.37	\$ 1,940,851.66	9,991.00
PAYONEER GLOBAL INC		\$ 179,472.80	\$ 218,083.43	39,869.00
PAYPAL HOLDINGS INC	5.250% 06/01/2062 DD 05/23/22	\$ 243,048.83	\$ 227,078.65	250,000.00
PAYPAL HOLDINGS INC	3.900% 06/01/2027 DD 05/23/22	\$ 492,804.22	\$ 481,121.58	500,000.00
PAYPAL HOLDINGS INC	3.250% 06/01/2050 DD 05/18/20	\$ 149,045.11	\$ 135,916.84	200,000.00
PAYPAL HOLDINGS INC	2.850% 10/01/2029 DD 09/26/19	\$ 90,041.40	\$ 78,394.29	90,000.00
PAYPAL HOLDINGS INC	2.650% 10/01/2026 DD 09/26/19	\$ 141,557.17	\$ 138,484.42	150,000.00
PAYPAL HOLDINGS INC	2.300% 06/01/2030 DD 05/18/20	\$ 213,288.32	\$ 205,375.29	250,000.00
PAYPAL HOLDINGS INC		\$ 24,089,758.13	\$ 21,515,348.34	302,097.00
PAYSAFE LTD		\$ 378,584.80	\$ 191,636.79	13,796.75
PBF ENERGY INC		\$ 455,498.55	\$ 1,586,015.76	38,892.00
PC CONNECTION INC		\$ 177,777.89	\$ 237,595.40	5,066.00
PCB BANCORP		\$ 100,368.56	\$ 97,825.70	5,530.00
PCL TECHNOLOGIES INC		\$ 232,089.62	\$ 202,719.98	63,000.00
PCSB FINANCIAL CORP		\$ 101,576.24	\$ 108,832.64	5,716.00
PDC ENERGY INC		\$ 1,411,410.94	\$ 1,501,238.52	23,649.00
PDF SOLUTIONS INC		\$ 1,588,612.61	\$ 1,977,405.68	69,334.00
PEABODY ENERGY CORP		\$ 1,109,796.69	\$ 1,421,396.00	53,800.00
PEACEHEALTH OBLIGATED GROUP	1.375% 11/15/2025 DD 10/08/20	\$ 229,455.86	\$ 224,062.07	250,000.00
PEAPACK-GLADSTONE FINANCIAL CO		\$ 234,159.48	\$ 294,410.20	7,910.00
PEAR THERAPEUTICS INC		\$ 39,010.27	\$ 27,237.94	23,083.00
PEBBLEBROOK HOTEL TRUST		\$ 1,576,386.24	\$ 801,819.00	59,881.93
PECO ENERGY CO	3.900% 03/01/2048 DD 02/23/18	\$ 19,887.60	\$ 16,308.27	20,000.00
PECO ENERGY CO	3.700% 09/15/2047 DD 09/18/17	\$ 201,461.62	\$ 156,259.94	200,000.00
PEDIATRIX MEDICAL GROUP INC		\$ 856,717.27	\$ 569,925.58	38,353.00
PEGASYSTEMS INC		\$ 587,532.35	\$ 348,220.80	10,170.00
PELOTON INTERACTIVE INC		\$ 6,565,177.72	\$ 628,228.68	79,122.00
PENN ENTERTAINMENT INC		\$ 2,783,628.16	\$ 1,234,302.30	41,559.00
PENNANT GROUP INC/THE		\$ 107,833.32	\$ 48,355.92	4,404.00
PENNYMAC FINANCIAL SERVICES IN		\$ 513,969.55	\$ 687,682.42	12,137.00
PENNYMAC MORTGAGE INVESTMENT T		\$ 647,875.43	\$ 456,534.33	36,847.00
PENSKE AUTOMOTIVE GROUP INC		\$ 462,610.69	\$ 764,054.64	6,648.00
PENSKE TRUCK LEASING CO L 144A	4.450% 01/29/2026 DD 01/29/19	\$ 897,588.00	\$ 866,156.93	900,000.00
PENSKE TRUCK LEASING CO L 144A	3.950% 03/10/2025 DD 03/08/18	\$ 697,284.00	\$ 674,274.61	700,000.00
PENSKE TRUCK LEASING CO L 144A	3.450% 07/01/2024 DD 05/01/19	\$ 897,876.00	\$ 869,085.87	900,000.00
PENTAIR PLC		\$ 1,691,383.47	\$ 1,902,968.86	42,307.00
PENUMBRA INC		\$ 1,632,430.69	\$ 2,087,564.64	9,384.00
PEOPLES BANCORP INC/OH		\$ 370,787.39	\$ 361,528.25	12,797.46
PEOPLES FINANCIAL SERVICES COR		\$ 148,086.73	\$ 165,369.60	3,190.00
PEPGEN INC		\$ 77,921.67	\$ 85,407.56	6,388.00
PEPSICO INC	3.875% 03/19/2060 DD 03/19/20	\$ 134,660.30	\$ 125,159.92	147,000.00
PEPSICO INC	3.600% 02/18/2028 DD 07/18/22	\$ 302,523.00	\$ 287,227.25	300,000.00
PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	\$ 101,344.00	\$ 97,352.33	100,000.00
PEPSICO INC	3.500% 03/19/2040 DD 03/19/20	\$ 444,870.31	\$ 416,751.11	500,000.00
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	\$ 114,119.30	\$ 95,944.07	120,000.00
PEPSICO INC	3.375% 07/29/2049 DD 07/29/19	\$ 506,288.48	\$ 472,675.12	600,000.00
PEPSICO INC	2.750% 03/19/2030 DD 03/19/20	\$ 471,876.61	\$ 442,722.15	500,000.00
PEPSICO INC	2.625% 07/29/2029 DD 07/29/19	\$ 459,454.30	\$ 440,965.16	500,000.00
PEPSICO INC	2.250% 03/19/2025 DD 03/19/20	\$ 1,709,929.44	\$ 1,601,030.79	1,682,000.00
PEPSICO INC		\$ 40,279,419.06	\$ 65,730,611.76	363,836.00
PERDOCEO EDUCATION CORP		\$ 370,645.86	\$ 427,063.60	30,724.00
PERELLA WEINBERG PARTNERS		\$ 54,315.52	\$ 80,389.40	8,203.00
PERFICIENT INC		\$ 3,520,808.10	\$ 5,123,706.42	73,374.00
PERFORMANCE FOOD GROUP CO		\$ 1,786,787.33	\$ 2,173,551.41	37,224.72
PERIMETER SOLUTIONS SA		\$ 621,818.96	\$ 508,302.82	55,613.00
PERKINELMER INC	2.550% 03/15/2031 DD 03/08/21	\$ 163,918.93	\$ 161,667.38	200,000.00
PERKINELMER INC	2.250% 09/15/2031 DD 09/10/21	\$ 67,100.47	\$ 66,599.93	85,000.00
PERKINELMER INC	1.900% 09/15/2028 DD 09/10/21	\$ 330,767.24	\$ 331,257.27	400,000.00
PERKINELMER INC		\$ 3,000,923.48	\$ 4,545,932.40	32,420.00
PERMIAN RESOURCES CORP		\$ 583,620.82	\$ 822,124.00	87,460.00
PERRIGO CO PLC		\$ 3,302,455.01	\$ 1,201,706.59	35,251.00
PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	\$ 127,086.03	\$ 115,448.75	95,000.00
PERUVIAN GOVERNMENT INTERNATIO	7.350% 07/21/2025 DD 07/19/05	\$ 538,852.49	\$ 524,133.03	500,000.00
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	\$ 310,539.77	\$ 296,227.64	300,000.00
PERUVIAN GOVERNMENT INTERNATIO	3.550% 03/10/2051 DD 03/10/21	\$ 148,930.36	\$ 142,165.58	200,000.00
PERUVIAN GOVERNMENT INTERNATIO	3.230% 07/28/2121 DD 12/01/20	\$ 92,631.64	\$ 87,059.59	150,000.00
PERUVIAN GOVERNMENT INTERNATIO	3.000% 01/15/2034 DD 11/02/21	\$ 406,143.25	\$ 393,826.80	500,000.00
PERUVIAN GOVERNMENT INTERNATIO	2.783% 01/23/2031 DD 04/23/20	\$ 1,554,496.08	\$ 1,447,651.98	1,750,000.00
PERUVIAN GOVERNMENT INTERNATIO	2.780% 12/01/2060 DD 12/01/20	\$ 185,238.30	\$ 174,484.04	300,000.00
PETCO HEALTH & WELLNESS CO INC		\$ 4,825,418.17	\$ 2,194,809.60	231,520.00
PETIQ INC		\$ 151,578.08	\$ 56,915.06	6,173.00
PETMED EXPRESS INC		\$ 127,392.14	\$ 78,959.70	4,461.00
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	\$ 996,327.50	\$ 607,374.76	952,000.00
PFIZER INC	4.200% 09/15/2048 DD 09/07/18	\$ 49,905.50	\$ 44,490.42	50,000.00
PFIZER INC	4.000% 12/15/2036 DD 11/21/16	\$ 478,578.32	\$ 455,983.27	500,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PFIZER INC	4.000% 03/15/2049 DD 03/11/19	\$ 947,748.25	\$ 699,651.23	810,000.00
PFIZER INC	3.450% 03/15/2029 DD 03/11/19	\$ 568,793.68	\$ 550,720.23	584,000.00
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	\$ 1,264,408.53	\$ 1,237,177.76	1,262,000.00
PFIZER INC	2.950% 03/15/2024 DD 03/11/19	\$ 263,966.94	\$ 260,040.72	266,000.00
PFIZER INC	2.550% 05/28/2040 DD 05/28/20	\$ 543,729.15	\$ 506,154.81	700,000.00
PFIZER INC		\$ 50,117,473.23	\$ 76,097,395.08	1,485,117.00
PFSWEB INC		\$ 86,780.01	\$ 46,032.75	7,485.00
PG&E CORP		\$ 7,621,191.51	\$ 6,945,979.32	427,182.00
PGT INNOVATIONS INC		\$ 203,767.75	\$ 189,424.12	10,547.00
PHATHOM PHARMACEUTICALS INC		\$ 114,327.37	\$ 44,554.62	3,971.00
PHIBRO ANIMAL HEALTH CORP		\$ 95,698.51	\$ 51,346.89	3,829.00
PHILIP MORRIS INTERNATIONAL IN	5.750% 11/17/2032 DD 11/17/22	\$ 304,713.00	\$ 305,827.86	300,000.00
PHILIP MORRIS INTERNATIONAL IN	5.625% 11/17/2029 DD 11/17/22	\$ 303,819.00	\$ 304,343.52	300,000.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	\$ 99,704.15	\$ 91,792.31	105,000.00
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	\$ 37,646.00	\$ 31,605.31	40,000.00
PHILIP MORRIS INTERNATIONAL IN	3.875% 08/21/2042 DD 08/21/12	\$ 498,042.77	\$ 493,473.91	650,000.00
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	\$ 57,707.07	\$ 56,201.19	60,000.00
PHILIP MORRIS INTERNATIONAL IN	1.500% 05/01/2025 DD 05/01/20	\$ 594,846.55	\$ 570,230.06	616,000.00
PHILIP MORRIS INTERNATIONAL IN	0.875% 05/01/2026 DD 11/02/20	\$ 668,509.36	\$ 658,886.39	750,000.00
PHILIP MORRIS INTERNATIONAL IN		\$ 36,758,634.51	\$ 41,219,999.12	407,272.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	\$ 1,632,179.39	\$ 1,459,120.00	1,150,000.00
PHILIPPINE GOVERNMENT INTERNAT	6.375% 10/23/2034 DD 10/23/09	\$ 449,473.55	\$ 442,610.51	400,000.00
PHILIPPINE GOVERNMENT INTERNAT	5.609% 04/13/2033 DD 10/13/22	\$ 396,984.00	\$ 423,158.31	400,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	\$ 1,528,760.96	\$ 1,327,516.47	1,570,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.000% 02/01/2028 DD 02/01/18	\$ 471,027.84	\$ 465,117.62	500,000.00
PHILIPPINE GOVERNMENT INTERNAT	2.650% 12/10/2045 DD 12/10/20	\$ 797,727.83	\$ 770,889.48	1,150,000.00
PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	\$ 586,705.16	\$ 563,813.17	500,000.00
PHILLIPS 66	4.650% 11/15/2034 DD 11/17/14	\$ 243,215.90	\$ 233,246.03	250,000.00
PHILLIPS 66	3.850% 04/09/2025 DD 04/09/20	\$ 518,725.00	\$ 487,710.99	500,000.00
PHILLIPS 66	3.300% 03/15/2052 DD 11/15/21	\$ 223,175.38	\$ 207,010.61	300,000.00
PHILLIPS 66		\$ 8,569,638.17	\$ 13,043,409.68	125,321.00
PHILLIPS 66 CO 144A	3.605% 02/15/2025 DD 02/15/22	\$ 129,413.70	\$ 125,850.04	130,000.00
PHILLIPS 66 CO 144A	3.550% 10/01/2026 DD 04/01/22	\$ 482,744.18	\$ 468,959.73	500,000.00
PHILLIPS 66 CO 144A	3.150% 12/15/2029 DD 12/15/21	\$ 446,360.95	\$ 436,185.84	500,000.00
PHILLIPS EDISON & CO INC		\$ 2,248,863.28	\$ 2,215,490.88	69,582.00
PHOTRONICS INC		\$ 187,995.72	\$ 257,111.91	15,277.00
PHREESIA INC		\$ 3,146,311.65	\$ 3,123,354.84	96,519.00
PHYSICIANS REALTY TRUST		\$ 1,822,513.87	\$ 1,490,294.24	102,992.00
PIEDMONT HEALTHCARE INC	2.864% 01/01/2052 DD 09/15/21	\$ 139,140.20	\$ 124,730.75	200,000.00
PIEDMONT LITHIUM INC		\$ 285,374.83	\$ 294,801.94	6,697.00
PIEDMONT NATURAL GAS CO INC	4.650% 08/01/2043 DD 08/01/13	\$ 274,577.47	\$ 258,084.70	300,000.00
PIEDMONT NATURAL GAS CO INC	3.500% 06/01/2029 DD 05/24/19	\$ 100,413.87	\$ 84,307.97	92,000.00
PIEDMONT OFFICE REALTY TRUST I		\$ 1,063,710.60	\$ 519,828.96	56,688.00
PILGRIM'S PRIDE CORP		\$ 340,720.40	\$ 298,855.62	12,594.00
PINNACLE FINANCIAL PARTNERS IN		\$ 1,320,408.38	\$ 1,403,701.60	19,124.00
PINNACLE WEST CAPITAL CORP	1.300% 06/15/2025 DD 06/17/20	\$ 455,534.65	\$ 455,199.04	500,000.00
PINNACLE WEST CAPITAL CORP		\$ 1,930,464.42	\$ 2,205,464.16	29,004.00
PINTEREST INC		\$ 5,358,804.64	\$ 3,641,538.68	149,981.00
PIONEER BANCORP INC/NY		\$ 65,361.93	\$ 60,043.80	5,267.00
PIONEER NATURAL RESOURCES CO	1.900% 08/15/2030 DD 08/11/20	\$ 511,496.89	\$ 493,365.96	630,000.00
PIONEER NATURAL RESOURCES CO	1.125% 01/15/2026 DD 01/29/21	\$ 444,821.41	\$ 445,653.46	500,000.00
PIONEER NATURAL RESOURCES CO		\$ 10,829,011.47	\$ 14,045,528.22	61,498.00
PIPER SANDLER COS		\$ 771,895.81	\$ 1,035,140.69	7,951.00
PIRELLI & C SPA		\$ 3,072,270.27	\$ 2,387,048.06	558,600.00
PITNEY BOWES INC		\$ 228,494.07	\$ 114,554.80	30,146.00
PJT PARTNERS INC		\$ 304,095.87	\$ 312,887.74	4,246.00
PKHL COMMERCIAL MOR MF NR 144A	VAR RT 07/15/2038 DD 07/29/21	\$ 236,000.00	\$ 210,909.99	236,000.00
PKHL COMMERCIAL MORT MF F 144A	VAR RT 07/15/2038 DD 07/29/21	\$ 831,000.00	\$ 745,138.09	831,000.00
PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	\$ 309,038.70	\$ 265,638.64	270,000.00
PLAINS ALL AMERICAN PIPELINE L	4.700% 06/15/2044 DD 04/23/14	\$ 414,388.61	\$ 392,111.08	517,000.00
PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	\$ 1,633,248.45	\$ 1,641,588.65	1,665,000.00
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	\$ 190,681.68	\$ 187,562.55	194,000.00
PLAINS ALL AMERICAN PIPELINE L	3.550% 12/15/2029 DD 09/16/19	\$ 514,308.00	\$ 520,239.47	600,000.00
PLANET FITNESS INC		\$ 3,632,261.33	\$ 7,059,061.60	89,582.00
PLANET LABS PBC		\$ 151,790.40	\$ 137,560.05	31,623.00
PLAYSTUDIOS INC		\$ 129,662.66	\$ 92,821.24	23,923.00
PLAYTIKA HOLDING CORP		\$ 634,647.39	\$ 222,979.02	26,202.00
PLBY GROUP INC	RTS	\$ -	\$ 768.24	8,536.00
PLBY GROUP INC		\$ 204,073.90	\$ 46,912.25	17,059.00
PLEXUS CORP		\$ 476,891.75	\$ 617,991.72	6,004.00
PLUG POWER INC		\$ 3,724,692.28	\$ 1,649,465.28	133,344.00
PLYMOUTH INDUSTRIAL REIT INC		\$ 368,225.85	\$ 339,083.22	17,679.00
PMV PHARMACEUTICALS INC		\$ 301,681.64	\$ 144,437.40	16,602.00
PNC BANK NA	3.875% 04/10/2025 DD 04/10/15	\$ 248,222.50	\$ 243,138.65	250,000.00
PNC BANK NA	3.250% 06/01/2025 DD 06/01/15	\$ 245,090.88	\$ 241,260.78	250,000.00
PNC BANK NA	2.950% 02/23/2025 DD 02/23/15	\$ 9,754.70	\$ 9,609.64	10,000.00
PNC BANK NA	2.500% 08/27/2024 DD 08/27/19	\$ 485,694.31	\$ 479,408.48	500,000.00
PNC FINANCIAL SERVICES GROUP I	VAR RT 04/23/2032 DD 04/23/21	\$ 996,540.00	\$ 808,940.51	1,000,000.00
PNC FINANCIAL SERVICES GROUP I	3.900% 04/29/2024 DD 04/28/14	\$ 814,038.86	\$ 800,073.74	810,000.00
PNC FINANCIAL SERVICES GROUP I	2.600% 07/23/2026 DD 07/23/19	\$ 235,346.16	\$ 231,417.97	250,000.00
PNC FINANCIAL SERVICES GROUP I	1.150% 08/13/2026 DD 08/13/21	\$ 88,583.07	\$ 87,777.44	100,000.00
PNC FINANCIAL SERVICES GROUP I		\$ 11,490,025.18	\$ 16,886,470.98	106,917.00
PNM RESOURCES INC		\$ 1,599,866.22	\$ 1,907,835.37	39,103.00
POINT BIOPHARMA GLOBAL INC		\$ 132,534.27	\$ 132,174.99	18,131.00
POLARIS INC		\$ 1,219,158.06	\$ 1,483,589.00	14,689.00
POLYMET MINING CORP		\$ 44,705.80	\$ 34,362.55	12,967.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
POOL CORP		\$ 2,078,866.38	\$ 3,014,834.76	9,972.00
POPULAR INC		\$ 868,933.68	\$ 1,351,866.88	20,384.00
PORCH GROUP INC		\$ 305,972.82	\$ 66,288.80	35,260.00
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	\$ 50,962.65	\$ 52,212.50	50,000.00
PORT AUTH OF NEW YORK & NEW JE	4.960% 08/01/2046 DD 01/30/14	\$ 417,872.00	\$ 388,188.00	400,000.00
PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	\$ 1,881,451.70	\$ 1,728,220.90	1,865,000.00
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	\$ 316,743.51	\$ 247,305.90	285,000.00
PORT AUTH OF NEW YORK & NEW JE	4.031% 09/01/2048 DD 08/29/18	\$ 338,296.60	\$ 238,933.90	290,000.00
PORTILLO'S INC		\$ 3,146,541.04	\$ 2,439,725.76	149,493.00
PORTLAND GENERAL ELECTRIC CO		\$ 1,901,242.60	\$ 2,026,297.00	41,353.00
POSHMARK INC		\$ 274,578.30	\$ 390,338.28	21,831.00
POST HOLDINGS INC		\$ 922,329.18	\$ 1,365,092.24	15,124.00
POSTAL REALTY TRUST INC		\$ 89,712.19	\$ 72,330.34	4,978.00
POTLATCHDELTA CORP		\$ 1,655,216.23	\$ 1,518,040.35	34,508.76
POWELL INDUSTRIES INC		\$ 133,116.37	\$ 148,072.62	4,209.00
POWER INTEGRATIONS INC		\$ 881,403.93	\$ 732,332.92	10,211.00
POWERSCHOOL HOLDINGS INC		\$ 436,246.75	\$ 371,334.12	16,089.00
PGP INDUSTRIES INC		\$ 5,456,979.67	\$ 7,623,993.42	60,633.00
PPL CAPITAL FUNDING INC	4.125% 04/15/2030 DD 04/03/20	\$ 104,005.43	\$ 92,344.30	100,000.00
PPL CORP		\$ 5,812,147.12	\$ 5,756,632.20	197,010.00
PPL ELECTRIC UTILITIES CORP	3.950% 06/01/2047 DD 05/11/17	\$ 354,242.76	\$ 323,657.87	400,000.00
PRA GROUP INC		\$ 675,516.04	\$ 595,406.28	17,626.00
PRAXIS PRECISION MEDICINES INC		\$ 300,296.55	\$ 47,273.94	19,863.00
PRECIGEN INC		\$ 132,413.09	\$ 33,079.76	21,763.00
PRECISION CASTPARTS CORP	3.250% 06/15/2025 DD 06/10/15	\$ 77,051.25	\$ 72,288.07	75,000.00
PREFERRED BANK/LOS ANGELES CA		\$ 329,532.00	\$ 455,182.00	6,100.00
PREFORMED LINE PRODUCTS CO		\$ 75,214.50	\$ 102,529.99	1,231.00
PREMIER FINANCIAL CORP		\$ 410,961.93	\$ 431,816.67	16,011.00
PREMIER INC		\$ 1,173,715.56	\$ 1,126,076.16	32,192.00
PRESIDENT AND FELLOWS OF HARVA	3.745% 11/15/2052 DD 04/19/22	\$ 184,763.51	\$ 166,415.64	200,000.00
PRESIDENT AND FELLOWS OF HARVA	3.150% 07/15/2046 DD 10/13/16	\$ 71,807.14	\$ 57,079.70	75,000.00
PRESTIGE CONSUMER HEALTHCARE I		\$ 1,124,066.36	\$ 1,426,904.40	22,794.00
PRICESMART INC		\$ 483,569.30	\$ 410,933.58	6,761.00
PRIMAX ELECTRONICS LTD		\$ 304,559.38	\$ 250,996.40	139,000.00
PRIME MEDICINE INC		\$ 57,899.48	\$ 63,116.26	3,397.00
PRIMERICA INC		\$ 1,254,730.06	\$ 1,465,000.60	10,330.00
PRIMIS FINANCIAL CORP		\$ 158,934.17	\$ 122,137.95	10,307.00
PRIMO WATER CORP		\$ 1,067,036.20	\$ 1,128,312.78	72,607.00
PRIMORIS SERVICES CORP		\$ 621,045.41	\$ 516,467.60	23,540.00
PRINCIPAL FINANCIAL GROUP INC	4.300% 11/15/2046 DD 11/10/16	\$ 450,098.06	\$ 401,182.85	500,000.00
PRINCIPAL FINANCIAL GROUP INC	3.100% 11/15/2026 DD 11/10/16	\$ 94,471.00	\$ 93,401.59	100,000.00
PRINCIPAL FINANCIAL GROUP INC	2.125% 06/15/2030 DD 06/12/20	\$ 82,268.39	\$ 81,934.99	100,000.00
PRINCIPAL FINANCIAL GROUP INC		\$ 2,974,154.55	\$ 5,441,288.88	64,839.00
PRIORITY TECHNOLOGY HOLDINGS I		\$ 14,768.58	\$ 14,223.04	2,704.00
PRIVIA HEALTH GROUP INC		\$ 4,548,264.51	\$ 3,371,708.28	148,468.00
PROASSURANCE CORP		\$ 757,964.34	\$ 441,414.49	25,267.00
PROCEPT BIROBOTICS CORP		\$ 162,861.89	\$ 204,833.74	4,931.00
PROCORE TECHNOLOGIES INC		\$ 1,343,356.58	\$ 905,525.74	19,193.00
PROCTER & GAMBLE CO/THE	3.550% 03/25/2040 DD 03/25/20	\$ 179,721.79	\$ 172,300.46	200,000.00
PROCTER & GAMBLE CO/THE	3.000% 03/25/2030 DD 03/25/20	\$ 767,812.41	\$ 685,216.75	750,000.00
PROCTER & GAMBLE CO/THE	2.800% 03/25/2027 DD 03/25/20	\$ 312,804.60	\$ 305,217.62	326,000.00
PROCTER & GAMBLE CO/THE	2.300% 02/01/2032 DD 02/01/22	\$ 131,322.59	\$ 126,210.81	150,000.00
PROCTER & GAMBLE CO/THE		\$ 61,285,378.76	\$ 94,687,110.00	624,750.00
PROFESSIONAL HOLDING CORP		\$ 110,313.14	\$ 161,668.72	5,828.00
PROFRAC HOLDING CORP		\$ 3,511,338.16	\$ 4,603,485.60	182,678.00
PROG HOLDINGS INC		\$ 805,026.12	\$ 355,382.49	21,041.00
PROGRESS RESIDENTI SFR1 G 144A	4.028% 04/17/2037 DD 03/19/20	\$ 671,979.50	\$ 608,636.31	672,000.00
PROGRESS RESIDENTI SFR1 H 144A	5.268% 04/17/2037 DD 03/19/20	\$ 188,995.63	\$ 172,700.64	189,000.00
PROGRESS RESIDENTI SFR2 H 144A	4.998% 04/19/2038 DD 04/08/21	\$ 629,985.26	\$ 535,932.68	630,000.00
PROGRESS RESIDENTI SFR3 F 144A	3.867% 09/17/2036 DD 08/22/19	\$ 566,984.07	\$ 532,552.43	567,000.00
PROGRESS RESIDENTI SFR3 G 144A	4.116% 09/17/2036 DD 08/22/19	\$ 412,632.14	\$ 398,292.58	424,000.00
PROGRESS RESIDENTI SFR3 H 144A	6.234% 10/17/2027 DD 10/08/20	\$ 419,998.19	\$ 384,938.40	420,000.00
PROGRESS RESIDENTI SFR4 F 144A	3.684% 10/17/2036 DD 10/03/19	\$ 1,958,938.88	\$ 1,854,430.15	1,959,000.00
PROGRESS RESIDENTI SFR6 F 144A	3.422% 07/17/2038 DD 07/09/21	\$ 461,983.45	\$ 383,290.45	462,000.00
PROGRESS RESIDENTI SFR6 G 144A	4.003% 07/17/2038 DD 07/09/21	\$ 230,993.28	\$ 193,686.73	231,000.00
PROGRESS RESIDENTI SFR8 F 144A	3.181% 10/17/2038 DD 09/09/21	\$ 303,997.45	\$ 250,141.90	304,000.00
PROGRESS RESIDENTI SFR8 G 144A	4.005% 10/17/2038 DD 09/09/21	\$ 764,981.72	\$ 634,361.10	765,000.00
PROGRESS SOFTWARE CORP		\$ 327,828.34	\$ 381,200.20	7,556.00
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	\$ 49,842.00	\$ 42,745.44	50,000.00
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	\$ 50,856.50	\$ 41,856.63	50,000.00
PROGRESSIVE CORP/THE	3.950% 03/26/2050 DD 03/26/20	\$ 347,967.12	\$ 320,792.52	400,000.00
PROGRESSIVE CORP/THE	3.200% 03/26/2030 DD 03/26/20	\$ 612,285.69	\$ 538,366.25	600,000.00
PROGRESSIVE CORP/THE		\$ 8,479,212.36	\$ 19,999,984.90	154,190.00
PROGYNY INC		\$ 631,812.32	\$ 420,057.75	13,485.00
PROLOGIS INC		\$ 35,632,829.91	\$ 56,351,762.68	499,882.58
PROLOGIS LP	4.625% 01/15/2033 DD 09/20/22	\$ 383,104.00	\$ 387,226.85	400,000.00
PROLOGIS LP	2.250% 04/15/2030 DD 02/18/20	\$ 151,753.80	\$ 145,794.98	175,000.00
PROLOGIS LP	2.125% 10/15/2050 DD 08/20/20	\$ 204,631.41	\$ 140,246.15	253,000.00
PROLOGIS LP	1.750% 07/01/2030 DD 07/01/22	\$ 40,683.63	\$ 39,380.88	50,000.00
PROLOGIS LP	1.625% 03/15/2031 DD 02/19/21	\$ 200,252.81	\$ 193,213.34	250,000.00
PROLOGIS LP	1.250% 10/15/2030 DD 08/20/20	\$ 490,095.00	\$ 379,033.79	500,000.00
PROMETHEUS BIOSCIENCES INC		\$ 2,451,281.82	\$ 2,890,140.00	26,274.00
PROPETRO HOLDING CORP		\$ 442,120.51	\$ 429,629.10	41,430.00
PROS HOLDINGS INC		\$ 386,794.47	\$ 270,426.22	11,147.00
PROSPECT CAPITAL CORP	3.364% 11/15/2026 DD 05/27/21	\$ 42,040.50	\$ 41,449.51	50,000.00
PROSPERITY BANCSHARES INC		\$ 1,531,357.96	\$ 1,670,477.12	22,984.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
PROTAGONIST THERAPEUTICS INC		\$ 388,995.31	\$ 225,204.22	20,642.00
PROTERRA INC		\$ 388,454.35	\$ 278,282.55	73,815.00
PROTHENA CORP PLC		\$ 362,546.47	\$ 384,334.75	6,379.00
PROTO LABS INC		\$ 939,846.03	\$ 298,905.24	11,708.00
PROVENTION BIO INC		\$ 100,002.18	\$ 144,185.37	13,641.00
PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	\$ 1,034,269.38	\$ 1,234,532.26	1,210,727.55
PROVIDENCE ST JOSEPH HEALTH OB	2.700% 10/01/2051 DD 10/01/21	\$ 133,024.20	\$ 118,264.26	200,000.00
PROVIDENT BANCORP INC		\$ 85,305.54	\$ 47,851.44	6,573.00
PROVIDENT FINANCIAL SERVICES I		\$ 813,517.84	\$ 714,983.28	33,473.00
PROVINCE OF ALBERTA CANADA	2.950% 01/23/2024 DD 01/23/19	\$ 496,987.70	\$ 489,498.43	500,000.00
PROVINCE OF ALBERTA CANADA	1.000% 05/20/2025 DD 05/20/20	\$ 935,340.00	\$ 920,107.19	1,000,000.00
PROVINCE OF BRITISH COLUMBIA C	1.750% 09/27/2024 DD 09/27/19	\$ 992,801.29	\$ 950,479.26	1,000,000.00
PROVINCE OF ONTARIO CANADA	3.100% 05/19/2027 DD 05/19/22	\$ 979,756.11	\$ 949,023.00	1,000,000.00
PROVINCE OF ONTARIO CANADA	3.050% 01/29/2024 DD 01/29/19	\$ 2,495,625.78	\$ 2,451,804.95	2,500,000.00
PROVINCE OF ONTARIO CANADA	0.625% 01/21/2026 DD 01/21/21	\$ 905,510.00	\$ 889,042.19	1,000,000.00
PROVINCE OF QUEBEC CANADA	2.750% 04/12/2027 DD 04/12/17	\$ 484,002.30	\$ 468,710.46	500,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/09/2024 DD 04/09/19	\$ 988,933.11	\$ 969,760.85	1,000,000.00
PROVINCE OF QUEBEC CANADA	1.500% 02/11/2025 DD 02/11/20	\$ 716,535.00	\$ 705,056.96	750,000.00
PROVINCE OF QUEBEC CANADA	0.600% 07/23/2025 DD 07/23/20	\$ 948,947.48	\$ 905,787.06	1,000,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 09/01/2052 DD 08/17/22	\$ 399,692.00	\$ 386,590.39	400,000.00
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	\$ 41,179.60	\$ 35,544.68	40,000.00
PRUDENTIAL FINANCIAL INC	4.418% 03/27/2048 DD 03/27/18	\$ 174,687.99	\$ 159,574.72	188,000.00
PRUDENTIAL FINANCIAL INC	3.935% 12/07/2049 DD 12/07/17	\$ 603,808.28	\$ 545,143.13	700,000.00
PRUDENTIAL FINANCIAL INC	3.905% 12/07/2047 DD 12/07/17	\$ 43,153.74	\$ 33,445.29	42,000.00
PRUDENTIAL FINANCIAL INC	2.100% 03/10/2030 DD 03/10/20	\$ 960,183.20	\$ 857,493.29	1,035,000.00
PRUDENTIAL FINANCIAL INC		\$ 7,656,446.73	\$ 9,591,027.26	96,431.00
PRUDENTIAL PLC		\$ 15,685,670.00	\$ 10,711,818.49	789,800.00
PRUKSA HOLDING PCL		\$ 293,466.38	\$ 155,762.67	408,700.00
PTC INC		\$ 1,902,546.43	\$ 3,237,838.92	26,973.00
PTC THERAPEUTICS INC		\$ 663,098.02	\$ 666,066.50	17,450.00
PUBLIC SERVICE CO OF COLORADO	3.700% 06/15/2028 DD 06/21/18	\$ 64,477.60	\$ 52,336.07	55,000.00
PUBLIC SERVICE CO OF NEW HAMPS	3.600% 07/01/2049 DD 06/28/19	\$ 589,925.00	\$ 383,630.79	500,000.00
PUBLIC SERVICE CO OF NEW HAMPS	2.200% 06/15/2031 DD 06/15/21	\$ 337,649.84	\$ 328,540.95	400,000.00
PUBLIC SERVICE CO OF OKLAHOMA	2.200% 08/15/2031 DD 08/13/21	\$ 248,077.71	\$ 238,897.73	300,000.00
PUBLIC SERVICE ELECTRIC AND GA	4.900% 12/15/2032 DD 12/02/22	\$ 301,221.00	\$ 300,537.13	300,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.800% 03/01/2046 DD 03/03/16	\$ 174,324.53	\$ 158,334.26	200,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.200% 05/15/2029 DD 05/08/19	\$ 459,198.96	\$ 444,359.23	490,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.000% 03/01/2051 DD 03/04/21	\$ 72,649.50	\$ 72,645.78	70,000.00
PUBLIC SERVICE ELECTRIC AND GA	2.700% 05/01/2050 DD 05/08/20	\$ 39,040.48	\$ 35,525.55	55,000.00
PUBLIC SERVICE ELECTRIC AND GA	0.950% 03/15/2026 DD 03/04/21	\$ 449,154.56	\$ 443,869.89	500,000.00
PUBLIC SERVICE ENTERPRISE GROU	2.875% 06/15/2024 DD 06/05/19	\$ 125,314.08	\$ 123,613.51	128,000.00
PUBLIC SERVICE ENTERPRISE GROU	0.800% 08/15/2025 DD 08/14/20	\$ 548,762.50	\$ 492,919.82	550,000.00
PUBLIC SERVICE ENTERPRISE GROU		\$ 6,112,296.74	\$ 8,031,332.87	131,081.00
PUBLIC STORAGE	3.385% 05/01/2029 DD 04/12/19	\$ 232,139.58	\$ 227,266.58	250,000.00
PUBLIC STORAGE		\$ 23,628,099.94	\$ 25,801,296.15	92,085.00
PUBMATIC INC		\$ 158,121.49	\$ 113,137.92	8,832.00
PUGET ENERGY INC	3.650% 05/15/2025 DD 11/15/15	\$ 351,017.75	\$ 341,454.15	359,000.00
PUGET SOUND ENERGY INC	4.223% 06/15/2048 DD 06/14/18	\$ 388,623.47	\$ 353,202.95	436,000.00
PULMONX CORP		\$ 200,872.25	\$ 48,910.86	5,802.00
PULTEGROUP INC	5.000% 01/15/2027 DD 07/29/16	\$ 75,539.20	\$ 63,264.44	64,000.00
PULTEGROUP INC		\$ 1,326,273.14	\$ 2,696,924.02	59,234.00
PURE CYCLE CORP		\$ 44,722.83	\$ 34,699.28	3,311.00
PURE STORAGE INC		\$ 1,778,228.55	\$ 2,104,245.84	78,634.00
PURECYCLE TECHNOLOGIES INC		\$ 233,490.20	\$ 166,972.00	24,700.00
PURPLE INNOVATION INC		\$ 301,810.05	\$ 118,562.08	24,752.00
PVH CORP		\$ 1,543,859.50	\$ 1,225,724.76	17,364.00
Q2 HOLDINGS INC		\$ 757,885.54	\$ 263,514.09	9,807.00
QCR HOLDINGS INC		\$ 327,193.72	\$ 364,903.64	7,351.00
QIAGEN NV		\$ 1,780,103.33	\$ 2,896,748.82	58,086.00
QORVO INC		\$ 2,638,143.55	\$ 2,563,661.76	28,284.00
QUAD/GRAPHICS INC		\$ 43,691.34	\$ 60,632.88	14,861.00
QUAKER CHEMICAL CORP		\$ 733,096.44	\$ 625,708.10	3,749.00
QUALCOMM INC	6.000% 05/20/2053 DD 11/09/22	\$ 327,411.00	\$ 318,621.27	300,000.00
QUALCOMM INC	5.400% 05/20/2033 DD 11/09/22	\$ 314,289.00	\$ 312,335.89	300,000.00
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	\$ 55,666.10	\$ 51,542.75	55,000.00
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	\$ 79,575.90	\$ 72,825.08	75,000.00
QUALCOMM INC	4.500% 05/20/2052 DD 05/09/22	\$ 551,906.30	\$ 481,670.82	550,000.00
QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	\$ 69,930.00	\$ 60,190.70	70,000.00
QUALCOMM INC	4.250% 05/20/2032 DD 05/09/22	\$ 402,820.88	\$ 384,817.47	400,000.00
QUALCOMM INC	3.250% 05/20/2050 DD 05/08/20	\$ 244,255.06	\$ 217,138.45	300,000.00
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	\$ 1,005,047.99	\$ 950,951.28	1,000,000.00
QUALCOMM INC		\$ 25,122,314.59	\$ 32,495,075.74	295,571.00
QUALITY HOUSES PCL		\$ 250,544.09	\$ 253,056.45	3,810,700.00
QUALYS INC		\$ 746,958.29	\$ 772,254.63	6,881.00
QUANEX BUILDING PRODUCTS CORP		\$ 323,136.41	\$ 365,713.92	15,444.00
QUANTA SERVICES INC	0.950% 10/01/2024 DD 09/23/21	\$ 465,746.02	\$ 460,459.55	500,000.00
QUANTA SERVICES INC		\$ 1,940,365.56	\$ 5,261,955.00	36,926.00
QUANTERIX CORP		\$ 411,657.14	\$ 195,423.50	14,110.00
QUANTUMSCAPE CORP		\$ 1,365,785.49	\$ 356,518.26	62,878.00
QUANTUM-SI INC		\$ 119,583.02	\$ 75,802.26	41,422.00
QUEST DIAGNOSTICS INC	4.200% 06/30/2029 DD 03/12/19	\$ 482,498.37	\$ 477,258.41	500,000.00
QUEST DIAGNOSTICS INC		\$ 2,779,099.21	\$ 4,668,951.80	29,845.00
QUICKSILVER INC		\$ 30,426.08	\$ 47,640.00	1,588.00
QUIDELORTHO CORP		\$ 2,149,864.50	\$ 1,097,072.89	12,805.80
QUINSTREET INC		\$ 280,561.43	\$ 335,646.50	23,390.00
QUOTIENT TECHNOLOGY INC		\$ 213,664.07	\$ 131,715.43	38,401.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
QURATE RETAIL INC	PFD 8.000% CUMULATIVE	\$ 177.97	\$ 32.55	0.95
QURATE RETAIL INC		\$ 545,667.24	\$ 261,908.40	160,680.00
R1 RCM INC		\$ 519,476.91	\$ 287,776.95	26,281.00
RACKSPACE TECHNOLOGY INC		\$ 317,995.33	\$ 81,951.00	27,780.00
RADIAN GROUP INC		\$ 1,349,827.28	\$ 1,387,876.46	72,778.00
RADIANT LOGISTICS INC		\$ 75,321.98	\$ 74,100.22	14,558.00
RADIANT OPTO-ELECTRONICS CORP		\$ 1,132,857.77	\$ 1,076,117.19	315,000.00
RADIUS GLOBAL INFRASTRUCTURE I		\$ 529,931.67	\$ 417,045.06	35,283.00
RADNET INC		\$ 233,823.92	\$ 170,712.78	9,066.00
RALI SERIES 2007-QO4 T QO4 A1A	VAR RT 05/25/2047 DD 05/30/07	\$ 193,649.51	\$ 179,069.08	207,111.77
RALLYBIO CORP		\$ 42,224.95	\$ 27,028.98	4,114.00
RALPH LAUREN CORP		\$ 1,454,036.31	\$ 1,279,558.03	12,109.00
RAMACO RESOURCES INC		\$ 51,443.50	\$ 33,006.45	3,755.00
RAMBUS INC		\$ 489,505.38	\$ 858,963.60	23,980.00
RANDSTAD NV		\$ 1,096,661.98	\$ 1,202,862.81	19,787.00
RANGE RESOURCES CORP		\$ 1,638,866.02	\$ 1,559,696.76	62,338.00
RANGER OIL CORP		\$ 80,850.90	\$ 147,043.91	3,637.00
RANPAK HOLDINGS CORP		\$ 282,890.84	\$ 111,395.62	19,306.00
RAPID7 INC		\$ 2,764,107.49	\$ 2,221,204.64	65,368.00
RAPT THERAPEUTICS INC		\$ 166,144.25	\$ 130,620.60	6,597.00
RASC SERIES 2005-KS11 KS11 M3	VAR RT 12/25/2035 DD 11/29/05	\$ 543,192.29	\$ 539,785.87	571,030.00
RAYMOND JAMES FINANCIAL INC	3.750% 04/01/2051 DD 04/01/21	\$ 242,764.34	\$ 216,592.52	300,000.00
RAYMOND JAMES FINANCIAL INC		\$ 2,650,324.00	\$ 5,376,745.43	50,320.50
RAYONIER ADVANCED MATERIALS INC		\$ 229,957.27	\$ 267,158.40	27,829.00
RAYONIER INC		\$ 1,202,291.69	\$ 1,228,518.08	37,273.00
RAYONIER LP	2.750% 05/17/2031 DD 05/17/21	\$ 414,300.25	\$ 401,681.58	500,000.00
RAYTHEON TECHNOLOGIES CORP	7.200% 08/15/2027 DD 08/15/20	\$ 34,954.25	\$ 27,448.83	25,000.00
RAYTHEON TECHNOLOGIES CORP	4.875% 10/15/2040 DD 10/15/20	\$ 102,489.60	\$ 74,643.31	80,000.00
RAYTHEON TECHNOLOGIES CORP	4.625% 11/16/2048 DD 08/16/18	\$ 92,270.70	\$ 81,096.32	90,000.00
RAYTHEON TECHNOLOGIES CORP	4.450% 11/16/2038 DD 08/16/18	\$ 710,151.78	\$ 681,241.89	750,000.00
RAYTHEON TECHNOLOGIES CORP	4.350% 04/15/2047 DD 10/15/20	\$ 400,148.67	\$ 369,106.88	434,000.00
RAYTHEON TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15	\$ 532,359.60	\$ 466,841.76	560,000.00
RAYTHEON TECHNOLOGIES CORP	3.950% 08/16/2025 DD 08/16/18	\$ 500,175.19	\$ 488,470.39	500,000.00
RAYTHEON TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	\$ 321,783.60	\$ 254,696.95	330,000.00
RAYTHEON TECHNOLOGIES CORP	3.500% 03/15/2027 DD 09/15/20	\$ 484,603.10	\$ 476,158.20	500,000.00
RAYTHEON TECHNOLOGIES CORP	3.125% 07/01/2050 DD 05/18/20	\$ 572,598.49	\$ 525,023.49	750,000.00
RAYTHEON TECHNOLOGIES CORP	2.650% 11/01/2026 DD 11/01/16	\$ 18,975.20	\$ 18,453.28	20,000.00
RAYTHEON TECHNOLOGIES CORP	2.250% 07/01/2030 DD 05/18/20	\$ 214,281.11	\$ 208,035.96	250,000.00
RAYTHEON TECHNOLOGIES CORP		\$ 24,062,340.05	\$ 39,346,209.83	389,875.25
RBB BANCORP		\$ 164,323.11	\$ 136,171.35	6,531.00
RBC BEARINGS INC		\$ 2,412,802.57	\$ 2,502,779.25	11,955.00
RCI HOSPITALITY HOLDINGS INC		\$ 98,595.88	\$ 158,702.57	1,703.00
RE/MAX HOLDINGS INC		\$ 332,673.84	\$ 155,345.76	8,334.00
READY CAPITAL CORP		\$ 521,134.33	\$ 373,245.70	33,505.00
REALREAL INC/THE		\$ 269,205.25	\$ 46,677.50	37,342.00
REALTY INCOME CORP	3.250% 01/15/2031 DD 05/08/20	\$ 678,085.34	\$ 650,374.55	750,000.00
REALTY INCOME CORP	2.200% 06/15/2028 DD 06/15/21	\$ 475,580.36	\$ 428,182.80	500,000.00
REALTY INCOME CORP		\$ 25,520,542.31	\$ 24,897,163.02	392,514.00
REATA PHARMACEUTICALS INC		\$ 6,442,223.05	\$ 4,545,845.41	119,659.00
RECURSION PHARMACEUTICALS INC		\$ 863,311.66	\$ 457,573.08	59,348.00
RED RIVER BANCSHARES INC		\$ 106,675.71	\$ 103,141.20	2,020.00
RED ROCK RESORTS INC		\$ 647,003.14	\$ 675,528.84	16,884.00
RED VIOLET INC		\$ 41,443.14	\$ 46,270.20	2,010.00
REDEFINE PROPERTIES LTD		\$ 348,627.31	\$ 361,405.58	1,453,739.00
REDFIN CORP		\$ 800,272.08	\$ 75,336.32	17,768.00
REDWIRE CORP		\$ 9,731.90	\$ 6,078.60	3,070.00
REDWOOD TRUST INC		\$ 717,333.74	\$ 360,686.56	53,356.00
REGAL REXNORD CORP		\$ 1,851,411.66	\$ 2,079,700.92	17,333.73
REGENCY CENTERS CORP		\$ 6,413,379.94	\$ 6,663,937.50	106,623.00
REGENCY CENTERS LP	3.600% 02/01/2027 DD 01/26/17	\$ 476,497.16	\$ 467,925.83	500,000.00
REGENCY CENTERS LP	2.950% 09/15/2029 DD 08/20/19	\$ 101,767.00	\$ 83,931.64	100,000.00
REGENERON PHARMACEUTICALS INC	2.800% 09/15/2050 DD 08/12/20	\$ 135,034.92	\$ 124,041.76	200,000.00
REGENERON PHARMACEUTICALS INC	1.750% 09/15/2030 DD 08/12/20	\$ 199,260.23	\$ 193,091.93	250,000.00
REGENERON PHARMACEUTICALS INC		\$ 11,220,211.78	\$ 19,615,148.63	27,187.00
REGENXBIO INC		\$ 593,224.51	\$ 422,800.56	18,642.00
REGIONAL MANAGEMENT CORP		\$ 129,685.00	\$ 99,094.32	3,529.00
REGIONAL SAB DE CV		\$ 231,216.76	\$ 281,930.47	39,218.00
REGIONS FINANCIAL CORP		\$ 2,812,528.96	\$ 5,308,481.64	246,219.00
REGL TRANSPRTN DIST CO SALES T	5.844% 11/01/2050 DD 11/23/10	\$ 74,912.10	\$ 54,861.00	50,000.00
REINSURANCE GROUP OF AMERICA I	3.150% 06/15/2030 DD 06/09/20	\$ 438,495.68	\$ 424,670.46	500,000.00
REINSURANCE GROUP OF AMERICA I		\$ 1,639,883.85	\$ 2,474,497.35	17,415.00
RELAY THERAPEUTICS INC		\$ 928,900.13	\$ 560,175.30	37,495.00
RELIANCE STEEL & ALUMINUM CO		\$ 1,548,948.96	\$ 3,222,642.36	15,919.00
RELMADA THERAPEUTICS INC		\$ 160,050.47	\$ 23,358.57	6,693.00
RELX CAPITAL INC	4.000% 03/18/2029 DD 03/18/19	\$ 521,118.19	\$ 497,311.90	537,000.00
REMITLY GLOBAL INC		\$ 186,067.49	\$ 198,039.20	17,296.00
RENAISSANCERE HOLDINGS LTD	3.600% 04/15/2029 DD 04/02/19	\$ 465,463.69	\$ 449,464.32	500,000.00
RENAISSANCERE HOLDINGS LTD		\$ 1,607,896.76	\$ 2,187,178.56	11,872.00
RENASANT CORP		\$ 953,034.91	\$ 952,004.34	25,326.00
RENT THE RUNWAY INC		\$ 43,957.80	\$ 23,857.10	7,822.00
RENT-A-CENTER INC/TX		\$ 458,874.56	\$ 203,716.70	9,034.00
REPAY HOLDINGS CORP		\$ 799,451.31	\$ 319,254.95	39,659.00
REPLIGEN CORP		\$ 2,124,159.23	\$ 2,418,931.97	14,287.00
REPLIMUNE GROUP INC		\$ 4,521,760.19	\$ 5,911,294.40	217,327.00
REPUBLIC BANCORP INC/KY		\$ 168,301.87	\$ 160,856.52	3,931.00
REPUBLIC FIRST BANCORP INC		\$ 108,096.00	\$ 50,675.50	23,570.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
REPUBLIC OF ITALY GOVERNMENT I	4.000% 10/17/2049 DD 10/17/19	\$ 770,050.47	\$ 637,290.00	900,000.00
REPUBLIC OF ITALY GOVERNMENT I	2.875% 10/17/2029 DD 10/17/19	\$ 1,084,423.00	\$ 993,480.00	1,200,000.00
REPUBLIC OF ITALY GOVERNMENT I	2.375% 10/17/2024 DD 10/17/19	\$ 723,337.50	\$ 705,892.50	750,000.00
REPUBLIC OF ITALY GOVERNMENT I	1.250% 02/17/2026 DD 11/24/20	\$ 465,428.25	\$ 455,386.05	525,000.00
REPUBLIC OF POLAND GOVERNMENT	5.750% 11/16/2032 DD 11/16/22	\$ 316,575.00	\$ 319,231.80	300,000.00
REPUBLIC OF POLAND GOVERNMENT	5.500% 11/16/2027 DD 11/16/22	\$ 309,990.00	\$ 307,777.20	300,000.00
REPUBLIC OF POLAND GOVERNMENT	4.000% 01/22/2024 DD 01/22/14	\$ 1,013,224.44	\$ 986,100.00	1,000,000.00
REPUBLIC OF SOUTH AFRICA GOVER	8.000% 01/31/2030	\$ 1,191,674.76	\$ 1,146,419.63	21,900,000.00
REPUBLIC SERVICES INC	2.300% 03/01/2030 DD 02/27/20	\$ 812,515.27	\$ 753,232.56	900,000.00
REPUBLIC SERVICES INC		\$ 3,518,111.64	\$ 6,941,338.87	53,813.00
RESERVOIR MEDIA INC		\$ 38,985.55	\$ 35,843.88	6,004.00
RESIDEO TECHNOLOGIES INC		\$ 1,235,142.55	\$ 1,098,662.60	66,788.00
RESILIENT REIT LTD		\$ 298,721.36	\$ 291,794.74	92,370.00
RESMED INC		\$ 4,007,397.77	\$ 7,817,154.67	37,559.00
RESOLUTE FOREST PRODUCTS INC		\$ 261,410.58	\$ 461,076.04	21,356.00
RESOURCES CONNECTION INC		\$ 249,683.72	\$ 282,224.90	15,355.00
RETAIL OPPORTUNITY INVESTMENTS		\$ 1,004,291.68	\$ 827,416.53	55,051.00
REV GROUP INC		\$ 236,205.51	\$ 196,783.66	15,593.00
REVANCE THERAPEUTICS INC		\$ 364,644.27	\$ 265,879.38	14,403.00
REVLON 7/16 COV-LITE TLB		\$ 933,794.35	\$ 225,333.07	1,218,016.61
REVOLUTION MEDICINES INC		\$ 873,746.68	\$ 744,756.12	31,266.00
REVOLVE GROUP INC		\$ 395,608.33	\$ 157,467.24	7,074.00
REX AMERICAN RESOURCES CORP		\$ 203,783.55	\$ 228,085.74	7,159.00
REXFORD INDUSTRIAL REALTY INC		\$ 7,325,951.37	\$ 7,742,815.84	141,706.00
REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	\$ 759,896.15	\$ 722,129.86	800,000.00
REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	\$ 104,065.00	\$ 99,781.08	100,000.00
REYNOLDS CONSUMER PRODUCTS INC		\$ 345,764.61	\$ 373,580.78	12,461.00
RH		\$ 2,800,173.81	\$ 1,212,775.41	4,539.00
RIBBON COMMUNICATIONS INC		\$ 189,375.43	\$ 89,282.79	32,001.00
RICHTER GEDEON NYRT		\$ 1,054,640.78	\$ 981,245.66	44,359.00
RIGEL PHARMACEUTICALS INC		\$ 100,963.71	\$ 44,005.50	29,337.00
RIGETTI COMPUTING INC		\$ 92,483.81	\$ 40,797.03	55,963.00
RILEY EXPLORATION PERMIAN INC		\$ 79,682.64	\$ 84,493.53	2,871.00
RIMINI STREET INC		\$ 67,748.24	\$ 31,737.30	8,330.00
RING ENERGY INC		\$ 108,401.51	\$ 96,786.24	39,344.00
RINGCENTRAL INC		\$ 2,438,835.12	\$ 789,526.20	22,303.00
RIO TINTO FINANCE USA LTD	7.125% 07/15/2028 DD 06/27/08	\$ 323,790.67	\$ 296,159.74	269,000.00
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	\$ 1,296,322.78	\$ 1,136,296.29	1,140,000.00
RIOT PLATFORMS INC		\$ 818,977.02	\$ 251,802.42	74,278.00
RITE AID CORP		\$ 468,998.91	\$ 58,760.62	17,593.00
RITHM CAPITAL CORP		\$ 1,695,357.48	\$ 939,909.48	115,044.00
RIVIAN AUTOMOTIVE INC		\$ 7,153,894.36	\$ 2,593,432.74	140,718.00
RLI CORP		\$ 702,512.01	\$ 902,743.79	6,877.00
RLJ LODGING TRUST		\$ 1,307,150.15	\$ 784,761.36	74,104.00
RMR GROUP INC/THE		\$ 161,766.29	\$ 118,508.75	4,195.00
ROBERT HALF INTERNATIONAL INC		\$ 1,453,726.66	\$ 2,070,857.67	28,049.00
ROBINHOOD MARKETS INC		\$ 1,168,640.26	\$ 1,186,608.50	145,775.00
ROBINSONS LAND CORP		\$ 486,520.47	\$ 264,288.19	984,500.00
ROBLOX CORP		\$ 23,562,574.01	\$ 11,765,733.98	413,413.00
ROCHE HOLDING AG		\$ 8,643,849.07	\$ 10,738,326.84	34,200.00
ROCKEFELLER FOUNDATION/THE	2.492% 10/01/2050 DD 10/15/20	\$ 143,216.01	\$ 126,714.34	200,000.00
ROCKET COS INC		\$ 603,398.56	\$ 220,836.00	31,548.00
ROCKET LAB USA INC		\$ 161,307.83	\$ 145,099.76	38,488.00
ROCKET PHARMACEUTICALS INC		\$ 494,435.99	\$ 487,899.67	24,931.00
ROCKLEY PHOTONICS HOLDINGS LTD		\$ 44,312.94	\$ 2,332.26	16,659.00
ROCKWELL AUTOMATION INC	3.500% 03/01/2029 DD 03/01/19	\$ 333,773.35	\$ 324,972.04	349,000.00
ROCKWELL AUTOMATION INC		\$ 4,196,124.03	\$ 7,658,071.24	29,732.00
ROCKY BRANDS INC		\$ 115,076.95	\$ 72,017.38	3,049.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	\$ 589,218.48	\$ 548,292.00	640,000.00
ROGERS COMMUNICATIONS INC	4.300% 02/15/2048 DD 02/08/18	\$ 44,512.20	\$ 33,916.64	45,000.00
ROGERS COMMUNICATIONS INC	3.625% 12/15/2025 DD 12/08/15	\$ 198,506.48	\$ 195,422.02	204,000.00
ROGERS COMMUNICATIONS INC 144A	4.550% 03/15/2052 DD 03/11/22	\$ 275,498.14	\$ 232,585.82	300,000.00
ROGERS COMMUNICATIONS INC 144A	4.500% 03/15/2042 DD 03/11/22	\$ 300,087.00	\$ 244,520.09	300,000.00
ROGERS COMMUNICATIONS INC 144A	3.800% 03/15/2032 DD 03/11/22	\$ 325,507.56	\$ 302,033.73	350,000.00
ROGERS COMMUNICATIONS INC 144A	3.200% 03/15/2027 DD 03/11/22	\$ 285,128.00	\$ 277,579.78	300,000.00
ROGERS CORP		\$ 631,289.55	\$ 401,817.78	3,367.00
ROKU INC		\$ 4,414,228.29	\$ 1,269,392.30	31,189.00
ROLLINS INC		\$ 1,176,397.94	\$ 2,179,282.14	59,641.00
ROOT INC/OH		\$ 82,386.45	\$ 15,222.85	3,390.39
ROPER TECHNOLOGIES INC	4.200% 09/15/2028 DD 08/28/18	\$ 286,413.83	\$ 284,924.10	295,000.00
ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	\$ 144,989.13	\$ 143,677.61	150,000.00
ROPER TECHNOLOGIES INC	1.000% 09/15/2025 DD 09/01/20	\$ 403,316.00	\$ 358,385.13	400,000.00
ROPER TECHNOLOGIES INC		\$ 6,666,191.14	\$ 11,848,339.89	27,421.00
ROSS STORES INC		\$ 5,382,905.53	\$ 10,416,470.01	89,743.00
ROVER GROUP INC		\$ 63,878.46	\$ 61,531.22	16,766.00
ROYAL BANK OF CANADA	VAR RT 03/22/2023 DD 03/22/18	\$ 51,150.00	\$ 50,318.50	50,000.00
ROYAL BANK OF CANADA	3.875% 05/04/2032 DD 04/14/22	\$ 374,410.68	\$ 364,226.50	400,000.00
ROYAL BANK OF CANADA	2.300% 11/03/2031 DD 10/29/21	\$ 619,023.66	\$ 603,229.43	750,000.00
ROYAL BANK OF CANADA	2.050% 01/21/2027 DD 01/21/22	\$ 454,144.73	\$ 451,567.66	500,000.00
ROYAL BANK OF CANADA	1.400% 11/02/2026 DD 10/07/21	\$ 351,721.43	\$ 350,933.42	400,000.00
ROYAL BANK OF CANADA	1.200% 04/27/2026 DD 04/27/21	\$ 1,117,133.64	\$ 1,111,411.64	1,250,000.00
ROYAL BANK OF CANADA	1.150% 07/14/2026 DD 07/14/21	\$ 442,983.97	\$ 440,260.11	500,000.00
ROYAL BANK OF CANADA	1.150% 06/10/2025 DD 06/10/20	\$ 500,790.00	\$ 457,665.75	500,000.00
ROYAL CARIBBEAN CRUISES LTD		\$ 3,610,434.56	\$ 2,774,308.18	56,126.00
ROYAL GOLD INC		\$ 1,421,772.80	\$ 1,901,473.68	16,869.00
ROYALTY PHARMA PLC	3.550% 09/02/2050 DD 03/02/21	\$ 138,366.06	\$ 127,810.70	200,000.00

SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ROYALTY PHARMA PLC	3.350% 09/02/2051 DD 07/26/21	\$ 268,036.89	\$ 246,586.08	400,000.00
ROYALTY PHARMA PLC	3.300% 09/02/2040 DD 03/02/21	\$ 148,437.70	\$ 138,805.69	200,000.00
ROYALTY PHARMA PLC	1.200% 09/02/2025 DD 03/02/21	\$ 443,342.26	\$ 447,470.71	500,000.00
ROYALTY PHARMA PLC		\$ 4,315,249.80	\$ 4,029,972.96	101,973.00
RPC INC		\$ 59,730.74	\$ 112,991.90	12,710.00
RPM INTERNATIONAL INC	3.750% 03/15/2027 DD 03/02/17	\$ 477,230.72	\$ 465,482.38	500,000.00
RPM INTERNATIONAL INC		\$ 1,626,148.95	\$ 3,284,552.25	33,705.00
RPT REALTY		\$ 3,745,370.52	\$ 2,905,897.28	289,432.00
RUMBLEON INC		\$ 72,067.32	\$ 29,270.28	4,524.00
RUSH ENTERPRISES INC		\$ 636,348.85	\$ 1,004,194.24	19,208.00
RUSH ENTERPRISES INC		\$ 89,495.41	\$ 167,965.95	2,985.00
RUSH STREET INTERACTIVE INC		\$ 132,060.28	\$ 37,310.87	10,393.00
RUTH'S HOSPITALITY GROUP INC		\$ 107,444.67	\$ 87,879.96	5,677.00
RWJ BARNABAS HEALTH INC	3.477% 07/01/2049 DD 10/30/19	\$ 265,342.42	\$ 239,453.48	330,000.00
RXO INC		\$ 471,439.23	\$ 439,924.40	25,577.00
RXSIGHT INC		\$ 47,833.06	\$ 48,348.72	3,816.00
RYAN SPECIALTY HOLDINGS INC		\$ 804,505.60	\$ 881,091.26	21,226.00
RYDER SYSTEM INC		\$ 853,569.58	\$ 1,021,225.40	12,220.00
RYERSON HOLDING CORP		\$ 175,436.58	\$ 265,198.64	8,764.00
RYMAN HOSPITALITY PROPERTIES	5/17 COV-LITE TLB	\$ 1,025.89	\$ 1,019.48	1,025.89
RYMAN HOSPITALITY PROPERTIES I		\$ 3,717,117.42	\$ 3,962,322.78	48,451.00
S&P GLOBAL INC	2.950% 01/22/2027 DD 01/22/17	\$ 485,636.82	\$ 477,098.17	510,000.00
S&P GLOBAL INC	2.300% 08/15/2060 DD 08/13/20	\$ 113,532.09	\$ 81,648.69	150,000.00
S&P GLOBAL INC		\$ 17,366,073.59	\$ 29,466,450.67	87,975.31
S&P GLOBAL INC 144A	4.250% 05/01/2029 DD 11/01/21	\$ 520,655.00	\$ 477,247.94	500,000.00
S&P GLOBAL INC 144A	2.450% 03/01/2027 DD 03/18/22	\$ 464,384.83	\$ 456,645.52	500,000.00
S&T BANCORP INC		\$ 601,216.51	\$ 620,332.82	18,149.00
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	\$ 618,587.66	\$ 560,135.26	560,000.00
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	\$ 650,371.54	\$ 620,875.69	620,000.00
SABINE PASS LIQUEFACTION LLC	4.500% 05/15/2030 DD 11/15/20	\$ 1,050,519.01	\$ 926,916.69	1,000,000.00
SABRA HEALTH CARE REIT INC		\$ 5,996,935.08	\$ 4,372,240.07	351,749.00
SABRE CORP		\$ 830,948.70	\$ 815,506.62	131,959.00
SAFE BULKERS INC		\$ 108,803.65	\$ 94,126.86	32,346.00
SAFEHOLD INC		\$ 400,548.40	\$ 219,113.77	7,655.97
SAFEHOLD OPERATING PARTNERSHIP	2.800% 06/15/2031 DD 05/07/21	\$ 324,689.34	\$ 306,982.44	400,000.00
SAFETY INSURANCE GROUP INC		\$ 510,491.09	\$ 550,976.14	6,539.00
SAGE THERAPEUTICS INC		\$ 804,016.21	\$ 908,685.50	23,825.00
SAIA INC		\$ 988,163.51	\$ 981,302.40	4,680.00
SALESFORCE INC	3.700% 04/11/2028 DD 04/11/18	\$ 524,739.94	\$ 479,579.58	500,000.00
SALESFORCE INC	3.050% 07/15/2061 DD 07/12/21	\$ 362,188.30	\$ 317,487.60	500,000.00
SALESFORCE INC	2.700% 07/15/2041 DD 07/12/21	\$ 191,127.72	\$ 178,431.20	250,000.00
SALESFORCE INC	1.950% 07/15/2031 DD 07/12/21	\$ 251,456.62	\$ 239,179.72	300,000.00
SALESFORCE INC	0.625% 07/15/2024 DD 07/12/21	\$ 472,548.72	\$ 469,008.39	500,000.00
SALESFORCE INC		\$ 31,600,289.71	\$ 33,445,960.09	252,251.00
SALLY BEAUTY HOLDINGS INC		\$ 353,290.95	\$ 265,924.80	21,240.00
SAN ANTONIO TX ELEC & GAS REVE	5.985% 02/01/2039 DD 06/12/09	\$ 615,777.75	\$ 569,772.00	525,000.00
SAN DIEGO CNTY CA WTR AUTH FIN	6.138% 05/01/2049 DD 02/04/10	\$ 207,821.60	\$ 188,013.20	170,000.00
SAN DIEGO GAS & ELECTRIC CO	4.500% 08/15/2040 DD 08/26/10	\$ 376,463.31	\$ 359,762.22	400,000.00
SAN DIEGO GAS & ELECTRIC CO	3.700% 03/15/2052 DD 03/11/22	\$ 168,271.58	\$ 157,242.29	200,000.00
SAN DIEGO GAS & ELECTRIC CO	3.320% 04/15/2050 DD 04/07/20	\$ 699,069.00	\$ 500,313.93	700,000.00
SAN DIEGO GAS & ELECTRIC CO	1.700% 10/01/2030 DD 09/28/20	\$ 410,671.69	\$ 395,368.40	500,000.00
SAN JOSE CA REDEV AGY SUCCESSO	3.375% 08/01/2034 DD 12/21/17	\$ 451,060.00	\$ 438,045.00	500,000.00
SANA BIOTECHNOLOGY INC		\$ 543,118.38	\$ 163,905.25	41,495.00
SANDRIDGE ENERGY INC		\$ 91,855.81	\$ 92,575.08	5,436.00
SANDS CHINA LTD	VAR RT 08/08/2028 DD 08/09/18	\$ 815,493.00	\$ 655,412.10	700,000.00
SANDS CHINA LTD	VAR RT 08/08/2025 DD 08/09/18	\$ 448,216.00	\$ 382,412.83	400,000.00
SANDS CHINA LTD	VAR RT 01/08/2026 DD 01/08/21	\$ 429,132.00	\$ 369,116.38	400,000.00
SANDY SPRING BANCORP INC		\$ 736,111.66	\$ 702,239.59	19,933.00
SANGAMO THERAPEUTICS INC		\$ 380,511.07	\$ 183,262.96	58,364.00
SANMINA CORP		\$ 898,957.73	\$ 1,493,435.72	26,068.00
SANOFI	3.625% 06/19/2028 DD 06/19/18	\$ 243,672.31	\$ 238,482.73	250,000.00
SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	\$ 1,600,811.85	\$ 1,384,862.25	1,335,000.00
SANTANDER HOLDINGS USA INC	VAR RT 06/09/2025 DD 06/09/22	\$ 197,348.00	\$ 194,140.42	200,000.00
SANTANDER HOLDINGS USA INC	VAR RT 01/06/2028 DD 01/06/22	\$ 363,917.02	\$ 343,193.03	400,000.00
SANTANDER HOLDINGS USA INC	3.244% 10/05/2026 DD 10/04/19	\$ 671,835.91	\$ 649,646.30	700,000.00
SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/03/2028 DD 11/03/17	\$ 2,342,905.00	\$ 2,234,048.88	2,500,000.00
SANTANDER UK GROUP HOLDINGS PL	VAR RT 06/14/2027 DD 06/14/21	\$ 1,348,268.14	\$ 1,317,953.73	1,550,000.00
SANTANDER UK PLC	4.000% 03/13/2024 DD 03/13/14	\$ 20,611.00	\$ 19,682.95	20,000.00
SANYANG MOTOR CO LTD		\$ 351,443.97	\$ 307,628.55	279,324.00
SAPIENS INTERNATIONAL CORP NV		\$ 229,328.54	\$ 162,254.40	8,780.00
SAPPI LTD		\$ 250,306.08	\$ 254,951.21	88,099.00
SARANA MENARA NUSANTARA TBK PT		\$ 810,273.60	\$ 868,491.28	12,291,200.00
SARCOS TECHNOLOGY & ROBOTICS C		\$ 54,605.52	\$ 10,873.30	19,382.00
SAREPTA THERAPEUTICS INC		\$ 2,613,532.88	\$ 2,904,924.44	22,418.00
SASOL FINANCING USA LLC	5.875% 03/27/2024 DD 09/27/18	\$ 1,762,700.00	\$ 1,661,902.47	1,700,000.00
SAUL CENTERS INC		\$ 113,742.43	\$ 96,452.28	2,371.00
SBA COMMUNICATIONS CORP		\$ 7,889,874.88	\$ 10,671,682.01	38,071.00
SCANSOURCE INC		\$ 404,665.31	\$ 350,230.92	11,986.00
SCHIBSTED ASA		\$ 1,474,212.64	\$ 1,603,554.97	88,200.00
SCHLUMBERGER LTD		\$ 22,470,243.09	\$ 19,803,775.86	370,441.00
SCHNEIDER NATIONAL INC		\$ 340,928.19	\$ 292,617.00	12,505.00
SCHNITZER STEEL INDUSTRIES INC		\$ 388,089.45	\$ 338,989.00	11,060.00
SCHOLASTIC CORP		\$ 535,248.52	\$ 537,603.04	13,624.00
SCHRODINGER INC/UNITED STATES		\$ 497,636.89	\$ 179,367.93	9,597.00
SCIENCE 37 HOLDINGS INC		\$ 33,932.10	\$ 4,940.99	11,906.00
SCIENCE APPLICATIONS INTERNATI		\$ 1,251,754.36	\$ 1,793,627.17	16,169.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SCORPIO TANKERS INC		\$ 547,189.64	\$ 1,158,205.80	21,540.00
SCOTTS MIRACLE-GRO CO/THE		\$ 1,013,871.43	\$ 513,839.25	10,575.00
SCULPTOR CAPITAL MANAGEMENT INC		\$ 166,047.50	\$ 69,816.92	8,062.00
SEABOARD CORP		\$ 262,886.24	\$ 256,714.28	68.00
SEACOAST BANKING CORP OF FLORI		\$ 760,732.27	\$ 858,691.89	27,531.00
SEAGEN INC		\$ 3,259,597.75	\$ 4,609,396.68	35,868.00
SEAH STEEL CORP		\$ 242,088.64	\$ 223,258.09	2,180.00
SEALED AIR CORP		\$ 1,466,148.95	\$ 1,917,187.68	38,436.00
SEASPINE HOLDINGS CORP		\$ 2,283,003.84	\$ 1,365,066.35	163,481.00
SEAWORLD ENTERTAINMENT INC		\$ 1,348,408.38	\$ 2,419,080.08	45,208.00
SECUREWORKS CORP		\$ 60,926.78	\$ 27,381.15	4,285.00
SEER INC		\$ 577,533.00	\$ 135,354.60	23,337.00
SEI INVESTMENTS CO		\$ 1,121,922.16	\$ 1,620,565.10	27,797.00
SELECT ENERGY SERVICES INC		\$ 310,825.17	\$ 296,363.76	32,074.00
SELECT MEDICAL HOLDINGS CORP		\$ 682,943.45	\$ 580,128.12	23,364.00
SELECTIVE INSURANCE GROUP INC		\$ 1,701,368.28	\$ 2,442,977.70	27,570.00
SELECTQUOTE INC		\$ 498,704.58	\$ 40,088.84	59,656.00
SEMPRA ENERGY	4.000% 02/01/2048 DD 01/12/18	\$ 49,859.00	\$ 38,963.81	50,000.00
SEMPRA ENERGY	3.400% 02/01/2028 DD 01/12/18	\$ 562,786.90	\$ 556,859.86	600,000.00
SEMPRA ENERGY		\$ 8,931,874.83	\$ 12,737,650.42	82,423.00
SEMTECH CORP		\$ 680,932.58	\$ 315,962.97	11,013.00
SENECA FOODS CORP		\$ 109,896.59	\$ 150,546.50	2,470.00
SENSATA TECHNOLOGIES HOLDING P		\$ 1,788,610.57	\$ 1,615,240.38	40,001.00
SENSEONICS HOLDINGS INC		\$ 270,153.24	\$ 101,416.89	98,463.00
SENSIENT TECHNOLOGIES CORP		\$ 673,335.65	\$ 590,141.56	8,093.00
SENTARA HEALTHCARE	2.927% 11/01/2051 DD 10/14/21	\$ 148,310.48	\$ 129,955.46	200,000.00
SENTINELONE INC		\$ 1,233,978.93	\$ 711,306.27	48,753.00
SEYOON E-HWA CO LTD		\$ 1,088,875.12	\$ 982,110.99	158,000.00
SERES THERAPEUTICS INC		\$ 109,186.61	\$ 66,908.80	11,948.00
SERVICE CORP INTERNATIONAL/US		\$ 1,303,258.04	\$ 2,977,514.10	43,065.00
SERVICE PROPERTIES TRUST		\$ 593,690.52	\$ 541,078.38	74,222.00
SERVICENOW INC	1.400% 09/01/2030 DD 08/11/20	\$ 389,390.54	\$ 382,508.29	500,000.00
SERVICENOW INC		\$ 13,529,168.53	\$ 27,762,858.08	71,504.00
SERVISFIRST BANCSHARES INC		\$ 593,391.03	\$ 608,199.66	8,826.00
SFL CORP LTD		\$ 568,012.36	\$ 481,477.62	52,221.00
SG COMMERCIAL MORT COVE F 144A	VAR RT 03/15/2037 DD 03/01/20	\$ 1,259,055.46	\$ 1,083,853.93	1,258,000.00
SG COMMERCIAL MORT COVE G 144A	VAR RT 03/15/2037 DD 03/01/20	\$ 333,573.53	\$ 287,265.23	347,000.00
SG COMMERCIAL MORT PREZ F 144A	VAR RT 09/15/2039 DD 10/01/19	\$ 1,251,907.36	\$ 952,139.13	1,346,000.00
SGS SA		\$ 6,075,248.66	\$ 5,228,599.22	2,250.00
SGSP AUSTRALIA ASSETS PTY REGS	3.500% 07/07/2027	\$ 2,199,758.00	\$ 1,997,725.95	2,200,000.00
SHAKE SHACK INC		\$ 532,437.64	\$ 284,065.20	6,840.00
SHARECARE INC		\$ 231,478.05	\$ 214,948.80	134,343.00
SHARP HEALTHCARE	2.680% 08/01/2050 DD 10/01/20	\$ 69,781.58	\$ 61,096.75	100,000.00
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	\$ 480,340.77	\$ 451,461.14	500,000.00
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	\$ 475,945.02	\$ 436,898.11	500,000.00
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	\$ 375,838.07	\$ 338,393.15	415,000.00
SHELL INTERNATIONAL FINANCE BV	3.250% 05/11/2025 DD 05/11/15	\$ 474,363.28	\$ 465,109.39	480,000.00
SHELL INTERNATIONAL FINANCE BV	3.250% 04/06/2050 DD 04/06/20	\$ 196,543.06	\$ 179,320.31	250,000.00
SHELL INTERNATIONAL FINANCE BV	3.125% 11/07/2049 DD 11/07/19	\$ 614,587.84	\$ 562,210.71	800,000.00
SHELL INTERNATIONAL FINANCE BV	2.750% 04/06/2030 DD 04/06/20	\$ 488,626.61	\$ 438,702.37	500,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 11/07/2029 DD 11/07/19	\$ 228,726.25	\$ 224,703.71	260,000.00
SHELL INTERNATIONAL FINANCE BV	2.000% 11/07/2024 DD 11/07/19	\$ 1,017,815.41	\$ 950,701.14	1,000,000.00
SHENANDOAH TELECOMMUNICATIONS		\$ 813,039.73	\$ 347,279.72	21,869.00
SHERWIN-WILLIAMS CO/THE	3.450% 08/01/2025 DD 07/31/15	\$ 897,235.00	\$ 826,622.82	860,000.00
SHERWIN-WILLIAMS CO/THE	2.900% 03/15/2052 DD 11/10/21	\$ 206,964.60	\$ 186,776.71	300,000.00
SHERWIN-WILLIAMS CO/THE	2.300% 05/15/2030 DD 03/17/20	\$ 210,223.72	\$ 205,524.47	250,000.00
SHERWIN-WILLIAMS CO/THE		\$ 8,289,459.90	\$ 14,892,457.50	62,750.00
SHIFT4 PAYMENTS INC		\$ 5,737,907.10	\$ 5,818,733.48	104,036.00
SHIN-ETSU CHEMICAL CO LTD		\$ 6,254,022.84	\$ 12,235,305.64	99,500.00
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	\$ 428,924.39	\$ 422,038.40	450,000.00
SHOALS TECHNOLOGIES GROUP INC		\$ 460,089.45	\$ 604,192.97	24,491.00
SHOCKWAVE MEDICAL INC		\$ 1,089,836.77	\$ 1,294,726.17	6,297.00
SHOE CARNIVAL INC		\$ 208,552.41	\$ 188,171.70	7,870.00
SHORE BANCSHARES INC		\$ 149,506.08	\$ 145,313.91	8,337.00
SHORT TERM INVESTMENT FUNDS		\$ 14.10	\$ 14.10	14.10
SHOTSPOTTER INC		\$ 71,796.64	\$ 64,344.66	1,902.00
SHUTTERSTOCK INC		\$ 404,661.66	\$ 236,818.24	4,492.00
SHYFT GROUP INC/THE		\$ 201,682.07	\$ 146,823.16	5,906.00
SI-BONE INC		\$ 141,181.14	\$ 90,929.60	6,686.00
SIERRA BANCORP		\$ 145,030.27	\$ 134,045.64	6,311.00
SIGA TECHNOLOGIES INC		\$ 53,088.83	\$ 58,762.24	7,984.00
SIGHT SCIENCES INC		\$ 147,689.45	\$ 116,129.31	9,511.00
SIGMA FINANCE CORP	VAR RT 03/09/2009	\$ 328.00	\$ -	392,030.77
SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	\$ 1,667.85	\$ -	2,668,561.88
SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	\$ 2,224.17	\$ -	3,558,658.07
SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	\$ 7,784.02	\$ -	6,227,219.96
SIGMA FINANCE INC 144A	VAR RT 10/03/2008 DD 04/30/07	\$ 1,778.46	\$ -	1,422,772.56
SIGMA FINANCE INC 144A	VAR RT 03/12/2009 DD 03/12/07	\$ 5,560.38	\$ -	8,896,607.65
SIGNATURE BANK/NEW YORK NY		\$ 2,571,254.69	\$ 1,828,310.96	15,868.00
SIGNET JEWELERS LTD		\$ 1,329,966.75	\$ 1,431,740.00	21,055.00
SIGNIFY HEALTH INC		\$ 482,465.77	\$ 580,307.68	20,248.00
SILGAN HOLDINGS INC		\$ 575,359.09	\$ 1,105,799.04	21,331.00
SILICON LABORATORIES INC		\$ 811,665.95	\$ 799,231.97	5,891.00
SILK ROAD MEDICAL INC		\$ 326,161.67	\$ 352,139.55	6,663.00
SILVERBOW RESOURCES INC		\$ 62,476.51	\$ 56,390.32	1,994.00
SILVERCREST ASSET MANAGEMENT G		\$ 37,078.37	\$ 39,210.53	2,089.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SILVERGATE CAPITAL CORP		\$ 683,791.84	\$ 127,646.40	7,336.00
SIMMONS FIRST NATIONAL CORP		\$ 1,542,202.49	\$ 1,219,069.50	56,490.71
SIMON PROPERTY GROUP INC		\$ 20,727,275.24	\$ 19,827,452.04	168,773.00
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	\$ 73,947.00	\$ 59,892.77	75,000.00
SIMON PROPERTY GROUP LP	3.800% 07/15/2050 DD 07/09/20	\$ 240,957.29	\$ 217,814.10	300,000.00
SIMON PROPERTY GROUP LP	3.250% 09/13/2049 DD 09/13/19	\$ 44,914.80	\$ 39,714.05	60,000.00
SIMON PROPERTY GROUP LP	2.650% 07/15/2030 DD 07/09/20	\$ 169,611.44	\$ 166,337.03	200,000.00
SIMON PROPERTY GROUP LP	2.000% 09/13/2024 DD 09/13/19	\$ 979,040.95	\$ 949,788.86	1,000,000.00
SIMPLO TECHNOLOGY CO LTD		\$ 272,838.81	\$ 250,361.96	27,000.00
SIMPLY GOOD FOODS CO/THE		\$ 3,506,014.70	\$ 7,313,016.88	192,296.00
SIMPSON MANUFACTURING CO INC		\$ 790,307.78	\$ 675,323.22	7,617.00
SIMULATIONS PLUS INC		\$ 124,214.09	\$ 103,456.53	2,829.00
SINCLAIR BROADCAST GROUP INC		\$ 194,772.76	\$ 109,903.86	7,086.00
SINGULAR GENOMICS SYSTEMS INC		\$ 154,614.30	\$ 49,510.32	24,632.00
SINO-AMERICAN SILICON PRODUCTS		\$ 1,041,445.48	\$ 1,376,831.47	303,352.00
SIRIUS XM HOLDINGS INC		\$ 730,344.60	\$ 1,094,883.20	187,480.00
SIRIUSPOINT LTD		\$ 460,773.28	\$ 248,454.90	42,111.00
SISB PCL		\$ 238,790.87	\$ 272,353.40	491,300.00
SITE CENTERS CORP	4.700% 06/01/2027 DD 05/26/17	\$ 491,153.22	\$ 469,077.23	500,000.00
SITE CENTERS CORP		\$ 1,036,679.02	\$ 1,230,205.94	90,059.00
SITEONE LANDSCAPE SUPPLY INC		\$ 1,889,805.63	\$ 1,323,017.64	11,277.00
SITIME CORP		\$ 530,370.68	\$ 288,600.80	2,840.00
SITIO ROYALTIES CORP		\$ 208,486.93	\$ 351,773.15	12,193.18
SIWARD CRYSTAL TECHNOLOGY CO L		\$ 954,126.82	\$ 861,069.44	783,000.00
SIX FLAGS ENTERTAINMENT CORP		\$ 944,968.13	\$ 453,189.00	19,492.00
SJW GROUP		\$ 797,510.04	\$ 1,011,221.45	12,455.00
SKECHERS USA INC		\$ 1,281,909.62	\$ 1,548,752.05	36,919.00
SKILLSOFT CORP		\$ 152,402.24	\$ 46,290.40	35,608.00
SKILLZ INC		\$ 228,722.95	\$ 79,717.64	157,234.00
SKYLINE CHAMPION CORP		\$ 498,107.50	\$ 480,588.30	9,330.00
SKYWATER TECHNOLOGY INC		\$ 2,115,069.89	\$ 894,949.92	125,872.00
SKYWEST INC		\$ 884,063.38	\$ 386,234.94	23,394.00
SKYWORKS SOLUTIONS INC	1.800% 06/01/2026 DD 05/26/21	\$ 440,886.42	\$ 439,383.42	500,000.00
SKYWORKS SOLUTIONS INC		\$ 3,075,201.03	\$ 3,849,695.72	42,244.00
SL GREEN REALTY CORP		\$ 168,919.26	\$ 93,910.20	2,785.00
SL GREEN REALTY CORPORATION		\$ 1,258,410.76	\$ 480,084.08	14,237.37
SLEEP NUMBER CORP		\$ 447,260.91	\$ 180,664.92	6,954.00
SLG OFFICE TRUST 20 OVA G 144A	2.851% 07/15/2041 DD 06/01/21	\$ 2,631,192.27	\$ 1,864,367.83	3,036,000.00
SLH PROXY SHORT EXPOSURE	LBIOPNTL8	\$ (84,028.01)	\$ (84,028.01)	(84,028.01)
SLM CORP		\$ 706,893.05	\$ 1,268,389.40	76,409.00
SM ENERGY CO		\$ 430,921.98	\$ 751,352.76	21,572.00
SMART GLOBAL HOLDINGS INC		\$ 187,826.53	\$ 124,575.36	8,372.00
SMARTFINANCIAL INC		\$ 182,855.97	\$ 208,320.68	7,628.00
SMARTRENT INC		\$ 102,964.48	\$ 48,677.76	20,032.00
SMARTSHEET INC		\$ 1,641,891.50	\$ 1,318,678.08	33,503.00
SMC CORP		\$ 4,663,797.75	\$ 6,276,417.83	14,900.00
SMITH & WESSON BRANDS INC		\$ 357,799.02	\$ 169,963.08	19,581.00
SMRT 2022-MINI MINI F 144A	VAR RT 01/15/2039 DD 02/08/22	\$ 1,218,000.00	\$ 1,108,576.46	1,218,000.00
SMU SA		\$ 518,004.32	\$ 449,169.30	3,294,333.00
SNAP ONE HOLDINGS CORP		\$ 126,590.17	\$ 61,302.93	8,273.00
SNAP-ON INC	4.100% 03/01/2048 DD 02/26/18	\$ 224,657.97	\$ 208,448.28	250,000.00
SNAP-ON INC		\$ 1,836,463.69	\$ 3,213,026.38	14,062.00
SNOWFLAKE INC		\$ 18,844,601.91	\$ 11,736,835.18	81,767.00
SOCIETE GENERALE SA 144A	4.677% 06/15/2027 DD 06/15/22	\$ 1,100,000.00	\$ 1,069,537.43	1,100,000.00
SOFI TECHNOLOGIES INC		\$ 1,266,954.53	\$ 952,799.41	206,681.00
SOFTWARE AG		\$ 5,242,447.94	\$ 3,786,719.22	146,495.00
SOFTWAREONE HOLDING AG		\$ 3,331,876.32	\$ 2,254,432.55	159,100.00
SOHO TRUST 2021-SO SOHO D 144A	VAR RT 08/10/2038 DD 07/01/21	\$ 838,399.72	\$ 590,822.14	924,000.00
SOK MARKETLER TICARET AS		\$ 737,435.89	\$ 972,627.72	651,184.00
SOLARIS OILFIELD INFRASTRUCTUR		\$ 46,363.63	\$ 53,314.17	5,369.00
SOLARWINDS CORP		\$ 242,549.73	\$ 210,029.04	22,439.00
SOLID POWER INC		\$ 275,852.88	\$ 113,306.86	44,609.00
SOLO BRANDS INC		\$ 82,583.14	\$ 35,581.80	9,565.00
SOMALOGIC INC		\$ 333,929.13	\$ 163,406.02	65,102.00
SOMBOON ADVANCE TECHNOLOGY PCL		\$ 389,262.17	\$ 401,127.59	661,574.00
SONDER HOLDINGS INC		\$ 58,827.77	\$ 41,355.24	33,351.00
SONIC AUTOMOTIVE INC		\$ 256,865.90	\$ 394,997.59	8,017.00
SONOCO PRODUCTS CO		\$ 1,217,972.26	\$ 1,534,384.54	25,274.00
SONOS INC		\$ 728,404.49	\$ 382,041.40	22,606.00
SORRENTO THERAPEUTICS INC		\$ 701,267.24	\$ 175,411.16	197,981.00
SOTERA HEALTH CO		\$ 603,428.69	\$ 203,835.10	24,470.00
SOUTH JERSEY INDUSTRIES INC		\$ 1,630,759.15	\$ 2,000,516.65	56,305.00
SOUTH PLAINS FINANCIAL INC		\$ 99,707.86	\$ 127,188.60	4,620.00
SOUTHERN CALIFORNIA EDISON CO	6.050% 03/15/2039 DD 03/20/09	\$ 642,925.00	\$ 507,654.62	500,000.00
SOUTHERN CALIFORNIA EDISON CO	5.950% 11/01/2032 DD 11/08/22	\$ 315,642.00	\$ 316,979.69	300,000.00
SOUTHERN CALIFORNIA EDISON CO	5.850% 11/01/2027 DD 11/08/22	\$ 308,262.00	\$ 308,786.12	300,000.00
SOUTHERN CALIFORNIA EDISON CO	4.875% 03/01/2049 DD 03/15/19	\$ 93,686.77	\$ 87,932.27	100,000.00
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	\$ 108,215.19	\$ 103,722.02	120,000.00
SOUTHERN CALIFORNIA EDISON CO	4.200% 03/01/2029 DD 03/15/19	\$ 563,945.00	\$ 475,542.37	500,000.00
SOUTHERN CALIFORNIA EDISON CO	3.700% 08/01/2025 DD 08/02/18	\$ 489,817.61	\$ 483,740.78	500,000.00
SOUTHERN CALIFORNIA EDISON CO	3.650% 03/01/2028 DD 03/05/18	\$ 65,782.80	\$ 65,249.43	70,000.00
SOUTHERN CALIFORNIA EDISON CO	3.650% 02/01/2050 DD 01/09/20	\$ 227,784.85	\$ 219,097.32	300,000.00
SOUTHERN CALIFORNIA EDISON CO	2.950% 02/01/2051 DD 01/08/21	\$ 337,582.35	\$ 320,315.39	500,000.00
SOUTHERN CALIFORNIA EDISON CO	2.250% 06/01/2030 DD 03/09/20	\$ 353,026.27	\$ 329,422.25	400,000.00
SOUTHERN CALIFORNIA GAS CO	4.125% 06/01/2048 DD 05/15/18	\$ 174,191.04	\$ 160,380.36	200,000.00
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	\$ 304,132.42	\$ 273,735.19	350,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SOUTHERN CO GAS CAPITAL CORP	3.150% 09/30/2051 DD 09/10/21	\$ 355,589.95	\$ 323,643.25	500,000.00
SOUTHERN CO/THE	VAR RT 08/01/2027 DD 05/01/22	\$ 502,914.76	\$ 498,144.20	500,000.00
SOUTHERN CO/THE	4.250% 07/01/2036 DD 05/24/16	\$ 195,567.86	\$ 186,417.50	213,000.00
SOUTHERN CO/THE	3.700% 04/30/2030 DD 04/03/20	\$ 1,008,207.53	\$ 902,523.17	1,000,000.00
SOUTHERN CO/THE		\$ 15,751,166.83	\$ 20,481,887.61	286,821.00
SOUTHERN COPPER CORP	7.500% 07/27/2035 DD 07/27/05	\$ 595,000.00	\$ 580,755.00	500,000.00
SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	\$ 285,000.00	\$ 279,095.95	250,000.00
SOUTHERN COPPER CORP	5.250% 11/08/2042 DD 11/08/12	\$ 195,300.00	\$ 190,836.48	200,000.00
SOUTHERN COPPER CORP		\$ 934,909.73	\$ 1,418,802.66	23,494.00
SOUTHERN FIRST BANCSHARES INC		\$ 143,173.06	\$ 156,922.50	3,430.00
SOUTHERN MISSOURI BANCORP INC		\$ 125,468.76	\$ 160,175.85	3,495.00
SOUTHERN POWER CO	0.900% 01/15/2026 DD 01/08/21	\$ 284,739.21	\$ 281,683.83	320,000.00
SOUTHSIDE BANCSHARES INC		\$ 515,213.28	\$ 502,204.46	13,954.00
SOUTHSTATE CORP		\$ 2,621,861.50	\$ 2,634,646.03	34,502.96
SOUTHWEST AIRLINES CO	5.250% 05/04/2025 DD 05/04/20	\$ 1,019,634.40	\$ 958,550.48	955,000.00
SOUTHWEST AIRLINES CO	5.125% 06/15/2027 DD 06/08/20	\$ 597,677.91	\$ 567,735.67	575,000.00
SOUTHWEST AIRLINES CO	2.625% 02/10/2030 DD 02/10/20	\$ 147,171.69	\$ 145,201.84	175,000.00
SOUTHWEST AIRLINES CO		\$ 4,805,700.20	\$ 5,234,371.87	155,461.00
SOUTHWEST GAS CORP	4.050% 03/15/2032 DD 03/22/22	\$ 401,808.00	\$ 351,226.77	400,000.00
SOUTHWEST GAS HOLDINGS INC		\$ 2,130,193.64	\$ 1,792,539.84	28,968.00
SOUTHWESTERN ELECTRIC POWER CO	3.850% 02/01/2048 DD 01/22/18	\$ 325,033.38	\$ 294,958.05	400,000.00
SOUTHWESTERN ELECTRIC POWER CO	3.250% 11/01/2051 DD 11/03/21	\$ 146,645.60	\$ 131,480.17	200,000.00
SOUTHWESTERN ENERGY CO		\$ 1,974,156.20	\$ 1,647,477.00	281,620.00
SOUTHWESTERN PUBLIC SERVICE CO	3.150% 05/01/2050 DD 05/18/20	\$ 675,467.21	\$ 517,265.05	750,000.00
SOVOS BRANDS INC		\$ 140,696.97	\$ 139,891.95	9,735.00
SP PLUS CORP		\$ 105,578.00	\$ 120,895.04	3,482.00
SPAIN GOVERNMENT INFLATIO 144A	1.000% 11/30/2030	\$ 243,701.60	\$ 196,893.71	185,309.74
SPAIN GOVERNMENT INFLATIO 144A	0.700% 11/30/2033	\$ 1,440,784.40	\$ 1,541,823.18	1,538,355.00
SPARTANNASH CO		\$ 487,313.91	\$ 496,147.68	16,407.00
SPECTRA ENERGY PARTNERS LP	4.500% 03/15/2045 DD 03/12/15	\$ 261,358.16	\$ 247,639.45	300,000.00
SPECTRA ENERGY PARTNERS LP	3.375% 10/15/2026 DD 10/17/16	\$ 142,982.45	\$ 139,578.21	150,000.00
SPECTRUM BRANDS HOLDINGS INC		\$ 1,041,829.13	\$ 723,668.68	11,879.00
SPIRE GLOBAL INC		\$ 76,095.60	\$ 52,179.84	54,354.00
SPIRE INC		\$ 1,605,681.84	\$ 1,622,617.04	23,564.00
SPIRIT AEROSYSTEMS HOLDINGS IN		\$ 1,138,805.05	\$ 825,573.60	27,891.00
SPIRIT AIRLINES INC		\$ 1,164,924.26	\$ 967,435.24	49,663.00
SPIRIT REALTY CAPITAL INC		\$ 4,399,529.64	\$ 3,900,641.91	97,687.00
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	\$ 198,756.00	\$ 190,982.37	200,000.00
SPIRIT REALTY LP	3.400% 01/15/2030 DD 09/16/19	\$ 435,178.95	\$ 416,541.08	500,000.00
SPIRIT REALTY LP	3.200% 02/15/2031 DD 08/06/20	\$ 294,618.00	\$ 239,514.24	300,000.00
SPLUNK INC		\$ 3,571,655.89	\$ 3,659,771.99	42,511.00
SPORTSMAN'S WAREHOUSE HOLDINGS		\$ 226,913.36	\$ 166,218.24	17,664.00
SPOTIFY TECHNOLOGY SA		\$ 5,519,597.64	\$ 2,878,043.30	36,454.00
SPRINGWORKS THERAPEUTICS INC		\$ 580,569.08	\$ 379,095.75	14,575.00
SPROUT SOCIAL INC		\$ 752,042.26	\$ 469,521.36	8,316.00
SPROUTS FARMERS MARKET INC		\$ 478,104.32	\$ 619,917.87	19,151.00
SPS COMMERCE INC		\$ 723,997.80	\$ 819,254.97	6,379.00
SPX TECHNOLOGIES INC		\$ 1,067,652.75	\$ 1,317,267.25	20,065.00
SQUARESPACE INC		\$ 256,742.63	\$ 263,645.64	11,892.00
SREIT TRUST 2021-IN IND G 144A	VAR RT 10/15/2038 DD 10/28/21	\$ 1,225,651.76	\$ 1,089,623.56	1,239,000.00
SS&C TECHNOLOGIES HOLDINGS INC		\$ 2,776,815.78	\$ 2,987,827.52	57,392.00
SSR MINING INC		\$ 807,282.11	\$ 671,663.21	42,863.00
SSY GROUP LTD	HK/02005	\$ 298,339.78	\$ 352,473.01	638,291.00
ST JAMES'S PLACE PLC		\$ 2,883,837.49	\$ 2,739,725.04	208,000.00
ST JOE CO/THE		\$ 247,965.12	\$ 243,185.80	6,292.00
STAAR SURGICAL CO		\$ 963,479.43	\$ 414,628.68	8,542.00
STAG INDUSTRIAL INC		\$ 2,803,502.31	\$ 2,667,545.91	82,561.00
STAGWELL INC		\$ 199,628.48	\$ 205,066.62	33,022.00
STANDARD CHARTERED PLC 144A	VAR RT 01/30/2026 DD 01/14/20	\$ 1,053,140.00	\$ 929,895.44	1,000,000.00
STANDARD MOTOR PRODUCTS INC		\$ 446,629.21	\$ 329,834.40	9,478.00
STANDEX INTERNATIONAL CORP		\$ 456,087.82	\$ 553,526.05	5,405.00
STANLEY BLACK & DECKER INC	VAR RT 03/15/2060 DD 02/10/20	\$ 438,597.50	\$ 425,533.98	500,000.00
STANLEY BLACK & DECKER INC	5.200% 09/01/2040 DD 09/03/10	\$ 202,007.96	\$ 188,636.47	200,000.00
STANLEY BLACK & DECKER INC	3.400% 03/01/2026 DD 03/01/19	\$ 489,258.31	\$ 476,835.50	500,000.00
STANLEY BLACK & DECKER INC		\$ 4,458,840.95	\$ 2,972,723.76	39,573.00
STARBUCKS CORP	4.500% 11/15/2048 DD 08/10/18	\$ 272,142.68	\$ 257,203.97	300,000.00
STARBUCKS CORP	4.450% 08/15/2049 DD 05/13/19	\$ 50,967.50	\$ 42,496.67	50,000.00
STARBUCKS CORP	4.300% 06/15/2045 DD 06/10/15	\$ 218,088.81	\$ 211,308.68	250,000.00
STARBUCKS CORP	3.800% 08/15/2025 DD 08/10/18	\$ 207,809.13	\$ 204,310.32	209,000.00
STARBUCKS CORP	3.500% 11/15/2050 DD 05/07/20	\$ 232,369.46	\$ 216,452.21	300,000.00
STARBUCKS CORP	3.350% 03/12/2050 DD 03/12/20	\$ 291,090.00	\$ 211,597.71	300,000.00
STARBUCKS CORP	2.250% 03/12/2030 DD 03/12/20	\$ 103,835.27	\$ 95,534.78	115,000.00
STARBUCKS CORP		\$ 16,614,706.74	\$ 29,683,318.40	299,227.00
STARWOOD MORTGAGE RE 3 A1 144A	VAR RT 004/25/2065 DD 07/01/20	\$ 430,754.81	\$ 394,241.40	430,760.45
STARWOOD PROPERTY TRUST INC		\$ 1,947,980.26	\$ 1,534,147.68	83,696.00
STATE OF ISRAEL REGS	3.800% 05/13/2060	\$ 716,460.00	\$ 468,990.00	600,000.00
STATE STREET CORP	VAR RT 08/04/2033 DD 08/04/22	\$ 147,262.50	\$ 138,559.77	150,000.00
STATE STREET CORP	VAR RT 05/13/2033 DD 05/13/22	\$ 391,195.46	\$ 378,497.78	400,000.00
STATE STREET CORP	VAR RT 03/30/2026 DD 09/30/20	\$ 88,588.27	\$ 79,887.72	84,000.00
STATE STREET CORP	VAR RT 02/07/2028 DD 02/07/22	\$ 681,608.33	\$ 673,676.94	750,000.00
STATE STREET CORP	3.550% 08/18/2025 DD 08/18/15	\$ 559,436.23	\$ 549,354.26	565,000.00
STATE STREET CORP		\$ 6,051,281.48	\$ 7,475,808.75	96,375.00
STEEL DYNAMICS INC	5.000% 12/15/2026 DD 12/06/16	\$ 244,712.03	\$ 250,158.59	250,000.00
STEEL DYNAMICS INC	3.250% 10/15/2050 DD 10/09/20	\$ 105,966.30	\$ 71,316.13	110,000.00
STEEL DYNAMICS INC	3.250% 01/15/2031 DD 06/05/20	\$ 217,432.20	\$ 213,359.72	250,000.00
STEEL DYNAMICS INC		\$ 1,568,121.08	\$ 4,352,437.30	44,549.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
STEELCASE INC		\$ 538,546.07	\$ 281,704.15	39,845.00
STELLAR BANCORP INC		\$ 570,690.34	\$ 606,280.55	20,579.79
STEM INC		\$ 502,123.81	\$ 248,388.96	27,784.00
STEPAN CO		\$ 868,273.59	\$ 973,257.32	9,142.00
STEPSTONE GROUP INC		\$ 353,407.23	\$ 234,526.52	9,314.00
STERICYCLE INC		\$ 1,592,778.60	\$ 1,175,458.29	23,561.00
STERIS PLC		\$ 4,421,626.90	\$ 5,332,000.30	28,870.00
STERLING BANCORP INC/MI		\$ 59,462.63	\$ 62,440.77	10,253.00
STERLING CHECK CORP		\$ 101,112.41	\$ 77,102.48	4,984.00
STERLING INFRASTRUCTURE INC		\$ 125,950.33	\$ 216,053.60	6,587.00
STEVEN MADDEN LTD		\$ 530,364.72	\$ 437,340.64	13,684.00
STEWART INFORMATION SERVICES C		\$ 646,631.22	\$ 540,107.20	12,640.00
STHREE PLC		\$ 1,045,929.00	\$ 1,061,396.22	218,949.00
STIFEL FINANCIAL CORP		\$ 1,709,445.28	\$ 1,532,095.76	26,248.00
STITCH FIX INC		\$ 564,700.37	\$ 85,148.69	27,379.00
STOCK YARDS BANCORP INC		\$ 321,335.02	\$ 406,060.02	6,249.00
STOKE THERAPEUTICS INC		\$ 178,864.25	\$ 93,942.94	10,178.00
STONECO LTD		\$ 761,349.38	\$ 810,556.16	85,864.00
STONERIDGE INC		\$ 284,644.34	\$ 236,556.32	10,972.00
STONEX GROUP INC		\$ 397,190.89	\$ 712,081.60	7,472.00
STORE CAPITAL CORP	4.625% 03/15/2029 DD 02/28/19	\$ 60,102.32	\$ 55,543.17	62,000.00
STORE CAPITAL CORP	2.750% 11/18/2030 DD 11/18/20	\$ 504,570.00	\$ 383,743.31	500,000.00
STORE CAPITAL CORP		\$ 1,929,458.16	\$ 2,124,231.48	66,258.00
STRATEGIC EDUCATION INC		\$ 802,435.70	\$ 806,696.00	10,300.00
STRATUS PROPERTIES INC		\$ 90,057.54	\$ 54,513.54	2,826.00
STRAUSS GROUP LTD		\$ 1,078,908.88	\$ 1,015,257.48	38,400.00
STRIDE INC		\$ 226,501.94	\$ 224,840.64	7,188.00
STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	\$ 20,754.63	\$ 20,319.19	22,014.34
STRUCTURED ASSET INVESTME 8 A4	VAR RT 09/25/2034 DD 08/25/04	\$ 1,453,042.84	\$ 1,402,047.24	1,462,181.50
STRUCTURED CREDIT MASTER FUND		\$ 135,543.14	\$ 486,708.21	135.39
STRYKER CORP	4.625% 03/15/2046 DD 03/10/16	\$ 471,611.30	\$ 440,244.54	500,000.00
STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	\$ 138,474.15	\$ 137,202.81	142,000.00
STRYKER CORP	1.950% 06/15/2030 DD 06/04/20	\$ 144,079.61	\$ 142,480.69	175,000.00
STRYKER CORP		\$ 17,721,618.73	\$ 36,647,095.08	149,892.00
STURM RUGER & CO INC		\$ 250,868.85	\$ 178,030.54	3,517.00
STWD 2021-LIH MORTG LIH F 144A	VAR RT 11/15/2036 DD 11/22/21	\$ 921,690.00	\$ 850,643.18	924,000.00
STWD 2021-LIH MORTG LIH G 144A	VAR RT 11/15/2036 DD 11/22/21	\$ 418,100.34	\$ 384,878.34	420,000.00
SUGI HOLDINGS CO LTD		\$ 1,562,019.85	\$ 1,276,812.23	28,700.00
SULZER AG		\$ 1,754,716.97	\$ 1,600,000.00	20,560.00
SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	\$ 174,296.79	\$ 168,326.03	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.364% 07/12/2027 DD 07/12/17	\$ 956,272.94	\$ 924,649.02	1,000,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.202% 09/17/2029 DD 09/17/19	\$ 436,100.71	\$ 429,277.70	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.040% 07/16/2029 DD 07/16/19	\$ 387,379.89	\$ 371,802.56	430,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.750% 01/15/2030 DD 01/15/20	\$ 1,255,700.35	\$ 1,216,685.43	1,450,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.222% 09/17/2031 DD 09/17/21	\$ 603,939.42	\$ 578,431.88	750,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.130% 07/08/2030 DD 07/08/20	\$ 2,109,191.33	\$ 1,738,572.86	2,200,000.00
SUMITOMO MITSUI FINANCIAL GROU	0.948% 01/12/2026 DD 01/12/21	\$ 885,233.03	\$ 880,679.70	1,000,000.00
SUMMA HEALTH	3.511% 11/15/2051 DD 04/21/21	\$ 81,216.00	\$ 67,415.24	100,000.00
SUMMIT FINANCIAL GROUP INC		\$ 121,565.08	\$ 124,698.90	5,010.00
SUMMIT HOTEL PROPERTIES INC		\$ 564,176.13	\$ 341,845.34	47,347.00
SUMMIT MATERIALS INC		\$ 1,325,552.77	\$ 1,564,118.49	55,093.99
SUMO LOGIC INC		\$ 409,956.62	\$ 252,039.60	31,116.00
SUN COMMUNITIES INC		\$ 15,055,176.31	\$ 15,453,295.00	108,065.00
SUN COUNTRY AIRLINES HOLDINGS		\$ 3,843,617.19	\$ 1,927,703.70	121,545.00
SUNBELT MEZZ	0.000% 01/21/2027 DD 01/10/22	\$ 2,019,774.66	\$ 2,020,469.29	2,020,469.29
SUNCOKE ENERGY INC		\$ 341,217.46	\$ 325,040.32	37,664.00
SUNCOR ENERGY INC	6.850% 06/01/2039 DD 06/06/08	\$ 199,671.85	\$ 184,710.75	176,000.00
SUNCOR ENERGY INC	6.500% 06/15/2038 DD 06/28/07	\$ 549,849.52	\$ 512,739.53	500,000.00
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	\$ 220,500.03	\$ 189,526.29	250,000.00
SUNLIGHT FINANCIAL HOLDINGS IN		\$ 34,890.46	\$ 13,934.58	10,802.00
SUNNOVA ENERGY INTERNATIONAL I		\$ 1,168,956.67	\$ 816,807.53	45,353.00
SUNOPTA INC		\$ 156,290.43	\$ 165,246.76	19,579.00
SUNPOWER CORP		\$ 284,177.16	\$ 264,121.47	14,649.00
SUNRUN INC		\$ 2,451,591.48	\$ 1,271,090.36	52,918.00
SUNSTONE HOTEL INVESTORS INC		\$ 1,231,710.99	\$ 935,996.04	96,894.00
SUPALAI PCL		\$ 507,958.48	\$ 491,612.82	700,700.00
SUPER MICRO COMPUTER INC		\$ 3,284,670.42	\$ 7,380,133.20	89,892.00
SUPERIOR GROUP OF COS INC		\$ 102,467.41	\$ 52,533.32	5,222.00
SUPERNUS PHARMACEUTICALS INC		\$ 604,048.79	\$ 813,775.38	22,814.00
SURGERY PARTNERS INC		\$ 389,382.51	\$ 291,192.72	10,452.00
SURMODICS INC		\$ 118,300.52	\$ 79,056.04	2,317.00
SUTRO BIOPHARMA INC		\$ 367,544.46	\$ 202,428.24	25,053.00
SUTTER HEALTH	3.161% 08/15/2040 DD 10/29/20	\$ 46,874.65	\$ 44,836.73	60,000.00
SUTTER HEALTH	1.321% 08/15/2025 DD 10/29/20	\$ 458,800.00	\$ 453,958.33	500,000.00
SUZANO AUSTRIA GMBH	6.000% 01/15/2029 DD 07/15/19	\$ 999,500.00	\$ 994,663.94	1,000,000.00
SUZANO AUSTRIA GMBH	3.750% 01/15/2031 DD 09/14/20	\$ 406,505.00	\$ 419,463.25	500,000.00
SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	\$ 123,991.25	\$ 120,011.15	125,000.00
SVB FINANCIAL GROUP	3.125% 06/05/2030 DD 06/05/20	\$ 436,117.09	\$ 422,173.37	510,000.00
SVB FINANCIAL GROUP		\$ 3,944,063.69	\$ 3,489,152.54	15,161.00
SVENSK EXPORTKREDIT AB	0.625% 05/14/2025 DD 05/14/20	\$ 1,411,048.09	\$ 1,369,215.00	1,500,000.00
SWEETGREEN INC		\$ 309,918.99	\$ 130,246.86	15,198.00
SWK HOLDINGS CORP		\$ 35,413.41	\$ 34,683.18	1,974.00
SYDNEY AIRPORT FINANCE CO 144A	3.625% 04/28/2026 DD 04/28/16	\$ 489,495.00	\$ 469,583.39	500,000.00
SYLVAMO CORP		\$ 220,703.81	\$ 335,991.06	6,914.82
SYNAPTICS INC		\$ 1,110,996.78	\$ 664,026.48	6,978.00
SYNCHRONY BANK	5.625% 08/23/2027 DD 08/23/22	\$ 405,512.00	\$ 389,772.90	400,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SYNCHRONY FINANCIAL	4.875% 06/13/2025 DD 06/13/22	\$ 197,460.00	\$ 194,871.86	200,000.00
SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	\$ 97,556.02	\$ 95,855.87	100,000.00
SYNCHRONY FINANCIAL		\$ 4,155,396.23	\$ 4,094,816.04	124,614.00
SYNDAX PHARMACEUTICALS INC		\$ 375,847.85	\$ 532,032.25	20,905.00
SYNEOS HEALTH INC		\$ 1,823,043.63	\$ 959,218.68	26,151.00
SYNMOSA BIOPHARMA CORP		\$ 1,416,300.75	\$ 1,958,608.13	1,236,115.00
SYNOPSIS INC		\$ 5,045,977.93	\$ 12,596,309.79	39,451.00
SYNOVUS FINANCIAL CORP		\$ 1,167,297.44	\$ 1,403,356.15	37,373.00
SYSCO CORP	4.850% 10/01/2045 DD 09/28/15	\$ 272,013.12	\$ 257,304.67	292,000.00
SYSCO CORP	4.450% 03/15/2048 DD 03/19/18	\$ 260,301.00	\$ 245,956.58	300,000.00
SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	\$ 977,510.18	\$ 943,280.32	1,000,000.00
SYSCO CORP	3.150% 12/14/2051 DD 12/14/21	\$ 284,692.09	\$ 262,937.66	400,000.00
SYSCO CORP		\$ 6,896,787.15	\$ 10,057,073.95	131,551.00
T ROWE PRICE GROUP INC		\$ 5,740,180.27	\$ 6,439,665.82	59,047.00
TABERNA PFD FDG III LTD SEC NT	VAR RT 02/05/2036 DD 09/29/05	\$ 642,192.89	\$ 44.95	642,192.90
TABERNA PREFERRED F 6A F1 144A	VAR RT 12/05/2036 DD 06/27/06	\$ 3,751,239.25	\$ 285.12	3,801,634.82
TAC CONSUMER PCL		\$ 388,527.66	\$ 423,118.81	2,289,800.00
TACTILE SYSTEMS TECHNOLOGY INC		\$ 163,853.68	\$ 77,432.60	6,745.00
TAIWAN HOPAX CHEMICALS MANUFAC		\$ 862,764.65	\$ 810,401.65	609,000.00
TAIWAN SEMICONDUCTOR CO LTD		\$ 781,215.24	\$ 687,029.88	284,585.00
TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$ 5,439,045.12	\$ 16,945,953.57	227,493.00
TAKEDA PHARMACEUTICAL CO LTD	3.175% 07/09/2050 DD 07/09/20	\$ 405,794.60	\$ 370,941.36	550,000.00
TAKEDA PHARMACEUTICAL CO LTD	3.025% 07/09/2040 DD 07/09/20	\$ 191,045.14	\$ 183,464.21	250,000.00
TAKEDA PHARMACEUTICAL CO LTD	2.050% 03/31/2030 DD 07/09/20	\$ 510,210.00	\$ 408,124.67	500,000.00
TAKE-TWO INTERACTIVE SOFTWARE	3.700% 04/14/2027 DD 04/14/22	\$ 385,215.20	\$ 376,408.92	400,000.00
TAKE-TWO INTERACTIVE SOFTWARE	3.300% 03/28/2024 DD 04/14/22	\$ 494,007.84	\$ 488,307.56	500,000.00
TAKE-TWO INTERACTIVE SOFTWARE		\$ 4,495,669.95	\$ 4,426,191.74	42,506.40
TALANX AG		\$ 2,133,730.28	\$ 2,402,866.42	50,800.00
TALARIS THERAPEUTICS INC		\$ 107,396.11	\$ 10,919.10	10,705.00
TALOS ENERGY INC		\$ 169,282.19	\$ 227,352.96	12,042.00
TAMPA ELECTRIC CO	4.350% 05/15/2044 DD 05/15/14	\$ 360,959.44	\$ 331,465.13	400,000.00
TANDEM DIABETES CARE INC		\$ 1,445,463.08	\$ 757,812.05	16,859.00
TANGER FACTORY OUTLET CENTERS		\$ 301,405.90	\$ 317,412.42	17,693.00
TANGO THERAPEUTICS IINC		\$ 113,287.89	\$ 168,069.50	23,182.00
TAPESTRY INC		\$ 3,262,968.89	\$ 2,596,027.84	68,173.00
TARGA RESOURCES CORP		\$ 3,149,899.04	\$ 4,238,451.00	57,666.00
TARGA RESOURCES PARTNERS LP /	4.875% 02/01/2031 DD 08/18/20	\$ 458,202.50	\$ 451,475.00	500,000.00
TARGET CORP	4.500% 09/15/2032 DD 09/13/22	\$ 191,644.00	\$ 194,108.68	200,000.00
TARGET CORP	3.500% 07/01/2024 DD 06/26/14	\$ 610,905.20	\$ 577,875.90	590,000.00
TARGET CORP	2.950% 01/15/2052 DD 01/24/22	\$ 300,185.06	\$ 274,323.42	400,000.00
TARGET CORP	2.500% 04/15/2026 DD 04/11/16	\$ 18,448.80	\$ 18,726.35	20,000.00
TARGET CORP	2.250% 04/15/2025 DD 03/31/20	\$ 981,044.74	\$ 948,671.60	1,000,000.00
TARGET CORP		\$ 12,529,943.92	\$ 18,074,975.04	121,276.00
TARGET HOSPITALITY CORP		\$ 24,799.62	\$ 76,714.38	5,067.00
TARSUS PHARMACEUTICALS INC		\$ 155,135.93	\$ 120,255.98	8,203.00
TATTOOED CHEF INC		\$ 148,434.45	\$ 10,911.33	8,871.00
TAURON POLSKA ENERGIA SA		\$ 1,343,702.84	\$ 867,943.85	1,796,611.00
TAYLOR MORRISON HOME CORP		\$ 1,071,304.49	\$ 1,337,767.30	44,078.00
TBA CASH COLL JP MORGAN	VAR RT 01/01/2049 DD 07/01/08	\$ 1,862,000.00	\$ 1,862,000.00	1,862,000.00
TBA CASH COLL SAL	VAR RT 01/01/2049 DD 07/01/08	\$ 438,000.00	\$ 438,000.00	438,000.00
TC PIPELINES LP	4.375% 03/13/2025 DD 03/13/15	\$ 99,929.82	\$ 97,829.23	100,000.00
TCEH ESCROW CLAIM	0.000% 12/31/2034 DD 10/03/16	\$ 4,932,866.30	-	3,198,355.82
TD SYNEX CORP	2.650% 08/09/2031 DD 02/09/22	\$ 1,710,162.02	\$ 1,363,385.26	1,800,000.00
TD SYNEX CORP	1.250% 08/09/2024 DD 02/09/22	\$ 100,044.00	\$ 92,873.96	100,000.00
TD SYNEX CORP		\$ 578,768.11	\$ 949,278.33	10,023.00
TEAMVIEWER AG		\$ 2,419,251.64	\$ 2,272,768.64	176,800.00
TECHTARGET INC		\$ 331,591.89	\$ 217,259.86	4,931.00
TECK RESOURCES LTD	3.900% 07/15/2030 DD 06/30/20	\$ 228,896.62	\$ 223,570.68	250,000.00
TECO ELECTRIC AND MACHINERY CO		\$ 235,332.01	\$ 229,467.55	256,000.00
TEEKAY CORP		\$ 117,116.77	\$ 145,806.64	32,116.00
TEEKAY TANKERS LTD		\$ 153,219.25	\$ 322,734.75	10,475.00
TEGNA INC		\$ 1,514,033.84	\$ 2,165,935.85	102,215.00
TEJON RANCH CO		\$ 197,416.34	\$ 178,697.40	9,485.00
TELADOC HEALTH INC		\$ 5,688,706.63	\$ 982,160.85	41,529.00
TELEDYNE TECHNOLOGIES INC	2.750% 04/01/2031 DD 03/22/21	\$ 836,903.28	\$ 817,700.94	1,000,000.00
TELEDYNE TECHNOLOGIES INC		\$ 3,314,533.93	\$ 4,903,296.51	12,261.00
TELEFLEX INC		\$ 2,321,580.58	\$ 3,001,051.86	12,022.00
TELEFONICA EMISIONES SA	7.045% 06/20/2036 DD 06/20/06	\$ 241,145.09	\$ 221,456.43	216,000.00
TELEFONICA EMISIONES SA	5.520% 03/01/2049 DD 03/01/19	\$ 462,901.27	\$ 417,952.55	500,000.00
TELEFONICA EMISIONES SA	5.213% 03/08/2047 DD 03/08/17	\$ 1,495,222.76	\$ 1,300,849.45	1,620,000.00
TELEPHONE AND DATA SYSTEMS INC		\$ 1,000,630.56	\$ 483,861.74	46,126.00
TELLURIAN INC		\$ 293,120.85	\$ 152,256.72	90,629.00
TELOS CORP		\$ 228,673.01	\$ 46,369.90	9,110.00
TELUS CORP	4.600% 11/16/2048 DD 06/12/18	\$ 233,454.77	\$ 211,426.48	250,000.00
TEMPUR SEALY INTERNATIONAL INC		\$ 905,309.76	\$ 1,595,555.41	46,477.00
TENABLE HOLDINGS INC		\$ 2,877,612.26	\$ 2,315,743.15	60,701.00
TENAYA THERAPEUTICS INC		\$ 156,340.34	\$ 25,269.72	12,572.00
TENET HEALTHCARE CORP		\$ 1,584,205.84	\$ 1,338,553.65	27,435.00
TENNANT CO		\$ 406,058.17	\$ 372,683.21	6,053.00
TENNESSEE VALLEY AUTH BD	7.125% 05/01/2030 DD 05/01/00	\$ 223,608.00	\$ 173,794.68	150,000.00
TENNESSEE VALLEY AUTH BD	6.150% 01/15/2038 DD 01/15/98	\$ 199,518.75	\$ 141,725.01	125,000.00
TENNESSEE VALLEY AUTH BD	5.500% 06/15/2038 DD 06/15/08	\$ 878,647.50	\$ 806,862.28	750,000.00
TENNESSEE VALLEY AUTH BD	5.375% 04/01/2056 DD 04/01/06	\$ 68,361.50	\$ 52,921.51	50,000.00
TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	\$ 232,246.67	\$ 171,673.35	165,000.00
TENNESSEE VALLEY AUTH BD	4.625% 09/15/2060 DD 09/15/10	\$ 429,540.00	\$ 327,150.01	350,000.00
TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	\$ 100,680.00	\$ 86,786.01	100,000.00

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TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	\$ 42,179.50	\$ 41,487.95	50,000.00
TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	\$ 294,304.91	\$ 271,374.87	280,000.00
TENNESSEE VALLEY AUTH BD	2.875% 02/01/2027 DD 02/10/17	\$ 741,142.50	\$ 710,045.21	750,000.00
TENNESSEE VALLEY AUTH BD	0.750% 05/15/2025 DD 05/11/20	\$ 252,822.50	\$ 228,461.38	250,000.00
TENON MEDICAL INC		\$ 19,546.08	\$ 11,970.08	7,576.00
TERADATA CORP		\$ 1,302,271.00	\$ 942,379.02	27,997.00
TERADYNE INC		\$ 2,009,927.83	\$ 3,702,941.20	42,392.00
TERAWULF INC		\$ 10,831.23	\$ 4,777.22	7,173.00
TEREX CORP		\$ 804,946.09	\$ 917,155.68	21,469.00
TERRAN ORBITAL CORP		\$ 85,489.34	\$ 51,068.76	32,322.00
TERRENO REALTY CORP		\$ 3,801,695.52	\$ 3,713,269.78	65,294.00
TESLA INC		\$ 70,852,242.61	\$ 83,618,033.04	678,828.00
TETRA TECH INC		\$ 1,869,732.40	\$ 1,995,491.36	13,744.00
TETRA TECHNOLOGIES INC		\$ 2,146,198.48	\$ 1,892,758.40	547,040.00
TEXAS CAPITAL BANCSHARES INC		\$ 1,084,592.32	\$ 1,384,536.67	22,957.00
TEXAS EASTERN TRANSMISSION LP	7.000% 07/15/2032 DD 07/02/02	\$ 278,444.38	\$ 272,852.49	250,000.00
TEXAS INSTRUMENTS INC	4.600% 02/15/2028 DD 11/18/22	\$ 300,702.00	\$ 299,591.37	300,000.00
TEXAS INSTRUMENTS INC	4.150% 05/15/2048 DD 05/07/18	\$ 286,922.63	\$ 265,473.16	300,000.00
TEXAS INSTRUMENTS INC	1.900% 09/15/2031 DD 09/15/21	\$ 420,740.47	\$ 404,622.66	500,000.00
TEXAS INSTRUMENTS INC	1.125% 09/15/2026 DD 09/15/21	\$ 76,589.66	\$ 75,034.46	85,000.00
TEXAS INSTRUMENTS INC		\$ 31,401,892.72	\$ 53,241,649.34	322,247.00
TEXAS PACIFIC LAND CORP		\$ 2,245,925.21	\$ 3,551,508.45	1,515.00
TEXAS ROADHOUSE INC		\$ 1,015,048.83	\$ 1,081,850.25	11,895.00
TEXAS ST	5.517% 04/01/2039 DD 08/26/09	\$ 57,961.50	\$ 52,809.50	50,000.00
TEXAS ST	4.681% 04/01/2040 DD 09/29/10	\$ 484,236.30	\$ 456,656.70	470,000.00
TEXAS ST PRIV ACTIVITY BOND SU	3.922% 12/31/2049 DD 12/17/19	\$ 130,606.50	\$ 113,589.00	150,000.00
TEXAS ST TRANSPRTN COMMISSION	2.562% 04/01/2042 DD 07/08/20	\$ 680,807.50	\$ 612,930.10	830,000.00
TEXAS ST TRANSPRTN COMMISSION	2.472% 10/01/2044 DD 08/05/20	\$ 77,391.00	\$ 68,222.00	100,000.00
TEXTAINER GROUP HOLDINGS LTD		\$ 360,655.20	\$ 558,955.25	18,025.00
TEXTRON INC	4.000% 03/15/2026 DD 03/11/16	\$ 488,602.47	\$ 480,883.07	500,000.00
TEXTRON INC	3.000% 06/01/2030 DD 03/17/20	\$ 432,566.01	\$ 424,913.55	500,000.00
TEXTRON INC		\$ 2,227,799.03	\$ 3,858,175.20	54,494.00
TFS FINANCIAL CORP		\$ 118,403.15	\$ 164,216.36	11,396.00
TG THERAPEUTICS INC		\$ 572,114.89	\$ 293,431.32	24,804.00
THANACHART CAPITAL PCL		\$ 470,206.36	\$ 522,491.70	425,800.00
THERAVANCE BIOPHARMA INC		\$ 184,198.99	\$ 144,468.72	12,876.00
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	\$ 127,757.50	\$ 125,850.89	125,000.00
THERMO FISHER SCIENTIFIC INC	4.100% 08/15/2047 DD 08/14/17	\$ 119,576.35	\$ 113,072.31	130,000.00
THERMO FISHER SCIENTIFIC INC	2.600% 10/01/2029 DD 10/08/19	\$ 89,502.72	\$ 88,098.60	100,000.00
THERMO FISHER SCIENTIFIC INC	1.750% 10/15/2028 DD 08/23/21	\$ 172,976.38	\$ 169,380.28	200,000.00
THERMO FISHER SCIENTIFIC INC	1.215% 10/18/2024 DD 10/22/21	\$ 967,555.65	\$ 938,510.16	1,000,000.00
THERMO FISHER SCIENTIFIC INC		\$ 26,402,864.73	\$ 56,521,720.22	102,638.00
THERMON GROUP HOLDINGS INC		\$ 274,672.19	\$ 300,276.32	14,954.00
THESEUS PHARMACEUTICALS INC		\$ 54,449.13	\$ 36,802.20	7,390.00
THIRD COAST BANCSHARES INC		\$ 129,499.13	\$ 102,010.05	5,535.00
THIRD HARMONIC BIO INC		\$ 19,015.75	\$ 18,584.60	4,322.00
THOR INDUSTRIES INC		\$ 857,746.44	\$ 1,010,207.18	13,382.00
THORNE HEALTHTECH INC		\$ 1,829,101.20	\$ 876,550.62	241,474.00
THOUGHTWORKS HOLDING INC		\$ 462,372.15	\$ 233,921.64	22,956.00
THREDUP INC		\$ 73,357.44	\$ 30,800.72	23,512.00
THRYV HOLDINGS INC		\$ 248,955.84	\$ 190,646.00	10,034.00
TIDEWATER INC		\$ 459,042.63	\$ 782,141.25	21,225.00
TILE SHOP HOLDINGS INC		\$ 52,415.99	\$ 69,663.90	15,905.00
TILLY'S INC		\$ 120,022.50	\$ 92,491.00	10,220.00
TIMAH TBK PT		\$ 1,355,652.07	\$ 1,012,467.77	13,471,528.00
TIME WARNER CABLE ENTERPRISES	8.375% 07/15/2033 DD 01/15/94	\$ 201,891.68	\$ 194,398.16	175,000.00
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	\$ 992,795.53	\$ 947,004.07	1,000,000.00
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	\$ 174,226.45	\$ 161,825.56	195,000.00
TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	\$ 857,837.38	\$ 781,192.90	792,058.92
TIMKEN CO/THE		\$ 774,404.31	\$ 1,207,043.60	17,080.00
TIMKENSTEEL CORP		\$ 294,516.75	\$ 381,588.17	21,001.00
TIPTREE INC		\$ 95,180.38	\$ 157,194.72	11,358.00
TISCO FINANCIAL GROUP PCL		\$ 235,672.35	\$ 257,617.30	89,900.00
TITAN CEMENT INTERNATIONAL SA		\$ 1,598,639.52	\$ 1,017,925.97	79,482.00
TITAN INTERNATIONAL INC		\$ 68,821.54	\$ 134,034.68	8,749.00
TITAN MACHINERY INC		\$ 186,397.65	\$ 377,196.62	9,494.00
TJX COS INC/THE	2.250% 09/15/2026 DD 09/12/16	\$ 931,488.46	\$ 913,969.98	1,000,000.00
TJX COS INC/THE		\$ 16,286,406.50	\$ 47,364,467.60	595,031.00
T-MOBILE US INC		\$ 13,812,363.30	\$ 21,894,880.00	156,392.00
T-MOBILE USA INC	5.800% 09/15/2062 DD 09/15/22	\$ 284,702.25	\$ 295,071.77	305,000.00
T-MOBILE USA INC	5.650% 01/15/2053 DD 09/15/22	\$ 380,828.00	\$ 387,155.72	400,000.00
T-MOBILE USA INC	4.375% 04/15/2040 DD 04/15/21	\$ 934,188.77	\$ 853,399.59	1,000,000.00
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	\$ 1,854,289.97	\$ 1,693,873.58	1,870,000.00
T-MOBILE USA INC	3.750% 04/15/2027 DD 04/15/21	\$ 1,128,665.15	\$ 1,112,374.11	1,181,000.00
T-MOBILE USA INC	3.600% 11/15/2060 DD 05/15/21	\$ 897,705.00	\$ 594,245.02	900,000.00
T-MOBILE USA INC	3.000% 02/15/2041 DD 02/15/21	\$ 434,164.84	\$ 352,812.00	500,000.00
T-MOBILE USA INC	2.700% 03/15/2032 DD 12/06/21	\$ 1,041,378.40	\$ 1,009,931.43	1,250,000.00
T-MOBILE USA INC	2.625% 04/15/2026 DD 03/23/21	\$ 281,250.00	\$ 274,923.33	300,000.00
T-MOBILE USA INC	2.050% 02/15/2028 DD 02/15/21	\$ 582,674.23	\$ 579,711.61	675,000.00
TOAST INC		\$ 1,152,850.24	\$ 1,334,364.24	74,008.00
TOBACCO SETTLEMENT FIN AUTH WV	3.401% 06/01/2034 DD 10/28/20	\$ 200,000.00	\$ 154,842.00	200,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.301% 06/01/2033 DD 10/28/20	\$ 875,000.00	\$ 693,227.50	875,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.151% 06/01/2032 DD 10/28/20	\$ 665,000.00	\$ 532,911.05	665,000.00
TOLL BROTHERS INC		\$ 909,916.70	\$ 1,414,982.40	28,345.00
TOMPKINS FINANCIAL CORP		\$ 522,236.06	\$ 490,693.50	6,325.00
TONG REN TANG TECHNOLOGIES CO	HK/01666	\$ 356,083.65	\$ 313,426.08	432,969.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
TONG YANG INDUSTRY CO LTD		\$ 683,212.50	\$ 682,913.89	487,000.00
TOOTSIE ROLL INDUSTRIES INC		\$ 106,038.19	\$ 137,666.23	3,233.88
TOPBUILD CORP		\$ 1,674,702.11	\$ 1,327,348.18	8,482.00
TOPCO SCIENTIFIC CO LTD		\$ 606,831.37	\$ 666,981.17	125,000.00
TOPGOLF CALLAWAY BRANDS CORP		\$ 1,436,836.06	\$ 1,279,187.75	64,769.00
TORO CO/THE		\$ 1,461,378.27	\$ 3,196,881.20	28,241.00
TORONTO-DOMINION BANK/THE	4.456% 06/08/2032 DD 06/08/22	\$ 127,259.60	\$ 123,912.05	130,000.00
TORONTO-DOMINION BANK/THE	4.285% 09/13/2024 DD 09/15/22	\$ 741,412.50	\$ 741,207.22	750,000.00
TORONTO-DOMINION BANK/THE	4.108% 06/08/2027 DD 06/08/22	\$ 196,596.00	\$ 193,330.07	200,000.00
TORONTO-DOMINION BANK/THE	3.200% 03/10/2032 DD 03/10/22	\$ 364,931.93	\$ 344,387.32	400,000.00
TORONTO-DOMINION BANK/THE	2.350% 03/08/2024 DD 03/10/22	\$ 1,465,956.59	\$ 1,455,116.00	1,500,000.00
TORONTO-DOMINION BANK/THE	1.250% 09/10/2026 DD 09/10/21	\$ 235,061.56	\$ 218,601.52	250,000.00
TORONTO-DOMINION BANK/THE	1.150% 06/12/2025 DD 06/12/20	\$ 381,826.71	\$ 364,905.43	400,000.00
TORONTO-DOMINION BANK/THE	0.750% 09/11/2025 DD 09/11/20	\$ 134,429.93	\$ 133,891.10	150,000.00
TORONTO-DOMINION BANK/THE	0.750% 01/06/2026 DD 01/06/21	\$ 222,284.10	\$ 221,055.87	250,000.00
TORRID HOLDINGS INC		\$ 53,890.21	\$ 13,583.44	4,589.00
TOTALENERGIES CAPITAL INTERNAT	3.461% 07/12/2049 DD 07/10/19	\$ 49,722.00	\$ 37,358.32	50,000.00
TOTALENERGIES CAPITAL INTERNAT	2.829% 01/10/2030 DD 07/10/19	\$ 160,835.20	\$ 141,224.81	160,000.00
TOWD POINT MORTGA HY3 A1A 144A	VAR RT 10/25/2059 DD 10/30/19	\$ 577,581.67	\$ 570,595.60	576,884.16
TOWD POINT MORTGAG HY2 A1 144A	VAR RT 05/25/2058 DD 04/30/19	\$ 1,115,266.37	\$ 1,099,253.50	1,109,671.21
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 10/25/2059 DD 10/01/19	\$ 3,045,142.27	\$ 2,800,388.12	3,015,903.37
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 06/25/2057 DD 08/01/17	\$ 447,564.25	\$ 410,579.88	432,903.05
TOWNE BANK/PORTSMOUTH VA		\$ 950,519.36	\$ 966,124.68	31,327.00
TOYOTA MOTOR CREDIT CORP	5.450% 11/10/2027 DD 11/10/22	\$ 307,497.00	\$ 306,719.93	300,000.00
TOYOTA MOTOR CREDIT CORP	5.400% 11/10/2025 DD 11/10/22	\$ 304,032.00	\$ 304,614.17	300,000.00
TOYOTA MOTOR CREDIT CORP	3.375% 04/01/2030 DD 04/01/20	\$ 560,526.73	\$ 544,132.28	600,000.00
TOYOTA MOTOR CREDIT CORP	3.050% 03/22/2027 DD 03/22/22	\$ 236,581.71	\$ 228,425.73	245,000.00
TOYOTA MOTOR CREDIT CORP	2.000% 10/07/2024 DD 10/07/19	\$ 781,778.60	\$ 761,359.54	800,000.00
TOYOTA MOTOR CREDIT CORP	1.900% 09/12/2031 DD 09/13/21	\$ 408,194.67	\$ 394,771.54	500,000.00
TOYOTA MOTOR CREDIT CORP	1.650% 01/10/2031 DD 01/11/21	\$ 121,251.29	\$ 118,042.61	150,000.00
TOYOTA MOTOR CREDIT CORP	0.800% 10/16/2025 DD 10/16/20	\$ 407,250.31	\$ 402,861.75	450,000.00
TOYOTA MOTOR CREDIT CORP	0.800% 01/09/2026 DD 01/11/21	\$ 1,765,086.76	\$ 1,625,957.43	1,825,000.00
TPG RE FINANCE TRUST INC		\$ 489,165.91	\$ 223,058.29	32,851.00
TPGI TRUST 2021-DG DGWD G 144A	VAR RT 06/15/2026 DD 06/15/21	\$ 378,000.00	\$ 350,141.66	378,000.00
TPI COMPOSITES INC		\$ 218,112.38	\$ 62,979.54	6,211.00
TRACTOR SUPPLY CO		\$ 2,809,852.96	\$ 6,611,193.39	29,387.00
TRADE DESK INC/THE		\$ 4,507,424.11	\$ 5,276,401.34	117,698.00
TRADEWEB MARKETS INC		\$ 1,830,193.27	\$ 1,751,681.54	26,978.00
TRAEGER INC		\$ 205,304.24	\$ 40,261.14	14,277.00
TRANE TECHNOLOGIES GLOBAL HOLD	5.750% 06/15/2043 DD 12/15/13	\$ 103,234.00	\$ 97,877.99	100,000.00
TRANE TECHNOLOGIES GLOBAL HOLD	4.300% 02/21/2048 DD 02/21/18	\$ 172,479.21	\$ 153,624.99	200,000.00
TRANE TECHNOLOGIES GLOBAL HOLD	3.750% 08/21/2028 DD 02/21/18	\$ 34,840.75	\$ 32,774.24	35,000.00
TRANE TECHNOLOGIES LUXEMBOURG	3.800% 03/21/2029 DD 03/21/19	\$ 501,813.34	\$ 460,187.84	500,000.00
TRANE TECHNOLOGIES LUXEMBOURG	3.500% 03/21/2026 DD 03/21/19	\$ 483,345.70	\$ 471,676.83	500,000.00
TRANE TECHNOLOGIES PLC		\$ 4,345,394.02	\$ 10,237,857.63	60,907.00
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	\$ 681,652.51	\$ 628,816.45	550,000.00
TRANSCANADA PIPELINES LTD	6.200% 10/15/2037 DD 10/05/07	\$ 122,901.00	\$ 101,957.74	100,000.00
TRANSCANADA PIPELINES LTD	5.100% 03/15/2049 DD 10/12/18	\$ 398,285.93	\$ 362,634.95	400,000.00
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	\$ 240,103.23	\$ 221,990.61	250,000.00
TRANSCANADA PIPELINES LTD	4.750% 05/15/2038 DD 05/07/18	\$ 381,098.42	\$ 356,524.32	400,000.00
TRANSCANADA PIPELINES LTD	2.500% 10/12/2031 DD 10/12/21	\$ 937,167.82	\$ 794,029.74	1,000,000.00
TRANSCANADA PIPELINES LTD	1.000% 10/12/2024 DD 10/12/21	\$ 466,518.30	\$ 462,762.42	500,000.00
TRANSCAT INC		\$ 70,701.11	\$ 86,957.49	1,227.00
TRANSCONTINENTAL REALTY INVEST		\$ 34,923.30	\$ 37,332.10	845.00
TRANSDIGM GROUP INC		\$ 4,429,366.69	\$ 8,665,872.95	13,763.00
TRANSMEDICS GROUP INC		\$ 2,957,411.05	\$ 6,082,382.56	98,548.00
TRANSPHORM INC		\$ 18,840.78	\$ 19,018.24	3,496.00
TRANSUNION		\$ 2,997,956.91	\$ 2,781,714.75	49,017.00
TRAVEL + LEISURE CO		\$ 779,950.98	\$ 820,710.80	22,547.00
TRAVELCENTERS OF AMERICA INC		\$ 196,515.02	\$ 256,544.62	5,729.00
TRAVELERS COS INC/THE	5.350% 11/01/2040 DD 11/01/10	\$ 557,300.24	\$ 530,291.79	535,000.00
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	\$ 96,390.76	\$ 88,941.25	100,000.00
TRAVELERS COS INC/THE	4.000% 05/30/2047 DD 05/22/17	\$ 176,707.08	\$ 161,682.82	200,000.00
TRAVELERS COS INC/THE		\$ 6,499,186.54	\$ 11,465,200.99	61,151.00
TRAVERE THERAPEUTICS INC		\$ 256,267.85	\$ 259,573.29	12,343.00
TRAVIS PERKINS PLC		\$ 4,414,719.04	\$ 3,558,426.79	332,607.00
TREACE MEDICAL CONCEPTS INC		\$ 4,054,628.16	\$ 4,741,066.77	206,223.00
TREAN INSURANCE GROUP INC		\$ 108,039.63	\$ 59,586.00	9,931.00
TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	\$ 620,164,266.59	\$ 620,164,266.59	620,164,266.59
TREDEGAR CORP		\$ 154,657.72	\$ 122,312.96	11,968.00
TREEHOUSE FOODS INC		\$ 999,422.07	\$ 1,146,356.70	23,215.00
TREX CO INC		\$ 2,036,228.56	\$ 1,253,348.97	29,609.00
TRI POINTE HOMES INC		\$ 716,285.62	\$ 824,262.01	44,339.00
TRICIDA INC		\$ 127,236.81	\$ 2,008.13	13,125.00
TRICO BANCSHARES		\$ 538,851.33	\$ 730,482.74	14,326.00
TRICON AMERICAN HO SFR1 F 144A	4.882% 07/17/2038 DD 07/21/20	\$ 243,990.48	\$ 216,732.88	244,000.00
TRICON AMERICAN HO SFR2 F 144A	5.104% 01/17/2036 DD 12/20/17	\$ 208,948.30	\$ 203,265.85	210,000.00
TRICON RESIDENTIAL SFR1 G 144A	4.133% 07/17/2038 DD 11/09/21	\$ 251,998.17	\$ 209,036.62	252,000.00
TRIMAS CORP		\$ 493,889.70	\$ 526,865.82	18,993.00
TRIMBLE INC	4.900% 06/15/2028 DD 06/15/18	\$ 485,579.84	\$ 479,410.68	500,000.00
TRIMBLE INC		\$ 2,596,370.30	\$ 3,242,665.60	64,135.00
TRINET GROUP INC		\$ 4,713,665.19	\$ 4,872,853.80	71,871.00
TRINITY CAPITAL INC		\$ 1,145,772.63	\$ 900,008.99	82,343.00
TRINITY INDUSTRIES INC		\$ 932,080.16	\$ 1,013,097.77	34,261.00
TRINSEO PLC		\$ 707,061.85	\$ 363,201.03	15,993.00
TRIPADVISOR INC		\$ 970,944.03	\$ 433,659.62	24,119.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
TRIPLE D ASSOCIATES INC PFD A		\$ 115,789.00	\$ -	115,789.00
TRITON INTERNATIONAL LTD		\$ 1,055,791.75	\$ 1,840,071.34	26,753.00
TRIUMPH FINANCIAL INC		\$ 570,491.02	\$ 402,346.71	8,233.00
TRIUMPH GROUP INC		\$ 592,963.42	\$ 305,953.16	29,083.00
TRONOX HOLDINGS PLC		\$ 977,792.70	\$ 732,950.31	53,461.00
TRUEBLUE INC		\$ 329,540.58	\$ 286,416.24	14,628.00
TRUECAR INC		\$ 159,791.23	\$ 107,937.53	43,003.00
TRUIST BANK	3.800% 10/30/2026 DD 09/29/14	\$ 486,988.05	\$ 472,795.51	500,000.00
TRUIST BANK	3.625% 09/16/2025 DD 09/16/15	\$ 488,610.42	\$ 480,112.01	500,000.00
TRUIST BANK	3.200% 04/01/2024 DD 03/18/19	\$ 744,723.12	\$ 732,198.96	750,000.00
TRUIST BANK	2.250% 03/11/2030 DD 03/09/20	\$ 433,740.74	\$ 405,429.85	500,000.00
TRUIST BANK	2.150% 12/06/2024 DD 12/06/19	\$ 1,130,434.02	\$ 1,112,308.00	1,170,000.00
TRUIST BANK	1.500% 03/10/2025 DD 03/09/20	\$ 476,045.00	\$ 463,885.05	500,000.00
TRUIST FINANCIAL CORP	VAR RT 06/06/2028 DD 06/06/22	\$ 195,780.00	\$ 191,414.90	200,000.00
TRUIST FINANCIAL CORP	3.875% 03/19/2029 DD 03/18/19	\$ 709,090.82	\$ 691,576.15	750,000.00
TRUIST FINANCIAL CORP		\$ 12,351,417.18	\$ 14,784,247.40	343,580.00
TRUPANION INC		\$ 552,613.80	\$ 329,002.66	6,922.00
TRUSTCO BANK CORP NY		\$ 316,583.33	\$ 319,176.69	8,491.00
TRUSTEES OF BOSTON COLLEGE	3.129% 07/01/2052 DD 10/24/19	\$ 117,432.98	\$ 105,349.99	152,000.00
TRUSTEES OF BOSTON UNIVERSITY	4.061% 10/01/2048 DD 08/17/18	\$ 279,536.61	\$ 248,273.97	300,000.00
TRUSTEES OF THE UNIVERSITY OF	4.674% 09/01/2112 DD 04/05/12	\$ 39,505.90	\$ 33,966.60	40,000.00
TRUSTEES OF THE UNIVERSITY OF	2.396% 10/01/2050 DD 07/14/20	\$ 318,504.00	\$ 187,508.40	300,000.00
TRUSTMARK CORP		\$ 915,217.39	\$ 990,396.70	28,370.00
TRUWORTHS INTERNATIONAL LTD		\$ 554,339.08	\$ 477,312.08	147,663.00
TSMC ARIZONA CORP	4.500% 04/22/2052 DD 04/22/22	\$ 389,223.82	\$ 374,468.65	400,000.00
TSMC ARIZONA CORP	3.875% 04/22/2027 DD 04/22/22	\$ 494,891.09	\$ 480,657.18	500,000.00
TSMC ARIZONA CORP	3.125% 10/25/2041 DD 10/25/21	\$ 206,796.00	\$ 155,239.30	200,000.00
TTEC HOLDINGS INC		\$ 285,613.20	\$ 143,466.63	3,251.00
TTM TECHNOLOGIES INC		\$ 662,360.23	\$ 710,856.12	47,139.00
TTY BIOPHARM CO LTD		\$ 390,623.68	\$ 420,588.57	155,000.00
TUCOWS INC		\$ 122,698.12	\$ 57,189.12	1,686.00
TUCSON ELECTRIC POWER CO	3.250% 05/15/2032 DD 02/17/22	\$ 400,392.00	\$ 339,695.26	400,000.00
TUPPERWARE BRANDS CORP		\$ 557,635.29	\$ 82,771.02	19,993.00
TURK HAVA YOLLARI AO		\$ 761,034.47	\$ 3,769,378.88	500,787.00
TURNING POINT BRANDS INC		\$ 110,668.52	\$ 54,118.26	2,502.00
TURTLE BEACH CORP		\$ 83,804.88	\$ 25,561.05	3,565.00
TUSIMPLE HOLDINGS INC		\$ 562,445.59	\$ 105,675.04	64,436.00
TUTOR PERINI CORP		\$ 364,037.72	\$ 143,910.55	19,061.00
TWDC ENTERPRISES 18 CORP	4.125% 06/01/2044 DD 06/02/14	\$ 608,723.25	\$ 513,682.53	600,000.00
TWDC ENTERPRISES 18 CORP	3.150% 09/17/2025 DD 09/17/15	\$ 55,388.85	\$ 52,695.32	55,000.00
TWILIO INC		\$ 7,042,384.08	\$ 2,233,016.64	45,609.00
TWIST BIOSCIENCE CORP		\$ 1,027,356.81	\$ 348,911.74	14,654.00
TWO HARBORS INVESTMENT CORP		\$ 884,217.72	\$ 616,662.20	39,103.50
TYLER TECHNOLOGIES INC		\$ 2,559,936.94	\$ 3,325,659.15	10,315.00
TYRA BIOSCIENCES INC		\$ 57,776.31	\$ 42,719.60	5,621.00
TYSON FOODS INC	4.550% 06/02/2047 DD 06/02/17	\$ 456,162.43	\$ 427,839.19	500,000.00
TYSON FOODS INC	4.350% 03/01/2029 DD 02/19/19	\$ 411,615.38	\$ 395,692.08	415,000.00
TYSON FOODS INC	4.000% 03/01/2026 DD 02/19/19	\$ 268,506.55	\$ 263,548.62	272,000.00
TYSON FOODS INC	3.950% 08/15/2024 DD 08/08/14	\$ 580,576.09	\$ 570,654.86	580,000.00
TYSON FOODS INC	3.550% 06/02/2027 DD 06/02/17	\$ 58,053.37	\$ 56,238.18	60,000.00
TYSON FOODS INC		\$ 4,263,640.62	\$ 4,573,258.50	73,466.00
U S TREASURY BILL	0.000% 03/30/2023 DD 09/29/22	\$ 2,078,093.33	\$ 2,078,093.33	2,100,000.00
U S TREASURY BILL	0.000% 03/23/2023 DD 03/24/22	\$ 593,965.09	\$ 593,965.09	600,000.00
U S TREASURY BILL	0.000% 03/16/2023 DD 09/15/22	\$ 2,771,458.35	\$ 2,771,458.35	2,800,000.00
U S TREASURY BILL	0.000% 03/09/2023 DD 09/08/22	\$ 13,068,137.48	\$ 13,068,137.48	13,200,000.00
U S TREASURY BILL	0.000% 03/02/2023 DD 09/01/22	\$ 4,256,438.61	\$ 4,256,438.61	4,300,000.00
U S TREASURY BILL	0.000% 02/23/2023 DD 02/24/22	\$ 3,167,587.08	\$ 3,167,587.08	3,200,000.00
U S TREASURY BILL	0.000% 02/16/2023 DD 08/18/22	\$ 8,510,805.36	\$ 8,510,805.36	8,600,000.00
U S TREASURY BILL	0.000% 02/09/2023 DD 08/11/22	\$ 10,893,653.77	\$ 10,893,653.77	11,000,000.00
U S TREASURY BILL	0.000% 01/19/2023 DD 07/21/22	\$ 1,485,953.33	\$ 1,485,953.33	1,500,000.00
U S TREASURY BILL	0.000% 01/10/2023 DD 09/13/22	\$ 188,865,805.57	\$ 188,865,805.57	190,000,000.00
U S TREASURY BILL	0.000% 01/03/2023 DD 09/06/22	\$ 2,683,956.00	\$ 2,683,956.00	2,700,000.00
U S TREASURY BOND	7.625% 02/15/2025 DD 02/15/95	\$ 2,879,287.96	\$ 2,701,528.12	2,540,000.00
U S TREASURY BOND	7.500% 11/15/2024 DD 05/15/94	\$ 713,326.11	\$ 600,949.22	570,000.00
U S TREASURY BOND	6.875% 08/15/2025 DD 08/15/95	\$ 7,027,974.37	\$ 6,645,947.13	6,258,000.00
U S TREASURY BOND	6.750% 08/15/2026 DD 08/15/96	\$ 196,060.55	\$ 162,878.91	150,000.00
U S TREASURY BOND	6.625% 02/15/2027 DD 02/15/97	\$ 7,343,074.86	\$ 6,932,903.91	6,345,000.00
U S TREASURY BOND	6.500% 11/15/2026 DD 11/15/96	\$ 7,377,033.13	\$ 7,023,812.33	6,485,000.00
U S TREASURY BOND	6.375% 08/15/2027 DD 08/15/97	\$ 2,277,433.89	\$ 2,114,785.32	1,932,000.00
U S TREASURY BOND	6.250% 05/15/2030 DD 11/15/99	\$ 291,103.69	\$ 236,004.26	207,000.00
U S TREASURY BOND	6.125% 11/15/2027 DD 11/15/97	\$ 8,389,104.46	\$ 7,790,282.81	7,145,000.00
U S TREASURY BOND	6.125% 08/15/2029 DD 08/15/99	\$ 691,212.94	\$ 558,828.13	500,000.00
U S TREASURY BOND	6.000% 02/15/2026 DD 02/15/96	\$ 8,315,299.65	\$ 7,690,751.00	7,315,000.00
U S TREASURY BOND	5.500% 08/15/2028 DD 08/15/98	\$ 1,849,234.36	\$ 1,528,695.08	1,429,000.00
U S TREASURY BOND	5.375% 02/15/2031 DD 02/15/01	\$ 6,194,126.91	\$ 5,465,744.52	4,980,000.00
U S TREASURY BOND	5.250% 11/15/2028 DD 11/15/98	\$ 1,417,985.39	\$ 1,128,234.38	1,065,000.00
U S TREASURY BOND	5.250% 02/15/2029 DD 02/15/99	\$ 324,788.48	\$ 265,390.63	250,000.00
U S TREASURY BOND	5.000% 05/15/2037 DD 05/15/07	\$ 2,726,290.36	\$ 2,054,906.26	1,840,000.00
U S TREASURY BOND	4.750% 02/15/2041 DD 02/15/11	\$ 6,529,028.75	\$ 4,610,006.27	4,240,000.00
U S TREASURY BOND	4.750% 02/15/2037 DD 02/15/07	\$ 1,810,725.97	\$ 1,431,072.66	1,310,000.00
U S TREASURY BOND	4.625% 02/15/2040 DD 02/15/10	\$ 5,594,052.70	\$ 4,037,454.19	3,757,000.00
U S TREASURY BOND	4.500% 08/15/2039 DD 08/15/09	\$ 4,700,553.93	\$ 3,424,935.54	3,230,000.00
U S TREASURY BOND	4.500% 05/15/2038 DD 05/15/08	\$ 4,447,390.31	\$ 3,250,054.71	3,060,000.00
U S TREASURY BOND	4.500% 02/15/2036 DD 02/15/06	\$ 3,470,986.60	\$ 2,774,382.81	2,600,000.00
U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09	\$ 11,392,054.48	\$ 9,128,797.44	8,755,000.00
U S TREASURY BOND	4.375% 05/15/2041 DD 05/15/11	\$ 5,041,518.53	\$ 3,662,039.06	3,535,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY BOND	4.375% 05/15/2040 DD 05/15/10	\$ 5,447,734.22	\$ 3,921,094.55	3,770,000.00
U S TREASURY BOND	4.375% 02/15/2038 DD 02/15/08	\$ 3,933,689.17	\$ 3,151,446.49	3,010,000.00
U S TREASURY BOND	4.250% 11/15/2040 DD 11/15/10	\$ 5,520,970.81	\$ 5,902,667.21	3,820,000.00
U S TREASURY BOND	4.250% 05/15/2039 DD 05/15/09	\$ 9,943,460.82	\$ 8,254,823.87	8,015,000.00
U S TREASURY BOND	4.000% 11/15/2052 DD 11/15/22	\$ 13,029,284.74	\$ 12,607,704.69	12,590,000.00
U S TREASURY BOND	4.000% 11/15/2042 DD 11/15/22	\$ 9,209,949.07	\$ 8,997,584.37	9,190,000.00
U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10	\$ 7,223,456.08	\$ 5,318,255.63	5,452,000.00
U S TREASURY BOND	3.750% 11/15/2043 DD 11/15/13	\$ 8,590,241.70	\$ 5,970,382.06	6,370,000.00
U S TREASURY BOND	3.750% 08/15/2041 DD 08/15/11	\$ 7,713,281.79	\$ 6,046,040.05	6,375,000.00
U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13	\$ 11,894,186.77	\$ 8,728,723.87	9,495,000.00
U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14	\$ 11,475,797.24	\$ 7,902,824.04	8,616,000.00
U S TREASURY BOND	3.500% 02/15/2039 DD 02/15/09	\$ 7,372,488.83	\$ 6,166,227.52	6,565,000.00
U S TREASURY BOND	3.375% 11/15/2048 DD 11/15/18	\$ 18,388,330.76	\$ 12,336,299.68	13,985,000.00
U S TREASURY BOND	3.375% 08/15/2042 DD 08/15/22	\$ 9,641,656.85	\$ 9,080,500.00	10,160,000.00
U S TREASURY BOND	3.375% 05/15/2044 DD 05/15/14	\$ 15,126,519.49	\$ 11,685,936.25	13,253,000.00
U S TREASURY BOND	3.250% 05/15/2042 DD 05/15/22	\$ 15,412,280.08	\$ 13,834,621.87	15,780,000.00
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	\$ 6,683,500.68	\$ 4,916,737.87	5,690,000.00
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	\$ 17,965,690.92	\$ 13,544,723.87	16,030,000.00
U S TREASURY BOND	3.125% 05/15/2048 DD 05/15/18	\$ 14,814,392.48	\$ 9,891,857.45	11,770,000.00
U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	\$ 9,809,001.89	\$ 7,469,962.51	8,756,000.00
U S TREASURY BOND	3.125% 02/15/2042 DD 02/15/12	\$ 7,304,045.28	\$ 5,583,684.39	6,480,000.00
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	\$ 5,783,729.80	\$ 3,857,891.43	4,690,000.00
U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14	\$ 11,866,574.38	\$ 8,692,191.25	10,532,000.00
U S TREASURY BOND	3.000% 08/15/2052 DD 08/15/22	\$ 14,841,788.54	\$ 13,491,464.84	16,375,000.00
U S TREASURY BOND	3.000% 08/15/2048 DD 08/15/18	\$ 24,460,351.30	\$ 17,885,123.55	21,780,000.00
U S TREASURY BOND	3.000% 05/15/2047 DD 05/15/17	\$ 15,082,802.08	\$ 11,309,498.12	13,825,000.00
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	\$ 6,526,301.84	\$ 4,368,760.57	5,303,000.00
U S TREASURY BOND	3.000% 05/15/2042 DD 05/15/12	\$ 6,761,543.81	\$ 4,805,064.84	5,715,000.00
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	\$ 19,393,301.62	\$ 12,940,724.61	15,714,000.00
U S TREASURY BOND	3.000% 02/15/2048 DD 02/15/18	\$ 14,670,873.46	\$ 9,721,030.50	11,860,000.00
U S TREASURY BOND	3.000% 02/15/2047 DD 02/15/17	\$ 18,305,555.03	\$ 13,822,933.05	16,887,000.00
U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16	\$ 11,580,905.41	\$ 8,294,944.35	10,352,000.00
U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15	\$ 7,866,931.55	\$ 5,338,185.94	6,630,000.00
U S TREASURY BOND	2.875% 05/15/2052 DD 05/15/22	\$ 25,329,896.42	\$ 21,806,018.75	27,215,000.00
U S TREASURY BOND	2.875% 05/15/2049 DD 05/15/19	\$ 23,576,550.17	\$ 16,593,460.13	20,622,000.00
U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$ 9,915,943.16	\$ 6,821,074.83	8,357,000.00
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	\$ 14,402,579.98	\$ 9,528,177.12	12,215,000.00
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	\$ 9,200,179.50	\$ 6,823,701.57	8,513,000.00
U S TREASURY BOND	2.750% 08/15/2047 DD 08/15/17	\$ 18,846,001.96	\$ 14,051,317.54	18,010,000.00
U S TREASURY BOND	2.750% 08/15/2042 DD 08/15/12	\$ 7,416,835.10	\$ 5,711,782.52	7,104,000.00
U S TREASURY BOND	2.500% 05/15/2046 DD 05/15/16	\$ 16,416,208.17	\$ 11,980,383.55	16,060,000.00
U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16	\$ 15,025,491.80	\$ 11,127,276.95	14,872,000.00
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	\$ 8,250,616.59	\$ 5,603,474.16	7,443,000.00
U S TREASURY BOND	2.375% 11/15/2049 DD 11/15/19	\$ 15,767,047.51	\$ 10,480,371.25	14,501,000.00
U S TREASURY BOND	2.375% 05/15/2051 DD 05/15/21	\$ 37,593,668.49	\$ 27,319,425.19	38,080,000.00
U S TREASURY BOND	2.375% 02/15/2042 DD 02/15/22	\$ 15,879,388.38	\$ 12,861,420.79	16,845,000.00
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	\$ 16,924,725.48	\$ 11,437,301.56	16,270,000.00
U S TREASURY BOND	2.250% 08/15/2046 DD 08/15/16	\$ 17,951,428.53	\$ 13,513,441.94	19,095,000.00
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	\$ 28,896,185.88	\$ 21,962,604.42	29,215,000.00
U S TREASURY BOND	2.250% 02/15/2052 DD 02/15/22	\$ 22,811,445.04	\$ 17,409,104.42	25,035,000.00
U S TREASURY BOND	2.000% 11/15/2041 DD 11/15/21	\$ 21,381,998.50	\$ 16,361,847.13	22,915,000.00
U S TREASURY BOND	2.000% 08/15/2051 DD 08/15/21	\$ 27,024,236.86	\$ 18,303,973.19	27,955,000.00
U S TREASURY BOND	2.000% 02/15/2050 DD 02/15/20	\$ 26,041,556.74	\$ 18,272,768.67	27,668,000.00
U S TREASURY BOND	1.875% 11/15/2051 DD 11/15/21	\$ 26,231,139.53	\$ 18,646,100.15	29,440,000.00
U S TREASURY BOND	1.875% 02/15/2051 DD 02/15/21	\$ 28,831,874.95	\$ 21,058,845.87	33,135,000.00
U S TREASURY BOND	1.875% 02/15/2041 DD 02/15/21	\$ 40,632,413.09	\$ 32,441,976.80	45,900,000.00
U S TREASURY BOND	1.750% 08/15/2041 DD 08/15/21	\$ 26,464,118.22	\$ 19,770,465.31	28,890,000.00
U S TREASURY BOND	1.625% 11/15/2050 DD 11/15/20	\$ 25,510,249.31	\$ 17,680,425.00	29,715,000.00
U S TREASURY BOND	1.375% 11/15/2040 DD 11/15/20	\$ 19,477,685.79	\$ 14,910,437.76	22,935,000.00
U S TREASURY BOND	1.375% 08/15/2050 DD 08/15/20	\$ 24,461,288.25	\$ 16,647,139.57	29,959,000.00
U S TREASURY BOND	1.250% 05/15/2050 DD 05/15/20	\$ 19,267,670.07	\$ 12,871,807.99	23,918,000.00
U S TREASURY BOND	1.125% 08/15/2040 DD 08/15/20	\$ 21,986,351.95	\$ 16,708,425.52	26,905,000.00
U S TREASURY BOND	1.125% 05/15/2040 DD 05/15/20	\$ 18,365,642.08	\$ 14,163,197.77	22,630,000.00
U S TREASURY NOTE	4.500% 11/30/2024 DD 11/30/22	\$ 3,667,290.76	\$ 3,655,142.77	3,655,000.00
U S TREASURY NOTE	4.500% 11/15/2025 DD 11/15/22	\$ 8,341,326.65	\$ 8,294,598.87	8,245,000.00
U S TREASURY NOTE	4.375% 10/31/2024 DD 10/31/22	\$ 8,636,096.19	\$ 8,630,319.75	8,655,000.00
U S TREASURY NOTE	4.250% 12/31/2024 DD 12/31/22	\$ 7,952,903.66	\$ 7,942,291.82	7,970,000.00
U S TREASURY NOTE	4.250% 10/15/2025 DD 10/15/22	\$ 8,195,608.86	\$ 8,233,562.50	8,240,000.00
U S TREASURY NOTE	4.250% 09/30/2024 DD 09/30/22	\$ 9,257,561.67	\$ 9,207,640.40	9,255,000.00
U S TREASURY NOTE	4.125% 11/15/2032 DD 11/15/22	\$ 8,477,110.37	\$ 8,327,025.00	8,160,000.00
U S TREASURY NOTE	4.125% 10/31/2027 DD 10/31/22	\$ 8,760,129.12	\$ 8,842,349.26	8,810,000.00
U S TREASURY NOTE	4.125% 09/30/2027 DD 09/30/22	\$ 19,538,456.13	\$ 19,633,350.00	19,560,000.00
U S TREASURY NOTE	4.000% 12/15/2025 DD 12/15/22	\$ 7,555,336.76	\$ 7,541,376.57	7,590,000.00
U S TREASURY NOTE	4.000% 10/31/2029 DD 10/31/22	\$ 5,161,037.46	\$ 5,216,629.69	5,215,000.00
U S TREASURY NOTE	3.875% 12/31/2029 DD 12/31/22	\$ 6,628,115.46	\$ 6,606,800.00	6,640,000.00
U S TREASURY NOTE	3.875% 12/31/2027 DD 12/31/22	\$ 8,133,889.83	\$ 8,112,825.00	8,160,000.00
U S TREASURY NOTE	3.875% 11/30/2029 DD 11/30/22	\$ 7,281,847.20	\$ 7,161,557.81	7,210,000.00
U S TREASURY NOTE	3.875% 11/30/2027 DD 11/30/22	\$ 8,900,522.65	\$ 8,811,546.87	8,860,000.00
U S TREASURY NOTE	3.875% 09/30/2029 DD 09/30/22	\$ 7,708,121.22	\$ 7,690,240.45	7,745,000.00
U S TREASURY NOTE	3.500% 09/15/2025 DD 09/15/22	\$ 7,980,978.47	\$ 7,987,000.00	8,150,000.00
U S TREASURY NOTE	3.250% 08/31/2024 DD 08/31/22	\$ 9,467,311.15	\$ 9,311,627.39	9,510,000.00
U S TREASURY NOTE	3.250% 06/30/2029 DD 06/30/22	\$ 8,813,419.04	\$ 8,339,846.53	8,715,000.00
U S TREASURY NOTE	3.250% 06/30/2027 DD 06/30/22	\$ 9,293,125.57	\$ 8,900,443.92	9,205,000.00
U S TREASURY NOTE	3.125% 11/15/2028 DD 11/15/18	\$ 17,386,132.43	\$ 15,947,353.08	16,720,000.00
U S TREASURY NOTE	3.125% 08/31/2029 DD 08/31/22	\$ 7,307,429.35	\$ 7,010,845.92	7,385,000.00
U S TREASURY NOTE	3.125% 08/31/2027 DD 08/31/22	\$ 8,732,044.57	\$ 8,478,239.50	8,815,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY NOTE	3.125% 08/15/2025 DD 08/15/22	\$ 8,782,812.94	\$ 8,616,377.00	8,875,000.00
U S TREASURY NOTE	3.000% 10/31/2025 DD 10/31/18	\$ 920,073.59	\$ 809,324.69	838,000.00
U S TREASURY NOTE	3.000% 09/30/2025 DD 09/30/18	\$ 1,190,886.41	\$ 1,046,787.19	1,083,000.00
U S TREASURY NOTE	3.000% 07/31/2024 DD 07/31/22	\$ 8,492,574.29	\$ 8,266,435.59	8,475,000.00
U S TREASURY NOTE	3.000% 07/15/2025 DD 07/15/22	\$ 6,831,121.20	\$ 6,581,594.53	6,795,000.00
U S TREASURY NOTE	3.000% 06/30/2024 DD 06/30/22	\$ 9,519,492.03	\$ 9,287,160.38	9,515,000.00
U S TREASURY NOTE	2.875% 11/30/2025 DD 11/30/18	\$ 1,640,980.79	\$ 1,529,878.12	1,590,000.00
U S TREASURY NOTE	2.875% 08/15/2028 DD 08/15/18	\$ 7,985,941.16	\$ 6,822,469.35	7,245,000.00
U S TREASURY NOTE	2.875% 07/31/2025 DD 07/31/18	\$ 976,589.81	\$ 864,618.95	895,000.00
U S TREASURY NOTE	2.875% 06/15/2025 DD 06/15/22	\$ 8,937,517.37	\$ 8,674,547.88	8,975,000.00
U S TREASURY NOTE	2.875% 05/31/2025 DD 05/31/18	\$ 2,693,787.96	\$ 2,383,058.00	2,465,000.00
U S TREASURY NOTE	2.875% 05/15/2032 DD 05/15/22	\$ 20,485,792.38	\$ 19,279,087.51	20,920,000.00
U S TREASURY NOTE	2.875% 05/15/2028 DD 05/15/18	\$ 17,699,703.44	\$ 16,128,180.32	17,093,000.00
U S TREASURY NOTE	2.875% 04/30/2029 DD 04/30/22	\$ 12,734,224.29	\$ 12,091,021.88	12,910,000.00
U S TREASURY NOTE	2.875% 04/30/2025 DD 04/30/18	\$ 12,233,881.14	\$ 11,568,797.43	11,955,000.00
U S TREASURY NOTE	2.750% 08/31/2025 DD 08/31/18	\$ 3,287,047.89	\$ 2,898,050.98	3,015,000.00
U S TREASURY NOTE	2.750% 08/15/2032 DD 08/15/22	\$ 96,791,559.36	\$ 98,975,831.25	108,690,000.00
U S TREASURY NOTE	2.750% 07/31/2025 DD 07/31/22	\$ 7,660,077.92	\$ 7,223,724.01	7,635,000.00
U S TREASURY NOTE	2.750% 06/30/2025 DD 06/30/18	\$ 969,700.45	\$ 842,939.46	875,000.00
U S TREASURY NOTE	2.750% 05/31/2029 DD 05/31/22	\$ 12,251,213.27	\$ 11,608,635.94	12,495,000.00
U S TREASURY NOTE	2.750% 05/15/2025 DD 05/15/22	\$ 4,359,097.40	\$ 4,199,512.92	4,355,000.00
U S TREASURY NOTE	2.750% 04/30/2027 DD 04/30/22	\$ 2,743,932.33	\$ 2,625,007.81	2,770,000.00
U S TREASURY NOTE	2.750% 02/28/2025 DD 02/28/18	\$ 12,056,525.67	\$ 11,681,962.50	12,090,000.00
U S TREASURY NOTE	2.750% 02/15/2028 DD 02/15/18	\$ 16,715,576.86	\$ 15,293,547.50	16,265,000.00
U S TREASURY NOTE	2.750% 02/15/2024 DD 02/15/14	\$ 3,219,140.22	\$ 3,002,584.93	3,069,000.00
U S TREASURY NOTE	2.625% 12/31/2025 DD 12/31/18	\$ 2,689,260.63	\$ 2,342,812.50	2,450,000.00
U S TREASURY NOTE	2.625% 07/31/2029 DD 07/31/22	\$ 8,199,648.17	\$ 7,582,955.26	8,235,000.00
U S TREASURY NOTE	2.625% 05/31/2027 DD 05/31/22	\$ 3,409,239.65	\$ 3,242,603.13	3,440,000.00
U S TREASURY NOTE	2.625% 04/15/2025 DD 04/15/22	\$ 4,430,829.80	\$ 4,297,213.70	4,465,000.00
U S TREASURY NOTE	2.625% 03/31/2025 DD 03/31/18	\$ 1,769,842.37	\$ 1,604,123.44	1,665,000.00
U S TREASURY NOTE	2.625% 02/15/2029 DD 02/15/19	\$ 16,602,960.23	\$ 15,171,975.00	16,416,000.00
U S TREASURY NOTE	2.625% 01/31/2026 DD 01/31/19	\$ 2,214,089.09	\$ 2,054,257.82	2,150,000.00
U S TREASURY NOTE	2.500% 05/31/2024 DD 05/31/22	\$ 11,174,900.90	\$ 10,919,548.21	11,255,000.00
U S TREASURY NOTE	2.500% 05/15/2024 DD 05/15/14	\$ 19,530,305.13	\$ 18,758,298.75	19,326,000.00
U S TREASURY NOTE	2.500% 04/30/2024 DD 04/30/22	\$ 16,775,296.50	\$ 16,429,121.88	16,910,000.00
U S TREASURY NOTE	2.500% 03/31/2027 DD 03/31/22	\$ 2,164,816.61	\$ 2,026,940.63	2,160,000.00
U S TREASURY NOTE	2.500% 02/28/2026 DD 02/28/19	\$ 3,280,810.73	\$ 2,939,645.51	3,095,000.00
U S TREASURY NOTE	2.500% 01/31/2025 DD 01/31/18	\$ 12,405,802.07	\$ 12,010,960.16	12,485,000.00
U S TREASURY NOTE	2.500% 01/31/2024 DD 01/31/19	\$ 899,356.05	\$ 825,030.28	845,000.00
U S TREASURY NOTE	2.375% 08/15/2024 DD 08/15/14	\$ 20,575,210.07	\$ 19,533,261.72	20,245,000.00
U S TREASURY NOTE	2.375% 05/15/2029 DD 05/15/19	\$ 14,212,983.74	\$ 12,857,780.01	14,144,000.00
U S TREASURY NOTE	2.375% 05/15/2027 DD 05/15/17	\$ 5,913,868.60	\$ 5,099,706.65	5,470,000.00
U S TREASURY NOTE	2.375% 04/30/2026 DD 04/30/19	\$ 2,093,161.29	\$ 1,841,988.29	1,950,000.00
U S TREASURY NOTE	2.375% 03/31/2029 DD 03/31/22	\$ 13,233,222.12	\$ 12,443,727.80	13,685,000.00
U S TREASURY NOTE	2.375% 02/29/2024 DD 02/28/19	\$ 6,362,395.68	\$ 6,172,865.38	6,338,000.00
U S TREASURY NOTE	2.250% 12/31/2024 DD 12/31/17	\$ 4,377,466.70	\$ 4,149,696.11	4,330,000.00
U S TREASURY NOTE	2.250% 12/31/2023 DD 12/31/16	\$ 226,031.87	\$ 209,703.07	215,000.00
U S TREASURY NOTE	2.250% 11/15/2027 DD 11/15/17	\$ 5,895,274.32	\$ 5,105,023.46	5,540,000.00
U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	\$ 7,198,346.91	\$ 6,365,107.46	6,725,000.00
U S TREASURY NOTE	2.250% 11/15/2024 DD 11/15/14	\$ 5,767,617.98	\$ 5,306,374.04	5,525,000.00
U S TREASURY NOTE	2.250% 10/31/2024 DD 10/31/17	\$ 448,054.69	\$ 403,396.88	420,000.00
U S TREASURY NOTE	2.250% 08/15/2027 DD 08/15/17	\$ 6,019,021.64	\$ 5,221,845.49	5,645,000.00
U S TREASURY NOTE	2.250% 04/30/2024 DD 04/30/19	\$ 13,625,963.92	\$ 13,121,179.22	13,551,000.00
U S TREASURY NOTE	2.250% 03/31/2026 DD 03/31/19	\$ 1,830,764.89	\$ 1,616,186.52	1,715,000.00
U S TREASURY NOTE	2.250% 03/31/2024 DD 03/31/22	\$ 17,258,707.25	\$ 16,920,887.59	17,440,000.00
U S TREASURY NOTE	2.250% 02/15/2027 DD 02/15/17	\$ 11,904,375.55	\$ 11,199,601.79	12,035,000.00
U S TREASURY NOTE	2.125% 11/30/2024 DD 11/30/17	\$ 1,229,520.48	\$ 1,115,168.94	1,165,000.00
U S TREASURY NOTE	2.125% 09/30/2024 DD 09/30/17	\$ 1,003,054.41	\$ 911,666.02	950,000.00
U S TREASURY NOTE	2.125% 07/31/2024 DD 07/31/17	\$ 1,588,009.53	\$ 1,466,799.81	1,525,000.00
U S TREASURY NOTE	2.125% 05/31/2026 DD 05/31/19	\$ 3,944,192.26	\$ 3,457,423.06	3,695,000.00
U S TREASURY NOTE	2.125% 05/15/2025 DD 05/15/15	\$ 7,846,813.63	\$ 6,917,990.65	7,280,000.00
U S TREASURY NOTE	2.125% 03/31/2024 DD 03/31/17	\$ 16,093,868.45	\$ 15,554,250.00	16,056,000.00
U S TREASURY NOTE	2.125% 02/29/2024 DD 02/28/17	\$ 11,587,937.45	\$ 11,251,807.39	11,590,000.00
U S TREASURY NOTE	2.000% 11/15/2026 DD 11/15/16	\$ 11,374,112.90	\$ 10,475,381.61	11,330,000.00
U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	\$ 18,372,549.03	\$ 17,567,916.56	18,605,000.00
U S TREASURY NOTE	2.000% 06/30/2024 DD 06/30/17	\$ 4,225,752.24	\$ 4,010,530.07	4,170,000.00
U S TREASURY NOTE	2.000% 05/31/2024 DD 05/31/17	\$ 9,427,707.95	\$ 8,998,871.07	9,340,000.00
U S TREASURY NOTE	2.000% 04/30/2024 DD 04/30/17	\$ 12,047,066.66	\$ 11,751,796.88	12,180,000.00
U S TREASURY NOTE	2.000% 02/15/2025 DD 02/15/15	\$ 3,895,530.86	\$ 3,531,910.02	3,712,000.00
U S TREASURY NOTE	1.875% 08/31/2024 DD 08/31/17	\$ 1,237,689.62	\$ 1,128,651.57	1,180,000.00
U S TREASURY NOTE	1.875% 07/31/2026 DD 07/31/19	\$ 3,370,309.63	\$ 2,968,748.44	3,210,000.00
U S TREASURY NOTE	1.875% 06/30/2026 DD 06/30/19	\$ 2,645,190.45	\$ 2,347,266.80	2,530,000.00
U S TREASURY NOTE	1.875% 02/28/2029 DD 02/28/22	\$ 5,245,104.98	\$ 4,649,326.19	5,250,000.00
U S TREASURY NOTE	1.875% 02/28/2027 DD 02/28/22	\$ 6,236,657.17	\$ 5,879,817.22	6,420,000.00
U S TREASURY NOTE	1.875% 02/15/2032 DD 02/15/22	\$ 25,389,495.20	\$ 23,027,654.81	27,145,000.00
U S TREASURY NOTE	1.750% 12/31/2026 DD 12/31/19	\$ 1,765,813.31	\$ 1,556,363.28	1,700,000.00
U S TREASURY NOTE	1.750% 12/31/2024 DD 12/31/19	\$ 5,155,043.08	\$ 4,969,160.16	5,235,000.00
U S TREASURY NOTE	1.750% 11/15/2029 DD 11/15/19	\$ 3,873,079.95	\$ 3,229,862.68	3,705,000.00
U S TREASURY NOTE	1.750% 07/31/2024 DD 07/31/19	\$ 6,003,758.45	\$ 5,581,314.27	5,835,000.00
U S TREASURY NOTE	1.750% 06/30/2024 DD 06/30/19	\$ 6,099,861.00	\$ 5,893,429.69	6,150,000.00
U S TREASURY NOTE	1.750% 03/15/2025 DD 03/15/22	\$ 4,605,585.88	\$ 4,445,857.45	4,705,000.00
U S TREASURY NOTE	1.750% 01/31/2029 DD 01/31/22	\$ 13,797,533.36	\$ 12,810,871.55	14,585,000.00
U S TREASURY NOTE	1.625% 11/30/2026 DD 11/30/19	\$ 1,643,368.63	\$ 1,490,979.48	1,635,000.00
U S TREASURY NOTE	1.625% 10/31/2026 DD 10/31/19	\$ 11,740,430.26	\$ 11,025,390.38	12,079,000.00
U S TREASURY NOTE	1.625% 09/30/2026 DD 09/30/19	\$ 10,451,701.96	\$ 9,949,775.45	10,875,000.00
U S TREASURY NOTE	1.625% 08/15/2029 DD 08/15/19	\$ 4,218,523.85	\$ 3,450,267.20	3,976,000.00

SERS Public Holdings
As of December 31, 2022

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
U S TREASURY NOTE	1.625% 05/15/2031 DD 05/15/21	\$ 18,159,541.58	\$ 16,045,832.76	19,080,000.00
U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	\$ 5,637,816.85	\$ 5,038,924.79	5,475,000.00
U S TREASURY NOTE	1.625% 02/15/2026 DD 02/15/16	\$ 5,797,662.23	\$ 5,213,344.22	5,637,000.00
U S TREASURY NOTE	1.500% 11/30/2028 DD 11/30/21	\$ 15,390,274.39	\$ 14,198,314.50	16,350,000.00
U S TREASURY NOTE	1.500% 11/30/2024 DD 11/30/19	\$ 4,298,522.91	\$ 3,969,518.75	4,195,000.00
U S TREASURY NOTE	1.500% 10/31/2024 DD 10/31/19	\$ 4,021,750.34	\$ 3,709,309.58	3,915,000.00
U S TREASURY NOTE	1.500% 09/30/2024 DD 09/30/19	\$ 1,083,748.16	\$ 992,300.97	1,045,000.00
U S TREASURY NOTE	1.500% 08/15/2026 DD 08/15/16	\$ 18,440,652.83	\$ 17,628,107.91	19,340,000.00
U S TREASURY NOTE	1.500% 02/29/2024 DD 02/28/22	\$ 7,829,443.36	\$ 7,687,152.34	7,975,000.00
U S TREASURY NOTE	1.500% 02/15/2030 DD 02/15/20	\$ 11,218,005.97	\$ 10,108,648.13	11,862,000.00
U S TREASURY NOTE	1.500% 02/15/2025 DD 02/15/22	\$ 17,095,125.93	\$ 16,614,441.49	17,650,000.00
U S TREASURY NOTE	1.500% 01/31/2027 DD 01/31/20	\$ 20,958,596.84	\$ 20,070,390.17	22,230,000.00
U S TREASURY NOTE	1.375% 12/31/2028 DD 12/31/21	\$ 5,593,966.21	\$ 4,842,937.50	5,615,000.00
U S TREASURY NOTE	1.375% 11/15/2031 DD 11/15/21	\$ 15,628,752.18	\$ 13,893,379.69	17,070,000.00
U S TREASURY NOTE	1.375% 10/31/2028 DD 10/31/21	\$ 8,396,186.54	\$ 7,729,634.16	8,955,000.00
U S TREASURY NOTE	1.375% 08/31/2026 DD 08/31/19	\$ 1,206,997.92	\$ 1,065,256.83	1,175,000.00
U S TREASURY NOTE	1.375% 01/31/2025 DD 01/31/20	\$ 7,459,336.50	\$ 7,142,812.50	7,600,000.00
U S TREASURY NOTE	1.250% 12/31/2026 DD 12/31/21	\$ 16,481,606.87	\$ 15,738,549.76	17,575,000.00
U S TREASURY NOTE	1.250% 11/30/2028 DD 11/30/21	\$ 17,283,248.64	\$ 16,501,433.25	18,390,000.00
U S TREASURY NOTE	1.250% 09/30/2028 DD 09/30/21	\$ 15,965,853.28	\$ 14,711,725.87	17,130,000.00
U S TREASURY NOTE	1.250% 08/31/2024 DD 08/31/19	\$ 2,616,918.03	\$ 2,414,033.21	2,550,000.00
U S TREASURY NOTE	1.250% 08/15/2031 DD 08/15/21	\$ 19,821,053.40	\$ 18,126,761.44	22,355,000.00
U S TREASURY NOTE	1.250% 06/30/2028 DD 06/30/21	\$ 8,250,294.61	\$ 7,557,027.37	8,740,000.00
U S TREASURY NOTE	1.250% 05/31/2028 DD 05/31/21	\$ 6,022,994.84	\$ 5,579,960.15	6,445,000.00
U S TREASURY NOTE	1.250% 04/30/2028 DD 04/30/21	\$ 9,666,693.34	\$ 8,976,307.98	10,345,000.00
U S TREASURY NOTE	1.250% 03/31/2028 DD 03/31/21	\$ 6,680,562.39	\$ 5,862,353.55	6,745,000.00
U S TREASURY NOTE	1.125% 10/31/2026 DD 10/31/21	\$ 6,186,911.39	\$ 5,545,367.17	6,200,000.00
U S TREASURY NOTE	1.125% 08/31/2028 DD 08/31/21	\$ 7,626,021.94	\$ 7,116,657.46	8,335,000.00
U S TREASURY NOTE	1.125% 02/29/2028 DD 02/28/21	\$ 5,869,792.30	\$ 5,078,036.12	5,865,000.00
U S TREASURY NOTE	1.125% 02/28/2027 DD 02/29/20	\$ 1,111,522.32	\$ 982,370.90	1,105,000.00
U S TREASURY NOTE	1.125% 02/28/2025 DD 02/29/20	\$ 1,630,157.63	\$ 1,479,560.35	1,585,000.00
U S TREASURY NOTE	1.125% 02/15/2031 DD 02/15/21	\$ 21,427,482.36	\$ 19,471,283.14	23,890,000.00
U S TREASURY NOTE	1.125% 01/15/2025 DD 01/15/22	\$ 6,922,265.03	\$ 6,691,115.21	7,150,000.00
U S TREASURY NOTE	1.000% 12/15/2024 DD 12/15/21	\$ 4,420,533.54	\$ 4,132,164.07	4,415,000.00
U S TREASURY NOTE	1.000% 07/31/2028 DD 07/31/21	\$ 5,890,816.96	\$ 5,397,748.03	6,350,000.00
U S TREASURY NOTE	0.875% 11/15/2030 DD 11/15/20	\$ 16,763,446.12	\$ 15,066,746.19	18,850,000.00
U S TREASURY NOTE	0.875% 09/30/2026 DD 09/30/21	\$ 5,513,057.75	\$ 4,950,208.02	5,575,000.00
U S TREASURY NOTE	0.875% 06/30/2026 DD 06/30/21	\$ 6,507,033.49	\$ 5,812,421.88	6,500,000.00
U S TREASURY NOTE	0.875% 01/31/2024 DD 01/31/22	\$ 1,838,805.03	\$ 1,775,060.55	1,850,000.00
U S TREASURY NOTE	0.750% 12/31/2023 DD 12/31/21	\$ 1,940,764.31	\$ 1,864,852.53	1,940,000.00
U S TREASURY NOTE	0.750% 11/15/2024 DD 11/15/21	\$ 6,435,545.93	\$ 6,262,841.44	6,710,000.00
U S TREASURY NOTE	0.750% 08/31/2026 DD 08/31/21	\$ 19,230,535.71	\$ 18,368,238.92	20,745,000.00
U S TREASURY NOTE	0.750% 05/31/2026 DD 05/31/21	\$ 18,717,678.76	\$ 17,885,769.78	20,055,000.00
U S TREASURY NOTE	0.750% 04/30/2026 DD 04/30/21	\$ 17,723,768.97	\$ 17,038,597.61	19,060,000.00
U S TREASURY NOTE	0.750% 03/31/2026 DD 03/31/21	\$ 18,039,547.71	\$ 17,307,341.75	19,310,000.00
U S TREASURY NOTE	0.750% 01/31/2028 DD 01/31/21	\$ 9,853,320.79	\$ 9,196,129.69	10,815,000.00
U S TREASURY NOTE	0.625% 12/31/2027 DD 12/31/20	\$ 10,023,531.24	\$ 9,132,260.18	10,780,000.00
U S TREASURY NOTE	0.625% 11/30/2027 DD 11/30/20	\$ 10,275,714.56	\$ 9,489,146.54	11,175,000.00
U S TREASURY NOTE	0.625% 10/15/2024 DD 10/15/21	\$ 8,982,233.84	\$ 8,736,327.56	9,355,000.00
U S TREASURY NOTE	0.625% 08/15/2030 DD 08/15/20	\$ 14,689,837.90	\$ 13,275,258.44	16,865,000.00
U S TREASURY NOTE	0.625% 07/31/2026 DD 07/31/21	\$ 11,791,655.73	\$ 11,094,009.93	12,555,000.00
U S TREASURY NOTE	0.625% 05/15/2030 DD 05/15/20	\$ 14,277,806.07	\$ 12,655,210.51	15,990,000.00
U S TREASURY NOTE	0.625% 03/31/2027 DD 03/31/20	\$ 543,327.07	\$ 481,592.58	555,000.00
U S TREASURY NOTE	0.500% 10/31/2027 DD 10/31/20	\$ 5,487,492.09	\$ 4,960,736.12	5,865,000.00
U S TREASURY NOTE	0.500% 08/31/2027 DD 08/31/20	\$ 8,212,913.67	\$ 7,706,300.22	9,055,000.00
U S TREASURY NOTE	0.500% 06/30/2027 DD 06/30/20	\$ 1,473,175.65	\$ 1,295,916.80	1,515,000.00
U S TREASURY NOTE	0.500% 05/31/2027 DD 05/31/20	\$ 4,136,440.86	\$ 3,686,578.12	4,300,000.00
U S TREASURY NOTE	0.500% 04/30/2027 DD 04/30/20	\$ 7,293,674.70	\$ 6,767,889.87	7,860,000.00
U S TREASURY NOTE	0.500% 03/31/2025 DD 03/31/20	\$ 5,232,021.19	\$ 5,091,817.50	5,544,000.00
U S TREASURY NOTE	0.500% 02/28/2026 DD 02/28/21	\$ 10,728,032.65	\$ 10,193,665.65	11,440,000.00
U S TREASURY NOTE	0.375% 12/31/2025 DD 12/31/20	\$ 18,091,285.25	\$ 17,355,866.46	19,420,000.00
U S TREASURY NOTE	0.375% 11/30/2025 DD 11/30/20	\$ 7,450,884.54	\$ 6,686,037.15	7,475,000.00
U S TREASURY NOTE	0.375% 09/30/2027 DD 09/30/20	\$ 6,558,756.57	\$ 6,305,990.67	7,480,000.00
U S TREASURY NOTE	0.375% 09/15/2024 DD 09/15/21	\$ 8,033,423.80	\$ 7,782,134.79	8,350,000.00
U S TREASURY NOTE	0.375% 08/15/2024 DD 08/15/21	\$ 2,233,037.68	\$ 2,087,978.91	2,235,000.00
U S TREASURY NOTE	0.375% 07/31/2027 DD 07/31/20	\$ 5,327,270.67	\$ 5,149,544.44	6,070,000.00
U S TREASURY NOTE	0.375% 07/15/2024 DD 07/15/21	\$ 5,081,844.47	\$ 4,843,037.88	5,170,000.00
U S TREASURY NOTE	0.375% 04/30/2025 DD 04/30/20	\$ 9,529,063.70	\$ 9,321,870.94	10,214,000.00
U S TREASURY NOTE	0.375% 04/15/2024 DD 04/15/21	\$ 15,261,769.88	\$ 15,031,181.25	15,885,000.00
U S TREASURY NOTE	0.375% 01/31/2026 DD 01/31/21	\$ 7,730,562.98	\$ 7,002,148.03	7,870,000.00
U S TREASURY NOTE	0.250% 10/31/2025 DD 10/31/20	\$ 7,694,691.11	\$ 6,979,072.48	7,805,000.00
U S TREASURY NOTE	0.250% 09/30/2025 DD 09/30/20	\$ 6,476,899.14	\$ 6,204,424.25	6,910,000.00
U S TREASURY NOTE	0.250% 08/31/2025 DD 08/31/20	\$ 4,730,132.75	\$ 4,545,550.78	5,055,000.00
U S TREASURY NOTE	0.250% 07/31/2025 DD 07/31/20	\$ 5,863,803.83	\$ 5,305,108.54	5,879,000.00
U S TREASURY NOTE	0.250% 06/30/2025 DD 06/30/20	\$ 8,305,768.22	\$ 7,975,529.87	8,804,000.00
U S TREASURY NOTE	0.250% 06/15/2024 DD 06/15/21	\$ 5,787,429.71	\$ 5,480,931.28	5,840,000.00
U S TREASURY NOTE	0.250% 05/31/2025 DD 05/31/20	\$ 8,205,091.19	\$ 8,020,523.44	8,835,000.00
U S TREASURY NOTE	0.250% 05/15/2024 DD 05/15/21	\$ 11,085,575.80	\$ 10,847,456.09	11,525,000.00
U S TREASURY NOTE	0.250% 03/15/2024 DD 03/15/21	\$ 18,227,136.84	\$ 17,997,928.28	18,985,000.00
U S TREASURY NOTE	0.125% 02/15/2024 DD 02/15/21	\$ 2,014,382.75	\$ 1,928,737.90	2,030,000.00
UBER TECHNOLOGIES INC		\$ 16,204,759.60	\$ 12,389,680.54	500,998.00
UBIQUITI INC		\$ 176,477.96	\$ 404,003.81	1,477.00
UBS COMMERCIAL MORTG C1 D 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 184,755.05	\$ 160,249.53	176,300.22
UBS COMMERCIAL MORTG C1 E 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 555,933.75	\$ 250,251.60	642,000.00
UBS COMMERCIAL MORTG C1 F 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 661,204.33	\$ 42,281.04	861,000.00
UBS GROUP AG 144A	VAR RT 08/13/2030 DD 08/13/19	\$ 1,200,000.00	\$ 1,017,276.73	1,200,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
UBS GROUP AG 144A	VAR RT 08/05/2033 DD 08/05/22	\$ 200,000.00	\$ 185,136.28	200,000.00
UBS GROUP AG 144A	VAR RT 08/05/2027 DD 08/05/22	\$ 198,800.00	\$ 193,297.50	200,000.00
UBS GROUP AG 144A	4.125% 04/15/2026 DD 04/05/16	\$ 1,010,830.00	\$ 959,219.11	1,000,000.00
UBS-BAMLL TRUST 201 WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	\$ 769,000.90	\$ 763,860.33	849,000.00
UDEMY INC		\$ 172,714.97	\$ 140,905.80	13,356.00
UDR INC	3.200% 01/15/2030 DD 07/02/19	\$ 447,410.63	\$ 433,790.23	500,000.00
UDR INC	3.000% 08/15/2031 DD 08/15/19	\$ 102,328.00	\$ 83,385.87	100,000.00
UDR INC	2.950% 09/01/2026 DD 08/23/16	\$ 300,000.00	\$ 275,359.43	300,000.00
UDR INC		\$ 10,331,900.56	\$ 9,564,334.77	246,949.00
UFP INDUSTRIES INC		\$ 819,814.32	\$ 1,002,908.75	12,655.00
UFP TECHNOLOGIES INC		\$ 68,758.47	\$ 140,642.77	1,193.00
UGI CORP		\$ 1,996,338.80	\$ 1,981,836.34	53,462.00
U-HAUL HOLDING CO		\$ 73,747.31	\$ 137,714.72	2,288.00
U-HAUL HOLDING CO		\$ 776,129.95	\$ 1,117,853.36	20,332.00
UIPATH INC		\$ 2,159,709.34	\$ 1,274,622.35	100,285.00
ULTA BEAUTY INC		\$ 2,799,173.83	\$ 6,164,987.01	13,143.00
ULTRA CLEAN HOLDINGS INC		\$ 566,353.68	\$ 544,952.85	16,439.00
ULTRAGENYX PHARMACEUTICAL INC		\$ 5,317,075.02	\$ 3,451,909.31	74,507.00
UMB FINANCIAL CORP		\$ 1,661,062.02	\$ 1,699,130.88	20,344.00
UMH PROPERTIES INC		\$ 224,089.48	\$ 182,364.70	11,327.00
UMPQUA HOLDINGS CORP		\$ 1,198,491.36	\$ 959,312.55	53,743.00
UNDER ARMOUR INC		\$ 860,885.92	\$ 469,656.16	46,226.00
UNDER ARMOUR INC		\$ 820,448.85	\$ 445,446.96	49,938.00
UNICREDIT SPA 144A	7.830% 12/04/2023 DD 12/04/18	\$ 1,200,000.00	\$ 1,205,625.60	1,200,000.00
UNIFI INC		\$ 166,673.05	\$ 53,476.71	6,211.00
UNIFIRST CORP/MA		\$ 1,218,009.23	\$ 1,314,647.88	6,812.00
UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	\$ 844,172.24	\$ 805,108.38	750,000.00
UNILEVER CAPITAL CORP	3.375% 03/22/2025 DD 03/22/18	\$ 247,223.06	\$ 242,923.93	250,000.00
UNILEVER CAPITAL CORP	1.750% 08/12/2031 DD 08/12/21	\$ 212,083.38	\$ 204,287.89	260,000.00
UNION ELECTRIC CO	3.900% 09/15/2042 DD 09/11/12	\$ 73,988.40	\$ 70,378.84	86,000.00
UNION ELECTRIC CO	3.900% 04/01/2052 DD 04/01/22	\$ 174,451.35	\$ 161,126.51	200,000.00
UNION ELECTRIC CO	3.250% 10/01/2049 DD 10/01/19	\$ 48,865.00	\$ 35,378.92	50,000.00
UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	\$ 308,361.91	\$ 288,802.08	350,000.00
UNION PACIFIC CORP	3.950% 09/10/2028 DD 06/08/18	\$ 607,075.86	\$ 567,142.84	590,000.00
UNION PACIFIC CORP	3.875% 02/01/2055 DD 01/29/15	\$ 460,222.26	\$ 428,441.70	544,000.00
UNION PACIFIC CORP	3.839% 03/20/2060 DD 03/20/20	\$ 722,665.40	\$ 660,471.77	855,000.00
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	\$ 102,624.00	\$ 79,549.31	100,000.00
UNION PACIFIC CORP	3.799% 04/06/2071 DD 04/06/21	\$ 398,473.00	\$ 368,245.53	500,000.00
UNION PACIFIC CORP	3.375% 02/14/2042 DD 02/14/22	\$ 332,615.40	\$ 317,933.31	400,000.00
UNION PACIFIC CORP	3.250% 02/05/2050 DD 01/31/20	\$ 235,022.82	\$ 216,168.11	300,000.00
UNION PACIFIC CORP	3.150% 03/01/2024 DD 02/19/19	\$ 511,306.07	\$ 489,771.25	500,000.00
UNION PACIFIC CORP	2.800% 02/14/2032 DD 02/14/22	\$ 395,324.00	\$ 345,315.07	400,000.00
UNION PACIFIC CORP	2.750% 03/01/2026 DD 03/01/16	\$ 151,244.54	\$ 149,406.15	158,000.00
UNION PACIFIC CORP	2.150% 02/05/2027 DD 01/31/20	\$ 137,620.09	\$ 135,442.30	150,000.00
UNION PACIFIC CORP		\$ 19,893,814.26	\$ 34,030,505.01	164,343.00
UNISYS CORP		\$ 302,181.93	\$ 81,443.18	15,938.00
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	\$ 555,893.48	\$ 516,136.09	554,858.98
UNITED AIRLINES 2014-1 CLASS A	4.000% 10/11/2027 DD 04/07/14	\$ 276,052.20	\$ 273,443.91	294,319.69
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	\$ 1,151,337.47	\$ 1,129,949.07	1,146,055.85
UNITED AIRLINES 2020-1 CLASS B	4.875% 07/15/2027 DD 02/01/21	\$ 364,777.79	\$ 362,477.80	381,000.00
UNITED AIRLINES HOLDINGS INC		\$ 3,146,711.33	\$ 3,119,750.40	82,752.00
UNITED BANKSHARES INC/WV		\$ 2,306,166.48	\$ 2,437,740.94	60,206.00
UNITED COMMUNITY BANKS INC/GA		\$ 1,401,364.28	\$ 1,649,647.09	48,806.13
UNITED FIRE GROUP INC		\$ 361,954.83	\$ 265,091.04	9,689.00
UNITED INTEGRATED SERVICES CO		\$ 1,240,024.12	\$ 1,202,713.47	202,000.00
UNITED KINGDOM INFLATION- REGS	2.000% 01/26/2035	\$ 78,373.92	\$ 72,091.87	25,000.00
UNITED KINGDOM INFLATION- REGS	1.250% 11/22/2032	\$ 1,370,365.60	\$ 981,509.01	737,640.00
UNITED KINGDOM INFLATION- REGS	1.250% 11/22/2027	\$ 1,882,909.42	\$ 1,430,964.17	1,127,922.30
UNITED KINGDOM INFLATION- REGS	0.750% 03/22/2034	\$ 2,951,481.53	\$ 2,024,479.16	1,601,608.80
UNITED KINGDOM INFLATION- REGS	0.625% 11/22/2042	\$ 2,050,608.48	\$ 1,187,091.48	963,245.75
UNITED KINGDOM INFLATION- REGS	0.500% 03/22/2050	\$ 656,103.32	\$ 466,016.68	391,949.45
UNITED KINGDOM INFLATION- REGS	0.375% 03/22/2062	\$ 1,510,624.66	\$ 777,252.49	648,973.21
UNITED KINGDOM INFLATION- REGS	0.250% 03/22/2052	\$ 2,283,013.94	\$ 1,505,618.96	1,360,166.25
UNITED KINGDOM INFLATION- REGS	0.125% 11/22/2065	\$ 700,302.20	\$ 226,683.57	204,997.50
UNITED KINGDOM INFLATION- REGS	0.125% 11/22/2056	\$ 1,191,734.73	\$ 1,304,469.30	1,216,048.50
UNITED KINGDOM INFLATION- REGS	0.125% 11/22/2036	\$ 1,486,479.99	\$ 1,013,569.30	876,051.20
UNITED KINGDOM INFLATION- REGS	0.125% 08/10/2048	\$ 1,223,391.81	\$ 1,377,861.89	1,282,287.60
UNITED KINGDOM INFLATION- REGS	0.125% 08/10/2041	\$ 1,809,580.40	\$ 1,246,058.87	1,105,683.00
UNITED KINGDOM INFLATION- REGS	0.125% 08/10/2031	\$ 2,949,145.01	\$ 2,911,080.82	2,406,336.10
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2068	\$ 1,599,383.38	\$ 1,169,298.49	1,054,796.01
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2046	\$ 979,773.58	\$ 740,168.14	683,431.65
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2044	\$ 2,650,752.25	\$ 1,502,391.44	1,365,416.70
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2026	\$ 5,109,715.29	\$ 4,092,311.31	3,376,712.49
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2024	\$ 1,176,945.54	\$ 968,290.89	792,833.40
UNITED NATURAL FOODS INC		\$ 1,019,090.67	\$ 982,343.67	25,377.00
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	\$ 552,087.74	\$ 525,148.23	475,000.00
UNITED PARCEL SERVICE INC	5.300% 04/01/2050 DD 03/24/20	\$ 241,082.03	\$ 197,143.33	190,000.00
UNITED PARCEL SERVICE INC	4.450% 04/01/2030 DD 03/24/20	\$ 507,896.48	\$ 492,150.75	500,000.00
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	\$ 62,652.83	\$ 57,218.21	70,000.00
UNITED PARCEL SERVICE INC	3.050% 11/15/2027 DD 11/14/17	\$ 96,280.78	\$ 93,889.32	100,000.00
UNITED PARCEL SERVICE INC		\$ 23,158,872.82	\$ 33,647,427.36	193,554.00
UNITED RENTALS INC		\$ 2,528,722.43	\$ 6,770,040.16	19,048.00
UNITED STATES CELLULAR CORP		\$ 238,527.16	\$ 142,718.25	6,845.00
UNITED STATES LIME & MINERALS		\$ 55,183.15	\$ 67,424.04	479.00
UNITED STATES STEEL CORP		\$ 1,476,242.28	\$ 1,512,168.30	60,366.00
UNITED THERAPEUTICS CORP		\$ 2,727,325.87	\$ 7,004,809.01	25,189.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
UNITEDHEALTH GROUP INC	6.050% 02/15/2063 DD 10/28/22	\$ 259,652.50	\$ 271,284.72	250,000.00
UNITEDHEALTH GROUP INC	5.350% 02/15/2033 DD 10/28/22	\$ 253,072.50	\$ 257,921.95	250,000.00
UNITEDHEALTH GROUP INC	5.300% 02/15/2030 DD 10/28/22	\$ 252,007.50	\$ 257,610.45	250,000.00
UNITEDHEALTH GROUP INC	5.250% 02/15/2028 DD 10/28/22	\$ 252,530.00	\$ 255,557.71	250,000.00
UNITEDHEALTH GROUP INC	5.150% 10/15/2025 DD 10/28/22	\$ 251,540.00	\$ 252,851.30	250,000.00
UNITEDHEALTH GROUP INC	4.950% 05/15/2062 DD 05/20/22	\$ 313,053.02	\$ 280,764.86	300,000.00
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	\$ 1,026,789.44	\$ 959,840.33	1,025,000.00
UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	\$ 1,552,186.25	\$ 1,345,000.73	1,515,000.00
UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	\$ 277,238.43	\$ 259,127.30	300,000.00
UNITEDHEALTH GROUP INC	4.200% 05/15/2032 DD 05/20/22	\$ 260,280.18	\$ 246,808.96	260,000.00
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	\$ 210,528.29	\$ 192,394.75	225,000.00
UNITEDHEALTH GROUP INC	3.750% 07/15/2025 DD 07/23/15	\$ 189,463.14	\$ 185,736.39	190,000.00
UNITEDHEALTH GROUP INC	3.700% 08/15/2049 DD 07/25/19	\$ 255,369.26	\$ 237,396.70	300,000.00
UNITEDHEALTH GROUP INC	3.500% 08/15/2039 DD 07/25/19	\$ 908,007.32	\$ 858,148.66	1,050,000.00
UNITEDHEALTH GROUP INC	3.500% 02/15/2024 DD 12/17/18	\$ 207,290.16	\$ 203,659.95	207,000.00
UNITEDHEALTH GROUP INC	3.100% 03/15/2026 DD 02/25/16	\$ 609,487.60	\$ 596,597.55	627,000.00
UNITEDHEALTH GROUP INC	2.750% 05/15/2040 DD 05/18/20	\$ 155,131.67	\$ 145,097.25	200,000.00
UNITEDHEALTH GROUP INC	2.375% 08/15/2024 DD 07/25/19	\$ 126,889.62	\$ 125,007.51	130,000.00
UNITEDHEALTH GROUP INC	2.300% 05/15/2031 DD 05/19/21	\$ 274,637.22	\$ 266,674.69	320,000.00
UNITEDHEALTH GROUP INC	2.000% 05/15/2030 DD 05/18/20	\$ 527,812.38	\$ 511,548.60	620,000.00
UNITEDHEALTH GROUP INC	1.250% 01/15/2026 DD 05/18/20	\$ 137,669.84	\$ 135,935.38	150,000.00
UNITEDHEALTH GROUP INC		\$ 55,449,213.12	\$ 130,330,968.32	245,824.00
UNITI GROUP INC		\$ 1,180,271.74	\$ 596,836.31	107,927.00
UNITI GROUP LP / UNITI FI 144A	7.875% 02/15/2025 DD 02/10/20	\$ 485,000.00	\$ 469,428.11	485,000.00
UNITIL CORP		\$ 339,744.72	\$ 369,175.68	7,188.00
UNITY BANCORP INC		\$ 85,527.25	\$ 90,462.30	3,310.00
UNITY SOFTWARE INC		\$ 5,294,769.37	\$ 1,875,361.05	65,595.00
UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	\$ 146,377.52	\$ 131,535.00	125,000.00
UNIV OF CALIFORNIA CA REVENUES	4.858% 05/15/2112 DD 03/01/12	\$ 274,304.90	\$ 160,164.30	190,000.00
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	\$ 459,750.00	\$ 407,910.00	500,000.00
UNIV OF CALIFORNIA CA REVENUES	4.601% 05/15/2031 DD 10/02/13	\$ 617,975.00	\$ 491,070.00	500,000.00
UNIV OF CALIFORNIA CA REVENUES	3.063% 07/01/2025 DD 05/18/17	\$ 204,604.00	\$ 192,334.00	200,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.583% 05/15/2049 DD 12/17/09	\$ 246,434.00	\$ 227,390.00	200,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	\$ 59,107.50	\$ 56,838.50	50,000.00
UNIV OF MICHIGAN MI	3.599% 04/01/2047 DD 04/12/22	\$ 288,171.00	\$ 254,094.00	300,000.00
UNIV OF MINNESOTA MN	4.048% 04/01/2052 DD 04/19/22	\$ 299,682.00	\$ 254,220.00	300,000.00
UNIV OF PITTSBURGH PA OF THE C	3.555% 09/15/2119 DD 11/26/19	\$ 496,395.20	\$ 281,202.60	460,000.00
UNIV OF TEXAS TX	4.794% 08/15/2046 DD 09/23/10	\$ 322,830.00	\$ 296,490.00	300,000.00
UNIVAR SOLUTIONS INC		\$ 1,126,463.00	\$ 1,311,750.00	41,250.00
UNIVERSAL CORP/VA		\$ 605,692.00	\$ 585,293.23	11,083.00
UNIVERSAL DISPLAY CORP		\$ 1,459,286.44	\$ 1,202,377.16	11,129.00
UNIVERSAL ELECTRONICS INC		\$ 267,464.82	\$ 115,370.64	5,544.00
UNIVERSAL HEALTH REALTY INCOME		\$ 135,326.06	\$ 105,053.73	2,201.00
UNIVERSAL HEALTH SERVICES INC	2.650% 10/15/2030 DD 10/15/22	\$ 201,465.29	\$ 198,968.27	250,000.00
UNIVERSAL HEALTH SERVICES INC	1.650% 09/01/2026 DD 09/01/22	\$ 172,478.86	\$ 171,391.98	200,000.00
UNIVERSAL HEALTH SERVICES INC		\$ 1,519,699.73	\$ 2,408,232.77	17,093.00
UNIVERSAL INSURANCE HOLDINGS I		\$ 212,771.18	\$ 115,123.89	10,871.00
UNIVERSAL LOGISTICS HOLDINGS I		\$ 37,066.52	\$ 61,195.20	1,830.00
UNIVERSAL TECHNICAL INSTITUTE		\$ 35,968.64	\$ 35,132.16	5,228.00
UNIVERSAL VISION BIOTECHNOLOGY		\$ 216,228.31	\$ 242,797.41	25,000.00
UNIVERSITY OF CHICAGO/THE	2.761% 04/01/2045 DD 03/18/20	\$ 200,389.35	\$ 186,891.99	250,000.00
UNIVERSITY OF MIAMI	4.063% 04/01/2052 DD 04/07/22	\$ 89,209.87	\$ 81,489.55	100,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.841% 10/01/2047 DD 04/18/17	\$ 127,335.67	\$ 116,357.77	140,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.226% 10/01/2120 DD 02/04/20	\$ 247,010.40	\$ 139,163.15	240,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.028% 10/01/2039 DD 08/22/16	\$ 367,437.85	\$ 315,204.74	400,000.00
UNIVEST FINANCIAL CORP		\$ 364,933.99	\$ 350,769.12	13,424.00
UNUM GROUP	4.500% 12/15/2049 DD 09/11/19	\$ 386,721.26	\$ 354,503.04	500,000.00
UNUM GROUP	4.000% 06/15/2029 DD 06/13/19	\$ 550,980.00	\$ 451,667.31	500,000.00
UNUM GROUP		\$ 1,574,186.55	\$ 2,155,757.23	52,541.00
UPLAND SOFTWARE INC		\$ 307,038.59	\$ 95,648.95	13,415.00
UPSTART HOLDINGS INC		\$ 2,933,886.69	\$ 257,631.36	19,488.00
UPWORK INC		\$ 835,779.47	\$ 218,425.68	20,922.00
URANIUM ENERGY CORP		\$ 190,706.70	\$ 245,495.36	63,272.00
URBAN EDGE PROPERTIES		\$ 2,824,420.79	\$ 2,191,474.06	155,534.00
URBAN ONE INC		\$ 21,539.07	\$ 17,103.45	3,759.00
URBAN ONE INC		\$ 22,098.70	\$ 18,672.16	4,966.00
URBAN OUTFITTERS INC		\$ 691,817.02	\$ 692,866.35	29,051.00
UR-ENERGY INC		\$ 53,334.22	\$ 47,800.90	41,566.00
URSTADT BIDDLE PROPERTIES INC		\$ 260,150.14	\$ 255,313.35	13,473.00
URUGUAY GOVERNMENT INTERNATION	7.625% 03/21/2036 DD 03/21/06	\$ 497,949.82	\$ 505,233.95	400,000.00
URUGUAY GOVERNMENT INTERNATION	4.975% 04/20/2055 DD 04/20/18	\$ 686,786.53	\$ 668,775.95	700,000.00
URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	\$ 1,067,250.00	\$ 1,006,962.40	1,000,000.00
US 10YR NOTE FUTURE (CBT)	EXP MAR 23	\$ -	\$ 13,803.36	(35.00)
US 10YR ULTRA FUTURE (CBT)	EXP MAR 23	\$ -	\$ (6,890.60)	42.00
US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	\$ 505,966.26	\$ 440,373.46	455,312.73
US BANCORP	VAR RT 11/03/2036 DD 11/03/21	\$ 605,976.41	\$ 570,728.77	750,000.00
US BANCORP	VAR RT 07/22/2033 DD 07/22/22	\$ 305,304.00	\$ 284,633.60	300,000.00
US BANCORP	3.600% 09/11/2024 DD 09/11/14	\$ 279,296.01	\$ 272,121.30	278,000.00
US BANCORP	3.100% 04/27/2026 DD 04/26/16	\$ 136,589.80	\$ 134,121.35	142,000.00
US BANCORP	2.400% 07/30/2024 DD 07/29/19	\$ 134,591.77	\$ 132,664.99	138,000.00
US BANCORP	2.375% 07/22/2026 DD 07/22/16	\$ 939,429.11	\$ 922,740.65	1,000,000.00
US BANCORP		\$ 14,816,666.55	\$ 15,612,292.78	357,998.00
US BANK NA/CINCINNATI OH	2.800% 01/27/2025 DD 01/27/15	\$ 347,717.19	\$ 343,952.24	357,000.00
US BANK NA/CINCINNATI OH	2.050% 01/21/2025 DD 01/21/20	\$ 114,912.18	\$ 113,557.53	120,000.00
US FOODS HOLDING CORP		\$ 1,715,605.13	\$ 1,933,084.44	56,822.00
US PHYSICAL THERAPY INC		\$ 227,751.64	\$ 177,698.79	2,193.00

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US SILICA HOLDINGS INC		\$ 533,359.45	\$ 379,575.00	30,366.00
US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	\$ 10,783,833.30	\$ 9,302,904.68	8,279,774.08
US TREAS-CPI INFLAT	3.625% 04/15/2028 DD 04/15/98	\$ 52,832,149.54	\$ 44,833,304.73	41,138,559.00
US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	\$ 6,338,733.49	\$ 5,447,191.59	4,759,171.20
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	\$ 11,920,689.72	\$ 10,779,918.84	10,339,557.01
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	\$ 2,719,054.81	\$ 2,562,066.17	2,511,869.00
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	\$ 34,452,896.31	\$ 31,340,585.93	31,315,449.95
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	\$ 9,726,746.46	\$ 7,929,658.23	7,490,433.30
US TREAS-CPI INFLAT	2.125% 02/15/2040 DD 02/15/10	\$ 6,365,111.17	\$ 4,936,695.09	4,666,628.70
US TREAS-CPI INFLAT	2.000% 01/15/2026 DD 01/15/06	\$ 11,272,687.33	\$ 10,240,952.96	10,253,879.00
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	\$ 1,316,954.52	\$ 1,186,823.40	1,187,645.55
US TREAS-CPI INFLAT	1.625% 10/15/2027 DD 10/15/22	\$ 8,548,741.25	\$ 8,485,572.11	8,495,533.55
US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	\$ 13,558,087.02	\$ 11,745,514.78	12,657,447.01
US TREAS-CPI INFLAT	1.000% 02/15/2049 DD 02/15/19	\$ 4,367,632.73	\$ 4,063,788.96	4,866,857.42
US TREAS-CPI INFLAT	1.000% 02/15/2048 DD 02/15/18	\$ 8,052,347.27	\$ 6,309,547.16	7,503,791.40
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	\$ 1,446,416.35	\$ 1,216,497.55	1,433,629.80
US TREAS-CPI INFLAT	0.875% 02/15/2047 DD 02/15/17	\$ 4,314,598.01	\$ 3,361,570.92	4,104,346.74
US TREAS-CPI INFLAT	0.875% 01/15/2029 DD 01/15/19	\$ 68,492,763.36	\$ 58,537,509.44	61,446,765.54
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	\$ 53,239,333.03	\$ 50,854,702.71	53,388,473.20
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	\$ 9,306,618.61	\$ 7,775,854.68	9,623,214.87
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	\$ 73,077,351.01	\$ 54,117,272.39	64,702,109.89
US TREAS-CPI INFLAT	0.625% 007/15/2032 DD 07/15/22	\$ 56,777,367.65	\$ 56,624,412.02	60,730,864.10
US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	\$ 1,720,400.66	\$ 1,330,091.01	1,649,858.93
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	\$ 7,923,827.30	\$ 7,306,637.11	7,612,022.78
US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	\$ 17,025,213.94	\$ 16,217,571.98	16,569,594.00
US TREAS-CPI INFLAT	0.500% 04/15/2024 DD 04/15/19	\$ 9,173,267.80	\$ 8,587,960.08	8,831,413.53
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	\$ 27,301,477.10	\$ 25,132,262.98	26,727,000.00
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	\$ 14,314,517.22	\$ 12,920,500.18	13,709,828.03
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	\$ 20,033,905.71	\$ 19,078,326.04	19,865,423.11
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	\$ 67,204,148.28	\$ 60,462,674.15	64,119,409.18
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	\$ 6,255,065.35	\$ 5,065,426.32	5,533,275.01
US TREAS-CPI INFLAT	0.250% 02/15/2050 DD 02/15/20	\$ 6,728,735.22	\$ 4,176,579.39	6,200,606.01
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	\$ 46,003,251.00	\$ 42,833,378.45	44,654,484.80
US TREAS-CPI INFLAT	0.125% 007/15/2031 DD 07/15/21	\$ 28,851,344.51	\$ 25,259,901.64	28,588,689.45
US TREAS-CPI INFLAT	0.125% 004/15/2027 DD 04/15/22	\$ 60,528,380.83	\$ 57,277,968.01	61,463,583.99
US TREAS-CPI INFLAT	0.125% 002/15/2052 DD 02/15/22	\$ 7,574,817.96	\$ 5,574,038.72	8,617,790.42
US TREAS-CPI INFLAT	0.125% 001/15/2032 DD 01/15/22	\$ 21,389,477.96	\$ 18,387,526.99	20,993,382.92
US TREAS-CPI INFLAT	0.125% 001/15/2031 DD 01/15/21	\$ 14,262,647.58	\$ 13,707,867.37	15,435,740.10
US TREAS-CPI INFLAT	0.125% 10/15/2026 DD 10/15/21	\$ 19,756,309.19	\$ 17,799,720.43	18,990,186.75
US TREAS-CPI INFLAT	0.125% 10/15/2025 DD 10/15/20	\$ 14,688,785.97	\$ 13,090,848.31	13,774,938.05
US TREAS-CPI INFLAT	0.125% 10/15/2024 DD 10/15/19	\$ 32,449,879.64	\$ 31,231,808.48	32,431,815.83
US TREAS-CPI INFLAT	0.125% 07/15/2030 DD 07/15/20	\$ 5,561,295.28	\$ 5,457,652.66	6,095,634.10
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	\$ 9,739,443.38	\$ 8,293,089.76	8,801,148.00
US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	\$ 15,430,152.18	\$ 14,821,992.76	15,316,176.55
US TREAS-CPI INFLAT	0.125% 04/15/2026 DD 04/15/21	\$ 25,687,365.09	\$ 23,637,657.39	25,143,412.38
US TREAS-CPI INFLAT	0.125% 04/15/2025 DD 04/15/20	\$ 46,757,182.21	\$ 42,616,945.45	44,719,008.05
US TREAS-CPI INFLAT	0.125% 02/15/2051 DD 02/15/21	\$ 26,248,729.82	\$ 19,524,064.45	30,352,140.02
US TREAS-CPI INFLAT	0.125% 01/15/2030 DD 01/15/20	\$ 67,881,038.27	\$ 60,757,301.81	67,641,750.68
USANA HEALTH SCIENCES INC		\$ 178,425.99	\$ 102,463.20	1,926.00
USCB FINANCIAL HOLDINGS INC		\$ 63,151.14	\$ 64,818.60	5,313.00
USERTESTING INC		\$ 47,687.46	\$ 59,336.51	7,901.00
UTAH ACQUISITION SUB INC	3.950% 06/15/2026 DD 12/15/16	\$ 487,440.40	\$ 467,432.37	500,000.00
UTAH MEDICAL PRODUCTS INC		\$ 56,296.82	\$ 66,751.92	664.00
UTZ BRANDS INC		\$ 1,864,483.05	\$ 1,803,837.10	113,735.00
UWM HOLDINGS CORP		\$ 97,372.57	\$ 43,397.41	13,111.00
V2X INC		\$ 206,984.93	\$ 223,956.96	5,424.00
VAALCO ENERGY INC		\$ 110,751.71	\$ 80,246.88	17,598.00
VACASA INC		\$ 172,087.84	\$ 63,567.00	50,450.00
VAIL RESORTS INC		\$ 1,859,667.52	\$ 2,434,745.25	10,215.00
VALARIS LTD		\$ 483,519.77	\$ 738,410.40	10,920.00
VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	\$ 1,183,700.00	\$ 1,055,133.00	1,000,000.00
VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	\$ 185,134.50	\$ 168,595.67	150,000.00
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	\$ 76,548.88	\$ 74,802.70	70,000.00
VALERO ENERGY CORP	2.800% 12/01/2031 DD 11/29/21	\$ 627,294.01	\$ 611,265.67	750,000.00
VALERO ENERGY CORP	2.150% 09/15/2027 DD 09/10/20	\$ 442,989.26	\$ 438,344.72	500,000.00
VALERO ENERGY CORP		\$ 5,879,495.34	\$ 12,831,889.00	101,150.00
VALHI INC		\$ 28,677.37	\$ 24,200.00	1,100.00
VALLEY NATIONAL BANCORP		\$ 2,345,401.99	\$ 2,238,531.75	197,925.00
VALMONT INDUSTRIES INC		\$ 814,685.99	\$ 1,830,589.12	5,536.00
VALUE ADDED TECHNOLOGY CO LTD		\$ 841,893.14	\$ 651,953.16	25,134.00
VALUE LINE INC		\$ 4,997.76	\$ 8,446.08	166.00
VALVOLINE INC		\$ 955,938.92	\$ 1,523,089.85	46,649.00
VANDA PHARMACEUTICALS INC		\$ 332,468.24	\$ 184,306.60	24,940.00
VAR MARGIN ON SWAPS		\$ (4,788,677.89)	\$ (4,788,677.89)	-
VAREX IMAGING CORP		\$ 442,146.74	\$ 354,844.00	17,480.00
VARONIS SYSTEMS INC		\$ 4,401,958.60	\$ 4,252,438.26	177,629.00
VASA TRUST 2021-VA VASA F 144A	VAR RT 07/15/2039 DD 04/15/21	\$ 1,183,820.31	\$ 1,050,701.21	1,183,000.00
VASA TRUST 2021-VA VASA G 144A	VAR RT 07/15/2039 DD 04/15/21	\$ 273,000.00	\$ 240,273.77	273,000.00
VAXART INC		\$ 263,410.54	\$ 46,477.81	48,364.00
VAXCYTE INC		\$ 364,971.81	\$ 610,691.20	12,736.00
VBI VACCINES INC		\$ 145,606.29	\$ 33,309.69	85,191.00
VECTOR GROUP LTD		\$ 510,158.83	\$ 715,300.32	60,312.00
VEECO INSTRUMENTS INC		\$ 277,516.31	\$ 233,476.28	12,566.00
VEEVA SYSTEMS INC		\$ 4,208,499.72	\$ 5,865,194.72	36,344.00
VELO3D INC		\$ 16,185.12	\$ 17,244.86	9,634.00
VELOCITY FINANCIAL INC		\$ 45,561.03	\$ 35,425.15	3,671.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
VELODYNE LIDAR INC		\$ 190,982.53	\$ 67,189.88	90,920.00
VENTAS INC		\$ 17,263,748.17	\$ 14,175,748.35	314,667.00
VENTAS REALTY LP	4.000% 03/01/2028 DD 02/23/18	\$ 38,260.16	\$ 36,984.70	40,000.00
VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	\$ 281,651.10	\$ 278,516.33	290,000.00
VENTAS REALTY LP	3.000% 01/15/2030 DD 08/21/19	\$ 994,344.36	\$ 922,821.27	1,100,000.00
VENTYX BIOSCIENCES INC		\$ 76,850.84	\$ 141,882.33	4,327.00
VERA THERAPEUTICS INC		\$ 57,080.29	\$ 51,645.15	2,669.00
VERACYTE INC		\$ 1,238,945.50	\$ 780,028.83	32,871.00
VERADIGM INC		\$ 674,143.59	\$ 878,701.32	49,813.00
VERICEL CORP		\$ 353,755.90	\$ 212,563.80	8,070.00
VERINT SYSTEMS INC		\$ 530,036.36	\$ 465,835.20	12,840.00
VERIS RESIDENTIAL INC		\$ 1,967,783.85	\$ 1,602,749.16	100,612.00
VERISIGN INC	2.700% 06/15/2031 DD 06/08/21	\$ 1,870,798.99	\$ 1,490,382.12	1,830,000.00
VERISIGN INC		\$ 2,751,292.59	\$ 5,176,677.12	25,198.00
VERISK ANALYTICS INC	4.125% 03/15/2029 DD 03/06/19	\$ 478,777.91	\$ 468,065.93	500,000.00
VERISK ANALYTICS INC	4.000% 06/15/2025 DD 05/15/15	\$ 104,381.00	\$ 97,197.24	100,000.00
VERISK ANALYTICS INC		\$ 4,310,130.71	\$ 7,143,775.06	40,493.00
VERITAS POOL A MEZZ TERM LOAN	0.000% 11/02/2023 DD 11/02/20	\$ 4,819,107.15	\$ 4,626,342.86	4,819,107.15
VERITEX HOLDINGS INC		\$ 604,423.92	\$ 612,509.04	21,813.00
VERITIV CORP		\$ 189,652.39	\$ 284,679.69	2,339.00
VERITONE INC		\$ 96,894.93	\$ 29,049.30	5,481.00
VERIZON COMMUNICATIONS INC	4.016% 12/03/2029 DD 06/03/19	\$ 1,443,786.26	\$ 1,401,077.43	1,500,000.00
VERIZON COMMUNICATIONS INC	4.000% 03/22/2050 DD 03/20/20	\$ 430,969.47	\$ 391,179.88	500,000.00
VERIZON COMMUNICATIONS INC	3.875% 03/01/2052 DD 03/01/22	\$ 593,694.00	\$ 455,013.04	600,000.00
VERIZON COMMUNICATIONS INC	3.700% 03/22/2061 DD 03/22/21	\$ 1,069,012.27	\$ 868,375.49	1,245,000.00
VERIZON COMMUNICATIONS INC	3.550% 03/22/2051 DD 03/22/21	\$ 953,202.44	\$ 854,823.80	1,200,000.00
VERIZON COMMUNICATIONS INC	3.400% 03/22/2041 DD 03/22/21	\$ 1,300,975.92	\$ 1,203,043.92	1,600,000.00
VERIZON COMMUNICATIONS INC	3.150% 03/22/2030 DD 03/20/20	\$ 203,501.21	\$ 198,414.23	225,000.00
VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 DD 04/30/21	\$ 2,145,652.46	\$ 1,756,478.27	2,879,000.00
VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 DD 11/20/20	\$ 369,869.56	\$ 313,479.64	500,000.00
VERIZON COMMUNICATIONS INC	2.850% 09/03/2041 DD 09/03/21	\$ 147,920.50	\$ 120,435.23	175,000.00
VERIZON COMMUNICATIONS INC	2.650% 11/20/2040 DD 11/20/20	\$ 325,826.57	\$ 303,742.71	450,000.00
VERIZON COMMUNICATIONS INC	2.550% 03/21/2031 DD 03/22/21	\$ 2,632,644.04	\$ 2,536,976.16	3,085,000.00
VERIZON COMMUNICATIONS INC	2.355% 03/15/2032 DD 03/15/22	\$ 248,915.13	\$ 237,810.62	300,000.00
VERIZON COMMUNICATIONS INC	1.750% 01/20/2031 DD 11/20/20	\$ 1,194,657.99	\$ 1,163,757.62	1,500,000.00
VERIZON COMMUNICATIONS INC	1.680% 10/30/2030 DD 04/30/21	\$ 178,478.14	\$ 173,821.99	223,000.00
VERIZON COMMUNICATIONS INC	1.450% 03/20/2026 DD 03/22/21	\$ 961,075.15	\$ 897,723.51	1,000,000.00
VERIZON COMMUNICATIONS INC		\$ 52,731,836.00	\$ 43,471,596.00	1,103,340.00
VERRA MOBILITY CORP		\$ 364,152.95	\$ 344,809.56	24,932.00
VERTEX ENERGY INC		\$ 130,884.00	\$ 67,623.40	10,907.00
VERTEX PHARMACEUTICALS INC		\$ 8,954,078.09	\$ 19,568,021.58	67,761.00
VERTIV HOLDINGS CO		\$ 1,445,573.88	\$ 1,090,122.64	79,804.00
VERU INC		\$ 83,193.23	\$ 58,512.96	11,082.00
VERVE THERAPEUTICS INC		\$ 629,684.91	\$ 372,061.80	19,228.00
VF CORP	2.400% 04/23/2025 DD 04/23/20	\$ 519,554.30	\$ 511,589.19	545,000.00
VF CORP		\$ 4,348,031.01	\$ 2,611,823.17	94,597.00
VIA RENEWABLES INC		\$ 26,010.98	\$ 12,683.02	2,482.00
VIAD CORP		\$ 311,609.61	\$ 225,144.09	9,231.00
VIAANT TECHNOLOGY INC		\$ 43,009.94	\$ 7,943.52	1,976.00
VIAPLAY GROUP AB		\$ 2,039,702.99	\$ 1,473,091.32	77,500.00
VIASAT INC		\$ 1,233,470.96	\$ 580,555.95	18,343.00
VIATRIS INC	4.000% 06/22/2050 DD 06/22/21	\$ 323,530.46	\$ 252,616.52	410,000.00
VIATRIS INC	2.700% 06/22/2030 DD 06/22/21	\$ 200,703.40	\$ 195,458.56	250,000.00
VIATRIS INC	1.650% 06/22/2025 DD 06/22/21	\$ 510,637.45	\$ 511,716.27	565,000.00
VIATRIS INC		\$ 4,130,861.08	\$ 3,462,520.74	311,098.00
VIAVI SOLUTIONS INC		\$ 1,963,276.01	\$ 1,410,515.57	134,207.00
VICARIOUS SURGICAL INC		\$ 31,907.70	\$ 17,755.80	8,790.00
VICI PROPERTIES INC		\$ 12,456,132.46	\$ 14,462,339.40	446,368.50
VICI PROPERTIES LP	5.125% 05/15/2032 DD 04/29/22	\$ 473,475.00	\$ 462,975.00	500,000.00
VICI PROPERTIES LP	4.950% 02/15/2030 DD 04/29/22	\$ 698,397.00	\$ 666,342.14	700,000.00
VICOR CORP		\$ 403,255.17	\$ 216,236.25	4,023.00
VICTORIA'S SECRET & CO		\$ 876,247.10	\$ 746,478.14	20,863.00
VICTORY CAPITAL HOLDINGS INC		\$ 167,381.39	\$ 169,780.24	6,328.00
VIEW INC		\$ 269,603.91	\$ 54,839.99	56,829.00
VIEWRAY INC		\$ 149,293.54	\$ 138,485.76	30,912.00
VILLAGE SUPER MARKET INC		\$ 108,224.88	\$ 88,106.07	3,783.00
VIMEO INC		\$ 191,229.32	\$ 95,504.92	27,844.00
VINCO VENTURES INC		\$ 106,652.48	\$ 32,240.11	69,483.00
VINTAGE WINE ESTATES INC		\$ 116,109.00	\$ 42,057.26	12,901.00
VIR BIOTECHNOLOGY INC		\$ 1,001,176.16	\$ 839,482.08	33,168.00
VIRGIN GALACTIC HOLDINGS INC		\$ 516,732.69	\$ 283,160.64	81,368.00
VIRGINIA ELECTRIC AND POWER CO	6.000% 05/15/2037 DD 05/17/07	\$ 149,769.47	\$ 118,953.25	115,000.00
VIRGINIA ELECTRIC AND POWER CO	6.000% 01/15/2036 DD 01/13/06	\$ 437,249.41	\$ 411,431.22	400,000.00
VIRGINIA ELECTRIC AND POWER CO	4.650% 08/15/2043 DD 08/15/13	\$ 382,572.84	\$ 351,176.40	400,000.00
VIRGINIA ELECTRIC AND POWER CO	4.450% 02/15/2044 DD 02/07/14	\$ 468,140.45	\$ 432,956.25	505,000.00
VIRGINIA ELECTRIC AND POWER CO	4.000% 11/15/2046 DD 11/16/16	\$ 354,198.31	\$ 313,688.23	400,000.00
VIRGINIA ELECTRIC AND POWER CO	2.875% 07/15/2029 DD 07/10/19	\$ 541,405.00	\$ 440,209.78	500,000.00
VIRGINIA ELECTRIC AND POWER CO	2.450% 12/15/2050 DD 12/15/20	\$ 265,279.97	\$ 237,098.68	400,000.00
VIRIDIAN THERAPEUTICS INC		\$ 162,084.06	\$ 283,015.69	9,689.00
VIRTU FINANCIAL INC		\$ 582,560.81	\$ 422,670.69	20,709.00
VIRTUS INVESTMENT PARTNERS INC		\$ 664,239.66	\$ 568,002.48	2,967.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	\$ 603,910.04	\$ 456,429.92	500,000.00
VISA INC	4.150% 12/14/2035 DD 12/14/15	\$ 238,096.39	\$ 226,689.45	240,000.00
VISA INC	2.700% 04/15/2040 DD 04/02/20	\$ 799,718.63	\$ 757,511.80	1,000,000.00
VISA INC	2.050% 04/15/2030 DD 04/02/20	\$ 872,261.14	\$ 844,999.23	1,000,000.00
VISA INC	2.000% 08/15/2050 DD 08/17/20	\$ 196,519.99	\$ 176,344.40	300,000.00

**SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
VISA INC		\$ 48,149,953.06	\$ 90,018,045.04	433,279.00
VISHAY INTERTECHNOLOGY INC		\$ 1,076,053.87	\$ 1,290,403.68	59,824.00
VISHAY PRECISION GROUP INC		\$ 161,412.66	\$ 217,947.35	5,639.00
VISTA OUTDOOR INC		\$ 736,590.98	\$ 625,748.49	25,677.00
VISTAGEN THERAPEUTICS INC		\$ 111,421.66	\$ 4,553.12	44,205.00
VISTEON CORP		\$ 2,131,068.72	\$ 3,004,641.78	22,966.00
VISTRA CORP		\$ 2,283,253.31	\$ 2,636,680.00	113,650.00
VITA COCO CO INC/THE		\$ 59,126.66	\$ 75,526.30	5,465.00
VITAL ENERGY INC		\$ 199,717.54	\$ 157,448.04	3,062.00
VITAL FARMS INC		\$ 93,444.63	\$ 75,092.36	5,033.00
VITESCO TECHNOLOGIES GROUP AG		\$ 2,021,162.32	\$ 2,098,176.95	36,239.00
VIVID SEATS INC		\$ 77,693.49	\$ 69,612.80	9,536.00
VIVINT SMART HOME INC		\$ 483,994.56	\$ 438,229.40	36,826.00
VIZIO HOLDING CORP		\$ 107,434.77	\$ 91,824.72	12,392.00
VMC FINANCE 2021-HT HT1 B 144A	VAR RT 01/18/2037 DD 12/08/21	\$ 3,477,285.00	\$ 3,255,834.76	3,486,000.00
VMWARE INC	4.700% 05/15/2030 DD 04/07/20	\$ 806,898.59	\$ 730,218.83	785,000.00
VMWARE INC	4.500% 05/15/2025 DD 04/07/20	\$ 150,119.56	\$ 147,091.70	150,000.00
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	\$ 1,515,285.00	\$ 1,399,920.27	1,500,000.00
VMWARE INC	2.200% 08/15/2031 DD 08/02/21	\$ 1,305,369.00	\$ 986,523.07	1,300,000.00
VMWARE INC	1.400% 08/15/2026 DD 08/02/21	\$ 659,072.81	\$ 653,824.91	750,000.00
VMWARE INC		\$ 4,874,737.29	\$ 6,663,746.58	54,282.72
VODAFONE GROUP PLC	6.150% 02/27/2037 DD 02/27/07	\$ 321,558.94	\$ 303,933.42	300,000.00
VODAFONE GROUP PLC	5.250% 05/30/2048 DD 05/30/18	\$ 896,753.74	\$ 824,362.95	936,000.00
VODAFONE GROUP PLC	4.875% 06/19/2049 DD 06/19/19	\$ 518,035.00	\$ 417,793.81	500,000.00
VODAFONE GROUP PLC	4.250% 09/17/2050 DD 09/17/19	\$ 417,025.68	\$ 381,287.17	500,000.00
VOLTA INC		\$ 90,328.63	\$ 19,201.60	54,089.00
VONTIER CORP	1.800% 04/01/2026 DD 10/01/21	\$ 433,710.68	\$ 422,524.70	500,000.00
VONTIER CORP		\$ 1,017,810.46	\$ 842,227.43	43,571.00
VORNADO REALTY LP	3.400% 06/01/2031 DD 05/24/21	\$ 337,845.41	\$ 297,408.76	400,000.00
VORNADO REALTY TRUST		\$ 2,542,837.24	\$ 939,405.02	45,142.00
VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	\$ 836,726.40	\$ 773,190.59	820,000.00
VOYA FINANCIAL INC		\$ 1,138,633.10	\$ 1,534,298.48	24,952.00
VSE CORP		\$ 203,705.60	\$ 225,492.80	4,810.00
VUKILE PROPERTY FUND LTD		\$ 1,661,188.79	\$ 1,767,783.93	2,266,680.00
VULCAN MATERIALS CO	3.500% 06/01/2030 DD 05/18/20	\$ 103,795.45	\$ 101,296.09	115,000.00
VULCAN MATERIALS CO		\$ 3,546,285.30	\$ 5,929,925.04	33,864.00
VUZIX CORP		\$ 144,835.13	\$ 44,193.24	12,141.00
W R BERKLEY CORP	3.550% 03/30/2052 DD 03/16/21	\$ 152,852.32	\$ 138,430.43	200,000.00
W R BERKLEY CORP		\$ 1,645,615.53	\$ 3,968,145.74	54,680.25
W&T OFFSHORE INC		\$ 62,264.05	\$ 114,663.42	20,549.00
WABASH NATIONAL CORP		\$ 148,018.23	\$ 229,503.00	10,155.00
WALGREENS BOOTS ALLIANCE INC	4.100% 04/15/2050 DD 04/15/20	\$ 439,364.47	\$ 367,822.46	500,000.00
WALGREENS BOOTS ALLIANCE INC		\$ 9,616,721.64	\$ 6,867,702.00	183,825.00
WALKER & DUNLOP INC		\$ 681,308.73	\$ 630,115.92	8,029.00
WALMART INC	4.500% 09/09/2052 DD 09/09/22	\$ 174,314.40	\$ 175,968.38	185,000.00
WALMART INC	4.150% 09/09/2032 DD 09/09/22	\$ 192,178.00	\$ 194,828.81	200,000.00
WALMART INC	3.950% 09/09/2027 DD 09/09/22	\$ 195,472.00	\$ 197,237.72	200,000.00
WALMART INC	3.900% 09/09/2025 DD 09/09/22	\$ 197,464.00	\$ 196,957.73	200,000.00
WALMART INC	3.700% 06/26/2028 DD 06/27/18	\$ 258,679.03	\$ 251,206.74	260,000.00
WALMART INC	3.625% 12/15/2047 DD 10/20/17	\$ 1,091,140.00	\$ 817,319.07	1,000,000.00
WALMART INC	3.050% 07/08/2026 DD 04/23/19	\$ 1,742,948.43	\$ 1,701,081.81	1,769,000.00
WALMART INC	2.650% 09/22/2051 DD 09/22/21	\$ 149,034.38	\$ 135,220.83	200,000.00
WALMART INC	2.500% 09/22/2041 DD 09/22/21	\$ 154,198.27	\$ 145,910.74	200,000.00
WALMART INC	2.375% 09/24/2029 DD 09/24/19	\$ 106,078.21	\$ 103,321.79	118,000.00
WALMART INC	1.500% 09/22/2028 DD 09/22/21	\$ 433,879.54	\$ 428,475.42	500,000.00
WALMART INC		\$ 34,130,612.85	\$ 53,579,888.78	377,882.00
WALT DISNEY CO/THE	6.400% 12/15/2035 DD 06/15/19	\$ 757,800.00	\$ 546,966.59	500,000.00
WALT DISNEY CO/THE	6.150% 02/15/2041 DD 08/15/19	\$ 741,062.77	\$ 702,187.84	649,000.00
WALT DISNEY CO/THE	4.750% 11/15/2046 DD 11/15/19	\$ 57,627.50	\$ 45,427.73	50,000.00
WALT DISNEY CO/THE	4.750% 09/15/2044 DD 09/15/19	\$ 101,631.03	\$ 96,854.65	105,000.00
WALT DISNEY CO/THE	4.700% 03/23/2050 DD 03/23/20	\$ 293,430.63	\$ 275,386.29	300,000.00
WALT DISNEY CO/THE	4.625% 03/23/2040 DD 03/23/20	\$ 386,258.81	\$ 370,887.42	397,000.00
WALT DISNEY CO/THE	3.800% 05/13/2060 DD 05/13/20	\$ 206,336.15	\$ 190,432.30	250,000.00
WALT DISNEY CO/THE	3.600% 01/13/2051 DD 05/13/20	\$ 382,715.38	\$ 315,995.92	415,000.00
WALT DISNEY CO/THE	2.750% 09/01/2049 DD 09/06/19	\$ 743,308.73	\$ 694,464.80	1,050,000.00
WALT DISNEY CO/THE	2.650% 01/13/2031 DD 05/13/20	\$ 481,338.57	\$ 439,585.70	515,000.00
WALT DISNEY CO/THE	1.750% 01/13/2026 DD 05/13/20	\$ 925,860.24	\$ 915,273.69	1,000,000.00
WALT DISNEY CO/THE		\$ 50,974,376.16	\$ 48,536,988.96	558,667.00
WAMU ASSET-BACKED CERTI HE3 1A	VAR RT 05/25/2037 DD 05/10/07	\$ 1,096,804.64	\$ 1,059,647.55	1,169,535.08
WARBY PARKER INC		\$ 206,442.31	\$ 204,103.70	15,130.00
WARNER BROS DISCOVERY INC		\$ 16,575,742.00	\$ 5,759,493.12	607,541.47
WARNERMEDIA HOLDINGS INC 144A	5.391% 03/15/2062 DD 03/15/22	\$ 500,000.00	\$ 365,006.87	500,000.00
WARNERMEDIA HOLDINGS INC 144A	5.141% 03/15/2052 DD 03/15/22	\$ 759,116.93	\$ 581,573.14	800,000.00
WARNERMEDIA HOLDINGS INC 144A	5.050% 03/15/2042 DD 03/15/22	\$ 268,142.57	\$ 229,524.66	300,000.00
WARNERMEDIA HOLDINGS INC 144A	4.279% 03/15/2032 DD 03/15/22	\$ 271,063.90	\$ 247,129.42	300,000.00
WARNERMEDIA HOLDINGS INC 144A	4.054% 03/15/2029 DD 03/15/22	\$ 279,523.57	\$ 259,536.62	300,000.00
WARNERMEDIA HOLDINGS INC 144A	3.755% 03/15/2027 DD 03/15/22	\$ 296,055.00	\$ 270,158.84	300,000.00
WARNERMEDIA HOLDINGS INC 144A	3.638% 03/15/2025 DD 03/15/22	\$ 1,937,174.58	\$ 1,901,924.74	2,000,000.00
WARRIOR MET COAL INC		\$ 492,756.59	\$ 764,539.44	22,071.00
WASHINGTON FEDERAL INC		\$ 950,864.53	\$ 991,570.25	29,555.00
WASHINGTON GAS LIGHT CO	3.650% 09/15/2049 DD 09/13/19	\$ 164,591.16	\$ 145,053.60	200,000.00
WASHINGTON ST	5.140% 08/01/2040 DD 06/01/10	\$ 158,933.05	\$ 146,410.85	145,000.00
WASHINGTON TRUST BANCORP INC		\$ 396,968.19	\$ 364,701.40	7,730.00
WASHINGTON UNIVERSITY/THE	3.524% 04/15/2054 DD 04/07/22	\$ 357,197.13	\$ 314,277.80	400,000.00
WASTE CONNECTIONS INC	3.050% 04/01/2050 DD 03/13/20	\$ 121,187.13	\$ 112,403.85	165,000.00
WASTE CONNECTIONS INC	2.600% 02/01/2030 DD 01/23/20	\$ 347,912.67	\$ 341,054.77	400,000.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
WASTE MANAGEMENT INC	4.150% 07/15/2049 DD 05/22/19	\$ 51,750.50	\$ 43,374.26	50,000.00
WASTE MANAGEMENT INC	0.750% 11/15/2025 DD 11/17/20	\$ 369,996.60	\$ 357,649.72	400,000.00
WASTE MANAGEMENT INC		\$ 9,051,702.09	\$ 17,071,210.96	108,817.00
WATERS CORP		\$ 14,703,820.94	\$ 25,473,221.06	74,357.00
WATERSTONE FINANCIAL INC		\$ 171,898.84	\$ 158,711.44	9,206.00
WATSCO INC		\$ 1,476,466.37	\$ 2,093,962.40	8,396.00
WATTS WATER TECHNOLOGIES INC		\$ 712,484.05	\$ 704,097.45	4,815.00
WAYFAIR INC		\$ 2,572,295.05	\$ 669,706.18	20,362.00
WD-40 CO		\$ 531,569.00	\$ 393,029.98	2,438.00
WEATHERFORD INTERNATIONAL PLC		\$ 284,665.29	\$ 644,290.76	12,653.00
WEAVE COMMUNICATIONS INC		\$ 34,450.88	\$ 24,274.00	5,300.00
WEBER INC		\$ 155,757.58	\$ 95,859.40	11,908.00
WEBSTER FINANCIAL CORP		\$ 2,430,914.40	\$ 2,242,077.36	47,361.16
WEC ENERGY GROUP INC	2.200% 12/15/2028 DD 12/13/21	\$ 274,904.53	\$ 253,920.59	300,000.00
WEC ENERGY GROUP INC		\$ 5,369,948.23	\$ 7,762,109.12	82,787.00
WEIS MARKETS INC		\$ 436,070.78	\$ 621,618.66	7,554.00
WEJO GROUP LTD		\$ 4,794.93	\$ 1,787.88	3,717.00
WELLS FARGO & CO	VAR RT 08/15/2026 DD 08/15/22	\$ 499,125.00	\$ 489,979.65	500,000.00
WELLS FARGO & CO	VAR RT 07/25/2028 DD 07/25/22	\$ 302,679.00	\$ 293,008.89	300,000.00
WELLS FARGO & CO	VAR RT 06/17/2027 DD 06/17/19	\$ 2,689,907.89	\$ 2,643,609.53	2,850,000.00
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	\$ 2,439,672.00	\$ 2,228,388.17	2,400,000.00
WELLS FARGO & CO	VAR RT 04/30/2041 DD 04/30/20	\$ 620,249.62	\$ 570,632.42	800,000.00
WELLS FARGO & CO	VAR RT 04/25/2053 DD 04/25/22	\$ 462,626.18	\$ 423,356.09	500,000.00
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	\$ 1,087,505.14	\$ 845,640.71	960,000.00
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	\$ 708,386.15	\$ 694,500.74	750,000.00
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	\$ 883,738.79	\$ 842,397.78	1,000,000.00
WELLS FARGO & CO	VAR RT 02/11/2031 DD 02/11/20	\$ 1,714,793.26	\$ 1,656,132.54	2,000,000.00
WELLS FARGO & CO	7.950% 11/15/2029 DD 11/15/19	\$ 667,885.00	\$ 550,972.01	500,000.00
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	\$ 2,047,280.40	\$ 1,987,463.11	2,050,000.00
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	\$ 804,565.41	\$ 752,547.56	894,000.00
WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	\$ 71,439.64	\$ 82,366.74	83,000.00
WELLS FARGO & CO	4.150% 01/24/2029 DD 01/24/19	\$ 126,241.25	\$ 117,490.92	125,000.00
WELLS FARGO & CO	4.100% 06/03/2026 DD 06/03/14	\$ 49,180.57	\$ 48,412.59	50,000.00
WELLS FARGO & CO	3.300% 09/09/2024 DD 09/09/14	\$ 1,045,660.00	\$ 970,465.22	1,000,000.00
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	\$ 1,239,964.46	\$ 1,201,480.25	1,300,000.00
WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	\$ 716,849.00	\$ 654,717.41	700,000.00
WELLS FARGO & CO	3.000% 02/19/2025 DD 02/19/15	\$ 1,534,605.40	\$ 1,436,874.57	1,500,000.00
WELLS FARGO & CO		\$ 40,314,931.81	\$ 40,831,515.84	988,896.00
WELLS FARGO BANK NA	VAR RT 07/19/2024 DD 07/19/17	\$ 130,937.50	\$ 120,176.25	125,000.00
WELLS FARGO CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	\$ (50,000.00)	\$ (50,000.00)	(50,000.00)
WELLS FARGO COMMERCIAL BNK1 D 144A	3.000% 08/15/2049 DD 08/01/16	\$ 409,143.70	\$ 303,111.95	513,000.00
WELLS FARGO COMMERCIAL NXS6 D 144A	3.059% 11/15/2049 DD 10/01/16	\$ 979,481.29	\$ 1,064,252.70	1,433,000.00
WELLS FARGO COMMERCIAL SAVE D 144A	VAR RT 02/15/2040 DD 02/17/21	\$ 301,795.25	\$ 266,427.23	301,795.25
WELLS FARGO COMMERCIAL SAVE E 144A	VAR RT 02/15/2040 DD 02/17/21	\$ 214,529.15	\$ 187,675.89	214,529.15
WELLS FARGO COMMERCIAL C57 D 144A	2.500% 08/15/2053 DD 08/01/20	\$ 727,309.97	\$ 559,952.77	912,000.00
WELLS FARGO COMMERCIAL RB1 D 144A	3.401% 03/15/2050 DD 03/01/17	\$ 516,803.19	\$ 438,117.31	614,000.00
WELLS FARGO COMMERCIAL NXS4 D	VAR RT 12/15/2048 DD 12/01/15	\$ 573,037.50	\$ 658,646.82	777,000.00
WELLTOWER INC		\$ 19,196,745.95	\$ 18,794,954.85	286,727.00
WELLTOWER OP LLC	6.500% 03/15/2041 DD 03/14/11	\$ 224,417.75	\$ 199,159.69	200,000.00
WELLTOWER OP LLC	3.100% 01/15/2030 DD 08/19/19	\$ 101,756.00	\$ 84,400.77	100,000.00
WELLTOWER OP LLC	2.800% 06/01/2031 DD 03/25/21	\$ 471,700.86	\$ 397,526.94	500,000.00
WELLTOWER OP LLC	2.750% 01/15/2031 DD 06/30/20	\$ 421,474.80	\$ 400,002.77	500,000.00
WELLTOWER OP LLC	2.700% 02/15/2027 DD 12/16/19	\$ 95,505.53	\$ 90,054.69	100,000.00
WENDY'S CO/THE		\$ 400,090.38	\$ 991,578.71	43,817.00
WERNER ENTERPRISES INC		\$ 1,139,921.97	\$ 1,077,921.24	26,774.00
WESBANCO INC		\$ 950,104.25	\$ 978,749.66	26,467.00
WESCO INTERNATIONAL INC		\$ 1,295,294.48	\$ 1,438,798.40	11,492.00
WEST BANCORP INC		\$ 166,400.13	\$ 167,020.35	6,537.00
WEST PHARMACEUTICAL SERVICES I		\$ 12,772,901.66	\$ 13,508,854.65	57,399.00
WEST VIRGINIA UNITED HEALTH SY	3.129% 06/01/2050 DD 12/10/20	\$ 262,771.75	\$ 230,713.06	360,000.00
WESTAMERICA BANCORP		\$ 593,573.25	\$ 598,243.38	10,138.00
WESTERN ALLIANCE BANCORP	VAR RT 06/15/2031 DD 06/07/21	\$ 360,274.18	\$ 337,590.06	400,000.00
WESTERN ALLIANCE BANCORP		\$ 1,357,241.56	\$ 1,543,854.76	25,921.00
WESTERN DIGITAL CORP	4.750% 02/15/2026 DD 02/13/18	\$ 713,910.00	\$ 706,290.00	750,000.00
WESTERN DIGITAL CORP	3.100% 02/01/2032 DD 12/10/21	\$ 166,554.27	\$ 143,753.38	200,000.00
WESTERN DIGITAL CORP	2.850% 02/01/2029 DD 12/10/21	\$ 170,162.32	\$ 154,734.00	200,000.00
WESTERN DIGITAL CORP		\$ 4,316,249.64	\$ 2,592,463.50	82,170.00
WESTERN UNION CO/THE	6.200% 11/17/2036 DD 11/17/06	\$ 279,911.02	\$ 274,497.91	276,000.00
WESTERN UNION CO/THE	1.350% 03/15/2026 DD 03/09/21	\$ 446,117.75	\$ 437,653.29	500,000.00
WESTERN UNION CO/THE		\$ 1,964,438.77	\$ 1,437,574.23	104,399.00
WESTINGHOUSE AIR BRAKE TECHNOL	3.450% 11/15/2026 DD 05/15/17	\$ 462,939.89	\$ 464,382.70	500,000.00
WESTINGHOUSE AIR BRAKE TECHNOL		\$ 3,270,680.68	\$ 4,624,297.11	46,331.00
WESTLAKE CORP	4.375% 11/15/2047 DD 11/28/17	\$ 257,118.47	\$ 225,760.06	300,000.00
WESTLAKE CORP	3.375% 08/15/2061 DD 08/19/21	\$ 340,872.21	\$ 294,859.00	500,000.00
WESTLAKE CORP		\$ 602,079.34	\$ 957,826.14	9,341.00
WESTPAC BANKING CORP	VAR RT 11/18/2036 DD 11/18/21	\$ 397,291.63	\$ 334,560.27	450,000.00
WESTPAC BANKING CORP	VAR RT 08/10/2033 DD 08/10/22	\$ 390,880.00	\$ 373,488.12	400,000.00
WESTPAC BANKING CORP	VAR RT 07/24/2034 DD 07/24/19	\$ 1,122,470.00	\$ 857,369.00	1,000,000.00
WESTPAC BANKING CORP	5.457% 11/18/2027 DD 11/18/22	\$ 410,808.00	\$ 408,507.93	400,000.00
WESTPAC BANKING CORP	5.350% 10/18/2024 DD 11/18/22	\$ 402,600.00	\$ 403,497.45	400,000.00
WESTPAC BANKING CORP	3.350% 03/08/2027 DD 03/06/17	\$ 774,770.78	\$ 752,733.79	800,000.00
WESTPAC BANKING CORP	3.300% 02/26/2024 DD 02/26/19	\$ 190,163.06	\$ 187,598.84	191,000.00
WESTPAC BANKING CORP	3.133% 11/18/2041 DD 11/18/21	\$ 358,071.51	\$ 263,847.11	400,000.00
WESTPAC BANKING CORP	2.850% 05/13/2026 DD 05/13/16	\$ 39,653.60	\$ 37,512.96	40,000.00
WESTROCK CO		\$ 2,414,232.32	\$ 2,228,300.16	63,376.00
WEWORK INC		\$ 251,811.75	\$ 72,898.54	50,978.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
WEX INC		\$ 1,453,069.54	\$ 1,881,647.70	11,498.00
WEYCO GROUP INC		\$ 80,886.39	\$ 59,755.84	2,824.00
WEYERHAEUSER CO	4.000% 11/15/2029 DD 02/25/19	\$ 377,661.67	\$ 365,156.15	400,000.00
WEYERHAEUSER CO	4.000% 04/15/2030 DD 03/30/20	\$ 95,019.84	\$ 91,962.60	101,000.00
WEYERHAEUSER CO		\$ 5,583,431.00	\$ 6,092,275.00	196,525.00
WFRBS COMMERCIAL MO C11 D 144A	VAR RT 03/15/2045 DD 02/01/13	\$ 1,210,689.64	\$ 1,159,579.89	1,260,000.00
WFRBS COMMERCIAL MO C11 E 144A	VAR RT 03/15/2045 DD 02/01/13	\$ 1,206,062.50	\$ 1,327,245.60	1,600,000.00
WFRBS COMMERCIAL MO C13 D 144A	VAR RT 05/15/2045 DD 05/01/13	\$ 470,914.00	\$ 483,863.80	500,000.00
WFRBS COMMERCIAL MO C16 D 144A	VAR RT 09/15/2046 DD 09/01/13	\$ 222,774.06	\$ 207,457.35	229,000.00
WFRBS COMMERCIAL MOR C3 D 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 1,171,222.49	\$ 605,937.36	1,520,163.97
WFRBS COMMERCIAL MOR C3 E 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 1,100,190.63	\$ 6,603.45	1,330,000.00
WFRBS COMMERCIAL MOR C3 F 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 452,118.07	\$ 45.20	547,218.69
WFRBS COMMERCIAL MOR C4 D 144A	VAR RT 06/15/2044 DD 08/01/11	\$ 659,228.91	\$ 545,583.45	610,000.00
WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	\$ 587,925.08	\$ 591,087.66	735,000.00
WFRBS COMMERCIAL MOR C5 E 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 1,031,576.64	\$ 905,848.88	955,114.75
WFRBS COMMERCIAL MOR C5 F 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 1,336,537.19	\$ 1,337,397.23	1,472,000.00
WFRBS COMMERCIAL MOR C5 G 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 415,833.75	\$ 421,955.21	486,000.00
WFRBS COMMERCIAL MOR C7 E 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 982,107.65	\$ 21,737.08	966,092.28
WFRBS COMMERCIAL MOR C7 F 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 456,698.28	\$ 2,735.00	547,000.00
WFRBS COMMERCIAL MOR C7 G 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,169,587.35	\$ 2,391.00	1,594,000.00
WFRBS COMMERCIAL MORTGAG C4I G	VAR RT 06/15/2044 DD 08/01/11	\$ 392,947.50	\$ 32,245.05	484,000.00
WFRBS COMMERCIAL MORTGAGE C7 C	VAR RT 06/15/2045 DD 06/01/12	\$ 843,253.13	\$ 598,877.63	843,501.86
WHEELS UP EXPERIENCE INC		\$ 189,236.77	\$ 82,996.37	80,579.00
WHIRLPOOL CORP	4.750% 02/26/2029 DD 02/26/19	\$ 485,974.65	\$ 476,357.66	490,000.00
WHIRLPOOL CORP	4.500% 06/01/2046 DD 05/23/16	\$ 173,145.46	\$ 154,139.90	200,000.00
WHIRLPOOL CORP	2.400% 05/15/2031 DD 04/29/21	\$ 71,772.63	\$ 68,909.61	87,000.00
WHIRLPOOL CORP		\$ 1,756,086.57	\$ 1,974,923.06	13,961.00
WHITE MOUNTAINS INSURANCE GROU		\$ 564,584.40	\$ 995,688.32	704.00
WHITESTONE REIT		\$ 242,717.45	\$ 203,519.68	21,112.00
WHOLE EARTH BRANDS INC		\$ 240,154.52	\$ 86,479.36	21,248.00
WICKES GROUP PLC		\$ 483,501.96	\$ 366,751.22	208,400.00
WIDOPENWEST INC		\$ 255,900.57	\$ 147,709.54	16,214.00
WILLDAN GROUP INC		\$ 144,750.21	\$ 85,555.05	4,793.00
WILLIAMS COS INC/THE	6.300% 04/15/2040 DD 02/09/10	\$ 442,958.66	\$ 469,896.79	460,000.00
WILLIAMS COS INC/THE	5.800% 11/15/2043 DD 11/15/13	\$ 500,091.99	\$ 475,403.94	500,000.00
WILLIAMS COS INC/THE	4.550% 06/24/2024 DD 06/24/14	\$ 1,006,278.01	\$ 989,056.63	1,000,000.00
WILLIAMS COS INC/THE	4.300% 03/04/2024 DD 03/04/14	\$ 904,112.33	\$ 889,113.83	900,000.00
WILLIAMS COS INC/THE	4.000% 09/15/2025 DD 03/03/15	\$ 105,728.10	\$ 102,056.45	105,000.00
WILLIAMS COS INC/THE	3.900% 01/15/2025 DD 06/27/14	\$ 19,665.20	\$ 19,476.61	20,000.00
WILLIAMS COS INC/THE	3.500% 10/15/2051 DD 10/08/21	\$ 295,138.26	\$ 272,220.97	400,000.00
WILLIAMS COS INC/THE	2.600% 03/15/2031 DD 03/02/21	\$ 500,513.29	\$ 485,551.79	600,000.00
WILLIAMS COS INC/THE		\$ 9,690,302.02	\$ 10,712,437.40	325,606.00
WILLIAMS-SONOMA INC		\$ 1,223,927.69	\$ 1,979,956.68	17,229.00
WILLIS NORTH AMERICA INC	3.875% 09/15/2049 DD 09/10/19	\$ 155,679.48	\$ 141,894.68	200,000.00
WILLIS NORTH AMERICA INC	2.950% 09/15/2029 DD 09/10/19	\$ 884,968.82	\$ 756,544.43	900,000.00
WILLIS TOWERS WATSON PLC		\$ 4,814,417.98	\$ 7,047,328.12	28,814.00
WILLIS-KNIGHTON MEDICAL CENTER	4.813% 09/01/2048 DD 10/25/18	\$ 44,273.74	\$ 39,643.50	45,000.00
WILLSCOT MOBILE MINI HOLDINGS		\$ 1,918,230.62	\$ 2,524,596.47	55,891.00
WINGSTOP INC		\$ 741,650.59	\$ 727,459.32	5,286.00
WINMARK CORP		\$ 243,884.47	\$ 305,635.68	1,296.00
WINNEBAGO INDUSTRIES INC		\$ 763,907.41	\$ 715,718.70	13,581.00
WINTRUST FINANCIAL CORP		\$ 1,417,052.03	\$ 1,365,251.56	16,153.00
WISCONSIN ELECTRIC POWER CO	2.050% 12/15/2024 DD 12/10/19	\$ 529,000.00	\$ 473,265.51	500,000.00
WISCONSIN ELECTRIC POWER CO	1.700% 06/15/2028 DD 06/15/21	\$ 344,777.43	\$ 340,525.29	400,000.00
WISCONSIN POWER AND LIGHT CO	3.950% 09/01/2032 DD 08/15/22	\$ 388,464.00	\$ 366,076.81	400,000.00
WISCONSIN PUBLIC SERVICE CORP	4.752% 11/01/2044 DD 11/21/13	\$ 76,614.37	\$ 70,506.86	80,000.00
WISDOMTREE INC		\$ 145,366.21	\$ 125,802.35	23,083.00
WISTRON CORP		\$ 744,648.49	\$ 800,631.19	837,000.00
WIX.COM LTD		\$ 3,564,440.34	\$ 1,082,534.70	14,090.00
WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	\$ 447,979.60	\$ -	447,979.60
WM TECHNOLOGY INC		\$ 58,598.85	\$ 13,605.71	13,471.00
WOLFSPEED INC		\$ 2,048,840.38	\$ 2,177,728.72	31,543.00
WOLVERINE WORLD WIDE INC		\$ 451,006.62	\$ 155,391.81	14,217.00
WOODWARD INC		\$ 1,836,520.55	\$ 1,594,161.61	16,501.00
WORKDAY INC	3.800% 04/01/2032 DD 04/01/22	\$ 453,344.97	\$ 441,368.46	500,000.00
WORKDAY INC		\$ 7,702,850.33	\$ 8,843,390.50	52,850.00
WORKHORSE GROUP INC		\$ 261,150.63	\$ 42,556.96	27,998.00
WORKIVA INC		\$ 914,872.06	\$ 704,508.30	8,390.00
WORLD ACCEPTANCE CORP		\$ 142,156.90	\$ 68,445.72	1,038.00
WORLD FUEL SERVICES CORP		\$ 724,286.98	\$ 764,392.77	27,969.00
WORLD ONLINE INTL EURO.4		\$ 552,606.33	\$ -	291,314.00
WORLD WRESTLING ENTERTAINMENT		\$ 732,875.63	\$ 729,326.88	10,644.00
WORLDWIDE PLAZA TRU WWP E 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 485,260.55	\$ 312,200.69	530,000.00
WORLDWIDE PLAZA TRU WWP F 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 1,464,701.46	\$ 944,037.56	1,679,000.00
WORTHINGTON INDUSTRIES INC		\$ 675,729.81	\$ 720,099.06	14,486.00
WOWPRIME CORP		\$ 248,453.60	\$ 251,435.63	46,000.00
WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	\$ 100,257.00	\$ 99,048.95	100,000.00
WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	\$ 99,682.00	\$ 96,311.21	100,000.00
WP CAREY INC	3.850% 07/15/2029 DD 06/14/19	\$ 370,370.73	\$ 359,308.10	400,000.00
WP CAREY INC		\$ 3,766,377.72	\$ 4,120,302.45	52,723.00
WP GLIMCHER MALL WPG PR1 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 416,833.05	\$ 429,022.06	539,000.00
WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 1,115,595.94	\$ 1,105,336.57	1,479,000.00
WRKCO INC	4.900% 03/15/2029 DD 12/03/18	\$ 141,158.66	\$ 124,810.91	130,000.00
WSFS FINANCIAL CORP		\$ 1,249,811.26	\$ 1,285,184.97	28,345.50
WW GRAINGER INC	4.600% 06/15/2045 DD 06/11/15	\$ 288,302.47	\$ 272,788.27	300,000.00
WW GRAINGER INC		\$ 3,388,829.76	\$ 6,607,693.75	11,879.00

**SERS Public Holdings
As of December 31, 2022**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
WW INTERNATIONAL INC		\$ 459,501.63	\$ 95,268.66	24,681.00
WYETH LLC	5.950% 04/01/2037 DD 03/27/07	\$ 571,947.27	\$ 537,692.18	500,000.00
WYNDHAM HOTELS & RESORTS INC		\$ 1,049,096.90	\$ 1,682,060.28	23,588.00
WYNN MACAU LTD	HK/01128	\$ 1,756,252.63	\$ 1,705,456.15	1,530,000.00
WYNN RESORTS LTD		\$ 2,923,311.38	\$ 2,301,407.82	27,906.00
XCEL ENERGY INC	4.000% 06/15/2028 DD 06/25/18	\$ 92,855.92	\$ 90,926.21	95,000.00
XCEL ENERGY INC	2.600% 12/01/2029 DD 11/07/19	\$ 909,232.80	\$ 802,546.54	940,000.00
XCEL ENERGY INC		\$ 6,794,636.89	\$ 9,967,047.93	142,163.00
XENCOR INC		\$ 2,149,688.78	\$ 2,593,974.60	99,615.00
XENIA HOTELS & RESORTS INC		\$ 3,847,645.46	\$ 2,963,219.86	224,827.00
XERIS BIOPHARMA HOLDINGS INC		\$ 35,388.93	\$ 28,875.63	21,711.00
XEROX HOLDINGS CORP		\$ 821,532.98	\$ 759,696.40	52,034.00
XOMETRY INC		\$ 263,816.57	\$ 195,636.10	6,070.00
XOS INC		\$ 18,668.45	\$ 3,846.57	8,683.00
XPEL INC		\$ 240,641.86	\$ 233,813.58	3,893.00
XPERI INC		\$ 625,132.27	\$ 162,303.67	18,850.60
XPO INC		\$ 759,440.21	\$ 848,096.04	25,476.00
XPONENTIAL FITNESS INC		\$ 110,265.79	\$ 165,279.44	7,208.00
XYLEM INC/NY	2.250% 01/30/2031 DD 06/26/20	\$ 458,420.24	\$ 446,160.47	550,000.00
XYLEM INC/NY		\$ 2,595,040.49	\$ 5,069,081.65	45,845.00
YADEA GROUP HOLDINGS LTD	HK/01585	\$ 1,263,188.55	\$ 1,075,054.89	642,477.00
YALE UNIVERSITY	2.402% 04/15/2050 DD 06/09/20	\$ 534,917.25	\$ 333,266.40	525,000.00
YELP INC		\$ 444,819.90	\$ 338,031.76	12,364.00
YETI HOLDINGS INC		\$ 3,100,557.15	\$ 2,902,936.32	70,272.00
YEXT INC		\$ 245,082.50	\$ 134,426.58	20,586.00
Y-MABS THERAPEUTICS INC		\$ 179,087.78	\$ 30,617.12	6,274.00
YORK WATER CO/THE		\$ 130,918.89	\$ 127,923.12	2,844.00
YOUNG POONG PRECISION CORP		\$ 246,226.62	\$ 212,665.92	22,598.00
YUM! BRANDS INC		\$ 5,678,253.66	\$ 9,788,385.92	76,424.00
ZEBRA TECHNOLOGIES CORP		\$ 2,410,853.17	\$ 3,495,893.94	13,634.00
ZEDA LTD/SOUTH AFRICA		\$ 141,462.45	\$ 108,392.47	135,411.00
ZENTALIS PHARMACEUTICALS INC		\$ 419,091.18	\$ 179,850.20	8,930.00
ZETA GLOBAL HOLDINGS CORP		\$ 120,807.28	\$ 154,225.09	18,877.00
ZEVIA PBC		\$ 653,581.49	\$ 843,689.29	206,281.00
ZIFF DAVIS INC		\$ 1,636,913.21	\$ 1,460,265.10	18,461.00
ZILLOW GROUP INC		\$ 883,066.36	\$ 477,762.68	15,308.00
ZILLOW GROUP INC		\$ 2,628,870.08	\$ 1,395,530.46	43,326.00
ZIMMER BIOMET HOLDINGS INC	1.450% 11/22/2024 DD 11/24/21	\$ 705,166.77	\$ 697,259.19	750,000.00
ZIMMER BIOMET HOLDINGS INC		\$ 5,563,051.16	\$ 7,002,427.50	54,921.00
ZIMVIE INC		\$ 150,749.38	\$ 88,576.82	9,483.60
ZIONS BANCORP NA		\$ 1,347,571.80	\$ 1,996,141.80	40,605.00
ZIPRECRUITER INC		\$ 206,478.81	\$ 215,299.04	13,112.00
ZOETIS INC	5.400% 11/14/2025 DD 11/16/22	\$ 202,548.00	\$ 203,995.54	200,000.00
ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	\$ 50,706.00	\$ 44,834.60	50,000.00
ZOETIS INC	4.500% 11/13/2025 DD 11/13/15	\$ 506,309.53	\$ 498,142.49	500,000.00
ZOETIS INC	2.000% 05/15/2030 DD 05/12/20	\$ 232,228.03	\$ 202,883.49	250,000.00
ZOETIS INC		\$ 10,979,581.35	\$ 18,047,046.30	123,146.00
ZOOM VIDEO COMMUNICATIONS INC		\$ 15,437,819.29	\$ 4,415,022.24	65,176.00
ZOOMINFO TECHNOLOGIES INC		\$ 2,657,358.36	\$ 2,132,600.97	70,827.00
ZSCALER INC		\$ 2,714,379.56	\$ 2,486,194.20	22,218.00
ZUMIEZ INC		\$ 224,387.78	\$ 154,440.96	7,104.00
ZUORA INC		\$ 318,184.15	\$ 140,606.88	22,108.00
ZURN ELKAY WATER SOLUTIONS COR		\$ 613,081.94	\$ 470,418.30	22,242.00
ZYNEX INC		\$ 44,977.32	\$ 53,184.89	3,823.50