

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
10X GENOMICS INC		\$ 6,707,716.23	\$ 6,965,667.52	46,762.00
1-800-FLOWERS.COM INC		\$ 326,046.28	\$ 272,167.02	11,646.00
1LIFE HEALTHCARE INC		\$ 1,239,412.78	\$ 886,301.08	50,444.00
1ST SOURCE CORP		\$ 691,842.29	\$ 796,675.20	16,062.00
1STDIBS.COM INC		\$ 48,267.61	\$ 42,784.20	3,420.00
225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	\$ 701,662.50	\$ 717,303.37	693,000.00
22ND CENTURY GROUP INC		\$ 276,138.20	\$ 234,274.53	75,817.00
2SEVENTY BIO INC		\$ 675,395.43	\$ 554,231.69	21,624.33
2U INC		\$ 1,369,659.33	\$ 739,418.94	36,842.00
3764 MARTIN CURRIE EM CIT CL	R3	\$ 287,131,228.95	\$ 456,567,259.28	29,043,718.78
3D SYSTEMS CORP		\$ 1,454,000.86	\$ 1,315,813.98	61,087.00
3M CO	3.700% 04/15/2050 DD 03/27/20	\$ 562,740.00	\$ 586,046.93	500,000.00
3M CO	3.625% 10/15/2047 DD 10/02/17	\$ 221,674.00	\$ 227,367.14	200,000.00
3M CO	3.375% 03/01/2029 DD 02/22/19	\$ 327,528.64	\$ 323,196.49	298,000.00
3M CO	3.250% 08/26/2049 DD 08/26/19	\$ 327,030.00	\$ 326,707.85	300,000.00
3M CO	3.250% 02/14/2024 DD 09/14/18	\$ 1,077,170.00	\$ 1,045,265.35	1,000,000.00
3M CO	2.375% 08/26/2029 DD 08/26/19	\$ 1,372,048.00	\$ 1,336,623.32	1,303,000.00
3M CO	2.250% 09/19/2026 DD 09/19/16	\$ 567,956.00	\$ 548,601.50	535,000.00
3M CO	1.750% 02/14/2023 DD 08/26/19	\$ 776,077.50	\$ 758,308.97	750,000.00
3M CO		\$ 17,061,329.49	\$ 22,101,079.86	124,422.00
4D MOLECULAR THERAPEUTICS INC		\$ 703,617.26	\$ 558,087.78	25,437.00
89BIO INC		\$ 189,514.72	\$ 120,244.00	9,200.00
8X8 INC		\$ 1,101,065.30	\$ 812,239.88	48,463.00
9 METERS BIOPHARMA INC		\$ 109,363.52	\$ 91,127.28	93,082.00
908 DEVICES INC		\$ 2,869,335.32	\$ 2,126,229.43	82,189.00
A O SMITH CORP		\$ 1,072,387.69	\$ 2,451,618.45	28,557.00
A10 NETWORKS INC		\$ 367,961.20	\$ 523,165.32	31,554.00
AAMES MORTGAGE INVESTMENT 1 M1	VAR RT 04/25/2036 DD 05/02/06	\$ 1,087,140.96	\$ 1,100,419.63	1,111,116.34
AAON INC		\$ 1,159,582.49	\$ 1,455,395.89	18,323.00
AAR CORP		\$ 1,170,870.32	\$ 1,273,822.11	32,637.00
AARON'S CO INC/THE		\$ 628,801.38	\$ 744,454.65	30,201.00
ABBOTT LABORATORIES	5.300% 05/27/2040 DD 05/27/10	\$ 539,488.00	\$ 552,326.87	400,000.00
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	\$ 1,376,595.00	\$ 1,367,201.04	1,000,000.00
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	\$ 649,105.00	\$ 638,060.96	500,000.00
ABBOTT LABORATORIES	3.750% 11/30/2026 DD 11/22/16	\$ 2,834,400.00	\$ 2,762,580.55	2,500,000.00
ABBOTT LABORATORIES	3.400% 11/30/2023 DD 11/22/16	\$ 348,449.17	\$ 338,028.91	323,000.00
ABBOTT LABORATORIES	2.950% 03/15/2025 DD 03/10/15	\$ 536,925.00	\$ 524,967.40	500,000.00
ABBOTT LABORATORIES	1.150% 01/30/2028 DD 06/24/20	\$ 467,069.04	\$ 468,754.88	472,000.00
ABBOTT LABORATORIES		\$ 20,446,411.38	\$ 52,789,040.68	375,082.00
ABBVIE INC	4.875% 11/14/2048 DD 09/18/18	\$ 1,291,011.00	\$ 1,356,803.54	1,050,000.00
ABBVIE INC	4.750% 03/15/2045 DD 09/15/20	\$ 705,924.00	\$ 748,366.79	600,000.00
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	\$ 362,013.00	\$ 372,188.87	300,000.00
ABBVIE INC	4.550% 03/15/2035 DD 09/15/20	\$ 1,218,635.00	\$ 1,202,388.92	1,000,000.00
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	\$ 591,945.00	\$ 598,111.10	500,000.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	\$ 681,500.30	\$ 713,504.94	590,000.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	\$ 348,429.00	\$ 357,962.14	300,000.00
ABBVIE INC	4.250% 11/21/2049 DD 05/21/20	\$ 1,151,710.00	\$ 1,202,172.27	1,000,000.00
ABBVIE INC	4.250% 11/14/2028 DD 09/18/18	\$ 321,439.70	\$ 327,929.71	290,000.00
ABBVIE INC	4.050% 11/21/2039 DD 05/21/20	\$ 2,890,720.00	\$ 2,868,325.05	2,500,000.00
ABBVIE INC	3.850% 06/15/2024 DD 06/15/20	\$ 161,466.27	\$ 155,607.22	147,000.00
ABBVIE INC	3.800% 03/15/2025 DD 09/15/20	\$ 552,195.00	\$ 532,238.34	500,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	\$ 4,339,221.90	\$ 4,305,800.98	4,049,000.00
ABBVIE INC	3.200% 11/21/2029 DD 05/21/20	\$ 1,084,970.00	\$ 1,069,192.49	1,000,000.00
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	\$ 1,727,536.30	\$ 1,823,419.36	1,720,000.00
ABBVIE INC	2.950% 11/21/2026 DD 05/21/20	\$ 2,701,610.00	\$ 2,634,668.95	2,500,000.00
ABBVIE INC	2.900% 11/06/2022 DD 05/06/13	\$ 487,045.00	\$ 509,211.74	500,000.00
ABBVIE INC	2.850% 05/14/2023 DD 05/12/16	\$ 172,318.08	\$ 172,630.36	164,000.00
ABBVIE INC	2.600% 11/21/2024 DD 05/21/20	\$ 2,123,920.00	\$ 2,075,265.46	2,000,000.00
ABBVIE INC		\$ 25,171,548.48	\$ 51,728,757.60	382,044.00
ABERCROMBIE & FITCH CO		\$ 1,278,660.09	\$ 1,829,654.73	52,531.00
ABIOMED INC		\$ 1,595,678.80	\$ 3,417,861.72	9,516.00
ABM INDUSTRIES INC		\$ 2,624,606.73	\$ 2,618,811.80	64,108.00
ABRDN PLC		\$ 4,097,197.03	\$ 3,065,978.68	939,657.00
ABSCI CORP		\$ 100,087.93	\$ 70,962.80	8,654.00
ABU DHABI GOVERNMENT INTE 144A	3.875% 04/16/2050 DD 04/16/20	\$ 1,442,040.00	\$ 1,747,182.00	1,500,000.00
ACACIA RESEARCH CORP		\$ 277,598.15	\$ 244,044.36	47,572.00
ACADEMY SPORTS & OUTDOORS INC		\$ 2,681,422.19	\$ 3,270,769.50	74,505.00
ACADIA HEALTHCARE CO INC		\$ 1,032,319.38	\$ 1,162,040.80	19,144.00
ACADIA PHARMACEUTICALS INC		\$ 4,397,859.40	\$ 5,182,250.22	222,033.00
ACADIA REALTY TRUST		\$ 5,578,109.33	\$ 5,732,317.87	262,589.00
ACCEL ENTERTAINMENT INC		\$ 274,404.88	\$ 320,838.84	24,642.00
ACCELERATE DIAGNOSTICS INC		\$ 119,385.45	\$ 76,165.02	14,591.00
ACCENTURE PLC		\$ 18,495,405.68	\$ 57,008,501.45	137,519.00
ACCO BRANDS CORP		\$ 955,602.58	\$ 737,675.82	89,307.00
ACCOLADE INC		\$ 936,941.61	\$ 573,277.28	21,748.00
ACCURAY INC		\$ 157,376.13	\$ 194,582.61	40,793.00
ACI WORLDWIDE INC		\$ 1,563,215.28	\$ 1,787,050.00	51,500.00
ACLARIS THERAPEUTICS INC		\$ 350,506.47	\$ 318,658.64	21,916.00
ACTIVISION BLIZZARD INC	3.400% 09/15/2026 DD 03/15/17	\$ 76,612.80	\$ 85,600.35	80,000.00
ACTIVISION BLIZZARD INC	2.500% 09/15/2050 DD 08/10/20	\$ 262,113.00	\$ 262,735.83	300,000.00
ACTIVISION BLIZZARD INC	1.350% 09/15/2030 DD 08/10/20	\$ 233,890.00	\$ 230,594.12	250,000.00
ACTIVISION BLIZZARD INC		\$ 7,820,252.26	\$ 11,048,903.22	166,074.00
ACUITY BRANDS INC		\$ 1,353,954.97	\$ 1,655,226.96	7,818.00
ACUMEN PHARMACEUTICALS INC		\$ 90,774.47	\$ 40,884.48	6,048.00
ACUSHNET HOLDINGS CORP		\$ 933,160.29	\$ 1,449,296.32	27,304.00
ACUTUS MEDICAL INC		\$ 129,013.49	\$ 35,119.59	10,299.00

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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>
ADAGIO THERAPEUTICS INC		\$ 673,256.55	\$ 101,284.26	13,951.00
ADAMS HOMES INC 144A	7.500% 02/15/2025 DD 02/06/20	\$ 495,000.00	\$ 514,800.00	495,000.00
ADAPTHEALTH CORP		\$ 6,716,525.75	\$ 4,992,188.16	204,096.00
ADAPTIVE BIOTECHNOLOGIES CORP		\$ 784,675.54	\$ 692,801.40	24,690.00
ADCOCK INGRAM HOLDINGS LTD		\$ 384,767.39	\$ 262,681.39	83,100.00
ADDUS HOMECARE CORP		\$ 952,022.20	\$ 1,051,332.93	11,243.00
ADICET BIO INC		\$ 186,741.18	\$ 362,095.47	20,703.00
ADIENT PLC		\$ 2,681,613.40	\$ 4,007,029.32	83,689.00
ADOBE INC	3.250% 02/01/2025 DD 01/26/15	\$ 272,692.50	\$ 264,371.41	250,000.00
ADOBE INC	2.300% 02/01/2030 DD 02/03/20	\$ 776,274.69	\$ 828,906.50	811,000.00
ADOBE INC	1.900% 02/01/2025 DD 02/03/20	\$ 519,975.00	\$ 511,943.88	500,000.00
ADOBE INC	1.700% 02/01/2023 DD 02/03/20	\$ 100,248.00	\$ 101,102.85	100,000.00
ADOBE INC		\$ 20,057,063.70	\$ 83,822,809.20	147,820.00
ADT INC		\$ 284,798.08	\$ 262,905.01	31,261.00
ADTALEM GLOBAL EDUCATION INC		\$ 1,527,064.43	\$ 1,392,748.96	47,116.00
ADTRAN INC		\$ 887,826.36	\$ 1,019,291.01	44,647.00
ADVANCE AUTO PARTS INC	1.750% 10/01/2027 DD 09/29/20	\$ 501,390.00	\$ 485,199.14	500,000.00
ADVANCE AUTO PARTS INC		\$ 1,693,122.96	\$ 3,368,394.96	14,042.00
ADVANCED DRAINAGE SYSTEMS INC		\$ 1,474,019.89	\$ 1,791,062.41	13,157.00
ADVANCED ENERGY INDUSTRIES INC		\$ 1,330,854.23	\$ 1,463,971.62	16,077.00
ADVANCED MICRO DEVICES INC		\$ 9,266,565.47	\$ 37,659,205.60	261,704.00
ADVANCED PROCESS SYSTEMS CORP		\$ 611,439.01	\$ 496,962.16	23,443.00
ADVANSIX INC		\$ 886,301.04	\$ 1,237,619.25	26,193.00
ADVANTAGE SOLUTIONS INC		\$ 763,462.69	\$ 582,957.76	72,688.00
ADVENT TECHNOLOGIES HOLDINGS I		\$ 75,938.58	\$ 65,613.60	9,360.00
ADVERUM BIOTECHNOLOGIES INC		\$ 400,643.92	\$ 145,652.32	82,757.00
AECI LTD		\$ 401,669.18	\$ 303,859.65	43,300.00
AECOM		\$ 1,000,814.23	\$ 2,276,255.80	29,428.00
AEGIS ASSET BACKED SECURI 1 M4	VAR RT 03/25/2035 DD 02/25/05	\$ 1,155,790.92	\$ 1,216,742.28	1,219,832.11
AEGLEA BIOTHERAPEUTICS INC		\$ 293,024.19	\$ 184,247.75	38,789.00
AEGON NV	VAR RT 04/11/2048 DD 04/11/18	\$ 564,500.00	\$ 570,849.49	500,000.00
AEMETIS INC		\$ 350,550.52	\$ 329,603.10	26,797.00
AEP TEXAS INC	3.800% 10/01/2047 DD 09/22/17	\$ 324,975.00	\$ 320,750.61	300,000.00
AEP TEXAS INC	3.450% 01/15/2050 DD 12/05/19	\$ 100,605.00	\$ 101,716.68	100,000.00
AEP TEXAS INC	2.100% 07/01/2030 DD 07/01/20	\$ 1,095,346.00	\$ 1,058,127.19	1,100,000.00
AEP TRANSMISSION CO LLC	3.750% 12/01/2047 DD 09/28/17	\$ 437,404.00	\$ 449,132.00	400,000.00
AEP TRANSMISSION CO LLC	3.650% 04/01/2050 DD 04/01/20	\$ 399,856.00	\$ 441,559.69	400,000.00
AERCAP IRELAND CAPITAL DAC / A	6.500% 07/15/2025 DD 06/08/20	\$ 1,406,149.40	\$ 1,416,997.19	1,240,000.00
AERCAP IRELAND CAPITAL DAC / A	4.500% 09/15/2023 DD 07/02/20	\$ 2,463,945.87	\$ 2,411,472.76	2,299,000.00
AERCAP IRELAND CAPITAL DAC / A	3.850% 10/29/2041 DD 10/29/21	\$ 518,825.00	\$ 520,819.01	500,000.00
AERCAP IRELAND CAPITAL DAC / A	3.400% 10/29/2033 DD 10/29/21	\$ 510,375.00	\$ 509,057.06	500,000.00
AERCAP IRELAND CAPITAL DAC / A	3.300% 01/30/2032 DD 10/29/21	\$ 509,990.00	\$ 509,385.86	500,000.00
AERCAP IRELAND CAPITAL DAC / A	3.150% 02/15/2024 DD 09/25/20	\$ 165,142.02	\$ 161,929.50	157,000.00
AERCAP IRELAND CAPITAL DAC / A	3.000% 10/29/2028 DD 10/29/21	\$ 2,015,380.00	\$ 2,028,271.48	2,000,000.00
AERCAP IRELAND CAPITAL DAC / A	2.875% 08/14/2024 DD 08/14/19	\$ 316,522.89	\$ 311,655.12	303,000.00
AERCAP IRELAND CAPITAL DAC / A	2.450% 10/29/2026 DD 10/29/21	\$ 2,978,369.50	\$ 2,974,189.85	2,950,000.00
AERCAP IRELAND CAPITAL DAC / A	1.750% 01/30/2026 DD 01/13/21	\$ 971,610.00	\$ 980,811.69	1,000,000.00
AERCAP IRELAND CAPITAL DAC / A	1.150% 10/29/2023 DD 10/29/21	\$ 1,501,320.00	\$ 1,493,504.58	1,500,000.00
AERIE PHARMACEUTICALS INC		\$ 321,335.52	\$ 130,445.64	18,582.00
AEROJET ROCKETDYNE HOLDINGS IN		\$ 1,700,363.55	\$ 1,885,176.16	40,316.00
AEROVATE THERAPEUTICS INC		\$ 116,518.25	\$ 73,239.48	6,212.00
AEROVIRONMENT INC		\$ 857,997.04	\$ 603,924.08	9,736.00
AERSALE CORP		\$ 112,681.87	\$ 155,455.62	8,763.00
AES CORP/THE	2.450% 01/15/2031 DD 07/15/21	\$ 304,284.00	\$ 292,291.67	300,000.00
AES CORP/THE	1.375% 01/15/2026 DD 07/15/21	\$ 1,080,539.70	\$ 1,052,944.93	1,085,000.00
AES CORP/THE		\$ 1,985,833.44	\$ 3,446,809.20	141,844.00
AETNA INC	6.625% 06/15/2036 DD 06/09/06	\$ 272,950.02	\$ 267,919.56	189,000.00
AETNA INC	4.750% 03/15/2044 DD 03/07/14	\$ 104,051.00	\$ 122,150.67	100,000.00
AETNA INC	4.125% 11/15/2042 DD 11/07/12	\$ 572,325.00	\$ 563,937.11	500,000.00
AETNA INC	3.875% 08/15/2047 DD 08/10/17	\$ 324,219.00	\$ 333,713.73	300,000.00
AETNA INC	2.800% 06/15/2023 DD 06/09/16	\$ 783,645.00	\$ 768,457.77	750,000.00
AEVA TECHNOLOGIES INC		\$ 931,533.66	\$ 762,085.80	100,805.00
AFC GAMMA INC		\$ 230,093.57	\$ 250,678.64	11,014.00
AFFILIATED MANAGERS GROUP INC	3.500% 08/01/2025 DD 02/13/15	\$ 543,270.00	\$ 531,409.45	500,000.00
AFFILIATED MANAGERS GROUP INC		\$ 1,100,496.65	\$ 1,401,296.18	8,518.00
AFFIMED NV		\$ 301,887.90	\$ 281,326.80	50,965.00
AFLAC INC	4.750% 01/15/2049 DD 10/31/18	\$ 379,602.00	\$ 397,424.17	300,000.00
AFLAC INC	3.600% 04/01/2030 DD 04/01/20	\$ 823,885.24	\$ 784,841.56	712,000.00
AFLAC INC	1.125% 03/15/2026 DD 03/08/21	\$ 498,680.00	\$ 490,858.16	500,000.00
AFLAC INC		\$ 4,603,189.71	\$ 8,316,896.43	142,437.00
AFRICAN DEVELOPMENT BANK	3.000% 09/20/2023 DD 09/20/18	\$ 2,138,336.00	\$ 2,076,886.30	2,000,000.00
AFRICAN DEVELOPMENT BANK	0.875% 07/22/2026 DD 07/22/21	\$ 1,003,983.00	\$ 981,364.00	1,000,000.00
AFRICAN DEVELOPMENT BANK	0.875% 03/23/2026 DD 03/23/21	\$ 1,491,765.00	\$ 1,475,368.40	1,500,000.00
AFRICAN DEVELOPMENT BANK	0.750% 04/03/2023 DD 04/03/20	\$ 5,050,530.00	\$ 5,009,185.25	5,000,000.00
AGCO CORP		\$ 863,414.69	\$ 1,614,534.32	13,916.00
AGEAGLE AERIAL SYSTEMS INC		\$ 170,405.54	\$ 64,894.38	41,334.00
AGELLAN COMMERCIAL U.S. LLC		\$ 385,324.50	\$ 393,720.00	386,000.00
AGENUS INC		\$ 489,056.04	\$ 294,021.42	91,311.00
AGILENT TECHNOLOGIES INC	2.300% 03/12/2031 DD 03/12/21	\$ 738,937.50	\$ 742,673.02	750,000.00
AGILENT TECHNOLOGIES INC		\$ 3,720,886.35	\$ 10,441,110.00	65,400.00
AGILITI INC		\$ 198,425.69	\$ 229,284.00	9,900.00
AGILON HEALTH INC		\$ 1,000,216.79	\$ 972,540.00	36,020.00
AGILYSYS INC		\$ 474,164.25	\$ 444,688.92	10,002.00
AGIOS PHARMACEUTICALS INC		\$ 2,698,396.77	\$ 1,698,031.33	51,659.00
AGNC INVESTMENT CORP	PFD 6.500% CUMULATIVE	\$ 1,352,974.27	\$ 1,458,056.00	56,800.00
AGNC INVESTMENT CORP		\$ 2,467,963.62	\$ 1,702,437.76	113,194.00

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AGREE REALTY CORP		\$ 12,541,885.50	\$ 13,569,175.36	190,151.00
AIA GROUP LTD	HK/01299	\$ 6,447,272.62	\$ 14,229,319.00	1,411,400.00
AIA GROUP LTD REGS	3.125% 03/13/2023	\$ 2,329,141.00	\$ 2,352,578.00	2,300,000.00
AIR LEASE CORP	4.625% 10/01/2028 DD 09/17/18	\$ 169,182.00	\$ 165,448.49	150,000.00
AIR LEASE CORP	3.625% 12/01/2027 DD 11/20/17	\$ 160,786.50	\$ 157,916.38	150,000.00
AIR LEASE CORP	3.000% 09/15/2023 DD 08/15/16	\$ 77,437.60	\$ 82,102.56	80,000.00
AIR LEASE CORP	2.875% 01/15/2026 DD 08/17/20	\$ 1,530,280.00	\$ 1,547,159.97	1,500,000.00
AIR LEASE CORP	2.300% 02/01/2025 DD 01/14/20	\$ 781,303.20	\$ 952,914.83	940,000.00
AIR LEASE CORP	2.250% 01/15/2023 DD 09/16/19	\$ 3,075,370.00	\$ 3,037,139.88	3,000,000.00
AIR LEASE CORP	1.875% 08/15/2026 DD 05/24/21	\$ 2,011,560.00	\$ 1,966,894.64	2,000,000.00
AIR LEASE CORP		\$ 873,393.85	\$ 1,066,739.14	24,118.00
AIR PRODUCTS AND CHEMICALS INC	3.350% 07/31/2024 DD 07/31/14	\$ 245,013.75	\$ 236,471.81	225,000.00
AIR PRODUCTS AND CHEMICALS INC	2.800% 05/15/2050 DD 04/30/20	\$ 193,270.00	\$ 204,910.58	200,000.00
AIR PRODUCTS AND CHEMICALS INC	2.700% 05/15/2040 DD 04/30/20	\$ 149,113.50	\$ 151,262.22	150,000.00
AIR PRODUCTS AND CHEMICALS INC	1.850% 05/15/2027 DD 04/30/20	\$ 1,306,273.58	\$ 1,280,005.38	1,262,000.00
AIR PRODUCTS AND CHEMICALS INC		\$ 6,854,715.45	\$ 14,465,737.44	47,544.00
AIR TRANSPORT SERVICES GROUP I		\$ 1,345,740.53	\$ 1,647,571.64	56,078.00
AIRCATTLE LTD	5.000% 04/01/2023 DD 03/24/16	\$ 546,495.60	\$ 532,348.59	510,000.00
AIRCATTLE LTD	4.400% 09/25/2023 DD 09/25/18	\$ 560,815.50	\$ 550,083.52	525,000.00
AIRSCULPT TECHNOLOGIES INC		\$ 74,292.00	\$ 106,423.29	6,191.00
AKA BRANDS HOLDING CORP		\$ 72,247.68	\$ 77,348.50	8,362.00
AKAMAI TECHNOLOGIES INC		\$ 1,770,350.72	\$ 4,040,571.92	34,523.00
AKEBIA THERAPEUTICS INC		\$ 512,729.26	\$ 301,879.50	133,575.00
AKERO THERAPEUTICS INC		\$ 335,878.80	\$ 306,146.25	14,475.00
AKOUOS INC		\$ 336,760.48	\$ 195,109.00	22,954.00
AKOUSTIS TECHNOLOGIES INC		\$ 161,669.98	\$ 127,534.56	19,092.00
AKOYA BIOSCIENCES INC		\$ 51,138.69	\$ 50,048.39	3,269.00
AKSIGORTA AS		\$ 211,536.06	\$ 185,483.54	232,375.00
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	\$ 68,666.95	\$ 76,368.09	55,000.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	\$ 1,886,844.61	\$ 2,036,650.14	1,600,000.00
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	\$ 995,243.20	\$ 1,125,344.42	940,000.00
ALABAMA POWER CO	3.450% 10/01/2049 DD 09/17/19	\$ 1,042,245.00	\$ 1,059,558.73	1,000,000.00
ALABAMA POWER CO	3.125% 07/15/2025 DD 06/11/21	\$ 747,802.50	\$ 764,749.82	750,000.00
ALABAMA POWER CO	1.450% 09/15/2030 DD 08/27/20	\$ 142,873.50	\$ 140,186.57	150,000.00
ALAMO GROUP INC		\$ 642,008.26	\$ 732,220.50	4,975.00
ALARM.COM HOLDINGS INC		\$ 1,505,777.23	\$ 1,737,332.85	20,485.00
ALASKA AIR GROUP INC		\$ 1,327,035.88	\$ 1,373,824.90	26,369.00
ALAUNOS THERAPEUTICS INC		\$ 212,081.53	\$ 100,424.97	92,133.00
ALBANY INTERNATIONAL CORP		\$ 2,060,381.18	\$ 2,307,129.80	26,084.00
ALBEMARLE CORP	4.150% 12/01/2024 DD 11/24/14	\$ 103,697.00	\$ 107,094.81	100,000.00
ALBEMARLE CORP		\$ 2,242,670.95	\$ 5,839,107.06	24,978.00
ALBERTSONS COS INC		\$ 696,046.14	\$ 1,049,042.12	34,748.00
ALBIREO PHARMA INC		\$ 274,862.97	\$ 215,013.28	9,232.00
ALCOA CORP		\$ 1,478,572.67	\$ 2,402,265.60	40,320.00
ALDEYRA THERAPEUTICS INC		\$ 194,544.00	\$ 84,256.00	21,064.00
ALECTOR INC		\$ 596,500.99	\$ 521,866.80	25,272.00
ALEN 2021-ACEN MOR ACEN F 144A	VAR RT 04/15/2034 DD 03/24/21	\$ 882,000.00	\$ 873,157.33	882,000.00
ALERUS FINANCIAL CORP		\$ 338,679.49	\$ 426,201.64	14,626.00
ALEXANDER & BALDWIN INC		\$ 2,034,085.58	\$ 1,731,511.08	69,012.00
ALEXANDER'S INC		\$ 275,434.26	\$ 248,326.20	954.00
ALEXANDRIA REAL ESTATE EQUITIE	4.900% 12/15/2030 DD 03/26/20	\$ 1,235,870.00	\$ 1,201,179.58	1,000,000.00
ALEXANDRIA REAL ESTATE EQUITIE	4.850% 04/15/2049 DD 03/21/19	\$ 251,858.00	\$ 258,465.50	200,000.00
ALEXANDRIA REAL ESTATE EQUITIE	4.500% 07/30/2029 DD 07/18/14	\$ 295,237.50	\$ 287,352.81	250,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.800% 04/15/2026 DD 03/21/19	\$ 402,624.00	\$ 432,825.58	400,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.450% 04/30/2025 DD 11/20/17	\$ 1,045,720.00	\$ 1,060,966.10	1,000,000.00
ALEXANDRIA REAL ESTATE EQUITIE	3.375% 08/15/2031 DD 07/15/19	\$ 731,806.00	\$ 753,579.61	700,000.00
ALEXANDRIA REAL ESTATE EQUITIE	2.750% 12/15/2029 DD 09/12/19	\$ 160,342.47	\$ 157,669.70	153,000.00
ALEXANDRIA REAL ESTATE EQUITIE	2.000% 05/18/2033 DD 02/18/21	\$ 529,027.00	\$ 525,254.01	550,000.00
ALEXANDRIA REAL ESTATE EQUITIE	1.875% 02/01/2033 DD 08/05/20	\$ 472,485.00	\$ 469,824.65	500,000.00
ALEXANDRIA REAL ESTATE EQUITIE		\$ 8,047,140.01	\$ 11,046,330.24	49,544.00
ALIBABA GROUP HOLDING LTD	4.200% 12/06/2047 DD 12/06/17	\$ 1,320,574.54	\$ 1,276,776.14	1,161,000.00
ALIBABA GROUP HOLDING LTD	4.000% 12/06/2037 DD 12/06/17	\$ 825,449.88	\$ 867,177.29	800,000.00
ALIBABA GROUP HOLDING LTD	3.600% 11/28/2024 DD 05/28/15	\$ 3,484,518.00	\$ 3,576,537.66	3,400,000.00
ALIBABA GROUP HOLDING LTD	3.400% 12/06/2027 DD 12/06/17	\$ 2,183,120.00	\$ 2,117,135.38	2,000,000.00
ALIBABA GROUP HOLDING LTD	3.250% 02/09/2061 DD 02/09/21	\$ 379,644.00	\$ 368,153.60	400,000.00
ALIBABA GROUP HOLDING LTD	2.125% 02/09/2031 DD 02/09/21	\$ 968,310.00	\$ 965,442.69	1,000,000.00
ALIGN TECHNOLOGY INC		\$ 3,301,657.53	\$ 11,119,485.60	16,920.00
ALIGNMENT HEALTHCARE INC		\$ 521,861.10	\$ 478,700.82	34,047.00
ALIGOS THERAPEUTICS INC		\$ 184,150.97	\$ 122,059.21	10,283.00
ALIMENTATION COUCHE-TARD INC	MLT-VTG	\$ 9,205,089.00	\$ 15,172,228.17	361,600.00
ALKAMI TECHNOLOGY INC		\$ 287,376.37	\$ 269,205.20	13,420.00
ALKERMES PLC		\$ 8,865,356.74	\$ 7,210,041.76	309,976.00
ALLAKOS INC		\$ 1,269,561.52	\$ 149,326.87	15,253.00
ALLEGHANY CORP		\$ 1,331,124.97	\$ 1,948,027.62	2,918.00
ALLEGHENY TECHNOLOGIES INC		\$ 1,478,311.71	\$ 1,290,807.90	81,030.00
ALLEGIANCE BANCSHARES INC		\$ 669,288.91	\$ 774,131.40	18,340.00
ALLEGIANCE TRAVEL CO		\$ 1,209,617.42	\$ 1,243,441.92	6,648.00
ALLEGION PLC		\$ 1,143,213.95	\$ 2,647,872.92	19,993.00
ALLEGION US HOLDING CO INC	3.550% 10/01/2027 DD 10/02/17	\$ 434,564.00	\$ 424,128.67	400,000.00
ALLEGRO MICROSYSTEMS INC		\$ 256,120.39	\$ 351,126.90	9,705.00
ALLETE INC		\$ 3,228,381.60	\$ 3,291,689.85	49,611.00
ALLIANCE DATA SYSTEMS CORP		\$ 1,389,464.71	\$ 685,604.43	10,299.00
ALLIANT ENERGY CORP		\$ 1,927,544.21	\$ 3,302,537.22	53,726.00
ALLIED MOTION TECHNOLOGIES INC		\$ 169,692.84	\$ 204,125.06	5,594.00
ALLISON TRANSMISSION HOLDINGS		\$ 662,536.16	\$ 818,129.45	22,507.00
ALLOGENE THERAPEUTICS INC		\$ 1,210,434.22	\$ 752,505.12	50,436.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ALLOVIR INC		\$ 272,935.72	\$ 167,935.32	12,978.00
ALLSCRIPTS HEALTHCARE SOLUTION		\$ 1,578,515.42	\$ 2,151,841.95	116,631.00
ALLSTATE CORP/THE	VAR RT 05/15/2067 DD 05/10/07	\$ 389,589.00	\$ 393,750.00	300,000.00
ALLSTATE CORP/THE	4.500% 06/15/2043 DD 06/07/13	\$ 368,709.35	\$ 362,267.02	298,000.00
ALLSTATE CORP/THE	3.850% 08/10/2049 DD 06/10/19	\$ 776,848.00	\$ 933,456.19	800,000.00
ALLSTATE CORP/THE	1.450% 12/15/2030 DD 11/24/20	\$ 554,114.60	\$ 548,304.52	580,000.00
ALLY FINANCIAL INC		\$ 3,957,176.49	\$ 7,459,245.30	63,402.00
ALLY FINANCIAL INC	8.000% 11/01/2031 DD 12/31/08	\$ 697,075.00	\$ 707,784.64	500,000.00
ALLY FINANCIAL INC	4.625% 03/30/2025 DD 03/30/15	\$ 1,334,494.00	\$ 1,303,573.39	1,200,000.00
ALLY FINANCIAL INC	3.875% 05/21/2024 DD 05/21/19	\$ 989,920.00	\$ 1,053,832.94	1,000,000.00
ALLY FINANCIAL INC	3.050% 06/05/2023 DD 06/03/20	\$ 303,582.00	\$ 307,578.85	300,000.00
ALLY FINANCIAL INC	2.200% 11/02/2028 DD 11/02/21	\$ 499,360.00	\$ 496,662.89	500,000.00
ALLY FINANCIAL INC	1.450% 10/02/2023 DD 09/18/20	\$ 1,014,380.00	\$ 1,004,588.79	1,000,000.00
ALLY FINANCIAL INC		\$ 2,046,542.06	\$ 3,683,918.97	77,377.00
ALNYLAM PHARMACEUTICALS INC		\$ 2,631,707.44	\$ 4,320,728.82	25,479.00
ALPEK SAB DE CV		\$ 546,973.56	\$ 532,041.83	488,700.00
ALPHA & OMEGA SEMICONDUCTOR LT		\$ 286,937.06	\$ 685,720.88	11,323.00
ALPHA TEKNOVA INC		\$ 105,448.99	\$ 88,883.20	4,340.00
ALPHABET INC	3.375% 02/25/2024 DD 02/25/16	\$ 30,995.40	\$ 31,608.47	30,000.00
ALPHABET INC	2.250% 08/15/2060 DD 08/05/20	\$ 865,820.00	\$ 891,114.46	1,000,000.00
ALPHABET INC	2.050% 08/15/2050 DD 08/05/20	\$ 254,817.00	\$ 267,730.23	300,000.00
ALPHABET INC	1.998% 08/15/2026 DD 08/09/16	\$ 2,075,174.20	\$ 2,030,001.53	1,970,000.00
ALPHABET INC	1.900% 08/15/2040 DD 08/05/20	\$ 723,130.70	\$ 701,163.04	770,000.00
ALPHABET INC	1.100% 08/15/2030 DD 08/05/20	\$ 1,158,455.00	\$ 1,181,571.69	1,250,000.00
ALPHABET INC		\$ 61,328,566.69	\$ 200,780,422.92	69,388.00
ALPHABET INC		\$ 63,651,625.48	\$ 188,316,291.12	65,003.00
ALPHATEC HOLDINGS INC		\$ 378,408.54	\$ 379,144.53	33,171.00
ALPINE IMMUNE SCIENCES INC		\$ 49,185.90	\$ 70,067.15	5,059.00
ALSEA SAB DE CV		\$ 991,964.09	\$ 867,902.50	468,027.00
ALTA EQUIPMENT GROUP INC		\$ 167,399.79	\$ 240,271.68	16,412.00
ALTAIR ENGINEERING INC		\$ 1,324,747.90	\$ 1,547,018.56	20,008.00
ALTERNATIVE LOAN TRU OC11 2A2A	VAR RT 01/25/2037 DD 12/29/06	\$ 832.53	\$ 12,594.54	832.54
ALTERNATIVE LOAN TRUST 76 2A1	VAR RT 02/25/2036 DD 12/01/05	\$ 174,327.21	\$ 189,047.16	198,099.10
ALTERYX INC		\$ 1,455,185.12	\$ 745,844.00	12,328.00
ALTICE USA INC		\$ 1,034,859.74	\$ 699,089.26	43,207.00
ALTIMMUNE INC		\$ 545,447.55	\$ 343,069.48	37,453.00
ALTO INGREDIENTS INC		\$ 397,908.88	\$ 339,379.17	70,557.00
ALTRA INDUSTRIAL MOTION CORP		\$ 7,578,354.60	\$ 7,472,389.86	144,898.00
ALTRIA GROUP INC	5.950% 02/14/2049 DD 02/14/19	\$ 638,720.00	\$ 623,965.38	500,000.00
ALTRIA GROUP INC	5.800% 02/14/2039 DD 02/14/19	\$ 1,219,820.00	\$ 1,201,981.59	1,000,000.00
ALTRIA GROUP INC	4.800% 02/14/2029 DD 02/14/19	\$ 1,172,380.00	\$ 1,127,940.38	1,000,000.00
ALTRIA GROUP INC	4.400% 02/14/2026 DD 02/14/19	\$ 3,396,110.00	\$ 3,304,517.43	3,000,000.00
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	\$ 520,725.00	\$ 507,623.66	500,000.00
ALTRIA GROUP INC	4.000% 02/04/2061 DD 02/04/21	\$ 1,193,973.26	\$ 1,242,248.26	1,300,000.00
ALTRIA GROUP INC	3.875% 09/16/2046 DD 09/16/16	\$ 815,710.76	\$ 818,292.79	846,000.00
ALTRIA GROUP INC	3.400% 02/04/2041 DD 02/04/21	\$ 466,905.00	\$ 461,218.03	500,000.00
ALTRIA GROUP INC	2.450% 02/04/2032 DD 02/04/21	\$ 986,270.00	\$ 949,416.12	1,000,000.00
ALTRIA GROUP INC		\$ 17,828,348.76	\$ 18,875,152.66	398,294.00
ALTUS MIDSTREAM CO		\$ 200,197.00	\$ 176,266.25	2,875.00
ALX ONCOLOGY HOLDINGS INC		\$ 451,479.18	\$ 165,043.20	7,680.00
AMALGAMATED FINANCIAL CORP		\$ 227,733.36	\$ 222,168.96	13,248.00
A-MARK PRECIOUS METALS INC		\$ 330,280.21	\$ 514,706.40	8,424.00
AMAZON.COM INC	4.950% 12/05/2044 DD 12/05/14	\$ 1,590,931.00	\$ 1,637,864.81	1,200,000.00
AMAZON.COM INC	4.800% 12/05/2034 DD 12/05/14	\$ 632,440.00	\$ 638,561.77	500,000.00
AMAZON.COM INC	4.250% 08/22/2057 DD 02/22/18	\$ 1,125,292.00	\$ 1,152,362.88	900,000.00
AMAZON.COM INC	4.050% 08/22/2047 DD 02/22/18	\$ 201,405.80	\$ 206,115.83	170,000.00
AMAZON.COM INC	3.875% 08/22/2037 DD 02/22/18	\$ 1,302,423.50	\$ 1,410,400.51	1,200,000.00
AMAZON.COM INC	3.800% 12/05/2024 DD 12/05/14	\$ 1,389,141.43	\$ 1,360,840.84	1,269,000.00
AMAZON.COM INC	3.250% 05/12/2061 DD 05/12/21	\$ 826,841.95	\$ 877,302.72	815,000.00
AMAZON.COM INC	3.150% 08/22/2027 DD 02/22/18	\$ 890,768.00	\$ 864,016.77	800,000.00
AMAZON.COM INC	2.875% 05/12/2041 DD 05/12/21	\$ 1,023,862.00	\$ 1,038,448.91	1,000,000.00
AMAZON.COM INC	2.800% 08/22/2024 DD 02/22/18	\$ 1,233,944.36	\$ 1,204,768.50	1,151,000.00
AMAZON.COM INC	2.700% 06/03/2060 DD 06/03/20	\$ 454,515.00	\$ 481,802.44	500,000.00
AMAZON.COM INC	2.500% 06/03/2050 DD 06/03/20	\$ 456,785.00	\$ 476,068.60	500,000.00
AMAZON.COM INC	2.400% 02/22/2023 DD 02/22/18	\$ 2,407,965.88	\$ 2,407,866.32	2,364,000.00
AMAZON.COM INC	2.100% 05/12/2031 DD 05/12/21	\$ 573,254.70	\$ 577,757.02	570,000.00
AMAZON.COM INC	1.650% 05/12/2028 DD 05/12/21	\$ 1,720,248.15	\$ 1,717,828.12	1,715,000.00
AMAZON.COM INC	1.500% 06/03/2030 DD 06/03/20	\$ 1,180,376.00	\$ 1,162,883.33	1,200,000.00
AMAZON.COM INC	1.200% 06/03/2027 DD 06/03/20	\$ 623,712.50	\$ 616,515.87	625,000.00
AMAZON.COM INC	0.800% 06/03/2025 DD 06/03/20	\$ 502,305.00	\$ 494,282.16	500,000.00
AMAZON.COM INC	0.450% 05/12/2024 DD 05/12/21	\$ 2,300,522.00	\$ 2,277,231.13	2,300,000.00
AMAZON.COM INC	0.400% 06/03/2023 DD 06/03/20	\$ 402,728.00	\$ 398,507.74	400,000.00
AMAZON.COM INC		\$ 107,626,491.39	\$ 312,764,426.34	93,801.00
AMBAC FINANCIAL GROUP INC		\$ 826,937.02	\$ 699,699.75	43,595.00
AMBARELLA INC		\$ 1,546,268.82	\$ 3,090,623.37	15,233.00
AMC ENTERTAINMENT HOLDINGS INC		\$ 14,179,932.56	\$ 13,375,164.80	491,734.00
AMC NETWORKS INC		\$ 713,086.72	\$ 679,501.20	19,730.00
AMCOR FINANCE USA INC	3.625% 04/28/2026 DD 10/28/19	\$ 822,577.50	\$ 798,944.11	750,000.00
AMCOR PLC		\$ 3,334,474.39	\$ 3,976,366.88	331,088.00
AMDOCS LTD	2.538% 06/15/2030 DD 06/24/20	\$ 297,987.00	\$ 297,314.97	300,000.00
AMDOCS LTD		\$ 1,311,424.56	\$ 1,157,786.88	28,832.00
AMEDISYS INC		\$ 1,395,390.37	\$ 1,123,609.08	6,941.00
AMERANT BANCORP INC		\$ 591,524.27	\$ 890,318.95	25,769.00
AMERCO		\$ 671,871.82	\$ 1,395,087.83	1,921.00
AMEREN CORP	2.500% 09/15/2024 DD 09/16/19	\$ 387,265.00	\$ 374,774.93	365,000.00
AMEREN CORP	1.750% 03/15/2028 DD 03/05/21	\$ 499,170.00	\$ 483,180.62	500,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
AMEREN CORP		\$ 2,832,451.92	\$ 4,868,757.99	54,699.00
AMEREN ILLINOIS CO	4.500% 03/15/2049 DD 11/15/18	\$ 481,048.00	\$ 508,798.66	400,000.00
AMEREN ILLINOIS CO	1.550% 11/15/2030 DD 11/23/20	\$ 582,348.00	\$ 564,476.17	600,000.00
AMERESCO INC		\$ 2,358,880.75	\$ 3,791,032.00	46,550.00
AMERICA MOVIL SAB DE CV	6.375% 03/01/2035 DD 02/25/05	\$ 18,639.95	\$ 26,301.38	19,000.00
AMERICA MOVIL SAB DE CV	6.125% 03/30/2040 DD 03/30/10	\$ 974,225.00	\$ 982,125.70	700,000.00
AMERICA MOVIL SAB DE CV	4.375% 07/16/2042 DD 07/16/12	\$ 338,790.00	\$ 356,143.39	300,000.00
AMERICA MOVIL SAB DE CV	3.625% 04/22/2029 DD 04/22/19	\$ 645,500.70	\$ 633,342.38	585,000.00
AMERICA MOVIL SAB DE CV	2.875% 05/07/2030 DD 05/07/20	\$ 1,043,430.00	\$ 1,037,258.86	1,000,000.00
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	\$ 683,269.57	\$ 715,595.09	704,731.66
AMERICAN AIRLINES GROUP INC		\$ 4,357,587.13	\$ 2,461,723.32	137,067.00
AMERICAN ASSETS TRUST INC		\$ 1,546,147.30	\$ 1,785,114.45	47,565.00
AMERICAN AXLE & MANUFACTURING		\$ 920,144.24	\$ 736,472.88	78,936.00
AMERICAN CAMPUS COMMUNITIES IN		\$ 7,119,525.18	\$ 9,771,267.82	170,558.00
AMERICAN CAMPUS COMMUNITIES OP	3.300% 07/15/2026 DD 06/21/19	\$ 539,635.00	\$ 526,760.50	500,000.00
AMERICAN CAMPUS COMMUNITIES OP	2.250% 01/15/2029 DD 10/07/21	\$ 498,020.00	\$ 494,530.45	500,000.00
AMERICAN EAGLE OUTFITTERS INC		\$ 1,881,934.45	\$ 1,681,754.40	66,420.00
AMERICAN ELECTRIC POWER CO INC	3.200% 11/13/2027 DD 11/13/17	\$ 256,571.64	\$ 247,002.50	234,000.00
AMERICAN ELECTRIC POWER CO INC	2.300% 03/01/2030 DD 03/05/20	\$ 100,777.00	\$ 97,492.06	100,000.00
AMERICAN ELECTRIC POWER CO INC	1.000% 11/01/2025 DD 11/20/20	\$ 992,205.00	\$ 977,839.28	1,000,000.00
AMERICAN ELECTRIC POWER CO INC	0.750% 11/01/2023 DD 11/20/20	\$ 751,372.50	\$ 744,831.62	750,000.00
AMERICAN ELECTRIC POWER CO INC		\$ 6,546,745.94	\$ 9,772,375.83	109,839.00
AMERICAN EQUITY INVESTMENT LIF		\$ 2,078,971.93	\$ 3,077,715.76	79,078.00
AMERICAN EXPRESS CO	4.200% 11/06/2025 DD 11/06/18	\$ 1,426,095.15	\$ 1,506,823.63	1,370,000.00
AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	\$ 329,427.01	\$ 343,049.23	289,000.00
AMERICAN EXPRESS CO	3.700% 08/03/2023 DD 08/03/18	\$ 2,139,715.00	\$ 2,085,288.50	2,000,000.00
AMERICAN EXPRESS CO	3.400% 02/22/2024 DD 02/22/19	\$ 1,398,797.00	\$ 1,363,343.29	1,300,000.00
AMERICAN EXPRESS CO	3.125% 05/20/2026 DD 05/20/19	\$ 589,891.00	\$ 566,126.81	535,000.00
AMERICAN EXPRESS CO		\$ 10,753,872.36	\$ 22,681,013.20	138,637.00
AMERICAN EXPRESS CO 144A	3.300% 05/03/2027 DD 11/03/21	\$ 1,888,732.50	\$ 1,876,221.03	1,750,000.00
AMERICAN FINANCE TRUST IN 144A	4.500% 09/30/2028 DD 10/07/21	\$ 1,190,000.00	\$ 1,198,758.40	1,190,000.00
AMERICAN FINANCE TRUST INC		\$ 1,110,500.68	\$ 1,036,601.94	113,538.00
AMERICAN FINANCIAL GROUP INC/O	4.500% 06/15/2047 DD 06/02/17	\$ 234,264.00	\$ 237,224.54	200,000.00
AMERICAN FINANCIAL GROUP INC/O	3.500% 08/15/2026 DD 08/22/16	\$ 542,805.00	\$ 534,801.50	500,000.00
AMERICAN FINANCIAL GROUP INC/O		\$ 1,054,114.27	\$ 2,075,591.80	15,115.00
AMERICAN HOME MORTGAGE I 4 1A1	VAR RT 11/25/2045 DD 10/07/05	\$ 1,663,181.52	\$ 1,669,754.07	1,706,544.09
AMERICAN HOMES 4 R SFR1 E 144A	5.639% 04/17/2052 DD 03/06/15	\$ 1,222,191.71	\$ 1,312,181.16	1,224,147.00
AMERICAN HOMES 4 R SFR2 E 144A	6.070% 10/17/2052 DD 09/22/15	\$ 1,063,771.54	\$ 1,159,324.12	1,060,000.00
AMERICAN HOMES 4 R SFR3 E 144A	6.418% 12/17/2036 DD 11/25/14	\$ 628,657.75	\$ 677,195.78	626,000.00
AMERICAN HOMES 4 RENT		\$ 1,411,398.03	\$ 2,702,991.41	61,981.00
AMERICAN HOMES 4 RENT LP	4.250% 02/15/2028 DD 02/07/18	\$ 29,562.90	\$ 33,234.04	30,000.00
AMERICAN HOMES 4 SFR2 XS 144A	VAR RT 10/17/2052 DD 09/22/15	\$ 14,035.36	\$ 9.36	935,539.19
AMERICAN HONDA FINANCE CORP	2.400% 06/27/2024 DD 06/27/19	\$ 551,090.80	\$ 535,594.67	520,000.00
AMERICAN HONDA FINANCE CORP	2.350% 01/08/2027 DD 01/10/20	\$ 1,051,085.00	\$ 1,028,028.63	1,000,000.00
AMERICAN HONDA FINANCE CORP	2.050% 01/10/2023 DD 09/10/19	\$ 215,947.16	\$ 212,083.87	209,000.00
AMERICAN HONDA FINANCE CORP	1.950% 05/10/2023 DD 01/10/20	\$ 514,815.00	\$ 507,893.48	500,000.00
AMERICAN HONDA FINANCE CORP	1.800% 01/13/2031 DD 01/13/21	\$ 246,320.00	\$ 243,589.58	250,000.00
AMERICAN HONDA FINANCE CORP	1.000% 09/10/2025 DD 09/10/20	\$ 1,800,635.00	\$ 1,771,179.64	1,800,000.00
AMERICAN HONDA FINANCE CORP	0.875% 07/07/2023 DD 07/08/20	\$ 507,340.00	\$ 500,168.56	500,000.00
AMERICAN HONDA FINANCE CORP	0.650% 09/08/2023 DD 09/10/20	\$ 1,008,580.00	\$ 996,969.94	1,000,000.00
AMERICAN INTERNATIONAL GROUP I	VAR RT 04/01/2048 DD 03/26/18	\$ 511,920.00	\$ 505,125.00	450,000.00
AMERICAN INTERNATIONAL GROUP I	4.800% 07/10/2045 DD 07/10/15	\$ 259,550.75	\$ 326,739.30	255,000.00
AMERICAN INTERNATIONAL GROUP I	4.750% 04/01/2048 DD 03/26/18	\$ 371,886.00	\$ 382,107.07	300,000.00
AMERICAN INTERNATIONAL GROUP I	4.700% 07/10/2035 DD 07/10/15	\$ 724,257.00	\$ 715,603.30	600,000.00
AMERICAN INTERNATIONAL GROUP I	4.500% 07/16/2044 DD 07/16/14	\$ 890,355.00	\$ 923,662.44	750,000.00
AMERICAN INTERNATIONAL GROUP I	4.375% 06/30/2050 DD 05/11/20	\$ 476,704.00	\$ 498,606.08	400,000.00
AMERICAN INTERNATIONAL GROUP I	4.250% 03/15/2029 DD 03/15/19	\$ 202,902.00	\$ 228,530.12	200,000.00
AMERICAN INTERNATIONAL GROUP I	4.200% 04/01/2028 DD 03/26/18	\$ 218,606.19	\$ 224,222.85	201,000.00
AMERICAN INTERNATIONAL GROUP I	4.125% 02/15/2024 DD 10/02/13	\$ 820,417.50	\$ 796,346.42	750,000.00
AMERICAN INTERNATIONAL GROUP I	3.900% 04/01/2026 DD 03/22/16	\$ 1,807,587.28	\$ 1,742,759.18	1,608,000.00
AMERICAN INTERNATIONAL GROUP I	3.400% 06/30/2030 DD 05/11/20	\$ 274,075.00	\$ 270,340.77	250,000.00
AMERICAN INTERNATIONAL GROUP I	2.500% 06/30/2025 DD 05/11/20	\$ 1,051,442.50	\$ 1,031,095.77	1,000,000.00
AMERICAN INTERNATIONAL GROUP I		\$ 8,588,031.37	\$ 10,495,446.24	184,584.00
AMERICAN MUNI PWR-OHIO INC OH	8.084% 02/15/2050 DD 12/21/10	\$ 2,170,185.00	\$ 2,273,028.00	1,200,000.00
AMERICAN MUNI PWR-OHIO INC OH	7.334% 02/15/2028 DD 12/21/10	\$ 3,022,938.35	\$ 2,857,900.35	2,305,000.00
AMERICAN NATIONAL BANKSHARES I		\$ 327,997.31	\$ 382,376.64	10,148.00
AMERICAN NATIONAL GROUP INC		\$ 1,148,307.47	\$ 1,345,673.84	7,126.00
AMERICAN OUTDOOR BRANDS INC		\$ 237,282.03	\$ 269,732.62	13,534.00
AMERICAN PUBLIC EDUCATION INC		\$ 455,012.18	\$ 396,383.75	17,815.00
AMERICAN SOFTWARE INC/GA		\$ 379,673.58	\$ 449,155.71	17,163.00
AMERICAN STATES WATER CO		\$ 2,129,842.08	\$ 2,653,649.76	25,654.00
AMERICAN SUPERCONDUCTOR CORP		\$ 335,283.04	\$ 285,045.12	26,199.00
AMERICAN TOWER CORP	5.000% 02/15/2024 DD 08/19/13	\$ 179,142.12	\$ 171,081.85	159,000.00
AMERICAN TOWER CORP	4.400% 02/15/2026 DD 01/12/16	\$ 307,737.90	\$ 294,653.28	270,000.00
AMERICAN TOWER CORP	4.000% 06/01/2025 DD 05/07/15	\$ 181,260.89	\$ 174,428.65	163,000.00
AMERICAN TOWER CORP	3.800% 08/15/2029 DD 06/13/19	\$ 3,609,765.00	\$ 3,535,697.33	3,250,000.00
AMERICAN TOWER CORP	3.600% 01/15/2028 DD 12/08/17	\$ 575,395.60	\$ 560,194.58	520,000.00
AMERICAN TOWER CORP	3.500% 01/31/2023 DD 01/08/13	\$ 2,086,660.00	\$ 2,053,723.72	2,000,000.00
AMERICAN TOWER CORP	3.375% 10/15/2026 DD 05/13/16	\$ 163,400.85	\$ 158,315.82	149,000.00
AMERICAN TOWER CORP	3.100% 06/15/2050 DD 06/03/20	\$ 1,299,927.00	\$ 1,264,244.74	1,300,000.00
AMERICAN TOWER CORP	2.950% 01/15/2051 DD 11/20/20	\$ 272,848.80	\$ 282,269.67	298,000.00
AMERICAN TOWER CORP	2.900% 01/15/2030 DD 01/10/20	\$ 262,145.00	\$ 256,209.35	250,000.00
AMERICAN TOWER CORP	2.750% 01/15/2027 DD 10/03/19	\$ 328,565.90	\$ 319,510.49	310,000.00
AMERICAN TOWER CORP	2.700% 04/15/2031 DD 03/29/21	\$ 748,552.50	\$ 752,281.24	750,000.00
AMERICAN TOWER CORP	2.400% 03/15/2025 DD 01/10/20	\$ 123,092.19	\$ 120,137.29	117,000.00
AMERICAN TOWER CORP	2.100% 06/15/2030 DD 06/03/20	\$ 245,360.00	\$ 240,709.65	250,000.00

**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>
AMERICAN TOWER CORP	1.600% 04/15/2026 DD 03/29/21	\$ 1,248,975.00	\$ 1,237,211.13	1,250,000.00
AMERICAN TOWER CORP		\$ 14,837,678.29	\$ 30,708,405.00	104,986.00
AMERICAN UNIVERSITY/THE	3.672% 04/01/2049 DD 06/20/19	\$ 618,695.00	\$ 635,506.31	550,000.00
AMERICAN VANGUARD CORP		\$ 412,540.65	\$ 403,784.04	24,636.00
AMERICAN WATER CAPITAL CORP	3.750% 09/01/2047 DD 08/10/17	\$ 101,249.00	\$ 111,517.35	100,000.00
AMERICAN WATER CAPITAL CORP	3.450% 05/01/2050 DD 04/14/20	\$ 428,944.00	\$ 425,496.96	400,000.00
AMERICAN WATER CAPITAL CORP	3.250% 06/01/2051 DD 05/14/21	\$ 400,260.00	\$ 415,466.74	400,000.00
AMERICAN WATER CAPITAL CORP	2.950% 09/01/2027 DD 08/10/17	\$ 540,315.00	\$ 527,385.06	500,000.00
AMERICAN WATER CAPITAL CORP	2.800% 05/01/2030 DD 04/14/20	\$ 303,433.80	\$ 295,360.33	285,000.00
AMERICAN WATER WORKS CO INC		\$ 3,021,458.35	\$ 7,369,694.92	39,022.00
AMERICAN WELL CORP		\$ 2,148,859.74	\$ 1,053,641.76	174,444.00
AMERICAN WOODMARK CORP		\$ 1,156,667.53	\$ 1,032,050.80	15,829.00
AMERICA'S CAR-MART INC/TX		\$ 350,495.84	\$ 324,096.00	3,165.00
AMERICOLD REALTY TRUST		\$ 6,446,776.61	\$ 6,690,504.39	204,041.00
AMERIPRISE FINANCIAL INC	4.000% 10/15/2023 DD 09/06/13	\$ 536,080.00	\$ 527,200.94	500,000.00
AMERIPRISE FINANCIAL INC	3.700% 10/15/2024 DD 09/18/14	\$ 100,464.00	\$ 106,743.27	100,000.00
AMERIPRISE FINANCIAL INC	3.000% 04/02/2025 DD 04/02/20	\$ 534,580.00	\$ 521,949.69	500,000.00
AMERIPRISE FINANCIAL INC		\$ 2,507,434.12	\$ 7,371,363.76	24,436.00
AMERIS BANCORP		\$ 2,565,274.16	\$ 3,141,961.92	63,244.00
AMERISAFE INC		\$ 1,076,659.75	\$ 988,749.44	18,368.00
AMERISOURCEBERGEN CORP	4.300% 12/15/2047 DD 12/04/17	\$ 269,615.84	\$ 278,059.23	236,000.00
AMERISOURCEBERGEN CORP	3.450% 12/15/2027 DD 12/04/17	\$ 546,370.00	\$ 537,377.90	500,000.00
AMERISOURCEBERGEN CORP	3.250% 03/01/2025 DD 02/20/15	\$ 268,615.00	\$ 262,229.93	250,000.00
AMERISOURCEBERGEN CORP	2.700% 03/15/2031 DD 03/30/21	\$ 513,435.00	\$ 505,172.19	500,000.00
AMERISOURCEBERGEN CORP	0.737% 03/15/2023 DD 03/30/21	\$ 250,565.00	\$ 249,345.80	250,000.00
AMERISOURCEBERGEN CORP		\$ 2,123,129.10	\$ 4,335,004.69	32,621.00
AMETEK INC		\$ 2,795,592.67	\$ 7,285,243.84	49,546.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	\$ 1,907,381.80	\$ 2,200,301.52	1,720,000.00
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	\$ 2,181,201.90	\$ 2,326,867.16	1,950,000.00
AMGEN INC	3.625% 05/22/2024 DD 05/22/14	\$ 1,085,110.00	\$ 1,053,193.68	1,000,000.00
AMGEN INC	3.375% 02/21/2050 DD 02/21/20	\$ 1,914,611.40	\$ 1,882,637.20	1,810,000.00
AMGEN INC	3.200% 11/02/2027 DD 11/02/17	\$ 278,352.00	\$ 323,292.54	300,000.00
AMGEN INC	3.150% 02/21/2040 DD 02/21/20	\$ 1,494,283.50	\$ 1,486,995.26	1,450,000.00
AMGEN INC	3.125% 05/01/2025 DD 05/01/15	\$ 3,422,548.67	\$ 3,351,037.37	3,179,000.00
AMGEN INC	2.770% 09/01/2053 DD 03/01/21	\$ 179,424.00	\$ 186,862.39	200,000.00
AMGEN INC	2.600% 08/19/2026 DD 08/19/16	\$ 288,551.70	\$ 281,463.11	270,000.00
AMGEN INC	2.450% 02/21/2030 DD 02/21/20	\$ 586,065.00	\$ 580,123.72	570,000.00
AMGEN INC	1.650% 08/15/2028 DD 08/09/21	\$ 382,613.00	\$ 377,280.67	385,000.00
AMGEN INC		\$ 16,068,580.94	\$ 27,696,056.70	123,110.00
AMICUS THERAPEUTICS INC		\$ 1,206,682.32	\$ 1,314,366.90	113,798.00
AMKOR TECHNOLOGY INC		\$ 1,487,124.91	\$ 2,135,361.02	86,138.00
AMMO INC		\$ 264,038.08	\$ 199,731.60	36,648.00
AMN HEALTHCARE SERVICES INC		\$ 1,966,050.10	\$ 2,491,617.44	20,368.00
AMNEAL PHARMACEUTICALS INC		\$ 264,164.13	\$ 209,845.11	43,809.00
AMPHASTAR PHARMACEUTICALS INC		\$ 589,388.80	\$ 689,826.51	29,619.00
AMPHENOL CORP	2.200% 09/15/2031 DD 09/14/21	\$ 499,065.00	\$ 488,659.52	500,000.00
AMPHENOL CORP	2.050% 03/01/2025 DD 02/20/20	\$ 1,032,200.00	\$ 1,018,792.68	1,000,000.00
AMPHENOL CORP		\$ 7,231,855.15	\$ 35,925,856.74	410,769.00
AMPIO PHARMACEUTICALS INC		\$ 127,681.61	\$ 47,243.31	82,883.00
AMYRIS INC		\$ 1,578,141.37	\$ 841,893.38	155,618.00
ANALOG DEVICES INC	3.500% 12/05/2026 DD 12/05/16	\$ 38,996.40	\$ 43,623.58	40,000.00
ANALOG DEVICES INC	2.950% 04/01/2025 DD 04/08/20	\$ 1,068,145.00	\$ 1,050,111.97	1,000,000.00
ANALOG DEVICES INC		\$ 8,707,707.81	\$ 20,285,339.74	115,408.43
ANAPLAN INC		\$ 6,040,448.78	\$ 4,597,883.85	100,281.00
ANAPTYSBIO INC		\$ 536,422.77	\$ 644,786.25	18,555.00
ANAVEX LIFE SCIENCES CORP		\$ 439,358.59	\$ 490,011.06	28,259.00
ANDERSONS INC/THE		\$ 784,238.14	\$ 908,175.31	23,461.00
ANGEL OAK MORTGAGE INC		\$ 116,457.28	\$ 111,744.36	6,822.00
ANGIODYNAMICS INC		\$ 745,226.57	\$ 983,778.60	35,670.00
ANGION BIOMEDICA CORP		\$ 93,720.71	\$ 25,931.80	8,942.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	\$ 3,612,896.00	\$ 4,765,034.47	3,770,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.700% 02/01/2036 DD 02/01/19	\$ 1,475,832.50	\$ 1,508,512.46	1,250,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	3.650% 02/01/2026 DD 02/01/19	\$ 2,835,787.20	\$ 2,748,554.62	2,560,000.00
ANHEUSER-BUSCH INBEV FINANCE I	4.900% 02/01/2046 DD 01/25/16	\$ 237,538.00	\$ 251,077.33	200,000.00
ANHEUSER-BUSCH INBEV FINANCE I	4.000% 01/17/2043 DD 01/17/13	\$ 657,708.10	\$ 678,672.28	610,000.00
ANHEUSER-BUSCH INBEV FINANCE I	3.650% 02/01/2026 DD 01/25/16	\$ 348,115.47	\$ 336,053.75	313,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.200% 01/15/2039 DD 01/15/11	\$ 742,500.85	\$ 738,805.30	455,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	\$ 39,557.50	\$ 40,392.22	25,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.800% 01/23/2059 DD 01/23/19	\$ 2,670,106.00	\$ 2,747,109.28	1,900,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.450% 01/23/2039 DD 01/23/19	\$ 1,381,142.50	\$ 1,452,719.65	1,110,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.950% 01/15/2042 DD 07/15/16	\$ 1,668,280.70	\$ 1,956,721.94	1,560,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 04/15/2058 DD 04/04/18	\$ 687,617.00	\$ 741,819.20	600,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 01/23/2029 DD 01/23/19	\$ 4,310,374.80	\$ 4,225,086.45	3,630,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.600% 04/15/2048 DD 04/04/18	\$ 372,309.75	\$ 409,651.26	335,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.500% 06/01/2050 DD 04/03/20	\$ 2,698,755.00	\$ 3,082,045.43	2,500,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.375% 04/15/2038 DD 04/04/18	\$ 577,280.00	\$ 585,527.85	500,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.350% 06/01/2040 DD 04/03/20	\$ 1,025,720.00	\$ 1,057,786.22	900,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.000% 04/13/2028 DD 04/04/18	\$ 487,636.76	\$ 490,524.44	441,000.00
ANI PHARMACEUTICALS INC		\$ 1,364,583.76	\$ 1,407,144.96	30,537.00
ANIKA THERAPEUTICS INC		\$ 527,124.73	\$ 497,212.91	13,877.00
ANNALY CAPITAL MANAGEMENT INC		\$ 3,489,628.28	\$ 2,346,375.36	300,048.00
ANNEXON INC		\$ 651,193.46	\$ 342,264.12	29,788.00
ANPEC ELECTRONICS CORP		\$ 283,279.42	\$ 1,501,153.96	149,129.00
ANSELL LTD		\$ 3,280,966.65	\$ 3,159,198.74	137,900.00
ANSYS INC		\$ 2,513,605.22	\$ 7,507,361.92	18,716.00
ANTARES PHARMA INC		\$ 266,998.56	\$ 261,466.80	73,240.00

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>
ANTERIX INC		\$ 526,515.34	\$ 541,884.72	9,222.00
ANTERO MIDSTREAM CORP		\$ 735,590.51	\$ 738,545.28	76,296.00
ANTERO RESOURCES CORP		\$ 1,952,303.95	\$ 4,463,322.50	255,047.00
ANTHEM INC	4.650% 08/15/2044 DD 08/12/14	\$ 203,876.94	\$ 209,328.97	167,000.00
ANTHEM INC	4.650% 01/15/2043 DD 09/10/12	\$ 2,417,342.20	\$ 2,711,465.63	2,170,000.00
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	\$ 93,472.20	\$ 109,643.00	90,000.00
ANTHEM INC	3.700% 09/15/2049 DD 09/09/19	\$ 322,299.00	\$ 333,821.67	300,000.00
ANTHEM INC	3.650% 12/01/2027 DD 11/21/17	\$ 1,655,693.55	\$ 1,629,133.00	1,485,000.00
ANTHEM INC	3.600% 03/15/2051 DD 03/17/21	\$ 750,130.50	\$ 749,219.06	675,000.00
ANTHEM INC	3.350% 12/01/2024 DD 11/21/17	\$ 245,284.48	\$ 236,627.63	224,000.00
ANTHEM INC	3.300% 01/15/2023 DD 09/10/12	\$ 1,940,684.50	\$ 1,898,114.89	1,850,000.00
ANTHEM INC	2.250% 05/15/2030 DD 05/05/20	\$ 2,037,600.00	\$ 1,992,859.60	2,000,000.00
ANTHEM INC		\$ 8,329,364.43	\$ 24,419,750.74	52,681.00
AON CORP	2.800% 05/15/2030 DD 05/15/20	\$ 1,816,742.50	\$ 1,803,511.55	1,750,000.00
AON CORP / AON GLOBAL HOLDINGS	2.600% 12/02/2031 DD 12/02/21	\$ 407,460.00	\$ 406,956.90	400,000.00
AON CORP / AON GLOBAL HOLDINGS	2.050% 08/23/2031 DD 08/23/21	\$ 198,532.00	\$ 194,432.16	200,000.00
AON PLC	4.750% 05/15/2045 DD 05/20/15	\$ 336,306.49	\$ 334,698.97	269,000.00
AON PLC	3.875% 12/15/2025 DD 03/01/16	\$ 904,897.35	\$ 880,380.86	815,000.00
AON PLC		\$ 5,403,850.63	\$ 14,654,403.92	48,757.00
AP THAILAND PCL		\$ 1,723,616.14	\$ 1,833,697.18	6,414,100.00
APA CORP		\$ 5,379,531.84	\$ 2,188,388.87	81,383.00
APARTMENT INCOME REIT CORP		\$ 1,300,430.95	\$ 1,844,729.81	33,743.00
APARTMENT INVESTMENT AND MANAG		\$ 1,016,620.80	\$ 1,102,099.48	142,759.00
APELLIS PHARMACEUTICALS INC		\$ 1,522,027.51	\$ 1,469,036.88	31,071.00
API GROUP CORP		\$ 3,354,595.70	\$ 4,921,683.45	190,985.00
APOGEE ENTERPRISES INC		\$ 804,927.00	\$ 1,146,162.60	23,804.00
APOLLO COMMERCIAL REAL ESTATE		\$ 2,222,504.70	\$ 1,755,938.80	133,430.00
APOLLO GLOBAL MANAGEMENT INC		\$ 2,727,261.09	\$ 3,692,771.12	50,984.00
APOLLO MEDICAL HOLDINGS INC		\$ 1,056,611.19	\$ 1,210,142.12	16,469.00
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	\$ 696,836.00	\$ 718,418.19	500,000.00
APPALACHIAN POWER CO	4.500% 03/01/2049 DD 03/06/19	\$ 207,628.00	\$ 240,295.53	200,000.00
APPALACHIAN POWER CO	3.700% 05/01/2050 DD 05/14/20	\$ 691,949.98	\$ 695,051.21	646,000.00
APPFOLIO INC		\$ 970,054.96	\$ 984,459.92	8,132.00
APPHARVEST INC		\$ 259,918.02	\$ 115,175.12	29,608.00
APPIAN CORP		\$ 1,588,973.89	\$ 1,119,590.49	17,169.00
APPLE HOSPITALITY REIT INC		\$ 4,063,847.71	\$ 4,447,419.30	275,382.00
APPLE INC	4.650% 02/23/2046 DD 02/23/16	\$ 2,565,391.00	\$ 2,492,205.87	1,900,000.00
APPLE INC	4.375% 05/13/2045 DD 05/13/15	\$ 369,759.00	\$ 378,297.76	300,000.00
APPLE INC	4.250% 02/09/2047 DD 02/09/17	\$ 463,885.05	\$ 493,292.79	395,000.00
APPLE INC	3.850% 08/04/2046 DD 08/04/16	\$ 1,084,344.70	\$ 1,139,937.00	962,000.00
APPLE INC	3.850% 05/04/2043 DD 05/03/13	\$ 1,184,465.00	\$ 1,177,576.98	1,000,000.00
APPLE INC	3.750% 09/12/2047 DD 09/12/17	\$ 59,784.60	\$ 70,148.03	60,000.00
APPLE INC	3.450% 05/06/2024 DD 05/06/14	\$ 498,020.25	\$ 481,213.51	455,000.00
APPLE INC	3.450% 02/09/2045 DD 02/09/15	\$ 543,680.00	\$ 557,942.63	500,000.00
APPLE INC	3.350% 02/09/2027 DD 02/09/17	\$ 2,231,005.00	\$ 2,170,347.06	2,000,000.00
APPLE INC	3.250% 02/23/2026 DD 02/23/16	\$ 1,368,382.50	\$ 1,336,192.08	1,250,000.00
APPLE INC	3.200% 05/13/2025 DD 05/13/15	\$ 547,930.00	\$ 532,013.96	500,000.00
APPLE INC	3.200% 05/11/2027 DD 05/11/17	\$ 413,988.97	\$ 402,262.05	373,000.00
APPLE INC	3.000% 11/13/2027 DD 11/13/17	\$ 2,747,250.00	\$ 2,686,181.55	2,500,000.00
APPLE INC	2.950% 09/11/2049 DD 09/11/19	\$ 363,742.80	\$ 381,156.66	370,000.00
APPLE INC	2.900% 09/12/2027 DD 09/12/17	\$ 398,087.50	\$ 399,698.66	375,000.00
APPLE INC	2.850% 05/11/2024 DD 05/11/17	\$ 495,676.42	\$ 480,145.63	461,000.00
APPLE INC	2.850% 02/23/2023 DD 02/23/16	\$ 2,485,483.14	\$ 2,464,364.13	2,414,000.00
APPLE INC	2.750% 01/13/2025 DD 11/13/17	\$ 291,880.48	\$ 284,158.86	272,000.00
APPLE INC	2.700% 08/05/2051 DD 08/05/21	\$ 586,566.00	\$ 593,527.90	600,000.00
APPLE INC	2.650% 05/11/2050 DD 05/11/20	\$ 478,749.15	\$ 506,313.20	515,000.00
APPLE INC	2.650% 02/08/2051 DD 02/08/21	\$ 887,499.00	\$ 934,046.35	950,000.00
APPLE INC	2.550% 08/20/2060 DD 08/20/20	\$ 605,194.00	\$ 657,373.33	700,000.00
APPLE INC	2.500% 02/09/2025 DD 02/09/15	\$ 279,354.88	\$ 272,641.40	262,000.00
APPLE INC	2.450% 08/04/2026 DD 08/04/16	\$ 2,343,068.85	\$ 2,292,238.41	2,195,000.00
APPLE INC	2.400% 08/20/2050 DD 08/20/20	\$ 1,250,618.00	\$ 1,220,486.06	1,300,000.00
APPLE INC	2.400% 05/03/2023 DD 05/03/13	\$ 3,060,240.14	\$ 2,998,845.23	2,929,000.00
APPLE INC	2.400% 01/13/2023 DD 11/13/17	\$ 451,891.05	\$ 443,312.16	435,000.00
APPLE INC	2.375% 02/08/2041 DD 02/08/21	\$ 602,032.20	\$ 621,083.46	640,000.00
APPLE INC	2.200% 09/11/2029 DD 09/11/19	\$ 1,050,544.20	\$ 1,120,767.39	1,095,000.00
APPLE INC	2.050% 09/11/2026 DD 09/11/19	\$ 211,472.10	\$ 206,479.22	201,000.00
APPLE INC	1.800% 09/11/2024 DD 09/11/19	\$ 284,949.92	\$ 277,948.46	272,000.00
APPLE INC	1.650% 05/11/2030 DD 05/11/20	\$ 609,202.10	\$ 593,643.38	610,000.00
APPLE INC	1.650% 02/08/2031 DD 02/08/21	\$ 971,350.00	\$ 976,307.09	1,000,000.00
APPLE INC	1.250% 08/20/2030 DD 08/20/20	\$ 2,411,610.00	\$ 2,356,464.70	2,500,000.00
APPLE INC	1.200% 02/08/2028 DD 02/08/21	\$ 1,227,307.50	\$ 1,214,222.14	1,250,000.00
APPLE INC	1.125% 05/11/2025 DD 05/11/20	\$ 3,087,489.50	\$ 3,040,420.35	3,050,000.00
APPLE INC	0.750% 05/11/2023 DD 05/11/20	\$ 757,495.00	\$ 752,043.42	750,000.00
APPLE INC	0.700% 02/08/2026 DD 02/08/21	\$ 978,893.00	\$ 964,884.40	985,000.00
APPLE INC		\$ 153,567,480.59	\$ 592,716,585.24	3,337,932.00
APPLIED EXTRUSION TECHNOLOGIES	INC ESCROW	\$ -	\$ 370.43	245.32
APPLIED INDUSTRIAL TECHNOLOGIE		\$ 1,425,412.66	\$ 1,728,543.70	16,831.00
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	\$ 763,355.60	\$ 787,211.73	620,000.00
APPLIED MATERIALS INC	3.300% 04/01/2027 DD 03/31/17	\$ 2,049,191.35	\$ 2,002,892.79	1,855,000.00
APPLIED MATERIALS INC	2.750% 06/01/2050 DD 05/29/20	\$ 289,062.00	\$ 300,428.81	300,000.00
APPLIED MATERIALS INC		\$ 7,623,750.71	\$ 30,630,596.08	194,653.00
APPLIED MOLECULAR TRANSPORT INC		\$ 353,092.75	\$ 151,053.90	10,805.00
APPLIED THERAPEUTICS INC		\$ 4,946,333.53	\$ 1,450,401.20	162,056.00
APPLUS SERVICES SA		\$ 4,345,551.23	\$ 3,947,096.68	429,300.00
APRIA INC		\$ 449,190.99	\$ 446,717.80	13,703.00
APTARGROUP INC		\$ 1,152,629.39	\$ 1,737,256.32	14,184.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
APTC CO LTD		\$ 587,513.48	\$ 518,557.03	27,830.00
APTIV PLC	3.100% 12/01/2051 DD 11/23/21	\$ 472,005.00	\$ 476,266.28	500,000.00
APTIV PLC		\$ 4,754,747.36	\$ 9,566,440.20	57,996.00
APYX MEDICAL CORP		\$ 128,634.15	\$ 152,532.36	11,898.00
APYX MEDICAL CORP		\$ 13,613.91	\$ 25,973.32	2,026.00
AQUABOUNTY TECHNOLOGIES INC		\$ 209,962.11	\$ 85,142.40	40,544.00
ARAGON JUNIOR MEZZANINE	0.000% 02/13/2023 DD 02/13/20	\$ 673,390.29	\$ 673,390.29	673,390.29
ARAMARK		\$ 1,569,531.59	\$ 1,823,374.85	49,481.00
ARBOR REALTY TRUST INC	PFD 6.250% CUMULATIVE	\$ 850,000.00	\$ 863,940.00	34,000.00
ARBOR REALTY TRUST INC		\$ 1,938,758.87	\$ 2,536,733.76	138,468.00
ARBUTUS BIOPHARMA CORP		\$ 238,678.21	\$ 278,053.31	71,479.00
ARCBEST CORP		\$ 1,086,115.24	\$ 2,878,677.15	24,019.00
ARCELORMITTAL SA	4.550% 03/11/2026 DD 03/11/19	\$ 569,020.00	\$ 547,298.73	500,000.00
ARCH CAPITAL GROUP LTD	3.635% 06/30/2050 DD 06/30/20	\$ 298,269.00	\$ 320,935.86	300,000.00
ARCH CAPITAL GROUP LTD		\$ 2,005,679.87	\$ 3,639,832.70	81,886.00
ARCH RESOURCES INC		\$ 862,119.99	\$ 1,172,731.44	12,842.00
ARCHER-DANIELS-MIDLAND CO	3.750% 09/15/2047 DD 09/14/17	\$ 344,523.00	\$ 353,802.99	300,000.00
ARCHER-DANIELS-MIDLAND CO	3.250% 03/27/2030 DD 03/27/20	\$ 1,627,161.67	\$ 1,630,445.66	1,500,000.00
ARCHER-DANIELS-MIDLAND CO	2.700% 09/15/2051 DD 09/10/21	\$ 199,712.00	\$ 200,965.68	200,000.00
ARCHER-DANIELS-MIDLAND CO		\$ 4,624,065.91	\$ 8,088,562.89	119,671.00
ARCHROCK INC		\$ 1,305,006.04	\$ 965,638.08	129,096.00
ARCIMOTO INC		\$ 141,170.67	\$ 92,356.38	11,871.00
ARCONIC CORP		\$ 2,337,206.85	\$ 3,338,367.32	101,132.00
ARCOSA INC		\$ 1,999,876.14	\$ 2,429,364.60	46,098.00
ARCTURUS THERAPEUTICS HOLDINGS		\$ 813,619.42	\$ 748,268.18	20,218.00
ARCUS BIOSCIENCES INC		\$ 1,189,800.04	\$ 1,732,803.99	42,817.00
ARCTUS BIOTHERAPEUTICS INC		\$ 629,370.25	\$ 518,126.68	24,982.00
ARDAGH GROUP SA		\$ 89,246.00	\$ 99,000.00	4,000.00
ARDAGH METAL PACKAGING SA		\$ 260,005.96	\$ 271,008.36	30,012.00
ARDELIX INC		\$ 205,640.85	\$ 52,907.80	48,098.00
ARDEN ABSOLUTE RETURN FUND		\$ 1,810,669.08	\$ 1,736,898.93	20,263.77
ARENA PHARMACEUTICALS INC		\$ 5,603,106.69	\$ 8,347,220.22	89,813.00
ARES CAPITAL CORP	4.200% 06/10/2024 DD 06/10/19	\$ 163,635.00	\$ 158,280.57	150,000.00
ARES CAPITAL CORP	3.875% 01/15/2026 DD 07/15/20	\$ 161,127.00	\$ 158,084.09	150,000.00
ARES CAPITAL CORP	3.500% 02/10/2023 DD 08/10/17	\$ 1,290,967.35	\$ 1,391,249.85	1,360,000.00
ARES CAPITAL CORP	3.250% 07/15/2025 DD 01/15/20	\$ 2,800,432.00	\$ 2,736,859.71	2,650,000.00
ARES CAPITAL CORP	3.200% 11/15/2031 DD 11/04/21	\$ 1,456,200.00	\$ 1,474,773.26	1,500,000.00
ARES CAPITAL CORP	2.150% 07/15/2026 DD 01/13/21	\$ 1,002,495.00	\$ 986,357.47	1,000,000.00
ARES COMMERCIAL REAL ESTATE CO		\$ 573,824.97	\$ 606,099.90	41,685.00
ARES MANAGEMENT CORP		\$ 1,550,862.87	\$ 2,490,356.61	30,643.00
ARGAN INC		\$ 665,155.10	\$ 557,484.21	14,409.00
ARGENT SECURITIES I W9 M7 144A	VAR RT 06/26/2034 DD 06/04/04	\$ 14,544.26	\$ 103,305.74	15,869.92
ARGENT SECURITIES TRUST M1 A1	VAR RT 07/25/2036 DD 06/28/06	\$ 1,041,386.49	\$ 1,151,928.62	1,207,404.63
ARGO GROUP INTERNATIONAL HOLDI		\$ 1,689,875.03	\$ 1,753,701.69	30,179.00
ARHAUS INC		\$ 2,523,531.24	\$ 2,766,295.25	208,777.00
ARIS WATER SOLUTION INC		\$ 2,026,353.62	\$ 2,049,738.95	158,281.00
ARISTA NETWORKS INC		\$ 2,254,475.83	\$ 7,439,925.00	51,756.00
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	\$ 477,388.00	\$ 465,575.56	400,000.00
ARIZONA PUBLIC SERVICE CO	3.500% 12/01/2049 DD 11/20/19	\$ 425,748.00	\$ 415,709.41	400,000.00
ARIZONA PUBLIC SERVICE CO	2.200% 12/15/2031 DD 08/16/21	\$ 390,032.00	\$ 388,178.27	400,000.00
ARKO CORP		\$ 525,302.65	\$ 468,212.76	53,388.00
ARLO TECHNOLOGIES INC		\$ 228,827.26	\$ 377,262.36	35,964.00
ARMADA HOFFLER PROPERTIES INC		\$ 785,242.82	\$ 876,063.20	57,560.00
ARMOUR RESIDENTIAL REIT INC		\$ 1,267,030.64	\$ 799,299.18	81,478.00
ARMSTRONG WORLD INDUSTRIES INC		\$ 452,666.12	\$ 1,129,150.88	9,724.00
ARRAY TECHNOLOGIES INC		\$ 1,754,534.06	\$ 1,645,771.17	104,893.00
ARROW ELECTRONICS INC	4.500% 03/01/2023 DD 02/20/13	\$ 95,473.10	\$ 97,734.33	95,000.00
ARROW ELECTRONICS INC	3.875% 01/12/2028 DD 06/12/17	\$ 2,252,968.00	\$ 2,409,267.65	2,225,000.00
ARROW ELECTRONICS INC	2.950% 02/15/2032 DD 12/01/21	\$ 298,620.00	\$ 302,951.95	300,000.00
ARROW ELECTRONICS INC		\$ 940,171.24	\$ 2,071,786.10	15,430.00
ARROW FINANCIAL CORP		\$ 448,674.79	\$ 469,696.92	13,332.30
ARROWHEAD PHARMACEUTICALS INC		\$ 2,454,940.91	\$ 2,916,802.20	43,994.00
ARTERIS INC		\$ 68,505.60	\$ 75,320.48	3,568.00
ARTESIAN RESOURCES CORP		\$ 276,533.42	\$ 364,617.10	7,870.00
ARTHUR J GALLAGHER & CO		\$ 3,058,017.37	\$ 7,469,043.07	44,021.00
ARTISAN PARTNERS ASSET MANAGEM		\$ 1,145,341.88	\$ 1,181,614.92	24,803.00
ARTIVION INC		\$ 451,121.36	\$ 389,315.85	19,131.00
ARVINAS INC		\$ 7,156,516.35	\$ 8,137,445.52	99,068.00
ASANA INC		\$ 2,605,385.81	\$ 2,527,095.90	33,898.00
ASBURY AUTOMOTIVE GROUP INC		\$ 1,726,301.11	\$ 1,723,672.67	9,979.00
ASCENSION HEALTH	4.847% 11/15/2053 DD 06/18/13	\$ 592,754.40	\$ 619,545.42	437,000.00
ASENSUS SURGICAL INC		\$ 508,675.75	\$ 204,188.94	183,954.00
ASGN INC		\$ 2,323,412.63	\$ 3,057,728.60	24,779.00
ASHFORD HOSPITALIT ASHF E 144A	VAR RT 04/15/2035 DD 05/15/18	\$ 543,893.75	\$ 606,413.30	629,000.00
ASHFORD HOSPITALITY TRUST INC		\$ 488,217.84	\$ 155,731.20	16,222.00
ASHLAND GLOBAL HOLDINGS INC		\$ 617,064.85	\$ 1,324,863.96	12,306.00
ASIAN DEVELOPMENT BANK	2.750% 03/17/2023 DD 03/20/18	\$ 199,070.00	\$ 205,240.64	200,000.00
ASIAN DEVELOPMENT BANK	2.625% 01/30/2024 DD 01/30/19	\$ 3,175,190.00	\$ 3,113,842.53	3,000,000.00
ASIAN DEVELOPMENT BANK	2.625% 01/12/2027 DD 01/12/17	\$ 1,641,969.00	\$ 1,590,493.20	1,500,000.00
ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	\$ 242,687.50	\$ 256,821.72	250,000.00
ASIAN DEVELOPMENT BANK	1.875% 01/24/2030 DD 01/24/20	\$ 1,033,200.00	\$ 1,024,754.00	1,000,000.00
ASIAN DEVELOPMENT BANK	1.750% 09/19/2029 DD 09/19/19	\$ 1,785,221.50	\$ 1,775,012.72	1,750,000.00
ASIAN DEVELOPMENT BANK	1.500% 10/18/2024 DD 10/18/19	\$ 1,035,800.00	\$ 1,013,730.80	1,000,000.00
ASIAN DEVELOPMENT BANK	1.500% 03/04/2031 DD 03/04/21	\$ 499,685.00	\$ 497,463.12	500,000.00
ASIAN DEVELOPMENT BANK	1.250% 06/09/2028 DD 06/09/21	\$ 3,841,410.50	\$ 3,752,424.00	3,800,000.00
ASIAN DEVELOPMENT BANK	1.000% 04/14/2026 DD 04/14/21	\$ 2,513,250.00	\$ 2,470,887.15	2,500,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ASIAN DEVELOPMENT BANK	0.625% 04/29/2025 DD 04/29/20	\$ 1,864,465.80	\$ 1,836,135.95	1,865,000.00
ASIAN DEVELOPMENT BANK	0.500% 02/04/2026 DD 02/04/21	\$ 1,963,000.00	\$ 1,943,014.00	2,000,000.00
ASIAN DEVELOPMENT BANK	0.375% 09/03/2025 DD 09/03/20	\$ 989,291.50	\$ 970,820.00	1,000,000.00
ASIAN DEVELOPMENT BANK	0.375% 06/11/2024 DD 06/09/21	\$ 3,296,127.00	\$ 3,259,674.00	3,300,000.00
ASIAN DEVELOPMENT BANK	0.250% 10/06/2023 DD 10/06/20	\$ 2,999,080.00	\$ 2,974,768.11	3,000,000.00
ASIAN DEVELOPMENT BANK	0.250% 07/14/2023 DD 07/14/20	\$ 3,001,080.00	\$ 2,981,256.30	3,000,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.500% 10/30/2024 DD 09/16/21	\$ 597,216.00	\$ 592,104.00	600,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.500% 05/28/2025 DD 05/28/20	\$ 5,468,989.00	\$ 5,382,444.43	5,500,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.500% 01/27/2026 DD 01/27/21	\$ 983,620.00	\$ 970,438.15	1,000,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.250% 09/29/2023 DD 09/29/20	\$ 158,605.68	\$ 157,639.82	159,000.00
ASPEN AEROGELS INC		\$ 326,407.59	\$ 474,897.02	9,538.00
ASPEN TECHNOLOGY INC		\$ 1,443,976.07	\$ 2,218,619.40	14,577.00
ASPIRA WOMEN'S HEALTH INC		\$ 129,896.65	\$ 56,974.53	32,189.00
ASSECO POLAND SA		\$ 1,187,878.14	\$ 1,589,878.65	74,122.00
ASSETMARK FINANCIAL HOLDINGS I		\$ 457,579.37	\$ 452,961.22	17,282.00
ASSOCIATED BANC-CORP		\$ 2,976,630.18	\$ 3,146,854.77	139,303.00
ASSOCIATED CAPITAL GROUP INC		\$ 60,328.69	\$ 67,854.00	1,578.00
ASSURANT INC	4.200% 09/27/2023 DD 03/27/18	\$ 537,035.00	\$ 525,085.59	500,000.00
ASSURANT INC		\$ 1,087,828.78	\$ 1,973,187.60	12,660.00
ASSURED GUARANTY LTD		\$ 351,530.29	\$ 723,683.20	14,416.00
ASSURED GUARANTY US HOLDINGS I	3.150% 06/15/2031 DD 05/26/21	\$ 1,062,850.00	\$ 1,032,430.18	1,000,000.00
ASTEC INDUSTRIES INC		\$ 1,139,200.71	\$ 1,495,054.41	21,583.00
ASTRAZENECA FINANCE LLC	1.750% 05/28/2028 DD 05/28/21	\$ 499,530.00	\$ 497,091.66	500,000.00
ASTRAZENECA FINANCE LLC	1.200% 05/28/2026 DD 05/28/21	\$ 497,785.00	\$ 493,631.35	500,000.00
ASTRAZENECA FINANCE LLC	0.700% 05/28/2024 DD 05/28/21	\$ 499,125.00	\$ 496,018.30	500,000.00
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	\$ 1,489,399.60	\$ 1,657,357.84	1,125,000.00
ASTRAZENECA PLC	4.375% 08/17/2048 DD 08/17/18	\$ 406,623.15	\$ 445,234.68	345,000.00
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	\$ 505,040.00	\$ 537,497.06	450,000.00
ASTRAZENECA PLC	4.000% 01/17/2029 DD 08/17/18	\$ 615,742.20	\$ 604,189.74	535,000.00
ASTRAZENECA PLC	3.375% 11/16/2025 DD 11/16/15	\$ 3,012,827.50	\$ 2,951,383.38	2,750,000.00
ASTRAZENECA PLC	2.125% 08/06/2050 DD 08/06/20	\$ 250,455.00	\$ 266,119.85	300,000.00
ASTRAZENECA PLC	1.375% 08/06/2030 DD 08/06/20	\$ 757,489.20	\$ 745,808.24	790,000.00
ASTRONICS CORP		\$ 300,719.77	\$ 289,860.00	24,155.00
ASTRONICS CORP		\$ 14,451.54	\$ 5,725.89	490.65
AT&T INC	VAR RT 12/15/2023 DD 06/05/19	\$ 825,937.50	\$ 793,522.34	750,000.00
AT&T INC	5.250% 03/01/2037 DD 02/09/17	\$ 560,539.70	\$ 581,349.22	470,000.00
AT&T INC	4.650% 06/01/2044 DD 06/01/19	\$ 566,319.60	\$ 590,280.67	504,000.00
AT&T INC	4.500% 05/15/2035 DD 05/04/15	\$ 2,845,646.45	\$ 3,223,000.58	2,790,000.00
AT&T INC	4.500% 03/09/2048 DD 09/07/16	\$ 1,125,220.00	\$ 1,165,854.74	1,000,000.00
AT&T INC	4.450% 04/01/2024 DD 10/01/15	\$ 436,092.45	\$ 419,479.34	393,000.00
AT&T INC	4.350% 03/01/2029 DD 02/19/19	\$ 1,593,711.91	\$ 1,571,463.26	1,399,000.00
AT&T INC	4.300% 02/15/2030 DD 08/15/18	\$ 577,635.00	\$ 562,744.98	500,000.00
AT&T INC	4.125% 02/17/2026 DD 02/09/16	\$ 709,225.00	\$ 681,716.32	625,000.00
AT&T INC	3.850% 06/01/2060 DD 05/28/20	\$ 1,073,706.00	\$ 1,149,019.73	1,100,000.00
AT&T INC	3.800% 12/01/2057 DD 06/01/21	\$ 1,200,401.00	\$ 1,249,274.18	1,200,000.00
AT&T INC	3.650% 09/15/2059 DD 03/15/21	\$ 2,479,311.18	\$ 2,647,929.01	2,622,000.00
AT&T INC	3.650% 06/01/2051 DD 05/28/20	\$ 1,503,260.00	\$ 1,553,467.14	1,500,000.00
AT&T INC	3.600% 07/15/2025 DD 01/15/19	\$ 378,206.40	\$ 405,631.29	380,000.00
AT&T INC	3.550% 09/15/2055 DD 03/15/21	\$ 1,495,226.00	\$ 1,605,805.98	1,600,000.00
AT&T INC	3.500% 09/15/2053 DD 03/15/21	\$ 2,213,381.67	\$ 2,453,632.78	2,432,000.00
AT&T INC	3.500% 06/01/2041 DD 05/28/20	\$ 2,349,650.15	\$ 2,358,672.04	2,295,000.00
AT&T INC	3.500% 02/01/2061 DD 08/04/20	\$ 966,480.00	\$ 983,306.96	1,000,000.00
AT&T INC	3.400% 05/15/2025 DD 05/04/15	\$ 1,632,775.00	\$ 1,584,631.70	1,500,000.00
AT&T INC	3.300% 02/01/2052 DD 08/04/20	\$ 449,530.00	\$ 489,644.32	500,000.00
AT&T INC	3.100% 02/01/2043 DD 08/04/20	\$ 1,017,791.00	\$ 1,069,354.51	1,100,000.00
AT&T INC	2.750% 06/01/2031 DD 05/28/20	\$ 1,055,860.00	\$ 1,020,253.33	1,000,000.00
AT&T INC	2.550% 12/01/2033 DD 06/01/21	\$ 5,794,434.95	\$ 5,755,777.77	5,885,000.00
AT&T INC	2.300% 06/01/2027 DD 05/28/20	\$ 3,813,371.40	\$ 3,743,861.76	3,680,000.00
AT&T INC	2.250% 02/01/2032 DD 08/04/20	\$ 778,721.85	\$ 773,057.25	800,000.00
AT&T INC	1.700% 03/25/2026 DD 03/23/21	\$ 1,521,345.00	\$ 1,492,252.44	1,500,000.00
AT&T INC	1.650% 02/01/2028 DD 08/04/20	\$ 3,969,380.00	\$ 3,915,304.80	4,000,000.00
AT&T INC	0.900% 03/25/2024 DD 03/23/21	\$ 1,000,400.00	\$ 995,482.43	1,000,000.00
AT&T INC		\$ 49,177,443.32	\$ 37,998,267.00	1,544,645.00
ATARA BIOTHERAPEUTICS INC		\$ 1,168,152.86	\$ 1,212,716.24	76,949.00
ATEA ASA		\$ 2,300,213.91	\$ 3,657,030.95	196,639.00
ATEA PHARMACEUTICALS INC		\$ 1,622,887.34	\$ 520,960.62	58,273.00
ATERIAN INC		\$ 108,825.50	\$ 55,008.24	13,384.00
ATHENE HOLDING LTD	4.125% 01/12/2028 DD 01/12/18	\$ 818,947.50	\$ 820,265.83	750,000.00
ATHENE HOLDING LTD	3.950% 05/25/2051 DD 05/25/21	\$ 496,780.00	\$ 539,400.80	500,000.00
ATHENE HOLDING LTD		\$ 1,365,771.77	\$ 2,065,000.73	24,781.00
ATHENEX INC		\$ 283,908.48	\$ 76,238.88	56,058.00
ATHERSYS INC		\$ 162,840.65	\$ 92,794.99	102,763.00
ATHIRA PHARMA INC		\$ 371,204.18	\$ 400,698.56	30,752.00
ATKORE INC		\$ 1,533,676.49	\$ 2,216,016.70	19,930.00
ATLANTIC CAPITAL BANCSHARES IN		\$ 378,713.74	\$ 542,256.96	18,848.00
ATLANTIC CITY ELECTRIC CO	2.300% 03/15/2031 DD 03/10/21	\$ 501,175.00	\$ 502,143.85	500,000.00
ATLANTIC UNION BANCSHARES CORP		\$ 2,600,098.91	\$ 2,708,148.96	72,624.00
ATLANTICUS HOLDINGS CORP		\$ 95,712.38	\$ 163,822.04	2,297.00
ATLAS AIR WORLDWIDE HOLDINGS I		\$ 1,689,576.03	\$ 2,563,264.08	27,234.00
ATLAS TECHNICAL CONSULTANTS IN		\$ 116,932.75	\$ 101,696.76	12,078.00
ATLASSIAN CORP PLC		\$ 4,023,490.00	\$ 11,475,303.84	30,096.00
ATMOS ENERGY CORP	4.150% 01/15/2043 DD 01/11/13	\$ 342,393.00	\$ 346,879.42	300,000.00
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	\$ 442,342.00	\$ 465,555.41	400,000.00
ATMOS ENERGY CORP	3.375% 09/15/2049 DD 10/02/19	\$ 310,155.00	\$ 318,433.32	300,000.00
ATMOS ENERGY CORP	1.500% 01/15/2031 DD 10/01/20	\$ 764,835.00	\$ 750,627.87	800,000.00
ATMOS ENERGY CORP	0.625% 03/09/2023 DD 03/09/21	\$ 700,553.00	\$ 697,314.31	700,000.00

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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>
ATMOS ENERGY CORP		\$ 1,918,700.46	\$ 2,909,567.67	27,771.00
ATN INTERNATIONAL INC		\$ 626,784.80	\$ 426,186.60	10,668.00
ATOMERA INC		\$ 173,382.78	\$ 178,927.16	8,893.00
ATOSSA THERAPEUTICS INC		\$ 720,694.43	\$ 169,931.20	106,207.00
ATRECA INC		\$ 214,640.69	\$ 75,144.00	24,800.00
ATRICURE INC		\$ 3,854,711.04	\$ 8,164,977.43	117,431.00
ATRIUM CORP		\$ 402,037.02	\$ 433,513.50	615.00
ATRIUM HOTEL PORTF ATRM D 144A	VAR RT 006/15/2035 DD 06/19/18	\$ 228,780.00	\$ 271,298.21	279,000.00
AUDACY INC		\$ 802,445.13	\$ 291,011.38	113,234.00
AURA BIOSCIENCES INC		\$ 74,702.07	\$ 78,736.26	4,637.00
AUTODESK INC	2.850% 01/15/2030 DD 01/14/20	\$ 533,010.00	\$ 516,059.10	500,000.00
AUTODESK INC	2.400% 12/15/2031 DD 10/07/21	\$ 751,260.00	\$ 747,811.84	750,000.00
AUTODESK INC		\$ 4,969,915.41	\$ 13,314,908.88	47,352.00
AUTOGRILL SPA		\$ 300,732.51	\$ 285,822.76	40,240.00
AUTOLIV INC		\$ 1,983,271.03	\$ 2,502,522.00	24,200.00
AUTOMATIC DATA PROCESSING INC	1.250% 09/01/2030 DD 08/13/20	\$ 461,030.00	\$ 470,562.95	500,000.00
AUTOMATIC DATA PROCESSING INC		\$ 16,149,967.27	\$ 44,626,048.40	180,980.00
AUTONATION INC	4.750% 06/01/2030 DD 05/22/20	\$ 513,895.00	\$ 571,146.00	500,000.00
AUTONATION INC	2.400% 08/01/2031 DD 07/29/21	\$ 295,920.00	\$ 289,353.79	300,000.00
AUTONATION INC	1.950% 08/01/2028 DD 07/29/21	\$ 498,005.00	\$ 488,905.59	500,000.00
AUTONATION INC		\$ 489,142.35	\$ 1,194,323.85	10,221.00
AUTOZONE INC	4.000% 04/15/2030 DD 03/30/20	\$ 694,159.00	\$ 727,248.44	650,000.00
AUTOZONE INC	3.750% 06/01/2025 DD 04/18/17	\$ 100,562.00	\$ 109,166.46	100,000.00
AUTOZONE INC	3.750% 04/18/2029 DD 04/18/19	\$ 692,305.40	\$ 667,914.03	612,000.00
AUTOZONE INC	3.625% 04/15/2025 DD 03/30/20	\$ 2,455,952.50	\$ 2,399,315.60	2,250,000.00
AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	\$ 75,462.75	\$ 78,753.25	75,000.00
AUTOZONE INC		\$ 3,115,595.26	\$ 9,702,092.92	4,628.00
AVALARA INC		\$ 2,106,124.30	\$ 2,348,123.57	18,187.00
AVALO THERAPEUTICS INC		\$ 71,764.79	\$ 41,995.10	24,703.00
AVALONBAY COMMUNITIES INC	3.900% 10/15/2046 DD 10/05/16	\$ 225,234.00	\$ 236,116.19	200,000.00
AVALONBAY COMMUNITIES INC	3.500% 11/15/2025 DD 11/16/15	\$ 274,042.50	\$ 267,314.55	250,000.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	\$ 1,107,386.90	\$ 1,114,376.26	1,050,000.00
AVALONBAY COMMUNITIES INC	3.350% 05/15/2027 DD 05/12/17	\$ 274,655.00	\$ 268,461.68	250,000.00
AVALONBAY COMMUNITIES INC	2.450% 01/15/2031 DD 05/22/20	\$ 508,110.00	\$ 512,466.50	500,000.00
AVALONBAY COMMUNITIES INC	2.300% 03/01/2030 DD 02/25/20	\$ 1,041,980.00	\$ 1,011,607.93	1,000,000.00
AVALONBAY COMMUNITIES INC		\$ 16,483,005.46	\$ 23,390,844.36	92,604.00
AVANGRID INC	3.800% 06/01/2029 DD 05/16/19	\$ 562,905.00	\$ 543,612.07	500,000.00
AVANGRID INC	3.200% 04/15/2025 DD 04/09/20	\$ 157,449.70	\$ 152,381.18	145,000.00
AVANGRID INC		\$ 513,043.88	\$ 658,964.68	13,211.00
AVANOS MEDICAL INC		\$ 1,647,066.91	\$ 1,587,123.26	45,778.00
AVANTOR INC		\$ 3,170,424.92	\$ 5,477,567.90	129,985.00
AVAYA HOLDINGS CORP		\$ 746,775.19	\$ 706,206.60	35,667.00
AVEANNA HEALTHCARE HOLDINGS IN		\$ 160,934.51	\$ 124,223.80	16,787.00
AVERY DENNISON CORP	2.650% 04/30/2030 DD 03/11/20	\$ 155,883.00	\$ 152,022.05	150,000.00
AVERY DENNISON CORP		\$ 1,293,561.56	\$ 3,851,047.74	17,782.00
AVIAT NETWORKS INC		\$ 337,127.26	\$ 315,410.56	9,832.00
AVIATION CAPITAL GROUP LL 144A	5.500% 12/15/2024 DD 07/10/20	\$ 1,249,823.00	\$ 1,203,496.62	1,100,000.00
AVID BIOSERVICES INC		\$ 548,105.03	\$ 819,432.76	28,082.00
AVID TECHNOLOGY INC		\$ 397,240.99	\$ 514,573.43	15,799.00
AVIDITY BIOSCIENCES INC		\$ 809,244.77	\$ 767,509.53	32,289.00
AVIDXCHANGE HOLDINGS INC		\$ 208,016.00	\$ 195,795.06	13,001.00
AVIENT CORP		\$ 8,207,284.46	\$ 13,957,119.15	249,457.00
AVIS BUDGET GROUP INC		\$ 3,361,265.66	\$ 8,165,608.49	39,377.00
AVISTA CORP		\$ 2,762,542.23	\$ 2,832,383.40	66,660.00
AVITA MEDICAL INC		\$ 191,944.78	\$ 123,921.12	10,344.00
AVNET INC	4.625% 04/15/2026 DD 03/29/16	\$ 553,820.85	\$ 542,552.00	495,000.00
AVNET INC		\$ 832,760.06	\$ 928,705.75	22,525.00
AVROBIO INC		\$ 321,507.96	\$ 137,695.25	35,765.00
AXA SA	8.600% 12/15/2030 DD 12/15/00	\$ 760,580.00	\$ 721,334.37	500,000.00
AXALTA COATING SYSTEMS LTD		\$ 1,305,300.76	\$ 1,477,913.76	44,623.00
AXCELIS TECHNOLOGIES INC		\$ 563,966.35	\$ 1,074,335.04	14,409.00
AXIS CAPITAL HOLDINGS LTD		\$ 666,233.41	\$ 859,808.95	15,785.00
AXIS SPECIALTY FINANCE LLC	VAR RT 01/15/2040 DD 12/10/19	\$ 536,145.00	\$ 522,466.73	500,000.00
AXOGEN INC		\$ 267,802.16	\$ 156,722.62	16,726.00
AXON ENTERPRISE INC		\$ 1,555,366.07	\$ 2,235,994.00	14,242.00
AXONICS INC		\$ 1,294,111.51	\$ 1,118,488.00	19,973.00
AXOS FINANCIAL INC		\$ 1,719,074.99	\$ 2,835,978.84	50,724.00
AXSOME THERAPEUTICS INC		\$ 388,416.79	\$ 459,669.26	12,167.00
AXT INC		\$ 288,478.24	\$ 341,783.95	38,795.00
AZEK CO INC/THE		\$ 984,976.91	\$ 1,205,800.48	26,077.00
AZENTA INC		\$ 1,421,166.02	\$ 1,629,447.33	15,803.00
AZIMUT HOLDING SPA		\$ 2,931,492.91	\$ 4,555,183.51	162,302.00
AZZ INC		\$ 1,105,304.33	\$ 1,310,815.32	23,708.00
B RILEY FINANCIAL INC		\$ 741,048.08	\$ 1,711,887.90	19,265.00
B&G FOODS INC		\$ 1,961,309.21	\$ 1,872,071.60	60,920.00
BABCOCK & WILCOX ENTERPRISES I		\$ 1,287,002.75	\$ 1,621,227.74	179,737.00
BABCOCK INTERNATIONAL GROUP PL		\$ 4,045,373.84	\$ 2,785,943.28	645,600.00
BADGER METER INC		\$ 1,166,699.52	\$ 1,351,287.36	12,681.00
BAE SYSTEMS PLC 144A	3.400% 04/15/2030 DD 04/14/20	\$ 198,592.00	\$ 213,471.62	200,000.00
BAIDU INC	4.875% 11/14/2028 DD 11/14/18	\$ 635,498.58	\$ 687,222.26	600,000.00
BAIDU INC	4.375% 05/14/2024 DD 11/14/18	\$ 273,260.00	\$ 265,841.70	250,000.00
BAIDU INC	3.875% 09/29/2023 DD 03/29/18	\$ 429,972.00	\$ 416,888.79	400,000.00
BAIDU INC	3.625% 07/06/2027 DD 07/06/17	\$ 553,030.00	\$ 535,973.74	500,000.00
BAIDU INC	3.425% 04/07/2030 DD 04/07/20	\$ 497,695.00	\$ 524,039.46	500,000.00
BAIDU INC	2.375% 08/23/2031 DD 08/23/21	\$ 995,940.00	\$ 962,091.89	1,000,000.00
BAIDU INC	1.720% 04/09/2026 DD 10/09/20	\$ 1,001,675.00	\$ 987,320.31	1,000,000.00

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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>
BAIN CAPITAL SPECIALTY FINANCE	2.550% 10/13/2026 DD 10/13/21	\$ 392,052.00	\$ 388,761.30	400,000.00
BAKER HUGHES CO		\$ 5,620,378.57	\$ 3,810,983.70	158,395.00
BAKER HUGHES HOLDINGS LLC / BA	4.080% 12/15/2047 DD 12/11/17	\$ 1,430,180.40	\$ 1,681,854.04	1,480,000.00
BAKER HUGHES HOLDINGS LLC / BA	3.337% 12/15/2027 DD 12/11/17	\$ 1,274,098.35	\$ 1,241,746.82	1,165,000.00
BAKER HUGHES HOLDINGS LLC / BA	2.061% 12/15/2026 DD 12/09/21	\$ 504,595.00	\$ 504,486.91	500,000.00
BALCHEM CORP		\$ 1,803,956.28	\$ 2,370,347.40	14,059.00
BALL CORP		\$ 2,596,896.78	\$ 6,650,620.41	69,083.00
BALLY'S CORP		\$ 653,943.62	\$ 536,037.04	14,084.00
BALTIMORE GAS AND ELECTRIC CO	4.250% 09/15/2048 DD 09/20/18	\$ 480,660.00	\$ 486,980.14	400,000.00
BALTIMORE GAS AND ELECTRIC CO	2.250% 06/15/2031 DD 06/10/21	\$ 918,362.40	\$ 920,722.88	920,000.00
BAMLL COMMERCIAL M 200P F 144A	VAR RT 04/14/2033 DD 04/01/15	\$ 829,915.43	\$ 842,523.14	845,000.00
BAMLL COMMERCIAL M JACK E 144A	VAR RT 09/15/2038 DD 09/15/21	\$ 941,000.00	\$ 938,993.69	941,000.00
BAMLL COMMERCIAL MO AHT E 144A	VAR RT 03/15/2034 DD 04/05/19	\$ 1,029,000.00	\$ 1,002,453.55	1,029,000.00
BAMLL COMMERCIAL MO RLI D 144A	VAR RT 04/15/2036 DD 05/30/19	\$ 1,834,490.00	\$ 1,814,381.81	1,864,000.00
BANC OF AMERICA CO BNK3 D 144A	3.250% 02/15/2050 DD 02/01/17	\$ 1,035,764.48	\$ 1,181,689.65	1,268,000.00
BANC OF AMERICA MORTGAGE A 2A2	VAR RT 02/25/2034 DD 01/01/04	\$ 32,949.48	\$ 34,304.27	33,472.48
BANC OF CALIFORNIA INC		\$ 982,925.85	\$ 1,044,411.84	53,232.00
BANCFIRST CORP		\$ 801,764.59	\$ 1,100,806.56	15,601.00
BANCO BILBAO VIZCAYA ARGENTARI	0.875% 09/18/2023 DD 09/18/20	\$ 402,392.00	\$ 398,390.78	400,000.00
BANCO DEL BAJIO SA		\$ 938,962.64	\$ 900,728.78	500,908.00
BANCO LATINOAMERICANO DE COMER		\$ 683,442.84	\$ 493,800.20	29,747.00
BANCO SANTANDER SA	VAR RT 11/22/2032 DD 11/22/21	\$ 784,848.00	\$ 800,752.15	800,000.00
BANCO SANTANDER SA	VAR RT 09/14/2027 DD 09/14/21	\$ 797,616.00	\$ 785,442.32	800,000.00
BANCO SANTANDER SA	VAR RT 06/30/2024 DD 06/30/21	\$ 1,003,450.00	\$ 994,668.42	1,000,000.00
BANCO SANTANDER SA	4.379% 04/12/2028 DD 04/12/18	\$ 457,340.00	\$ 446,040.40	400,000.00
BANCO SANTANDER SA	4.250% 04/11/2027 DD 04/11/17	\$ 1,817,756.00	\$ 1,759,073.02	1,600,000.00
BANCO SANTANDER SA	3.800% 02/23/2028 DD 10/23/17	\$ 198,288.00	\$ 216,797.59	200,000.00
BANCO SANTANDER SA	3.490% 05/28/2030 DD 05/28/20	\$ 429,224.00	\$ 422,257.60	400,000.00
BANCO SANTANDER SA	3.306% 06/27/2029 DD 06/27/19	\$ 652,518.00	\$ 634,143.53	600,000.00
BANCO SANTANDER SA	3.125% 02/23/2023 DD 10/23/17	\$ 610,754.00	\$ 614,116.38	600,000.00
BANCO SANTANDER SA	2.958% 03/25/2031 DD 03/25/21	\$ 400,000.00	\$ 408,116.24	400,000.00
BANCO SANTANDER SA	2.749% 12/03/2030 DD 12/03/20	\$ 802,964.00	\$ 782,849.69	800,000.00
BANCO SANTANDER SA	2.746% 05/28/2025 DD 05/28/20	\$ 1,685,978.00	\$ 1,653,744.05	1,600,000.00
BANCO SANTANDER SA	2.706% 06/27/2024 DD 06/27/19	\$ 1,485,220.00	\$ 1,449,529.07	1,400,000.00
BANCORP INC/THE		\$ 713,778.00	\$ 1,260,994.82	49,822.00
BANDWIDTH INC		\$ 975,232.48	\$ 710,567.52	9,902.00
BANGCHAK CORP PCL		\$ 924,626.72	\$ 848,393.94	1,122,400.00
BANK 2017-BNK4 BNK4 D 144A	3.357% 05/15/2050 DD 04/01/17	\$ 1,161,070.66	\$ 1,356,929.38	1,449,000.00
BANK 2017-BNK6 BNK6 D 144A	3.100% 07/15/2060 DD 07/01/17	\$ 679,409.37	\$ 759,303.00	844,000.00
BANK 2017-BNK8 BNK8 D 144A	2.600% 11/15/2050 DD 11/01/17	\$ 781,137.43	\$ 928,396.72	1,025,000.00
BANK 2017-BNK8 BNK8 E 144A	2.800% 11/15/2050 DD 11/01/17	\$ 802,573.28	\$ 757,782.86	1,061,189.00
BANK 2018-BNK12 BN12 D 144A	3.000% 05/15/2061 DD 05/01/18	\$ 864,067.99	\$ 882,544.62	1,032,000.00
BANK 2018-BNK15 BN15 D 144A	3.000% 11/15/2061 DD 11/01/18	\$ 612,427.61	\$ 666,398.04	761,000.00
BANK 2018-BNK15 BN15 E 144A	3.000% 11/15/2061 DD 11/01/18	\$ 553,210.78	\$ 620,232.27	761,000.00
BANK 2019-BNK18 BN18 D 144A	3.000% 05/15/2062 DD 05/01/19	\$ 560,087.50	\$ 678,442.73	740,000.00
BANK 2019-BNK19 BN19 D 144A	3.000% 08/15/2061 DD 08/01/19	\$ 629,730.15	\$ 646,731.92	714,000.00
BANK 2020-BNK27 BN27 D 144A	2.500% 04/15/2063 DD 06/01/20	\$ 318,711.92	\$ 345,426.53	391,000.00
BANK 2020-BNK28 BN28 E 144A	2.500% 03/15/2063 DD 09/01/20	\$ 307,987.02	\$ 333,909.30	396,000.00
BANK 2020-BNK29 BN29 E 144A	2.500% 11/15/2053 DD 11/01/20	\$ 349,744.05	\$ 367,812.74	441,000.00
BANK 2020-BNK30 BN30 E 144A	VAR RT 12/15/2053 DD 12/01/20	\$ 252,167.18	\$ 263,788.26	309,000.00
BANK 2020-BNK30 BN30 MCDG	VAR RT 12/15/2053 DD 12/01/20	\$ 1,169,412.51	\$ 1,125,128.08	1,328,000.00
BANK FIRST CORP		\$ 441,514.18	\$ 456,051.12	6,313.00
BANK OF AMERICA CORP	VAR RT 12/20/2028 DD 12/20/17	\$ 8,657,581.28	\$ 8,685,452.74	8,135,000.00
BANK OF AMERICA CORP	VAR RT 11/19/2024 DD 11/19/14	\$ 1,071,125.00	\$ 1,086,776.75	1,025,000.00
BANK OF AMERICA CORP	VAR RT 10/24/2051 DD 10/21/20	\$ 471,630.00	\$ 490,897.80	500,000.00
BANK OF AMERICA CORP	VAR RT 10/24/2031 DD 10/21/20	\$ 730,155.00	\$ 718,092.73	750,000.00
BANK OF AMERICA CORP	VAR RT 10/24/2024 DD 10/21/20	\$ 3,615,862.95	\$ 3,571,032.31	3,595,000.00
BANK OF AMERICA CORP	VAR RT 10/22/2030 DD 10/22/19	\$ 1,063,100.00	\$ 1,032,547.51	1,000,000.00
BANK OF AMERICA CORP	VAR RT 10/22/2025 DD 10/22/19	\$ 1,266,914.00	\$ 1,236,584.35	1,204,000.00
BANK OF AMERICA CORP	VAR RT 10/20/2032 DD 10/20/21	\$ 601,362.00	\$ 602,882.46	600,000.00
BANK OF AMERICA CORP	VAR RT 09/25/2025 DD 09/25/20	\$ 1,648,918.80	\$ 1,620,085.86	1,640,000.00
BANK OF AMERICA CORP	VAR RT 09/21/2036 DD 09/21/21	\$ 740,377.50	\$ 726,502.32	750,000.00
BANK OF AMERICA CORP	VAR RT 08/21/2026 DD 08/21/18	\$ 416,175.00	\$ 381,864.56	385,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2031 DD 07/23/20	\$ 1,991,483.20	\$ 1,971,575.28	2,060,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2030 DD 07/23/19	\$ 769,725.20	\$ 748,758.03	710,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2029 DD 07/23/18	\$ 2,127,921.30	\$ 2,096,090.06	1,880,000.00
BANK OF AMERICA CORP	VAR RT 07/23/2024 DD 07/23/18	\$ 1,582,930.00	\$ 1,562,787.47	1,500,000.00
BANK OF AMERICA CORP	VAR RT 07/22/2027 DD 04/22/21	\$ 1,008,460.00	\$ 992,717.33	1,000,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2052 DD 07/21/21	\$ 414,731.40	\$ 411,219.23	410,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2032 DD 07/21/21	\$ 2,773,277.50	\$ 2,703,819.03	2,750,000.00
BANK OF AMERICA CORP	VAR RT 07/21/2028 DD 07/21/17	\$ 3,503,006.73	\$ 3,399,966.02	3,159,000.00
BANK OF AMERICA CORP	VAR RT 07/14/2023 DD 07/14/11	\$ 51,625.00	\$ 50,125.00	50,000.00
BANK OF AMERICA CORP	VAR RT 06/19/2041 DD 06/19/20	\$ 1,318,206.00	\$ 1,347,596.24	1,400,000.00
BANK OF AMERICA CORP	VAR RT 06/19/2026 DD 06/19/20	\$ 610,323.30	\$ 603,521.27	610,000.00
BANK OF AMERICA CORP	VAR RT 06/16/2023 DD 06/16/11	\$ 669,776.25	\$ 609,717.74	626,000.00
BANK OF AMERICA CORP	VAR RT 06/14/2029 DD 06/14/21	\$ 403,052.00	\$ 397,188.46	400,000.00
BANK OF AMERICA CORP	VAR RT 04/29/2031 DD 04/29/20	\$ 1,525,670.00	\$ 1,515,262.28	1,500,000.00
BANK OF AMERICA CORP	VAR RT 04/24/2023 DD 04/24/17	\$ 600,000.00	\$ 601,395.51	600,000.00
BANK OF AMERICA CORP	VAR RT 04/23/2040 DD 04/23/19	\$ 574,300.00	\$ 574,419.82	500,000.00
BANK OF AMERICA CORP	VAR RT 04/23/2027 DD 04/23/19	\$ 230,936.16	\$ 222,425.22	208,000.00
BANK OF AMERICA CORP	VAR RT 04/22/2042 DD 04/22/21	\$ 1,522,243.80	\$ 1,560,764.85	1,485,000.00
BANK OF AMERICA CORP	VAR RT 04/22/2032 DD 04/22/21	\$ 6,167,856.00	\$ 6,088,957.92	6,000,000.00
BANK OF AMERICA CORP	VAR RT 03/20/2051 DD 03/20/20	\$ 1,138,700.00	\$ 1,202,826.67	1,000,000.00
BANK OF AMERICA CORP	VAR RT 03/15/2025 DD 03/15/19	\$ 2,146,700.00	\$ 2,091,622.86	2,000,000.00
BANK OF AMERICA CORP	VAR RT 03/11/2032 DD 03/11/21	\$ 1,000,000.00	\$ 1,012,848.21	1,000,000.00
BANK OF AMERICA CORP	VAR RT 03/11/2027 DD 03/11/21	\$ 737,428.30	\$ 724,874.11	730,000.00

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BANK OF AMERICA CORP	VAR RT 03/05/2029 DD 03/05/18	\$ 1,693,223.99	\$ 1,819,699.10	1,663,000.00
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	\$ 946,162.44	\$ 920,339.67	918,000.00
BANK OF AMERICA CORP	VAR RT 02/07/2030 DD 02/07/19	\$ 1,252,358.88	\$ 1,216,094.12	1,104,000.00
BANK OF AMERICA CORP	VAR RT 01/23/2049 DD 01/23/18	\$ 2,246,081.59	\$ 2,310,244.41	1,979,000.00
BANK OF AMERICA CORP	VAR RT 01/23/2026 DD 01/23/18	\$ 1,081,380.00	\$ 1,051,995.63	1,000,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	\$ 2,286,420.20	\$ 2,230,724.13	2,060,000.00
BANK OF AMERICA CORP	VAR RT 01/20/2023 DD 01/20/17	\$ 1,526,025.00	\$ 1,501,683.66	1,500,000.00
BANK OF AMERICA CORP	6.110% 01/29/2037 DD 01/29/07	\$ 1,267,727.00	\$ 1,277,914.63	950,000.00
BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	\$ 706,789.50	\$ 755,071.65	575,000.00
BANK OF AMERICA CORP	4.450% 03/03/2026 DD 03/03/16	\$ 1,788,330.00	\$ 1,760,430.93	1,599,000.00
BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	\$ 2,327,366.50	\$ 2,261,974.06	2,050,000.00
BANK OF AMERICA CORP	4.183% 11/25/2027 DD 11/25/16	\$ 836,085.00	\$ 820,607.24	750,000.00
BANK OF AMERICA CORP	4.125% 01/22/2024 DD 01/21/14	\$ 5,532,503.00	\$ 5,418,511.48	5,100,000.00
BANK OF AMERICA CORP	4.100% 07/24/2023 DD 07/23/13	\$ 1,578,225.00	\$ 1,576,754.72	1,500,000.00
BANK OF AMERICA CORP	4.000% 04/01/2024 DD 04/01/14	\$ 247,692.48	\$ 238,122.95	224,000.00
BANK OF AMERICA CORP	4.000% 01/22/2025 DD 01/22/15	\$ 3,038,181.70	\$ 3,011,726.11	2,820,000.00
BANK OF AMERICA CORP	3.950% 04/21/2025 DD 04/21/15	\$ 297,804.28	\$ 286,465.51	268,000.00
BANK OF AMERICA CORP	3.875% 08/01/2025 DD 07/30/15	\$ 468,909.98	\$ 459,577.51	424,000.00
BANK OF AMERICA CORP	3.500% 04/19/2026 DD 04/19/16	\$ 2,758,615.86	\$ 2,743,597.99	2,547,000.00
BANK OF AMERICA CORP	3.300% 01/11/2023 DD 01/11/13	\$ 2,795,306.72	\$ 2,728,696.84	2,656,000.00
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	\$ 3,038,361.05	\$ 2,964,360.29	2,785,000.00
BANK OF AMERICA CORP		\$ 27,437,127.15	\$ 69,245,615.19	1,556,431.00
BANK OF AMERICA NA	6.000% 10/15/2036 DD 10/26/06	\$ 851,916.00	\$ 822,291.65	600,000.00
BANK OF HAWAII CORP		\$ 540,905.03	\$ 690,433.68	8,243.00
BANK OF MARIN BANCORP		\$ 516,446.27	\$ 553,796.25	14,875.00
BANK OF MONTREAL	VAR RT 12/15/2032 DD 12/12/17	\$ 1,101,340.00	\$ 1,072,595.42	1,000,000.00
BANK OF MONTREAL	VAR RT 01/22/2027 DD 01/22/21	\$ 601,533.20	\$ 590,167.58	610,000.00
BANK OF MONTREAL	3.300% 02/05/2024 DD 02/05/19	\$ 2,657,755.00	\$ 2,615,756.73	2,500,000.00
BANK OF MONTREAL	2.500% 06/28/2024 DD 06/28/19	\$ 445,187.50	\$ 432,089.90	419,000.00
BANK OF MONTREAL	1.250% 09/15/2026 DD 09/15/21	\$ 744,375.00	\$ 733,961.60	750,000.00
BANK OF MONTREAL	0.450% 12/08/2023 DD 12/08/20	\$ 1,001,780.00	\$ 990,316.74	1,000,000.00
BANK OF MONTREAL	0.400% 09/15/2023 DD 09/15/21	\$ 750,412.50	\$ 744,581.74	750,000.00
BANK OF NEW YORK MELLON CORP/T		\$ 5,894,083.42	\$ 9,874,296.96	170,012.00
BANK OF NOVA SCOTIA/THE	4.500% 12/16/2025 DD 12/16/15	\$ 570,140.00	\$ 549,223.78	500,000.00
BANK OF NOVA SCOTIA/THE	3.400% 02/11/2024 DD 02/11/19	\$ 509,122.80	\$ 493,130.34	470,000.00
BANK OF NOVA SCOTIA/THE	2.700% 08/03/2026 DD 07/29/19	\$ 805,440.00	\$ 781,821.52	750,000.00
BANK OF NOVA SCOTIA/THE	2.700% 03/07/2022 DD 03/07/17	\$ 1,417,752.00	\$ 1,405,882.86	1,400,000.00
BANK OF NOVA SCOTIA/THE	2.200% 02/03/2025 DD 01/10/20	\$ 1,049,200.00	\$ 1,023,004.38	1,000,000.00
BANK OF NOVA SCOTIA/THE	2.150% 08/01/2031 DD 06/24/21	\$ 301,596.00	\$ 297,648.71	300,000.00
BANK OF NOVA SCOTIA/THE	1.625% 05/01/2023 DD 04/16/20	\$ 2,022,810.00	\$ 2,022,473.72	2,000,000.00
BANK OF NOVA SCOTIA/THE	1.350% 06/24/2026 DD 06/24/21	\$ 504,610.00	\$ 494,062.69	500,000.00
BANK OF NOVA SCOTIA/THE	1.300% 09/15/2026 DD 09/15/21	\$ 1,144,970.00	\$ 1,127,072.46	1,150,000.00
BANK OF NOVA SCOTIA/THE	1.300% 06/11/2025 DD 06/11/20	\$ 402,880.00	\$ 397,679.04	400,000.00
BANK OF NOVA SCOTIA/THE	0.800% 06/15/2023 DD 06/15/20	\$ 503,860.00	\$ 499,408.07	500,000.00
BANK OF NOVA SCOTIA/THE	0.700% 04/15/2024 DD 04/19/21	\$ 1,002,060.00	\$ 991,163.07	1,000,000.00
BANK OF NOVA SCOTIA/THE	0.400% 09/15/2023 DD 09/15/21	\$ 1,049,509.50	\$ 1,041,690.88	1,050,000.00
BANK OF NT BUTTERFIELD & SON L		\$ 1,552,012.18	\$ 1,820,362.26	47,766.00
BANK OZK	VAR RT 10/01/2031 DD 09/16/21	\$ 755,025.00	\$ 750,239.68	750,000.00
BANK OZK		\$ 1,182,666.91	\$ 1,237,884.12	26,604.00
BANKUNITED INC		\$ 2,344,186.08	\$ 3,554,463.10	84,010.00
BANNER CORP		\$ 1,721,627.89	\$ 1,982,452.92	32,676.00
BANNER HEALTH	3.181% 01/01/2050 DD 05/14/20	\$ 440,320.00	\$ 454,192.81	430,000.00
BANNER HEALTH	2.913% 01/01/2051 DD 10/29/20	\$ 103,785.00	\$ 101,031.30	100,000.00
BANNER HEALTH	2.338% 01/01/2030 DD 05/14/20	\$ 505,620.00	\$ 506,123.32	500,000.00
BAR HARBOR BANKSHARES		\$ 390,747.81	\$ 411,587.11	14,227.00
BARCLAYS BANK PLC	VAR RT 05/22/2023 DD 05/22/18	\$ 226,750.00	\$ 225,642.50	215,000.00
BARCLAYS BANK PLC	3.750% 05/15/2024 DD 05/15/14	\$ 561,632.40	\$ 540,740.01	510,000.00
BARCLAYS PLC	VAR RT 12/10/2024 DD 12/10/20	\$ 1,408,464.00	\$ 1,389,785.74	1,400,000.00
BARCLAYS PLC	VAR RT 11/24/2032 DD 11/24/21	\$ 507,345.00	\$ 503,541.98	500,000.00
BARCLAYS PLC	VAR RT 09/23/2035 DD 09/23/20	\$ 687,687.00	\$ 665,687.05	650,000.00
BARCLAYS PLC	VAR RT 06/20/2030 DD 06/20/19	\$ 1,465,603.55	\$ 1,457,616.99	1,285,000.00
BARCLAYS PLC	VAR RT 05/16/2029 DD 05/16/18	\$ 1,178,800.00	\$ 1,140,619.91	1,000,000.00
BARCLAYS PLC	VAR RT 05/16/2024 DD 05/16/18	\$ 1,071,090.00	\$ 1,040,975.53	1,000,000.00
BARCLAYS PLC	VAR RT 05/16/2024 DD 05/16/18	\$ 700,000.00	\$ 708,708.00	700,000.00
BARCLAYS PLC	VAR RT 05/07/2026 DD 05/07/20	\$ 1,017,570.00	\$ 1,031,356.55	1,000,000.00
BARCLAYS PLC	VAR RT 05/07/2025 DD 05/07/19	\$ 2,562,212.19	\$ 2,534,485.92	2,410,000.00
BARCLAYS PLC	VAR RT 03/10/2042 DD 03/10/21	\$ 1,357,475.00	\$ 1,385,927.08	1,300,000.00
BARCLAYS PLC	VAR RT 02/15/2023 DD 11/15/18	\$ 899,829.00	\$ 903,849.13	900,000.00
BARCLAYS PLC	4.950% 01/10/2047 DD 01/10/17	\$ 994,600.00	\$ 1,035,823.21	800,000.00
BARCLAYS PLC	4.375% 01/12/2026 DD 01/12/16	\$ 3,636,804.70	\$ 3,749,667.08	3,430,000.00
BARCLAYS PLC	4.337% 01/10/2028 DD 01/10/17	\$ 2,934,675.00	\$ 2,887,743.18	2,645,000.00
BARCLAYS PLC	3.684% 01/10/2023 DD 01/10/17	\$ 902,681.40	\$ 940,436.69	940,000.00
BARCLAYS PLC	3.650% 03/16/2025 DD 03/16/15	\$ 117,958.20	\$ 126,744.47	120,000.00
BARLOWORLD LTD		\$ 970,450.69	\$ 1,082,070.44	114,849.00
BARNES & NOBLE EDUCATION INC		\$ 342,241.33	\$ 272,651.97	40,037.00
BARNES GROUP INC		\$ 2,113,356.83	\$ 2,098,413.60	45,040.00
BARRETT BUSINESS SERVICES INC		\$ 441,475.64	\$ 496,196.10	7,185.00
BARRICK GOLD CORP	5.250% 04/01/2042 DD 04/03/12	\$ 350,095.80	\$ 369,591.33	285,000.00
BARRICK NORTH AMERICA FINANCE	5.750% 05/01/2043 DD 05/02/13	\$ 121,437.80	\$ 135,862.25	100,000.00
BARRICK NORTH AMERICA FINANCE	5.700% 05/30/2041 DD 06/01/11	\$ 418,584.10	\$ 421,302.30	310,000.00
BASSETT FURNITURE INDUSTRIES I		\$ 212,500.95	\$ 147,492.15	8,795.00
BAT CAPITAL CORP	5.282% 04/02/2050 DD 04/02/20	\$ 218,312.00	\$ 226,240.81	200,000.00
BAT CAPITAL CORP	4.906% 04/02/2030 DD 04/02/20	\$ 2,021,972.50	\$ 1,964,322.54	1,750,000.00
BAT CAPITAL CORP	4.700% 04/02/2027 DD 04/02/20	\$ 564,865.00	\$ 560,024.10	500,000.00
BAT CAPITAL CORP	4.540% 08/15/2047 DD 08/15/18	\$ 998,990.00	\$ 1,045,822.22	1,000,000.00
BAT CAPITAL CORP	4.390% 08/15/2037 DD 08/15/18	\$ 983,746.00	\$ 974,624.53	925,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BAT CAPITAL CORP	3.984% 09/25/2050 DD 09/25/20	\$ 471,860.00	\$ 480,621.42	500,000.00
BAT CAPITAL CORP	3.734% 09/25/2040 DD 09/25/20	\$ 789,796.00	\$ 768,430.53	800,000.00
BAT CAPITAL CORP	3.557% 08/15/2021 DD 08/15/18	\$ 2,743,898.00	\$ 2,779,321.83	2,650,000.00
BAT CAPITAL CORP	3.222% 08/15/2024 DD 08/15/18	\$ 5,535,403.70	\$ 5,420,178.02	5,215,000.00
BAT CAPITAL CORP	2.789% 09/06/2024 DD 09/06/19	\$ 773,265.00	\$ 772,683.81	750,000.00
BATH & BODY WORKS INC		\$ 2,389,867.89	\$ 3,670,954.00	52,600.00
BAXALTA INC	5.250% 06/23/2045 DD 12/23/15	\$ 32,461.20	\$ 39,841.14	30,000.00
BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	\$ 723,191.50	\$ 754,770.61	700,000.00
BAXTER INTERNATIONAL INC	3.950% 04/01/2030 DD 04/01/21	\$ 571,751.00	\$ 556,684.12	500,000.00
BAXTER INTERNATIONAL INC	1.730% 04/01/2031 DD 04/01/21	\$ 999,060.00	\$ 947,016.30	1,000,000.00
BAXTER INTERNATIONAL INC		\$ 5,245,579.89	\$ 9,278,874.80	108,095.00
BAXTER INTERNATIONAL INC 144A	2.539% 02/01/2032 DD 12/01/21	\$ 646,971.00	\$ 656,641.54	650,000.00
BAXTER INTERNATIONAL INC 144A	2.272% 12/01/2028 DD 12/01/21	\$ 746,580.00	\$ 755,432.42	750,000.00
BAXTER INTERNATIONAL INC 144A	1.915% 02/01/2027 DD 12/01/21	\$ 1,395,324.00	\$ 1,405,132.08	1,400,000.00
BAXTER INTERNATIONAL INC 144A	1.322% 11/29/2024 DD 12/01/21	\$ 797,050.00	\$ 798,879.72	800,000.00
BAY AREA CA TOLL AUTH TOLL BRI	6.918% 04/01/2040 DD 07/01/10	\$ 342,603.40	\$ 343,758.00	230,000.00
BAY AREA CA TOLL AUTH TOLL BRI	6.263% 04/01/2049 DD 11/05/09	\$ 1,417,211.15	\$ 1,430,353.20	895,000.00
BAY AREA CA TOLL AUTH TOLL BRI	2.574% 04/01/2031 DD 09/26/19	\$ 773,242.80	\$ 762,392.40	740,000.00
BAYLOR SCOTT & WHITE HOLDINGS	2.839% 11/15/2050 DD 01/21/21	\$ 385,436.00	\$ 400,174.68	400,000.00
BBCMS MORTGAGE TRUST C6 E 144A	2.400% 02/15/2053 DD 02/01/20	\$ 496,549.78	\$ 505,601.12	614,000.00
BBCMS MORTGAGE TRUST C7 D 144A	VAR RT 04/15/2053 DD 06/01/20	\$ 285,946.29	\$ 343,644.45	357,000.00
BBCMS MORTGAGE TRUST C8 E 144A	2.250% 10/15/2053 DD 10/01/20	\$ 937,621.64	\$ 1,039,602.39	1,304,000.00
BCP TRUST 2021-330 330N F 144A	VAR RT 06/15/2038 DD 06/29/21	\$ 894,340.44	\$ 888,319.78	901,000.00
BEACON ROOFING SUPPLY INC		\$ 1,446,861.56	\$ 1,801,535.55	31,413.00
BEAM GLOBAL		\$ 134,651.35	\$ 81,988.80	4,408.00
BEAM THERAPEUTICS INC		\$ 1,909,135.12	\$ 1,795,256.32	22,528.00
BEAR STEARNS ARM TRUST 10 15A1	VAR RT 01/25/2035 DD 11/01/04	\$ 73,469.23	\$ 72,294.87	73,228.95
BEAR STEARNS ARM TRUST 2 1 2A1	VAR RT 04/25/2033 DD 02/01/03	\$ 244.78	\$ 273.65	262.77
BEAR STEARNS ARM TRUST 2 9 2A1	VAR RT 02/25/2034 DD 12/01/03	\$ 2,862.30	\$ 2,958.22	2,916.07
BEAR STEARNS ASSET BACK FR1 M2	VAR RT 06/25/2035 DD 08/31/05	\$ 420,388.02	\$ 419,789.99	421,970.40
BEAR STEARNS ASSET BACK HES M1	VAR RT 07/25/2034 DD 06/30/04	\$ 1,069,058.59	\$ 1,066,887.09	1,075,106.06
BEAUTY HEALTH CO/THE		\$ 981,501.72	\$ 1,013,367.04	41,944.00
BEAZER HOMES USA INC		\$ 431,588.26	\$ 652,226.58	28,089.00
BECTON DICKINSON AND CO	4.685% 12/15/2044 DD 12/15/14	\$ 393,664.44	\$ 407,943.33	324,000.00
BECTON DICKINSON AND CO	4.669% 06/06/2047 DD 06/06/17	\$ 238,150.00	\$ 252,166.22	200,000.00
BECTON DICKINSON AND CO	3.700% 06/06/2027 DD 06/06/17	\$ 125,889.12	\$ 122,054.56	112,000.00
BECTON DICKINSON AND CO	3.363% 06/06/2024 DD 06/06/17	\$ 687,857.40	\$ 664,811.78	635,000.00
BECTON DICKINSON AND CO	2.823% 05/20/2030 DD 05/20/20	\$ 1,035,400.00	\$ 1,035,068.72	1,000,000.00
BECTON DICKINSON AND CO	1.957% 02/11/2031 DD 02/11/21	\$ 379,008.00	\$ 384,515.77	400,000.00
BECTON DICKINSON AND CO		\$ 10,754,149.23	\$ 15,437,351.28	61,386.00
BED BATH & BEYOND INC		\$ 1,968,109.87	\$ 1,344,888.36	92,242.00
BELDEN INC		\$ 2,689,789.55	\$ 2,763,749.31	42,047.00
BELL TELEPHONE CO OF CANADA OR	4.464% 04/01/2048 DD 03/29/18	\$ 362,916.00	\$ 371,156.68	300,000.00
BELL TELEPHONE CO OF CANADA OR	3.650% 03/17/2051 DD 03/17/21	\$ 202,388.00	\$ 219,578.87	200,000.00
BELLRING BRANDS INC		\$ 2,011,848.23	\$ 3,394,185.57	118,969.00
BENCHMARK 2018-B7 MO B7 D 144A	3.000% 05/15/2053 DD 11/01/18	\$ 651,785.30	\$ 733,384.74	798,000.00
BENCHMARK 2018-B7 MO B7 E 144A	3.000% 05/15/2053 DD 11/01/18	\$ 603,230.79	\$ 685,082.36	798,000.00
BENCHMARK 2019-B B14 225D 144A	VAR RT 12/15/2062 DD 11/01/19	\$ 672,208.34	\$ 658,141.26	705,000.00
BENCHMARK 2019-B B14 225E 144A	VAR RT 12/15/2062 DD 11/01/19	\$ 437,936.46	\$ 420,517.88	475,000.00
BENCHMARK 2020-B B18 AGNG 144A	VAR RT 07/15/2053 DD 07/01/20	\$ 1,577,253.43	\$ 1,714,053.05	1,764,000.00
BENCHMARK 2020-B18 B18 D 144A	2.250% 07/15/2053 DD 07/01/20	\$ 998,894.50	\$ 1,019,706.26	1,208,000.00
BENCHMARK 2020-B20 B20 E 144A	2.000% 10/15/2053 DD 10/01/20	\$ 625,331.98	\$ 695,895.11	910,000.00
BENCHMARK 2020-B21 B21 E 144A	2.000% 12/17/2053 DD 11/01/20	\$ 436,018.59	\$ 477,539.24	630,000.00
BENCHMARK 2020-B22 B22 E 144A	2.000% 01/15/2054 DD 12/01/20	\$ 594,957.16	\$ 579,178.57	766,000.00
BENCHMARK 2021-B B25 300D 144A	VAR RT 04/15/2054 DD 04/01/21	\$ 448,351.18	\$ 458,483.20	500,000.00
BENCHMARK 2021-B B25 300E 144A	VAR RT 04/15/2054 DD 04/01/21	\$ 380,710.80	\$ 383,337.13	441,000.00
BENCHMARK ELECTRONICS INC		\$ 920,699.82	\$ 920,532.80	33,968.00
BENEFITFOCUS INC		\$ 209,699.69	\$ 154,282.18	14,473.00
BENTLEY SYSTEMS INC		\$ 1,848,588.83	\$ 1,456,086.24	30,128.00
BERKELEY LIGHTS INC		\$ 761,125.46	\$ 387,052.20	21,290.00
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	\$ 741,252.60	\$ 741,775.08	545,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	\$ 1,787,032.43	\$ 1,883,447.34	1,400,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	\$ 937,373.65	\$ 1,030,853.63	800,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	\$ 773,568.30	\$ 791,932.70	654,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.250% 10/15/2050 DD 10/15/20	\$ 573,200.00	\$ 610,792.45	500,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.050% 04/15/2025 DD 10/15/20	\$ 2,862,211.66	\$ 2,789,186.77	2,578,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.800% 07/15/2048 DD 01/05/18	\$ 611,896.80	\$ 609,761.73	545,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.750% 11/15/2023 DD 11/08/13	\$ 379,785.00	\$ 365,656.79	350,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.700% 07/15/2030 DD 01/15/21	\$ 872,096.67	\$ 880,185.64	797,000.00
BERKSHIRE HATHAWAY ENERGY CO	2.850% 05/15/2051 DD 10/29/20	\$ 446,715.00	\$ 481,205.67	500,000.00
BERKSHIRE HATHAWAY ENERGY CO	2.800% 01/15/2023 DD 01/05/18	\$ 519,030.00	\$ 509,181.11	500,000.00
BERKSHIRE HATHAWAY FINANCE COR	4.250% 01/15/2049 DD 01/11/19	\$ 361,761.00	\$ 368,366.00	300,000.00
BERKSHIRE HATHAWAY FINANCE COR	4.200% 08/15/2048 DD 08/15/18	\$ 1,432,881.60	\$ 1,723,169.10	1,420,000.00
BERKSHIRE HATHAWAY FINANCE COR	2.850% 10/15/2050 DD 10/15/20	\$ 672,693.00	\$ 689,708.34	700,000.00
BERKSHIRE HATHAWAY FINANCE COR	1.850% 03/12/2030 DD 03/12/20	\$ 272,432.70	\$ 267,453.69	270,000.00
BERKSHIRE HATHAWAY INC	4.500% 02/11/2043 DD 02/11/13	\$ 1,432,608.60	\$ 1,406,777.29	1,140,000.00
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	\$ 2,464,344.02	\$ 2,401,686.75	2,249,000.00
BERKSHIRE HATHAWAY INC	2.750% 03/15/2023 DD 03/15/16	\$ 1,045,580.00	\$ 1,021,037.54	1,000,000.00
BERKSHIRE HATHAWAY INC		\$ 59,811,914.67	\$ 118,522,105.00	396,395.00
BERKSHIRE HILLS BANCORP INC		\$ 1,388,511.04	\$ 1,321,648.15	46,487.80
BERRY CORP		\$ 611,548.98	\$ 546,559.04	64,912.00
BERRY GLOBAL GROUP INC		\$ 1,346,995.93	\$ 2,151,646.14	29,163.00
BERRY GLOBAL INC	0.950% 02/15/2024 DD 08/15/21	\$ 1,000,530.00	\$ 991,000.00	1,000,000.00
BEST BUY CO INC	1.950% 10/01/2030 DD 10/01/20	\$ 241,532.50	\$ 239,845.53	250,000.00
BEST BUY CO INC		\$ 2,662,432.27	\$ 5,459,374.40	53,734.00
BEYOND MEAT INC		\$ 1,501,800.70	\$ 867,735.72	13,317.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BEYONDSRING INC		\$ 171,759.05	\$ 44,815.29	9,893.00
BF 2019-NYT MORTGAG NYT F 144A	VAR RT 12/15/2035 DD 01/30/19	\$ 1,453,000.00	\$ 1,419,392.69	1,453,000.00
BFLD TRUST 2020-EYP EYP G 144A	VAR RT 10/15/2035 DD 10/07/20	\$ 863,845.00	\$ 875,491.74	877,000.00
BGC PARTNERS INC		\$ 1,188,191.70	\$ 1,429,442.55	307,407.00
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	\$ 1,523,523.80	\$ 1,494,346.12	1,130,000.00
BHP BILLITON FINANCE USA LTD	4.125% 02/24/2042 DD 02/24/12	\$ 600,280.00	\$ 591,795.91	500,000.00
BHP TRUST 2019-BXH BXHP F 144A	VAR RT 08/15/2036 DD 08/29/19	\$ 483,859.57	\$ 486,633.31	487,899.99
BIG 5 SPORTING GOODS CORP		\$ 486,397.99	\$ 377,576.62	19,862.00
BIG LOTS INC		\$ 1,371,250.65	\$ 1,353,572.30	30,046.00
BIGCOMMERCE HOLDINGS INC		\$ 1,184,565.00	\$ 743,548.14	21,022.00
BIGLARI HOLDINGS INC		\$ 152,586.72	\$ 125,319.03	879.00
BILL.COM HOLDINGS INC		\$ 2,873,429.73	\$ 4,938,651.30	19,822.00
BIOATLA INC		\$ 271,004.81	\$ 130,068.38	6,626.00
BIOCRYST PHARMACEUTICALS INC		\$ 2,208,411.90	\$ 2,229,573.00	160,980.00
BIODELIVERY SCIENCES INTERNATI		\$ 153,065.89	\$ 127,056.60	40,986.00
BIODESIX INC		\$ 52,150.72	\$ 28,026.42	5,298.00
BIOGEN INC	5.200% 09/15/2045 DD 09/15/15	\$ 777,798.00	\$ 775,536.01	600,000.00
BIOGEN INC	4.050% 09/15/2025 DD 09/15/15	\$ 797,884.85	\$ 767,887.65	707,000.00
BIOGEN INC	2.250% 05/01/2030 DD 04/30/20	\$ 502,490.00	\$ 492,294.68	500,000.00
BIOGEN INC		\$ 6,420,597.98	\$ 7,652,968.16	31,898.00
BIOGEN INC 144A	3.250% 02/15/2051 DD 02/16/21	\$ 754,759.14	\$ 748,686.54	763,000.00
BIOHAVEN PHARMACEUTICAL HOLDIN		\$ 11,716,287.65	\$ 13,379,283.85	97,085.00
BIOLIFE SOLUTIONS INC		\$ 192,335.81	\$ 170,957.49	4,587.00
BIOMARIN PHARMACEUTICAL INC		\$ 2,667,070.77	\$ 3,460,404.45	39,167.00
BIOMEA FUSION INC		\$ 98,842.23	\$ 84,408.50	11,330.00
BIONANO GENOMICS INC		\$ 710,529.40	\$ 364,023.53	121,747.00
BIO-RAD LABORATORIES INC		\$ 1,122,732.57	\$ 3,446,154.77	4,561.00
BIO-TECHNE CORP		\$ 1,329,943.25	\$ 4,304,268.80	8,320.00
BIOVENTUS INC		\$ 267,498.94	\$ 258,477.73	17,838.35
BIOXCEL THERAPEUTICS INC		\$ 223,000.03	\$ 156,520.67	7,699.00
BJ'S RESTAURANTS INC		\$ 5,659,403.31	\$ 3,509,312.60	101,572.00
BJ'S WHOLESALE CLUB HOLDINGS I		\$ 3,786,957.74	\$ 5,201,492.93	77,669.00
BLACK DIAMOND THERAPEUTICS INC		\$ 268,579.38	\$ 114,941.45	21,565.00
BLACK HILLS CORP	4.350% 05/01/2033 DD 08/17/18	\$ 604,507.84	\$ 604,917.39	532,000.00
BLACK HILLS CORP	4.250% 11/30/2023 DD 11/19/13	\$ 537,820.00	\$ 525,039.33	500,000.00
BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	\$ 442,030.58	\$ 450,136.32	420,000.00
BLACK HILLS CORP	2.500% 06/15/2030 DD 06/17/20	\$ 152,745.00	\$ 148,266.17	150,000.00
BLACK HILLS CORP	1.037% 08/23/2024 DD 08/26/21	\$ 200,386.00	\$ 197,500.92	200,000.00
BLACK HILLS CORP		\$ 3,974,251.98	\$ 4,297,430.72	60,896.00
BLACK KNIGHT INC		\$ 1,249,756.48	\$ 2,806,655.40	33,860.00
BLACKBAUD INC		\$ 1,434,002.50	\$ 1,656,210.60	20,970.00
BLACKLINE INC		\$ 2,343,332.45	\$ 2,420,143.96	23,374.00
BLACKROCK INC	3.500% 03/18/2024 DD 03/18/14	\$ 2,143,780.00	\$ 2,113,564.08	2,000,000.00
BLACKROCK INC	3.200% 03/15/2027 DD 03/28/17	\$ 540,395.68	\$ 522,378.96	484,000.00
BLACKROCK INC	2.400% 04/30/2030 DD 01/27/20	\$ 1,544,125.00	\$ 1,544,533.91	1,500,000.00
BLACKROCK INC		\$ 12,832,914.67	\$ 28,153,470.00	30,750.00
BLACKSTONE INC		\$ 14,733,437.29	\$ 18,949,294.89	146,451.00
BLACKSTONE KEYSTONE FUND		\$ 486,393,163.28	\$ 1,012,490,102.81	508,821,199.47
BLACKSTONE MORTGAGE TRUST INC		\$ 4,781,522.15	\$ 4,599,215.86	150,203.00
BLACKSTONE PRIVATE CREDIT 144A	3.250% 03/15/2027 DD 11/22/21	\$ 1,243,112.50	\$ 1,262,910.98	1,250,000.00
BLACKSTONE SECURED LENDIN 144A	2.125% 02/15/2027 DD 07/23/21	\$ 296,400.00	\$ 291,997.63	300,000.00
BLCKRCK LIQ FDFND-INST		\$ 627,284.00	\$ 627,284.00	627,284.00
BLINK CHARGING CO		\$ 520,664.41	\$ 419,600.28	15,828.00
BLOCK FINANCIAL LLC	3.875% 08/15/2030 DD 08/07/20	\$ 263,047.50	\$ 267,478.87	250,000.00
BLOCK FINANCIAL LLC	2.500% 07/15/2028 DD 06/25/21	\$ 1,023,040.00	\$ 1,001,105.27	1,000,000.00
BLOCK INC		\$ 7,500,604.27	\$ 13,929,106.93	86,243.00
BLOOM ENERGY CORP		\$ 5,761,162.41	\$ 4,361,964.72	198,904.00
BLOOMIN' BRANDS INC		\$ 917,034.50	\$ 805,233.38	38,381.00
BLUCORA INC		\$ 545,406.56	\$ 644,875.56	37,233.00
BLUE BIRD CORP		\$ 222,626.62	\$ 174,714.44	11,171.00
BLUE FOUNDRY BANCORP		\$ 366,616.03	\$ 396,458.37	27,099.00
BLUE OWL FINANCE LLC 144A	3.125% 06/10/2031 DD 06/10/21	\$ 789,840.00	\$ 782,852.82	800,000.00
BLUE RIDGE BANKSHARES INC		\$ 296,326.77	\$ 308,542.30	17,237.00
BLUEBIRD BIO INC		\$ 1,049,568.85	\$ 641,737.62	64,238.00
BLUEGREEN VACATIONS HOLDING CO		\$ 448,858.91	\$ 497,945.10	14,186.47
BLUELIX HOLDINGS INC		\$ 201,300.71	\$ 376,911.36	3,936.00
BLUEPRINT MEDICINES CORP		\$ 5,573,807.71	\$ 7,416,082.18	69,238.00
BNK FINANCIAL GROUP INC		\$ 5,847,366.73	\$ 4,692,893.15	664,128.00
BNP PARIBAS SA	4.250% 10/15/2024 DD 10/14/14	\$ 280,967.50	\$ 269,613.88	250,000.00
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	\$ 1,400,000.00	\$ 1,440,168.73	1,400,000.00
BNP PARIBAS SA 144A	VAR RT 01/10/2025 DD 01/10/19	\$ 1,500,000.00	\$ 1,596,915.60	1,500,000.00
BNSF FUNDING TRUST I	VAR RT 12/15/2055 DD 12/15/05	\$ 691,584.00	\$ 665,250.00	600,000.00
BNYM-I DB SL HIGH YIELD FUND		\$ 249,006,914.61	\$ 252,991,296.95	1,434,118.80
BNYM-M DB NSL SEC INDEX FUND		\$ 1,233,228,388.16	\$ 1,225,164,432.24	2,227,328.30
BOARDWALK PIPELINES LP	4.800% 05/03/2029 DD 05/03/19	\$ 201,558.00	\$ 223,984.83	200,000.00
BOARDWALK PIPELINES LP	3.400% 02/15/2031 DD 08/11/20	\$ 752,985.00	\$ 774,171.13	750,000.00
BOEING CO/THE	5.930% 05/01/2060 DD 05/04/20	\$ 1,711,853.00	\$ 1,942,757.40	1,400,000.00
BOEING CO/THE	5.875% 02/15/2040 DD 07/28/09	\$ 134,665.00	\$ 128,015.36	100,000.00
BOEING CO/THE	5.805% 05/01/2050 DD 05/04/20	\$ 1,434,283.00	\$ 1,489,538.46	1,100,000.00
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	\$ 3,381,793.64	\$ 3,395,973.24	2,644,000.00
BOEING CO/THE	5.150% 05/01/2030 DD 05/04/20	\$ 2,904,518.40	\$ 3,005,960.51	2,580,000.00
BOEING CO/THE	5.040% 05/01/2027 DD 05/04/20	\$ 289,410.00	\$ 281,498.66	250,000.00
BOEING CO/THE	4.875% 05/01/2025 DD 05/04/20	\$ 1,397,707.50	\$ 1,367,588.35	1,250,000.00
BOEING CO/THE	4.508% 05/01/2023 DD 05/04/20	\$ 1,765,168.25	\$ 1,725,455.45	1,652,000.00
BOEING CO/THE	3.900% 05/01/2049 DD 05/02/19	\$ 349,663.12	\$ 371,144.46	354,000.00
BOEING CO/THE	3.625% 02/01/2031 DD 11/02/20	\$ 415,136.00	\$ 426,553.90	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>
BOEING CO/THE	3.600% 05/01/2034 DD 05/02/19	\$ 1,018,369.00	\$ 1,047,613.96	1,000,000.00
BOEING CO/THE	3.250% 03/01/2028 DD 02/23/18	\$ 105,138.00	\$ 103,500.56	100,000.00
BOEING CO/THE	3.250% 02/01/2028 DD 11/02/20	\$ 2,628,155.00	\$ 2,604,974.38	2,500,000.00
BOEING CO/THE	3.200% 03/01/2029 DD 02/15/19	\$ 1,120,960.00	\$ 1,132,101.01	1,100,000.00
BOEING CO/THE	3.100% 05/01/2026 DD 05/02/19	\$ 790,012.50	\$ 781,478.64	750,000.00
BOEING CO/THE	2.950% 02/01/2030 DD 07/31/19	\$ 189,857.44	\$ 191,538.97	188,000.00
BOEING CO/THE	2.800% 03/01/2023 DD 02/23/18	\$ 103,721.00	\$ 101,772.51	100,000.00
BOEING CO/THE	2.750% 02/01/2026 DD 11/02/20	\$ 1,199,040.00	\$ 1,234,294.88	1,200,000.00
BOEING CO/THE	2.700% 02/01/2027 DD 07/31/19	\$ 274,738.10	\$ 270,466.23	266,000.00
BOEING CO/THE	2.250% 06/15/2026 DD 05/18/16	\$ 205,858.24	\$ 203,291.06	203,000.00
BOEING CO/THE	2.196% 02/04/2026 DD 02/04/21	\$ 3,022,985.00	\$ 2,999,285.01	3,000,000.00
BOEING CO/THE	1.950% 02/01/2024 DD 11/02/20	\$ 1,028,040.00	\$ 1,011,347.47	1,000,000.00
BOEING CO/THE	1.433% 02/04/2024 DD 02/04/21	\$ 1,103,795.00	\$ 1,098,320.07	1,100,000.00
BOEING CO/THE		\$ 15,913,626.60	\$ 23,377,479.72	116,121.00
BOISE CASCADE CO		\$ 1,332,065.01	\$ 2,338,706.40	32,847.00
BOK FINANCIAL CORP		\$ 431,589.66	\$ 654,565.45	6,205.00
BOLT BIOTHERAPEUTICS INC		\$ 362,879.79	\$ 107,986.20	22,038.00
BON SECOURS MERCY HEALTH INC	3.205% 06/01/2050 DD 10/15/20	\$ 454,252.50	\$ 474,067.62	450,000.00
BOOKING HOLDINGS INC	4.625% 04/13/2039 DD 04/13/20	\$ 298,070.00	\$ 292,179.46	250,000.00
BOOKING HOLDINGS INC	3.600% 06/01/2026 DD 05/23/16	\$ 1,720,460.00	\$ 1,671,297.96	1,550,000.00
BOOKING HOLDINGS INC		\$ 20,174,864.41	\$ 33,917,914.51	14,137.00
BOOT BARN HOLDINGS INC		\$ 942,445.62	\$ 1,562,981.10	12,702.00
BOOZ ALLEN HAMILTON HOLDING CO		\$ 1,182,321.32	\$ 2,425,078.79	28,601.00
BORGWARNER INC	2.650% 07/01/2027 DD 06/19/20	\$ 1,597,230.00	\$ 1,549,683.47	1,500,000.00
BORGWARNER INC		\$ 1,939,267.08	\$ 2,406,016.88	53,384.00
BOSTON BEER CO INC/THE		\$ 1,330,367.91	\$ 1,103,643.50	2,185.00
BOSTON OMAHA CORP		\$ 525,389.56	\$ 588,419.13	20,481.00
BOSTON PROPERTIES INC		\$ 3,783,020.56	\$ 3,864,173.82	33,549.00
BOSTON PROPERTIES LP	3.800% 02/01/2024 DD 06/27/13	\$ 540,280.00	\$ 522,913.33	500,000.00
BOSTON PROPERTIES LP	3.650% 02/01/2026 DD 01/20/16	\$ 547,505.00	\$ 535,645.72	500,000.00
BOSTON PROPERTIES LP	3.250% 01/30/2031 DD 05/05/20	\$ 1,976,814.00	\$ 1,990,628.50	1,900,000.00
BOSTON PROPERTIES LP	2.750% 10/01/2026 DD 08/17/16	\$ 1,880,005.00	\$ 1,820,944.48	1,750,000.00
BOSTON PROPERTIES LP	2.450% 10/01/2033 DD 09/29/21	\$ 385,352.00	\$ 387,352.14	400,000.00
BOSTON SCIENTIFIC CORP	4.700% 03/01/2049 DD 02/25/19	\$ 376,218.00	\$ 379,972.01	300,000.00
BOSTON SCIENTIFIC CORP	4.000% 03/01/2029 DD 02/25/19	\$ 561,695.00	\$ 555,237.27	500,000.00
BOSTON SCIENTIFIC CORP	3.850% 05/15/2025 DD 05/12/15	\$ 47,948.10	\$ 49,436.02	46,000.00
BOSTON SCIENTIFIC CORP	3.450% 03/01/2024 DD 02/25/19	\$ 534,370.00	\$ 522,856.76	500,000.00
BOSTON SCIENTIFIC CORP	2.650% 06/01/2030 DD 05/18/20	\$ 2,412,172.00	\$ 2,344,643.23	2,300,000.00
BOSTON SCIENTIFIC CORP	1.900% 06/01/2025 DD 05/18/20	\$ 883,124.82	\$ 870,687.37	861,000.00
BOSTON SCIENTIFIC CORP		\$ 6,395,482.26	\$ 12,960,520.56	305,097.00
BOTTOMLINE TECHNOLOGIES DE INC		\$ 1,505,105.62	\$ 2,165,003.33	38,339.00
BOX INC		\$ 1,456,074.83	\$ 1,589,863.95	60,705.00
BOYD GAMING CORP		\$ 1,059,751.35	\$ 1,166,031.31	17,783.00
BP CAPITAL MARKETS AMERICA INC	4.234% 11/06/2028 DD 11/06/18	\$ 3,309,235.00	\$ 3,386,205.00	3,000,000.00
BP CAPITAL MARKETS AMERICA INC	3.937% 09/21/2028 DD 09/21/18	\$ 575,380.00	\$ 553,304.20	500,000.00
BP CAPITAL MARKETS AMERICA INC	3.796% 09/21/2025 DD 09/21/18	\$ 2,575,898.66	\$ 2,523,178.68	2,338,000.00
BP CAPITAL MARKETS AMERICA INC	3.790% 02/06/2024 DD 11/06/18	\$ 924,018.20	\$ 892,672.61	848,000.00
BP CAPITAL MARKETS AMERICA INC	3.379% 02/08/2061 DD 02/08/21	\$ 767,445.00	\$ 770,511.34	750,000.00
BP CAPITAL MARKETS AMERICA INC	3.060% 06/17/2041 DD 06/17/21	\$ 409,088.00	\$ 404,803.08	400,000.00
BP CAPITAL MARKETS AMERICA INC	3.017% 01/16/2027 DD 07/16/18	\$ 642,236.79	\$ 625,961.13	593,000.00
BP CAPITAL MARKETS AMERICA INC	3.000% 02/24/2050 DD 02/24/20	\$ 275,607.00	\$ 295,325.28	300,000.00
BP CAPITAL MARKETS AMERICA INC	2.939% 06/04/2051 DD 12/04/20	\$ 1,001,295.00	\$ 1,055,851.06	1,100,000.00
BP CAPITAL MARKETS AMERICA INC	2.772% 11/10/2050 DD 08/10/20	\$ 672,390.20	\$ 693,309.09	736,000.00
BP CAPITAL MARKETS AMERICA INC	2.750% 05/10/2023 DD 11/10/18	\$ 193,240.00	\$ 204,967.76	200,000.00
BP CAPITAL MARKETS PLC	3.723% 11/28/2028 DD 11/28/16	\$ 124,591.20	\$ 131,693.58	120,000.00
BP CAPITAL MARKETS PLC	3.535% 11/04/2024 DD 11/04/14	\$ 82,490.20	\$ 85,200.09	80,000.00
BP CAPITAL MARKETS PLC	3.506% 03/17/2025 DD 03/17/15	\$ 1,093,220.00	\$ 1,064,931.06	1,000,000.00
BP CAPITAL MARKETS PLC	3.279% 09/19/2027 DD 09/19/17	\$ 1,765,974.00	\$ 1,718,850.93	1,600,000.00
BPCE SA	4.000% 04/15/2024 DD 04/15/14	\$ 1,439,229.70	\$ 1,447,648.11	1,360,000.00
BPCE SA	3.375% 12/02/2026 DD 12/02/16	\$ 275,545.00	\$ 266,397.68	250,000.00
BRADY CORP		\$ 2,352,079.87	\$ 2,419,355.40	44,886.00
BRAEMAR HOTELS & R PRME E 144A	VAR RT 06/15/2035 DD 06/06/18	\$ 315,984.38	\$ 306,488.61	315,000.00
BRAEMAR HOTELS & RESORTS INC		\$ 297,971.43	\$ 283,070.40	55,504.00
BRANDYWINE OPERATING PARTNERSH	3.950% 11/15/2027 DD 11/17/17	\$ 543,800.00	\$ 537,399.54	500,000.00
BRANDYWINE REALTY TRUST		\$ 2,247,922.71	\$ 2,166,041.68	161,404.00
BRIDGEBIO PHARMA INC		\$ 3,164,131.20	\$ 1,061,265.00	63,625.00
BRIDGEWATER BANCSHARES INC		\$ 239,806.64	\$ 320,100.55	18,095.00
BRIGHAM MINERALS INC		\$ 625,445.16	\$ 882,447.78	41,842.00
BRIGHT HEALTH GROUP INC		\$ 291,191.34	\$ 111,421.60	32,390.00
BRIGHT HORIZONS FAMILY SOLUTIO		\$ 1,318,351.90	\$ 1,650,412.68	13,111.00
BRIGHTCOVE INC		\$ 201,628.96	\$ 181,026.86	17,713.00
BRIGHTHOUSE FINANCIAL INC	4.700% 06/22/2047 DD 12/22/17	\$ 318,464.55	\$ 340,210.30	310,000.00
BRIGHTHOUSE FINANCIAL INC		\$ 822,725.04	\$ 923,490.40	17,828.00
BRIGHTSPHERE INVESTMENT GROUP		\$ 594,416.17	\$ 642,995.20	25,117.00
BRIGHTSPIRE CAPITAL INC		\$ 1,216,756.27	\$ 830,516.22	80,947.00
BRIGHTVIEW HOLDINGS INC		\$ 613,384.68	\$ 552,259.84	39,223.00
BRINKER INTERNATIONAL INC		\$ 974,612.09	\$ 718,481.24	19,636.00
BRINK'S CO/THE		\$ 1,473,419.55	\$ 1,381,166.48	21,064.00
BRISA BRIDGESTONE SABANCI SANA		\$ 804,538.33	\$ 1,043,359.82	476,136.00
BRISTOL-MYERS SQUIBB CO	4.550% 02/20/2048 DD 02/20/20	\$ 900,108.00	\$ 919,509.14	720,000.00
BRISTOL-MYERS SQUIBB CO	4.350% 11/15/2047 DD 05/15/20	\$ 96,197.60	\$ 98,539.98	80,000.00
BRISTOL-MYERS SQUIBB CO	4.250% 10/26/2049 DD 04/26/20	\$ 2,473,449.00	\$ 2,663,074.39	2,155,000.00
BRISTOL-MYERS SQUIBB CO	3.900% 02/20/2028 DD 02/20/20	\$ 767,814.70	\$ 746,765.26	670,000.00
BRISTOL-MYERS SQUIBB CO	3.875% 08/15/2025 DD 02/15/20	\$ 556,475.00	\$ 541,088.41	500,000.00
BRISTOL-MYERS SQUIBB CO	3.450% 11/15/2027 DD 05/15/20	\$ 1,114,080.00	\$ 1,091,305.44	1,000,000.00
BRISTOL-MYERS SQUIBB CO	3.400% 07/26/2029 DD 01/26/20	\$ 3,975,369.10	\$ 4,248,615.87	3,880,000.00

**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>
BRISTOL-MYERS SQUIBB CO	3.250% 08/01/2042 DD 07/31/12	\$ 741,678.00	\$ 745,013.00	700,000.00
BRISTOL-MYERS SQUIBB CO	3.250% 02/20/2023 DD 02/20/20	\$ 60,465.00	\$ 59,528.13	58,000.00
BRISTOL-MYERS SQUIBB CO	3.200% 06/15/2026 DD 06/15/20	\$ 553,215.00	\$ 537,665.43	500,000.00
BRISTOL-MYERS SQUIBB CO	2.900% 07/26/2024 DD 01/26/20	\$ 2,246,238.00	\$ 2,197,503.67	2,100,000.00
BRISTOL-MYERS SQUIBB CO	2.550% 11/13/2050 DD 11/13/20	\$ 701,720.74	\$ 744,478.21	787,000.00
BRISTOL-MYERS SQUIBB CO	2.350% 11/13/2040 DD 11/13/20	\$ 512,860.00	\$ 474,153.97	500,000.00
BRISTOL-MYERS SQUIBB CO	1.450% 11/13/2030 DD 11/13/20	\$ 297,573.18	\$ 294,372.08	309,000.00
BRISTOL-MYERS SQUIBB CO	0.750% 11/13/2025 DD 11/13/20	\$ 400,040.00	\$ 389,551.34	400,000.00
BRISTOL-MYERS SQUIBB CO	0.537% 11/13/2023 DD 11/13/20	\$ 3,005,850.00	\$ 2,986,698.99	3,000,000.00
BRISTOL-MYERS SQUIBB CO		\$ 25,147,698.63	\$ 29,961,918.40	480,544.00
BRISTOW GROUP INC		\$ 712,960.92	\$ 723,469.48	22,844.00
BRITISH TELECOMMUNICATION 144A	3.250% 11/08/2029 DD 11/08/19	\$ 1,918,828.00	\$ 1,942,199.15	1,900,000.00
BRITISH TELECOMMUNICATIONS PLC	VAR RT 12/15/2030 DD 12/12/00	\$ 3,343,985.50	\$ 3,148,397.13	2,150,000.00
BRITISH TELECOMMUNICATIONS PLC	4.500% 12/04/2023 DD 12/04/18	\$ 549,180.00	\$ 528,908.27	500,000.00
BRIXMOR OPERATING PARTNERSHIP	4.125% 06/15/2026 DD 06/13/16	\$ 563,860.00	\$ 541,582.00	500,000.00
BRIXMOR OPERATING PARTNERSHIP	4.050% 07/01/2030 DD 06/10/20	\$ 1,444,176.00	\$ 1,418,538.32	1,300,000.00
BRIXMOR OPERATING PARTNERSHIP	2.250% 04/01/2028 DD 03/05/21	\$ 1,090,777.00	\$ 1,094,143.51	1,100,000.00
BRIXMOR PROPERTY GROUP INC		\$ 7,796,586.92	\$ 11,361,420.84	447,124.00
BROADCOM CORP / BROADCOM CAYMA	3.875% 01/15/2027 DD 01/15/18	\$ 4,138,280.00	\$ 4,066,093.20	3,750,000.00
BROADCOM CORP / BROADCOM CAYMA	3.500% 01/15/2028 DD 10/17/17	\$ 382,938.50	\$ 379,221.25	355,000.00
BROADCOM INC	5.000% 04/15/2030 DD 04/09/20	\$ 2,005,662.50	\$ 2,037,392.34	1,750,000.00
BROADCOM INC	4.750% 04/15/2029 DD 04/15/20	\$ 591,348.75	\$ 586,225.08	515,000.00
BROADCOM INC	4.700% 04/15/2025 DD 04/09/20	\$ 2,051,318.79	\$ 2,001,892.45	1,831,000.00
BROADCOM INC	4.300% 11/15/2032 DD 05/08/20	\$ 562,612.00	\$ 561,888.00	500,000.00
BROADCOM INC	4.250% 04/15/2026 DD 04/15/20	\$ 728,949.00	\$ 708,839.81	650,000.00
BROADCOM INC	4.150% 11/15/2030 DD 05/08/20	\$ 1,566,184.00	\$ 1,552,678.64	1,400,000.00
BROADCOM INC	4.110% 09/15/2028 DD 05/21/20	\$ 445,666.36	\$ 548,150.14	500,000.00
BROADCOM INC	3.625% 10/15/2024 DD 04/15/20	\$ 1,092,350.00	\$ 1,057,721.65	1,000,000.00
BROADCOM INC	3.150% 11/15/2025 DD 05/08/20	\$ 265,675.08	\$ 257,548.83	246,000.00
BROADCOM INC		\$ 17,735,076.69	\$ 57,364,330.69	86,209.00
BROADCOM INC 144A	3.750% 02/15/2051 DD 01/19/21	\$ 812,053.00	\$ 836,402.73	800,000.00
BROADCOM INC 144A	3.500% 02/15/2041 DD 01/19/21	\$ 817,647.00	\$ 820,814.71	800,000.00
BROADCOM INC 144A	3.469% 04/15/2034 DD 03/31/21	\$ 3,523,789.00	\$ 3,600,543.56	3,440,000.00
BROADCOM INC 144A	3.419% 04/15/2033 DD 03/31/21	\$ 406,188.00	\$ 419,320.79	400,000.00
BROADCOM INC 144A	3.187% 11/15/2036 DD 09/30/21	\$ 732,682.50	\$ 748,693.61	750,000.00
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	\$ 1,346,449.95	\$ 1,363,073.47	1,355,000.00
BROADCOM INC 144A	2.600% 02/15/2033 DD 01/19/21	\$ 475,385.00	\$ 487,447.94	500,000.00
BROADCOM INC 144A	2.450% 02/15/2031 DD 01/19/21	\$ 832,250.50	\$ 833,436.12	850,000.00
BROADMARK REALTY CAPITAL INC		\$ 1,175,946.20	\$ 1,153,590.76	122,332.00
BROADRIDGE FINANCIAL SOLUTIONS	2.900% 12/01/2029 DD 12/09/19	\$ 930,167.42	\$ 989,363.01	957,000.00
BROADRIDGE FINANCIAL SOLUTIONS		\$ 1,641,313.48	\$ 4,542,894.18	24,849.00
BROADSTONE NET LEASE INC		\$ 3,553,879.74	\$ 3,699,123.16	149,038.00
BROOKDALE SENIOR LIVING INC		\$ 1,423,094.07	\$ 909,496.44	176,259.00
BROOKFIELD ASSET MANAGEMENT IN	4.000% 01/15/2025 DD 01/15/15	\$ 100,578.00	\$ 106,878.80	100,000.00
BROOKFIELD ASSET MANAGEMENT IN		\$ 4,220,666.67	\$ 6,038,000.00	100,000.00
BROOKFIELD FINANCE INC	4.850% 03/29/2029 DD 01/29/19	\$ 2,095,952.80	\$ 2,236,703.00	1,940,000.00
BROOKFIELD FINANCE INC	4.700% 09/20/2047 DD 09/14/17	\$ 1,414,402.11	\$ 1,705,700.29	1,389,000.00
BROOKFIELD FINANCE INC	4.350% 04/15/2030 DD 04/09/20	\$ 184,038.40	\$ 178,105.67	158,000.00
BROOKFIELD FINANCE INC	4.000% 04/15/2024 DD 03/10/17	\$ 584,165.30	\$ 594,465.26	564,000.00
BROOKFIELD FINANCE INC	2.724% 04/15/2031 DD 04/12/21	\$ 502,685.00	\$ 504,418.97	500,000.00
BROOKFIELD FINANCE LLC	3.450% 04/15/2050 DD 02/21/20	\$ 495,183.18	\$ 521,635.20	501,000.00
BROOKFIELD INFRASTRUCTURE CORP		\$ 3,661,090.18	\$ 4,056,555.28	59,428.00
BROOKFIELD RENEWABLE CORP		\$ 1,120,570.58	\$ 1,018,865.12	27,664.00
BROOKLINE BANCORP INC		\$ 1,091,401.25	\$ 1,184,670.87	73,173.00
BROOKLYN IMMUNOTHERAPEUTICS IN		\$ 191,348.34	\$ 67,962.66	16,298.00
BROWN & BROWN INC	4.500% 03/15/2029 DD 03/11/19	\$ 202,818.00	\$ 224,875.87	200,000.00
BROWN & BROWN INC	2.375% 03/15/2031 DD 09/24/20	\$ 488,230.00	\$ 487,006.29	500,000.00
BROWN & BROWN INC		\$ 1,242,151.62	\$ 3,538,035.76	50,342.00
BROWN-FORMAN CORP		\$ 345,003.06	\$ 574,316.88	8,472.00
BROWN-FORMAN CORP		\$ 1,595,514.57	\$ 2,967,223.50	40,725.00
BRP GROUP INC		\$ 4,487,531.12	\$ 9,248,168.21	256,111.00
BRT APARTMENTS CORP		\$ 164,732.50	\$ 261,107.16	10,884.00
BRUKER CORP		\$ 696,321.90	\$ 1,914,826.20	22,820.00
BRUNSWICK CORP/DE		\$ 988,490.38	\$ 1,694,278.60	16,820.00
BRYN MAWR BANK CORP		\$ 741,408.46	\$ 849,563.75	18,875.00
BTRS HOLDINGS INC		\$ 307,633.98	\$ 214,846.68	27,474.00
BUCKLE INC/THE		\$ 526,984.74	\$ 587,516.66	13,886.00
BUILDERS FIRSTSOURCE INC		\$ 1,999,063.62	\$ 3,770,811.45	43,995.00
BUNGE LTD		\$ 1,798,720.85	\$ 2,754,680.16	29,506.00
BUNGE LTD FINANCE CORP	2.750% 05/14/2031 DD 05/14/21	\$ 400,988.00	\$ 405,953.22	400,000.00
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	\$ 65,394.00	\$ 70,842.26	50,000.00
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	\$ 404,322.00	\$ 416,419.19	300,000.00
BURLINGTON NORTHERN SANTA FE L	5.400% 06/01/2041 DD 05/19/11	\$ 270,112.00	\$ 269,986.89	200,000.00
BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	\$ 361,830.71	\$ 383,022.09	286,000.00
BURLINGTON NORTHERN SANTA FE L	4.900% 04/01/2044 DD 03/07/14	\$ 532,296.00	\$ 522,562.19	400,000.00
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	\$ 51,499.00	\$ 63,057.99	50,000.00
BURLINGTON NORTHERN SANTA FE L	4.400% 03/15/2042 DD 03/02/12	\$ 1,065,187.15	\$ 1,059,915.27	871,000.00
BURLINGTON NORTHERN SANTA FE L	4.150% 04/01/2045 DD 03/09/15	\$ 353,757.00	\$ 360,572.07	300,000.00
BURLINGTON NORTHERN SANTA FE L	4.050% 06/15/2048 DD 03/05/18	\$ 984,867.08	\$ 976,487.70	812,000.00
BURLINGTON NORTHERN SANTA FE L	3.900% 08/01/2046 DD 05/16/16	\$ 513,168.84	\$ 532,562.42	459,000.00
BURLINGTON NORTHERN SANTA FE L	3.850% 09/01/2023 DD 08/22/13	\$ 1,947,903.45	\$ 1,919,899.69	1,845,000.00
BURLINGTON NORTHERN SANTA FE L	3.650% 09/01/2025 DD 08/20/15	\$ 615,136.26	\$ 596,031.58	554,000.00
BURLINGTON NORTHERN SANTA FE L	3.300% 09/15/2051 DD 04/06/21	\$ 410,584.00	\$ 434,246.16	400,000.00
BURLINGTON NORTHERN SANTA FE L	3.250% 06/15/2027 DD 03/09/17	\$ 555,770.00	\$ 538,060.44	500,000.00
BURLINGTON RESOURCES LLC	7.400% 12/01/2031 DD 06/01/02	\$ 1,081,057.50	\$ 1,075,862.61	750,000.00
BURLINGTON STORES INC		\$ 1,759,108.79	\$ 4,156,641.09	14,259.00

**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>
BURSA MALAYSIA BHD		\$ 389,616.54	\$ 297,155.54	189,000.00
BUSINESS FIRST BANCSHARES INC		\$ 413,545.88	\$ 521,838.23	18,433.00
BUTTERFLY NETWORK INC		\$ 658,886.61	\$ 366,913.05	54,845.00
BWX TECHNOLOGIES INC		\$ 707,506.22	\$ 921,402.72	19,244.00
BX 2021-LBA3 MORTGA PAC G 144A	VAR RT 10/15/2036 DD 11/02/21	\$ 1,177,044.83	\$ 1,174,601.50	1,180,000.00
BX 2021-MFM1 MFM1 F 144A	VAR RT 01/15/2034 DD 01/19/21	\$ 349,000.00	\$ 347,683.21	349,000.00
BX 2021-MFM1 MFM1 G 144A	VAR RT 01/15/2034 DD 01/19/21	\$ 175,000.00	\$ 174,351.29	175,000.00
BX COMMERCIAL MORT ACNT G 144A	VAR RT 11/15/2026 DD 11/19/21	\$ 942,589.49	\$ 940,890.76	945,000.00
BX COMMERCIAL MORT BXP G 144A	VAR RT 12/15/2036 DD 02/06/20	\$ 2,484,206.06	\$ 2,514,126.54	2,542,699.10
BX COMMERCIAL MORT SOAR G 144A	VAR RT 06/15/2038 DD 06/28/21	\$ 483,000.00	\$ 478,458.88	483,000.00
BX COMMERCIAL MORT SOAR J 144A	VAR RT 06/15/2038 DD 06/28/21	\$ 966,000.00	\$ 953,999.96	966,000.00
BX COMMERCIAL MORT VINO G 144A	VAR RT 05/15/2038 DD 05/27/21	\$ 1,908,308.98	\$ 1,905,250.40	1,910,000.00
BX COMMERCIAL MORT VIVA D 144A	VAR RT 03/11/2044 DD 05/01/20	\$ 2,725,221.29	\$ 2,739,802.33	2,751,000.00
BX COMMERCIAL MORT VIVA E 144A	VAR RT 03/11/2044 DD 05/01/20	\$ 1,845,458.67	\$ 1,862,182.74	1,932,000.00
BX COMMERCIAL MORT VOLT G 144A	VAR RT 09/15/2036 DD 09/29/21	\$ 903,000.00	\$ 893,937.67	903,000.00
BX COMMERCIAL MORTG 21M H 144A	VAR RT 10/15/2036 DD 11/08/21	\$ 810,171.18	\$ 809,445.63	819,000.00
BX COMMERCIAL MORTG CIP G 144A	VAR RT 12/15/2038 DD 12/21/21	\$ 3,585,924.84	\$ 3,589,925.57	3,591,000.00
BX COMMERCIAL MORTG IMC G 144A	VAR RT 04/15/2034 DD 05/17/19	\$ 1,596,000.00	\$ 1,570,506.29	1,596,000.00
BX COMMERCIAL MORTG IND H 144A	VAR RT 11/15/2035 DD 10/31/18	\$ 371,700.00	\$ 370,300.48	371,700.00
BX COMMERCIAL MORTG XL2 J 144A	VAR RT 10/15/2038 DD 10/26/21	\$ 5,308,312.20	\$ 5,297,879.60	5,335,000.00
BX COMMERCIAL MORTGA MC G 144A	VAR RT 04/15/2034 DD 05/17/21	\$ 579,920.45	\$ 582,209.73	602,000.00
BX COMMERCIAL MORTGA XL J 144A	VAR RT 10/15/2036 DD 10/24/19	\$ 6,386,251.34	\$ 6,402,182.50	6,471,050.00
BX TRUST 2017-APPL APPL F 144A	VAR RT 07/15/2034 DD 08/22/17	\$ 514,117.19	\$ 594,811.33	595,000.00
BX TRUST 2019-ATL E 144A	VAR RT 10/15/2036 DD 10/31/19	\$ 758,218.13	\$ 835,065.99	861,000.00
BX TRUST 2019-OC11 OC11 D 144A	VAR RT 12/09/2041 DD 12/01/19	\$ 172,718.75	\$ 172,872.74	168,000.00
BX TRUST 2019-OC11 OC11 E 144A	VAR RT 12/09/2041 DD 12/01/19	\$ 2,743,420.63	\$ 2,992,129.81	3,021,000.00
BX TRUST 2021-ARIA ARIA G 144A	VAR RT 10/15/2036 DD 10/28/21	\$ 793,238.13	\$ 792,089.76	797,000.00
BX TRUST 2021-BXMF BXMF G 144A	VAR RT 10/15/2026 DD 11/08/21	\$ 1,172,509.98	\$ 1,171,122.89	1,197,000.00
BX TRUST 2021-LBA LBA FV 144A	VAR RT 02/15/2036 DD 02/16/21	\$ 293,000.00	\$ 288,435.91	293,000.00
BX TRUST 2021-LGCV LGCV J 144A	VAR RT 10/15/2023 DD 10/21/21	\$ 336,743.31	\$ 336,189.52	340,000.00
BYLINE BANCORP INC		\$ 524,650.71	\$ 648,413.80	23,708.00
BYRNA TECHNOLOGIES INC		\$ 179,972.01	\$ 104,236.80	7,808.00
C3.AI INC		\$ 623,635.37	\$ 408,218.75	13,063.00
C4 THERAPEUTICS INC		\$ 696,964.00	\$ 545,403.60	16,938.00
CABLE ONE INC		\$ 1,135,319.85	\$ 2,117,903.45	1,201.00
CABOT CORP		\$ 1,330,006.34	\$ 1,394,378.20	24,811.00
CACI INTERNATIONAL INC		\$ 1,133,412.51	\$ 1,391,008.07	5,167.00
CACTUS INC		\$ 4,055,782.84	\$ 4,117,849.35	107,995.00
CADENCE BANK		\$ 4,898,797.82	\$ 4,891,699.72	164,206.10
CADENCE DESIGN SYSTEMS INC		\$ 2,572,463.03	\$ 11,006,017.35	59,061.00
CADIZ INC		\$ 238,014.59	\$ 74,548.18	19,313.00
CADRE HOLDINGS INC		\$ 102,505.60	\$ 126,489.92	4,976.00
CAESARS ENTERTAINMENT INC		\$ 4,437,639.99	\$ 4,145,810.78	44,326.00
CAESARS ENTERTAINMENT INC 144A	6.250% 07/01/2025 DD 07/06/20	\$ 715,000.00	\$ 750,481.88	715,000.00
CAESARSTONE LTD		\$ 423,844.55	\$ 245,465.64	21,646.00
CALAMP CORP		\$ 176,276.90	\$ 108,159.20	15,320.00
CALAVO GROWERS INC		\$ 390,846.91	\$ 316,346.40	7,461.00
CALERES INC		\$ 386,849.70	\$ 366,826.32	16,174.00
CALI MORTGAGE TRUS 101C F 144A	VAR RT 03/10/2039 DD 03/01/19	\$ 1,797,695.95	\$ 1,691,116.01	1,806,000.00
CALIFORNIA ENDOWMENT/THE	2.498% 04/01/2051 DD 01/27/21	\$ 197,886.00	\$ 196,223.53	200,000.00
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	\$ 50,421.50	\$ 64,949.69	50,000.00
CALIFORNIA RESOURCES CORP		\$ 2,509,612.23	\$ 3,272,781.88	76,628.00
CALIFORNIA ST	7.625% 03/01/2040 DD 04/01/10	\$ 662,608.00	\$ 662,504.00	400,000.00
CALIFORNIA ST	7.600% 11/01/2040 DD 12/01/10	\$ 686,776.00	\$ 689,524.00	400,000.00
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	\$ 1,340,739.95	\$ 1,401,842.40	840,000.00
CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09	\$ 476,985.00	\$ 459,093.00	300,000.00
CALIFORNIA ST	7.300% 10/01/2039 DD 10/15/09	\$ 402,652.50	\$ 392,205.00	250,000.00
CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	\$ 1,842,316.00	\$ 1,763,930.00	1,400,000.00
CALIFORNIA ST	3.375% 04/01/2025 DD 04/25/18	\$ 137,532.50	\$ 134,121.25	125,000.00
CALIFORNIA ST	1.750% 11/01/2030 DD 11/03/20	\$ 1,555,253.70	\$ 1,565,593.50	1,590,000.00
CALIFORNIA WATER SERVICE GROUP		\$ 2,824,319.83	\$ 3,574,388.26	49,741.00
CALIX INC		\$ 1,218,167.71	\$ 2,320,489.49	29,017.00
CALLAWAY GOLF CO		\$ 2,529,127.96	\$ 3,018,866.48	110,017.00
CALLON PETROLEUM CO		\$ 1,059,644.35	\$ 1,125,022.50	23,810.00
CAL-MAINE FOODS INC		\$ 1,445,348.32	\$ 1,417,160.88	38,312.00
CAMB COMMERCIAL MO LIFE G 144A	VAR RT 12/15/2037 DD 02/08/19	\$ 4,321,378.45	\$ 4,429,664.51	4,446,000.00
CAMBIUM NETWORKS CORP		\$ 178,020.46	\$ 125,740.78	4,906.00
CAMBRIDGE BANCORP		\$ 528,958.86	\$ 615,541.43	6,577.00
CAMDEN NATIONAL CORP		\$ 585,630.54	\$ 673,951.04	13,994.00
CAMDEN PROPERTY TRUST	3.150% 07/01/2029 DD 06/17/19	\$ 535,455.00	\$ 531,743.53	500,000.00
CAMDEN PROPERTY TRUST		\$ 1,821,859.45	\$ 3,764,430.24	21,068.00
CAMPBELL SOUP CO	4.800% 03/15/2048 DD 03/16/18	\$ 613,785.00	\$ 622,950.60	500,000.00
CAMPBELL SOUP CO	4.150% 03/15/2028 DD 03/16/18	\$ 78,780.00	\$ 88,842.62	80,000.00
CAMPBELL SOUP CO	3.950% 03/15/2025 DD 03/16/18	\$ 1,104,150.00	\$ 1,069,190.98	1,000,000.00
CAMPBELL SOUP CO	3.125% 04/24/2050 DD 04/24/20	\$ 502,305.00	\$ 492,136.18	500,000.00
CAMPBELL SOUP CO	2.375% 04/24/2030 DD 04/24/20	\$ 252,510.00	\$ 248,190.20	250,000.00
CAMPBELL SOUP CO		\$ 1,913,642.49	\$ 1,891,770.34	43,529.00
CAMPING WORLD HOLDINGS INC		\$ 680,358.67	\$ 746,632.40	18,481.00
CANADA GOVERNMENT INTERNATIONA	1.625% 01/22/2025 DD 01/22/20	\$ 1,039,710.00	\$ 1,016,255.25	1,000,000.00
CANADA GOVERNMENT INTERNATIONA	0.750% 05/19/2026 DD 05/19/21	\$ 2,995,500.00	\$ 2,930,443.41	3,000,000.00
CANADIAN IMPERIAL BANK OF COMM	3.500% 09/13/2023 DD 09/13/18	\$ 1,072,900.00	\$ 1,045,367.16	1,000,000.00
CANADIAN IMPERIAL BANK OF COMM	3.100% 04/02/2024 DD 04/02/19	\$ 1,397,245.24	\$ 1,363,711.15	1,308,000.00
CANADIAN IMPERIAL BANK OF COMM	1.250% 06/22/2026 DD 06/22/21	\$ 300,390.00	\$ 292,390.00	300,000.00
CANADIAN IMPERIAL BANK OF COMM	1.000% 10/18/2024 DD 10/18/21	\$ 398,588.00	\$ 396,460.64	400,000.00
CANADIAN IMPERIAL BANK OF COMM	0.950% 10/23/2025 DD 10/23/20	\$ 249,817.50	\$ 244,748.50	250,000.00
CANADIAN IMPERIAL BANK OF COMM	0.950% 06/23/2023 DD 06/23/20	\$ 501,735.00	\$ 500,609.50	500,000.00

**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>
CANADIAN IMPERIAL BANK OF COMM	0.500% 12/14/2023 DD 12/14/20	\$ 264,062.52	\$ 259,753.55	263,000.00
CANADIAN IMPERIAL BANK OF COMM	0.450% 06/22/2023 DD 06/22/21	\$ 500,360.00	\$ 496,718.72	500,000.00
CANADIAN NATIONAL RAILWAY CO	4.450% 01/20/2049 DD 11/07/18	\$ 399,625.39	\$ 404,909.08	320,000.00
CANADIAN NATIONAL RAILWAY CO	2.450% 05/01/2050 DD 05/01/20	\$ 361,575.95	\$ 378,668.27	407,000.00
CANADIAN NATIONAL RAILWAY CO		\$ 6,795,891.62	\$ 7,626,616.00	62,000.00
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	\$ 1,797,118.55	\$ 2,074,492.01	1,575,000.00
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	\$ 204,446.00	\$ 245,415.08	200,000.00
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	\$ 127,006.25	\$ 132,776.10	125,000.00
CANADIAN NATURAL RESOURCES LTD	3.850% 06/01/2027 DD 05/30/17	\$ 171,803.55	\$ 166,058.66	155,000.00
CANADIAN NATURAL RESOURCES LTD	2.950% 07/15/2030 DD 06/24/20	\$ 662,589.28	\$ 654,001.81	646,000.00
CANADIAN NATURAL RESOURCES LTD	2.950% 01/15/2023 DD 05/30/17	\$ 2,071,960.00	\$ 2,038,083.52	2,000,000.00
CANADIAN PACIFIC RAILWAY CO	6.125% 09/15/2115 DD 09/11/15	\$ 2,365,369.00	\$ 2,678,821.48	1,800,000.00
CANADIAN PACIFIC RAILWAY CO	4.800% 09/15/2035 DD 09/11/15	\$ 76,225.50	\$ 92,747.07	75,000.00
CANADIAN PACIFIC RAILWAY CO	3.000% 12/02/2041 DD 12/02/21	\$ 408,476.00	\$ 409,027.75	400,000.00
CANADIAN PACIFIC RAILWAY CO	2.900% 02/01/2025 DD 02/02/15	\$ 531,105.00	\$ 520,028.00	500,000.00
CANADIAN PACIFIC RAILWAY CO	2.450% 12/02/2031 DD 12/02/21	\$ 1,527,270.00	\$ 1,529,368.97	1,500,000.00
CANADIAN PACIFIC RAILWAY CO	2.050% 03/05/2030 DD 03/05/20	\$ 950,243.00	\$ 936,323.74	950,000.00
CANNAE HOLDINGS INC		\$ 2,016,584.50	\$ 2,828,379.90	80,466.00
CANOO INC		\$ 597,246.20	\$ 565,451.40	73,245.00
CANTALOUPE INC		\$ 269,341.30	\$ 226,626.48	25,521.00
CAPITAL BANCORP INC		\$ 122,051.65	\$ 194,770.80	7,434.00
CAPITAL CITY BANK GROUP INC		\$ 280,864.69	\$ 342,038.40	12,956.00
CAPITAL ONE BANK USA NA	VAR RT 01/28/2026 DD 01/28/20	\$ 521,540.00	\$ 509,178.95	500,000.00
CAPITAL ONE BANK USA NA	3.375% 02/15/2023 DD 02/11/13	\$ 264,097.50	\$ 256,918.99	250,000.00
CAPITAL ONE FINANCIAL CORP	VAR RT 12/06/2024 DD 12/06/21	\$ 1,260,512.50	\$ 1,257,553.28	1,250,000.00
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	\$ 621,186.30	\$ 708,019.95	650,000.00
CAPITAL ONE FINANCIAL CORP	3.900% 01/29/2024 DD 01/29/19	\$ 2,421,525.00	\$ 2,367,737.96	2,250,000.00
CAPITAL ONE FINANCIAL CORP	3.800% 01/31/2028 DD 01/30/18	\$ 1,121,470.00	\$ 1,088,669.68	1,000,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 07/28/2026 DD 07/28/16	\$ 1,643,875.00	\$ 1,608,439.95	1,500,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 03/09/2027 DD 03/09/17	\$ 1,237,322.16	\$ 1,213,595.81	1,121,000.00
CAPITAL ONE FINANCIAL CORP	3.650% 05/11/2027 DD 05/11/20	\$ 540,540.00	\$ 538,622.86	500,000.00
CAPITAL ONE FINANCIAL CORP	3.500% 06/15/2023 DD 06/06/13	\$ 528,655.00	\$ 518,116.08	500,000.00
CAPITAL ONE FINANCIAL CORP	3.300% 10/30/2024 DD 10/31/17	\$ 234,982.08	\$ 227,331.64	216,000.00
CAPITAL ONE FINANCIAL CORP	3.200% 02/05/2025 DD 02/05/15	\$ 1,122,088.90	\$ 1,105,453.06	1,055,000.00
CAPITAL ONE FINANCIAL CORP	2.600% 05/11/2023 DD 05/11/20	\$ 261,120.00	\$ 255,407.91	250,000.00
CAPITAL ONE FINANCIAL CORP		\$ 7,213,705.12	\$ 13,245,991.55	91,295.00
CAPITOL FEDERAL FINANCIAL INC		\$ 1,741,787.20	\$ 1,401,917.55	123,735.00
CAPRI HOLDINGS LTD		\$ 1,691,274.05	\$ 2,067,448.41	31,851.00
CAPSTAR FINANCIAL HOLDINGS INC		\$ 366,653.22	\$ 412,924.05	19,635.00
CARA THERAPEUTICS INC		\$ 598,596.37	\$ 517,114.08	42,456.00
CARDIFF ONCOLOGY INC		\$ 248,884.43	\$ 213,769.69	35,569.00
CARDINAL HEALTH INC	4.900% 09/15/2045 DD 06/23/15	\$ 313,064.40	\$ 317,239.76	264,000.00
CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	\$ 51,902.50	\$ 57,548.33	50,000.00
CARDINAL HEALTH INC	3.750% 09/15/2025 DD 06/23/15	\$ 550,255.00	\$ 535,911.54	500,000.00
CARDINAL HEALTH INC	3.410% 06/15/2027 DD 06/12/17	\$ 535,463.26	\$ 528,735.00	493,000.00
CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	\$ 50,899.50	\$ 51,342.16	50,000.00
CARDINAL HEALTH INC	3.079% 06/15/2024 DD 06/12/17	\$ 265,302.50	\$ 259,245.97	250,000.00
CARDINAL HEALTH INC		\$ 3,299,357.41	\$ 3,212,203.65	62,385.00
CARDIOVASCULAR SYSTEMS INC		\$ 599,341.70	\$ 319,203.66	16,997.00
CARDLYTICS INC		\$ 1,128,444.05	\$ 915,016.05	13,845.00
CAREDX INC		\$ 1,429,489.63	\$ 997,558.32	21,934.00
CARETRUST REIT INC		\$ 1,789,053.12	\$ 2,093,807.79	91,713.00
CARGURUS INC		\$ 1,176,600.11	\$ 1,386,573.52	41,218.00
CARIBOU BIOSCIENCES INC		\$ 315,362.05	\$ 199,670.88	13,232.00
CARLISLE COS INC	3.500% 12/01/2024 DD 11/16/17	\$ 539,955.90	\$ 522,049.35	495,000.00
CARLISLE COS INC		\$ 1,111,250.67	\$ 2,839,485.28	11,444.00
CARLOTZ INC		\$ 303,370.90	\$ 152,655.23	67,249.00
CARLYLE GROUP INC/THE		\$ 1,247,974.88	\$ 1,988,478.00	36,220.00
CARMAX INC		\$ 1,904,931.05	\$ 4,564,040.58	35,046.00
CARNIVAL CORP		\$ 5,437,160.03	\$ 3,682,986.12	183,051.00
CARPARTS.COM INC		\$ 313,335.34	\$ 233,352.00	20,835.00
CARPENTER TECHNOLOGY CORP		\$ 1,640,171.75	\$ 1,324,204.35	45,365.00
CARRIAGE SERVICES INC		\$ 420,704.97	\$ 876,319.56	13,599.00
CARRIER GLOBAL CORP	3.577% 04/05/2050 DD 10/05/20	\$ 306,765.00	\$ 318,968.17	300,000.00
CARRIER GLOBAL CORP	3.377% 04/05/2040 DD 10/05/20	\$ 463,303.02	\$ 469,122.99	449,000.00
CARRIER GLOBAL CORP	2.722% 02/15/2030 DD 08/15/20	\$ 2,634,467.15	\$ 2,721,607.27	2,665,000.00
CARRIER GLOBAL CORP	2.242% 02/15/2025 DD 08/15/20	\$ 523,890.00	\$ 511,990.36	500,000.00
CARRIER GLOBAL CORP		\$ 4,082,146.66	\$ 10,137,456.00	186,900.00
CARROLS RESTAURANT GROUP INC		\$ 247,490.78	\$ 95,572.48	32,288.00
CARS.COM INC		\$ 1,234,628.24	\$ 979,446.57	60,873.00
CARTER BANKSHARES INC		\$ 413,617.78	\$ 383,364.90	24,910.00
CARTER'S INC		\$ 631,505.47	\$ 891,748.20	8,810.00
CARVANA CO		\$ 2,787,211.02	\$ 3,840,528.51	16,569.00
CASA SYSTEMS INC		\$ 114,744.48	\$ 78,546.51	13,853.00
CASELLA WASTE SYSTEMS INC		\$ 1,480,622.88	\$ 2,005,917.86	23,483.00
CASEY'S GENERAL STORES INC		\$ 1,101,052.31	\$ 1,572,287.45	7,967.00
CASH		\$ (189,928.98)	\$ (189,928.98)	-
CASH - BROKER		\$ 5.65	\$ 5.65	-
CASPER SLEEP INC		\$ 73,892.94	\$ 84,682.36	12,677.00
CASS INFORMATION SYSTEMS INC		\$ 526,509.11	\$ 484,854.92	12,331.00
CASSAVA SCIENCES INC		\$ 1,212,247.93	\$ 722,666.90	16,537.00
CASTLE BIOSCIENCES INC		\$ 632,941.32	\$ 433,201.35	10,105.00
CASTLIGHT HEALTH INC		\$ 238,722.26	\$ 178,373.58	115,827.00
CATALANT INC		\$ 2,353,105.48	\$ 4,701,773.72	36,724.00
CATALYST PHARMACEUTICALS INC		\$ 528,946.90	\$ 629,603.23	92,999.00
CATCHMARK TIMBER TRUST INC		\$ 329,512.98	\$ 252,363.54	28,974.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CATERPILLAR FINANCIAL SERVICES	2.400% 08/09/2026 DD 08/09/16	\$ 535,115.00	\$ 517,823.21	500,000.00
CATERPILLAR FINANCIAL SERVICES	2.150% 11/08/2024 DD 11/08/19	\$ 786,427.50	\$ 771,714.77	750,000.00
CATERPILLAR FINANCIAL SERVICES	0.800% 11/13/2025 DD 11/13/20	\$ 1,497,225.00	\$ 1,471,094.19	1,500,000.00
CATERPILLAR FINANCIAL SERVICES	0.450% 09/14/2023 DD 09/14/20	\$ 2,002,820.00	\$ 1,990,907.26	2,000,000.00
CATERPILLAR FINANCIAL SERVICES	0.450% 05/17/2024 DD 05/17/21	\$ 501,065.00	\$ 493,806.96	500,000.00
CATERPILLAR FINANCIAL SERVICES	0.250% 03/01/2023 DD 03/01/21	\$ 1,496,640.00	\$ 1,496,213.60	1,500,000.00
CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	\$ 33,365.75	\$ 35,273.96	25,000.00
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	\$ 61,294.00	\$ 68,786.02	50,000.00
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	\$ 347,361.00	\$ 350,025.85	300,000.00
CATERPILLAR INC	3.400% 05/15/2024 DD 05/08/14	\$ 314,721.00	\$ 303,326.20	289,000.00
CATERPILLAR INC	3.250% 04/09/2050 DD 04/09/20	\$ 1,940,210.00	\$ 1,988,668.17	1,800,000.00
CATERPILLAR INC	2.600% 04/09/2030 DD 04/09/20	\$ 1,104,777.00	\$ 1,094,153.22	1,050,000.00
CATERPILLAR INC		\$ 13,459,594.09	\$ 24,369,684.24	117,876.00
CATHAY GENERAL BANCORP		\$ 2,607,110.26	\$ 2,997,262.80	69,720.00
CATO CORP/THE		\$ 455,816.03	\$ 326,812.20	19,045.00
CAVCO INDUSTRIES INC		\$ 1,207,737.55	\$ 1,723,886.55	5,427.00
CBIZ INC		\$ 1,084,127.25	\$ 1,840,204.80	47,040.00
CBOE GLOBAL MARKETS INC	3.650% 01/12/2027 DD 01/12/17	\$ 278,627.50	\$ 271,825.96	250,000.00
CBOE GLOBAL MARKETS INC	1.625% 12/15/2030 DD 12/15/20	\$ 48,318.50	\$ 47,492.30	50,000.00
CBOE GLOBAL MARKETS INC		\$ 1,575,646.81	\$ 2,977,814.40	22,836.00
CBRE GROUP INC		\$ 2,762,088.65	\$ 7,786,677.60	71,760.00
CBTX INC		\$ 534,797.13	\$ 511,908.00	17,652.00
CC HOLDINGS GS V LLC / CROWN C	3.849% 04/15/2023 DD 04/15/13	\$ 3,464,053.15	\$ 3,535,935.01	3,417,000.00
CCP IRS LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ (120,683.09)	-	(2,300,000.00)
CCP_CDS. SP UL AT&T INC. CME	REC 100BPS 2026 JUN 20	\$ 7,384.86	\$ 6,847.60	400,000.00
CCP_CDS. SP UL AT&T INC. CME	REC 100BPS 2024 JUN 20	\$ 0.01	\$ 8,297.40	600,000.00
CCP_CDS. SP UL GE CME	1.000% 00BPS 2026 JUN 20	\$ 2,735.74	\$ 6,828.80	400,000.00
CCP_CDS. SP UL THE AES CORPORA	REC 500BPS 2025 DEC 20	\$ 212,296.53	\$ 184,804.40	1,100,000.00
CCP_CDS. SP UL THE BOEING COMP	REC 100BPS 2022 DEC 20	\$ 0.01	\$ 6,710.60	1,300,000.00
CCP_CDS. SP UL THE BOEING COMP	1.000% 00BPS 2023 JUN 20	\$ 6,148.91	\$ 10,636.90	1,700,000.00
CCP_CDS. SP UL AT&T INC. CME	REC 100BPS 2024 JUN 20	\$ (1,237.31)	-	(600,000.00)
CCP_CDS. SP UL THE BOEING COMP	REC 100BPS 2022 DEC 20	\$ (283.41)	-	(1,300,000.00)
CCP_CDX. SP UL CDX.NA.IG.36 CM	1.000% 00BPS 2026 JUN 20	\$ 64,143.10	\$ 65,601.90	2,700,000.00
CCP_CDX. SP UL CDX.NA.IG.37 CM	REC 100BPS 2026 DEC 20	\$ 1,456,803.88	\$ 1,501,307.40	61,800,000.00
CCP_IRS P LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ -	\$ (94,234.89)	2,300,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.25% 2028 JUN 20	\$ 118,512.65	\$ (97,454.48)	1,900,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 20	\$ 78,347.98	\$ (39,184.19)	2,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	\$ 0.01	\$ (14,869.39)	800,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ 0.02	\$ (234,306.70)	12,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ 0.01	\$ (22,999.73)	1,400,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.50% 2027 JUN 21	\$ 86,563.02	\$ (6,320.07)	1,000,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.75% 2031 MAR 30	\$ 60,112.26	\$ 414,329.58	6,000,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.25% 2023 MAR 30	\$ 0.01	\$ 459,746.90	96,900,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.0% 2051 DEC 15	\$ 0.02	\$ (406,048.51)	5,700,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.4% 2026 MAR 30	\$ 3,458.50	\$ 40,832.83	1,100,000.00
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	\$ (27,868.11)	-	(800,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ (159,297.22)	-	(12,100,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ (29,449.69)	-	(1,400,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 0.25% 2023 MAR 30	\$ (808.76)	-	(96,900,000.00)
CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.0% 2051 DEC 15	\$ (330,060.94)	-	(5,700,000.00)
CD 2016-CD2 MORTGAGE TRU CD2 D	VAR RT 11/10/2049 DD 12/01/16	\$ 410,582.27	\$ 459,008.20	569,000.00
CD 2017-CD3 MORTGAG CD3 D 144A	3.250% 02/10/2050 DD 02/01/17	\$ 1,109,356.95	\$ 1,045,498.59	1,369,000.00
CD 2017-CD4 MORTGAG CD4 D 144A	3.300% 05/10/2050 DD 05/01/17	\$ 907,030.62	\$ 1,014,342.73	1,102,000.00
CDK GLOBAL INC		\$ 907,658.15	\$ 1,030,184.94	24,681.00
CDW CORP/DE		\$ 1,869,038.33	\$ 6,039,371.76	29,492.00
CDW LLC / CDW FINANCE CORP	5.500% 12/01/2024 DD 12/01/14	\$ 332,655.00	\$ 328,737.00	300,000.00
CDW LLC / CDW FINANCE CORP	3.569% 12/01/2031 DD 12/01/21	\$ 787,845.00	\$ 780,288.75	750,000.00
CDW LLC / CDW FINANCE CORP	3.250% 02/15/2029 DD 08/13/20	\$ 516,960.00	\$ 504,465.00	500,000.00
CECO ENVIRONMENTAL CORP		\$ 306,721.91	\$ 186,164.86	29,882.00
CEDAR REALTY TRUST INC	PFD 7.250% CUMULATIVE	\$ 35,737.34	\$ 38,519.40	1,493.00
CEDAR REALTY TRUST INC	PFD 6.500% CUMULATIVE	\$ 657,500.00	\$ 657,500.00	26,300.00
CELANESE CORP		\$ 1,663,664.74	\$ 4,014,449.22	23,887.00
CELANESE US HOLDINGS LLC	3.500% 05/08/2024 DD 05/08/19	\$ 534,375.00	\$ 522,233.19	500,000.00
CELSCUIITY INC		\$ 106,356.84	\$ 67,519.61	5,119.00
CELLDEX THERAPEUTICS INC		\$ 1,089,044.51	\$ 971,757.36	25,149.00
CEL-SCI CORP		\$ 198,435.47	\$ 122,702.20	17,282.00
CELSIUS HOLDINGS INC		\$ 1,623,698.72	\$ 1,748,069.94	23,442.00
CENOVUS ENERGY INC	6.800% 09/15/2037 DD 09/11/07	\$ 251,028.00	\$ 267,997.63	200,000.00
CENOVUS ENERGY INC	6.750% 11/15/2039 DD 05/15/10	\$ 918,133.20	\$ 956,549.89	705,000.00
CENOVUS ENERGY INC	5.400% 06/15/2047 DD 04/07/17	\$ 228,660.00	\$ 248,986.49	200,000.00
CENOVUS ENERGY INC	5.375% 07/15/2025 DD 07/30/20	\$ 1,312,962.00	\$ 1,269,053.11	1,150,000.00
CENOVUS ENERGY INC	4.250% 04/15/2027 DD 10/15/17	\$ 246,897.28	\$ 244,157.87	224,000.00
CENTENE CORP		\$ 4,975,340.31	\$ 10,248,005.60	124,369.00
CENTENNIAL RESOURCE DEVELOPMEN		\$ 1,048,841.22	\$ 966,936.10	161,695.00
CENTERPOINT ENERGY HOUSTON ELE	3.950% 03/01/2048 DD 02/28/18	\$ 394,787.70	\$ 407,600.70	342,000.00
CENTERPOINT ENERGY HOUSTON ELE	3.550% 08/01/2042 DD 08/10/12	\$ 444,008.00	\$ 444,806.28	400,000.00
CENTERPOINT ENERGY HOUSTON ELE	2.350% 04/01/2031 DD 03/11/21	\$ 519,195.00	\$ 507,579.34	500,000.00
CENTERPOINT ENERGY INC	2.950% 03/01/2030 DD 08/14/19	\$ 264,087.50	\$ 257,899.20	250,000.00
CENTERPOINT ENERGY INC	2.650% 06/01/2031 DD 05/13/21	\$ 305,448.00	\$ 304,065.94	300,000.00
CENTERPOINT ENERGY INC	2.500% 09/01/2024 DD 08/14/19	\$ 302,630.10	\$ 292,884.03	285,000.00
CENTERPOINT ENERGY INC	1.450% 06/01/2026 DD 05/13/21	\$ 500,920.00	\$ 490,517.32	500,000.00
CENTERPOINT ENERGY INC		\$ 2,965,455.73	\$ 3,614,707.83	129,513.00
CENTERPOINT ENERGY RESOURCES C	4.100% 09/01/2047 DD 08/23/17	\$ 695,919.00	\$ 800,100.00	700,000.00
CENTERPOINT ENERGY RESOURCES C	4.000% 04/01/2028 DD 03/28/18	\$ 562,770.00	\$ 546,603.93	500,000.00
CENTERSPACE		\$ 1,077,090.05	\$ 1,510,458.00	13,620.00
CENTRAL GARDEN & PET CO		\$ 286,712.35	\$ 394,988.15	7,505.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CENTRAL GARDEN & PET CO		\$ 1,068,118.05	\$ 1,455,644.85	30,421.00
CENTRAL PACIFIC FINANCIAL CORP		\$ 743,280.23	\$ 740,138.58	26,274.00
CENTRUS ENERGY CORP		\$ 253,013.50	\$ 455,628.39	9,129.00
CENTURY ALUMINUM CO		\$ 519,082.93	\$ 793,058.40	47,890.00
CENTURY CASINOS INC		\$ 141,946.16	\$ 146,318.34	12,013.00
CENTURY COMMUNITIES INC		\$ 925,294.46	\$ 1,513,523.95	18,505.00
CENTURY PLAZA TOWER CPT F 144A	VAR RT 11/13/2039 DD 11/01/19	\$ 996,684.18	\$ 997,371.32	1,071,000.00
CENTURY THERAPEUTICS INC		\$ 172,676.37	\$ 116,475.84	7,344.00
CERENCE INC		\$ 1,537,814.36	\$ 1,256,282.88	16,392.00
CEREVEL THERAPEUTICS HOLDINGS		\$ 400,146.27	\$ 559,893.40	17,270.00
CERIDIAN HCM HOLDING INC		\$ 1,848,475.71	\$ 2,898,973.92	27,752.00
CERNER CORP		\$ 3,199,552.75	\$ 5,901,145.54	63,542.00
CERTARA INC		\$ 556,001.24	\$ 474,272.96	16,688.00
CERUS CORP		\$ 422,188.99	\$ 502,326.03	73,763.00
CEVA INC		\$ 413,758.30	\$ 427,600.36	9,889.00
CF INDUSTRIES HOLDINGS INC		\$ 1,528,313.79	\$ 3,249,297.46	45,907.00
CFH HOLDINGS CORP SER A PFD		\$ 482.85	-	9,657.00
CH ROBINSON WORLDWIDE INC		\$ 2,074,974.33	\$ 3,050,772.35	28,345.00
CHAMPIONX CORP		\$ 2,668,309.87	\$ 3,539,357.09	175,129.00
CHANGE HEALTHCARE INC		\$ 549,836.93	\$ 1,094,142.88	51,176.00
CHANNELADVISOR CORP		\$ 395,661.74	\$ 428,420.12	17,359.00
CHARGEPOINT HOLDINGS INC		\$ 1,107,443.79	\$ 920,191.20	48,304.00
CHARLES RIVER LABORATORIES INT		\$ 1,224,407.49	\$ 4,033,806.68	10,706.00
CHARLES SCHWAB CORP/THE	4.625% 03/22/2030 DD 03/24/20	\$ 804,882.00	\$ 769,154.73	650,000.00
CHARLES SCHWAB CORP/THE	4.200% 03/24/2025 DD 03/24/20	\$ 559,885.00	\$ 543,603.99	500,000.00
CHARLES SCHWAB CORP/THE	3.850% 05/21/2025 DD 05/22/18	\$ 553,015.00	\$ 538,755.81	500,000.00
CHARLES SCHWAB CORP/THE	3.550% 02/01/2024 DD 10/31/18	\$ 1,089,790.00	\$ 1,052,372.33	1,000,000.00
CHARLES SCHWAB CORP/THE	3.300% 04/01/2027 DD 04/01/21	\$ 121,375.10	\$ 117,881.02	110,000.00
CHARLES SCHWAB CORP/THE	3.200% 01/25/2028 DD 12/07/17	\$ 556,560.00	\$ 537,482.80	500,000.00
CHARLES SCHWAB CORP/THE	2.750% 10/01/2029 DD 04/01/21	\$ 537,535.00	\$ 522,539.67	500,000.00
CHARLES SCHWAB CORP/THE	2.000% 03/20/2028 DD 03/18/21	\$ 200,814.00	\$ 202,647.56	200,000.00
CHARLES SCHWAB CORP/THE	1.950% 12/01/2031 DD 08/26/21	\$ 394,544.00	\$ 392,811.41	400,000.00
CHARLES SCHWAB CORP/THE	1.650% 03/11/2031 DD 12/11/20	\$ 187,748.00	\$ 192,066.47	200,000.00
CHARLES SCHWAB CORP/THE	0.750% 03/18/2024 DD 03/18/21	\$ 2,719,701.00	\$ 2,687,940.96	2,700,000.00
CHARLES SCHWAB CORP/THE		\$ 12,771,955.96	\$ 27,405,414.70	325,867.00
CHART INDUSTRIES INC		\$ 7,473,164.89	\$ 14,883,766.29	93,321.00
CHARTER COMMUNICATIONS INC		\$ 6,998,172.98	\$ 17,964,381.38	27,554.00
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	\$ 662,790.00	\$ 682,793.60	500,000.00
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	\$ 1,294,730.00	\$ 1,291,745.28	1,000,000.00
CHARTER COMMUNICATIONS OPERATI	5.750% 04/01/2048 DD 04/17/18	\$ 1,637,156.50	\$ 1,689,764.24	1,355,000.00
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	\$ 2,735,796.00	\$ 3,103,374.85	2,600,000.00
CHARTER COMMUNICATIONS OPERATI	5.125% 07/01/2049 DD 07/10/19	\$ 824,790.00	\$ 811,978.81	700,000.00
CHARTER COMMUNICATIONS OPERATI	5.050% 03/30/2029 DD 01/17/19	\$ 641,693.90	\$ 623,918.32	545,000.00
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	\$ 3,087,270.00	\$ 3,028,047.69	2,750,000.00
CHARTER COMMUNICATIONS OPERATI	4.500% 02/01/2024 DD 07/03/18	\$ 659,964.84	\$ 642,342.42	604,000.00
CHARTER COMMUNICATIONS OPERATI	4.400% 12/01/2061 DD 06/02/21	\$ 256,402.50	\$ 258,626.78	250,000.00
CHARTER COMMUNICATIONS OPERATI	4.200% 03/15/2028 DD 09/18/17	\$ 565,555.00	\$ 547,570.30	500,000.00
CHARTER COMMUNICATIONS OPERATI	3.900% 06/01/2052 DD 03/04/21	\$ 799,608.00	\$ 802,213.21	800,000.00
CHARTER COMMUNICATIONS OPERATI	3.850% 04/01/2061 DD 12/04/20	\$ 1,506,522.00	\$ 1,508,815.36	1,600,000.00
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	\$ 876,978.00	\$ 964,155.92	900,000.00
CHARTER COMMUNICATIONS OPERATI	3.700% 04/01/2051 DD 04/17/20	\$ 1,922,775.00	\$ 2,030,252.20	2,100,000.00
CHARTER COMMUNICATIONS OPERATI	3.500% 06/01/2041 DD 03/04/21	\$ 591,522.00	\$ 584,990.40	600,000.00
CHARTER COMMUNICATIONS OPERATI	2.800% 04/01/2031 DD 04/17/20	\$ 510,525.00	\$ 494,746.14	500,000.00
CHARTER COMMUNICATIONS OPERATI	2.300% 02/01/2032 DD 12/04/20	\$ 762,576.00	\$ 759,385.81	800,000.00
CHASE CORP		\$ 643,560.97	\$ 602,238.44	6,049.00
CHATHAM LODGING TRUST		\$ 748,920.02	\$ 628,019.28	45,774.00
CHC COMMERCIAL MORT CHC E 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 2,822,399.00	\$ 2,733,798.82	2,822,399.00
CHC COMMERCIAL MORT CHC F 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 3,927,766.85	\$ 3,619,674.33	3,961,087.60
CHEESECAKE FACTORY INC/THE		\$ 925,376.47	\$ 779,202.45	19,903.00
CHEFS' WAREHOUSE INC/THE		\$ 589,538.79	\$ 963,901.80	28,946.00
CHEGG INC		\$ 2,113,236.07	\$ 959,436.40	31,252.00
CHEMED CORP		\$ 1,133,099.16	\$ 1,757,470.88	3,322.00
CHEMOCENTRIX INC		\$ 766,999.48	\$ 1,810,450.84	49,724.00
CHEMOURS CO/THE		\$ 1,377,310.76	\$ 1,298,033.68	38,678.00
CHENIERE CORPUS CHRISTI HOLDIN	7.000% 06/30/2024 DD 12/31/16	\$ 116,444.00	\$ 110,622.44	100,000.00
CHENIERE CORPUS CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	\$ 822,419.30	\$ 997,468.94	900,000.00
CHENIERE CORPUS CHRISTI HOLDIN	5.125% 06/30/2027 DD 05/19/17	\$ 2,471,960.68	\$ 2,393,161.59	2,121,000.00
CHENIERE CORPUS CHRISTI HOLDIN	3.700% 11/15/2029 DD 05/15/20	\$ 270,380.00	\$ 267,788.96	250,000.00
CHENIERE ENERGY INC		\$ 1,860,724.38	\$ 5,105,685.64	50,342.00
CHESAPEAKE ENERGY CORP		\$ 5,271,306.43	\$ 6,270,982.82	97,194.40
CHESAPEAKE UTILITIES CORP		\$ 1,987,634.51	\$ 2,417,529.80	16,580.00
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	\$ 4,860,220.01	\$ 4,798,021.42	4,660,000.00
CHEVRON CORP	3.078% 05/11/2050 DD 05/11/20	\$ 296,994.00	\$ 318,468.83	300,000.00
CHEVRON CORP	2.895% 03/03/2024 DD 03/03/17	\$ 974,151.20	\$ 955,587.65	920,000.00
CHEVRON CORP	2.566% 05/16/2023 DD 05/16/16	\$ 523,505.00	\$ 510,806.48	500,000.00
CHEVRON CORP	2.236% 05/11/2030 DD 05/11/20	\$ 153,625.50	\$ 151,718.49	150,000.00
CHEVRON CORP	1.995% 05/11/2027 DD 05/11/20	\$ 1,296,837.50	\$ 1,268,708.60	1,250,000.00
CHEVRON CORP	1.554% 05/11/2025 DD 05/11/20	\$ 1,519,605.08	\$ 1,496,580.28	1,484,000.00
CHEVRON CORP	1.141% 05/11/2023 DD 05/11/20	\$ 126,627.56	\$ 124,697.16	124,000.00
CHEVRON CORP		\$ 46,252,895.29	\$ 49,027,304.45	417,787.00
CHEVRON USA INC	3.900% 11/15/2024 DD 11/15/20	\$ 271,679.36	\$ 261,132.08	244,000.00
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	\$ 151,132.30	\$ 154,926.20	110,000.00
CHICKEN SOUP FOR THE SOUL ENTE		\$ 204,747.36	\$ 82,417.20	5,955.00
CHICO'S FAS INC		\$ 802,688.26	\$ 547,678.62	101,799.00
CHILDREN'S HEALTH SYSTEM OF TE	2.511% 08/15/2050 DD 08/04/20	\$ 357,588.00	\$ 377,534.88	400,000.00
CHILDREN'S HOSPITAL OF PHILADE	2.704% 07/01/2050 DD 10/13/20	\$ 250,547.50	\$ 243,216.51	250,000.00

**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>
CHILDREN'S PLACE INC/THE		\$ 4,218,855.03	\$ 3,640,917.51	45,919.00
CHILE GOVERNMENT INTERNATIONAL	3.860% 06/21/2047 DD 06/21/17	\$ 326,250.00	\$ 332,628.00	300,000.00
CHILE GOVERNMENT INTERNATIONAL	3.240% 02/06/2028 DD 02/06/18	\$ 541,200.00	\$ 526,880.00	500,000.00
CHILE GOVERNMENT INTERNATIONAL	3.125% 01/21/2026 DD 01/21/16	\$ 544,550.00	\$ 526,255.00	500,000.00
CHILE GOVERNMENT INTERNATIONAL	3.100% 05/07/2041 DD 05/07/21	\$ 1,241,625.00	\$ 1,223,125.00	1,250,000.00
CHILE GOVERNMENT INTERNATIONAL	3.100% 01/22/2061 DD 01/22/21	\$ 277,800.00	\$ 277,179.00	300,000.00
CHILE GOVERNMENT INTERNATIONAL	2.550% 07/27/2033 DD 07/27/21	\$ 485,620.00	\$ 486,250.00	500,000.00
CHILE GOVERNMENT INTERNATIONAL	2.550% 01/27/2032 DD 01/27/20	\$ 1,534,110.00	\$ 1,496,250.00	1,500,000.00
CHILE GOVERNMENT INTERNATIONAL	2.450% 01/31/2031 DD 05/12/20	\$ 1,025,630.00	\$ 993,760.00	1,000,000.00
CHIMERA INVESTMENT CORP		\$ 2,734,639.92	\$ 3,369,535.52	223,444.00
CHIMERIX INC		\$ 260,994.88	\$ 274,053.03	42,621.00
CHINA CHEMICAL & PHARMACEUTICA		\$ 585,433.66	\$ 529,584.46	646,888.00
CHINA LUMENA NEW MATERIALS COR	HK/00067	\$ 344,256.41	\$ 140,561.55	43,625.00
CHINA MEDICAL SYSTEM HOLDINGS	HK/00867	\$ 450,852.75	\$ 626,861.49	375,361.00
CHINA SHINWAY PHARMACEUTICAL	HK/02877	\$ 378,871.94	\$ 281,917.06	319,000.00
CHINOOK THERAPEUTICS INC		\$ 582,222.22	\$ 622,259.12	38,152.00
CHIPOTLE MEXICAN GRILL INC		\$ 4,376,351.01	\$ 10,741,248.00	6,144.00
CHL MORTGAGE PASS-THROUGH 12 A1	6.000% 07/25/2036 DD 05/01/06	\$ 268,326.34	\$ 209,083.50	297,922.76
CHOICE HOTELS INTERNATIONAL IN	3.700% 01/15/2031 DD 07/23/20	\$ 533,705.00	\$ 530,065.00	500,000.00
CHOICE HOTELS INTERNATIONAL IN		\$ 339,639.89	\$ 1,120,788.15	7,185.00
CHROMADEX CORP		\$ 146,285.85	\$ 76,636.34	20,491.00
CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	\$ 609,358.00	\$ 638,817.54	450,000.00
CHUBB INA HOLDINGS INC	4.350% 11/03/2045 DD 11/03/15	\$ 374,145.00	\$ 370,970.74	300,000.00
CHUBB INA HOLDINGS INC	3.350% 05/03/2026 DD 11/03/15	\$ 1,909,187.50	\$ 1,876,221.04	1,750,000.00
CHUBB INA HOLDINGS INC	3.050% 12/15/2061 DD 11/18/21	\$ 298,134.00	\$ 306,061.37	300,000.00
CHUBB INA HOLDINGS INC	1.375% 09/15/2030 DD 09/17/20	\$ 589,892.80	\$ 583,949.82	620,000.00
CHUBB LTD		\$ 11,104,925.76	\$ 18,356,910.91	94,961.00
CHULARAT HOSPITAL PCL		\$ 511,497.74	\$ 447,476.16	4,084,137.00
CHURCH & DWIGHT CO INC	3.950% 08/01/2047 DD 07/25/17	\$ 438,166.00	\$ 465,545.90	400,000.00
CHURCH & DWIGHT CO INC	3.150% 08/01/2027 DD 07/25/17	\$ 100,403.00	\$ 105,870.05	100,000.00
CHURCH & DWIGHT CO INC	2.300% 12/15/2031 DD 12/10/21	\$ 404,460.00	\$ 403,418.30	400,000.00
CHURCH & DWIGHT CO INC		\$ 2,248,328.93	\$ 5,404,825.00	52,730.00
CHURCHILL DOWNS INC		\$ 5,704,885.22	\$ 12,210,257.40	50,686.00
CHUY'S HOLDINGS INC		\$ 3,333,906.80	\$ 3,611,930.16	119,918.00
CI FINANCIAL CORP	4.100% 06/15/2051 DD 06/07/21	\$ 799,584.00	\$ 867,020.74	800,000.00
CI FINANCIAL CORP	3.200% 12/17/2030 DD 12/17/20	\$ 1,046,980.00	\$ 1,026,009.23	1,000,000.00
CIENA CORP		\$ 1,493,926.29	\$ 2,562,331.30	33,290.00
CIGNA CORP	4.900% 12/15/2048 DD 06/15/19	\$ 857,153.00	\$ 904,487.54	700,000.00
CIGNA CORP	4.800% 08/15/2038 DD 08/15/19	\$ 956,738.60	\$ 996,300.67	810,000.00
CIGNA CORP	4.800% 07/15/2046 DD 01/15/20	\$ 55,618.50	\$ 63,103.73	50,000.00
CIGNA CORP	4.500% 02/25/2026 DD 02/25/20	\$ 356,667.40	\$ 342,414.64	310,000.00
CIGNA CORP	4.375% 10/15/2028 DD 04/15/19	\$ 1,411,897.61	\$ 1,387,667.29	1,221,000.00
CIGNA CORP	4.125% 11/15/2025 DD 05/15/19	\$ 2,067,271.40	\$ 2,034,127.32	1,860,000.00
CIGNA CORP	3.875% 10/15/2047 DD 04/15/20	\$ 217,406.00	\$ 223,303.36	200,000.00
CIGNA CORP	3.750% 07/15/2023 DD 07/15/19	\$ 3,316,630.43	\$ 3,247,639.43	3,123,000.00
CIGNA CORP	3.400% 03/15/2051 DD 03/03/21	\$ 719,417.00	\$ 731,934.95	700,000.00
CIGNA CORP	3.400% 03/01/2027 DD 03/01/20	\$ 234,125.60	\$ 226,609.31	211,000.00
CIGNA CORP	3.250% 04/15/2025 DD 04/15/20	\$ 180,113.50	\$ 183,809.43	175,000.00
CIGNA CORP	3.200% 03/15/2040 DD 03/16/20	\$ 513,355.00	\$ 517,963.37	500,000.00
CIGNA CORP	3.000% 07/15/2023 DD 01/15/20	\$ 523,755.00	\$ 514,315.58	500,000.00
CIGNA CORP	2.400% 03/15/2030 DD 03/16/20	\$ 1,960,792.00	\$ 1,992,420.76	1,975,000.00
CIGNA CORP	2.375% 03/15/2031 DD 03/03/21	\$ 197,110.00	\$ 201,028.01	200,000.00
CIGNA CORP		\$ 9,860,703.50	\$ 16,493,634.01	71,827.00
CIMPRESS PLC		\$ 658,890.91	\$ 521,893.68	7,288.00
CINCINNATI FINANCIAL CORP		\$ 1,923,488.58	\$ 3,667,178.84	32,188.00
CINEMARK HOLDINGS INC		\$ 4,256,424.60	\$ 3,474,730.48	215,554.00
CINTAS CORP		\$ 2,304,421.82	\$ 8,319,630.41	18,773.00
CIRCOR INTERNATIONAL INC		\$ 284,926.23	\$ 219,424.14	8,073.00
CIRRUS LOGIC INC		\$ 792,371.31	\$ 1,153,378.68	12,534.00
CISCO SYSTEMS INC/DELAWARE	5.900% 02/15/2039 DD 02/17/09	\$ 1,448,260.00	\$ 1,435,711.99	1,000,000.00
CISCO SYSTEMS INC/DELAWARE	5.500% 01/15/2040 DD 11/17/09	\$ 1,658,637.03	\$ 1,647,197.54	1,183,000.00
CISCO SYSTEMS INC/DELAWARE	3.625% 03/04/2024 DD 03/03/14	\$ 1,089,880.00	\$ 1,060,880.57	1,000,000.00
CISCO SYSTEMS INC/DELAWARE	2.950% 02/28/2026 DD 02/29/16	\$ 543,300.00	\$ 531,365.45	500,000.00
CISCO SYSTEMS INC/DELAWARE	2.200% 09/20/2023 DD 09/20/16	\$ 261,845.00	\$ 256,190.22	250,000.00
CISCO SYSTEMS INC/DELAWARE		\$ 37,139,820.56	\$ 77,503,030.88	1,223,024.00
CIT GROUP INC		\$ 3,083,091.67	\$ 4,863,284.18	94,727.00
CITI TRENDS INC		\$ 253,442.14	\$ 356,639.00	3,764.00
CITIGROUP COMMERCIAL 375P E 144A	VAR RT 05/10/2035 DD 05/01/13	\$ 1,310,570.00	\$ 1,315,391.17	1,328,000.00
CITIGROUP COMMERCIAL 420K E 144A	VAR RT 11/10/2042 DD 11/01/20	\$ 808,526.49	\$ 806,774.84	882,000.00
CITIGROUP COMMERCIAL GC15 D 144A	VAR RT 09/10/2046 DD 09/01/13	\$ 2,156,315.75	\$ 2,482,413.50	2,500,000.00
CITIGROUP COMMERCIAL GC41 D 144A	3.000% 08/10/2056 DD 08/01/19	\$ 351,920.24	\$ 355,573.60	383,000.00
CITIGROUP COMMERCIAL GC41 E 144A	3.000% 08/10/2056 DD 08/01/19	\$ 715,989.54	\$ 727,559.20	840,000.00
CITIGROUP COMMERCIAL GC43 E 144A	3.000% 11/10/2052 DD 11/01/19	\$ 894,587.88	\$ 946,510.39	1,071,000.00
CITIGROUP COMMERCIAL GC46 D 144A	2.600% 02/15/2053 DD 02/01/20	\$ 579,345.58	\$ 568,880.09	668,000.00
CITIGROUP COMMERCIAL GC46 E 144A	2.600% 02/15/2053 DD 02/01/20	\$ 108,604.75	\$ 107,626.44	134,000.00
CITIGROUP COMMERCIAL C3 D 144A	3.000% 11/15/2049 DD 11/01/16	\$ 743,400.62	\$ 839,048.94	1,049,000.00
CITIGROUP GLOBAL MARKETS HOLDI	VAR RT 12/13/2046 DD 12/13/16	\$ 346,325.00	\$ 346,815.00	350,000.00
CITIGROUP GLOBAL MARKETS HOLDI	VAR RT 11/20/2023 DD 11/20/18	\$ 210,062.50	\$ 211,750.00	200,000.00
CITIGROUP INC	VAR RT 11/05/2030 DD 11/05/19	\$ 2,333,182.50	\$ 2,336,524.00	2,250,000.00
CITIGROUP INC	VAR RT 11/03/2032 DD 11/03/21	\$ 491,855.00	\$ 499,407.81	500,000.00
CITIGROUP INC	VAR RT 10/30/2024 DD 10/30/20	\$ 2,756,860.95	\$ 2,728,643.15	2,745,000.00
CITIGROUP INC	VAR RT 10/27/2028 DD 10/27/17	\$ 1,633,960.00	\$ 1,609,022.61	1,500,000.00
CITIGROUP INC	VAR RT 09/29/2024 DD 09/29/14	\$ 159,000.00	\$ 156,273.00	150,000.00
CITIGROUP INC	VAR RT 07/24/2028 DD 07/24/17	\$ 2,526,185.46	\$ 2,565,850.37	2,379,000.00
CITIGROUP INC	VAR RT 06/09/2027 DD 06/09/21	\$ 672,117.75	\$ 663,485.28	675,000.00
CITIGROUP INC	VAR RT 06/03/2031 DD 06/03/20	\$ 1,296,802.50	\$ 1,260,811.01	1,250,000.00

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>
CITIGROUP INC	VAR RT 06/01/2024 DD 05/22/18	\$ 2,127,539.10	\$ 2,157,342.53	2,070,000.00
CITIGROUP INC	VAR RT 05/01/2032 DD 05/04/21	\$ 2,297,207.50	\$ 2,261,667.92	2,250,000.00
CITIGROUP INC	VAR RT 05/01/2025 DD 05/04/21	\$ 502,795.00	\$ 496,057.11	500,000.00
CITIGROUP INC	VAR RT 04/25/2022 DD 04/25/17	\$ 1,100,000.00	\$ 1,101,894.49	1,100,000.00
CITIGROUP INC	VAR RT 04/24/2025 DD 04/24/19	\$ 1,749,393.66	\$ 1,709,271.63	1,637,000.00
CITIGROUP INC	VAR RT 04/23/2029 DD 04/23/18	\$ 117,333.60	\$ 132,335.54	120,000.00
CITIGROUP INC	VAR RT 04/08/2026 DD 04/08/20	\$ 1,228,125.66	\$ 1,198,237.68	1,143,000.00
CITIGROUP INC	VAR RT 03/31/2031 DD 03/31/20	\$ 1,565,228.48	\$ 1,548,632.83	1,356,000.00
CITIGROUP INC	VAR RT 03/27/2025 DD 03/27/15	\$ 315,150.00	\$ 297,144.00	300,000.00
CITIGROUP INC	VAR RT 03/26/2041 DD 03/26/20	\$ 1,320,910.00	\$ 1,321,671.02	1,000,000.00
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	\$ 2,276,260.00	\$ 2,207,779.58	2,000,000.00
CITIGROUP INC	VAR RT 01/29/2031 DD 01/29/20	\$ 258,535.00	\$ 253,784.02	250,000.00
CITIGROUP INC	VAR RT 01/28/2027 DD 01/28/21	\$ 492,665.00	\$ 486,992.62	500,000.00
CITIGROUP INC	VAR RT 01/24/2039 DD 01/24/18	\$ 60,600.60	\$ 68,230.14	60,000.00
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	\$ 1,673,115.00	\$ 1,626,253.73	1,500,000.00
CITIGROUP INC	8.125% 07/15/2039 DD 07/23/09	\$ 506,094.00	\$ 507,213.47	300,000.00
CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	\$ 878,063.10	\$ 887,045.61	590,000.00
CITIGROUP INC	6.625% 06/15/2032 DD 06/06/02	\$ 1,382,520.00	\$ 1,326,595.85	1,000,000.00
CITIGROUP INC	5.875% 01/30/2042 DD 01/26/12	\$ 721,550.00	\$ 706,640.54	500,000.00
CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	\$ 295,492.50	\$ 282,730.98	250,000.00
CITIGROUP INC	5.300% 05/06/2044 DD 05/06/14	\$ 441,985.70	\$ 441,033.48	338,000.00
CITIGROUP INC	4.750% 05/18/2042 DD 05/18/16	\$ 245,244.00	\$ 245,929.12	200,000.00
CITIGROUP INC	4.650% 07/23/2048 DD 07/23/18	\$ 1,668,920.00	\$ 1,669,255.43	1,300,000.00
CITIGROUP INC	4.600% 03/09/2026 DD 03/09/16	\$ 95,856.30	\$ 99,256.63	90,000.00
CITIGROUP INC	4.450% 09/29/2027 DD 09/29/15	\$ 866,940.00	\$ 836,265.05	750,000.00
CITIGROUP INC	4.400% 06/10/2025 DD 06/10/15	\$ 4,276,051.18	\$ 4,200,378.99	3,857,000.00
CITIGROUP INC	4.300% 11/20/2026 DD 11/20/14	\$ 569,140.00	\$ 553,237.81	500,000.00
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	\$ 930,507.40	\$ 910,847.20	830,000.00
CITIGROUP INC	3.875% 10/25/2023 DD 10/25/13	\$ 94,479.30	\$ 94,853.51	90,000.00
CITIGROUP INC	3.700% 01/12/2028 DD 01/12/16	\$ 552,230.00	\$ 540,637.39	500,000.00
CITIGROUP INC	3.500% 05/15/2023 DD 05/14/13	\$ 2,515,190.88	\$ 2,454,132.57	2,374,000.00
CITIGROUP INC	3.400% 05/01/2026 DD 05/02/16	\$ 2,190,925.00	\$ 2,144,518.92	2,000,000.00
CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15	\$ 1,805,561.75	\$ 1,959,516.33	1,845,000.00
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	\$ 4,192,954.75	\$ 4,191,067.03	3,955,000.00
CITIGROUP INC		\$ 19,427,316.62	\$ 25,892,272.89	428,751.00
CITIGROUP MORTGAGE LOAN HE1 M4	VAR RT 05/25/2035 DD 05/10/05	\$ 1,481,250.00	\$ 1,489,467.90	1,500,000.00
CITIUS PHARMACEUTICALS INC		\$ 339,714.46	\$ 164,818.50	107,025.00
CITIZENS & NORTHERN CORP		\$ 364,632.69	\$ 386,184.20	14,785.00
CITIZENS BANK NA/PROVIDENCE RI	3.700% 03/29/2023 DD 03/29/18	\$ 266,162.50	\$ 257,895.60	250,000.00
CITIZENS BANK NA/PROVIDENCE RI	2.250% 04/28/2025 DD 04/30/20	\$ 783,060.00	\$ 767,481.26	750,000.00
CITIZENS FINANCIAL GROUP INC	3.250% 04/30/2030 DD 04/30/20	\$ 1,044,586.50	\$ 1,003,081.97	950,000.00
CITIZENS FINANCIAL GROUP INC	2.850% 07/27/2026 DD 07/25/19	\$ 321,324.00	\$ 312,509.12	300,000.00
CITIZENS FINANCIAL GROUP INC		\$ 2,630,977.98	\$ 4,313,736.00	91,296.00
CITIZENS INC/TX		\$ 371,857.59	\$ 255,570.30	48,130.00
CITRIX SYSTEMS INC	3.300% 03/01/2030 DD 02/25/20	\$ 2,413,690.00	\$ 2,434,710.96	2,400,000.00
CITRIX SYSTEMS INC	1.250% 03/01/2026 DD 02/18/21	\$ 1,292,363.00	\$ 1,266,043.39	1,300,000.00
CITRIX SYSTEMS INC		\$ 1,856,415.50	\$ 2,609,075.97	27,583.00
CITY HOLDING CO		\$ 988,339.58	\$ 1,172,214.28	14,332.00
CITY OF HOPE	5.623% 11/15/2043 DD 07/25/13	\$ 139,575.00	\$ 142,425.80	100,000.00
CITY OFFICE REIT INC		\$ 537,029.26	\$ 808,776.36	41,013.00
CIVISTA BANCSHARES INC		\$ 306,156.83	\$ 343,332.40	14,071.00
CIVITAS RESOURCES INC		\$ 1,481,546.43	\$ 1,853,074.21	37,841.01
CJ FRESHWAY CORP		\$ 1,030,326.83	\$ 805,483.92	33,305.00
CLARIVATE PLC		\$ 2,389,939.39	\$ 2,166,803.52	92,126.00
CLARUS CORP		\$ 250,268.68	\$ 293,527.08	10,589.00
CLEAN ENERGY FUELS CORP		\$ 831,728.48	\$ 897,744.63	146,451.00
CLEAN HARBORS INC		\$ 734,201.99	\$ 1,131,292.03	11,339.00
CLEANSARK INC		\$ 466,569.53	\$ 304,525.76	31,988.00
CLEAR CHANNEL OUTDOOR HOLDINGS		\$ 878,211.06	\$ 1,089,102.54	329,034.00
CLEARFIELD INC		\$ 198,582.94	\$ 426,996.36	5,058.00
CLEARPOINT NEURO INC		\$ 147,223.59	\$ 91,734.72	8,176.00
CLEARWATER PAPER CORP		\$ 610,971.12	\$ 580,412.76	15,828.00
CLEARWAY ENERGY INC		\$ 619,429.32	\$ 970,719.12	28,994.00
CLEARWAY ENERGY INC		\$ 1,545,797.62	\$ 2,426,656.53	67,351.00
CLENE INC		\$ 112,979.27	\$ 50,348.00	12,280.00
CLEVELAND-CLIFFS INC		\$ 2,147,277.81	\$ 2,209,567.92	101,496.00
CLIPPER REALTY INC		\$ 50,506.68	\$ 59,997.84	6,036.00
CLOROX CO/THE	3.500% 12/15/2024 DD 12/09/14	\$ 547,950.00	\$ 532,551.11	500,000.00
CLOROX CO/THE	1.800% 05/15/2030 DD 05/08/20	\$ 246,147.50	\$ 242,279.21	250,000.00
CLOROX CO/THE		\$ 2,896,157.33	\$ 4,603,975.80	26,405.00
CLOUDFLARE INC		\$ 4,806,427.23	\$ 7,301,406.00	55,524.00
CLOVIS ONCOLOGY INC		\$ 381,942.34	\$ 143,350.87	52,897.00
CMC MATERIALS INC		\$ 1,482,863.17	\$ 2,360,087.28	12,312.00
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	\$ 52,259.00	\$ 69,493.63	50,000.00
CME GROUP INC	4.150% 06/15/2048 DD 06/21/18	\$ 360,489.00	\$ 388,157.90	300,000.00
CME GROUP INC	3.000% 03/15/2025 DD 03/09/15	\$ 270,515.00	\$ 262,437.20	250,000.00
CME GROUP INC		\$ 8,672,290.12	\$ 17,804,116.26	77,931.00
CMS ENERGY CORP	VAR RT 06/01/2050 DD 05/28/20	\$ 430,304.00	\$ 435,000.00	400,000.00
CMS ENERGY CORP		\$ 2,447,944.57	\$ 4,038,369.05	62,081.00
CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	\$ 557,832.45	\$ 535,168.77	485,000.00
CNA FINANCIAL CORP	2.050% 08/15/2030 DD 08/14/20	\$ 996,990.00	\$ 968,287.75	1,000,000.00
CNA FINANCIAL CORP		\$ 201,635.19	\$ 255,840.32	5,804.00
CNB FINANCIAL CORP/PA		\$ 6,963,263.92	\$ 7,646,893.00	288,562.00
CNH INDUSTRIAL CAPITAL LLC	1.450% 07/15/2026 DD 05/24/21	\$ 1,500,315.00	\$ 1,467,842.93	1,500,000.00
CNH INDUSTRIAL NV	4.500% 08/15/2023 DD 08/18/16	\$ 206,002.88	\$ 197,483.53	188,000.00
CNO FINANCIAL GROUP INC	5.250% 05/30/2029 DD 06/12/19	\$ 602,055.00	\$ 574,199.34	500,000.00

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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>
CNO FINANCIAL GROUP INC		\$ 2,313,078.51	\$ 2,743,268.80	115,070.00
CNX RESOURCES CORP		\$ 1,879,813.93	\$ 2,719,928.75	197,813.00
COASTAL FINANCIAL CORP/WA		\$ 142,244.56	\$ 289,647.64	5,722.00
COCA-COLA CO/THE	3.450% 03/25/2030 DD 03/25/20	\$ 562,725.00	\$ 553,543.29	500,000.00
COCA-COLA CO/THE	3.000% 03/05/2051 DD 03/05/21	\$ 490,685.00	\$ 529,154.17	500,000.00
COCA-COLA CO/THE	2.875% 05/05/2041 DD 05/05/21	\$ 299,910.00	\$ 312,262.21	300,000.00
COCA-COLA CO/THE	2.500% 06/01/2040 DD 05/01/20	\$ 778,243.71	\$ 803,010.78	800,000.00
COCA-COLA CO/THE	2.500% 03/15/2051 DD 09/18/20	\$ 719,481.00	\$ 719,674.67	750,000.00
COCA-COLA CO/THE	2.000% 03/05/2031 DD 03/05/21	\$ 196,184.00	\$ 199,331.16	200,000.00
COCA-COLA CO/THE	1.650% 06/01/2030 DD 05/01/20	\$ 97,895.00	\$ 96,497.61	100,000.00
COCA-COLA CO/THE	1.500% 03/05/2028 DD 03/05/21	\$ 197,174.00	\$ 196,696.73	200,000.00
COCA-COLA CO/THE	1.450% 06/01/2027 DD 05/01/20	\$ 2,545,405.00	\$ 2,485,352.20	2,500,000.00
COCA-COLA CO/THE	1.375% 03/15/2031 DD 09/18/20	\$ 1,781,938.25	\$ 1,721,340.95	1,825,000.00
COCA-COLA CO/THE	1.000% 03/15/2028 DD 09/18/20	\$ 965,880.00	\$ 961,057.87	1,000,000.00
COCA-COLA CO/THE		\$ 35,512,805.20	\$ 49,711,472.59	839,579.00
COCA-COLA CONSOLIDATED INC		\$ 752,476.57	\$ 1,262,528.41	2,039.00
COCA-COLA FEMSA SAB DE CV	2.750% 01/22/2030 DD 01/22/20	\$ 1,026,690.00	\$ 1,022,760.00	1,000,000.00
COCA-COLA FEMSA SAB DE CV	1.850% 09/01/2032 DD 09/01/20	\$ 234,707.50	\$ 235,600.00	250,000.00
COCA-COLA ICECEK AS		\$ 426,919.91	\$ 437,283.87	65,579.00
CODEX DNA INC		\$ 65,694.59	\$ 69,163.20	6,404.00
CODEXIS INC		\$ 565,970.55	\$ 815,552.87	26,081.00
CODIAK BIOSCIENCES INC		\$ 129,426.13	\$ 76,008.22	6,823.00
COEUR MINING INC		\$ 1,097,981.04	\$ 780,086.16	154,779.00
COGENT BIOSCIENCES INC		\$ 253,070.24	\$ 254,113.86	29,617.00
COGENT COMMUNICATIONS HOLDINGS		\$ 4,155,227.69	\$ 5,811,662.88	79,416.00
COGNEX CORP		\$ 6,644,840.69	\$ 10,366,341.12	133,312.00
COGNIZANT TECHNOLOGY SOLUTIONS		\$ 17,492,208.12	\$ 26,945,417.36	303,713.00
COHEN & STEERS INC		\$ 830,693.23	\$ 996,240.19	10,769.00
COHERENT INC		\$ 1,273,512.92	\$ 1,408,930.44	5,286.00
COHERUS BIOSCIENCES INC		\$ 452,985.42	\$ 448,731.36	28,116.00
COHU INC		\$ 5,675,732.53	\$ 5,914,158.12	155,268.00
COLFAX CORP		\$ 1,066,948.41	\$ 1,163,270.85	25,305.00
COLGATE-PALMOLIVE CO	3.700% 08/01/2047 DD 07/28/17	\$ 580,599.00	\$ 603,835.17	500,000.00
COLGATE-PALMOLIVE CO		\$ 15,761,726.01	\$ 24,905,881.62	291,843.00
COLLEGIUM PHARMACEUTICAL INC		\$ 2,443,581.92	\$ 2,932,311.68	156,976.00
COLT 2020-1R MORTGA 1R A1 144A	VAR RT 09/25/2065 DD 09/01/20	\$ 284,561.29	\$ 282,374.87	284,564.02
COLUMBIA BANKING SYSTEM INC		\$ 2,843,009.10	\$ 2,449,222.88	74,854.00
COLUMBIA FINANCIAL INC		\$ 522,768.01	\$ 625,111.62	29,967.00
COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	\$ 282,970.00	\$ 269,486.51	250,000.00
COLUMBIA SPORTSWEAR CO		\$ 855,556.31	\$ 880,662.72	9,038.00
COLUMBUS MCKINNON CORP/NY		\$ 992,268.39	\$ 1,229,035.68	26,568.00
COMCAST CORP	6.550% 07/01/2039 DD 06/18/09	\$ 279,689.50	\$ 284,912.96	190,000.00
COMCAST CORP	6.500% 11/15/2035 DD 11/14/05	\$ 1,021,096.05	\$ 1,026,446.55	715,000.00
COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	\$ 589,398.87	\$ 600,313.67	454,000.00
COMCAST CORP	4.950% 10/15/2058 DD 10/05/18	\$ 2,040,970.00	\$ 2,072,196.57	1,500,000.00
COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	\$ 1,136,980.10	\$ 1,379,644.66	1,105,000.00
COMCAST CORP	4.700% 10/15/2048 DD 10/05/18	\$ 1,241,610.00	\$ 1,273,344.96	1,000,000.00
COMCAST CORP	4.600% 10/15/2038 DD 10/05/18	\$ 2,453,150.00	\$ 2,426,757.32	2,000,000.00
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	\$ 69,784.40	\$ 67,057.74	70,000.00
COMCAST CORP	4.400% 08/15/2035 DD 05/27/15	\$ 630,011.90	\$ 742,958.11	620,000.00
COMCAST CORP	4.250% 10/15/2030 DD 10/05/18	\$ 294,890.00	\$ 288,517.75	250,000.00
COMCAST CORP	4.200% 08/15/2034 DD 08/12/14	\$ 574,380.00	\$ 588,040.74	500,000.00
COMCAST CORP	4.150% 10/15/2028 DD 10/05/18	\$ 579,820.00	\$ 567,615.63	500,000.00
COMCAST CORP	4.000% 08/15/2047 DD 08/07/17	\$ 790,706.88	\$ 795,931.16	692,000.00
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	\$ 644,366.72	\$ 651,213.45	562,000.00
COMCAST CORP	3.950% 10/15/2025 DD 10/05/18	\$ 1,328,126.00	\$ 1,294,792.35	1,186,000.00
COMCAST CORP	3.750% 04/01/2040 DD 03/27/20	\$ 447,700.00	\$ 447,810.52	400,000.00
COMCAST CORP	3.700% 04/15/2024 DD 10/05/18	\$ 2,886,194.20	\$ 2,874,893.39	2,706,000.00
COMCAST CORP	3.550% 05/01/2028 DD 02/08/18	\$ 24,724.75	\$ 27,409.85	25,000.00
COMCAST CORP	3.400% 04/01/2030 DD 03/27/20	\$ 1,394,028.96	\$ 1,399,134.69	1,282,000.00
COMCAST CORP	3.375% 08/15/2025 DD 05/27/15	\$ 549,530.00	\$ 534,405.36	500,000.00
COMCAST CORP	3.300% 04/01/2027 DD 03/27/20	\$ 1,138,630.00	\$ 1,074,823.71	1,000,000.00
COMCAST CORP	3.300% 02/01/2027 DD 01/10/17	\$ 2,437,726.90	\$ 2,384,955.30	2,220,000.00
COMCAST CORP	3.250% 11/01/2039 DD 11/05/19	\$ 260,355.00	\$ 263,760.35	250,000.00
COMCAST CORP	3.200% 07/15/2036 DD 07/19/16	\$ 1,071,135.00	\$ 1,066,473.41	1,000,000.00
COMCAST CORP	3.150% 03/01/2026 DD 02/23/16	\$ 1,922,083.70	\$ 1,887,199.28	1,770,000.00
COMCAST CORP	3.150% 02/15/2028 DD 08/07/17	\$ 548,225.00	\$ 536,687.27	500,000.00
COMCAST CORP	2.800% 01/15/2051 DD 05/28/20	\$ 961,635.00	\$ 963,402.38	1,000,000.00
COMCAST CORP	2.650% 02/01/2030 DD 11/05/19	\$ 261,977.50	\$ 259,273.86	250,000.00
COMCAST CORP	2.450% 08/15/2052 DD 08/25/20	\$ 437,535.00	\$ 447,694.11	500,000.00
COMCAST CORP	2.350% 01/15/2027 DD 07/19/16	\$ 1,333,882.60	\$ 1,304,968.42	1,260,000.00
COMCAST CORP	1.950% 01/15/2031 DD 05/28/20	\$ 1,205,032.50	\$ 1,224,737.39	1,250,000.00
COMCAST CORP	1.500% 02/15/2031 DD 08/25/20	\$ 472,755.00	\$ 471,932.81	500,000.00
COMCAST CORP		\$ 29,867,622.46	\$ 49,375,692.87	981,039.00
COMCAST CORP 144A	2.987% 11/01/2063 DD 08/19/21	\$ 1,537,874.00	\$ 1,518,441.12	1,600,000.00
COMERICA BANK	2.500% 07/23/2024 DD 07/23/19	\$ 527,035.00	\$ 516,223.72	500,000.00
COMERICA INC	3.700% 07/31/2023 DD 07/31/18	\$ 266,115.00	\$ 260,158.26	250,000.00
COMERICA INC		\$ 1,269,397.27	\$ 2,499,597.00	28,731.00
COMFORT SYSTEMS USA INC		\$ 1,086,922.31	\$ 1,517,739.60	15,340.00
COMM 2012-CCRE1 MOR CR1 D 144A	VAR RT 05/15/2045 DD 05/01/12	\$ 1,928,524.47	\$ 1,895,499.27	2,100,000.00
COMM 2012-CCRE1 MOR CR1 G 144A	2.462% 05/15/2045 DD 05/01/12	\$ 517,361.48	\$ 301,986.67	771,000.00
COMM 2012-CCRE1 MORTGAGE CR1 C	VAR RT 05/15/2045 DD 05/01/12	\$ 1,574,959.51	\$ 1,527,247.96	1,560,000.00
COMM 2012-CCRE2 MOR CR2 D 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 391,111.88	\$ 372,012.48	378,000.00
COMM 2012-CCRE2 MOR CR2 E 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 1,345,132.09	\$ 1,451,238.96	1,624,400.00
COMM 2012-CCRE2 MOR CR2 F 144A	4.250% 08/15/2045 DD 08/01/12	\$ 1,320,397.45	\$ 1,360,427.79	1,707,000.00
COMM 2012-CCRE2 MOR CR2 G 144A	4.250% 08/15/2045 DD 08/01/12	\$ 514,636.26	\$ 385,226.20	698,000.00

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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>
COMM 2012-LC4 MORTGAGE T LC4 C	VAR RT 12/10/2044 DD 03/01/12	\$ 474,617.52	\$ 475,095.96	490,000.00
COMM 2013-CCRE10 M CR10 D 144A	VAR RT 08/10/2046 DD 08/01/13	\$ 972,377.67	\$ 1,144,657.34	1,130,000.00
COMM 2013-CCRE12 MORTGA CR12 C	VAR RT 10/10/2046 DD 11/01/13	\$ 1,013,685.82	\$ 989,627.40	1,000,000.00
COMM 2013-CCRE9 MOR CR9 C 144A	VAR RT 07/10/2045 DD 07/01/13	\$ 788,078.83	\$ 740,257.23	782,000.00
COMM 2013-LC6 MORTG LC6 D 144A	VAR RT 01/10/2046 DD 01/01/13	\$ 1,862,742.24	\$ 2,057,500.90	2,075,000.00
COMM 2013-LC6 MORTG LC6 E 144A	3.500% 01/10/2046 DD 01/01/13	\$ 933,655.52	\$ 963,989.00	1,192,000.00
COMM 2014-CCRE15 M CR15 D 144A	VAR RT 02/10/2047 DD 02/01/14	\$ 353,381.95	\$ 404,137.50	395,000.00
COMM 2014-CCRE17 M CR17 E 144A	VAR RT 05/10/2047 DD 05/01/14	\$ 137,601.84	\$ 140,423.20	191,000.00
COMM 2014-UBS2 MOR UBS2 D 144A	VAR RT 03/10/2047 DD 03/01/14	\$ 1,187,890.85	\$ 1,274,756.14	1,288,000.00
COMM 2015-3BP MORTG 3BP F 144A	VAR RT 02/10/2035 DD 02/01/15	\$ 1,310,715.00	\$ 1,498,005.84	1,512,000.00
COMM 2017-COR2 MOR COR2 D 144A	3.000% 09/10/2050 DD 09/01/17	\$ 301,107.10	\$ 346,906.20	375,000.00
COMM 2018-HCLV MOR HCLV F 144A	VAR RT 09/15/2033 DD 09/27/18	\$ 727,475.26	\$ 670,306.18	735,000.00
COMM 2018-HCLV MOR HCLV G 144A	VAR RT 09/15/2033 DD 09/27/18	\$ 495,380.00	\$ 456,703.10	527,000.00
COMM 2021-LBA MORTG LBA G 144A	VAR RT 03/15/2038 DD 03/17/21	\$ 1,260,000.00	\$ 1,259,998.24	1,260,000.00
COMMERCE BANCSHARES INC/MO		\$ 899,002.71	\$ 1,658,902.42	24,133.00
COMMERCIAL METALS CO		\$ 2,916,268.54	\$ 4,160,358.18	114,642.00
COMMERCIAL VEHICLE GROUP INC		\$ 242,920.41	\$ 194,963.34	24,189.00
COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2052 DD 01/01/22	\$ 5,536,718.75	\$ 5,481,360.10	5,000,000.00
COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2052 DD 01/01/22	\$ 1,094,062.50	\$ 1,089,703.46	1,000,000.00
COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2052 DD 02/01/22	\$ 32,784,734.38	\$ 32,791,742.61	31,700,000.00
COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2052 DD 02/01/22	\$ 54,544,281.25	\$ 54,548,727.50	53,600,000.00
COMMIT TO PUR FNMA SF MTG	2.000% 01/01/2052 DD 01/01/22	\$ 6,668,070.31	\$ 6,679,356.56	6,700,000.00
COMMONSPIRIT HEALTH	4.187% 10/01/2049 DD 08/21/19	\$ 217,868.00	\$ 232,704.10	200,000.00
COMMONSPIRIT HEALTH	3.347% 10/01/2029 DD 08/21/19	\$ 324,774.00	\$ 319,014.13	300,000.00
COMMONSPIRIT HEALTH	2.782% 10/01/2030 DD 10/28/20	\$ 406,984.00	\$ 409,408.78	400,000.00
COMMONSPIRIT HEALTH	2.760% 10/01/2024 DD 08/21/19	\$ 316,194.00	\$ 309,401.72	300,000.00
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	\$ 936,477.00	\$ 1,009,539.41	700,000.00
COMMONWEALTH EDISON CO	5.900% 03/15/2036 DD 03/06/06	\$ 535,776.00	\$ 548,254.18	400,000.00
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	\$ 374,565.00	\$ 377,399.37	300,000.00
COMMONWEALTH EDISON CO	3.800% 10/01/2042 DD 10/01/12	\$ 207,057.55	\$ 208,398.82	185,000.00
COMMONWEALTH EDISON CO	3.750% 08/15/2047 DD 08/23/17	\$ 1,158,767.00	\$ 1,240,350.06	1,100,000.00
COMMONWEALTH EDISON CO	3.700% 08/15/2028 DD 08/14/18	\$ 50,358.50	\$ 54,853.16	50,000.00
COMMONWEALTH EDISON CO	3.200% 11/15/2049 DD 11/12/19	\$ 510,540.00	\$ 524,552.67	500,000.00
COMMONWEALTH EDISON CO	3.125% 03/15/2051 DD 03/09/21	\$ 736,695.00	\$ 725,692.99	700,000.00
COMMONWEALTH EDISON CO	2.200% 03/01/2030 DD 02/25/20	\$ 498,690.00	\$ 499,992.54	500,000.00
COMMSCOPE HOLDING CO INC		\$ 1,264,991.35	\$ 453,379.68	41,067.00
COMMUNITY BANK SYSTEM INC		\$ 3,278,623.10	\$ 3,822,388.08	51,321.00
COMMUNITY HEALTH NETWORK INC	3.099% 05/01/2050 DD 08/25/20	\$ 389,624.00	\$ 399,214.42	400,000.00
COMMUNITY HEALTH SYSTEMS INC		\$ 671,759.30	\$ 829,998.29	62,359.00
COMMUNITY HEALTHCARE TRUST INC		\$ 674,726.55	\$ 696,759.80	14,740.00
COMMUNITY TRUST BANCORP INC		\$ 628,618.00	\$ 654,019.17	14,997.00
COMMVault SYSTEMS INC		\$ 1,431,557.41	\$ 1,382,328.44	20,057.00
COMPASS GROUP PLC		\$ 10,588,661.44	\$ 12,689,567.94	567,462.00
COMPASS MINERALS INTERNATIONAL		\$ 962,804.75	\$ 757,107.76	14,822.00
COMPUTER PROGRAMS AND SYSTEMS		\$ 429,732.56	\$ 397,513.10	13,567.00
COMPX INTERNATIONAL INC		\$ 24,448.69	\$ 33,547.71	1,493.00
COMSCORE INC		\$ 290,440.79	\$ 220,540.20	66,030.00
COMSTOCK RESOURCES INC		\$ 552,034.15	\$ 706,200.37	87,293.00
COMTECH TELECOMMUNICATIONS COR		\$ 428,350.39	\$ 580,452.38	24,502.00
CONAGRA BRANDS INC	5.400% 11/01/2048 DD 10/22/18	\$ 310,661.00	\$ 336,682.84	250,000.00
CONAGRA BRANDS INC	5.300% 11/01/2038 DD 10/22/18	\$ 253,656.00	\$ 252,717.31	200,000.00
CONAGRA BRANDS INC	4.850% 11/01/2028 DD 10/22/18	\$ 736,646.10	\$ 726,727.67	630,000.00
CONAGRA BRANDS INC	4.600% 11/01/2025 DD 10/22/18	\$ 1,139,680.00	\$ 1,099,474.68	1,000,000.00
CONAGRA BRANDS INC	4.300% 05/01/2024 DD 10/22/18	\$ 2,180,060.00	\$ 2,128,178.02	2,000,000.00
CONAGRA BRANDS INC	3.200% 01/25/2023 DD 01/25/13	\$ 30,989.46	\$ 31,587.89	31,000.00
CONAGRA BRANDS INC	1.375% 11/01/2027 DD 10/16/20	\$ 494,085.00	\$ 477,510.72	500,000.00
CONAGRA BRANDS INC		\$ 3,023,721.07	\$ 3,436,173.00	100,620.00
CONCENTRIX CORP		\$ 713,769.79	\$ 1,625,620.62	9,101.00
CONCRETE PUMPING HOLDINGS INC		\$ 153,755.77	\$ 203,540.40	24,822.00
CONDUENT INC		\$ 1,350,753.97	\$ 857,529.24	160,586.00
CONMED CORP		\$ 1,522,278.32	\$ 1,795,957.44	12,669.00
CONNECTICUT LIGHT AND POWER CO	4.000% 04/01/2048 DD 03/28/18	\$ 840,993.00	\$ 837,367.23	700,000.00
CONNECTICUT LIGHT AND POWER CO	3.200% 03/15/2027 DD 03/10/17	\$ 547,730.00	\$ 531,719.60	500,000.00
CONNECTICUT LIGHT AND POWER CO	2.500% 01/15/2023 DD 01/15/13	\$ 628,066.25	\$ 633,735.09	625,000.00
CONNECTICUT LIGHT AND POWER CO	2.050% 07/01/2031 DD 06/30/21	\$ 513,160.00	\$ 492,336.51	500,000.00
CONNECTICUT ST	5.850% 03/15/2032 DD 04/30/08	\$ 405,120.00	\$ 389,802.00	300,000.00
CONNECTONE BANCORP INC		\$ 918,348.38	\$ 1,168,597.46	35,726.00
CONN'S INC		\$ 306,573.93	\$ 401,862.72	17,086.00
CONOCO FUNDING CO	7.250% 10/15/2031 DD 10/11/01	\$ 712,565.00	\$ 705,017.84	500,000.00
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	\$ 1,332,721.90	\$ 1,350,955.14	930,000.00
CONOCOPHILLIPS	5.900% 10/15/2032 DD 10/09/02	\$ 329,245.00	\$ 326,531.01	250,000.00
CONOCOPHILLIPS		\$ 16,444,892.06	\$ 20,958,690.06	290,367.00
CONOCOPHILLIPS 144A	4.850% 08/15/2048 DD 08/15/20	\$ 495,612.00	\$ 523,470.54	400,000.00
CONOCOPHILLIPS CO	6.950% 04/15/2029 DD 04/20/99	\$ 2,766,441.47	\$ 2,782,540.66	2,115,000.00
CONOCOPHILLIPS CO	5.950% 03/15/2046 DD 03/08/16	\$ 821,247.60	\$ 859,251.58	580,000.00
CONOCOPHILLIPS CO	4.950% 03/15/2026 DD 03/08/16	\$ 1,747,045.00	\$ 1,692,236.42	1,500,000.00
CONSENSUS CLOUD SOLUTIONS INC		\$ 378,340.79	\$ 427,485.69	7,387.00
CONSOL ENERGY INC		\$ 892,500.09	\$ 744,888.00	32,800.00
CONSOLIDATED COMMUNICATIONS HO		\$ 939,437.53	\$ 522,081.56	69,797.00
CONSOLIDATED EDISON CO OF NEW	5.850% 03/15/2036 DD 03/09/06	\$ 397,878.00	\$ 395,278.85	300,000.00
CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	\$ 832,435.50	\$ 808,127.85	650,000.00
CONSOLIDATED EDISON CO OF NEW	4.650% 12/01/2048 DD 11/30/18	\$ 619,900.00	\$ 618,514.49	500,000.00
CONSOLIDATED EDISON CO OF NEW	4.500% 05/15/2058 DD 05/10/18	\$ 360,954.00	\$ 366,928.86	300,000.00
CONSOLIDATED EDISON CO OF NEW	3.950% 04/01/2050 DD 03/31/20	\$ 1,117,765.00	\$ 1,142,397.40	1,000,000.00
CONSOLIDATED EDISON CO OF NEW	3.700% 11/15/2059 DD 11/08/19	\$ 319,668.00	\$ 320,175.51	300,000.00
CONSOLIDATED EDISON CO OF NEW	3.600% 06/15/2061 DD 06/08/21	\$ 798,780.00	\$ 791,557.00	750,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CONSOLIDATED EDISON CO OF NEW	3.350% 04/01/2030 DD 03/31/20	\$ 1,537,156.00	\$ 1,505,571.95	1,400,000.00
CONSOLIDATED EDISON INC	0.650% 12/01/2023 DD 12/03/20	\$ 153,544.68	\$ 151,747.84	153,000.00
CONSOLIDATED EDISON INC		\$ 5,358,170.92	\$ 6,491,913.48	76,089.00
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	\$ 174,559.50	\$ 167,167.91	150,000.00
CONSTELLATION BRANDS INC	4.500% 05/09/2047 DD 05/09/17	\$ 272,004.90	\$ 274,736.86	230,000.00
CONSTELLATION BRANDS INC	4.400% 11/15/2025 DD 10/29/18	\$ 564,540.00	\$ 548,054.04	500,000.00
CONSTELLATION BRANDS INC	4.250% 05/01/2023 DD 05/14/13	\$ 897,558.15	\$ 870,143.76	835,000.00
CONSTELLATION BRANDS INC	3.750% 05/01/2050 DD 04/27/20	\$ 214,660.00	\$ 218,448.81	200,000.00
CONSTELLATION BRANDS INC	3.700% 12/06/2028 DD 12/06/16	\$ 1,280,755.50	\$ 1,242,242.89	1,150,000.00
CONSTELLATION BRANDS INC	3.600% 02/15/2028 DD 02/07/18	\$ 727,192.39	\$ 863,772.68	800,000.00
CONSTELLATION BRANDS INC	3.500% 05/09/2027 DD 05/09/17	\$ 111,464.00	\$ 107,458.55	100,000.00
CONSTELLATION BRANDS INC	3.150% 08/01/2029 DD 07/27/19	\$ 160,984.50	\$ 158,206.27	150,000.00
CONSTELLATION BRANDS INC		\$ 3,848,488.63	\$ 8,625,838.90	34,370.00
CONSTELLATION ENERGY GENERATIO	6.250% 10/01/2039 DD 09/23/09	\$ 894,554.02	\$ 922,895.59	739,000.00
CONSTELLIUM SE		\$ 2,256,422.48	\$ 2,104,174.26	117,486.00
CONSTRUCTION PARTNERS INC		\$ 380,478.89	\$ 367,889.69	12,509.00
CONSUMERS ENERGY CO	3.500% 08/01/2051 DD 03/26/20	\$ 281,428.20	\$ 285,601.65	255,000.00
CONSUMERS ENERGY CO	3.100% 08/15/2050 DD 09/03/19	\$ 484,125.68	\$ 491,458.62	472,000.00
CONTAINER STORE GROUP INC/THE		\$ 324,626.97	\$ 304,399.98	30,501.00
CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	\$ 171,575.70	\$ 171,778.75	155,000.00
CONTINENTAL RESOURCES INC/OK	4.375% 01/15/2028 DD 12/08/17	\$ 469,443.30	\$ 470,256.75	435,000.00
CONTINENTAL RESOURCES INC/OK		\$ 567,421.21	\$ 585,192.24	13,074.00
CONVATEC GROUP PLC		\$ 2,696,703.08	\$ 2,834,370.00	1,083,425.00
CONVEY HEALTH SOLUTIONS HOLDIN		\$ 67,406.07	\$ 67,055.56	8,021.00
COOPER COS INC/THE		\$ 1,977,679.58	\$ 4,356,976.00	10,400.00
COOPERATIVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	\$ 416,667.00	\$ 418,543.41	300,000.00
COOPERATIVE RABOBANK UA	5.250% 08/04/2045 DD 08/04/15	\$ 391,755.00	\$ 394,513.54	300,000.00
COOPERATIVE RABOBANK UA	5.250% 05/24/2041 DD 05/24/11	\$ 406,632.00	\$ 420,631.24	300,000.00
COOPERATIVE RABOBANK UA	4.375% 08/04/2025 DD 08/04/15	\$ 263,182.76	\$ 258,906.92	239,000.00
COOPERATIVE RABOBANK UA	3.750% 07/21/2026 DD 07/21/16	\$ 1,094,030.00	\$ 1,076,926.40	1,000,000.00
COOPERATIVE RABOBANK UA/NY	3.375% 05/21/2025 DD 05/21/15	\$ 548,855.00	\$ 533,075.98	500,000.00
COOPERATIVE RABOBANK UA/NY	2.750% 01/10/2023 DD 01/10/18	\$ 3,112,780.00	\$ 3,063,090.00	3,000,000.00
COOPER-STANDARD HOLDINGS INC		\$ 1,143,673.45	\$ 361,540.53	16,133.00
COPA HOLDINGS SA		\$ 450,837.47	\$ 506,292.50	6,125.00
COPART INC		\$ 1,927,178.16	\$ 6,811,225.26	44,923.00
CORCEPT THERAPEUTICS INC		\$ 797,578.28	\$ 827,600.40	41,798.00
CORE & MAIN INC		\$ 115,068.40	\$ 135,134.36	4,454.00
CORE 2019-CORE MOR CORE E 144A	VAR RT 12/15/2031 DD 03/15/19	\$ 979,650.00	\$ 985,192.39	1,008,000.00
CORECARD CORP		\$ 116,496.70	\$ 125,634.40	3,238.00
CORECIVIC INC		\$ 2,006,194.05	\$ 1,146,809.22	115,026.00
COREPOINT LODGING INC		\$ 777,558.43	\$ 593,036.10	37,773.00
CORMEDIX INC		\$ 237,953.00	\$ 155,223.25	34,115.00
CORNERSTONE BUILDING BRANDS IN		\$ 364,678.44	\$ 417,879.84	23,961.00
CORNING INC	5.450% 11/15/2079 DD 11/19/19	\$ 557,496.00	\$ 528,060.27	400,000.00
CORNING INC	4.750% 03/15/2042 DD 02/21/12	\$ 703,206.00	\$ 755,695.82	600,000.00
CORNING INC	4.375% 11/15/2057 DD 11/13/17	\$ 313,944.00	\$ 356,647.62	300,000.00
CORNING INC		\$ 3,333,372.49	\$ 6,088,892.04	163,548.00
CORP ANDINA DE FOMENTO	2.750% 01/06/2023 DD 11/07/17	\$ 1,039,000.00	\$ 1,018,230.97	1,000,000.00
CORPORATE OFFICE PROPERTIES LP	2.750% 04/15/2031 DD 03/11/21	\$ 397,016.00	\$ 397,708.13	400,000.00
CORPORATE OFFICE PROPERTIES LP	2.000% 01/15/2029 DD 08/11/21	\$ 1,249,662.50	\$ 1,201,788.98	1,250,000.00
CORPORATE OFFICE PROPERTIES TR		\$ 2,991,331.62	\$ 3,004,677.25	107,425.00
CORSAIR GAMING INC		\$ 337,223.24	\$ 248,254.16	11,816.00
CORTEVA INC		\$ 4,209,043.45	\$ 7,500,026.40	158,630.00
CORTEXIME INC		\$ 689,723.99	\$ 110,336.66	8,743.00
CORVEL CORP		\$ 535,415.91	\$ 804,960.00	3,870.00
COSTAMARE INC		\$ 453,459.44	\$ 639,293.05	50,537.00
COSTAR GROUP INC		\$ 2,980,968.51	\$ 6,652,666.37	84,179.00
COSTCO WHOLESALE CORP	3.000% 05/18/2027 DD 05/18/17	\$ 60,086.40	\$ 64,474.55	60,000.00
COSTCO WHOLESALE CORP	2.750% 05/18/2024 DD 05/18/17	\$ 639,835.18	\$ 625,377.51	602,000.00
COSTCO WHOLESALE CORP	1.600% 04/20/2030 DD 04/20/20	\$ 588,235.00	\$ 581,255.23	600,000.00
COSTCO WHOLESALE CORP	1.375% 06/20/2027 DD 04/20/20	\$ 251,960.00	\$ 248,070.97	250,000.00
COSTCO WHOLESALE CORP		\$ 18,017,014.78	\$ 54,271,552.30	95,599.00
COTERRA ENERGY INC		\$ 3,612,270.61	\$ 3,317,007.99	174,579.37
COTERRA ENERGY INC 144A	3.900% 05/15/2027 DD 05/15/21	\$ 1,520,970.00	\$ 1,611,936.59	1,500,000.00
COTTAGE HEALTH OBLIGATED GROUP	3.304% 11/01/2049 DD 01/29/20	\$ 561,420.00	\$ 537,186.14	500,000.00
COTY INC		\$ 1,205,313.03	\$ 824,113.50	78,487.00
COUCHBASE INC		\$ 197,336.47	\$ 146,165.76	5,856.00
COUNCIL OF EUROPE DEVELOPMENT	2.625% 02/13/2023 DD 02/13/18	\$ 1,045,220.00	\$ 1,022,684.11	1,000,000.00
COUNCIL OF EUROPE DEVELOPMENT	1.375% 02/27/2025 DD 02/27/20	\$ 1,028,172.00	\$ 1,008,313.12	1,000,000.00
COUNCIL OF EUROPE DEVELOPMENT	0.875% 09/22/2026 DD 09/22/21	\$ 595,410.00	\$ 587,312.29	600,000.00
COUNCIL OF EUROPE DEVELOPMENT	0.375% 06/10/2024 DD 06/10/21	\$ 299,124.00	\$ 295,841.34	300,000.00
COUNTRYWIDE ASSET-BACKED 9 2A4	VAR RT 02/25/2036 DD 06/08/07	\$ 1,215,793.84	\$ 1,289,241.38	1,311,491.76
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		\$ 3,533,343.80	\$ 5,329,604.05	33,721.00
COURSERA INC		\$ 2,434,226.85	\$ 1,704,005.68	69,722.00
COUSINS PROPERTIES INC		\$ 5,162,922.89	\$ 6,150,917.12	152,704.00
COVENANT LOGISTICS GROUP INC		\$ 240,952.18	\$ 311,715.42	11,794.00
COVETRUS INC		\$ 2,017,544.66	\$ 1,965,127.88	98,404.00
COWEN INC		\$ 709,808.15	\$ 880,515.10	24,391.00
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	\$ 987,200.00	\$ 1,074,191.61	1,000,000.00
COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	\$ 199,662.00	\$ 212,283.74	200,000.00
CRA INTERNATIONAL INC		\$ 287,918.26	\$ 349,913.28	3,748.00
CRACKER BARREL OLD COUNTRY STO		\$ 1,440,185.05	\$ 1,321,004.16	10,269.00
CRANE CO		\$ 801,389.78	\$ 1,125,337.26	11,062.00

**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>
CRAWFORD & CO		\$ 140,776.07	\$ 117,533.08	15,692.00
CREDIT ACCEPTANCE CORP		\$ 485,364.51	\$ 1,308,655.04	1,903.00
CREDIT SUISSE AG/NEW YORK NY	3.625% 09/09/2024 DD 09/09/14	\$ 2,452,935.00	\$ 2,385,792.77	2,250,000.00
CREDIT SUISSE AG/NEW YORK NY	2.950% 04/09/2025 DD 04/09/20	\$ 1,047,870.00	\$ 1,046,733.64	1,000,000.00
CREDIT SUISSE AG/NEW YORK NY	1.250% 08/07/2026 DD 08/09/21	\$ 1,292,947.00	\$ 1,267,282.84	1,300,000.00
CREDIT SUISSE AG/NEW YORK NY	1.000% 05/05/2023 DD 06/05/20	\$ 253,480.00	\$ 250,654.57	250,000.00
CREDIT SUISSE AG/NEW YORK NY	0.495% 02/02/2024 DD 02/02/21	\$ 993,760.00	\$ 987,936.58	1,000,000.00
CREDIT SUISSE COMM SKLZ D 144A	VAR RT 01/15/2034 DD 02/20/19	\$ 544,856.01	\$ 536,051.91	542,400.00
CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	\$ 111,689.17	\$ 89,823.74	236,087.03
CREDIT SUISSE GROUP AG	4.875% 05/15/2045 DD 11/15/15	\$ 386,862.00	\$ 379,834.61	300,000.00
CREDIT SUISSE GROUP AG	4.550% 04/17/2026 DD 10/18/16	\$ 3,486,136.50	\$ 3,569,639.90	3,240,000.00
CREDIT SUISSE GROUP AG	3.800% 06/09/2023 DD 06/10/16	\$ 1,055,470.00	\$ 1,036,049.27	1,000,000.00
CREDIT SUISSE GROUP AG	3.750% 03/26/2025 DD 09/26/15	\$ 3,073,202.84	\$ 3,128,135.77	2,948,000.00
CREDIT SUISSE GROUP AG 144A	VAR RT 05/14/2032 DD 05/14/21	\$ 1,860,140.00	\$ 1,882,470.59	1,850,000.00
CREDIT SUISSE MORT ICE4 F 144A	VAR RT 05/15/2036 DD 06/05/19	\$ 714,000.00	\$ 711,248.32	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 2004 1 LTD	VAR RT 01/28/2040 DD 11/18/04	\$ 1,767,850.73	\$ 176.79	1,767,850.74
CRESCENT ENERGY INC		\$ 228,474.20	\$ 163,133.27	12,865.40
CRINETICS PHARMACEUTICALS INC		\$ 521,832.91	\$ 691,641.45	24,345.00
CROCS INC		\$ 2,909,258.40	\$ 3,230,502.90	25,195.00
CROSS COUNTRY HEALTHCARE INC		\$ 486,739.79	\$ 888,320.00	32,000.00
CROSSFIRST BANKSHARES INC		\$ 378,259.55	\$ 509,416.74	32,634.00
CROWDSTRIKE HOLDINGS INC		\$ 6,617,675.36	\$ 8,672,391.00	42,356.00
CROWN CASTLE INTERNATIONAL COR	4.150% 07/01/2050 DD 04/03/20	\$ 220,156.00	\$ 224,903.80	200,000.00
CROWN CASTLE INTERNATIONAL COR	4.000% 11/15/2049 DD 08/15/19	\$ 108,081.00	\$ 109,978.69	100,000.00
CROWN CASTLE INTERNATIONAL COR	3.700% 06/15/2026 DD 05/06/16	\$ 577,136.03	\$ 643,020.12	600,000.00
CROWN CASTLE INTERNATIONAL COR	3.650% 09/01/2027 DD 08/01/17	\$ 144,818.70	\$ 139,654.65	130,000.00
CROWN CASTLE INTERNATIONAL COR	3.300% 07/01/2030 DD 04/03/20	\$ 505,029.50	\$ 501,032.82	475,000.00
CROWN CASTLE INTERNATIONAL COR	3.250% 01/15/2051 DD 06/15/20	\$ 488,124.00	\$ 491,311.97	500,000.00
CROWN CASTLE INTERNATIONAL COR	3.200% 09/01/2024 DD 08/01/17	\$ 534,505.00	\$ 521,849.26	500,000.00
CROWN CASTLE INTERNATIONAL COR	3.150% 07/15/2023 DD 01/16/18	\$ 1,131,218.00	\$ 1,133,127.45	1,100,000.00
CROWN CASTLE INTERNATIONAL COR	2.900% 04/01/2041 DD 02/16/21	\$ 695,362.50	\$ 729,394.92	750,000.00
CROWN CASTLE INTERNATIONAL COR	2.250% 01/15/2032 DD 06/15/20	\$ 1,006,190.00	\$ 974,249.59	1,000,000.00
CROWN CASTLE INTERNATIONAL COR	1.350% 07/15/2025 DD 06/15/20	\$ 307,301.44	\$ 299,885.03	304,000.00
CROWN CASTLE INTERNATIONAL COR	1.050% 07/15/2026 DD 02/16/21	\$ 1,408,890.00	\$ 1,400,284.50	1,450,000.00
CROWN CASTLE INTERNATIONAL COR		\$ 9,258,338.77	\$ 19,342,474.62	92,663.00
CROWN HOLDINGS INC		\$ 1,504,026.77	\$ 3,000,678.12	27,126.00
CRSNT TRUST 2021-M MOON F 144A	VAR RT 04/15/2036 DD 04/15/21	\$ 336,000.00	\$ 335,469.25	336,000.00
CRSNT TRUST 2021-M MOON G 144A	VAR RT 04/15/2036 DD 04/15/21	\$ 189,000.00	\$ 188,707.45	189,000.00
CRYOPORT INC		\$ 938,688.30	\$ 1,037,723.46	17,538.00
CS DISCO INC		\$ 283,772.27	\$ 203,453.25	5,691.00
CSAIL 2017-C8 COMMER C8 D 144A	VAR RT 06/15/2050 DD 06/01/17	\$ 1,158,365.01	\$ 1,140,440.23	1,281,000.00
CSAIL 2017-CX10 CX10 UESD 144A	VAR RT 10/15/2032 DD 11/01/17	\$ 1,258,997.08	\$ 1,275,199.90	1,300,000.00
CSAIL 2017-CX9 COMM CX9 D 144A	VAR RT 09/15/2050 DD 09/01/17	\$ 459,908.59	\$ 474,498.76	528,000.00
CSAIL 2018-CX11 COMMER CX11 C	VAR RT 04/15/2051 DD 04/01/18	\$ 759,273.48	\$ 792,461.73	756,000.00
CSG HOLDING CO LTD	CN/200012	\$ 622,311.68	\$ 483,470.83	1,131,917.00
CSG SYSTEMS INTERNATIONAL INC		\$ 1,082,364.34	\$ 1,322,839.96	22,958.00
CSL LTD		\$ 4,021,308.72	\$ 16,085,102.97	76,100.00
CSMC 2020-FACT FACT F 144A	VAR RT 10/15/2037 DD 10/28/20	\$ 907,725.00	\$ 928,161.69	910,000.00
CSMC 2021-4SZN 4SZN A 144A	VAR RT 11/15/2023 DD 12/07/21	\$ 2,541,000.00	\$ 2,541,000.00	2,541,000.00
CSMC 2021-BRIT BRIT A 144A	VAR RT 05/15/2023 DD 06/24/21	\$ 1,400,120.00	\$ 1,392,994.65	1,400,120.00
CSMC SERIES 2019-U UVIL E 144A	VAR RT 12/15/2041 DD 12/01/19	\$ 863,919.95	\$ 830,032.53	945,000.00
CSMC TRUST 2017-CH CHOP F 144A	VAR RT 07/15/2032 DD 06/28/17	\$ 838,652.81	\$ 1,078,511.17	1,150,000.00
CSMC TRUST 2017-MO MOON E 144A	VAR RT 07/10/2034 DD 07/01/17	\$ 1,426,127.45	\$ 1,464,113.96	1,469,000.00
CSW INDUSTRIALS INC		\$ 759,325.79	\$ 785,831.72	6,502.00
CSWF 2021-SOP2 SOP2 F 144A	VAR RT 06/15/2034 DD 06/29/21	\$ 1,194,838.08	\$ 1,193,268.24	1,200,000.00
CSX CORP	6.220% 04/30/2040 DD 03/24/10	\$ 354,250.00	\$ 356,159.34	250,000.00
CSX CORP	4.500% 03/15/2049 DD 02/28/19	\$ 423,187.32	\$ 430,672.38	347,000.00
CSX CORP	4.300% 03/01/2048 DD 02/20/18	\$ 74,249.25	\$ 91,546.94	75,000.00
CSX CORP	4.250% 11/01/2066 DD 10/18/16	\$ 852,381.00	\$ 855,396.29	700,000.00
CSX CORP	4.250% 03/15/2029 DD 11/15/18	\$ 582,830.00	\$ 562,125.50	500,000.00
CSX CORP	4.100% 03/15/2044 DD 10/22/12	\$ 784,251.00	\$ 809,873.65	700,000.00
CSX CORP	3.800% 11/01/2046 DD 10/18/16	\$ 567,390.00	\$ 561,976.23	500,000.00
CSX CORP	3.800% 03/01/2028 DD 02/20/18	\$ 49,871.00	\$ 54,945.07	50,000.00
CSX CORP	3.350% 11/01/2025 DD 10/20/15	\$ 544,675.00	\$ 533,465.97	500,000.00
CSX CORP	3.250% 06/01/2027 DD 05/01/17	\$ 1,219,676.20	\$ 1,200,978.80	1,120,000.00
CSX CORP	2.500% 05/15/2051 DD 12/10/20	\$ 217,077.50	\$ 230,974.91	250,000.00
CSX CORP		\$ 6,427,612.22	\$ 18,312,440.80	487,033.00
CTO REALTY GROWTH INC		\$ 306,452.28	\$ 344,627.62	5,611.00
CTR PARTNERSHIP LP / CARE 144A	3.875% 06/30/2028 DD 06/17/21	\$ 405,000.00	\$ 413,100.00	405,000.00
CTS CORP		\$ 751,058.93	\$ 986,042.16	26,853.00
CUBESMART		\$ 1,435,099.36	\$ 2,546,210.31	44,741.00
CUBESMART LP	4.375% 02/15/2029 DD 01/30/19	\$ 565,370.00	\$ 564,733.71	500,000.00
CUE BIOPHARMA INC		\$ 160,766.78	\$ 149,495.58	13,218.00
CUE HEALTH INC		\$ 94,089.80	\$ 128,749.41	9,601.00
CULLEN/FROST BANKERS INC		\$ 951,131.35	\$ 1,555,199.52	12,336.00
CULLINAN ONCOLOGY INC		\$ 675,681.49	\$ 373,406.00	24,200.00
CUMMINS INC	2.600% 09/01/2050 DD 08/24/20	\$ 183,860.00	\$ 184,254.89	200,000.00
CUMMINS INC	1.500% 09/01/2030 DD 08/24/20	\$ 498,150.00	\$ 473,085.48	500,000.00
CUMMINS INC		\$ 4,090,759.01	\$ 6,727,873.88	30,842.00
CUREVAC NV		\$ 744,089.44	\$ 409,181.06	11,926.00
CURIOSITYSTREAM INC		\$ 296,326.35	\$ 131,734.95	22,215.00
CURIS INC		\$ 4,930,075.28	\$ 2,715,042.12	570,387.00
CURO GROUP HOLDINGS CORP		\$ 151,416.92	\$ 148,204.57	9,257.00
CURTIS-WRIGHT CORP		\$ 1,090,852.55	\$ 1,264,670.40	9,120.00
CUSHMAN & WAKEFIELD PLC		\$ 1,082,467.31	\$ 1,350,724.16	60,734.00

**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>
CUSTOM TRUCK ONE SOURCE INC		\$ 314,903.83	\$ 299,424.00	37,428.00
CUSTOMERS BANCORP INC		\$ 4,534,253.13	\$ 6,477,513.30	99,090.00
CUTERA INC		\$ 322,217.73	\$ 319,816.80	7,740.00
CVB FINANCIAL CORP		\$ 2,576,482.34	\$ 2,631,995.53	122,933.00
CVR ENERGY INC		\$ 801,648.32	\$ 477,185.47	28,387.00
CVRX INC		\$ 1,795,233.24	\$ 1,108,086.92	90,604.00
CVS HEALTH CORP	5.300% 12/05/2043 DD 12/05/13	\$ 640,600.00	\$ 659,977.57	500,000.00
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	\$ 1,664,077.50	\$ 1,754,816.50	1,350,000.00
CVS HEALTH CORP	5.050% 03/25/2048 DD 03/09/18	\$ 1,900,965.00	\$ 1,961,156.79	1,500,000.00
CVS HEALTH CORP	4.780% 03/25/2038 DD 03/09/18	\$ 2,056,979.50	\$ 2,495,360.25	2,050,000.00
CVS HEALTH CORP	4.300% 03/25/2028 DD 03/09/18	\$ 1,590,381.10	\$ 1,784,277.71	1,590,000.00
CVS HEALTH CORP	4.250% 04/01/2050 DD 03/31/20	\$ 482,011.00	\$ 543,876.84	450,000.00
CVS HEALTH CORP	4.125% 04/01/2040 DD 03/31/20	\$ 688,198.00	\$ 803,664.07	700,000.00
CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	\$ 2,043,127.92	\$ 2,065,550.11	1,922,000.00
CVS HEALTH CORP	3.750% 04/01/2030 DD 03/31/20	\$ 1,754,405.00	\$ 1,743,200.70	1,590,000.00
CVS HEALTH CORP	3.250% 08/15/2029 DD 08/15/19	\$ 96,748.00	\$ 101,288.54	95,000.00
CVS HEALTH CORP	2.875% 06/01/2026 DD 05/25/16	\$ 282,663.94	\$ 273,627.37	262,000.00
CVS HEALTH CORP	2.700% 08/21/2040 DD 08/21/20	\$ 2,427,105.49	\$ 2,447,393.12	2,541,000.00
CVS HEALTH CORP	2.625% 08/15/2024 DD 08/15/19	\$ 518,000.00	\$ 517,705.01	500,000.00
CVS HEALTH CORP	2.125% 09/15/2031 DD 08/18/21	\$ 493,160.00	\$ 489,633.76	500,000.00
CVS HEALTH CORP	1.875% 02/28/2031 DD 12/16/20	\$ 1,900,770.00	\$ 1,918,813.80	2,000,000.00
CVS HEALTH CORP	1.750% 08/21/2030 DD 08/21/20	\$ 1,868,022.00	\$ 1,858,251.58	1,950,000.00
CVS HEALTH CORP	1.300% 08/21/2027 DD 08/21/20	\$ 2,967,010.00	\$ 2,908,265.97	3,000,000.00
CVS HEALTH CORP		\$ 18,770,912.35	\$ 29,206,659.20	283,120.00
CWABS ASSET-BACKED CERT 16 MV2	VAR RT 05/25/2036 DD 12/28/05	\$ 2,896,875.00	\$ 2,992,010.40	3,000,000.00
CWABS ASSET-BACKED CERTI 7 MV5	VAR RT 11/25/2035 DD 06/28/05	\$ 599,625.00	\$ 597,845.04	600,000.00
CWMBS REPERFORMING LN 03-R1	VAR RT 02/25/2043 DD 02/01/03	\$ 19,605.68	\$ 2,215.30	35,152.82
CYMABAY THERAPEUTICS INC		\$ 277,842.97	\$ 224,813.94	66,513.00
CYRUSONE INC		\$ 1,475,181.75	\$ 2,386,641.72	26,601.00
CYRUSONE LP / CYRUSONE FINANCE	2.900% 11/15/2024 DD 12/05/19	\$ 530,095.00	\$ 516,105.00	500,000.00
CYTEIR THERAPEUTICS INC		\$ 92,001.90	\$ 59,033.04	5,192.00
CYTEK BIOSCIENCES INC		\$ 220,749.46	\$ 144,252.48	8,839.00
CYTOKINETICS INC		\$ 1,041,767.53	\$ 1,699,450.30	37,285.00
CYTOMX THERAPEUTICS INC		\$ 209,189.97	\$ 144,972.73	33,481.00
CYTOSORBENTS CORP		\$ 145,331.39	\$ 75,931.18	18,122.00
DAEWOO ENGINEERING & CONSTRUCT		\$ 398,856.31	\$ 300,743.89	61,960.00
DAILY JOURNAL CORP		\$ 368,403.98	\$ 412,379.88	1,156.00
DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	\$ 2,316,331.40	\$ 2,433,421.30	1,635,000.00
DAKTRONICS INC		\$ 268,993.50	\$ 178,083.20	35,264.00
DALLAS-FORT WORTH TX INTERNATI	3.089% 11/01/2040 DD 08/12/20	\$ 594,008.90	\$ 604,685.10	590,000.00
DANA INC		\$ 2,102,935.25	\$ 2,245,898.76	98,418.00
DANAHER CORP	2.800% 12/10/2051 DD 12/10/21	\$ 394,872.00	\$ 394,442.18	400,000.00
DANAHER CORP		\$ 14,972,019.53	\$ 45,068,776.83	136,983.00
DANIMER SCIENTIFIC INC		\$ 593,408.27	\$ 333,702.84	39,167.00
DARDEN RESTAURANTS INC	4.550% 02/15/2048 DD 02/22/18	\$ 19,719.80	\$ 23,123.68	20,000.00
DARDEN RESTAURANTS INC	3.850% 05/01/2027 DD 04/18/17	\$ 273,390.00	\$ 270,630.43	250,000.00
DARDEN RESTAURANTS INC		\$ 2,144,528.30	\$ 4,209,333.52	27,943.00
DARIOHEALTH CORP		\$ 239,467.26	\$ 164,420.69	12,677.00
DARLING INGREDIENTS INC		\$ 2,325,530.56	\$ 2,403,808.68	34,692.00
DASEKE INC		\$ 156,793.09	\$ 174,746.20	17,405.00
DASSAULT SYST SHS		\$ 3,822,617.12	\$ 12,284,051.46	206,500.00
DATADOG INC		\$ 18,169,530.37	\$ 25,811,344.98	144,918.00
DATTO HOLDING CORP		\$ 129,646.94	\$ 123,001.80	4,668.00
DAVE & BUSTER'S ENTERTAINMENT		\$ 808,630.56	\$ 1,180,300.80	30,737.00
DAVITA INC		\$ 927,029.16	\$ 1,776,134.88	15,613.00
DAY ONE BIOPHARMACEUTICALS INC		\$ 170,510.24	\$ 126,021.15	7,479.00
DBCCRE 2014-ARCP M ARCP D 144A	VAR RT 01/10/2034 DD 01/01/14	\$ 524,037.50	\$ 540,363.51	530,000.00
DBCCRE 2014-ARCP M ARCP E 144A	VAR RT 01/10/2034 DD 01/01/14	\$ 1,746,273.91	\$ 1,867,365.93	1,849,000.00
DBGS 2018-C1 MORTGAG C1 D 144A	VAR RT 10/15/2051 DD 10/01/18	\$ 992,407.50	\$ 998,229.74	1,092,000.00
DBGS 2018-C1 MORTGAGE TRU C1 C	VAR RT 10/15/2051 DD 10/01/18	\$ 286,374.38	\$ 353,348.55	336,000.00
DBGS 2019-1735 MOR 1735 F 144A	VAR RT 04/10/2037 DD 04/01/19	\$ 1,149,205.00	\$ 1,127,203.28	1,241,000.00
DBJPM 16-C3 MORTGAGE TRUS C3 C	VAR RT 08/10/2049 DD 08/01/16	\$ 681,741.15	\$ 684,827.78	700,000.00
DBUBS 2011-LC3 MOR LC3A D 144A	VAR RT 08/10/2044 DD 08/01/11	\$ 990,303.67	\$ 956,420.00	986,000.00
DC OFFICE TRUST 201 MTC E 144A	VAR RT 09/15/2045 DD 10/01/19	\$ 420,016.96	\$ 408,084.73	440,000.00
DECIPHERA PHARMACEUTICALS INC		\$ 644,933.28	\$ 193,270.14	19,782.00
DECKERS OUTDOOR CORP		\$ 2,267,499.00	\$ 2,152,803.87	5,877.00
DEERE & CO	3.900% 06/09/2042 DD 06/08/12	\$ 856,139.00	\$ 831,105.10	700,000.00
DEERE & CO	3.100% 04/15/2030 DD 03/30/20	\$ 976,166.00	\$ 969,963.28	900,000.00
DEERE & CO	2.750% 04/15/2025 DD 03/30/20	\$ 534,305.00	\$ 522,313.38	500,000.00
DEERE & CO		\$ 8,066,472.03	\$ 20,792,163.82	60,638.00
DEL TACO RESTAURANTS INC		\$ 331,993.12	\$ 356,779.65	28,657.00
DELEK US HOLDINGS INC		\$ 1,796,856.38	\$ 936,889.99	62,501.00
DELIVERY HERO SE		\$ 4,386,949.12	\$ 3,900,596.00	35,000.00
DELL INTERNATIONAL LLC / 144A	3.450% 12/15/2051 DD 12/13/21	\$ 587,784.00	\$ 576,062.66	600,000.00
DELL INTERNATIONAL LLC / 144A	3.375% 12/15/2041 DD 12/13/21	\$ 395,976.00	\$ 395,456.42	400,000.00
DELL INTERNATIONAL LLC / EMC C	8.350% 07/15/2046 DD 01/15/21	\$ 341,466.52	\$ 370,739.23	223,000.00
DELL INTERNATIONAL LLC / EMC C	8.100% 07/15/2036 DD 01/15/21	\$ 1,190,429.62	\$ 1,454,649.26	956,000.00
DELL INTERNATIONAL LLC / EMC C	6.200% 07/15/2030 DD 01/15/21	\$ 191,085.00	\$ 189,280.37	150,000.00
DELL INTERNATIONAL LLC / EMC C	6.100% 07/15/2027 DD 01/15/21	\$ 730,795.00	\$ 775,329.66	650,000.00
DELL INTERNATIONAL LLC / EMC C	6.020% 06/15/2026 DD 06/15/21	\$ 3,124,717.43	\$ 3,046,824.50	2,636,000.00
DELL INTERNATIONAL LLC / EMC C	5.850% 07/15/2025 DD 01/15/21	\$ 540,040.00	\$ 566,723.12	500,000.00
DELL INTERNATIONAL LLC / EMC C	5.450% 06/15/2023 DD 06/15/21	\$ 1,241,442.77	\$ 1,202,578.15	1,140,000.00
DELL INTERNATIONAL LLC / EMC C	5.300% 10/01/2029 DD 04/01/21	\$ 3,455,068.80	\$ 3,347,785.98	2,856,000.00
DELL INTERNATIONAL LLC / EMC C	4.900% 10/01/2026 DD 04/01/21	\$ 290,142.50	\$ 281,580.86	250,000.00
DELL INTERNATIONAL LLC / EMC C	4.000% 07/15/2024 DD 01/15/21	\$ 514,243.20	\$ 509,327.36	480,000.00
DELL TECHNOLOGIES INC		\$ 1,838,459.52	\$ 3,272,183.35	58,255.00

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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>
DELTA AIR LINES INC		\$ 3,741,178.63	\$ 5,367,051.80	137,335.00
DELUXE CORP		\$ 1,647,214.74	\$ 1,277,207.36	39,776.00
DENALI THERAPEUTICS INC		\$ 1,985,377.40	\$ 1,757,864.40	39,414.00
DENBURY INC		\$ 1,525,042.22	\$ 1,686,511.80	22,020.00
DENNY'S CORP		\$ 510,935.19	\$ 563,408.00	35,213.00
DENTSPLY SIRONA INC		\$ 2,108,797.18	\$ 2,603,328.77	46,663.00
DERMTECH INC		\$ 358,766.40	\$ 163,324.60	10,337.00
DESIGN THERAPEUTICS INC		\$ 309,120.04	\$ 369,065.58	17,238.00
DESIGNER BRANDS INC		\$ 408,141.96	\$ 376,380.27	26,487.00
DESKTOP METAL INC		\$ 995,402.58	\$ 577,555.79	116,677.94
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/26/2025 DD 11/26/19	\$ 4,073,246.00	\$ 4,223,795.33	4,000,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/24/2026 DD 11/24/20	\$ 1,006,590.00	\$ 998,358.86	1,000,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2027 DD 11/16/21	\$ 1,248,317.50	\$ 1,249,443.24	1,250,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2022 DD 11/16/17	\$ 1,500,000.00	\$ 1,509,262.94	1,500,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/18/2031 DD 09/18/20	\$ 2,417,574.50	\$ 2,473,285.49	2,350,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/18/2024 DD 09/18/20	\$ 2,841,875.00	\$ 2,836,015.56	2,800,000.00
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 05/28/2032 DD 05/28/21	\$ 2,422,271.50	\$ 2,367,948.27	2,350,000.00
DEUTSCHE BANK AG/NEW YORK NY	3.950% 02/27/2023 DD 02/27/18	\$ 884,536.40	\$ 861,000.66	835,000.00
DEUTSCHE BANK AG/NEW YORK NY	3.700% 05/30/2024 DD 05/30/18	\$ 375,471.35	\$ 364,622.11	347,000.00
DEUTSCHE BANK AG/NEW YORK NY	1.686% 03/19/2026 DD 03/19/21	\$ 506,895.00	\$ 497,536.82	500,000.00
DEUTSCHE BANK AG/NEW YORK NY	0.962% 11/08/2023 DD 11/08/21	\$ 999,070.00	\$ 998,219.80	1,000,000.00
DEUTSCHE BANK AG/NEW YORK NY	0.898% 05/28/2024 DD 05/28/21	\$ 498,345.00	\$ 495,632.83	500,000.00
DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	\$ 2,333,734.20	\$ 2,398,213.69	1,650,000.00
DEUTSCHE TELEKOM INTERNATIONAL	9.250% 06/01/2032 DD 05/29/02	\$ 330,936.00	\$ 318,958.83	200,000.00
DEVON ENERGY CORP	7.875% 09/30/2031 DD 10/03/01	\$ 852,108.00	\$ 848,801.83	600,000.00
DEVON ENERGY CORP	5.850% 12/15/2025 DD 12/15/15	\$ 573,007.26	\$ 559,113.48	489,000.00
DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	\$ 929,670.00	\$ 940,741.03	750,000.00
DEVON ENERGY CORP	5.250% 10/15/2027 DD 10/15/21	\$ 91,610.45	\$ 89,665.97	85,000.00
DEVON ENERGY CORP	5.250% 09/15/2024 DD 09/15/21	\$ 1,670,700.00	\$ 1,622,893.38	1,500,000.00
DEVON ENERGY CORP	5.000% 06/15/2045 DD 06/16/15	\$ 230,680.00	\$ 241,744.29	200,000.00
DEVON ENERGY CORP	4.750% 05/15/2042 DD 05/14/12	\$ 272,127.50	\$ 289,457.75	250,000.00
DEVON ENERGY CORP	4.500% 01/15/2030 DD 07/15/21	\$ 547,775.00	\$ 536,797.41	500,000.00
DEVON ENERGY CORP		\$ 5,299,837.59	\$ 6,382,008.05	144,881.00
DEXCOM INC		\$ 3,680,914.37	\$ 11,124,530.10	20,718.00
DGB FINANCIAL GROUP INC		\$ 5,294,627.82	\$ 4,639,075.08	587,921.00
DH EUROPE FINANCE II SARL	3.400% 11/15/2049 DD 11/07/19	\$ 314,955.00	\$ 321,470.28	300,000.00
DH EUROPE FINANCE II SARL	3.250% 11/15/2039 DD 11/07/19	\$ 820,735.00	\$ 800,629.03	750,000.00
DHT HOLDINGS INC		\$ 723,653.79	\$ 698,926.92	134,668.00
DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	\$ 912,579.00	\$ 978,791.12	700,000.00
DIAGEO CAPITAL PLC	3.500% 09/18/2023 DD 05/18/18	\$ 629,307.90	\$ 609,114.57	585,000.00
DIAGEO CAPITAL PLC	2.625% 04/29/2023 DD 04/29/13	\$ 2,066,460.00	\$ 2,042,971.46	2,000,000.00
DIAGEO CAPITAL PLC	2.375% 10/24/2029 DD 10/03/19	\$ 756,772.50	\$ 765,933.19	750,000.00
DIAGEO CAPITAL PLC	2.125% 04/29/2032 DD 04/29/20	\$ 503,087.00	\$ 495,928.89	500,000.00
DIAMOND HILL INVESTMENT GROUP		\$ 408,055.11	\$ 556,274.72	2,864.00
DIAMOND INFRASTRUCTURE 1A C 144A	3.475% 04/15/2049 DD 06/15/21	\$ 323,000.00	\$ 321,132.74	323,000.00
DIAMONDBACK ENERGY INC	4.400% 03/24/2051 DD 03/24/21	\$ 101,779.00	\$ 114,621.01	100,000.00
DIAMONDBACK ENERGY INC	3.250% 12/01/2026 DD 12/05/19	\$ 335,585.25	\$ 332,206.68	315,000.00
DIAMONDBACK ENERGY INC	2.875% 12/01/2024 DD 12/05/19	\$ 1,244,843.68	\$ 1,219,998.53	1,176,000.00
DIAMONDBACK ENERGY INC		\$ 3,247,591.42	\$ 4,185,550.65	38,809.00
DIAMONDRACK HOSPITALITY CO	PF 8.250% CUMULATIVE	\$ 277,500.00	\$ 308,580.00	11,100.00
DIAMONDRACK HOSPITALITY CO		\$ 1,917,998.36	\$ 1,913,533.59	199,119.00
DICE THERAPEUTICS INC		\$ 213,322.50	\$ 227,334.42	8,982.00
DICK'S SPORTING GOODS INC		\$ 2,502,259.41	\$ 6,370,446.00	55,400.00
DIEBOLD NIXDORF INC		\$ 389,277.11	\$ 286,197.20	31,624.00
DIGI INTERNATIONAL INC		\$ 527,107.53	\$ 792,652.77	32,261.00
DIGIMARC CORP		\$ 156,747.53	\$ 221,561.76	5,612.00
DIGITAL MEDIA SOLUTIONS INC		\$ 19,183.97	\$ 9,937.62	2,079.00
DIGITAL REALTY TRUST INC		\$ 16,475,977.93	\$ 23,359,044.03	132,069.00
DIGITAL REALTY TRUST LP	3.700% 08/15/2027 DD 08/07/17	\$ 1,692,950.00	\$ 1,625,498.34	1,500,000.00
DIGITAL REALTY TRUST LP	3.600% 07/01/2029 DD 06/14/19	\$ 556,435.00	\$ 541,181.22	500,000.00
DIGITAL TURBINE INC		\$ 2,041,376.59	\$ 2,403,981.84	39,416.00
DIGITALBRIDGE GROUP INC	PF 7.150% CUMULATIVE	\$ 697,987.67	\$ 780,689.00	29,900.00
DIGITALBRIDGE GROUP INC	PF 7.125% CUMULATIVE	\$ 524,779.59	\$ 572,512.30	22,390.00
DIGITALBRIDGE GROUP INC	5.000% 04/15/2023 DD 04/10/13	\$ 10,200.00	\$ 10,306.38	10,000.00
DIGITALBRIDGE GROUP INC		\$ 1,927,266.25	\$ 3,865,611.47	464,059.00
DIGITALBRIDGE ISSUE 1A A2 144A	3.933% 09/25/2051 DD 07/09/21	\$ 841,000.00	\$ 833,473.05	841,000.00
DIGITALBRIDGE OPERATING C 144A	5.750% 07/15/2025 DD 07/21/20	\$ 10,000.00	\$ 37,301.00	10,000.00
DIGITALOCEAN HOLDINGS INC		\$ 1,756,449.02	\$ 1,853,052.44	23,068.00
DIGNITY HEALTH	5.267% 11/01/2064 DD 10/15/14	\$ 682,037.00	\$ 731,853.48	525,000.00
DILLARD'S INC		\$ 610,924.03	\$ 1,356,430.72	5,536.00
DIME COMMUNITY BANCSHARES INC		\$ 1,035,026.96	\$ 1,154,724.72	32,842.00
DINE BRANDS GLOBAL INC		\$ 554,093.89	\$ 536,810.61	7,081.00
DIODES INC		\$ 6,433,974.32	\$ 10,875,802.02	99,042.00
DISCOVER BANK	4.650% 09/13/2028 DD 09/13/18	\$ 274,374.36	\$ 265,514.10	234,000.00
DISCOVER BANK	4.250% 03/13/2026 DD 03/13/14	\$ 477,898.19	\$ 545,150.74	500,000.00
DISCOVER BANK	4.200% 08/08/2023 DD 08/08/13	\$ 867,426.60	\$ 850,631.62	810,000.00
DISCOVER BANK	3.450% 07/27/2026 DD 07/27/16	\$ 613,441.50	\$ 587,068.38	555,000.00
DISCOVER BANK	2.450% 09/12/2024 DD 09/12/19	\$ 210,731.05	\$ 203,690.10	199,000.00
DISCOVER FINANCIAL SERVICES	4.100% 02/09/2027 DD 02/09/17	\$ 1,680,240.00	\$ 1,625,828.81	1,500,000.00
DISCOVER FINANCIAL SERVICES	3.950% 11/06/2024 DD 11/06/14	\$ 800,208.11	\$ 845,507.69	795,000.00
DISCOVER FINANCIAL SERVICES		\$ 3,397,705.05	\$ 7,432,241.40	64,315.00
DISCOVERY COMMUNICATIONS LLC	5.200% 09/20/2047 DD 09/21/17	\$ 695,944.00	\$ 743,740.92	600,000.00
DISCOVERY COMMUNICATIONS LLC	4.650% 05/15/2050 DD 05/18/20	\$ 556,510.00	\$ 586,552.61	500,000.00
DISCOVERY COMMUNICATIONS LLC	4.125% 05/15/2029 DD 05/21/19	\$ 266,858.95	\$ 259,803.40	235,000.00
DISCOVERY COMMUNICATIONS LLC	4.000% 09/15/2055 DD 03/15/21	\$ 764,657.20	\$ 956,105.41	905,000.00
DISCOVERY COMMUNICATIONS LLC	3.950% 03/20/2028 DD 09/21/17	\$ 1,098,310.00	\$ 1,086,792.72	1,000,000.00

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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>
DISCOVERY COMMUNICATIONS LLC	3.625% 05/15/2030 DD 05/18/20	\$ 1,099,530.00	\$ 1,069,066.19	1,000,000.00
DISCOVERY COMMUNICATIONS LLC	2.950% 03/20/2023 DD 09/21/17	\$ 676,629.50	\$ 664,791.35	650,000.00
DISCOVERY INC		\$ 972,258.83	\$ 875,829.24	37,206.00
DISCOVERY INC		\$ 1,658,605.11	\$ 1,560,818.20	68,158.00
DISH NETWORK CORP		\$ 2,225,268.06	\$ 1,796,040.60	55,365.00
DIST OF COLUMBIA INCOME TAX SE	5.591% 12/01/2034 DD 12/22/09	\$ 980,109.95	\$ 917,923.90	730,000.00
DIST OF COLUMBIA WTR & SWR AUT	4.814% 10/01/2114 DD 07/23/14	\$ 375,868.00	\$ 423,724.74	282,000.00
DIVERSEY HOLDINGS LTD		\$ 156,759.67	\$ 120,349.02	9,042.00
DIVERSIFIED HEALTHCARE TRUST		\$ 2,614,279.10	\$ 1,382,583.42	447,438.00
DKSH HOLDINGS MALAYSIA BHD		\$ 333,069.59	\$ 287,930.87	249,900.00
DMC GLOBAL INC		\$ 314,139.14	\$ 323,574.09	8,169.00
DOCUSIGN INC		\$ 5,544,076.21	\$ 8,528,141.52	55,992.00
DOLBY LABORATORIES INC		\$ 553,800.08	\$ 1,238,145.66	13,003.00
DOLLAR GENERAL CORP	4.125% 04/03/2050 DD 04/03/20	\$ 228,668.00	\$ 230,846.45	200,000.00
DOLLAR GENERAL CORP	3.500% 04/03/2030 DD 04/03/20	\$ 1,078,640.00	\$ 1,080,642.28	1,000,000.00
DOLLAR GENERAL CORP	3.250% 04/15/2023 DD 04/11/13	\$ 663,220.00	\$ 665,706.14	650,000.00
DOLLAR GENERAL CORP		\$ 4,729,710.50	\$ 12,176,610.39	51,633.00
DOLLAR TREE INC	4.200% 05/15/2028 DD 04/19/18	\$ 1,603,129.20	\$ 1,599,319.94	1,435,000.00
DOLLAR TREE INC		\$ 3,457,925.26	\$ 6,995,788.20	49,785.00
DOMETIC GROUP AB		\$ 136,046.07	\$ 189,188.02	14,400.00
DOMINION ENERGY INC	STEP 08/15/2024 DD 05/15/2019	\$ 1,063,950.00	\$ 1,035,097.11	1,000,000.00
DOMINION ENERGY INC	5.950% 06/15/2035 DD 06/20/05	\$ 412,845.00	\$ 391,276.72	300,000.00
DOMINION ENERGY INC	4.700% 12/01/2044 DD 11/25/14	\$ 471,824.00	\$ 493,198.06	400,000.00
DOMINION ENERGY INC	3.375% 04/01/2030 DD 04/03/20	\$ 818,047.50	\$ 795,909.33	750,000.00
DOMINION ENERGY INC	3.300% 04/15/2041 DD 04/05/21	\$ 399,648.00	\$ 415,470.72	400,000.00
DOMINION ENERGY INC	2.250% 08/15/2031 DD 08/12/21	\$ 301,176.00	\$ 292,983.90	300,000.00
DOMINION ENERGY INC	1.450% 04/15/2026 DD 04/05/21	\$ 1,598,366.00	\$ 1,581,477.67	1,600,000.00
DOMINION ENERGY INC		\$ 11,947,771.43	\$ 13,610,520.00	173,250.00
DOMINO'S PIZZA INC		\$ 1,359,233.60	\$ 4,451,999.37	7,889.00
DOMO INC		\$ 950,363.10	\$ 634,433.60	12,791.00
DONALDSON CO INC		\$ 1,169,800.17	\$ 1,613,590.54	27,229.00
DONEGAL GROUP INC		\$ 217,854.47	\$ 199,402.66	13,954.00
DONGSUNG FINETEC CO LTD		\$ 526,528.52	\$ 584,427.50	60,412.00
DONGWON INDUSTRIES CO LTD		\$ 462,887.71	\$ 457,532.83	2,396.00
DONNELLEY FINANCIAL SOLUTIONS		\$ 631,789.37	\$ 1,287,770.52	27,318.00
DOORDASH INC		\$ 6,085,542.50	\$ 4,612,475.30	30,977.00
DORIAN LPG LTD		\$ 293,066.29	\$ 349,292.25	27,525.00
DORMAKABA HOLDING AG		\$ 155,232.57	\$ 182,146.19	275.00
DORMAN PRODUCTS INC		\$ 1,081,451.89	\$ 1,321,425.93	11,693.00
DOUBLEVERIFY HOLDINGS INC		\$ 1,532,843.68	\$ 1,720,309.76	51,692.00
DOUGLAS DYNAMICS INC		\$ 368,323.28	\$ 387,592.38	9,923.00
DOUGLAS ELLIMAN INC		\$ 499,077.11	\$ 726,156.00	63,144.00
DOUGLAS EMMETT INC		\$ 947,529.01	\$ 1,130,122.50	33,735.00
DOVER CORP		\$ 1,978,218.38	\$ 5,599,999.20	30,837.00
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	\$ 887,124.77	\$ 862,450.90	641,000.00
DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	\$ 684,920.00	\$ 725,256.73	600,000.00
DOW CHEMICAL CO/THE	4.375% 11/15/2042 DD 11/14/12	\$ 1,500,220.00	\$ 1,476,259.26	1,250,000.00
DOW CHEMICAL CO/THE	3.600% 11/15/2050 DD 08/26/20	\$ 1,391,416.00	\$ 1,407,745.05	1,300,000.00
DOW CHEMICAL CO/THE	2.100% 11/15/2030 DD 08/26/20	\$ 147,715.50	\$ 147,462.26	150,000.00
DOW INC		\$ 7,266,472.91	\$ 9,116,775.76	160,733.00
DR HORTON INC	2.500% 10/15/2024 DD 10/10/19	\$ 1,277,584.10	\$ 1,245,031.57	1,210,000.00
DR HORTON INC		\$ 2,388,902.67	\$ 7,751,572.20	71,476.00
DRAFTKINGS INC		\$ 3,369,566.70	\$ 1,792,335.09	65,247.00
DRIL-QUIP INC		\$ 1,327,889.68	\$ 663,471.84	33,713.00
DRIVE SHACK INC		\$ 175,352.29	\$ 82,260.75	57,525.00
DRIVEN BRANDS HOLDINGS INC		\$ 361,981.04	\$ 440,422.00	13,100.00
DROPBOX INC		\$ 1,752,168.79	\$ 1,667,713.86	67,959.00
DS SMITH PLC		\$ 2,679,970.04	\$ 3,148,658.22	605,700.00
DSP GROUP INC		\$ 339,837.12	\$ 471,778.72	21,464.00
DT MIDSTREAM INC		\$ 596,629.29	\$ 1,042,749.34	21,733.00
DTE ELECTRIC CO	3.950% 03/01/2049 DD 02/15/19	\$ 334,371.00	\$ 354,507.41	300,000.00
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	\$ 804,776.00	\$ 774,423.36	700,000.00
DTE ELECTRIC CO	2.625% 03/01/2031 DD 04/06/20	\$ 530,825.00	\$ 514,506.09	500,000.00
DTE ELECTRIC CO	1.900% 04/01/2028 DD 03/29/21	\$ 500,695.00	\$ 495,031.72	500,000.00
DTE ENERGY CO	1.050% 06/01/2025 DD 08/06/20	\$ 997,860.00	\$ 979,762.67	1,000,000.00
DTE ENERGY CO		\$ 3,018,112.19	\$ 4,957,204.26	41,469.00
DTZ/CUSHMAN 1/20 COV-LITE TLB		\$ 1,451,736.09	\$ 1,447,825.86	1,459,031.22
DUCK CREEK TECHNOLOGIES INC		\$ 657,819.07	\$ 424,581.11	14,101.00
DUCKHORN PORTFOLIO INC/THE		\$ 458,026.64	\$ 496,231.74	21,261.00
DUCOMMUN INC		\$ 397,618.46	\$ 489,214.20	10,460.00
DUERR AG		\$ 2,899,372.05	\$ 3,691,019.14	80,900.00
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	\$ 573,885.00	\$ 573,920.39	500,000.00
DUKE ENERGY CAROLINAS LLC	3.950% 11/15/2028 DD 11/08/18	\$ 1,425,772.50	\$ 1,395,062.56	1,250,000.00
DUKE ENERGY CAROLINAS LLC	3.750% 06/01/2045 DD 03/12/15	\$ 424,780.00	\$ 442,256.96	400,000.00
DUKE ENERGY CAROLINAS LLC	3.200% 08/15/2049 DD 08/14/19	\$ 986,444.30	\$ 1,148,819.84	1,110,000.00
DUKE ENERGY CAROLINAS LLC	3.050% 03/15/2023 DD 03/01/18	\$ 526,000.00	\$ 512,236.02	500,000.00
DUKE ENERGY CAROLINAS LLC	2.550% 04/15/2031 DD 04/01/21	\$ 514,185.00	\$ 513,241.90	500,000.00
DUKE ENERGY CORP	3.950% 10/15/2023 DD 10/11/13	\$ 536,129.55	\$ 516,747.43	495,000.00
DUKE ENERGY CORP	3.950% 08/15/2047 DD 08/10/17	\$ 857,447.00	\$ 883,148.78	800,000.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	\$ 2,498,105.45	\$ 2,939,298.26	2,755,000.00
DUKE ENERGY CORP	3.750% 04/15/2024 DD 04/04/14	\$ 1,327,045.20	\$ 1,291,660.99	1,230,000.00
DUKE ENERGY CORP	3.500% 06/15/2051 DD 06/10/21	\$ 138,796.20	\$ 139,394.75	135,000.00
DUKE ENERGY CORP	3.300% 06/15/2041 DD 06/10/21	\$ 137,452.95	\$ 137,016.60	135,000.00
DUKE ENERGY CORP	3.150% 08/15/2027 DD 08/10/17	\$ 164,451.00	\$ 157,773.60	150,000.00
DUKE ENERGY CORP	2.650% 09/01/2026 DD 08/12/16	\$ 1,215,400.50	\$ 1,190,599.86	1,150,000.00
DUKE ENERGY CORP	2.550% 06/15/2031 DD 06/10/21	\$ 303,072.00	\$ 300,354.68	300,000.00

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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>
DUKE ENERGY CORP	0.900% 09/15/2025 DD 09/11/20	\$ 248,272.50	\$ 242,936.07	250,000.00
DUKE ENERGY CORP		\$ 12,890,349.79	\$ 17,360,005.90	165,491.00
DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	\$ 31,930.50	\$ 37,056.55	30,000.00
DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	\$ 2,133,919.50	\$ 2,090,386.57	1,450,000.00
DUKE ENERGY FLORIDA LLC	6.350% 09/15/2037 DD 09/18/07	\$ 714,955.00	\$ 713,538.75	500,000.00
DUKE ENERGY FLORIDA LLC	5.650% 04/01/2040 DD 03/25/10	\$ 872,905.32	\$ 816,896.01	607,000.00
DUKE ENERGY FLORIDA LLC	3.800% 07/15/2028 DD 06/21/18	\$ 556,175.00	\$ 550,928.73	500,000.00
DUKE ENERGY FLORIDA LLC	2.400% 12/15/2031 DD 12/02/21	\$ 404,716.00	\$ 404,915.12	400,000.00
DUKE ENERGY INDIANA LLC	6.120% 10/15/2035 DD 10/21/05	\$ 273,004.00	\$ 266,655.51	200,000.00
DUKE ENERGY INDIANA LLC	3.750% 05/15/2046 DD 05/12/16	\$ 884,216.00	\$ 891,352.22	800,000.00
DUKE ENERGY OHIO INC	4.300% 02/01/2049 DD 01/08/19	\$ 352,908.00	\$ 359,986.07	300,000.00
DUKE ENERGY OHIO INC	2.125% 06/01/2030 DD 05/21/20	\$ 101,122.00	\$ 98,377.88	100,000.00
DUKE ENERGY PROGRESS LLC	3.450% 03/15/2029 DD 03/07/19	\$ 20,551.20	\$ 21,582.24	20,000.00
DUKE ENERGY PROGRESS LLC	3.375% 09/01/2023 DD 08/09/18	\$ 198,480.95	\$ 192,051.27	185,000.00
DUKE ENERGY PROGRESS LLC	2.500% 08/15/2050 DD 08/20/20	\$ 428,395.00	\$ 461,840.92	500,000.00
DUKE ENERGY PROGRESS LLC	2.000% 08/15/2031 DD 08/12/21	\$ 800,892.00	\$ 781,473.23	800,000.00
DUKE REALTY CORP		\$ 8,905,774.84	\$ 17,249,207.40	262,785.00
DUKE REALTY LP	3.375% 12/15/2027 DD 12/12/17	\$ 995,883.00	\$ 1,002,844.77	940,000.00
DUKE REALTY LP	2.875% 11/15/2029 DD 11/15/19	\$ 534,515.00	\$ 519,495.21	500,000.00
DUKE REALTY LP	1.750% 07/01/2030 DD 06/29/20	\$ 48,664.00	\$ 47,503.47	50,000.00
DUKE UNIVERSITY	2.682% 10/01/2044 DD 05/19/20	\$ 251,395.00	\$ 251,341.76	250,000.00
DULUTH HOLDINGS INC		\$ 90,472.28	\$ 80,833.50	5,325.00
DUN & BRADSTREET HOLDINGS INC		\$ 740,698.96	\$ 633,837.66	30,934.00
DUPONT DE NEMOURS INC	5.319% 11/15/2038 DD 11/28/18	\$ 1,497,151.85	\$ 1,526,908.05	1,185,000.00
DUPONT DE NEMOURS INC	4.725% 11/15/2028 DD 11/28/18	\$ 897,550.00	\$ 868,679.07	750,000.00
DUPONT DE NEMOURS INC	4.493% 11/15/2025 DD 11/28/18	\$ 286,755.00	\$ 276,238.15	250,000.00
DUPONT DE NEMOURS INC	4.205% 11/15/2023 DD 11/28/18	\$ 5,039,422.14	\$ 4,991,262.23	4,720,000.00
DUPONT DE NEMOURS INC		\$ 7,233,389.50	\$ 9,292,446.52	115,034.00
DURECT CORP		\$ 149,733.11	\$ 99,225.12	100,634.00
DXC TECHNOLOGY CO	2.375% 09/15/2028 DD 09/09/21	\$ 999,100.00	\$ 977,535.41	1,000,000.00
DXC TECHNOLOGY CO		\$ 1,897,177.86	\$ 1,745,309.61	54,219.00
DXP ENTERPRISES INC/TX		\$ 555,197.42	\$ 430,742.60	16,780.00
DYCOM INDUSTRIES INC		\$ 1,087,537.69	\$ 1,455,811.52	15,527.00
DYNATRACE INC		\$ 1,685,000.82	\$ 2,550,934.15	42,269.00
DYNAVAX TECHNOLOGIES CORP		\$ 551,974.10	\$ 656,731.32	46,676.00
DYNE THERAPEUTICS INC		\$ 563,499.40	\$ 340,493.93	28,637.00
DYNEX CAPITAL INC	PFD 6.900% CUMULATIVE	\$ 405,659.30	\$ 497,856.00	19,200.00
DYNEX CAPITAL INC		\$ 646,469.40	\$ 576,077.25	34,475.00
DZS INC		\$ 157,063.28	\$ 202,312.06	12,473.00
E2OPEN PARENT HOLDINGS INC		\$ 2,203,906.26	\$ 2,138,274.00	189,900.00
EAGLE BANCORP INC		\$ 1,655,304.63	\$ 1,759,884.44	30,166.00
EAGLE BULK SHIPPING INC		\$ 357,905.93	\$ 405,132.00	8,904.00
EAGLE MATERIALS INC	2.500% 07/01/2031 DD 07/01/21	\$ 503,780.00	\$ 493,423.47	500,000.00
EAGLE MATERIALS INC		\$ 803,281.15	\$ 1,481,327.54	8,899.00
EAGLE PHARMACEUTICALS INC/DE		\$ 405,201.17	\$ 423,807.16	8,323.00
EARGO INC		\$ 205,277.44	\$ 43,288.80	8,488.00
EARTHSTONE ENERGY INC		\$ 190,365.96	\$ 234,827.10	21,465.00
EAST WEST BANCORP INC		\$ 1,231,632.40	\$ 2,474,800.72	31,454.00
EASTERLY GOVERNMENT PROPERTIES		\$ 1,818,566.31	\$ 1,930,299.48	84,219.00
EASTERN BANKSHARES INC		\$ 10,139,597.98	\$ 12,938,167.52	641,456.00
EASTGROUP PROPERTIES INC		\$ 2,827,791.93	\$ 4,011,982.80	17,608.00
EASTMAN CHEMICAL CO	4.650% 10/15/2044 DD 05/15/14	\$ 307,613.80	\$ 310,937.83	260,000.00
EASTMAN CHEMICAL CO	4.500% 12/01/2028 DD 11/06/18	\$ 553,970.20	\$ 534,243.32	470,000.00
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	\$ 738,667.04	\$ 730,438.81	684,000.00
EASTMAN CHEMICAL CO		\$ 1,879,307.06	\$ 3,525,735.60	29,160.00
EASTMAN KODAK CO		\$ 144,923.11	\$ 99,758.88	21,316.00
EATON CORP	4.150% 11/02/2042 DD 11/02/13	\$ 772,978.50	\$ 759,823.21	650,000.00
EATON CORP	3.915% 09/15/2047 DD 09/15/17	\$ 382,133.50	\$ 404,516.51	350,000.00
EATON CORP	3.103% 09/15/2027 DD 09/15/17	\$ 325,734.00	\$ 319,162.88	300,000.00
EATON CORP PLC		\$ 6,452,495.69	\$ 14,797,194.04	85,622.00
EBAY INC	4.000% 07/15/2042 DD 07/24/12	\$ 269,685.00	\$ 278,618.10	250,000.00
EBAY INC	3.650% 05/10/2051 DD 05/10/21	\$ 548,760.24	\$ 595,929.52	548,000.00
EBAY INC	3.450% 08/01/2024 DD 07/28/14	\$ 1,703,637.90	\$ 1,669,978.17	1,590,000.00
EBAY INC	2.700% 03/11/2030 DD 03/11/20	\$ 787,577.00	\$ 817,704.37	800,000.00
EBAY INC	1.900% 03/11/2025 DD 03/11/20	\$ 1,032,100.00	\$ 1,011,220.30	1,000,000.00
EBAY INC	1.400% 05/10/2026 DD 05/10/21	\$ 299,610.00	\$ 295,391.17	300,000.00
EBAY INC		\$ 4,190,957.39	\$ 9,292,244.50	139,733.00
EBIX INC		\$ 768,853.18	\$ 771,400.00	25,375.00
ECHOSTAR CORP		\$ 936,931.17	\$ 959,851.45	36,427.00
ECOLAB INC	4.800% 03/24/2030 DD 03/24/20	\$ 1,384,983.50	\$ 1,381,214.47	1,150,000.00
ECOLAB INC	2.750% 08/18/2055 DD 08/18/21	\$ 518,280.00	\$ 515,230.46	525,000.00
ECOLAB INC	2.700% 12/15/2051 DD 12/15/21	\$ 392,160.00	\$ 392,669.73	400,000.00
ECOLAB INC	2.125% 08/15/2050 DD 08/13/20	\$ 1,000,871.00	\$ 969,558.41	1,100,000.00
ECOLAB INC	1.650% 02/01/2027 DD 12/15/21	\$ 502,560.00	\$ 502,266.05	500,000.00
ECOLAB INC		\$ 5,955,472.93	\$ 12,612,027.58	53,762.00
ECOVYST INC		\$ 720,479.82	\$ 501,299.20	48,955.00
EDGEWELL PERSONAL CARE CO		\$ 2,338,209.11	\$ 2,362,247.09	51,679.00
EDGEWISE THERAPEUTICS INC		\$ 272,035.80	\$ 255,069.04	16,693.00
EDISON INTERNATIONAL	4.125% 03/15/2028 DD 03/13/18	\$ 808,410.00	\$ 791,580.03	750,000.00
EDISON INTERNATIONAL	3.550% 11/15/2024 DD 11/19/19	\$ 539,485.00	\$ 522,966.74	500,000.00
EDISON INTERNATIONAL		\$ 4,465,459.69	\$ 5,469,964.50	80,146.00
EDITAS MEDICINE INC		\$ 1,377,761.33	\$ 786,888.90	29,638.00
EDOM TECHNOLOGY CO LTD		\$ 935,535.19	\$ 950,887.34	807,000.00
EDWARDS LIFESCIENCES CORP		\$ 13,772,320.48	\$ 47,365,164.15	365,613.00
EFG INTERNATIONAL AG		\$ 3,033,835.27	\$ 2,935,140.26	384,799.00
EGAIN CORP		\$ 155,291.72	\$ 148,053.30	14,835.00

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EGALAX_EMPIA TECHNOLOGY INC		\$ 325,552.92	\$ 530,407.77	194,111.00
EHEALTH INC		\$ 1,051,361.78	\$ 504,415.50	19,781.00
EI DU PONT DE NEMOURS AND CO	2.300% 07/15/2030 DD 05/15/20	\$ 518,290.00	\$ 501,861.18	500,000.00
EIGER BIOPHARMACEUTICALS INC		\$ 249,924.33	\$ 157,916.13	30,427.00
EL POLLO LOCO HOLDINGS INC		\$ 266,789.74	\$ 259,052.64	18,256.00
ELANCO ANIMAL HEALTH INC		\$ 1,990,820.05	\$ 2,713,667.22	95,619.00
ELASTIC NV		\$ 1,374,638.37	\$ 1,875,153.06	15,234.00
ELECTRONIC ARTS INC		\$ 4,035,625.12	\$ 8,040,228.30	60,957.00
ELEKTA AB		\$ 520,184.61	\$ 735,085.62	58,100.00
ELEMENT FLEET MANAGEMENT CORP		\$ 2,342,702.79	\$ 2,971,327.24	291,400.00
ELEMENT SOLUTIONS INC		\$ 827,772.02	\$ 1,216,986.44	50,123.00
ELF BEAUTY INC		\$ 592,169.15	\$ 706,443.12	21,272.00
ELI LILLY & CO	3.375% 03/15/2029 DD 02/22/19	\$ 1,100,050.00	\$ 1,102,299.51	1,000,000.00
ELI LILLY & CO	2.500% 09/15/2060 DD 08/25/20	\$ 950,193.00	\$ 940,129.24	1,000,000.00
ELI LILLY & CO	2.250% 05/15/2050 DD 05/05/20	\$ 712,181.00	\$ 731,695.18	800,000.00
ELI LILLY & CO		\$ 17,503,346.25	\$ 50,575,882.00	183,100.00
ELIEM THERAPEUTICS INC		\$ 76,959.05	\$ 45,919.40	4,390.00
ELLINGTON FINANCIAL INC		\$ 853,852.86	\$ 883,450.46	51,694.00
ELP COMMERCIAL MORT ELP J 144A	VAR RT 11/15/2038 DD 11/17/21	\$ 836,710.22	\$ 835,616.04	840,000.00
EMCOR GROUP INC		\$ 4,286,246.28	\$ 6,141,089.73	48,207.00
EMCORE CORP		\$ 282,619.93	\$ 221,245.06	31,697.00
EMERA US FINANCE LP	4.750% 06/15/2046 DD 12/15/16	\$ 455,655.67	\$ 471,217.35	400,000.00
EMERA US FINANCE LP	3.550% 06/15/2026 DD 12/15/16	\$ 588,538.80	\$ 574,345.03	540,000.00
EMERA US FINANCE LP	2.639% 06/15/2031 DD 06/04/21	\$ 301,410.00	\$ 294,651.47	300,000.00
EMERALD HOLDING INC		\$ 326,439.49	\$ 90,265.89	22,737.00
EMERGENT BIOSOLUTIONS INC		\$ 2,821,807.90	\$ 2,034,917.64	46,812.00
EMERSON ELECTRIC CO	2.750% 10/15/2050 DD 04/29/20	\$ 513,270.00	\$ 486,243.86	500,000.00
EMERSON ELECTRIC CO	2.625% 02/15/2023 DD 02/20/13	\$ 90,754.80	\$ 91,455.11	90,000.00
EMERSON ELECTRIC CO	2.200% 12/21/2031 DD 12/21/21	\$ 399,108.00	\$ 398,144.44	400,000.00
EMERSON ELECTRIC CO	2.000% 12/21/2028 DD 12/21/21	\$ 501,275.00	\$ 499,941.04	500,000.00
EMERSON ELECTRIC CO	1.800% 10/15/2027 DD 04/29/20	\$ 549,717.85	\$ 537,248.27	535,000.00
EMERSON ELECTRIC CO	0.875% 10/15/2026 DD 09/22/20	\$ 230,199.34	\$ 226,624.88	233,000.00
EMERSON ELECTRIC CO		\$ 7,650,426.15	\$ 11,928,143.97	128,301.00
EMORY UNIVERSITY	2.143% 09/01/2030 DD 05/20/20	\$ 514,180.00	\$ 506,919.38	500,000.00
EMPIRE STATE REALTY TRUST INC		\$ 2,792,481.22	\$ 2,313,474.90	259,941.00
EMPLOYERS HOLDINGS INC		\$ 1,017,749.39	\$ 1,109,935.74	26,823.00
ENACT HOLDINGS INC		\$ 235,981.10	\$ 252,732.09	12,227.00
ENANTA PHARMACEUTICALS INC		\$ 876,170.76	\$ 1,293,694.00	17,300.00
ENBRIDGE INC	5.500% 12/01/2046 DD 11/29/16	\$ 694,839.81	\$ 747,495.79	553,000.00
ENBRIDGE INC	3.400% 08/01/2051 DD 06/28/21	\$ 517,945.00	\$ 506,818.92	500,000.00
ENBRIDGE INC	3.125% 11/15/2029 DD 11/15/19	\$ 951,138.00	\$ 942,480.00	900,000.00
ENBRIDGE INC	2.500% 08/01/2033 DD 06/28/21	\$ 991,070.00	\$ 981,439.76	1,000,000.00
ENCOMPASS HEALTH CORP		\$ 1,545,461.43	\$ 1,473,766.58	22,583.00
ENCORE CAPITAL GROUP INC		\$ 1,008,812.72	\$ 1,704,981.61	27,451.00
ENCORE WIRE CORP		\$ 1,138,475.52	\$ 2,711,458.80	18,948.00
ENDO INTERNATIONAL PLC		\$ 1,339,221.83	\$ 825,030.48	219,423.00
ENEA SA		\$ 599,970.77	\$ 499,641.56	236,634.00
ENEL CHILE SA	4.875% 06/12/2028 DD 06/12/18	\$ 1,154,470.00	\$ 1,102,500.00	1,000,000.00
ENERGIZER HOLDINGS INC		\$ 1,179,738.42	\$ 1,180,143.00	29,430.00
ENERGY FUELS INC/CANADA		\$ 352,062.95	\$ 581,169.47	76,169.00
ENERGY RECOVERY INC		\$ 326,761.39	\$ 396,361.56	18,444.00
ENERGY TRANSFER LP	VAR RT 05/15/2024 DD 11/15/15	\$ 268,700.00	\$ 261,040.55	250,000.00
ENERGY TRANSFER LP	6.500% 02/01/2042 DD 01/17/12	\$ 609,495.00	\$ 644,166.37	500,000.00
ENERGY TRANSFER LP	6.250% 04/15/2049 DD 01/15/19	\$ 1,570,428.15	\$ 2,090,018.46	1,600,000.00
ENERGY TRANSFER LP	5.875% 01/15/2024 DD 01/15/19	\$ 558,115.00	\$ 538,136.21	500,000.00
ENERGY TRANSFER LP	5.800% 06/15/2038 DD 06/08/18	\$ 357,273.00	\$ 363,376.59	300,000.00
ENERGY TRANSFER LP	5.500% 06/01/2027 DD 12/01/18	\$ 880,692.50	\$ 855,486.11	750,000.00
ENERGY TRANSFER LP	5.350% 05/15/2045 DD 11/17/14	\$ 432,040.00	\$ 459,375.68	400,000.00
ENERGY TRANSFER LP	5.300% 04/15/2047 DD 01/17/17	\$ 434,004.00	\$ 463,506.35	400,000.00
ENERGY TRANSFER LP	5.300% 04/01/2044 DD 04/03/14	\$ 1,535,355.00	\$ 1,774,868.23	1,550,000.00
ENERGY TRANSFER LP	5.150% 02/01/2043 DD 01/22/13	\$ 50,134.50	\$ 55,136.04	50,000.00
ENERGY TRANSFER LP	5.000% 05/15/2050 DD 01/22/20	\$ 1,328,939.60	\$ 1,432,619.00	1,245,000.00
ENERGY TRANSFER LP	4.950% 06/15/2028 DD 06/08/18	\$ 2,330,400.00	\$ 2,249,800.00	2,000,000.00
ENERGY TRANSFER LP	4.950% 05/15/2028 DD 05/10/18	\$ 1,068,124.00	\$ 1,109,104.84	1,000,000.00
ENERGY TRANSFER LP	4.950% 01/15/2043 DD 01/10/13	\$ 49,275.50	\$ 53,435.30	50,000.00
ENERGY TRANSFER LP	4.900% 03/15/2035 DD 03/12/15	\$ 746,375.00	\$ 790,294.41	700,000.00
ENERGY TRANSFER LP	4.750% 01/15/2026 DD 06/23/15	\$ 1,910,224.00	\$ 1,968,945.55	1,800,000.00
ENERGY TRANSFER LP	4.500% 04/15/2024 DD 01/15/19	\$ 1,255,138.24	\$ 1,288,781.86	1,216,000.00
ENERGY TRANSFER LP	4.400% 03/15/2027 DD 03/09/17	\$ 2,147,901.00	\$ 2,265,993.60	2,100,000.00
ENERGY TRANSFER LP	4.050% 03/15/2025 DD 03/12/15	\$ 1,236,105.41	\$ 1,206,773.61	1,139,000.00
ENERGY TRANSFER LP	3.600% 02/01/2023 DD 01/22/13	\$ 520,260.00	\$ 509,699.52	500,000.00
ENERGY TRANSFER LP	2.900% 05/15/2025 DD 01/22/20	\$ 157,554.00	\$ 154,955.15	150,000.00
ENERGY TRANSFER LP / REGENCY E	4.500% 11/01/2023 DD 11/01/13	\$ 542,740.00	\$ 523,752.66	500,000.00
ENERPAC TOOL GROUP CORP		\$ 627,607.39	\$ 530,565.36	26,162.00
ENERSYS		\$ 2,910,577.69	\$ 3,047,763.00	38,550.00
ENFUSION INC		\$ 929,302.53	\$ 1,125,378.42	53,743.00
ENGAGESMART INC		\$ 189,426.51	\$ 215,415.72	8,931.00
ENI USA INC	7.300% 11/15/2027 DD 11/12/97	\$ 829,030.60	\$ 803,942.57	635,000.00
ENNIS INC		\$ 443,142.96	\$ 480,633.30	24,610.00
ENOVA INTERNATIONAL INC		\$ 840,999.33	\$ 1,425,121.28	34,793.00
ENPHASE ENERGY INC		\$ 2,373,713.16	\$ 5,183,970.78	28,337.00
ENPRO INDUSTRIES INC		\$ 1,482,758.67	\$ 2,142,842.76	19,468.00
ENSIGN GROUP INC/THE		\$ 1,612,995.33	\$ 1,925,286.76	22,931.00
ENSTAR GROUP LTD		\$ 2,554,627.49	\$ 2,935,427.04	11,856.00
ENTEGRIS INC		\$ 1,484,633.45	\$ 4,008,149.34	28,923.00
ENERGY ARKANSAS LLC	3.500% 04/01/2026 DD 01/08/16	\$ 653,552.00	\$ 641,825.12	600,000.00

**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>
ENERGY CORP	3.750% 06/15/2050 DD 05/19/20	\$ 462,920.00	\$ 430,565.77	400,000.00
ENERGY CORP	2.950% 09/01/2026 DD 08/19/16	\$ 208,111.90	\$ 201,255.38	193,000.00
ENERGY CORP	2.800% 06/15/2030 DD 05/19/20	\$ 758,685.00	\$ 763,245.00	750,000.00
ENERGY CORP	1.900% 06/15/2028 DD 03/05/21	\$ 500,540.00	\$ 489,916.29	500,000.00
ENERGY CORP		\$ 3,548,742.57	\$ 4,852,060.80	43,072.00
ENERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	\$ 808,771.00	\$ 832,586.85	700,000.00
ENERGY LOUISIANA LLC	4.000% 03/15/2033 DD 03/23/18	\$ 707,370.00	\$ 681,759.91	600,000.00
ENERGY LOUISIANA LLC	3.120% 09/01/2027 DD 05/23/17	\$ 552,885.00	\$ 526,388.02	500,000.00
ENERGY LOUISIANA LLC	2.350% 06/15/2032 DD 03/10/21	\$ 399,408.00	\$ 398,764.29	400,000.00
ENERGY LOUISIANA LLC	1.600% 12/15/2030 DD 11/13/20	\$ 486,490.00	\$ 470,838.69	500,000.00
ENERGY LOUISIANA LLC	0.620% 11/17/2023 DD 11/24/20	\$ 1,003,500.00	\$ 991,900.18	1,000,000.00
ENERGY MISSISSIPPI LLC	3.850% 06/01/2049 DD 06/05/19	\$ 607,185.00	\$ 573,229.97	500,000.00
ENERGY MISSISSIPPI LLC	3.750% 07/01/2024 DD 03/21/14	\$ 961,732.50	\$ 995,037.25	950,000.00
ENERGY TEXAS INC	3.550% 09/30/2049 DD 09/20/19	\$ 621,900.00	\$ 632,871.44	600,000.00
ENTERPRISE BANCORP INC/MA		\$ 302,258.69	\$ 402,483.20	8,960.00
ENTERPRISE FINANCIAL SERVICES		\$ 1,457,423.53	\$ 1,599,411.85	33,965.00
ENTERPRISE PRODUCTS OPERATING	VAR RT 08/16/2077 DD 08/16/17	\$ 758,565.50	\$ 765,689.53	750,000.00
ENTERPRISE PRODUCTS OPERATING	6.650% 10/15/2034 DD 10/04/04	\$ 660,340.56	\$ 657,571.69	484,000.00
ENTERPRISE PRODUCTS OPERATING	5.950% 02/01/2041 DD 01/13/11	\$ 649,728.00	\$ 663,675.07	500,000.00
ENTERPRISE PRODUCTS OPERATING	5.100% 02/15/2045 DD 02/12/14	\$ 489,052.00	\$ 493,242.17	400,000.00
ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	\$ 112,410.00	\$ 157,695.00	125,000.00
ENTERPRISE PRODUCTS OPERATING	4.800% 02/01/2049 DD 10/11/18	\$ 464,108.00	\$ 486,803.65	400,000.00
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	\$ 3,306,021.00	\$ 3,593,595.00	3,150,000.00
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	\$ 71,883.00	\$ 84,889.67	75,000.00
ENTERPRISE PRODUCTS OPERATING	4.150% 10/16/2028 DD 10/11/18	\$ 2,596,510.00	\$ 2,525,781.26	2,250,000.00
ENTERPRISE PRODUCTS OPERATING	3.950% 01/31/2060 DD 01/15/20	\$ 632,352.00	\$ 647,761.49	600,000.00
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	\$ 1,084,713.50	\$ 1,190,079.55	1,120,000.00
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	\$ 77,604.00	\$ 80,446.26	75,000.00
ENTERPRISE PRODUCTS OPERATING	3.350% 03/15/2023 DD 03/18/13	\$ 1,935,556.80	\$ 1,903,246.51	1,860,000.00
ENTERPRISE PRODUCTS OPERATING	3.125% 07/31/2029 DD 07/08/19	\$ 1,874,622.50	\$ 1,858,327.91	1,750,000.00
ENTERPRISE PRODUCTS OPERATING	2.800% 01/31/2030 DD 01/15/20	\$ 262,527.50	\$ 260,660.67	250,000.00
ENTRADA THERAPEUTICS INC		\$ 89,536.55	\$ 99,860.96	5,833.00
ENTRAVISION COMMUNICATIONS COR		\$ 325,042.07	\$ 390,466.98	57,591.00
ENTRUST KEYSTONE FUND		\$ 900,146.59	\$ 926,618.00	900,146.59
ENVESTNET INC		\$ 1,876,071.45	\$ 2,006,429.26	25,289.00
ENVISTA HOLDINGS CORP		\$ 974,709.33	\$ 1,568,133.06	34,801.00
EOG RESOURCES INC	4.950% 04/15/2050 DD 04/14/20	\$ 250,540.00	\$ 271,696.93	200,000.00
EOG RESOURCES INC	4.375% 04/15/2030 DD 04/14/20	\$ 590,850.00	\$ 577,785.72	500,000.00
EOG RESOURCES INC	2.625% 03/15/2023 DD 09/10/12	\$ 1,039,280.00	\$ 1,016,973.34	1,000,000.00
EOG RESOURCES INC		\$ 8,705,442.64	\$ 11,140,525.62	125,414.00
EOS ENERGY ENTERPRISES INC		\$ 259,450.64	\$ 150,670.72	20,036.00
EPAM SYSTEMS INC		\$ 2,557,351.11	\$ 7,731,961.15	11,567.00
EPIZYME INC		\$ 262,626.22	\$ 98,700.00	39,480.00
EPLUS INC		\$ 1,135,082.03	\$ 1,359,284.64	25,228.00
EPR PROPERTIES	3.600% 11/15/2031 DD 10/27/21	\$ 493,585.00	\$ 494,671.31	500,000.00
EPR PROPERTIES		\$ 3,744,584.61	\$ 3,273,295.74	68,926.00
EQT CORP		\$ 2,090,979.53	\$ 1,522,425.24	69,804.00
EQUIFAX INC	3.100% 05/15/2030 DD 04/27/20	\$ 1,029,610.00	\$ 1,046,678.76	1,000,000.00
EQUIFAX INC	2.600% 12/01/2024 DD 11/19/19	\$ 106,664.00	\$ 103,369.22	100,000.00
EQUIFAX INC		\$ 2,852,288.68	\$ 7,623,958.81	26,039.00
EQUINIX INC	3.400% 02/15/2052 DD 05/17/21	\$ 247,945.00	\$ 254,881.16	250,000.00
EQUINIX INC	3.200% 11/18/2029 DD 11/18/19	\$ 1,058,760.00	\$ 1,051,087.90	1,000,000.00
EQUINIX INC	3.000% 07/15/2050 DD 06/22/20	\$ 204,482.88	\$ 214,279.54	224,000.00
EQUINIX INC	2.625% 11/18/2029 DD 11/18/19	\$ 791,992.50	\$ 772,776.29	750,000.00
EQUINIX INC	2.500% 05/15/2031 DD 05/17/21	\$ 1,541,820.00	\$ 1,498,958.70	1,500,000.00
EQUINIX INC	1.450% 05/15/2026 DD 05/17/21	\$ 374,460.00	\$ 367,557.70	375,000.00
EQUINIX INC	1.250% 07/15/2025 DD 06/22/20	\$ 552,475.00	\$ 540,175.23	550,000.00
EQUINIX INC	1.000% 09/15/2025 DD 10/07/20	\$ 997,550.00	\$ 969,999.13	1,000,000.00
EQUINIX INC		\$ 22,238,579.70	\$ 41,184,795.44	48,691.00
EQUINOR ASA	7.750% 06/15/2023 DD 06/15/93	\$ 530,780.25	\$ 498,815.56	455,000.00
EQUINOR ASA	5.100% 08/17/2040 DD 08/17/10	\$ 113,220.00	\$ 131,070.33	100,000.00
EQUINOR ASA	4.800% 11/08/2043 DD 11/08/13	\$ 123,085.70	\$ 142,380.91	110,000.00
EQUINOR ASA	3.950% 05/15/2043 DD 05/15/13	\$ 385,430.00	\$ 406,862.56	350,000.00
EQUINOR ASA	3.700% 04/06/2050 DD 04/06/20	\$ 526,490.00	\$ 572,339.60	500,000.00
EQUINOR ASA	3.700% 03/01/2024 DD 11/08/13	\$ 1,375,719.98	\$ 1,343,608.94	1,274,000.00
EQUINOR ASA	3.625% 09/10/2028 DD 09/10/18	\$ 1,249,093.05	\$ 1,213,946.70	1,105,000.00
EQUINOR ASA	3.625% 04/06/2040 DD 04/06/20	\$ 547,870.00	\$ 555,488.21	500,000.00
EQUINOR ASA	3.250% 11/18/2049 DD 11/18/19	\$ 403,943.34	\$ 424,724.21	401,000.00
EQUINOR ASA	3.250% 11/10/2024 DD 11/10/14	\$ 123,661.55	\$ 119,012.54	113,000.00
EQUINOR ASA	2.875% 04/06/2025 DD 04/06/20	\$ 2,416,495.00	\$ 2,348,132.87	2,250,000.00
EQUINOR ASA	2.650% 01/15/2024 DD 05/15/13	\$ 19,377.80	\$ 20,619.15	20,000.00
EQUINOR ASA	2.450% 01/17/2023 DD 11/21/12	\$ 9,707.60	\$ 10,175.74	10,000.00
EQUINOR ASA	2.375% 05/22/2030 DD 05/22/20	\$ 511,875.00	\$ 507,954.25	500,000.00
EQUITABLE HOLDINGS INC	5.000% 04/20/2048 DD 10/20/18	\$ 248,750.00	\$ 249,793.17	200,000.00
EQUITABLE HOLDINGS INC	4.350% 04/20/2028 DD 10/20/18	\$ 1,349,216.08	\$ 1,401,267.25	1,250,000.00
EQUITABLE HOLDINGS INC		\$ 1,818,523.83	\$ 2,599,984.68	79,292.00
EQUITRANS MIDSTREAM CORP		\$ 3,418,718.26	\$ 4,035,826.08	390,312.00
EQUITY BANCSHARES INC		\$ 405,959.43	\$ 442,345.41	13,037.00
EQUITY COMMONWEALTH		\$ 2,970,483.87	\$ 2,889,766.60	111,574.00
EQUITY LIFESTYLE PROPERTIES IN		\$ 1,292,046.82	\$ 3,271,032.90	37,315.00
EQUITY RESIDENTIAL		\$ 15,631,674.48	\$ 20,403,315.50	225,451.00
ERAJAYA SWASEMBADA TBK PT		\$ 925,103.13	\$ 915,629.63	21,750,059.00
ERASCA INC		\$ 268,671.12	\$ 218,540.66	14,027.00
ERIE INDEMNITY CO		\$ 527,915.31	\$ 983,721.96	5,106.00
EROS STX GLOBAL CORP		\$ 642,498.51	\$ 72,328.56	301,369.00
ERP OPERATING LP	4.500% 07/01/2044 DD 06/19/14	\$ 365,748.00	\$ 376,648.07	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>
ERP OPERATING LP	3.500% 03/01/2028 DD 02/07/18	\$ 552,880.60	\$ 575,532.79	530,000.00
ERP OPERATING LP	3.000% 07/01/2029 DD 06/26/19	\$ 541,990.00	\$ 529,360.04	500,000.00
ERP OPERATING LP	2.850% 11/01/2026 DD 10/12/16	\$ 689,871.00	\$ 670,050.79	637,000.00
ERP OPERATING LP	2.500% 02/15/2030 DD 08/27/19	\$ 659,770.40	\$ 656,550.28	640,000.00
ESCALADE INC		\$ 147,262.57	\$ 131,167.53	8,307.00
ESCO TECHNOLOGIES INC		\$ 2,026,884.58	\$ 2,092,897.43	23,257.00
ESPERION THERAPEUTICS INC		\$ 197,510.08	\$ 57,580.00	11,516.00
ESPORTS TECHNOLOGIES INC		\$ 131,929.82	\$ 92,869.52	4,517.00
ESSENT GROUP LTD		\$ 4,097,938.63	\$ 4,665,049.33	102,461.00
ESSENTIAL PROPERTIES REALTY TR		\$ 2,709,265.69	\$ 3,349,844.19	116,193.00
ESSENTIAL UTILITIES INC	3.566% 05/01/2029 DD 04/26/19	\$ 553,335.00	\$ 541,204.38	500,000.00
ESSENTIAL UTILITIES INC	3.351% 04/15/2050 DD 04/15/20	\$ 398,124.00	\$ 414,001.32	400,000.00
ESSENTIAL UTILITIES INC		\$ 1,510,098.18	\$ 2,680,688.01	49,929.00
ESSENTRA PLC		\$ 76,594.38	\$ 85,980.49	18,400.00
ESSEX PORTFOLIO LP	4.000% 03/01/2029 DD 02/11/19	\$ 554,005.00	\$ 553,097.81	500,000.00
ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	\$ 644,158.75	\$ 659,741.35	625,000.00
ESSEX PORTFOLIO LP	3.000% 01/15/2030 DD 08/07/19	\$ 308,127.90	\$ 303,924.83	290,000.00
ESSEX PORTFOLIO LP	2.650% 03/15/2032 DD 02/11/20	\$ 305,904.00	\$ 300,951.39	300,000.00
ESSEX PORTFOLIO LP	2.550% 06/15/2023 DD 06/01/21	\$ 405,864.00	\$ 401,233.42	400,000.00
ESSEX PORTFOLIO LP	1.700% 03/01/2028 DD 03/01/21	\$ 486,885.00	\$ 486,841.18	500,000.00
ESSEX PROPERTY TRUST INC		\$ 5,050,258.48	\$ 7,906,506.81	22,447.00
ESTEE LAUDER COS INC/THE	3.125% 12/01/2049 DD 11/21/19	\$ 499,785.00	\$ 546,885.12	500,000.00
ESTEE LAUDER COS INC/THE	2.375% 12/01/2029 DD 11/21/19	\$ 818,608.00	\$ 815,923.64	800,000.00
ESTEE LAUDER COS INC/THE	1.950% 03/15/2031 DD 03/04/21	\$ 194,584.00	\$ 197,012.33	200,000.00
ESTEE LAUDER COS INC/THE		\$ 5,973,046.02	\$ 18,223,835.40	49,227.00
ETHAN ALLEN INTERIORS INC		\$ 603,751.05	\$ 568,284.64	21,616.00
ETSY INC		\$ 2,490,679.15	\$ 5,958,014.22	27,213.00
EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	\$ 554,770.70	-	4,300,000.00
EURONET WORLDWIDE INC		\$ 983,537.27	\$ 1,305,864.86	10,958.00
EUROPEAN BANK FOR RECONSTRUCTI	2.750% 03/07/2023 DD 03/07/18	\$ 531,702.50	\$ 512,654.99	500,000.00
EUROPEAN BANK FOR RECONSTRUCTI	0.500% 05/19/2025 DD 05/19/20	\$ 2,490,558.00	\$ 2,444,832.40	2,500,000.00
EUROPEAN BANK FOR RECONSTRUCTI	0.250% 07/10/2023 DD 07/10/20	\$ 2,499,869.00	\$ 2,484,065.80	2,500,000.00
EUROPEAN INVESTMENT BANK	4.875% 02/15/2036 DD 03/02/06	\$ 1,054,258.00	\$ 1,100,825.36	800,000.00
EUROPEAN INVESTMENT BANK	3.250% 01/29/2024 DD 01/29/14	\$ 5,046,360.20	\$ 4,933,759.81	4,700,000.00
EUROPEAN INVESTMENT BANK	2.875% 08/15/2023 DD 07/17/18	\$ 2,122,820.00	\$ 2,069,990.84	2,000,000.00
EUROPEAN INVESTMENT BANK	2.625% 03/15/2024 DD 01/15/19	\$ 2,648,857.50	\$ 2,598,221.65	2,500,000.00
EUROPEAN INVESTMENT BANK	2.500% 03/15/2023 DD 01/17/18	\$ 1,046,740.00	\$ 1,023,213.44	1,000,000.00
EUROPEAN INVESTMENT BANK	2.375% 05/24/2027 DD 05/24/17	\$ 808,402.50	\$ 786,879.64	750,000.00
EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	\$ 1,310,909.75	\$ 1,282,282.83	1,250,000.00
EUROPEAN INVESTMENT BANK	1.625% 05/13/2031 DD 05/13/21	\$ 1,011,050.00	\$ 1,005,324.60	1,000,000.00
EUROPEAN INVESTMENT BANK	1.625% 03/14/2025 DD 01/14/20	\$ 1,947,644.70	\$ 1,913,241.94	1,884,000.00
EUROPEAN INVESTMENT BANK	1.250% 02/14/2031 DD 02/16/21	\$ 1,452,000.00	\$ 1,459,430.31	1,500,000.00
EUROPEAN INVESTMENT BANK	0.750% 09/23/2030 DD 09/23/20	\$ 1,914,900.00	\$ 1,869,390.60	2,000,000.00
EUROPEAN INVESTMENT BANK	0.625% 07/25/2025 DD 04/23/20	\$ 1,690,864.20	\$ 1,662,716.67	1,695,000.00
EUROPEAN INVESTMENT BANK	0.375% 12/15/2025 DD 09/16/20	\$ 1,471,095.00	\$ 1,449,876.90	1,500,000.00
EUROPEAN INVESTMENT BANK	0.375% 03/26/2026 DD 01/12/21	\$ 5,819,220.00	\$ 5,789,365.44	6,000,000.00
EUROPEAN INVESTMENT BANK	0.250% 09/15/2023 DD 06/09/20	\$ 2,998,400.00	\$ 2,975,777.88	3,000,000.00
EUROPEAN WAX CENTER INC		\$ 244,304.90	\$ 251,874.65	8,299.00
EVA AIRWAYS CORP		\$ 975,341.18	\$ 935,471.87	926,000.00
EVELO BIOSCIENCES INC		\$ 127,286.67	\$ 80,925.24	13,332.00
EVENTBRITE INC		\$ 555,845.02	\$ 573,130.72	32,863.00
EVERBRIDGE INC		\$ 1,251,186.57	\$ 595,735.84	8,848.00
EVERCOMMERCE INC		\$ 164,980.83	\$ 155,830.50	9,894.00
EVERCORE INC		\$ 891,344.46	\$ 1,103,509.55	8,123.00
EVEREST RE GROUP LTD		\$ 1,394,043.20	\$ 2,419,809.28	8,834.00
EVEREST REINSURANCE HOLDINGS I	3.500% 10/15/2050 DD 10/07/20	\$ 304,569.00	\$ 314,699.07	300,000.00
EVERGY INC	2.900% 09/15/2029 DD 09/09/19	\$ 1,067,930.00	\$ 1,023,566.37	1,000,000.00
EVERGY INC	2.450% 09/15/2024 DD 09/09/19	\$ 129,115.04	\$ 125,121.74	122,000.00
EVERGY INC		\$ 2,235,941.13	\$ 3,369,780.15	49,115.00
EVERGY KANSAS CENTRAL INC	4.250% 12/01/2045 DD 11/13/15	\$ 626,150.00	\$ 601,585.44	500,000.00
EVERGY KANSAS CENTRAL INC	4.100% 04/01/2043 DD 03/28/13	\$ 584,143.67	\$ 591,993.56	509,000.00
EVERGY METRO INC	5.300% 10/01/2041 DD 09/20/11	\$ 411,777.00	\$ 390,250.17	300,000.00
EVERGY METRO INC	3.650% 08/15/2025 DD 08/18/15	\$ 439,488.00	\$ 425,881.85	400,000.00
EVERI HOLDINGS INC		\$ 5,881,053.36	\$ 11,170,597.55	523,213.00
EVERQUOTE INC		\$ 190,834.36	\$ 129,633.48	8,278.00
EVERSOURCE ENERGY	4.250% 04/01/2029 DD 12/13/18	\$ 290,802.50	\$ 278,803.15	250,000.00
EVERSOURCE ENERGY	1.650% 08/15/2030 DD 08/14/20	\$ 238,685.00	\$ 233,741.16	250,000.00
EVERSOURCE ENERGY	0.800% 08/15/2025 DD 08/14/20	\$ 984,465.00	\$ 973,103.84	1,000,000.00
EVERSOURCE ENERGY		\$ 4,109,609.64	\$ 6,712,231.46	73,777.00
EVERTEC INC		\$ 1,094,474.18	\$ 1,310,125.74	26,213.00
EVI INDUSTRIES INC		\$ 72,311.14	\$ 79,917.57	2,559.00
EVO PAYMENTS INC		\$ 521,111.78	\$ 528,230.40	20,634.00
EVOLENT HEALTH INC		\$ 1,484,590.49	\$ 1,907,901.84	68,952.00
EVOLUS INC		\$ 147,040.58	\$ 92,344.35	14,185.00
EVOQUA WATER TECHNOLOGIES CORP		\$ 1,752,208.74	\$ 2,359,706.25	50,475.00
EW SCRIPPS CO/THE		\$ 930,983.10	\$ 1,062,218.25	54,895.00
EXACT SCIENCES CORP		\$ 2,913,685.13	\$ 2,853,403.46	36,662.00
EXAGEN INC		\$ 122,564.29	\$ 98,354.91	8,457.00
EXELIXIS INC		\$ 1,525,519.66	\$ 1,223,443.84	66,928.00
EXELON CORP	5.625% 06/15/2035 DD 06/09/05	\$ 518,208.00	\$ 508,606.60	400,000.00
EXELON CORP	4.700% 04/15/2050 DD 04/01/20	\$ 399,544.00	\$ 502,135.60	400,000.00
EXELON CORP	4.450% 04/15/2046 DD 04/07/16	\$ 352,695.00	\$ 358,332.68	300,000.00
EXELON CORP	4.050% 04/15/2030 DD 04/01/20	\$ 1,464,244.00	\$ 1,444,380.11	1,300,000.00
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	\$ 257,350.17	\$ 246,789.29	231,000.00
EXELON CORP	3.400% 04/15/2026 DD 04/07/16	\$ 614,470.10	\$ 692,395.79	650,000.00
EXELON CORP		\$ 8,439,609.84	\$ 12,122,899.84	209,884.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
EXLSERVICE HOLDINGS INC		\$ 1,538,015.62	\$ 2,062,827.73	14,249.00
EXP WORLD HOLDINGS INC		\$ 974,601.15	\$ 915,626.82	27,178.00
EXPEDIA GROUP INC	5.000% 02/15/2026 DD 08/15/16	\$ 416,314.72	\$ 409,279.85	368,000.00
EXPEDIA GROUP INC	4.625% 08/01/2027 DD 02/01/21	\$ 238,393.86	\$ 237,190.28	213,000.00
EXPEDIA GROUP INC	3.600% 12/15/2023 DD 06/15/21	\$ 320,964.00	\$ 311,693.21	300,000.00
EXPEDIA GROUP INC	3.250% 02/15/2030 DD 02/15/20	\$ 1,039,525.00	\$ 1,020,500.60	1,000,000.00
EXPEDIA GROUP INC	2.950% 03/15/2031 DD 03/03/21	\$ 396,324.00	\$ 399,432.00	400,000.00
EXPEDIA GROUP INC		\$ 3,303,710.06	\$ 5,672,800.80	31,390.00
EXPEDIA GROUP INC 144A	6.250% 05/01/2025 DD 05/05/20	\$ 866,893.50	\$ 842,738.28	747,000.00
EXPEDITORS INTERNATIONAL OF WA		\$ 2,167,107.73	\$ 4,855,120.66	36,154.00
EXPERIAN PLC		\$ 3,687,361.21	\$ 8,662,997.19	176,100.00
EXPONENT INC		\$ 2,246,363.87	\$ 2,616,969.87	22,419.00
EXPORT DEVELOPMENT CANADA	2.625% 02/21/2024 DD 02/21/19	\$ 1,524,448.30	\$ 1,494,043.20	1,440,000.00
EXPORT DEVELOPMENT CANADA	1.375% 02/24/2023 DD 02/24/20	\$ 2,044,653.00	\$ 2,018,607.30	2,000,000.00
EXPORT-IMPORT BANK OF KOREA	2.875% 01/21/2025 DD 01/21/15	\$ 1,889,630.00	\$ 1,881,975.10	1,800,000.00
EXPORT-IMPORT BANK OF KOREA	2.500% 06/29/2041 DD 06/29/21	\$ 504,855.00	\$ 504,088.02	500,000.00
EXPORT-IMPORT BANK OF KOREA	1.250% 09/21/2030 DD 09/21/20	\$ 699,150.00	\$ 712,522.39	750,000.00
EXPRO GROUP HOLDINGS NV		\$ 640,136.44	\$ 351,366.99	24,485.51
EXPRO GROUP HOLDINGS NV		\$ 215,641.14	\$ 228,710.30	15,938.00
EXTELL BOSTON MEZZANINE	0.000% 08/31/2022 DD 09/13/16	\$ 26,059.32	\$ -	25,994.38
EXTENDED STAY AMERI ESH F 144A	VAR RT 07/15/2038 DD 07/08/21	\$ 1,056,925.82	\$ 1,051,530.98	1,051,529.51
EXTRA SPACE STORAGE INC		\$ 4,483,262.87	\$ 11,194,340.29	49,373.00
EXTRA SPACE STORAGE LP	2.550% 06/01/2031 DD 05/11/21	\$ 402,836.00	\$ 393,613.52	400,000.00
EXTREME NETWORKS INC		\$ 587,370.84	\$ 909,328.30	57,919.00
EXXON MOBIL CORP	4.327% 03/19/2050 DD 03/19/20	\$ 1,209,980.00	\$ 1,227,851.50	1,000,000.00
EXXON MOBIL CORP	4.227% 03/19/2040 DD 03/19/20	\$ 2,922,438.00	\$ 2,951,266.43	2,500,000.00
EXXON MOBIL CORP	4.114% 03/01/2046 DD 03/03/16	\$ 339,114.00	\$ 350,070.95	300,000.00
EXXON MOBIL CORP	3.294% 03/19/2027 DD 03/19/20	\$ 1,223,464.14	\$ 1,191,873.09	1,107,000.00
EXXON MOBIL CORP	3.095% 08/16/2049 DD 08/16/19	\$ 210,000.00	\$ 212,686.24	210,000.00
EXXON MOBIL CORP	3.043% 03/01/2026 DD 03/03/16	\$ 355,204.50	\$ 370,266.14	350,000.00
EXXON MOBIL CORP	2.995% 08/16/2039 DD 08/16/19	\$ 502,285.00	\$ 505,891.90	500,000.00
EXXON MOBIL CORP	2.992% 03/19/2025 DD 03/19/20	\$ 124,572.60	\$ 120,855.68	115,000.00
EXXON MOBIL CORP	2.709% 03/06/2025 DD 03/06/15	\$ 4,489,240.80	\$ 4,408,849.01	4,240,000.00
EXXON MOBIL CORP	2.610% 10/15/2030 DD 04/15/20	\$ 1,560,235.00	\$ 1,554,606.30	1,500,000.00
EXXON MOBIL CORP	2.440% 08/16/2029 DD 08/16/19	\$ 1,708,785.85	\$ 1,810,278.25	1,765,000.00
EXXON MOBIL CORP	2.275% 08/16/2026 DD 08/16/19	\$ 263,352.50	\$ 258,001.67	250,000.00
EXXON MOBIL CORP	2.019% 08/16/2024 DD 08/16/19	\$ 262,675.00	\$ 256,148.09	250,000.00
EXXON MOBIL CORP	1.571% 04/15/2023 DD 04/15/20	\$ 2,042,820.00	\$ 2,022,541.08	2,000,000.00
EXXON MOBIL CORP		\$ 70,517,011.90	\$ 55,931,820.92	914,068.00
EYEPOINT PHARMACEUTICALS INC		\$ 192,373.29	\$ 244,114.56	19,944.00
EZCORP INC		\$ 434,479.32	\$ 348,519.93	47,289.00
F45 TRAINING HOLDINGS INC		\$ 198,250.51	\$ 153,723.24	14,116.00
F5 INC		\$ 1,735,110.77	\$ 3,247,301.70	13,270.00
FABRINET		\$ 1,737,865.34	\$ 2,229,249.99	18,817.00
FACTSET RESEARCH SYSTEMS INC		\$ 1,497,346.55	\$ 3,957,579.43	8,143.00
FAIR ISAAC CORP		\$ 1,375,456.50	\$ 2,562,556.03	5,909.00
FAIRFAX FINANCIAL HOLDINGS LTD	4.625% 04/29/2030 DD 04/29/20	\$ 546,870.00	\$ 559,993.71	500,000.00
FALCON MINERALS CORP		\$ 117,016.01	\$ 102,362.53	21,019.00
FANUC CORP		\$ 4,085,468.78	\$ 9,400,130.56	44,400.00
FARADAY TECHNOLOGY CORP		\$ 512,038.79	\$ 2,738,388.71	317,000.00
FARMERS NATIONAL BANC CORP		\$ 449,094.67	\$ 568,872.85	30,667.00
FARMLAND PARTNERS INC		\$ 305,560.20	\$ 319,865.65	26,767.00
FARO TECHNOLOGIES INC		\$ 6,272,637.76	\$ 6,073,394.76	86,738.00
FASTENAL CO		\$ 10,080,554.76	\$ 32,757,913.78	511,363.00
FASTLY INC		\$ 1,631,956.63	\$ 811,875.90	22,902.00
FATE THERAPEUTICS INC		\$ 2,469,429.93	\$ 2,070,668.90	35,390.00
FATHOM HOLDINGS INC		\$ 57,727.21	\$ 45,891.78	2,243.00
FB FINANCIAL CORP		\$ 1,073,281.95	\$ 1,328,140.38	30,309.00
FEDERAL AGRICULTURAL MORTGAGE		\$ 698,585.27	\$ 1,080,421.74	8,718.00
FEDERAL FARM CR BK CONS BD	3.500% 12/20/2023 DD 12/13/13	\$ 545,220.00	\$ 526,688.19	500,000.00
FEDERAL FARM CR BK CONS BD	1.650% 07/23/2035 DD 07/23/20	\$ 699,650.00	\$ 662,799.91	700,000.00
FEDERAL FARM CR BK CONS BD	0.250% 02/26/2024 DD 02/26/21	\$ 995,650.00	\$ 989,590.25	1,000,000.00
FEDERAL FARM CR BK CONS BD	0.125% 11/23/2022 DD 11/23/20	\$ 499,600.00	\$ 498,947.96	500,000.00
FEDERAL FARM CR BK CONS BD	0.125% 05/10/2023 DD 05/10/21	\$ 498,500.00	\$ 497,011.82	500,000.00
FEDERAL FARM CR BK CONS BD	0.125% 03/23/2023 DD 03/23/21	\$ 749,430.00	\$ 748,787.60	750,000.00
FEDERAL HOME LN BK CONS BD	5.500% 07/15/2036 DD 07/17/06	\$ 365,730.00	\$ 362,526.76	250,000.00
FEDERAL HOME LN BK CONS BD	3.250% 11/16/2028 DD 11/16/18	\$ 498,245.00	\$ 558,575.70	500,000.00
FEDERAL HOME LN BK CONS BD	3.000% 09/11/2026 DD 08/18/14	\$ 272,510.00	\$ 269,708.50	250,000.00
FEDERAL HOME LN BK CONS BD	1.500% 08/15/2024 DD 08/16/19	\$ 960,727.00	\$ 955,082.58	940,000.00
FEDERAL HOME LN BK CONS BD	1.375% 02/17/2023 DD 02/21/20	\$ 2,774,825.80	\$ 2,749,015.63	2,720,000.00
FEDERAL HOME LN BK CONS BD	0.500% 04/14/2025 DD 04/16/20	\$ 493,690.00	\$ 491,260.73	500,000.00
FEDERAL HOME LN MTG CORP	2.750% 06/19/2023 DD 06/11/18	\$ 254,297.50	\$ 257,843.61	250,000.00
FEDERAL HOME LN MTG CORP	2.220% 07/13/2040 DD 07/13/20	\$ 501,515.00	\$ 474,194.40	500,000.00
FEDERAL HOME LN MTG CORP	1.500% 02/12/2025 DD 02/14/20	\$ 580,619.10	\$ 578,232.01	570,000.00
FEDERAL HOME LN MTG CORP	0.800% 10/27/2026 DD 10/27/20	\$ 494,900.00	\$ 487,099.54	500,000.00
FEDERAL HOME LN MTG CORP	0.375% 09/23/2025 DD 09/25/20	\$ 488,575.00	\$ 486,458.86	500,000.00
FEDERAL HOME LN MTG CORP	0.375% 05/05/2023 DD 05/07/20	\$ 500,985.00	\$ 498,879.34	500,000.00
FEDERAL HOME LN MTG CORP	0.250% 12/04/2023 DD 12/04/20	\$ 500,825.00	\$ 495,271.23	500,000.00
FEDERAL HOME LN MTG CORP	0.250% 11/06/2023 DD 11/05/20	\$ 500,280.00	\$ 495,573.77	500,000.00
FEDERAL HOME LN MTG CORP	0.250% 08/24/2023 DD 08/21/20	\$ 498,620.00	\$ 496,753.62	500,000.00
FEDERAL HOME LN MTG CORP	0.250% 06/26/2023 DD 06/26/20	\$ 999,970.00	\$ 995,184.75	1,000,000.00
FEDERAL HOME LN MTG CORP DEB	6.250% 07/15/2032 DD 02/20/02	\$ 551,096.63	\$ 540,579.61	375,000.00
FEDERAL NATL MTG ASSN	7.250% 05/15/2030 DD 05/05/00	\$ 699,133.13	\$ 676,336.01	470,000.00
FEDERAL NATL MTG ASSN	6.625% 11/15/2030 DD 11/03/00	\$ 388,885.21	\$ 381,297.64	270,000.00
FEDERAL NATL MTG ASSN	5.625% 07/15/2037 DD 07/18/07	\$ 69,009.50	\$ 75,199.36	50,000.00
FEDERAL NATL MTG ASSN	2.625% 09/06/2024 DD 09/08/14	\$ 603,022.76	\$ 596,273.11	570,000.00

**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 NATL MTG ASSN	2.500% 02/05/2024 DD 02/08/19	\$ 497,630.00	\$ 517,704.79	500,000.00
FEDERAL NATL MTG ASSN	2.375% 01/19/2023 DD 01/23/18	\$ 198,046.00	\$ 204,095.32	200,000.00
FEDERAL NATL MTG ASSN	2.125% 04/24/2026 DD 04/26/16	\$ 284,199.30	\$ 279,986.59	270,000.00
FEDERAL NATL MTG ASSN	1.875% 09/24/2026 DD 09/27/16	\$ 398,017.20	\$ 431,553.92	420,000.00
FEDERAL NATL MTG ASSN	0.875% 12/18/2026 DD 12/18/20	\$ 323,586.25	\$ 317,617.27	325,000.00
FEDERAL NATL MTG ASSN	0.875% 08/05/2030 DD 08/05/20	\$ 246,252.50	\$ 235,584.82	250,000.00
FEDERAL NATL MTG ASSN	0.750% 10/08/2027 DD 10/09/20	\$ 298,572.00	\$ 289,419.54	300,000.00
FEDERAL NATL MTG ASSN	0.500% 06/17/2025 DD 06/19/20	\$ 492,635.00	\$ 490,025.39	500,000.00
FEDERAL NATL MTG ASSN	0.375% 08/25/2025 DD 08/27/20	\$ 747,840.00	\$ 729,498.18	750,000.00
FEDERAL NATL MTG ASSN	0.250% 11/27/2023 DD 11/25/20	\$ 497,810.00	\$ 495,616.34	500,000.00
FEDERAL NATL MTG ASSN	0.250% 07/10/2023 DD 07/10/20	\$ 1,000,730.00	\$ 994,551.12	1,000,000.00
FEDERAL REALTY INVESTMENT TRUS	4.500% 12/01/2044 DD 11/14/14	\$ 591,370.00	\$ 591,801.91	500,000.00
FEDERAL REALTY INVESTMENT TRUS	1.250% 02/15/2026 DD 10/13/20	\$ 499,190.00	\$ 489,721.81	500,000.00
FEDERAL REALTY INVESTMENT TRUS		\$ 1,819,349.84	\$ 2,271,363.84	16,662.00
FEDERAL SIGNAL CORP		\$ 954,197.31	\$ 1,131,520.72	26,108.00
FEDERATED HERMES INC		\$ 2,537,488.57	\$ 3,353,864.68	89,246.00
FEDEX CORP	5.250% 05/15/2050 DD 04/07/20	\$ 865,967.00	\$ 869,568.36	650,000.00
FEDEX CORP	5.100% 01/15/2044 DD 01/09/14	\$ 52,686.00	\$ 63,405.91	50,000.00
FEDEX CORP	4.950% 10/17/2048 DD 10/17/18	\$ 369,027.00	\$ 383,197.01	300,000.00
FEDEX CORP	4.750% 11/15/2045 DD 10/23/15	\$ 707,997.30	\$ 1,218,526.64	1,000,000.00
FEDEX CORP	4.550% 04/01/2046 DD 03/24/16	\$ 268,699.20	\$ 276,814.88	231,000.00
FEDEX CORP	4.400% 01/15/2047 DD 01/06/17	\$ 438,384.90	\$ 459,292.24	390,000.00
FEDEX CORP	4.250% 05/15/2030 DD 04/07/20	\$ 743,296.50	\$ 739,120.89	650,000.00
FEDEX CORP	4.100% 04/15/2043 DD 04/11/13	\$ 445,192.00	\$ 448,094.00	400,000.00
FEDEX CORP	3.250% 05/15/2041 DD 04/29/21	\$ 249,317.50	\$ 255,384.88	250,000.00
FEDEX CORP	3.250% 04/01/2026 DD 03/24/16	\$ 896,766.11	\$ 871,379.66	817,000.00
FEDEX CORP	3.100% 08/05/2029 DD 07/24/19	\$ 322,551.00	\$ 316,963.44	300,000.00
FEDEX CORP	2.400% 05/15/2031 DD 04/29/21	\$ 1,031,140.00	\$ 1,002,001.75	1,000,000.00
FEDEX CORP		\$ 7,850,762.03	\$ 13,638,087.20	52,730.00
FERRO CORP		\$ 789,250.62	\$ 932,883.22	42,734.00
FFX CONTRACTS RECEIVABLE		\$ 39,720,930.00	\$ 39,534,928.26	-
FHLMC POOL #G0-8877	4.000% 04/01/2049 DD 04/01/19	\$ 4,263,456.79	\$ 4,409,490.45	4,149,094.76
FHLMC POOL #J2-0832	2.500% 10/01/2027 DD 10/01/12	\$ 839,088.07	\$ 858,403.73	824,956.57
FHLMC POOL #Q5-8637	4.000% 09/01/2048 DD 09/01/18	\$ 3,598,064.08	\$ 3,804,888.78	3,498,839.19
FHLMC MULTICLASS MTG 3591 GJ	4.000% 10/15/2024 DD 10/01/09	\$ 360,661.70	\$ 354,958.44	344,047.63
FHLMC MULTICLASS MTG 3693 BD	3.000% 07/15/2025 DD 07/01/10	\$ 256,030.29	\$ 256,549.18	248,872.70
FHLMC MULTICLASS MTG 3945 A	3.000% 03/15/2026 DD 10/01/11	\$ 75,533.13	\$ 74,065.51	73,696.61
FHLMC MULTICLASS MTG 4266 LG	2.500% 06/15/2028 DD 11/01/13	\$ 136,441.89	\$ 137,043.25	134,842.63
FHLMC MULTICLASS MTG 4537 HA	3.500% 09/15/2041 DD 12/01/15	\$ 5,629.40	\$ 5,395.34	5,398.98
FIBRIA OVERSEAS FINANCE LTD	5.500% 01/17/2027 DD 01/17/17	\$ 579,450.00	\$ 560,630.00	500,000.00
FIBRIA OVERSEAS FINANCE LTD	4.000% 01/14/2025 DD 11/14/17	\$ 540,560.00	\$ 525,005.00	500,000.00
FIBROGEN INC		\$ 796,051.74	\$ 586,306.20	41,582.00
FIDELITY D&D BANCORP INC		\$ 210,044.36	\$ 226,029.00	3,831.00
FIDELITY NATIONAL FINANCIAL IN	3.400% 06/15/2030 DD 06/12/20	\$ 525,025.00	\$ 527,847.39	500,000.00
FIDELITY NATIONAL FINANCIAL IN		\$ 1,517,028.62	\$ 3,056,182.60	58,570.00
FIDELITY NATIONAL INFORMATION	3.100% 03/01/2041 DD 03/02/21	\$ 291,744.00	\$ 302,908.33	300,000.00
FIDELITY NATIONAL INFORMATION	1.150% 03/01/2026 DD 03/02/21	\$ 1,491,655.00	\$ 1,461,110.30	1,500,000.00
FIDELITY NATIONAL INFORMATION	0.600% 03/01/2024 DD 03/02/21	\$ 497,845.00	\$ 492,198.18	500,000.00
FIDELITY NATIONAL INFORMATION		\$ 10,008,026.09	\$ 14,545,438.15	133,261.00
FIESTA RESTAURANT GROUP INC		\$ 242,351.63	\$ 187,621.41	17,041.00
FIFTH THIRD BANCORP	8.250% 03/01/2038 DD 03/04/08	\$ 832,785.00	\$ 819,988.52	500,000.00
FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	\$ 527,348.00	\$ 528,716.43	500,000.00
FIFTH THIRD BANCORP	3.950% 03/14/2028 DD 03/14/18	\$ 1,379,671.10	\$ 1,467,644.84	1,330,000.00
FIFTH THIRD BANCORP	3.650% 01/25/2024 DD 01/25/19	\$ 1,045,337.40	\$ 1,016,178.15	970,000.00
FIFTH THIRD BANCORP	2.550% 05/05/2027 DD 05/05/20	\$ 129,111.84	\$ 124,806.61	121,000.00
FIFTH THIRD BANCORP		\$ 3,169,993.32	\$ 6,443,309.60	147,952.00
FIFTH THIRD BANK NA	3.850% 03/15/2026 DD 03/15/16	\$ 554,685.00	\$ 539,267.83	500,000.00
FIFTH THIRD BANK NA	2.250% 02/01/2027 DD 01/31/20	\$ 420,556.00	\$ 409,141.40	400,000.00
FIGS INC		\$ 692,400.75	\$ 587,496.52	21,317.00
FINANCE OF AMERICA COS INC		\$ 162,233.51	\$ 96,268.53	24,249.00
FINANCIAL INSTITUTIONS INC		\$ 462,418.80	\$ 479,957.40	15,093.00
FINCH THERAPEUTICS GROUP INC		\$ 93,674.04	\$ 67,357.32	6,756.00
FIRST ADVANTAGE CORP		\$ 5,018,278.13	\$ 5,152,566.72	270,618.00
FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	\$ 100,801.00	\$ 108,199.03	100,000.00
FIRST AMERICAN FINANCIAL CORP	2.400% 08/15/2031 DD 08/03/21	\$ 992,270.00	\$ 978,347.69	1,000,000.00
FIRST AMERICAN FINANCIAL CORP		\$ 1,035,992.33	\$ 1,799,837.61	23,007.00
FIRST BANCORP INC/THE		\$ 281,513.29	\$ 312,084.60	9,939.00
FIRST BANCORP/PUERTO RICO		\$ 1,740,925.21	\$ 2,673,912.54	194,043.00
FIRST BANCORP/SOUTHERN PINES N		\$ 1,152,072.33	\$ 1,496,232.72	32,726.00
FIRST BANCSHARES INC/THE		\$ 625,141.85	\$ 750,270.74	19,427.00
FIRST BANK/HAMILTON NJ		\$ 207,418.36	\$ 219,159.04	15,104.00
FIRST BUSEY CORP		\$ 1,236,829.08	\$ 1,303,631.28	48,069.00
FIRST CITIZENS BANCSHARES INC/		\$ 684,058.30	\$ 1,124,433.20	1,355.00
FIRST COMMONWEALTH FINANCIAL C		\$ 1,143,719.49	\$ 1,449,322.84	90,076.00
FIRST COMMUNITY BANCSHARES INC		\$ 456,444.35	\$ 532,347.18	15,929.00
FIRST FINANCIAL BANCORP		\$ 2,142,524.77	\$ 2,170,868.34	89,043.00
FIRST FINANCIAL BANCSHARES INC		\$ 2,748,880.37	\$ 3,113,289.08	61,237.00
FIRST FINANCIAL CORP/IN		\$ 479,469.05	\$ 498,190.00	11,000.00
FIRST FOUNDATION INC		\$ 773,876.57	\$ 958,377.86	38,551.00
FIRST HAWAIIAN INC		\$ 732,811.45	\$ 697,926.21	25,537.00
FIRST HORIZON CORP	3.550% 05/26/2023 DD 05/26/20	\$ 523,880.00	\$ 515,188.86	500,000.00
FIRST HORIZON CORP		\$ 1,519,159.78	\$ 1,929,193.54	118,138.00
FIRST INDUSTRIAL REALTY TRUST		\$ 4,451,620.74	\$ 6,867,786.60	103,743.00
FIRST INTERNET BANCORP		\$ 271,951.04	\$ 424,206.72	9,018.00
FIRST INTERSTATE BANCSYSTEM IN		\$ 1,562,725.00	\$ 1,584,055.83	38,949.00
FIRST MERCHANTS CORP		\$ 2,093,021.67	\$ 2,284,848.16	54,544.00

**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>
FIRST MID BANCSHARES INC		\$ 592,802.15	\$ 683,698.62	15,978.00
FIRST MIDWEST BANCORP INC/IL		\$ 2,300,624.64	\$ 2,218,782.72	108,339.00
FIRST OF LONG ISLAND CORP/THE		\$ 529,218.05	\$ 476,815.15	22,085.00
FIRST PHILIPPINE HOLDINGS CORP		\$ 354,964.24	\$ 352,540.70	256,630.00
FIRST REPUBLIC BANK/CA	VAR RT 02/12/2024 DD 02/12/20	\$ 493,561.60	\$ 484,121.73	479,000.00
FIRST REPUBLIC BANK/CA		\$ 3,479,001.35	\$ 7,903,344.21	38,271.00
FIRST SOLAR INC		\$ 1,336,935.88	\$ 1,983,151.48	22,753.00
FIRST WATCH RESTAURANT GROUP I		\$ 93,135.36	\$ 97,073.92	5,792.00
FIRSTCASH HOLDINGS INC		\$ 2,890,101.48	\$ 2,724,131.34	36,414.00
FIRST-CITIZENS BANK & TRUST CO	VAR RT 09/27/2025 DD 09/27/19	\$ 366,838.50	\$ 353,290.00	343,000.00
FIRST-CITIZENS BANK & TRUST CO	5.000% 08/15/2022 DD 08/03/12	\$ 532,500.00	\$ 511,140.00	500,000.00
FIRSTENERGY CORP		\$ 4,572,203.46	\$ 4,862,411.67	116,913.00
FIRSTKEY HOMES 20 SFR1 F1 144A	3.238% 08/17/2038 DD 07/15/21	\$ 399,996.68	\$ 391,422.04	400,000.00
FIS GROUP NON US SMALL CAP CIT	CLASS A	\$ 196,674,405.64	\$ 261,848,000.00	20,000,000.00
FISERV INC	4.400% 07/01/2049 DD 06/24/19	\$ 356,238.00	\$ 357,404.03	300,000.00
FISERV INC	3.800% 10/01/2023 DD 09/25/18	\$ 1,077,160.00	\$ 1,045,332.13	1,000,000.00
FISERV INC	3.500% 07/01/2029 DD 06/24/19	\$ 1,135,601.38	\$ 1,226,002.10	1,140,000.00
FISERV INC	3.200% 07/01/2026 DD 06/24/19	\$ 2,448,272.50	\$ 2,378,976.21	2,250,000.00
FISERV INC	2.750% 07/01/2024 DD 06/24/19	\$ 1,061,970.00	\$ 1,034,322.74	1,000,000.00
FISERV INC	2.650% 06/01/2030 DD 05/13/20	\$ 601,083.00	\$ 588,523.30	580,000.00
FISERV INC	2.250% 06/01/2027 DD 05/13/20	\$ 1,429,565.64	\$ 1,389,758.59	1,366,000.00
FISERV INC		\$ 7,471,053.06	\$ 13,351,234.23	128,637.00
FISKER INC		\$ 1,210,198.78	\$ 1,223,432.21	77,777.00
FIVE BELOW INC		\$ 2,689,716.80	\$ 8,079,468.28	39,052.00
FIVE STAR BANCORP		\$ 230,375.97	\$ 256,620.00	8,554.00
FIVE9 INC		\$ 1,754,680.49	\$ 2,042,497.68	14,874.00
FLAGSTAR BANCORP INC		\$ 1,938,716.50	\$ 2,377,009.02	49,583.00
FLEETCOR TECHNOLOGIES INC		\$ 2,450,475.09	\$ 3,921,900.64	17,521.00
FLEX LTD	4.875% 05/12/2030 DD 05/12/20	\$ 569,105.00	\$ 570,141.79	500,000.00
FLEX LTD	4.750% 06/15/2025 DD 12/15/15	\$ 1,681,290.00	\$ 1,631,763.50	1,500,000.00
FLEXSTEEL INDUSTRIES INC		\$ 253,449.29	\$ 167,418.38	6,233.00
FLOOR & DECOR HOLDINGS INC		\$ 1,364,916.92	\$ 2,840,978.52	21,852.00
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	\$ 1,007,847.00	\$ 974,536.68	700,000.00
FLORIDA POWER & LIGHT CO	5.690% 03/01/2040 DD 02/09/10	\$ 428,451.00	\$ 421,652.36	300,000.00
FLORIDA POWER & LIGHT CO	4.950% 06/01/2035 DD 06/07/05	\$ 140,262.02	\$ 135,043.06	107,000.00
FLORIDA POWER & LIGHT CO	4.125% 02/01/2042 DD 12/13/11	\$ 481,344.00	\$ 476,024.26	400,000.00
FLORIDA POWER & LIGHT CO	3.950% 03/01/2048 DD 02/28/18	\$ 1,066,289.00	\$ 1,067,304.63	900,000.00
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	\$ 41,523.60	\$ 45,793.36	40,000.00
FLORIDA POWER & LIGHT CO	3.150% 10/01/2049 DD 09/13/19	\$ 313,449.00	\$ 318,492.85	300,000.00
FLORIDA POWER & LIGHT CO	2.875% 12/04/2051 DD 11/18/21	\$ 200,274.00	\$ 202,829.97	200,000.00
FLORIDA POWER & LIGHT CO	2.850% 04/01/2025 DD 03/27/20	\$ 2,006,263.75	\$ 1,957,922.55	1,875,000.00
FLORIDA ST BRD OF ADMIN FIN CO	2.154% 07/01/2030 DD 09/16/20	\$ 1,515,480.00	\$ 1,496,460.00	1,500,000.00
FLORIDA ST BRD OF ADMIN FIN CO	1.705% 07/01/2027 DD 09/16/20	\$ 820,144.00	\$ 798,000.00	800,000.00
FLORIDA ST BRD OF ADMIN FIN CO	1.258% 07/01/2025 DD 09/16/20	\$ 658,294.00	\$ 646,828.00	650,000.00
FLOWERS FOODS INC	2.400% 03/15/2031 DD 03/09/21	\$ 195,388.00	\$ 196,974.05	200,000.00
FLOWERS FOODS INC		\$ 568,662.79	\$ 1,063,089.00	38,700.00
FLOWSERVE CORP		\$ 1,008,683.28	\$ 813,072.60	26,571.00
FLUENCE ENERGY INC		\$ 218,326.43	\$ 260,725.92	7,332.00
FLUENT INC		\$ 90,934.03	\$ 80,346.25	40,375.00
FLUIDIGM CORP		\$ 348,982.29	\$ 269,429.44	68,732.00
FLUOR CORP		\$ 1,817,544.72	\$ 3,344,197.70	135,010.00
FLUSHING FINANCIAL CORP		\$ 689,762.11	\$ 690,727.50	28,425.00
FLYWIRE CORP		\$ 1,177,437.58	\$ 1,235,541.78	32,463.00
FMC CORP	4.500% 10/01/2049 DD 09/20/19	\$ 235,500.00	\$ 239,910.73	200,000.00
FMC CORP	3.450% 10/01/2029 DD 09/20/19	\$ 109,530.00	\$ 106,476.62	100,000.00
FMC CORP	3.200% 10/01/2026 DD 09/20/19	\$ 539,090.00	\$ 528,524.51	500,000.00
FMC CORP		\$ 1,493,170.79	\$ 3,040,216.74	27,666.00
FMS WERTMANAGEMENT	2.750% 03/06/2023 DD 03/06/18	\$ 524,710.00	\$ 512,502.29	500,000.00
FMS WERTMANAGEMENT	2.750% 01/30/2024 DD 01/30/19	\$ 1,224,738.50	\$ 1,194,805.44	1,150,000.00
FNB CORP/PA		\$ 874,110.58	\$ 793,872.11	65,447.00
FNMA POOL #0255935	5.000% 11/01/2025 DD 10/01/05	\$ 28,553.91	\$ 28,655.54	26,343.54
FNMA POOL #0257057	5.000% 01/01/2028 DD 12/01/07	\$ 55,014.41	\$ 55,248.30	50,755.68
FNMA POOL #0257101	5.000% 02/01/2028 DD 01/01/08	\$ 6,381.56	\$ 6,439.70	5,887.55
FNMA POOL #0257132	5.000% 03/01/2028 DD 02/01/08	\$ 81,964.94	\$ 82,423.66	75,728.14
FNMA POOL #0257163	5.000% 04/01/2028 DD 03/01/08	\$ 69,714.52	\$ 69,999.49	64,317.86
FNMA POOL #0257490	5.000% 11/01/2028 DD 10/01/08	\$ 2,215.08	\$ 2,229.85	2,048.02
FNMA POOL #0257536	5.000% 01/01/2029 DD 12/01/08	\$ 38,627.38	\$ 38,844.36	35,679.63
FNMA POOL #0310157	5.500% 09/01/2041 DD 04/01/15	\$ 44,817.91	\$ 45,845.31	40,125.15
FNMA POOL #0688598	5.000% 03/01/2033 DD 02/01/03	\$ 7,263.46	\$ 7,310.69	6,715.71
FNMA POOL #0694982	5.000% 03/01/2033 DD 03/01/03	\$ 84,449.76	\$ 85,133.71	78,081.25
FNMA POOL #0696188	5.500% 04/01/2023 DD 04/01/03	\$ 4,374.17	\$ 4,281.88	3,916.17
FNMA POOL #0710619	5.000% 05/01/2033 DD 05/01/03	\$ 7,704.65	\$ 8,013.66	7,123.63
FNMA POOL #0725205	5.000% 03/01/2034 DD 02/01/04	\$ 90,445.02	\$ 93,998.71	83,443.58
FNMA POOL #0725231	5.000% 02/01/2034 DD 02/01/04	\$ 29,562.67	\$ 30,168.26	27,274.19
FNMA POOL #0725232	5.000% 03/01/2034 DD 02/01/04	\$ 13,826.15	\$ 14,397.29	12,774.27
FNMA POOL #0731421	5.000% 07/01/2033 DD 07/01/03	\$ 1,586.40	\$ 1,595.46	1,465.71
FNMA POOL #0734310	5.000% 10/01/2033 DD 09/01/03	\$ 20,219.36	\$ 21,085.49	18,681.06
FNMA POOL #0755598	5.000% 11/01/2028 DD 11/01/03	\$ 11,775.07	\$ 11,866.36	10,879.24
FNMA POOL #0797491	5.500% 03/01/2035 DD 03/01/05	\$ 140,969.89	\$ 143,553.10	126,209.34
FNMA POOL #0820386	5.000% 04/01/2035 DD 04/01/05	\$ 318.05	\$ 319.61	293.44
FNMA POOL #0822083	5.000% 07/01/2035 DD 06/01/05	\$ 8,559.22	\$ 8,946.39	7,913.73
FNMA POOL #0881229	5.000% 04/01/2026 DD 08/01/06	\$ 47,174.69	\$ 47,365.66	43,522.86
FNMA POOL #0888430	5.000% 11/01/2033 DD 05/01/07	\$ 104,011.63	\$ 108,354.45	96,098.51
FNMA POOL #0889174	5.500% 08/01/2037 DD 02/01/08	\$ 90,094.61	\$ 91,833.60	80,677.98
FNMA POOL #0889561	5.500% 06/01/2038 DD 05/01/08	\$ 332,060.92	\$ 340,523.80	297,291.73
FNMA POOL #0889974	5.000% 09/01/2035 DD 10/01/08	\$ 163,615.22	\$ 169,601.90	151,167.51

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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>
FNMA POOL #0890296	5.500% 02/01/2041 DD 02/01/11	\$ 120,871.18	\$ 123,755.23	108,237.80
FNMA POOL #0929718	5.500% 07/01/2038 DD 07/01/08	\$ 189,415.26	\$ 192,836.34	169,582.09
FNMA POOL #0929823	5.500% 08/01/2038 DD 08/01/08	\$ 72,833.63	\$ 73,326.59	65,207.40
FNMA POOL #0930819	5.500% 02/01/2038 DD 03/01/09	\$ 55,017.85	\$ 54,855.23	49,257.08
FNMA POOL #0930942	5.000% 04/01/2039 DD 04/01/09	\$ 20,070.88	\$ 20,985.50	18,557.29
FNMA POOL #0932282	5.000% 12/01/2039 DD 11/01/09	\$ 12,490.06	\$ 13,059.81	11,539.81
FNMA POOL #0933796	5.500% 05/01/2038 DD 05/01/08	\$ 2,823.17	\$ 2,856.33	2,528.09
FNMA POOL #0960482	5.500% 01/01/2038 DD 12/01/07	\$ 18,970.29	\$ 19,439.51	16,983.98
FNMA POOL #0962989	5.500% 05/01/2038 DD 04/01/08	\$ 28,638.80	\$ 28,631.02	25,640.10
FNMA POOL #0973477	5.000% 03/01/2038 DD 02/01/08	\$ 643.82	\$ 651.10	593.97
FNMA POOL #0981802	5.000% 06/01/2038 DD 05/01/08	\$ 1,605.34	\$ 1,617.67	1,484.27
FNMA POOL #0982834	5.000% 05/01/2038 DD 05/01/08	\$ 2,064.62	\$ 2,158.48	1,904.82
FNMA POOL #0983471	5.500% 05/01/2038 DD 05/01/08	\$ 147,393.26	\$ 150,967.18	131,960.09
FNMA POOL #0995738	5.500% 12/01/2038 DD 04/01/09	\$ 16,340.09	\$ 16,758.93	14,632.25
FNMA POOL #0AA1740	5.000% 01/01/2039 DD 01/01/09	\$ 112,456.16	\$ 117,749.31	103,900.62
FNMA POOL #0AA3267	5.000% 02/01/2039 DD 02/01/09	\$ 2,953.38	\$ 3,088.67	2,724.77
FNMA POOL #0AB8906	3.000% 04/01/2043 DD 03/01/13	\$ 674,279.05	\$ 739,343.61	700,549.67
FNMA POOL #0AB9557	3.000% 06/01/2043 DD 05/01/13	\$ 203,459.96	\$ 212,473.61	201,445.50
FNMA POOL #0AC4427	5.000% 10/01/2039 DD 09/01/09	\$ 15,559.79	\$ 16,133.11	14,380.55
FNMA POOL #0AD0527	5.500% 06/01/2039 DD 12/01/09	\$ 94,907.97	\$ 97,308.84	84,988.26
FNMA POOL #0AD0919	5.500% 04/01/2040 DD 04/01/10	\$ 35,222.88	\$ 35,982.91	31,534.77
FNMA POOL #0AD0963	5.500% 09/01/2038 DD 04/01/10	\$ 99,509.64	\$ 102,039.91	89,092.21
FNMA POOL #0AD8538	5.500% 08/01/2040 DD 08/01/10	\$ 65,512.97	\$ 65,920.01	58,653.28
FNMA POOL #0AE0154	5.500% 07/01/2040 DD 06/01/10	\$ 73,334.23	\$ 75,072.26	65,669.39
FNMA POOL #0AE0392	5.500% 12/01/2039 DD 09/01/10	\$ 119,875.37	\$ 122,901.24	107,339.26
FNMA POOL #0AL0574	5.500% 02/01/2041 DD 07/01/11	\$ 84,484.98	\$ 85,478.98	75,654.66
FNMA POOL #0AL5616	5.500% 09/01/2041 DD 08/01/14	\$ 295,517.47	\$ 302,760.27	264,574.64
FNMA POOL #0AS0016	3.000% 07/01/2043 DD 06/01/13	\$ 1,999,289.52	\$ 2,140,939.12	2,030,701.92
FNMA POOL #0AS0017	3.000% 07/01/2043 DD 06/01/13	\$ 145,750.16	\$ 159,952.24	151,674.95
FNMA POOL #0AT1217	3.000% 04/01/2043 DD 03/01/13	\$ 968,598.73	\$ 1,066,072.38	1,006,336.32
FNMA POOL #0AU1803	3.000% 08/01/2043 DD 07/01/13	\$ 271,680.45	\$ 291,846.55	275,949.03
FNMA POOL #0AZ7047	4.000% 08/01/2045 DD 08/01/15	\$ 78,561.71	\$ 78,527.89	73,723.60
FNMA POOL #0AZ7887	3.500% 06/01/2026 DD 08/01/15	\$ 377,376.09	\$ 380,614.14	361,544.07
FNMA POOL #0BK1955	4.000% 03/01/2048 DD 03/01/18	\$ 3,039,037.08	\$ 3,161,885.10	2,952,312.90
FNMA POOL #0BM44855	4.000% 04/01/2048 DD 11/01/18	\$ 2,240,198.08	\$ 2,373,701.89	2,180,490.14
FNMA POOL #0MA2336	3.500% 07/01/2025 DD 06/01/15	\$ 300,830.22	\$ 302,988.41	288,093.62
FNMA GTD REMIC P/T 02-W1 3B4	VAR RT 02/25/2042 DD 03/01/02	\$ 15,665.60	\$ 1,664.47	19,946.75
FNMA GTD REMIC P/T 02-W6 3B3	VAR RT 06/25/2042 DD 07/01/02	\$ 18,321.53	\$ 27,098.10	27,429.05
FNMA GTD REMIC P/T 03-W10 2B5	VAR RT 06/25/2043 DD 06/01/03	\$ 6,218.99	\$ 664.15	6,231.02
FNMA GTD REMIC P/T 10-79 AY	4.000% 07/25/2025 DD 06/01/10	\$ 158,977.36	\$ 155,761.92	152,296.11
FNMA GTD REMIC P/T 14-33 AH	3.000% 06/25/2029 DD 05/01/14	\$ 411,203.91	\$ 411,760.28	398,971.45
FOB ICE CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	\$ 215,000.00	\$ 215,000.00	215,000.00
FOCUS FINANCIAL PARTNERS INC		\$ 1,303,125.12	\$ 1,553,556.08	26,014.00
FOGHORN THERAPEUTICS INC		\$ 207,827.45	\$ 405,279.27	17,721.00
FOMENTO ECONOMICO MEXICANO SAB	3.500% 01/16/2050 DD 01/16/20	\$ 569,122.60	\$ 595,992.00	570,000.00
FOOT LOCKER INC		\$ 798,744.93	\$ 791,535.46	18,142.00
FORD MOTOR CO		\$ 9,597,406.22	\$ 17,478,910.42	841,546.00
FORD MOTOR CREDIT CO LLC	VAR RT 02/15/2023 DD 05/03/18	\$ 300,000.00	\$ 299,409.01	300,000.00
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	\$ 1,034,350.00	\$ 1,038,750.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	3.096% 05/04/2023 DD 05/04/16	\$ 1,124,750.00	\$ 1,120,625.00	1,100,000.00
FORESTAR GROUP INC		\$ 240,621.94	\$ 304,869.75	14,017.00
FORIAN INC		\$ 93,454.82	\$ 78,474.00	8,700.00
FORMA THERAPEUTICS HOLDINGS INC		\$ 853,786.65	\$ 465,463.26	32,733.00
FORMFACTOR INC		\$ 5,112,945.13	\$ 6,855,256.80	149,940.00
FORMOSAN RUBBER GROUP INC		\$ 317,533.94	\$ 311,743.23	375,000.00
FORRESTER RESEARCH INC		\$ 222,863.89	\$ 290,889.69	4,953.00
FORTE BIOSCIENCES INC		\$ 118,427.27	\$ 10,361.88	4,842.00
FORTERRA INC		\$ 285,755.22	\$ 302,933.42	12,739.00
FORTINET INC		\$ 9,001,623.28	\$ 24,703,359.00	68,735.00
FORTIS INC/CANADA	3.055% 10/04/2026 DD 04/04/17	\$ 573,569.18	\$ 560,036.08	538,000.00
FORTIVE CORP	3.150% 06/15/2026 DD 06/15/17	\$ 105,365.40	\$ 111,228.54	105,000.00
FORTIVE CORP		\$ 3,062,788.63	\$ 5,356,549.77	70,213.00
FORTRESS BIOTECH INC		\$ 99,692.38	\$ 78,740.00	31,496.00
FORTUNE BRANDS HOME & SECURITY	4.000% 09/21/2023 DD 09/21/18	\$ 1,245,031.81	\$ 1,257,165.83	1,200,000.00
FORTUNE BRANDS HOME & SECURITY		\$ 1,359,363.36	\$ 3,171,509.20	29,668.00
FORWARD AIR CORP		\$ 5,992,455.59	\$ 10,258,018.26	84,714.00
FOSSIL GROUP INC		\$ 914,744.43	\$ 465,601.92	45,248.00
FOUR CORNERS PROPERTY TRUST INC		\$ 4,037,187.60	\$ 4,254,009.45	144,645.00
FOX CORP	5.576% 01/25/2049 DD 01/25/20	\$ 749,981.00	\$ 784,815.23	575,000.00
FOX CORP	5.476% 01/25/2039 DD 01/25/20	\$ 509,588.00	\$ 515,864.64	400,000.00
FOX CORP	4.709% 01/25/2029 DD 01/25/20	\$ 1,557,601.00	\$ 1,640,189.01	1,437,000.00
FOX CORP	4.030% 01/25/2024 DD 01/25/20	\$ 2,321,468.24	\$ 2,272,708.74	2,152,000.00
FOX CORP	3.500% 04/08/2030 DD 04/07/20	\$ 195,188.76	\$ 192,639.23	179,000.00
FOX CORP		\$ 2,807,181.21	\$ 2,526,321.56	68,464.00
FOX CORP		\$ 1,286,085.28	\$ 1,068,230.17	31,171.00
FOX FACTORY HOLDING CORP		\$ 2,366,430.84	\$ 3,085,103.70	18,137.00
FRANCHISE GROUP INC		\$ 744,305.44	\$ 1,306,345.59	25,069.00
FRANKLIN BSP REALTY TRUST INC	PFD 7.500% CUMULATIVE	\$ 452,500.00	\$ 458,292.00	18,100.00
FRANKLIN BSP REALTY TRUST INC		\$ 546,515.86	\$ 484,402.77	32,423.21
FRANKLIN COVEY CO		\$ 190,762.52	\$ 252,754.72	5,452.00
FRANKLIN ELECTRIC CO INC		\$ 1,531,909.63	\$ 1,913,327.04	20,234.00
FRANKLIN RESOURCES INC	1.600% 10/30/2030 DD 10/19/20	\$ 383,372.00	\$ 377,837.86	400,000.00
FRANKLIN RESOURCES INC		\$ 2,212,133.26	\$ 2,159,502.18	64,482.00
FRANKLIN STREET PROPERTIES CORP		\$ 872,920.66	\$ 583,111.90	98,002.00
FREEMPORT-MCMORAN INC		\$ 7,332,509.04	\$ 13,338,952.77	319,649.00
FREMONT HOME LOAN TRUST 2 2 M4	VAR RT 06/25/2035 DD 07/28/05	\$ 1,750,500.00	\$ 1,784,577.06	1,800,000.00

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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>
FRENCH REPUBLIC GOVERNMENT 144A	2.100% 07/25/2023	\$ 3,358,089.31	\$ 3,369,620.93	2,764,330.25
FRENCH REPUBLIC GOVERNMENT 144A	0.700% 07/25/2030	\$ 3,150,964.63	\$ 3,011,722.83	2,148,344.10
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2047	\$ 1,478,389.48	\$ 1,484,156.10	933,426.81
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2036	\$ 1,020,607.49	\$ 971,014.87	689,911.35
FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	\$ 499,182.06	\$ 486,306.02	299,812.50
FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2028	\$ 108,137.39	\$ 115,777.27	90,408.55
FREQUENCY THERAPEUTICS INC		\$ 309,283.55	\$ 155,531.34	30,318.00
FRESH DEL MONTE PRODUCE INC		\$ 1,487,996.04	\$ 885,877.20	32,097.00
FRESHPET INC		\$ 2,545,112.44	\$ 9,641,895.62	101,206.00
FRONTDOOR INC		\$ 463,301.58	\$ 613,594.30	16,742.00
FRONTIER GROUP HOLDINGS INC		\$ 245,274.77	\$ 204,486.33	15,069.00
FRONTLINE LTD/BERMUDA		\$ 843,514.34	\$ 809,161.50	114,450.00
FRP HOLDINGS INC		\$ 304,779.38	\$ 368,764.00	6,380.00
FS BANCORP INC		\$ 204,043.43	\$ 234,333.84	6,968.00
FS KKR CAPITAL CORP	3.400% 01/15/2026 DD 12/10/20	\$ 512,115.00	\$ 507,744.86	500,000.00
FS KKR CAPITAL CORP	3.125% 10/12/2028 DD 10/12/21	\$ 395,580.00	\$ 397,967.46	400,000.00
FS KKR CAPITAL CORP	1.650% 10/12/2024 DD 10/12/21	\$ 395,956.00	\$ 392,416.78	400,000.00
FTC SOLAR INC		\$ 78,409.68	\$ 62,354.88	8,248.00
FTI CONSULTING INC		\$ 787,534.05	\$ 1,057,830.90	6,895.00
FTS INTERNATIONAL INC		\$ 216,871.73	\$ 218,767.50	8,334.00
FUBOTV INC		\$ 1,649,029.80	\$ 941,753.60	60,680.00
FUELCCELL ENERGY INC		\$ 1,227,995.42	\$ 1,062,152.00	204,260.00
FULCRUM THERAPEUTICS INC		\$ 424,383.55	\$ 451,501.87	25,523.00
FULGENT GENETICS INC		\$ 1,483,138.11	\$ 1,854,879.60	18,440.00
FULL HOUSE RESORTS INC		\$ 130,307.48	\$ 172,397.96	14,236.00
FULTON FINANCIAL CORP		\$ 2,533,854.25	\$ 2,570,315.00	151,195.00
FUNKO INC		\$ 205,846.18	\$ 217,892.00	11,590.00
FUTUREFUEL CORP		\$ 287,736.13	\$ 188,906.64	24,726.00
FWD SECURITIZATIO INV1 A1 144A	VAR RT 01/25/2050 DD 01/01/20	\$ 751,683.51	\$ 755,488.36	751,707.50
G1 THERAPEUTICS INC		\$ 536,518.62	\$ 261,845.66	25,646.00
GAMANIA DIGITAL ENTERTAINMENT		\$ 244,327.96	\$ 279,872.29	109,833.00
GAMCO INVESTORS INC		\$ 62,303.00	\$ 61,975.38	2,481.00
GAMESTOP CORP		\$ 2,838,574.27	\$ 2,116,338.18	14,262.00
GAMING AND LEISURE PROPERTIES		\$ 1,823,370.65	\$ 2,390,568.48	49,128.00
GAN LTD		\$ 612,795.74	\$ 332,530.96	36,184.00
GANNETT CO INC		\$ 1,109,513.36	\$ 716,778.40	134,480.00
GAP INC/THE		\$ 1,051,078.42	\$ 798,044.75	45,215.00
GARMIN LTD		\$ 2,349,534.90	\$ 4,429,473.93	32,529.00
GARTNER INC		\$ 1,780,121.31	\$ 5,846,922.48	17,489.00
GATES INDUSTRIAL CORP PLC		\$ 385,724.33	\$ 345,135.63	21,693.00
GATOS SILVER INC		\$ 288,346.05	\$ 244,936.86	23,597.00
GATX CORP	4.000% 06/30/2030 DD 05/12/20	\$ 1,669,885.00	\$ 1,669,864.46	1,500,000.00
GATX CORP	3.100% 06/01/2051 DD 02/03/21	\$ 277,980.00	\$ 291,408.12	300,000.00
GATX CORP		\$ 2,338,467.87	\$ 3,517,766.97	33,763.00
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		\$ 223,559.32	\$ 218,085.00	20,770.00
GCP APPLIED TECHNOLOGIES INC		\$ 1,064,207.69	\$ 1,478,110.42	46,687.00
GE CAPITAL FUNDING LLC	4.550% 05/15/2032 DD 11/15/20	\$ 295,397.10	\$ 301,625.85	255,000.00
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	\$ 2,817,986.10	\$ 2,979,820.40	2,497,000.00
GE CAPITAL INTERNATIONAL FUNDI	3.373% 11/15/2025 DD 05/15/16	\$ 2,455,030.75	\$ 2,401,612.10	2,259,000.00
GEMINI THERAPEUTICS INC		\$ 101,271.36	\$ 54,789.48	18,828.00
GENCO SHIPPING & TRADING LTD		\$ 480,601.74	\$ 492,240.00	30,765.00
GENERAC HOLDINGS INC		\$ 2,185,382.85	\$ 4,638,657.52	13,181.00
GENERAL DYNAMICS CORP	4.250% 04/01/2050 DD 03/25/20	\$ 478,500.00	\$ 510,091.28	400,000.00
GENERAL DYNAMICS CORP	3.750% 05/15/2028 DD 05/11/18	\$ 284,387.50	\$ 276,174.34	250,000.00
GENERAL DYNAMICS CORP	3.625% 04/01/2030 DD 03/25/20	\$ 444,376.00	\$ 444,302.10	400,000.00
GENERAL DYNAMICS CORP	3.500% 04/01/2027 DD 03/25/20	\$ 408,111.56	\$ 394,096.07	362,000.00
GENERAL DYNAMICS CORP	3.250% 04/01/2025 DD 03/25/20	\$ 1,087,250.00	\$ 1,056,980.87	1,000,000.00
GENERAL DYNAMICS CORP	2.250% 06/01/2031 DD 05/10/21	\$ 523,390.00	\$ 508,481.27	500,000.00
GENERAL DYNAMICS CORP	2.125% 08/15/2026 DD 08/12/16	\$ 194,108.96	\$ 189,326.10	184,000.00
GENERAL DYNAMICS CORP	1.875% 08/15/2023 DD 08/12/16	\$ 233,950.50	\$ 228,610.33	225,000.00
GENERAL DYNAMICS CORP	1.150% 06/01/2026 DD 05/10/21	\$ 502,705.00	\$ 495,372.58	500,000.00
GENERAL DYNAMICS CORP		\$ 6,945,303.55	\$ 11,152,936.53	53,499.00
GENERAL ELEC CO		\$ 37,265,595.67	\$ 22,192,231.11	234,913.00
GENERAL ELECTRIC CO	VAR RT 11/04/2038 DD 11/04/98	\$ 97,768.00	\$ 99,990.00	101,000.00
GENERAL ELECTRIC CO	VAR RT 05/01/2051 DD 05/07/91	\$ 575,940.00	\$ 576,629.19	580,000.00
GENERAL ELECTRIC CO	6.875% 01/10/2039 DD 01/09/09	\$ 1,289,385.86	\$ 1,533,143.73	1,030,000.00
GENERAL ELECTRIC CO	6.750% 03/15/2032 DD 03/20/02	\$ 482,548.50	\$ 477,313.89	350,000.00
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	\$ 295,460.66	\$ 340,083.38	250,000.00
GENERAL MILLS INC	4.000% 04/17/2025 DD 04/17/18	\$ 1,590,870.00	\$ 1,610,624.99	1,500,000.00
GENERAL MILLS INC	3.700% 10/17/2023 DD 04/17/18	\$ 200,774.95	\$ 193,579.06	185,000.00
GENERAL MILLS INC	3.000% 02/01/2051 DD 08/01/21	\$ 288,741.00	\$ 300,815.95	300,000.00
GENERAL MILLS INC	2.875% 04/15/2030 DD 04/03/20	\$ 1,108,732.95	\$ 1,090,583.13	1,045,000.00
GENERAL MILLS INC		\$ 6,657,875.57	\$ 8,841,468.84	131,218.00
GENERAL MOTORS CO	6.800% 10/01/2027 DD 05/12/20	\$ 616,968.50	\$ 595,303.55	485,000.00
GENERAL MOTORS CO	6.750% 04/01/2046 DD 02/23/16	\$ 89,919.00	\$ 107,166.61	75,000.00
GENERAL MOTORS CO	6.600% 04/01/2036 DD 02/23/16	\$ 653,230.00	\$ 676,273.25	500,000.00
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	\$ 666,385.00	\$ 684,219.90	500,000.00
GENERAL MOTORS CO	6.125% 10/01/2025 DD 05/12/20	\$ 1,524,107.20	\$ 1,728,837.34	1,505,000.00
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	\$ 1,100,636.00	\$ 1,113,527.72	900,000.00
GENERAL MOTORS CO	5.000% 10/01/2028 DD 09/10/18	\$ 293,375.00	\$ 286,694.75	250,000.00
GENERAL MOTORS CO	4.200% 10/01/2027 DD 08/07/17	\$ 579,107.20	\$ 563,579.52	515,000.00
GENERAL MOTORS CO		\$ 10,567,878.21	\$ 17,336,773.74	295,698.00
GENERAL MOTORS FINANCIAL CO IN	5.250% 03/01/2026 DD 03/01/16	\$ 1,844,736.32	\$ 1,793,104.66	1,599,000.00
GENERAL MOTORS FINANCIAL CO IN	4.350% 01/17/2027 DD 01/17/17	\$ 1,120,830.00	\$ 1,101,601.97	1,000,000.00
GENERAL MOTORS FINANCIAL CO IN	4.300% 07/13/2025 DD 07/13/15	\$ 77,547.75	\$ 80,845.87	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>
GENERAL MOTORS FINANCIAL CO IN	3.950% 04/13/2024 DD 04/13/17	\$ 2,145,740.00	\$ 2,104,463.64	2,000,000.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 05/09/2023 DD 05/09/16	\$ 2,539,748.19	\$ 2,739,302.02	2,660,000.00
GENERAL MOTORS FINANCIAL CO IN	3.600% 06/21/2030 DD 06/22/20	\$ 162,214.50	\$ 159,972.00	150,000.00
GENERAL MOTORS FINANCIAL CO IN	2.900% 02/26/2025 DD 01/09/20	\$ 1,057,105.00	\$ 1,033,892.79	1,000,000.00
GENERAL MOTORS FINANCIAL CO IN	2.750% 06/20/2025 DD 06/22/20	\$ 657,609.50	\$ 670,719.85	650,000.00
GENERAL MOTORS FINANCIAL CO IN	2.700% 08/20/2027 DD 08/20/20	\$ 104,359.00	\$ 101,716.56	100,000.00
GENERAL MOTORS FINANCIAL CO IN	2.700% 06/10/2031 DD 06/10/21	\$ 948,347.00	\$ 946,612.08	950,000.00
GENERAL MOTORS FINANCIAL CO IN	2.400% 10/15/2028 DD 10/15/21	\$ 747,225.00	\$ 747,909.95	750,000.00
GENERAL MOTORS FINANCIAL CO IN	2.400% 04/10/2028 DD 04/09/21	\$ 599,346.00	\$ 602,474.15	600,000.00
GENERAL MOTORS FINANCIAL CO IN	2.350% 01/08/2031 DD 01/08/21	\$ 1,139,269.00	\$ 1,119,423.39	1,150,000.00
GENERAL MOTORS FINANCIAL CO IN	1.700% 08/18/2023 DD 08/20/20	\$ 1,761,959.22	\$ 1,738,369.95	1,722,000.00
GENERAL MOTORS FINANCIAL CO IN	1.500% 06/10/2026 DD 06/10/21	\$ 623,862.50	\$ 614,943.85	625,000.00
GENERAL MOTORS FINANCIAL CO IN	1.250% 01/08/2026 DD 01/08/21	\$ 1,397,298.00	\$ 1,369,813.52	1,400,000.00
GENERATION BIO CO		\$ 529,953.42	\$ 147,986.16	20,902.00
GENESCO INC		\$ 816,125.33	\$ 897,417.45	13,985.00
GENIUS BRANDS INTERNATIONAL IN		\$ 481,803.17	\$ 279,423.90	266,118.00
GENPACT LTD		\$ 1,196,017.48	\$ 2,096,182.28	39,491.00
GENTERA SAB DE CV		\$ 933,657.24	\$ 1,005,548.67	1,561,347.00
GENTEX CORP		\$ 983,273.03	\$ 1,798,782.75	51,615.00
GENTHERM INC		\$ 1,066,817.38	\$ 1,244,147.30	14,317.00
GENUINE PARTS CO		\$ 2,505,386.39	\$ 4,256,752.40	30,362.00
GENWORTH FINANCIAL INC		\$ 1,939,575.08	\$ 1,955,376.45	482,809.00
GEO GROUP INC/THE		\$ 1,188,889.11	\$ 875,486.50	112,966.00
GEORGETOWN UNIVERSITY/THE	4.315% 04/01/2049 DD 01/16/19	\$ 483,008.00	\$ 489,898.98	400,000.00
GEORGETOWN UNIVERSITY/THE	2.943% 04/01/2050 DD 02/27/20	\$ 292,062.00	\$ 301,571.45	300,000.00
GEORGIA POWER CO	4.300% 03/15/2042 DD 03/06/12	\$ 858,877.56	\$ 833,373.48	732,000.00
GEORGIA POWER CO	2.650% 09/15/2029 DD 09/10/19	\$ 519,830.00	\$ 509,624.87	500,000.00
GEORGIA POWER CO	2.100% 07/30/2023 DD 01/10/20	\$ 1,037,330.00	\$ 1,017,584.48	1,000,000.00
GEORGIA-PACIFIC LLC		\$ 939,981.80	\$ 897,175.56	790,000.00
GERMAN AMERICAN BANCORP INC	8.000% 01/15/2024 DD 12/11/03	\$ 807,133.53	\$ 918,173.90	23,555.00
GERON CORP		\$ 435,370.76	\$ 352,577.56	288,998.00
GETTY REALTY CORP		\$ 1,078,398.25	\$ 1,239,155.35	38,615.00
GEVO INC		\$ 1,358,573.31	\$ 802,842.40	187,580.00
GIBRALTAR INDUSTRIES INC		\$ 1,459,937.26	\$ 1,757,751.48	26,361.00
GIGABYTE TECHNOLOGY CO LTD		\$ 102,757.09	\$ 404,450.63	71,961.00
G-III APPAREL GROUP LTD		\$ 1,176,697.94	\$ 1,161,405.16	42,019.00
GILDAN ACTIVEWEAR INC		\$ 328,603.01	\$ 683,563.31	16,100.00
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	\$ 688,662.10	\$ 702,088.26	510,000.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	\$ 102,943.50	\$ 126,224.79	100,000.00
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	\$ 1,526,557.50	\$ 1,583,902.69	1,250,000.00
GILEAD SCIENCES INC	4.600% 09/01/2035 DD 09/14/15	\$ 1,070,100.00	\$ 1,088,975.97	900,000.00
GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	\$ 377,869.12	\$ 390,885.39	332,000.00
GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	\$ 421,511.56	\$ 407,858.65	388,000.00
GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	\$ 1,088,100.45	\$ 1,082,741.47	1,005,000.00
GILEAD SCIENCES INC	3.500% 02/01/2025 DD 11/17/14	\$ 1,980,035.60	\$ 1,923,988.32	1,820,000.00
GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	\$ 363,389.84	\$ 369,723.26	351,000.00
GILEAD SCIENCES INC	2.800% 10/01/2050 DD 09/30/20	\$ 596,496.00	\$ 581,666.75	600,000.00
GILEAD SCIENCES INC	2.600% 10/01/2040 DD 09/30/20	\$ 497,990.00	\$ 481,680.71	500,000.00
GILEAD SCIENCES INC	2.500% 09/01/2023 DD 09/20/16	\$ 76,544.00	\$ 81,901.12	80,000.00
GILEAD SCIENCES INC	1.650% 10/01/2030 DD 09/30/20	\$ 1,412,854.75	\$ 1,413,687.52	1,475,000.00
GILEAD SCIENCES INC		\$ 13,697,003.78	\$ 19,606,878.30	270,030.00
GLACIER BANCORP INC		\$ 4,239,515.39	\$ 5,532,282.68	97,571.12
GLADSTONE COMMERCIAL CORP		\$ 614,323.24	\$ 768,435.63	29,819.00
GLADSTONE LAND CORP		\$ 395,852.77	\$ 669,798.40	19,840.00
GLATFELTER CORP		\$ 791,456.49	\$ 722,382.80	41,999.00
GLAUKOS CORP		\$ 999,399.80	\$ 865,113.48	19,467.00
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	\$ 2,335,422.57	\$ 2,355,846.10	1,610,000.00
GLAXOSMITHKLINE CAPITAL INC	3.875% 05/15/2028 DD 05/15/18	\$ 3,433,570.00	\$ 3,357,663.99	3,000,000.00
GLAXOSMITHKLINE CAPITAL INC	3.375% 05/15/2023 DD 05/15/18	\$ 180,728.60	\$ 175,005.76	169,000.00
GLAXOSMITHKLINE CAPITAL INC	2.800% 03/18/2023 DD 03/18/13	\$ 1,124,986.40	\$ 1,106,159.13	1,080,000.00
GLAXOSMITHKLINE CAPITAL PLC	0.534% 10/01/2023 DD 10/01/20	\$ 628,731.25	\$ 622,563.61	625,000.00
GLOBAL BLOOD THERAPEUTICS INC		\$ 823,442.68	\$ 816,574.46	27,898.00
GLOBAL INDUSTRIAL CO		\$ 207,727.81	\$ 292,803.10	7,159.00
GLOBAL MEDICAL REIT INC		\$ 734,208.49	\$ 1,022,755.00	57,620.00
GLOBAL MIXED MODE TECHNOLOGY I		\$ 148,972.31	\$ 675,001.63	70,340.00
GLOBAL NET LEASE INC		\$ 1,936,882.40	\$ 1,504,300.72	98,449.00
GLOBAL NET LEASE INC / GL 144A	3.750% 12/15/2027 DD 12/16/20	\$ 955,000.00	\$ 932,669.93	955,000.00
GLOBAL PAYMENTS INC	4.800% 04/01/2026 DD 03/17/16	\$ 205,238.58	\$ 196,498.74	177,000.00
GLOBAL PAYMENTS INC	2.900% 05/15/2030 DD 05/15/20	\$ 1,025,540.00	\$ 1,018,152.20	1,000,000.00
GLOBAL PAYMENTS INC	2.650% 02/15/2025 DD 08/14/19	\$ 3,004,091.80	\$ 3,021,371.61	2,940,000.00
GLOBAL PAYMENTS INC		\$ 4,882,632.51	\$ 8,524,315.62	63,059.00
GLOBAL WATER RESOURCES INC		\$ 100,139.74	\$ 97,281.90	5,689.00
GLOBALFOUNDRIES INC		\$ 678,300.00	\$ 734,485.85	11,305.00
GLOBALSTAR INC		\$ 465,333.51	\$ 349,981.28	301,708.00
GLOBANT SA		\$ 1,447,711.88	\$ 2,723,474.39	8,671.00
GLOBE LIFE INC	2.150% 08/15/2030 DD 08/21/20	\$ 403,640.00	\$ 394,604.72	400,000.00
GLOBE LIFE INC		\$ 1,267,653.64	\$ 2,026,320.12	21,621.00
GLOBUS MEDICAL INC		\$ 898,173.66	\$ 1,207,472.80	16,724.00
GLP CAPITAL LP / GLP FINANCING	5.375% 04/15/2026 DD 04/28/16	\$ 567,655.00	\$ 556,785.00	500,000.00
GLP CAPITAL LP / GLP FINANCING	5.250% 06/01/2025 DD 05/21/18	\$ 1,151,193.40	\$ 1,117,157.04	1,020,000.00
GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	\$ 522,960.00	\$ 529,022.93	500,000.00
GMS INC		\$ 1,352,324.33	\$ 2,446,837.66	40,706.00
GODADDY INC		\$ 2,044,115.69	\$ 3,173,679.14	37,399.00
GOGO INC		\$ 633,883.48	\$ 734,611.35	54,295.00
GOHEALTH INC		\$ 109,942.03	\$ 31,290.24	8,256.00
GOLAR LNG LTD		\$ 1,676,926.96	\$ 1,200,244.08	96,872.00

**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>
GOLDEN ENTERTAINMENT INC		\$ 303,651.32	\$ 374,326.24	7,408.00
GOLDEN NUGGET ONLINE GAMING INC		\$ 299,578.25	\$ 170,075.35	17,093.00
GOLDEN ST TOBACCO SECURITIZATI	4.214% 06/01/2050 DD 12/15/21	\$ 401,828.00	\$ 399,980.00	400,000.00
GOLDEN ST TOBACCO SECURITIZATI	3.850% 06/01/2050 DD 12/15/21	\$ 407,000.00	\$ 406,860.00	400,000.00
GOLDEN ST TOBACCO SECURITIZATI	2.346% 06/01/2030 DD 10/07/21	\$ 400,000.00	\$ 401,912.00	400,000.00
GOLDMAN SACHS CAPITAL I	6.345% 02/15/2034 DD 02/20/04	\$ 688,660.00	\$ 690,033.22	500,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2032 DD 10/21/21	\$ 1,005,590.00	\$ 1,006,256.77	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2027 DD 10/21/21	\$ 1,003,740.00	\$ 995,600.35	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2024 DD 10/21/21	\$ 699,699.00	\$ 696,988.84	700,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/17/2023 DD 10/17/13	\$ 72,800.00	\$ 72,839.20	70,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/29/2025 DD 09/29/17	\$ 766,948.35	\$ 739,716.62	705,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/10/2027 DD 06/10/21	\$ 1,404,916.00	\$ 1,371,633.86	1,400,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/10/2024 DD 06/10/21	\$ 2,373,806.25	\$ 2,355,069.69	2,375,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/30/2023 DD 08/30/13	\$ 245,650.00	\$ 253,231.22	242,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2042 DD 07/21/21	\$ 325,356.80	\$ 318,145.05	320,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2033 DD 07/21/21	\$ 4,409,626.00	\$ 4,332,222.40	4,400,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 06/05/2028 DD 06/05/17	\$ 2,499,892.50	\$ 2,422,899.59	2,250,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 05/01/2029 DD 04/23/18	\$ 575,240.00	\$ 555,413.44	500,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2039 DD 04/23/18	\$ 2,231,305.50	\$ 2,377,151.27	1,990,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2029 DD 01/23/18	\$ 979,631.80	\$ 947,432.99	871,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/22/2042 DD 04/22/21	\$ 1,357,856.50	\$ 1,358,583.64	1,310,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/22/2032 DD 04/22/21	\$ 4,786,155.00	\$ 4,733,753.76	4,700,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/09/2027 DD 03/08/21	\$ 1,988,156.00	\$ 1,969,045.11	2,010,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/08/2024 DD 03/08/21	\$ 1,803,243.00	\$ 1,791,867.65	1,800,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 01/27/2032 DD 01/27/21	\$ 48,843.00	\$ 47,938.85	50,000.00
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	\$ 2,229,207.50	\$ 2,197,743.00	1,550,000.00
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	\$ 846,043.20	\$ 809,744.24	615,000.00
GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	\$ 4,263,408.00	\$ 3,610,827.40	3,600,000.00
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	\$ 338,814.35	\$ 357,628.46	275,000.00
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	\$ 1,109,924.95	\$ 1,306,387.78	1,015,000.00
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	\$ 1,245,986.80	\$ 1,215,968.14	1,115,000.00
GOLDMAN SACHS GROUP INC/THE	4.000% 03/03/2024 DD 03/03/14	\$ 1,093,550.00	\$ 1,060,269.70	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	\$ 1,932,057.00	\$ 1,879,121.31	1,776,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 01/26/2027 DD 01/26/17	\$ 1,107,660.00	\$ 1,074,772.01	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	3.800% 03/15/2030 DD 03/19/20	\$ 1,386,920.00	\$ 1,376,020.31	1,250,000.00
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	\$ 1,648,870.00	\$ 1,600,812.71	1,500,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 02/20/2024 DD 02/20/19	\$ 133,981.44	\$ 129,034.05	123,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 01/22/2023 DD 01/22/13	\$ 1,648,292.40	\$ 1,606,565.78	1,560,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	\$ 797,197.50	\$ 799,274.22	750,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 04/01/2025 DD 03/30/20	\$ 1,906,290.00	\$ 1,850,509.26	1,750,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 01/23/2025 DD 01/23/15	\$ 1,081,320.00	\$ 1,054,239.98	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	3.200% 02/23/2023 DD 01/23/18	\$ 3,098,481.00	\$ 3,179,285.07	3,100,000.00
GOLDMAN SACHS GROUP INC/THE	2.600% 02/07/2030 DD 02/07/20	\$ 1,451,560.00	\$ 1,525,118.69	1,500,000.00
GOLDMAN SACHS GROUP INC/THE		\$ 13,372,131.79	\$ 27,404,734.35	71,637.00
GOLFZON CO LTD		\$ 885,518.41	\$ 2,023,342.72	13,760.00
GOODYEAR TIRE & RUBBER CO/THE		\$ 3,339,848.87	\$ 5,639,076.04	264,497.00
GOOSEHEAD INSURANCE INC		\$ 1,685,423.93	\$ 2,025,605.76	15,572.00
GOPRO INC		\$ 525,491.31	\$ 566,080.86	54,906.00
GORMAN-RUPP CO/THE		\$ 609,504.71	\$ 865,695.60	19,432.00
GOSSAMER BIO INC		\$ 4,949,477.76	\$ 5,666,061.18	500,978.00
GOVERNMENT OF CANADA	4.250% 01-DEC-2026 REAL RTN BD	\$ 166,468.08	\$ 163,662.25	163,811.00
GOVERNMENT OF CANADA	3.000% 01-DEC-2036 REAL RTN BD	\$ 2,094,712.20	\$ 2,390,284.52	2,011,521.60
GPMT 2018-FL1 LTD FL1 D 144A	VAR RT 11/21/2035 DD 05/09/18	\$ 410,000.00	\$ 409,525.22	410,000.00
GRACO INC		\$ 1,126,474.79	\$ 2,906,109.14	36,047.00
GRAFTECH INTERNATIONAL LTD		\$ 1,105,524.02	\$ 1,197,302.47	101,209.00
GRAHAM HOLDINGS CO		\$ 2,280,151.64	\$ 2,316,514.74	9,678.00
GRAND CANYON EDUCATION INC		\$ 1,045,327.16	\$ 805,331.16	9,396.00
GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	\$ 604,498.50	\$ 601,663.50	450,000.00
GRANITE CONSTRUCTION INC		\$ 1,902,627.12	\$ 1,682,869.50	43,485.00
GRANITE POINT MORTGAGE TRUST I		\$ 840,375.36	\$ 605,828.56	51,736.00
GRAPHIC PACKAGING HOLDING CO		\$ 909,855.85	\$ 1,191,703.50	61,113.00
GRAPHITE BIO INC		\$ 181,263.79	\$ 125,891.04	10,128.00
GRAY TELEVISION INC		\$ 1,469,539.13	\$ 1,635,943.68	81,148.00
GREAT AJAX CORP		\$ 273,742.97	\$ 274,820.28	20,883.00
GREAT LAKES DREDGE & DOCK CORP		\$ 655,252.52	\$ 974,907.24	62,017.00
GREAT SOUTHERN BANCORP INC		\$ 520,516.37	\$ 595,462.50	10,050.00
GREAT WESTERN BANCORP INC		\$ 1,796,693.50	\$ 1,728,190.44	50,889.00
GREEN BRICK PARTNERS INC		\$ 463,666.65	\$ 755,944.92	24,924.00
GREEN DOT CORP		\$ 2,188,880.35	\$ 1,740,570.96	48,029.00
GREEN PLAINS INC		\$ 1,363,212.86	\$ 1,587,454.44	45,669.00
GREENBOX POS		\$ 67,392.88	\$ 31,789.80	7,569.00
GREENBRIER COS INC/THE		\$ 1,191,954.43	\$ 1,405,518.92	30,628.00
GREENHILL & CO INC		\$ 108,190.57	\$ 114,572.70	6,390.00
GREENLANE HOLDINGS INC		\$ 24,892.23	\$ 6,880.07	7,137.00
GREENLIGHT CAPITAL RE LTD		\$ 425,696.76	\$ 200,437.44	25,566.00
GREENWICH LIFESCIENCES INC		\$ 68,390.56	\$ 41,579.97	1,709.00
GREIF INC		\$ 1,255,077.13	\$ 1,365,509.03	22,619.00
GREIF INC		\$ 321,615.27	\$ 317,969.82	5,319.00
GRID DYNAMICS HOLDINGS INC		\$ 499,835.07	\$ 767,487.61	20,213.00
GRIFFON CORP		\$ 947,245.15	\$ 1,268,670.08	44,546.00
GRITSTONE BIO INC		\$ 394,762.13	\$ 512,059.48	39,818.00
GROCERY OUTLET HOLDING CORP		\$ 550,761.81	\$ 476,913.92	16,864.00
GROUP 1 AUTOMOTIVE INC		\$ 1,830,455.22	\$ 3,267,006.70	16,735.00
GROUPON INC		\$ 367,370.30	\$ 279,193.80	12,055.00
GROWGENERATION CORP		\$ 671,203.76	\$ 305,043.75	23,375.00
GRUPO AEROPORTUARIO DEL CENTRO		\$ 993,472.12	\$ 1,086,278.61	161,666.00

**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>
GRUPO TELEVISIA SAB	5.000% 05/13/2045 DD 05/13/14	\$ 891,974.00	\$ 944,254.08	800,000.00
GS MORTGAGE SECU GC45 SWD 144A	VAR RT 12/13/2039 DD 01/01/20	\$ 634,128.39	\$ 662,772.43	714,000.00
GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	\$ 303,688.48	\$ 322,841.34	327,000.00
GS MORTGAGE SECURI GC13 D 144A	VAR RT 07/10/2046 DD 07/01/13	\$ 2,419,904.06	\$ 1,262,550.00	2,658,000.00
GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	\$ 1,349,814.65	\$ 1,476,689.39	1,471,000.00
GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	\$ 1,122,502.66	\$ 1,095,778.62	1,483,000.00
GS MORTGAGE SECURI GC38 D 144A	3.000% 02/10/2052 DD 02/01/19	\$ 387,483.19	\$ 432,436.02	466,000.00
GS MORTGAGE SECURI GC39 D 144A	3.000% 05/10/2052 DD 05/01/19	\$ 1,072,506.90	\$ 1,135,198.31	1,239,000.00
GS MORTGAGE SECURI GC40 D 144A	3.000% 07/10/2052 DD 07/01/19	\$ 863,157.71	\$ 881,202.11	966,000.00
GS MORTGAGE SECURI GC42 D 144A	2.800% 09/01/2052 DD 09/01/19	\$ 367,937.23	\$ 357,520.84	399,000.00
GS MORTGAGE SECURI GC42 E 144A	2.800% 09/01/2052 DD 09/01/19	\$ 915,148.67	\$ 962,425.79	1,113,000.00
GS MORTGAGE SECURI GC45 D 144A	VAR RT 02/13/2053 DD 01/01/20	\$ 821,325.96	\$ 845,179.37	945,000.00
GS MORTGAGE SECURI GC17 F 144A	VAR RT 05/10/2045 DD 06/01/12	\$ 385,491.06	\$ 213,894.85	475,547.94
GS MORTGAGE SECURI GC19 D 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 1,157,745.47	\$ 1,176,000.00	1,176,000.00
GS MORTGAGE SECURI GC19 E 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 103,302.34	\$ 103,623.12	115,000.00
GS MORTGAGE SECURI GSA1 E 144A	2.800% 11/10/2052 DD 11/01/19	\$ 554,411.19	\$ 607,228.98	693,000.00
GS MORTGAGE SECURI RENT G 144A	VAR RT 11/21/2035 DD 02/25/21	\$ 2,667,000.00	\$ 2,688,019.69	2,667,000.00
GS MORTGAGE SECURIT 70P F 144A	VAR RT 10/15/2036 DD 10/23/19	\$ 1,089,000.00	\$ 1,020,619.40	1,089,000.00
GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 532,947.03	\$ 265,140.02	549,513.00
GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 291,313.48	\$ 32,287.50	315,000.00
GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 1,293,196.25	\$ 25,345.67	1,717,000.00
GS MORTGAGE SECURIT GC6 D 144A	VAR RT 01/10/2045 DD 02/01/12	\$ 463,416.92	\$ 456,048.50	457,007.85
GS MORTGAGE SECURIT GC6 E 144A	VAR RT 01/10/2045 DD 02/01/12	\$ 1,185,475.20	\$ 1,161,205.12	1,279,000.00
GS MORTGAGE SECURIT GS2 D 144A	2.753% 05/10/2049 DD 05/01/16	\$ 536,257.97	\$ 611,690.27	675,000.00
GS MORTGAGE SECURIT GS6 D 144A	3.243% 05/10/2050 DD 05/01/17	\$ 1,444,645.52	\$ 1,660,844.22	1,743,000.00
GS MORTGAGE SECURIT GS9 D 144A	3.000% 03/10/2051 DD 03/01/18	\$ 1,027,118.98	\$ 1,143,667.56	1,302,000.00
GS MORTGAGE SECURIT C1 B 144A	5.148% 08/10/2043 DD 08/01/10	\$ 513,965.16	\$ 567,640.94	567,000.00
GS MORTGAGE SECURITIES GC6I F	VAR RT 01/10/2045 DD 02/01/12	\$ 463,478.91	\$ 437,644.39	580,000.00
GT BIOPHARMA INC		\$ 72,598.87	\$ 23,500.25	7,705.00
GT TECHNOLOGY HOLDINGS INC		\$ 212,541.05	\$ 213,153.80	31,814.00
GUARANTY BANCSHARES INC/TX		\$ 256,801.29	\$ 292,259.66	7,777.00
GUARDANT HEALTH INC		\$ 1,744,850.43	\$ 2,002,900.50	20,025.00
GUESS? INC		\$ 678,384.18	\$ 848,643.84	35,838.00
GUIDEWIRE SOFTWARE INC		\$ 1,314,209.52	\$ 2,055,574.18	18,106.00
GXO LOGISTICS INC		\$ 804,510.77	\$ 1,898,891.98	20,906.00
H&E EQUIPMENT SERVICES INC		\$ 3,063,985.45	\$ 3,771,848.27	85,201.00
H&R BLOCK INC		\$ 768,094.20	\$ 885,573.28	37,588.00
HACKENSACK MERIDIAN HEALTH INC	2.875% 09/01/2050 DD 08/26/20	\$ 285,585.00	\$ 300,620.34	300,000.00
HACKETT GROUP INC/THE		\$ 222,259.21	\$ 246,914.31	12,027.00
HAEMONETICS CORP		\$ 1,918,922.85	\$ 1,606,634.64	30,291.00
HAIN CELESTIAL GROUP INC/THE		\$ 764,349.81	\$ 749,509.90	17,590.00
HAKUHODO DY HOLDINGS INC		\$ 1,648,644.13	\$ 1,870,161.15	112,400.00
HALL OF FAME RESORT & ENTERTAI		\$ 201,208.99	\$ 78,770.96	51,823.00
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	\$ 529,261.50	\$ 537,624.69	450,000.00
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	\$ 1,494,238.00	\$ 1,792,285.71	1,525,000.00
HALLIBURTON CO	4.750% 08/01/2043 DD 08/05/13	\$ 301,008.80	\$ 312,467.90	272,000.00
HALLIBURTON CO	2.920% 03/01/2030 DD 03/03/20	\$ 360,563.00	\$ 360,054.14	350,000.00
HALLIBURTON CO		\$ 6,859,790.46	\$ 4,355,500.02	190,446.00
HALOZYME THERAPEUTICS INC		\$ 2,122,793.40	\$ 2,401,059.73	59,713.00
HAMILTON BEACH BRANDS HOLDING		\$ 84,458.14	\$ 80,100.08	5,578.00
HAMILTON LANE INC		\$ 1,273,269.72	\$ 1,593,364.74	15,377.00
HANCOCK WHITNEY CORP		\$ 3,551,597.12	\$ 4,146,658.00	82,900.00
HANDSOME CO LTD		\$ 291,339.23	\$ 338,945.04	11,318.00
HANESBRANDS INC		\$ 1,194,398.92	\$ 1,255,554.96	75,093.00
HANGER INC		\$ 361,224.25	\$ 299,380.69	16,513.00
HANJIN/WILSHIRE GRAND 12/20 TL	0.000% 12/23/2022 DD 12/08/20	\$ 2,079,550.00	\$ 2,097,837.50	2,090,000.00
HANMI FINANCIAL CORP		\$ 725,599.89	\$ 692,971.52	29,264.00
HANNON ARMSTRONG SUSTAINABLE I		\$ 4,824,621.11	\$ 5,860,995.20	110,335.00
HANOVER INSURANCE GROUP INC/TH		\$ 421,447.77	\$ 949,267.58	7,243.00
HANSOL PAPER CO LTD		\$ 1,494,874.62	\$ 1,333,136.01	117,390.00
HARBORONE BANCORP INC		\$ 492,268.07	\$ 686,854.56	46,284.00
HARLEY-DAVIDSON INC		\$ 1,449,180.99	\$ 1,249,008.91	33,139.00
HARMONIC INC		\$ 516,415.85	\$ 915,316.08	77,833.00
HARMONY BIOSCIENCES HOLDINGS I		\$ 316,594.67	\$ 415,569.44	9,746.00
HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	\$ 970,000.00	\$ 0.10	1,000.00
HARPOON THERAPEUTICS INC		\$ 86,184.45	\$ 62,038.35	8,217.00
HARSCO CORP		\$ 890,316.48	\$ 958,234.95	57,345.00
HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	\$ 119,636.00	\$ 134,094.34	100,000.00
HARTFORD FINANCIAL SERVICES GR	3.600% 08/19/2049 DD 08/19/19	\$ 417,960.00	\$ 437,817.92	400,000.00
HARTFORD FINANCIAL SERVICES GR	2.800% 08/19/2029 DD 08/19/19	\$ 158,955.00	\$ 155,549.31	150,000.00
HARTFORD FINANCIAL SERVICES GR		\$ 2,527,223.10	\$ 5,145,067.92	74,523.00
HARVARD BIOSCIENCE INC		\$ 128,775.81	\$ 139,068.30	19,726.00
HASBRO INC	6.350% 03/15/2040 DD 03/11/10	\$ 356,124.16	\$ 375,283.18	272,000.00
HASBRO INC	3.900% 11/19/2029 DD 11/19/19	\$ 164,877.00	\$ 165,380.43	150,000.00
HASBRO INC	3.550% 11/19/2026 DD 11/19/19	\$ 310,718.00	\$ 321,641.28	300,000.00
HASBRO INC	3.000% 11/19/2024 DD 11/19/19	\$ 640,015.00	\$ 624,399.01	600,000.00
HASBRO INC		\$ 1,834,308.56	\$ 2,794,777.02	27,459.00
HAVERTY FURNITURE COS INC		\$ 362,915.69	\$ 370,019.28	12,104.00
HAWAIIAN ELECTRIC INDUSTRIES I		\$ 620,511.54	\$ 865,067.50	20,845.00
HAWAIIAN HOLDINGS INC		\$ 1,502,813.10	\$ 890,302.05	48,465.00
HAWKINS INC		\$ 355,146.22	\$ 459,316.35	11,643.00
HAYNES INTERNATIONAL INC		\$ 461,619.70	\$ 483,879.34	11,998.00
HAYS PLC		\$ 1,844,217.04	\$ 1,892,878.82	955,900.00
HAYWARD HOLDINGS INC		\$ 3,553,648.03	\$ 4,222,243.10	160,970.00
HB FULLER CO		\$ 2,684,603.25	\$ 3,595,833.00	44,393.00
HBT FINANCIAL INC		\$ 166,661.12	\$ 178,983.88	9,556.00

**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>
HCA HEALTHCARE INC		\$ 4,608,622.10	\$ 13,921,467.12	54,186.00
HCA INC	5.500% 06/15/2047 DD 06/22/17	\$ 1,805,892.00	\$ 1,831,958.14	1,400,000.00
HCA INC	5.250% 06/15/2049 DD 06/12/19	\$ 373,257.00	\$ 385,296.04	300,000.00
HCA INC	5.250% 06/15/2026 DD 03/15/16	\$ 1,729,770.00	\$ 1,686,861.47	1,500,000.00
HCA INC	5.250% 04/15/2025 DD 10/17/14	\$ 583,435.00	\$ 553,101.82	500,000.00
HCA INC	5.000% 03/15/2024 DD 03/17/14	\$ 472,344.60	\$ 451,616.69	420,000.00
HCA INC	4.750% 05/01/2023 DD 10/23/12	\$ 921,982.60	\$ 894,454.57	854,000.00
HCA INC	4.125% 06/15/2029 DD 06/12/19	\$ 282,422.50	\$ 275,094.08	250,000.00
HCA INC	3.500% 07/15/2051 DD 06/30/21	\$ 500,395.00	\$ 509,735.85	500,000.00
HCA INC	2.375% 07/15/2031 DD 06/30/21	\$ 504,680.00	\$ 492,227.79	500,000.00
HCI GROUP INC		\$ 373,715.77	\$ 455,125.92	5,448.00
HDACCESS		\$ 306,102.00	-	306,102.00
HEALIUS LTD		\$ 455,883.00	\$ 706,439.59	184,025.00
HEALTH CATALYST INC		\$ 1,131,297.89	\$ 934,596.18	23,589.00
HEALTHCARE REALTY TRUST INC	2.050% 03/15/2031 DD 10/02/20	\$ 471,120.00	\$ 477,880.93	500,000.00
HEALTHCARE REALTY TRUST INC		\$ 4,216,502.44	\$ 4,442,635.68	140,412.00
HEALTHCARE SERVICES GROUP INC		\$ 1,487,114.58	\$ 904,265.70	50,830.00
HEALTHCARE TRUST OF AMERICA HO	2.000% 03/15/2031 DD 09/28/20	\$ 955,215.00	\$ 946,172.44	1,000,000.00
HEALTHCARE TRUST OF AMERICA IN		\$ 1,297,180.43	\$ 1,570,431.87	47,033.00
HEALTH EQUITY INC		\$ 2,278,693.65	\$ 1,577,509.92	35,658.00
HEALTHPEAK PROPERTIES INC	6.750% 02/01/2041 DD 01/24/11	\$ 280,612.00	\$ 298,461.71	200,000.00
HEALTHPEAK PROPERTIES INC	4.000% 06/01/2025 DD 05/20/15	\$ 912,973.80	\$ 1,011,407.65	940,000.00
HEALTHPEAK PROPERTIES INC	3.250% 07/15/2026 DD 07/05/19	\$ 542,375.00	\$ 530,911.58	500,000.00
HEALTHPEAK PROPERTIES INC	3.000% 01/15/2030 DD 11/21/19	\$ 266,005.00	\$ 262,435.43	250,000.00
HEALTHPEAK PROPERTIES INC	2.875% 01/15/2031 DD 06/23/20	\$ 1,023,140.00	\$ 1,039,917.03	1,000,000.00
HEALTHPEAK PROPERTIES INC		\$ 11,001,693.37	\$ 11,715,499.71	324,619.00
HEALTHSTREAM INC		\$ 636,107.02	\$ 638,913.68	24,238.00
HEARTLAND EXPRESS INC		\$ 812,308.88	\$ 763,257.96	45,378.00
HEARTLAND FINANCIAL USA INC		\$ 1,791,157.06	\$ 1,952,736.24	38,584.00
HECLA MINING CO		\$ 2,251,998.99	\$ 2,227,786.38	426,779.00
HEICO CORP		\$ 399,574.89	\$ 1,328,698.86	9,213.00
HEICO CORP		\$ 865,567.85	\$ 2,182,141.08	16,979.00
HEIDRICK & STRUGGLES INTERNATI		\$ 509,246.35	\$ 619,872.75	14,175.00
HELEN OF TROY LTD		\$ 2,208,512.50	\$ 2,568,401.82	10,506.00
HELIOS TECHNOLOGIES INC		\$ 1,065,176.95	\$ 1,500,144.88	14,264.00
HELIX ENERGY SOLUTIONS GROUP I		\$ 955,173.69	\$ 428,067.12	137,201.00
HELLOFRESH SE		\$ 2,861,910.87	\$ 2,215,636.76	28,847.00
HELMERICH & PAYNE INC		\$ 3,113,511.74	\$ 2,374,147.50	100,175.00
HEMISPHERE MEDIA GROUP INC		\$ 164,202.92	\$ 112,219.72	15,436.00
HENRY SCHEIN INC		\$ 1,479,173.79	\$ 2,433,511.64	31,388.00
HERBALIFE NUTRITION LTD		\$ 697,741.08	\$ 866,979.26	21,182.00
HERC HOLDINGS INC		\$ 6,320,529.92	\$ 6,217,226.70	39,714.00
HERITAGE COMMERCE CORP		\$ 664,269.64	\$ 668,866.86	56,019.00
HERITAGE FINANCIAL CORP/WA		\$ 846,546.64	\$ 820,719.64	33,581.00
HERITAGE INSURANCE HOLDINGS INC		\$ 286,665.77	\$ 141,067.08	23,991.00
HERITAGE-CRYSTAL CLEAN INC		\$ 269,231.95	\$ 378,252.26	11,813.00
HERON THERAPEUTICS INC		\$ 514,253.83	\$ 370,111.94	40,538.00
HERSHA HOSPITALITY TRUST		\$ 471,751.15	\$ 284,600.12	31,036.00
HERSHEY CO/THE	3.375% 05/15/2023 DD 05/10/18	\$ 1,178,088.30	\$ 1,210,784.42	1,170,000.00
HERSHEY CO/THE	3.125% 11/15/2049 DD 10/31/19	\$ 396,240.00	\$ 427,343.54	400,000.00
HERSHEY CO/THE	2.450% 11/15/2029 DD 10/31/19	\$ 104,825.00	\$ 103,663.51	100,000.00
HERSHEY CO/THE	0.900% 06/01/2025 DD 06/01/20	\$ 497,755.00	\$ 493,374.85	500,000.00
HERSHEY CO/THE		\$ 3,114,653.92	\$ 6,084,631.50	31,450.00
HESKA CORP		\$ 999,559.68	\$ 780,327.24	4,276.00
HESS CORP	6.000% 01/15/2040 DD 12/14/09	\$ 371,382.00	\$ 381,006.17	300,000.00
HESS CORP	5.800% 04/01/2047 DD 09/28/16	\$ 368,256.00	\$ 383,263.99	300,000.00
HESS CORP	4.300% 04/01/2027 DD 09/28/16	\$ 1,943,790.00	\$ 1,905,841.07	1,750,000.00
HESS CORP		\$ 3,434,127.14	\$ 4,412,558.15	59,605.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	\$ 330,782.50	\$ 334,841.97	250,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2035 DD 10/15/16	\$ 394,947.00	\$ 392,681.81	300,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	\$ 2,748,467.70	\$ 2,684,631.40	2,420,000.00
HEWLETT PACKARD ENTERPRISE CO	4.450% 10/02/2023 DD 04/09/20	\$ 383,621.00	\$ 369,319.83	350,000.00
HEWLETT PACKARD ENTERPRISE CO	2.250% 04/01/2023 DD 09/13/19	\$ 1,806,755.00	\$ 1,776,583.50	1,750,000.00
HEWLETT PACKARD ENTERPRISE CO	1.450% 04/01/2024 DD 07/17/20	\$ 354,066.60	\$ 347,208.69	345,000.00
HEWLETT PACKARD ENTERPRISE CO		\$ 2,888,894.51	\$ 4,405,948.76	279,388.00
HEXCCEL CORP		\$ 696,759.39	\$ 884,899.40	17,083.00
HF FOODS GROUP INC		\$ 260,332.27	\$ 293,680.44	34,714.00
HIBBETT INC		\$ 481,403.90	\$ 534,367.97	7,429.00
HIGHPEAK ENERGY INC		\$ 48,491.12	\$ 68,515.20	4,680.00
HIGHWOODS PROPERTIES INC		\$ 1,027,983.92	\$ 937,460.16	21,024.00
HIGHWOODS REALTY LP	3.875% 03/01/2027 DD 02/23/17	\$ 549,990.00	\$ 545,151.60	500,000.00
HILLENBRAND INC		\$ 1,868,552.01	\$ 2,542,986.87	48,913.00
HILLTOP HOLDINGS INC		\$ 1,747,233.62	\$ 2,096,417.26	59,659.00
HILTON DOMESTIC OPERATING 144A	5.750% 05/01/2028 DD 04/21/20	\$ 395,000.00	\$ 422,025.90	395,000.00
HILTON GRAND VACATIONS BO 144A	4.875% 07/01/2031 DD 06/28/21	\$ 1,205,000.00	\$ 1,205,000.02	1,205,000.00
HILTON GRAND VACATIONS INC		\$ 1,423,247.82	\$ 1,945,109.97	37,327.00
HILTON USA TRUST 20 HHV E 144A	VAR RT 11/05/2038 DD 11/01/16	\$ 1,323,725.63	\$ 1,275,970.11	1,269,000.00
HILTON USA TRUST 20 HHV F 144A	VAR RT 11/05/2038 DD 11/01/16	\$ 717,552.81	\$ 757,805.32	785,000.00
HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	\$ 1,582,289.06	\$ 1,590,093.65	1,590,000.00
HILTON WORLDWIDE HOLDINGS INC		\$ 4,336,960.70	\$ 9,185,783.13	58,887.00
HINGHAM INSTITUTION FOR SAVING		\$ 297,438.55	\$ 557,180.76	1,327.00
HIREQUEST INC		\$ 48,478.72	\$ 50,440.32	2,502.00
HIRERIGHT HOLDINGS CORP		\$ 3,953,561.14	\$ 3,408,096.00	213,006.00
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		\$ 1,389,400.73	\$ 1,643,524.25	39,085.00
HOLLYFRONTIER CORP		\$ 948,331.56	\$ 1,102,784.76	33,642.00

**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>
HOLOGIC INC		\$ 1,922,807.94	\$ 4,127,502.72	53,912.00
HOLTEK SEMICONDUCTOR INC		\$ 608,552.58	\$ 557,071.60	137,000.00
HOME BANCORP INC		\$ 270,616.37	\$ 300,532.40	7,240.00
HOME BANCSHARES INC/AR		\$ 3,248,918.99	\$ 3,560,676.15	146,229.00
HOME DEPOT INC/THE	5.950% 04/01/2041 DD 03/31/11	\$ 595,141.56	\$ 594,013.65	414,000.00
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	\$ 752,659.85	\$ 752,113.22	531,000.00
HOME DEPOT INC/THE	5.400% 09/15/2040 DD 09/10/10	\$ 337,517.50	\$ 341,859.98	250,000.00
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	\$ 65,848.80	\$ 74,876.18	60,000.00
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	\$ 699,376.00	\$ 871,178.71	700,000.00
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	\$ 63,807.00	\$ 72,401.40	60,000.00
HOME DEPOT INC/THE	3.750% 02/15/2024 DD 09/10/13	\$ 545,250.00	\$ 527,022.82	500,000.00
HOME DEPOT INC/THE	3.500% 09/15/2056 DD 09/15/16	\$ 1,562,378.24	\$ 1,592,587.70	1,412,000.00
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	\$ 93,679.20	\$ 96,078.87	90,000.00
HOME DEPOT INC/THE	3.350% 04/15/2050 DD 03/30/20	\$ 929,479.00	\$ 981,507.00	900,000.00
HOME DEPOT INC/THE	3.300% 04/15/2040 DD 03/30/20	\$ 539,395.00	\$ 542,088.19	500,000.00
HOME DEPOT INC/THE	3.000% 04/01/2026 DD 02/12/16	\$ 1,211,652.00	\$ 1,211,163.45	1,140,000.00
HOME DEPOT INC/THE	2.950% 06/15/2029 DD 06/17/19	\$ 1,755,811.20	\$ 1,741,809.94	1,635,000.00
HOME DEPOT INC/THE	2.700% 04/15/2030 DD 03/30/20	\$ 1,192,148.00	\$ 1,154,168.29	1,100,000.00
HOME DEPOT INC/THE	2.700% 04/01/2023 DD 04/05/13	\$ 60,922.80	\$ 61,198.71	60,000.00
HOME DEPOT INC/THE	2.500% 04/15/2027 DD 03/30/20	\$ 267,822.50	\$ 260,713.57	250,000.00
HOME DEPOT INC/THE	2.375% 03/15/2051 DD 01/07/21	\$ 440,405.00	\$ 459,314.54	500,000.00
HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	\$ 2,699,064.50	\$ 2,650,579.55	2,570,000.00
HOME DEPOT INC/THE	1.875% 09/15/2031 DD 09/21/21	\$ 741,105.00	\$ 737,880.34	750,000.00
HOME DEPOT INC/THE		\$ 30,712,373.78	\$ 95,433,624.55	229,955.00
HOME PARTNERS OF AMER 1 E 144A	3.604% 09/17/2039 DD 07/31/19	\$ 657,002.57	\$ 663,545.79	657,039.78
HOME PARTNERS OF AMER 1 F 144A	4.101% 09/17/2039 DD 07/31/19	\$ 106,999.36	\$ 108,860.35	107,001.21
HOME PARTNERS OF AMER 2 F 144A	3.866% 10/19/2039 DD 09/19/19	\$ 906,656.77	\$ 897,575.50	906,672.24
HOME PARTNERS OF AMER 2 G 144A	4.505% 12/17/2026 DD 11/09/21	\$ 2,056,712.07	\$ 2,046,149.20	2,056,792.28
HOME POINT CAPITAL INC		\$ 57,790.13	\$ 31,225.50	6,939.00
HOMESTREET INC		\$ 652,069.03	\$ 991,588.00	19,069.00
HOMETRUST BANCSHARES INC		\$ 352,256.31	\$ 450,418.22	14,539.00
HOMOLOGY MEDICINES INC		\$ 302,158.91	\$ 144,584.44	39,721.00
HONEST CO INC/THE		\$ 1,372,037.53	\$ 1,177,548.04	145,556.00
HONEYWELL INTERNATIONAL INC	3.812% 11/21/2047 DD 11/21/17	\$ 457,996.19	\$ 525,427.61	440,000.00
HONEYWELL INTERNATIONAL INC	2.800% 06/01/2050 DD 05/18/20	\$ 552,260.07	\$ 562,355.16	541,000.00
HONEYWELL INTERNATIONAL INC	2.700% 08/15/2029 DD 08/08/19	\$ 193,365.00	\$ 188,501.29	180,000.00
HONEYWELL INTERNATIONAL INC	1.950% 06/01/2030 DD 05/18/20	\$ 601,074.95	\$ 591,554.85	595,000.00
HONEYWELL INTERNATIONAL INC	1.750% 09/01/2031 DD 08/16/21	\$ 489,150.00	\$ 486,867.91	500,000.00
HONEYWELL INTERNATIONAL INC	1.350% 06/01/2025 DD 05/18/20	\$ 1,273,042.50	\$ 1,255,045.60	1,250,000.00
HONEYWELL INTERNATIONAL INC	1.100% 03/01/2027 DD 08/16/21	\$ 1,983,840.00	\$ 1,942,598.00	2,000,000.00
HONEYWELL INTERNATIONAL INC		\$ 16,350,379.05	\$ 31,355,108.27	150,377.00
HOOKER FURNISHINGS CORP		\$ 372,065.89	\$ 254,706.48	10,941.00
HOOKIPA PHARMA INC		\$ 98,741.70	\$ 28,498.23	12,231.00
HOPE BANCORP INC		\$ 1,879,396.20	\$ 1,639,517.76	111,456.00
HORACE MANN EDUCATORS CORP		\$ 1,575,474.31	\$ 1,537,473.60	39,728.00
HORIZON BANCORP INC/IN		\$ 670,914.73	\$ 850,408.95	40,787.00
HORIZON THERAPEUTICS PLC		\$ 2,322,372.78	\$ 5,054,267.28	46,903.00
HORMEL FOODS CORP	1.800% 06/11/2030 DD 06/11/20	\$ 971,640.00	\$ 980,510.91	1,000,000.00
HORMEL FOODS CORP		\$ 1,756,867.78	\$ 3,065,560.86	62,806.00
HOST HOTELS & RESORTS INC		\$ 6,435,449.37	\$ 7,572,371.16	435,444.00
HOST HOTELS & RESORTS LP	3.500% 09/15/2030 DD 08/20/20	\$ 514,040.00	\$ 513,269.79	500,000.00
HOST HOTELS & RESORTS LP	2.900% 12/15/2031 DD 11/23/21	\$ 387,560.00	\$ 385,904.32	400,000.00
HOSTESS BRANDS INC		\$ 2,126,517.97	\$ 2,708,610.90	132,645.00
HOUGHTON MIFFLIN HARCOURT CO		\$ 710,243.16	\$ 950,527.90	59,039.00
HOULIHAN LOKEY INC		\$ 5,168,353.41	\$ 7,727,768.00	74,650.00
HOVNANIAN ENTERPRISES INC		\$ 474,132.45	\$ 620,284.17	4,873.00
HOWARD BANCORP INC		\$ 231,041.38	\$ 275,556.34	12,646.00
HOWARD HUGHES CORP/THE		\$ 745,619.19	\$ 856,987.60	8,420.00
HOWDEN JOINERY GROUP PLC		\$ 230,062.29	\$ 515,106.00	42,200.00
HOWMET AEROSPACE INC		\$ 1,707,582.82	\$ 2,644,627.38	83,086.00
HP INC	6.000% 09/15/2041 DD 09/19/11	\$ 255,780.00	\$ 265,792.59	200,000.00
HP INC	3.400% 06/17/2030 DD 06/17/20	\$ 587,815.20	\$ 576,693.80	545,000.00
HP INC	3.000% 06/17/2027 DD 06/17/20	\$ 271,160.00	\$ 262,909.51	250,000.00
HP INC	2.200% 06/17/2025 DD 06/17/20	\$ 1,454,558.00	\$ 1,428,929.12	1,400,000.00
HP INC		\$ 4,022,038.53	\$ 9,731,931.49	258,347.00
HSBC HOLDINGS PLC	VAR RT 11/22/2032 DD 11/22/21	\$ 742,215.00	\$ 756,223.10	750,000.00
HSBC HOLDINGS PLC	VAR RT 11/22/2027 DD 11/22/21	\$ 497,705.00	\$ 501,041.44	500,000.00
HSBC HOLDINGS PLC	VAR RT 11/22/2024 DD 11/22/21	\$ 299,646.00	\$ 299,109.83	300,000.00
HSBC HOLDINGS PLC	VAR RT 11/07/2025 DD 11/07/19	\$ 2,725,490.00	\$ 2,769,353.47	2,700,000.00
HSBC HOLDINGS PLC	VAR RT 09/22/2028 DD 09/22/20	\$ 2,711,643.00	\$ 2,643,016.72	2,700,000.00
HSBC HOLDINGS PLC	VAR RT 09/12/2026 DD 09/12/18	\$ 2,778,750.00	\$ 2,699,016.88	2,500,000.00
HSBC HOLDINGS PLC	VAR RT 08/18/2031 DD 08/18/20	\$ 318,304.35	\$ 307,753.13	315,000.00
HSBC HOLDINGS PLC	VAR RT 08/17/2029 DD 08/17/21	\$ 1,817,964.00	\$ 1,765,118.30	1,800,000.00
HSBC HOLDINGS PLC	VAR RT 08/17/2024 DD 08/17/21	\$ 300,339.00	\$ 297,343.41	300,000.00
HSBC HOLDINGS PLC	VAR RT 06/19/2029 DD 06/19/18	\$ 1,743,735.00	\$ 1,680,367.89	1,500,000.00
HSBC HOLDINGS PLC	VAR RT 06/04/2031 DD 06/04/20	\$ 2,422,556.80	\$ 2,375,117.99	2,348,000.00
HSBC HOLDINGS PLC	VAR RT 05/24/2032 DD 05/24/21	\$ 2,877,957.00	\$ 2,808,686.58	2,800,000.00
HSBC HOLDINGS PLC	VAR RT 05/24/2025 DD 05/24/21	\$ 753,720.00	\$ 740,931.92	750,000.00
HSBC HOLDINGS PLC	VAR RT 05/22/2030 DD 05/22/19	\$ 3,761,354.66	\$ 3,688,142.70	3,400,000.00
HSBC HOLDINGS PLC	VAR RT 05/18/2024 DD 05/18/18	\$ 530,330.00	\$ 518,528.55	500,000.00
HSBC HOLDINGS PLC	VAR RT 04/18/2026 DD 08/18/20	\$ 700,205.10	\$ 684,280.46	690,000.00
HSBC HOLDINGS PLC	VAR RT 03/13/2028 DD 03/13/17	\$ 1,824,048.80	\$ 1,777,068.99	1,644,000.00
HSBC HOLDINGS PLC	VAR RT 03/11/2025 DD 03/11/19	\$ 2,806,444.71	\$ 2,966,575.02	2,827,000.00
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	\$ 1,125,916.00	\$ 1,132,299.54	800,000.00
HSBC HOLDINGS PLC	6.500% 09/15/2037 DD 09/12/07	\$ 685,630.00	\$ 691,773.78	500,000.00
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	\$ 910,934.40	\$ 896,692.56	660,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
HSBC HOLDINGS PLC	6.100% 01/14/2042 DD 11/17/11	\$ 432,784.12	\$ 431,790.97	302,000.00
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	\$ 643,195.20	\$ 678,294.49	520,000.00
HSBC HOLDINGS PLC	4.950% 03/31/2030 DD 03/31/20	\$ 902,790.00	\$ 880,050.68	750,000.00
HSBC HOLDINGS PLC	4.300% 03/08/2026 DD 03/08/16	\$ 284,487.50	\$ 273,944.96	250,000.00
HSBC HOLDINGS PLC	4.250% 08/18/2025 DD 08/18/15	\$ 39,714.40	\$ 43,008.65	40,000.00
HSBC HOLDINGS PLC	4.250% 03/14/2024 DD 03/12/14	\$ 3,258,085.00	\$ 3,167,763.54	3,000,000.00
HSBC HOLDINGS PLC	3.600% 05/25/2023 DD 05/25/16	\$ 1,857,722.50	\$ 1,814,748.92	1,750,000.00
HSBC USA INC	3.500% 06/23/2024 DD 06/23/14	\$ 939,676.20	\$ 917,625.19	870,000.00
HUANG HSIANG CONSTRUCTION CORP		\$ 366,440.55	\$ 324,863.56	240,000.00
HUB GROUP INC		\$ 1,657,177.40	\$ 2,668,975.92	31,683.00
HUBBELL INC	2.300% 03/15/2031 DD 03/12/21	\$ 489,950.00	\$ 500,570.43	500,000.00
HUBBELL INC		\$ 1,216,638.17	\$ 2,511,944.47	12,061.00
HUBSPOT INC		\$ 2,533,756.47	\$ 6,313,997.85	9,579.00
HUDSON PACIFIC PROPERTIES INC		\$ 5,716,502.74	\$ 4,892,925.94	198,014.00
HUDSON PACIFIC PROPERTIES LP	4.650% 04/01/2029 DD 02/27/19	\$ 570,065.00	\$ 564,645.07	500,000.00
HUDSON YARDS 2019- 30HY E 144A	VAR RT 07/10/2039 DD 07/01/19	\$ 871,266.22	\$ 899,426.02	903,000.00
HUDSON YARDS 2019- 55HY F 144A	VAR RT 12/10/2041 DD 12/01/19	\$ 599,613.50	\$ 621,654.70	672,000.00
HUMANA INC	4.950% 10/01/2044 DD 09/19/14	\$ 550,192.80	\$ 604,484.70	470,000.00
HUMANA INC	4.875% 04/01/2030 DD 03/26/20	\$ 627,390.00	\$ 585,902.98	500,000.00
HUMANA INC	3.950% 08/15/2049 DD 08/15/19	\$ 586,410.00	\$ 569,195.52	500,000.00
HUMANA INC	3.850% 10/01/2024 DD 09/19/14	\$ 561,392.70	\$ 541,380.35	510,000.00
HUMANA INC	3.125% 08/15/2029 DD 08/15/19	\$ 588,151.20	\$ 572,056.99	546,000.00
HUMANA INC	1.350% 02/03/2027 DD 08/03/21	\$ 485,905.00	\$ 486,188.61	500,000.00
HUMANA INC	0.650% 08/03/2023 DD 08/03/21	\$ 2,001,960.00	\$ 1,989,613.50	2,000,000.00
HUMANA INC		\$ 5,304,755.39	\$ 12,865,157.10	27,735.00
HUMANIGEN INC		\$ 286,700.40	\$ 74,887.32	20,131.00
HUNGARY GOVERNMENT INTERNATION	7.625% 03/29/2041 DD 03/29/11	\$ 332,980.00	\$ 326,611.20	200,000.00
HUNGARY GOVERNMENT INTERNATION	5.750% 11/22/2023 DD 11/22/13	\$ 561,700.00	\$ 541,550.00	500,000.00
HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	\$ 1,852,510.00	\$ 1,792,048.50	1,650,000.00
HUNTINGTON BANCSHARES INC 144A	VAR RT 08/15/2036 DD 08/16/21	\$ 299,886.00	\$ 287,439.08	300,000.00
HUNTINGTON BANCSHARES INC/OH	2.625% 08/06/2024 DD 08/06/19	\$ 266,525.00	\$ 257,435.82	250,000.00
HUNTINGTON BANCSHARES INC/OH	2.550% 02/04/2030 DD 02/04/20	\$ 511,205.00	\$ 507,586.05	500,000.00
HUNTINGTON BANCSHARES INC/OH		\$ 3,251,615.94	\$ 4,856,791.14	314,967.00
HUNTINGTON INGALLS INDUSTRIES	3.483% 12/01/2027 DD 06/01/18	\$ 1,364,385.00	\$ 1,322,757.75	1,250,000.00
HUNTINGTON INGALLS INDUSTRIES		\$ 928,873.73	\$ 1,589,530.88	8,512.00
HUNTINGTON NATIONAL BANK/THE HUNTSMAN CORP	1.800% 02/03/2023 DD 02/04/20	\$ 1,022,120.00	\$ 1,010,035.31	1,000,000.00
HUNTSMAN INTERNATIONAL LLC	4.500% 05/01/2029 DD 03/13/19	\$ 812,129.21	\$ 1,589,795.52	45,579.00
HURON CONSULTING GROUP INC		\$ 564,845.00	\$ 552,691.80	500,000.00
HYATT HOTELS CORP	VAR RT 04/23/2030 DD 04/23/20	\$ 984,718.94	\$ 985,475.10	19,749.00
HYATT HOTELS CORP	VAR RT 04/23/2025 DD 04/23/20	\$ 595,545.00	\$ 596,428.04	500,000.00
HYATT HOTELS CORP		\$ 844,125.00	\$ 831,338.51	750,000.00
HYATT HOTELS CORP		\$ 709,051.56	\$ 1,064,777.70	11,103.00
HYDROFARM HOLDINGS GROUP INC		\$ 767,915.45	\$ 484,296.51	17,119.00
HYLLION HOLDINGS CORP		\$ 1,069,127.31	\$ 618,549.20	99,766.00
HYRECAR INC		\$ 93,929.71	\$ 35,442.75	7,525.00
HYSTER-YALE MATERIALS HANDLING		\$ 599,247.04	\$ 393,779.10	9,581.00
I3 VERTICALS INC		\$ 245,815.79	\$ 207,753.64	9,116.00
IAA INC		\$ 761,608.78	\$ 1,474,813.70	29,135.00
IAC/INTERACTIVECORP		\$ 622,902.39	\$ 2,145,081.81	16,411.00
IBEX HOLDINGS LTD		\$ 42,100.68	\$ 30,948.89	2,401.00
IBIO INC		\$ 303,881.01	\$ 112,949.61	205,737.00
ICAD INC		\$ 114,851.55	\$ 68,918.40	9,572.00
ICF INTERNATIONAL INC		\$ 1,423,873.41	\$ 1,820,672.70	17,754.00
ICHOR HOLDINGS LTD		\$ 737,896.22	\$ 783,108.39	17,013.00
ICOSAVAX INC		\$ 285,598.74	\$ 205,485.28	8,981.00
ICU MEDICAL INC		\$ 1,171,047.60	\$ 1,062,808.52	4,478.00
IDACORP INC		\$ 1,090,727.65	\$ 1,235,645.55	10,905.00
IDEANOMICS INC		\$ 1,100,298.87	\$ 492,296.40	410,247.00
IDEAYA BIOSCIENCES INC		\$ 563,316.81	\$ 638,067.24	26,991.00
IDENTIV INC		\$ 162,031.49	\$ 274,843.38	9,767.00
IDEX CORP		\$ 1,558,484.00	\$ 3,854,615.52	16,311.00
IDEXX LABORATORIES INC		\$ 3,390,467.42	\$ 11,975,412.02	18,187.00
IDT CORP		\$ 371,950.79	\$ 504,572.16	11,426.00
IES HOLDINGS INC		\$ 168,666.07	\$ 192,685.20	3,805.00
IGM BIOSCIENCES INC		\$ 247,113.48	\$ 104,297.48	3,556.00
IHEARTMEDIA INC		\$ 1,385,424.89	\$ 1,685,346.08	80,102.00
IHS MARKIT LTD		\$ 4,976,572.08	\$ 10,859,962.76	81,703.00
II-VI INC		\$ 2,816,332.99	\$ 3,444,036.99	50,403.00
IKENA ONCOLOGY INC		\$ 335,324.45	\$ 314,816.70	25,105.00
IL DONG PHARMACEUTICAL CO LTD		\$ 477,457.47	\$ 724,092.57	25,618.00
ILLINOIS ST TOLL HIGHWAY AUTH	6.184% 01/01/2034 DD 05/21/09	\$ 508,198.70	\$ 504,539.40	370,000.00
ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	\$ 1,117,383.10	\$ 1,150,100.60	995,000.00
ILLINOIS TOOL WORKS INC	4.875% 09/15/2041 DD 03/15/12	\$ 451,846.50	\$ 461,787.35	350,000.00
ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	\$ 721,534.90	\$ 733,035.47	700,000.00
ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	\$ 1,614,495.00	\$ 1,572,987.21	1,500,000.00
ILLINOIS TOOL WORKS INC		\$ 7,643,738.76	\$ 16,697,500.80	67,656.00
ILLUMINA INC	2.550% 03/23/2031 DD 03/23/21	\$ 198,464.00	\$ 199,942.91	200,000.00
ILLUMINA INC		\$ 10,583,429.72	\$ 19,847,554.80	52,170.00
IMAGO BIOSCIENCES INC		\$ 2,574,115.57	\$ 3,534,402.28	149,068.00
IMAX CORP		\$ 660,446.56	\$ 806,564.24	45,211.00
IMMUNEERING CORP		\$ 145,582.91	\$ 83,615.07	5,171.00
IMMUNIC INC		\$ 222,447.75	\$ 191,112.90	19,970.00
IMMUNITYBIO INC		\$ 755,312.65	\$ 368,800.64	60,658.00
IMMUNOGEN INC		\$ 621,316.80	\$ 985,843.46	132,863.00
IMMUNOVANT INC		\$ 286,672.91	\$ 205,493.88	24,119.00
IMPEL NEUROPHARMA INC		\$ 32,268.18	\$ 27,469.29	3,183.00

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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>
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	\$ 210,722.00	\$ 214,729.06	200,000.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 07/26/2026 DD 07/26/19	\$ 398,098.00	\$ 420,398.15	400,000.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 02/11/2023 DD 02/11/13	\$ 2,480,825.00	\$ 2,546,550.08	2,500,000.00
IMPINJ INC		\$ 398,223.02	\$ 728,138.30	8,209.00
IMT TRUST 2017-A APTS EFL 144A	VAR RT 06/15/2034 DD 07/18/17	\$ 428,486.93	\$ 425,137.53	428,100.33
INARI MEDICAL INC		\$ 1,191,708.95	\$ 1,346,049.96	14,748.00
INBODY CO LTD		\$ 345,935.94	\$ 389,640.65	20,008.00
INCITEC PIVOT LTD		\$ 2,531,882.66	\$ 2,679,818.39	1,137,617.00
INCYTE CORP		\$ 2,755,953.35	\$ 2,911,337.60	39,664.00
INDEPENDENCE HOLDING CO		\$ 121,770.79	\$ 232,274.64	4,098.00
INDEPENDENCE PLAZA INDP E 144A	4.996% 07/10/2035 DD 06/01/18	\$ 1,219,940.34	\$ 1,187,856.78	1,220,000.00
INDEPENDENCE REALTY TRUST INC		\$ 3,444,431.73	\$ 5,185,191.69	200,743.00
INDEPENDENT BANK CORP		\$ 3,126,461.76	\$ 3,573,237.73	43,827.28
INDEPENDENT BANK CORP/MI		\$ 381,034.46	\$ 470,883.49	19,727.00
INDEPENDENT BANK GROUP INC		\$ 2,149,798.35	\$ 2,584,845.90	35,826.00
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	\$ 96,627.60	\$ 109,834.55	90,000.00
INDIANA MICHIGAN POWER CO	3.850% 05/15/2028 DD 05/02/18	\$ 170,466.00	\$ 164,824.99	150,000.00
INDONESIA GOVERNMENT INTERNATI	4.750% 02/11/2029 DD 12/11/18	\$ 589,375.00	\$ 581,862.69	500,000.00
INDONESIA GOVERNMENT INTERNATI	4.450% 04/15/2070 DD 04/15/20	\$ 1,044,480.00	\$ 1,186,458.14	1,000,000.00
INDONESIA GOVERNMENT INTERNATI	4.350% 01/11/2048 DD 12/11/17	\$ 221,998.00	\$ 228,765.16	200,000.00
INDONESIA GOVERNMENT INTERNATI	4.200% 10/15/2050 DD 04/15/20	\$ 556,250.00	\$ 569,398.54	500,000.00
INDONESIA GOVERNMENT INTERNATI	3.700% 10/30/2049 DD 10/30/19	\$ 510,350.00	\$ 528,733.22	500,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	\$ 838,360.00	\$ 862,895.34	800,000.00
INDONESIA GOVERNMENT INTERNATI	3.050% 03/12/2051 DD 01/12/21	\$ 492,100.00	\$ 492,879.91	500,000.00
INDONESIA GOVERNMENT INTERNATI	2.950% 01/11/2023 DD 12/11/17	\$ 785,030.00	\$ 816,657.23	800,000.00
INDONESIA GOVERNMENT INTERNATI	2.850% 02/14/2030 DD 01/14/20	\$ 1,539,857.00	\$ 1,531,481.43	1,470,000.00
INDONESIA GOVERNMENT INTERNATI	1.850% 03/12/2031 DD 01/12/21	\$ 1,450,012.50	\$ 1,462,262.81	1,500,000.00
INDUS REALTY TRUST INC		\$ 221,094.04	\$ 273,091.14	3,369.00
INDUSTRIA DE DISENO TEXTIL SA		\$ 4,778,896.07	\$ 10,216,715.11	314,900.00
INDUSTRIAL LOGISTICS PROPRTIE		\$ 1,402,304.74	\$ 1,551,045.90	61,918.00
INDYMAC INDX MORTGAG AR18 2A1A	VAR RT 10/25/2036 DD 09/07/05	\$ 44,797.68	\$ 35,686.66	61,053.06
INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	\$ 744,871.81	\$ 892,565.51	911,158.15
INDYMAC INDX MORTGAGE AR39 A1	VAR RT 02/25/2037 DD 12/28/06	\$ 608,554.16	\$ 640,617.85	643,404.43
INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	\$ 386,355.69	\$ 442,481.42	457,564.11
INFINERA CORP		\$ 672,226.36	\$ 750,244.88	78,232.00
INFINITY PHARMACEUTICALS INC		\$ 124,018.79	\$ 96,471.00	42,876.00
INFORMATICA INC		\$ 262,878.88	\$ 266,847.68	7,216.00
INFRASTRUCTURE AND ENERGY ALTE		\$ 239,120.97	\$ 184,984.40	20,107.00
INFUSYSTEM HOLDINGS INC		\$ 117,911.93	\$ 133,651.44	7,848.00
ING GROEP NV	VAR RT 04/01/2032 DD 04/01/21	\$ 404,412.00	\$ 408,373.91	400,000.00
ING GROEP NV	4.550% 10/02/2028 DD 10/02/18	\$ 1,337,017.78	\$ 1,328,054.01	1,158,000.00
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	\$ 566,560.00	\$ 546,504.78	500,000.00
ING GROEP NV	3.550% 04/09/2024 DD 04/09/19	\$ 1,254,141.34	\$ 1,229,586.24	1,173,000.00
INGERSOLL RAND INC		\$ 2,382,934.59	\$ 5,391,166.19	87,137.00
INGEVITY CORP		\$ 1,287,690.63	\$ 1,244,712.00	17,360.00
INGLES MARKETS INC		\$ 716,972.39	\$ 1,156,265.28	13,392.00
INGREDION INC		\$ 1,182,417.14	\$ 1,375,670.40	14,235.00
INHIBRX INC		\$ 346,819.80	\$ 525,393.77	12,031.00
INNER MONGOLIA ERDOS RESOURCES	CN/900936	\$ 1,228,245.89	\$ 1,753,768.00	853,000.00
INNOSPEC INC		\$ 1,697,217.28	\$ 1,767,140.74	19,561.00
INNOVAGE HOLDING CORP		\$ 118,999.76	\$ 39,530.00	7,906.00
INNOVATE CORP		\$ 175,612.05	\$ 165,974.60	44,858.00
INNOVATIVE INDUSTRIAL PROPRTI		\$ 2,710,025.34	\$ 4,255,724.17	16,187.00
INNOVIVA INC		\$ 549,367.65	\$ 667,040.25	38,669.00
INOGEN INC		\$ 504,010.93	\$ 289,782.00	8,523.00
INOTIV INC		\$ 215,393.57	\$ 291,376.82	6,926.00
INOVIO PHARMACEUTICALS INC		\$ 1,778,011.52	\$ 980,974.12	196,588.00
INOZYME PHARMA INC		\$ 224,453.84	\$ 92,840.66	13,613.00
INSEEGO CORP		\$ 650,534.63	\$ 415,871.39	71,333.00
INSIGHT ENTERPRISES INC		\$ 1,766,458.92	\$ 2,873,083.20	26,952.00
INSMED INC		\$ 1,221,809.85	\$ 1,369,436.52	50,273.00
INSPERITY INC		\$ 1,540,858.04	\$ 1,849,248.27	15,657.00
INSPIRE MEDICAL SYSTEMS INC		\$ 2,207,919.12	\$ 2,683,419.84	11,664.00
INSTALLED BUILDING PRODUCTS IN		\$ 1,085,825.99	\$ 1,435,064.12	10,271.00
INSTEEL INDUSTRIES INC		\$ 503,857.76	\$ 680,910.24	17,104.00
INSTIL BIO INC		\$ 639,099.52	\$ 656,390.93	38,363.00
INSTRUCTURE HOLDINGS INC		\$ 213,911.55	\$ 239,296.42	9,979.00
INSULET CORP		\$ 1,982,358.53	\$ 3,780,322.56	14,208.00
INTAPP INC		\$ 172,008.24	\$ 149,022.68	5,923.00
INTEGER HOLDINGS CORP		\$ 6,325,046.35	\$ 7,518,140.01	87,839.00
INTEGRA LIFESCIENCES HOLDINGS		\$ 970,097.66	\$ 985,422.90	14,710.00
INTEGRAL AD SCIENCE HOLDING CO		\$ 290,831.49	\$ 281,178.60	12,660.00
INTEL CORP	4.950% 03/25/2060 DD 03/25/20	\$ 271,748.00	\$ 280,391.58	200,000.00
INTEL CORP	4.900% 07/29/2045 DD 07/29/15	\$ 316,265.50	\$ 365,548.62	275,000.00
INTEL CORP	4.800% 10/01/2041 DD 09/19/11	\$ 193,623.00	\$ 193,714.31	150,000.00
INTEL CORP	4.750% 03/25/2050 DD 03/25/20	\$ 1,976,365.00	\$ 1,997,524.23	1,500,000.00
INTEL CORP	4.600% 03/25/2040 DD 03/25/20	\$ 1,109,309.16	\$ 1,060,438.49	851,000.00
INTEL CORP	4.250% 12/15/2042 DD 12/11/12	\$ 119,378.00	\$ 121,858.47	100,000.00
INTEL CORP	4.100% 05/19/2046 DD 05/19/16	\$ 1,293,757.06	\$ 1,308,875.74	1,102,000.00
INTEL CORP	4.100% 05/11/2047 DD 05/11/17	\$ 225,578.64	\$ 229,198.08	191,000.00
INTEL CORP	3.900% 03/25/2030 DD 03/25/20	\$ 290,567.50	\$ 283,969.22	250,000.00
INTEL CORP	3.750% 03/25/2027 DD 03/25/20	\$ 1,691,490.00	\$ 1,649,464.10	1,500,000.00
INTEL CORP	3.400% 03/25/2025 DD 03/25/20	\$ 548,470.00	\$ 531,475.56	500,000.00
INTEL CORP	3.100% 02/15/2060 DD 02/13/20	\$ 294,348.00	\$ 299,775.24	300,000.00
INTEL CORP	2.800% 08/12/2041 DD 08/12/21	\$ 299,727.00	\$ 299,263.51	300,000.00
INTEL CORP	2.600% 05/19/2026 DD 05/19/16	\$ 625,956.90	\$ 620,503.61	590,000.00

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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>
INTEL CORP	2.450% 11/15/2029 DD 11/21/19	\$ 3,151,245.00	\$ 3,103,343.26	3,000,000.00
INTEL CORP	1.600% 08/12/2028 DD 08/12/21	\$ 997,960.00	\$ 987,875.37	1,000,000.00
INTEL CORP		\$ 29,843,165.61	\$ 44,971,860.00	873,240.00
INTELLIA THERAPEUTICS INC		\$ 3,583,499.81	\$ 3,609,039.52	30,523.00
INTER PARFUMS INC		\$ 530,428.72	\$ 826,550.80	7,732.00
INTERACTIVE BROKERS GROUP INC		\$ 603,735.05	\$ 1,421,618.00	17,900.00
INTER-AMERICAN DEVELOPMENT BAN	3.200% 08/07/2042 DD 08/07/12	\$ 227,332.20	\$ 231,971.93	200,000.00
INTER-AMERICAN DEVELOPMENT BAN	3.125% 09/18/2028 DD 09/18/18	\$ 3,401,730.00	\$ 3,312,497.88	3,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.625% 01/16/2024 DD 01/16/19	\$ 2,126,035.00	\$ 2,074,560.00	2,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.500% 01/18/2023 DD 01/18/18	\$ 1,043,496.00	\$ 1,020,475.76	1,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.250% 06/18/2029 DD 06/18/19	\$ 532,085.00	\$ 525,396.47	500,000.00
INTER-AMERICAN DEVELOPMENT BAN	2.125% 01/15/2025 DD 01/15/15	\$ 1,699,122.30	\$ 1,693,269.89	1,640,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.750% 03/14/2025 DD 01/16/20	\$ 2,750,937.20	\$ 2,698,469.26	2,645,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.125% 07/20/2028 DD 07/20/21	\$ 1,002,889.00	\$ 977,327.23	1,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	1.125% 01/13/2031 DD 01/13/21	\$ 2,130,317.95	\$ 2,175,793.90	2,265,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.875% 04/20/2026 DD 04/20/21	\$ 4,514,340.00	\$ 4,428,383.27	4,500,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.875% 04/03/2025 DD 04/03/20	\$ 2,091,226.50	\$ 2,059,459.76	2,075,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.625% 09/16/2027 DD 09/16/20	\$ 1,281,805.00	\$ 1,263,072.59	1,325,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.625% 07/15/2023 DD 06/16/20	\$ 3,009,336.00	\$ 2,943,262.74	3,000,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.500% 09/23/2024 DD 09/23/21	\$ 299,202.00	\$ 295,960.62	300,000.00
INTER-AMERICAN DEVELOPMENT BAN	0.500% 05/24/2023 DD 04/24/20	\$ 5,028,835.00	\$ 4,994,613.15	5,000,000.00
INTERCEPT PHARMACEUTICALS INC		\$ 317,249.66	\$ 200,839.41	12,329.00
INTERCONTINENTAL EXCHANGE INC	4.250% 09/21/2048 DD 08/13/18	\$ 1,341,799.01	\$ 1,555,645.90	1,260,000.00
INTERCONTINENTAL EXCHANGE INC	3.750% 12/01/2025 DD 11/24/15	\$ 1,254,402.72	\$ 1,219,018.52	1,128,000.00
INTERCONTINENTAL EXCHANGE INC	3.750% 09/21/2028 DD 08/13/18	\$ 1,522,519.09	\$ 1,595,073.51	1,440,000.00
INTERCONTINENTAL EXCHANGE INC	3.100% 09/15/2027 DD 08/17/17	\$ 547,355.00	\$ 533,196.76	500,000.00
INTERCONTINENTAL EXCHANGE INC	3.000% 09/15/2026 DD 08/20/20	\$ 497,683.55	\$ 501,414.83	505,000.00
INTERCONTINENTAL EXCHANGE INC	2.650% 09/15/2040 DD 08/20/20	\$ 285,288.00	\$ 291,363.34	300,000.00
INTERCONTINENTAL EXCHANGE INC	2.100% 06/15/2030 DD 05/26/20	\$ 149,682.00	\$ 148,414.01	150,000.00
INTERCONTINENTAL EXCHANGE INC	1.850% 09/15/2032 DD 08/20/20	\$ 388,372.00	\$ 384,372.59	400,000.00
INTERCONTINENTAL EXCHANGE INC	0.700% 06/15/2023 DD 08/20/20	\$ 1,508,440.00	\$ 1,498,732.22	1,500,000.00
INTERCONTINENTAL EXCHANGE INC		\$ 6,985,505.60	\$ 16,356,461.07	119,591.00
INTERDIGITAL INC		\$ 1,497,797.04	\$ 1,659,308.95	23,165.00
INTERFACE INC		\$ 577,487.49	\$ 783,479.95	49,121.00
INTERNATIONAL BANCSHARES CORP		\$ 2,065,103.91	\$ 2,184,271.92	51,528.00
INTERNATIONAL BANK FOR RECONST	7.625% 01/19/2023 DD 01/19/93	\$ 2,812,718.00	\$ 2,685,042.50	2,500,000.00
INTERNATIONAL BANK FOR RECONST	3.000% 09/27/2023 DD 09/27/18	\$ 6,373,910.00	\$ 6,235,041.18	6,000,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 11/25/2024 DD 11/25/14	\$ 2,144,350.00	\$ 2,084,932.38	2,000,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 07/29/2025 DD 07/29/15	\$ 538,875.00	\$ 523,566.67	500,000.00
INTERNATIONAL BANK FOR RECONST	2.500% 03/19/2024 DD 03/19/19	\$ 1,064,620.00	\$ 1,036,237.20	1,000,000.00
INTERNATIONAL BANK FOR RECONST	1.625% 11/03/2031 DD 11/03/21	\$ 1,971,880.00	\$ 2,000,245.18	2,000,000.00
INTERNATIONAL BANK FOR RECONST	1.625% 01/15/2025 DD 01/15/20	\$ 175,749.00	\$ 177,984.84	175,000.00
INTERNATIONAL BANK FOR RECONST	1.500% 08/28/2024 DD 08/28/19	\$ 1,548,234.00	\$ 1,521,533.52	1,500,000.00
INTERNATIONAL BANK FOR RECONST	1.375% 04/20/2028 DD 04/20/21	\$ 865,986.10	\$ 862,518.89	865,000.00
INTERNATIONAL BANK FOR RECONST	1.250% 02/10/2031 DD 02/10/21	\$ 2,178,858.40	\$ 2,191,312.51	2,255,000.00
INTERNATIONAL BANK FOR RECONST	1.125% 09/13/2028 DD 09/13/21	\$ 590,868.00	\$ 585,515.48	600,000.00
INTERNATIONAL BANK FOR RECONST	0.875% 07/15/2026 DD 05/25/21	\$ 1,006,521.00	\$ 982,026.64	1,000,000.00
INTERNATIONAL BANK FOR RECONST	0.875% 05/14/2030 DD 05/14/20	\$ 3,904,550.00	\$ 3,788,223.64	4,000,000.00
INTERNATIONAL BANK FOR RECONST	0.750% 11/24/2027 DD 11/24/20	\$ 5,133,021.50	\$ 5,035,470.72	5,250,000.00
INTERNATIONAL BANK FOR RECONST	0.750% 08/26/2030 DD 08/26/20	\$ 905,840.33	\$ 910,663.30	975,000.00
INTERNATIONAL BANK FOR RECONST	0.750% 03/11/2025 DD 03/11/20	\$ 1,498,655.00	\$ 1,484,091.42	1,500,000.00
INTERNATIONAL BANK FOR RECONST	0.625% 04/22/2025 DD 04/22/20	\$ 7,042,096.80	\$ 6,922,038.26	7,040,000.00
INTERNATIONAL BANK FOR RECONST	0.500% 10/28/2025 DD 10/28/20	\$ 1,236,880.00	\$ 1,217,605.16	1,250,000.00
INTERNATIONAL BANK FOR RECONST	0.375% 07/28/2025 DD 07/28/20	\$ 2,949,005.20	\$ 2,907,010.37	2,990,000.00
INTERNATIONAL BANK FOR RECONST	0.125% 04/20/2023 DD 04/20/21	\$ 4,639,149.00	\$ 4,620,970.28	4,650,000.00
INTERNATIONAL BUSINESS MACHINE	5.600% 11/30/2039 DD 11/30/09	\$ 590,766.85	\$ 618,743.88	453,000.00
INTERNATIONAL BUSINESS MACHINE	4.250% 05/15/2049 DD 05/15/19	\$ 695,493.00	\$ 727,715.84	600,000.00
INTERNATIONAL BUSINESS MACHINE	4.150% 05/15/2039 DD 05/15/19	\$ 1,645,193.00	\$ 1,616,776.53	1,400,000.00
INTERNATIONAL BUSINESS MACHINE	4.000% 06/20/2042 DD 06/20/12	\$ 451,563.15	\$ 465,833.36	405,000.00
INTERNATIONAL BUSINESS MACHINE	3.625% 02/12/2024 DD 02/12/14	\$ 547,155.00	\$ 527,041.20	500,000.00
INTERNATIONAL BUSINESS MACHINE	3.500% 05/15/2029 DD 05/15/19	\$ 1,089,920.00	\$ 1,085,240.87	1,000,000.00
INTERNATIONAL BUSINESS MACHINE	3.450% 02/19/2026 DD 02/19/16	\$ 552,405.00	\$ 535,747.77	500,000.00
INTERNATIONAL BUSINESS MACHINE	3.375% 08/01/2023 DD 08/01/13	\$ 1,603,360.00	\$ 1,558,204.26	1,500,000.00
INTERNATIONAL BUSINESS MACHINE	3.300% 05/15/2026 DD 05/15/19	\$ 2,485,817.50	\$ 2,405,396.50	2,250,000.00
INTERNATIONAL BUSINESS MACHINE	3.000% 05/15/2024 DD 05/15/19	\$ 612,666.18	\$ 592,290.60	567,000.00
INTERNATIONAL BUSINESS MACHINE	1.950% 05/15/2030 DD 05/07/20	\$ 766,385.00	\$ 733,196.91	750,000.00
INTERNATIONAL BUSINESS MACHINE	1.700% 05/15/2027 DD 05/07/20	\$ 2,157,594.00	\$ 2,107,707.27	2,115,000.00
INTERNATIONAL BUSINESS MACHINE		\$ 30,258,689.51	\$ 25,901,303.10	193,785.00
INTERNATIONAL FINANCE CORP	2.875% 07/31/2023 DD 07/31/18	\$ 417,906.00	\$ 413,586.23	400,000.00
INTERNATIONAL FINANCE CORP	0.750% 10/08/2026 DD 09/08/21	\$ 591,414.00	\$ 584,151.33	600,000.00
INTERNATIONAL FINANCE CORP	0.750% 08/27/2030 DD 08/27/20	\$ 982,630.00	\$ 936,400.33	1,000,000.00
INTERNATIONAL FINANCE CORP	0.375% 07/16/2025 DD 07/16/20	\$ 1,480,967.50	\$ 1,459,500.00	1,500,000.00
INTERNATIONAL FLAVORS & FRAGRA	5.000% 09/26/2048 DD 09/26/18	\$ 367,887.00	\$ 385,608.14	300,000.00
INTERNATIONAL FLAVORS & FRAGRA		\$ 6,552,621.00	\$ 8,064,746.45	53,533.00
INTERNATIONAL GAME TECHNOLOGY		\$ 829,665.97	\$ 1,250,502.05	43,255.00
INTERNATIONAL GAMES SYSTEM CO		\$ 1,304,585.62	\$ 1,777,062.93	62,000.00
INTERNATIONAL MONEY EXPRESS IN		\$ 231,087.93	\$ 223,998.60	14,035.00
INTERNATIONAL PAPER CO	7.300% 11/15/2039 DD 12/07/09	\$ 111,433.00	\$ 153,220.20	100,000.00
INTERNATIONAL PAPER CO	4.800% 06/15/2044 DD 06/10/14	\$ 371,304.76	\$ 380,443.98	301,000.00
INTERNATIONAL PAPER CO	4.350% 08/15/2048 DD 08/09/17	\$ 279,789.57	\$ 341,738.74	279,000.00
INTERNATIONAL PAPER CO		\$ 3,228,142.49	\$ 3,951,346.86	84,107.00
INTERNATIONAL SEAWAYS INC		\$ 830,887.01	\$ 654,096.76	44,557.00
INTERPUBLIC GROUP OF COS INC/T	5.400% 10/01/2048 DD 09/21/18	\$ 198,000.00	\$ 271,483.66	200,000.00
INTERPUBLIC GROUP OF COS INC/T	2.400% 03/01/2031 DD 02/25/21	\$ 492,370.00	\$ 498,649.67	500,000.00
INTERPUBLIC GROUP OF COS INC/T		\$ 1,540,373.44	\$ 3,152,166.50	84,170.00
INTERSECT ENT INC		\$ 355,986.39	\$ 400,091.50	14,650.00

**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>
INTERSTATE POWER AND LIGHT CO	3.600% 04/01/2029 DD 04/01/19	\$ 437,848.00	\$ 434,297.32	400,000.00
INTERSTATE POWER AND LIGHT CO	3.500% 09/30/2049 DD 09/26/19	\$ 314,892.00	\$ 321,499.44	300,000.00
INTERSTATE POWER AND LIGHT CO	2.300% 06/01/2030 DD 06/02/20	\$ 497,155.00	\$ 497,151.22	500,000.00
INTESA SANPAOLO SPA	5.250% 01/12/2024 DD 01/14/14	\$ 279,440.00	\$ 268,492.38	250,000.00
INTESA SANPAOLO SPA 144A	4.000% 09/23/2029 DD 09/23/19	\$ 993,240.00	\$ 1,072,436.30	1,000,000.00
INTRA-CELLULAR THERAPIES INC		\$ 948,477.65	\$ 1,588,833.04	30,356.00
INTREPID POTASH INC		\$ 254,711.13	\$ 406,319.57	9,509.00
INTUIT INC	1.650% 07/15/2030 DD 06/29/20	\$ 244,755.00	\$ 241,108.17	250,000.00
INTUIT INC	0.950% 07/15/2025 DD 06/29/20	\$ 229,418.16	\$ 224,719.98	228,000.00
INTUIT INC		\$ 11,021,544.83	\$ 36,898,958.52	57,366.00
INTUITIVE SURGICAL INC		\$ 12,590,693.49	\$ 49,128,885.50	136,735.00
INVACARE CORP		\$ 327,133.01	\$ 90,276.80	33,190.00
INVESCO FINANCE PLC	4.000% 01/30/2024 DD 11/12/13	\$ 542,320.00	\$ 527,909.65	500,000.00
INVESCO LTD		\$ 1,778,390.29	\$ 1,648,070.86	71,593.00
INVESCO MORTGAGE CAPITAL INC		\$ 1,919,685.71	\$ 858,658.60	308,870.00
INVESTORS BANCORP INC		\$ 2,423,964.28	\$ 2,662,415.55	175,737.00
INVESTORS TITLE CO		\$ 201,089.32	\$ 226,722.50	1,150.00
INVITAE CORP		\$ 4,923,532.86	\$ 2,511,685.95	164,485.00
INVITATION HOMES INC		\$ 13,397,619.76	\$ 23,673,918.28	522,142.00
IONIS PHARMACEUTICALS INC		\$ 1,585,540.31	\$ 960,948.97	31,579.00
IOVANCE BIOTHERAPEUTICS INC		\$ 789,698.01	\$ 550,345.61	28,829.00
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	\$ 99,909.00	\$ 109,746.16	100,000.00
IPG PHOTONICS CORP		\$ 743,847.56	\$ 1,348,372.62	7,833.00
IQVIA HOLDINGS INC		\$ 4,782,259.73	\$ 11,566,611.44	40,996.00
IRADIMED CORP		\$ 87,267.30	\$ 127,770.65	2,765.00
IRHYTHM TECHNOLOGIES INC		\$ 715,147.15	\$ 1,504,548.96	12,784.00
IRIDIUM COMMUNICATIONS INC		\$ 1,974,410.25	\$ 2,745,908.87	66,503.00
IROBOT CORP		\$ 1,089,822.83	\$ 886,744.80	13,460.00
IRON MOUNTAIN INC		\$ 2,067,497.16	\$ 3,219,236.94	61,518.00
IRONWOOD PHARMACEUTICALS INC		\$ 812,472.31	\$ 732,691.08	62,838.00
IRPC PCL		\$ 1,174,332.44	\$ 1,092,734.78	9,505,939.00
ISHARES MSCI BRAZIL SMALL-CA		\$ 13,118,253.22	\$ 11,636,147.54	847,498.00
ISHARES MSCI INDIA SMALL-CAP		\$ 12,355,571.76	\$ 21,463,537.85	355,651.00
ISHARES RUSSELL 2000 ETF		\$ 2,962,886.05	\$ 2,922,770.55	13,139.00
ISHARES RUSSELL 2000 VALUE E		\$ 4,416,969.30	\$ 4,475,711.70	26,954.00
ISOPLEXIS CORP		\$ 9,341.73	\$ 16,734.99	1,821.00
ISRAEL GOVERNMENT INTERNATIONA	4.500% 04/03/2120 DD 04/03/20	\$ 897,100.00	\$ 954,003.00	750,000.00
ISRAEL GOVERNMENT INTERNATIONA	3.875% 07/03/2050 DD 04/03/20	\$ 2,252,144.00	\$ 2,450,032.20	2,100,000.00
ISRAEL GOVERNMENT INTERNATIONA	3.250% 01/17/2028 DD 01/17/18	\$ 3,888,850.00	\$ 3,791,914.00	3,500,000.00
ISRAEL GOVERNMENT INTERNATIONA	2.750% 07/03/2030 DD 04/03/20	\$ 267,245.00	\$ 265,699.00	250,000.00
ISRAEL ST AID	5.500% 09/18/2033 DD 09/18/03	\$ 265,772.00	\$ 276,423.00	200,000.00
ISRAEL ST AID	5.500% 04/26/2024 DD 04/26/04	\$ 296,892.50	\$ 275,722.51	250,000.00
ISS A/S		\$ 3,486,139.90	\$ 3,100,187.30	162,208.00
ISTAR INC	PFD 7.650% CUMULATIVE	\$ 770,378.17	\$ 801,498.69	31,419.00
ISTAR INC	4.750% 10/01/2024 DD 09/16/19	\$ 1,202,762.50	\$ 1,265,750.00	1,220,000.00
ISTAR INC	4.250% 08/01/2025 DD 12/16/19	\$ 953,750.00	\$ 1,002,050.00	980,000.00
ISTAR INC		\$ 1,071,725.28	\$ 1,672,492.50	64,750.00
ITALY BUONI POLIENNALI DE 144A	2.550% 09/15/2041	\$ 3,698,869.45	\$ 3,975,491.80	2,233,148.40
ITALY BUONI POLIENNALI DE 144A	1.300% 05/15/2028	\$ 4,215,041.24	\$ 4,249,822.28	3,263,580.25
ITALY BUONI POLIENNALI DE 144A	1.250% 09/15/2032	\$ 893,748.52	\$ 913,794.63	673,518.40
ITC HOLDINGS CORP	3.350% 11/15/2027 DD 05/15/18	\$ 545,470.00	\$ 529,312.34	500,000.00
ITE TECHNOLOGY INC		\$ 400,678.46	\$ 627,462.32	160,000.00
ITEOS THERAPEUTICS INC		\$ 501,643.32	\$ 899,911.68	19,328.00
ITERIS INC		\$ 104,311.14	\$ 74,728.00	18,682.00
ITRON INC		\$ 1,914,019.76	\$ 1,628,446.32	23,766.00
ITT INC		\$ 839,361.13	\$ 1,901,960.28	18,612.00
IVERIC BIO INC		\$ 939,705.46	\$ 1,629,664.96	97,468.00
IWG PLC		\$ 1,145,037.91	\$ 1,254,689.50	318,332.00
J & J SNACK FOODS CORP		\$ 1,012,070.78	\$ 1,018,999.96	6,451.00
J M SMUCKER CO/THE	4.250% 03/15/2035 DD 09/15/15	\$ 703,857.22	\$ 722,945.96	619,000.00
J M SMUCKER CO/THE	3.500% 03/15/2025 DD 09/15/15	\$ 592,652.68	\$ 634,040.19	595,000.00
J M SMUCKER CO/THE	3.375% 12/15/2027 DD 12/07/17	\$ 277,647.50	\$ 267,129.93	250,000.00
J M SMUCKER CO/THE	2.125% 03/15/2032 DD 09/24/21	\$ 290,586.00	\$ 290,139.65	300,000.00
J M SMUCKER CO/THE		\$ 2,393,980.48	\$ 3,060,160.42	22,531.00
J P MORGAN CHASE REV REPO	0.040% 01/04/2022 DD 01/03/22	\$ 103,500,000.00	\$ 103,500,000.00	103,500,000.00
J.P. MORGAN CHASE C AON F 144A	VAR RT 07/05/2031 DD 06/01/18	\$ 697,198.65	\$ 709,109.97	715,000.00
J.P. MORGAN CHASE C MFP E 144A	VAR RT 07/15/2036 DD 07/18/19	\$ 1,071,000.00	\$ 1,051,026.49	1,071,000.00
J.P. MORGAN CHASE C MFP F 144A	VAR RT 07/15/2036 DD 07/18/19	\$ 357,000.00	\$ 348,276.35	357,000.00
J.P. MORGAN CHASE C OSB E 144A	VAR RT 06/05/2039 DD 06/01/19	\$ 1,104,065.95	\$ 1,135,971.65	1,113,000.00
J.P. MORGAN CHASE NINE A 144A	VAR RT 09/06/2038 DD 09/01/16	\$ 2,551,270.00	\$ 2,591,991.25	2,500,000.00
JAB HOLDINGS BV 144A	2.200% 11/23/2030 DD 11/23/20	\$ 477,485.00	\$ 489,545.46	500,000.00
JABIL INC	3.600% 01/15/2030 DD 01/15/20	\$ 541,850.00	\$ 537,667.72	500,000.00
JABIL INC	3.000% 01/15/2031 DD 07/13/20	\$ 150,210.48	\$ 151,002.35	147,000.00
JABIL INC		\$ 899,106.84	\$ 2,158,760.10	30,686.00
JACK HENRY & ASSOCIATES INC		\$ 1,313,584.89	\$ 2,647,292.47	15,853.00
JACK IN THE BOX INC		\$ 7,640,227.85	\$ 8,208,160.92	93,829.00
JACOBS ENGINEERING GROUP INC		\$ 1,905,026.64	\$ 3,866,695.56	27,772.00
JAMES RIVER GROUP HOLDINGS LTD		\$ 1,205,706.59	\$ 916,849.44	31,824.00
JAMF HOLDING CORP		\$ 2,665,438.77	\$ 2,897,768.37	76,237.00
JANUS HENDERSON GROUP PLC		\$ 1,484,655.65	\$ 1,547,669.88	36,902.00
JANUX THERAPEUTICS INC		\$ 226,659.72	\$ 175,932.41	8,917.00
JAPAN BANK FOR INTERNATIONAL C	2.750% 11/16/2027 DD 11/16/17	\$ 1,087,120.00	\$ 1,059,837.22	1,000,000.00
JAPAN BANK FOR INTERNATIONAL C	2.500% 05/28/2025 DD 05/28/15	\$ 1,485,823.20	\$ 1,468,197.91	1,410,000.00
JAPAN BANK FOR INTERNATIONAL C	2.500% 05/23/2024 DD 05/23/19	\$ 3,171,620.00	\$ 3,106,287.63	3,000,000.00
JAPAN BANK FOR INTERNATIONAL C	2.250% 11/04/2026 DD 11/04/16	\$ 1,058,240.00	\$ 1,033,186.22	1,000,000.00
JAPAN BANK FOR INTERNATIONAL C	2.125% 02/10/2025 DD 02/10/15	\$ 2,086,170.00	\$ 2,057,893.66	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>
JAPAN BANK FOR INTERNATIONAL C	1.875% 07/21/2026 DD 07/21/16	\$ 774,735.00	\$ 764,216.15	750,000.00
JAPAN BANK FOR INTERNATIONAL C	1.875% 04/15/2031 DD 04/15/21	\$ 1,272,491.60	\$ 1,282,760.69	1,270,000.00
JAPAN BANK FOR INTERNATIONAL C	1.750% 01/23/2023 DD 01/23/20	\$ 1,027,840.00	\$ 1,011,540.55	1,000,000.00
JAPAN BANK FOR INTERNATIONAL C	0.625% 07/15/2025 DD 07/15/20	\$ 1,977,237.00	\$ 1,954,696.72	2,000,000.00
JAPAN BANK FOR INTERNATIONAL C	0.625% 05/22/2023 DD 05/22/20	\$ 1,507,245.00	\$ 1,496,641.35	1,500,000.00
JAPAN BANK FOR INTERNATIONAL C	0.500% 04/15/2024 DD 04/15/21	\$ 1,349,815.50	\$ 1,336,323.88	1,350,000.00
JAPAN INTERNATIONAL COOPERATIO	1.750% 04/28/2031 DD 04/28/21	\$ 1,022,044.00	\$ 996,665.76	1,000,000.00
JAPFA COMFEED INDONESIA TBK PT		\$ 583,192.85	\$ 604,871.20	5,012,176.00
JARDINE MATHESON HOLDINGS LTD		\$ 7,758,510.09	\$ 6,711,220.00	122,000.00
JAZZ PHARMACEUTICALS PLC		\$ 2,167,888.29	\$ 1,630,847.40	12,801.00
JB HUNT TRANSPORT SERVICES INC		\$ 1,480,323.18	\$ 3,691,872.80	18,062.00
JBG SMITH PROPERTIES		\$ 6,156,604.17	\$ 4,916,070.72	171,232.00
JD.COM INC	3.375% 01/14/2030 DD 01/14/20	\$ 536,835.00	\$ 521,551.55	500,000.00
JDE PEET'S NV		\$ 4,241,661.54	\$ 4,237,491.50	137,500.00
JEFFERIES FINANCIAL GROUP INC		\$ 1,160,851.48	\$ 1,822,125.60	46,962.00
JEFFERIES GROUP LLC	6.500% 01/20/2043 DD 01/18/13	\$ 52,050.50	\$ 69,046.46	50,000.00
JEFFERIES GROUP LLC	2.750% 10/15/2032 DD 10/07/20	\$ 770,439.00	\$ 741,763.22	750,000.00
JEFFERIES GROUP LLC / JEFFERIE	4.850% 01/15/2023 DD 01/17/17	\$ 578,545.00	\$ 567,153.36	500,000.00
JEFFERIES GROUP LLC / JEFFERIE	4.150% 01/23/2030 DD 01/23/18	\$ 114,499.66	\$ 111,968.66	101,000.00
JEFFERIES GROUP LLC / JEFFERIE	2.625% 10/15/2031 DD 10/08/21	\$ 393,056.00	\$ 393,427.31	400,000.00
JELD-WEN HOLDING INC		\$ 1,564,162.86	\$ 1,778,087.44	67,454.00
JETBLUE AIRWAYS CORP		\$ 1,300,612.41	\$ 911,246.08	63,992.00
JFROG LTD		\$ 1,953,047.62	\$ 1,274,248.80	42,904.00
JNBY DESIGN LTD	HK/03306	\$ 401,892.91	\$ 321,280.61	202,000.00
JOANN INC		\$ 66,013.90	\$ 52,481.28	5,056.00
JOHN B SANFILIPPO & SON INC		\$ 412,633.15	\$ 434,210.56	4,816.00
JOHN BEAN TECHNOLOGIES CORP		\$ 1,795,783.06	\$ 2,101,929.28	13,688.00
JOHN DEERE CAPITAL CORP	3.450% 03/07/2029 DD 03/07/19	\$ 1,695,090.00	\$ 1,651,965.44	1,500,000.00
JOHN DEERE CAPITAL CORP	2.650% 06/10/2026 DD 06/10/16	\$ 1,017,759.75	\$ 1,045,448.95	1,000,000.00
JOHN DEERE CAPITAL CORP	2.600% 03/07/2024 DD 06/07/19	\$ 534,915.00	\$ 517,046.44	500,000.00
JOHN DEERE CAPITAL CORP	2.250% 09/14/2026 DD 09/12/19	\$ 798,525.00	\$ 773,213.09	750,000.00
JOHN DEERE CAPITAL CORP	2.050% 01/09/2025 DD 01/09/20	\$ 523,275.00	\$ 513,746.22	500,000.00
JOHN DEERE CAPITAL CORP	1.450% 01/15/2031 DD 01/07/21	\$ 1,246,806.00	\$ 1,237,442.15	1,300,000.00
JOHN DEERE CAPITAL CORP	1.200% 04/06/2023 DD 03/09/20	\$ 1,143,378.40	\$ 1,128,432.45	1,120,000.00
JOHN DEERE CAPITAL CORP	1.050% 06/17/2026 DD 06/17/21	\$ 503,435.00	\$ 491,400.09	500,000.00
JOHN DEERE CAPITAL CORP	0.700% 07/05/2023 DD 06/04/20	\$ 505,280.00	\$ 499,833.11	500,000.00
JOHN DEERE CAPITAL CORP	0.700% 01/15/2026 DD 01/07/21	\$ 499,730.00	\$ 484,857.35	500,000.00
JOHN DEERE CAPITAL CORP	0.250% 01/17/2023 DD 03/04/21	\$ 750,285.00	\$ 748,291.79	750,000.00
JOHN WILEY & SONS INC		\$ 2,368,535.83	\$ 2,348,241.81	41,003.00
JOHNSON & JOHNSON	4.500% 09/01/2040 DD 08/17/10	\$ 27,661.80	\$ 37,946.97	30,000.00
JOHNSON & JOHNSON	4.375% 12/05/2033 DD 12/05/13	\$ 616,350.00	\$ 617,047.17	500,000.00
JOHNSON & JOHNSON	3.750% 03/03/2047 DD 03/03/17	\$ 578,245.00	\$ 587,926.21	500,000.00
JOHNSON & JOHNSON	3.700% 03/01/2046 DD 03/01/16	\$ 1,333,630.31	\$ 1,435,529.88	1,222,000.00
JOHNSON & JOHNSON	3.625% 03/03/2037 DD 03/03/17	\$ 111,842.40	\$ 126,279.65	110,000.00
JOHNSON & JOHNSON	3.550% 03/01/2036 DD 03/01/16	\$ 675,108.00	\$ 686,335.85	600,000.00
JOHNSON & JOHNSON	3.375% 12/05/2023 DD 12/05/13	\$ 543,875.00	\$ 524,702.31	500,000.00
JOHNSON & JOHNSON	2.900% 01/15/2028 DD 11/10/17	\$ 2,737,170.00	\$ 2,665,622.70	2,500,000.00
JOHNSON & JOHNSON	2.450% 03/01/2026 DD 03/01/16	\$ 1,180,137.93	\$ 1,148,787.28	1,101,000.00
JOHNSON & JOHNSON	2.100% 09/01/2040 DD 08/25/20	\$ 1,781,011.00	\$ 1,797,846.27	1,900,000.00
JOHNSON & JOHNSON	1.300% 09/01/2030 DD 08/25/20	\$ 1,434,855.00	\$ 1,445,437.64	1,500,000.00
JOHNSON & JOHNSON	0.950% 09/01/2027 DD 08/25/20	\$ 1,182,860.66	\$ 1,179,500.08	1,206,000.00
JOHNSON & JOHNSON		\$ 65,008,262.88	\$ 108,083,223.49	631,807.00
JOHNSON CONTROLS INTERNATIONAL	VAR RT 07/02/2044 DD 07/02/16	\$ 301,452.50	\$ 300,613.33	250,000.00
JOHNSON CONTROLS INTERNATIONAL	4.500% 02/15/2047 DD 02/07/17	\$ 300,410.00	\$ 302,949.53	250,000.00
JOHNSON CONTROLS INTERNATIONAL	2.000% 09/16/2031 DD 09/16/21	\$ 489,290.00	\$ 484,178.82	500,000.00
JOHNSON CONTROLS INTERNATIONAL	1.750% 09/15/2030 DD 09/11/20	\$ 554,695.50	\$ 545,513.39	570,000.00
JOHNSON CONTROLS INTERNATIONAL		\$ 7,663,285.36	\$ 12,514,259.48	153,908.00
JOHNSON OUTDOORS INC		\$ 286,233.08	\$ 310,676.04	3,316.00
JOINT CORP/THE		\$ 435,669.49	\$ 399,723.65	6,085.00
JONES LANG LASALLE INC		\$ 1,314,075.72	\$ 2,921,530.98	10,847.00
JOUNCE THERAPEUTICS INC		\$ 203,437.63	\$ 261,772.50	31,350.00
JP MORGAN CHASE C NNN EFX 144A	3.972% 01/16/2037 DD 02/10/20	\$ 728,207.67	\$ 692,597.35	707,000.00
JP MORGAN CHASE C NNN FFX 144A	4.625% 01/16/2037 DD 02/10/20	\$ 943,891.56	\$ 991,064.78	1,024,000.00
JP MORGAN CHASE C NNN GFX 144A	VAR RT 01/16/2037 DD 02/10/20	\$ 362,407.50	\$ 359,243.75	378,000.00
JP MORGAN CHASE CO DSTY E 144A	VAR RT 06/10/2027 DD 07/06/14	\$ 1,678,958.53	\$ 40,740.00	2,037,000.00
JP MORGAN CHASE CO LC11 F 144A	VAR RT 04/15/2046 DD 05/01/13	\$ 1,694,257.62	\$ 949,669.51	2,326,000.00
JP MORGAN CHASE COM C4 NR 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 345,800.00	\$ 512,696.38	532,000.00
JP MORGAN CHASE COM CBX D 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 982,227.05	\$ 1,019,071.31	1,120,000.00
JP MORGAN CHASE COM CBX E 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,183,262.50	\$ 517,000.00	1,175,000.00
JP MORGAN CHASE COM CBX F 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,214,542.93	\$ 276,315.00	1,417,000.00
JP MORGAN CHASE COM CBX G 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,686,856.88	\$ 185,324.11	2,244,000.00
JP MORGAN CHASE COM LAQ E 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 83,999.99	\$ 83,788.33	83,999.99
JP MORGAN CHASE COMM C3 E 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 1,148,267.24	\$ 439,125.89	1,150,000.00
JP MORGAN CHASE COMM C3 G 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 278,140.63	\$ 35,543.90	350,000.00
JP MORGAN CHASE COMM C3 H 144A	VAR RT 02/15/2046 DD 03/01/11	\$ 743,422.97	\$ 19,672.67	903,000.00
JP MORGAN CHASE COMM C4 D 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 1,385,125.00	\$ 1,428,083.72	1,400,000.00
JP MORGAN CHASE COMM C4 E 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 2,482,083.35	\$ 2,504,926.61	2,476,000.00
JP MORGAN CHASE COMM C4 F 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 143,160.94	\$ 164,874.26	168,000.00
JP MORGAN CHASE COMM C4 H 144A	VAR RT 07/15/2046 DD 06/01/11	\$ 666,946.29	\$ 940,309.16	1,005,000.00
JP MORGAN CHASE COMMERC LC11 C	VAR RT 04/15/2046 DD 05/01/13	\$ 771,101.09	\$ 773,383.62	788,000.00
JP MORGAN CHASE COMMERC CBX C	VAR RT 06/15/2045 DD 06/01/12	\$ 378,894.00	\$ 389,824.96	400,000.00
JPMBB COMMERCIAL C23 UH5 144A	4.709% 09/15/2047 DD 09/01/14	\$ 173,944.84	\$ 171,998.53	197,000.00
JPMBB COMMERCIAL MO C26 D 144A	VAR RT 01/15/2048 DD 12/01/14	\$ 641,787.42	\$ 755,548.55	786,000.00
JPMBB COMMERCIAL MORTGAG C32 C	VAR RT 11/15/2048 DD 10/01/15	\$ 1,580,710.12	\$ 1,333,723.44	1,651,061.00
JPMBB COMMERCIAL M COR6 D 144A	2.500% 11/13/2052 DD 11/01/19	\$ 480,732.42	\$ 506,417.64	567,000.00
JPMBB COMMERCIAL M COR6 E 144A	2.500% 11/13/2052 DD 11/01/19	\$ 848,480.58	\$ 930,990.20	1,071,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
JPMDB COMMERCIAL M COR7 D 144A	1.750% 05/13/2053 DD 06/01/20	\$ 480,328.89	\$ 542,667.81	651,000.00
JPMDB COMMERCIAL MOR C4 D 144A	VAR RT 12/15/2049 DD 11/01/16	\$ 983,297.85	\$ 1,154,903.76	1,307,000.00
JPMDB COMMERCIAL MOR C7 D 144A	3.000% 10/15/2050 DD 10/01/17	\$ 474,605.87	\$ 560,537.27	606,000.00
JPMDB COMMERCIAL MOR C8 D 144A	VAR RT 06/15/2051 DD 06/01/18	\$ 307,034.82	\$ 334,252.72	391,000.00
JPMORGAN CHASE & CO	VAR RT 12/10/2025 DD 12/10/21	\$ 1,252,762.50	\$ 1,251,333.16	1,250,000.00
JPMORGAN CHASE & CO	VAR RT 12/05/2025 DD 09/12/19	\$ 294,525.00	\$ 283,723.55	250,000.00
JPMORGAN CHASE & CO	VAR RT 12/05/2024 DD 12/05/18	\$ 808,372.50	\$ 790,775.48	750,000.00
JPMORGAN CHASE & CO	VAR RT 11/19/2041 DD 11/19/20	\$ 1,818,014.00	\$ 1,806,706.26	1,900,000.00
JPMORGAN CHASE & CO	VAR RT 11/19/2031 DD 11/19/20	\$ 1,337,505.00	\$ 1,279,523.57	1,350,000.00
JPMORGAN CHASE & CO	VAR RT 11/19/2026 DD 11/19/20	\$ 977,380.00	\$ 974,207.69	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 11/15/2048 DD 11/10/17	\$ 1,605,440.15	\$ 1,619,680.72	1,381,000.00
JPMORGAN CHASE & CO	VAR RT 11/08/2032 DD 11/08/21	\$ 742,305.00	\$ 754,216.44	750,000.00
JPMORGAN CHASE & CO	VAR RT 10/15/2030 DD 09/12/19	\$ 1,545,510.00	\$ 1,541,225.03	1,500,000.00
JPMORGAN CHASE & CO	VAR RT 10/15/2025 DD 09/12/19	\$ 706,984.00	\$ 685,214.28	670,000.00
JPMORGAN CHASE & CO	VAR RT 09/22/2027 DD 09/22/21	\$ 745,740.00	\$ 735,169.92	750,000.00
JPMORGAN CHASE & CO	VAR RT 09/16/2024 DD 09/16/20	\$ 4,264,565.00	\$ 4,230,035.75	4,250,000.00
JPMORGAN CHASE & CO	VAR RT 08/09/2025 DD 08/10/21	\$ 299,112.00	\$ 295,246.01	300,000.00
JPMORGAN CHASE & CO	VAR RT 07/23/2029 DD 07/23/18	\$ 3,673,916.70	\$ 4,138,937.44	3,700,000.00
JPMORGAN CHASE & CO	VAR RT 07/23/2024 DD 07/23/18	\$ 1,607,910.00	\$ 1,563,263.37	1,500,000.00
JPMORGAN CHASE & CO	VAR RT 06/15/2023 DD 06/15/11	\$ 94,006.00	\$ 104,896.00	100,000.00
JPMORGAN CHASE & CO	VAR RT 06/01/2028 DD 05/27/20	\$ 3,227,106.90	\$ 3,155,525.68	3,130,000.00
JPMORGAN CHASE & CO	VAR RT 06/01/2024 DD 05/27/20	\$ 1,535,505.00	\$ 1,511,387.37	1,500,000.00
JPMORGAN CHASE & CO	VAR RT 05/13/2031 DD 05/13/20	\$ 366,415.00	\$ 362,380.76	350,000.00
JPMORGAN CHASE & CO	VAR RT 05/06/2030 DD 05/06/19	\$ 280,945.00	\$ 273,212.97	250,000.00
JPMORGAN CHASE & CO	VAR RT 05/01/2028 DD 04/25/17	\$ 4,404,580.00	\$ 4,344,135.08	4,000,000.00
JPMORGAN CHASE & CO	VAR RT 04/23/2029 DD 04/23/18	\$ 285,590.00	\$ 275,938.77	250,000.00
JPMORGAN CHASE & CO	VAR RT 04/23/2024 DD 04/23/18	\$ 2,804,506.00	\$ 2,728,143.37	2,640,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2052 DD 04/22/21	\$ 494,934.30	\$ 524,310.17	490,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2051 DD 04/22/20	\$ 1,542,045.00	\$ 1,549,755.02	1,500,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2042 DD 04/22/21	\$ 1,735,344.50	\$ 1,800,693.69	1,725,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2032 DD 04/22/21	\$ 4,239,053.00	\$ 4,152,682.62	4,100,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2031 DD 04/22/20	\$ 1,921,527.00	\$ 1,869,855.25	1,850,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2027 DD 04/22/21	\$ 2,622,192.25	\$ 2,574,296.95	2,605,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2026 DD 04/22/20	\$ 2,071,160.00	\$ 2,029,937.36	2,000,000.00
JPMORGAN CHASE & CO	VAR RT 04/08/2022 DD 04/08/11	\$ 928,408.36	\$ 928,635.25	925,000.00
JPMORGAN CHASE & CO	VAR RT 03/28/2024 DD 03/28/14	\$ 222,090.00	\$ 222,090.00	220,000.00
JPMORGAN CHASE & CO	VAR RT 03/24/2031 DD 03/24/20	\$ 829,654.00	\$ 810,045.94	700,000.00
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	\$ 722,190.34	\$ 732,259.37	599,000.00
JPMORGAN CHASE & CO	VAR RT 02/16/2025 DD 02/16/21	\$ 498,750.00	\$ 492,759.04	500,000.00
JPMORGAN CHASE & CO	VAR RT 02/04/2032 DD 02/04/21	\$ 1,713,440.00	\$ 1,685,535.25	1,750,000.00
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	\$ 7,052,559.40	\$ 7,274,620.82	6,720,000.00
JPMORGAN CHASE & CO	VAR RT 01/23/2049 DD 01/23/18	\$ 944,831.60	\$ 1,245,377.71	1,075,000.00
JPMORGAN CHASE & CO	8.750% 09/01/2030 DD 09/01/18	\$ 751,275.00	\$ 754,608.62	500,000.00
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	\$ 728,985.00	\$ 727,470.61	500,000.00
JPMORGAN CHASE & CO	5.625% 08/16/2043 DD 08/21/13	\$ 91,461.75	\$ 104,835.19	75,000.00
JPMORGAN CHASE & CO	5.500% 10/15/2040 DD 10/21/10	\$ 731,979.60	\$ 734,559.35	540,000.00
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	\$ 721,703.70	\$ 767,778.33	590,000.00
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	\$ 656,820.00	\$ 650,617.79	580,000.00
JPMORGAN CHASE & CO	3.900% 07/15/2025 DD 07/21/15	\$ 1,859,092.20	\$ 1,818,221.16	1,680,000.00
JPMORGAN CHASE & CO	3.875% 09/10/2024 DD 09/10/14	\$ 2,060,323.05	\$ 2,179,676.99	2,055,000.00
JPMORGAN CHASE & CO	3.875% 02/01/2024 DD 01/28/14	\$ 1,221,298.42	\$ 1,193,071.43	1,127,000.00
JPMORGAN CHASE & CO	3.625% 12/01/2027 DD 11/16/16	\$ 618,708.45	\$ 598,024.23	555,000.00
JPMORGAN CHASE & CO	3.375% 05/01/2023 DD 05/01/13	\$ 1,782,020.73	\$ 1,730,962.16	1,679,000.00
JPMORGAN CHASE & CO	3.300% 04/01/2026 DD 03/23/16	\$ 594,345.60	\$ 575,895.24	540,000.00
JPMORGAN CHASE & CO	3.200% 06/15/2026 DD 06/07/16	\$ 730,350.87	\$ 712,602.56	672,000.00
JPMORGAN CHASE & CO	3.200% 01/25/2023 DD 01/25/13	\$ 1,044,750.00	\$ 1,027,119.83	1,000,000.00
JPMORGAN CHASE & CO	3.125% 01/23/2023 DD 01/23/15	\$ 540,120.00	\$ 525,013.62	500,000.00
JPMORGAN CHASE & CO	2.972% 01/15/2023 DD 12/08/16	\$ 230,672.84	\$ 226,155.77	226,000.00
JPMORGAN CHASE & CO	2.950% 10/01/2026 DD 07/21/16	\$ 2,425,423.80	\$ 2,364,640.99	2,240,000.00
JPMORGAN CHASE & CO	2.700% 05/18/2023 DD 05/18/16	\$ 1,107,055.60	\$ 1,104,505.49	1,080,000.00
JPMORGAN CHASE & CO		\$ 46,792,456.18	\$ 100,480,992.50	634,550.00
JSE LTD		\$ 975,134.67	\$ 1,144,743.87	163,126.00
JULIUS BAER GROUP LTD		\$ 3,149,475.65	\$ 4,730,362.53	70,449.00
JUNIPER NETWORKS INC	3.750% 08/15/2029 DD 08/26/19	\$ 314,982.37	\$ 316,858.05	293,000.00
JUNIPER NETWORKS INC		\$ 1,664,644.98	\$ 2,500,092.81	70,011.00
KADANT INC		\$ 881,963.57	\$ 1,156,087.68	5,016.00
KAISER ALUMINUM CORP		\$ 1,325,497.36	\$ 1,325,023.70	14,105.00
KAISER FOUNDATION HOSPITALS	4.150% 05/01/2047 DD 05/03/17	\$ 729,414.00	\$ 739,643.45	600,000.00
KAISER FOUNDATION HOSPITALS	3.002% 06/01/2051 DD 06/15/21	\$ 512,545.00	\$ 514,538.60	500,000.00
KAISER FOUNDATION HOSPITALS	2.810% 06/01/2041 DD 06/15/21	\$ 508,870.00	\$ 502,700.11	500,000.00
KALA PHARMACEUTICALS INC		\$ 142,616.11	\$ 35,572.79	29,399.00
KALEIDO BIOSCIENCES INC		\$ 55,912.30	\$ 21,345.09	8,931.00
KALTURA INC		\$ 130,881.38	\$ 40,834.29	12,117.00
KALVISTA PHARMACEUTICALS INC		\$ 174,978.85	\$ 115,550.82	8,734.00
KAMAN CORP		\$ 1,407,050.65	\$ 1,140,886.00	26,440.00
KANSAS CITY SOUTHERN/OLD	4.700% 05/01/2048 DD 05/03/18	\$ 692,769.00	\$ 746,494.08	600,000.00
KAR AUCTION SERVICES INC		\$ 1,682,592.37	\$ 1,781,945.22	114,081.00
KARAT PACKAGING INC		\$ 42,600.03	\$ 40,480.63	2,003.00
KARUNA THERAPEUTICS INC		\$ 8,257,146.54	\$ 8,766,127.00	66,917.00
KARYOPHARM THERAPEUTICS INC		\$ 219,153.84	\$ 203,509.50	31,650.00
KB HOME		\$ 1,919,238.86	\$ 3,028,444.65	67,705.00
KBR INC		\$ 2,334,211.46	\$ 3,370,686.46	70,783.00
KEARNY FINANCIAL CORP/MD		\$ 688,982.37	\$ 665,282.50	50,210.00
KELLOGG CO	4.300% 05/15/2028 DD 05/14/18	\$ 435,932.00	\$ 452,702.37	400,000.00
KELLOGG CO	3.250% 04/01/2026 DD 03/07/16	\$ 583,947.00	\$ 571,803.86	540,000.00
KELLOGG CO	2.100% 06/01/2030 DD 06/01/20	\$ 984,005.00	\$ 979,444.84	1,000,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
KELLOGG CO		\$ 3,290,120.10	\$ 3,484,993.16	54,098.00
KELLY SERVICES INC		\$ 710,151.93	\$ 566,104.89	33,757.00
KEMPER CORP		\$ 995,334.28	\$ 709,654.09	12,071.00
KEMPHARM INC		\$ 239,423.29	\$ 176,462.10	20,283.00
KENNAMETAL INC		\$ 2,887,411.50	\$ 2,895,782.40	80,640.00
KENNEDY-WILSON HOLDINGS INC		\$ 2,218,079.10	\$ 2,711,191.92	113,534.00
KENTUCKY UTILITIES CO	5.125% 11/01/2040 DD 05/01/11	\$ 636,228.00	\$ 636,367.87	500,000.00
KENTUCKY UTILITIES CO	3.300% 06/01/2050 DD 06/03/20	\$ 421,600.00	\$ 419,347.06	400,000.00
KEROS THERAPEUTICS INC		\$ 262,295.31	\$ 399,096.71	6,821.00
KEURIG DR PEPPER INC	4.597% 05/25/2028 DD 05/25/19	\$ 2,829,707.20	\$ 2,740,824.46	2,410,000.00
KEURIG DR PEPPER INC	4.500% 11/15/2045 DD 11/09/15	\$ 590,040.00	\$ 593,071.25	500,000.00
KEURIG DR PEPPER INC	4.420% 12/15/2046 DD 12/14/16	\$ 101,021.00	\$ 118,430.00	100,000.00
KEURIG DR PEPPER INC	4.417% 05/25/2025 DD 05/25/19	\$ 170,235.00	\$ 163,195.47	150,000.00
KEURIG DR PEPPER INC	3.800% 05/01/2050 DD 04/13/20	\$ 522,165.00	\$ 553,635.95	500,000.00
KEURIG DR PEPPER INC	3.430% 06/15/2027 DD 12/14/16	\$ 167,394.00	\$ 160,439.54	150,000.00
KEURIG DR PEPPER INC	3.200% 05/01/2030 DD 04/13/20	\$ 162,391.50	\$ 158,577.39	150,000.00
KEURIG DR PEPPER INC	2.250% 03/15/2031 DD 03/15/21	\$ 196,552.00	\$ 197,081.13	200,000.00
KEURIG DR PEPPER INC	0.750% 03/15/2024 DD 03/15/21	\$ 1,002,060.00	\$ 993,029.56	1,000,000.00
KEURIG DR PEPPER INC		\$ 3,891,451.50	\$ 5,536,003.40	150,190.00
KEYBANK NA/CLEVELAND OH	VAR RT 01/03/2024 DD 12/16/20	\$ 575,902.75	\$ 572,876.65	575,000.00
KEYBANK NA/CLEVELAND OH	3.900% 04/13/2029 DD 03/13/19	\$ 569,950.00	\$ 552,404.11	500,000.00
KEYBANK NA/CLEVELAND OH	3.375% 03/07/2023 DD 03/07/18	\$ 1,160,143.80	\$ 1,205,887.61	1,170,000.00
KEYBANK NA/CLEVELAND OH	3.300% 06/01/2025 DD 06/01/15	\$ 1,091,530.00	\$ 1,063,360.87	1,000,000.00
KEYBANK NA/CLEVELAND OH	1.250% 03/10/2023 DD 03/10/20	\$ 306,414.00	\$ 301,788.24	300,000.00
KEYCORP	2.550% 10/01/2029 DD 09/11/19	\$ 533,750.00	\$ 511,923.81	500,000.00
KEYCORP	2.250% 04/06/2027 DD 02/06/20	\$ 772,852.50	\$ 762,277.80	750,000.00
KEYCORP		\$ 2,652,293.81	\$ 4,738,273.02	204,854.00
KEYENCE CORP		\$ 1,940,337.40	\$ 26,337,274.95	41,960.00
KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	\$ 1,092,508.35	\$ 1,129,839.83	1,045,000.00
KEYSIGHT TECHNOLOGIES INC	3.000% 10/30/2029 DD 10/22/19	\$ 267,492.50	\$ 259,390.70	250,000.00
KEYSIGHT TECHNOLOGIES INC		\$ 2,293,253.79	\$ 8,228,184.44	39,844.00
KEZAR LIFE SCIENCES INC		\$ 222,689.78	\$ 555,655.76	33,233.00
KFORCE INC		\$ 480,422.61	\$ 659,303.30	8,765.00
KGINICIS CO LTD		\$ 646,417.11	\$ 529,874.38	33,152.00
KILROY REALTY CORP		\$ 7,575,701.42	\$ 7,787,782.80	117,180.00
KILROY REALTY LP	4.750% 12/15/2028 DD 11/29/18	\$ 568,405.00	\$ 571,188.47	500,000.00
KILROY REALTY LP	3.450% 12/15/2024 DD 12/11/17	\$ 199,740.00	\$ 209,438.40	200,000.00
KIMBALL ELECTRONICS INC		\$ 434,163.64	\$ 487,489.28	22,403.00
KIMBALL INTERNATIONAL INC		\$ 423,715.92	\$ 354,223.98	34,626.00
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	\$ 171,955.09	\$ 181,820.44	120,000.00
KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	\$ 35,847.20	\$ 43,673.48	40,000.00
KIMBERLY-CLARK CORP	3.100% 03/26/2030 DD 03/26/20	\$ 651,811.72	\$ 644,339.73	598,000.00
KIMBERLY-CLARK CORP	2.875% 02/07/2050 DD 02/07/20	\$ 567,070.49	\$ 577,131.01	563,000.00
KIMBERLY-CLARK CORP	2.400% 06/01/2023 DD 05/23/13	\$ 528,398.57	\$ 520,741.04	509,000.00
KIMBERLY-CLARK CORP	1.050% 09/15/2027 DD 09/11/20	\$ 389,224.00	\$ 387,468.88	400,000.00
KIMBERLY-CLARK CORP		\$ 7,225,167.94	\$ 10,359,842.04	72,487.00
KIMBERLY-CLARK DE MEXICO SAB D		\$ 4,132,949.96	\$ 3,851,893.55	2,542,051.00
KIMCO REALTY CORP	3.700% 10/01/2049 DD 08/29/19	\$ 299,154.00	\$ 318,988.32	300,000.00
KIMCO REALTY CORP	3.125% 06/01/2023 DD 05/23/13	\$ 605,818.00	\$ 614,912.81	600,000.00
KIMCO REALTY CORP	2.250% 12/01/2031 DD 09/22/21	\$ 489,615.00	\$ 487,196.20	500,000.00
KIMCO REALTY CORP	1.900% 03/01/2028 DD 08/24/20	\$ 1,501,645.00	\$ 1,484,441.67	1,500,000.00
KIMCO REALTY CORP		\$ 2,375,980.34	\$ 3,074,742.40	124,736.00
KIND TRUST 2021-KI KIND F 144A	VAR RT 08/15/2038 DD 08/16/21	\$ 1,674,000.00	\$ 1,670,510.04	1,674,000.00
KINDER MORGAN ENERGY PARTNERS	7.500% 11/15/2040 DD 11/19/10	\$ 185,093.95	\$ 211,772.01	145,000.00
KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	\$ 21,869.00	\$ 27,584.88	20,000.00
KINDER MORGAN ENERGY PARTNERS	6.950% 01/15/2038 DD 06/21/07	\$ 1,220,041.00	\$ 1,245,233.87	900,000.00
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	\$ 401,065.00	\$ 465,847.43	350,000.00
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	\$ 242,716.00	\$ 245,176.25	200,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	\$ 478,736.00	\$ 463,900.00	400,000.00
KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	\$ 722,737.00	\$ 742,597.09	700,000.00
KINDER MORGAN ENERGY PARTNERS	3.500% 09/01/2023 DD 02/28/13	\$ 91,259.10	\$ 93,038.93	90,000.00
KINDER MORGAN ENERGY PARTNERS	3.450% 02/15/2023 DD 08/13/12	\$ 94,527.48	\$ 104,160.15	102,000.00
KINDER MORGAN INC	7.750% 01/15/2032 DD 01/11/02	\$ 287,764.00	\$ 280,938.62	200,000.00
KINDER MORGAN INC	5.300% 12/01/2034 DD 11/26/14	\$ 301,300.00	\$ 300,849.35	250,000.00
KINDER MORGAN INC	5.200% 03/01/2048 DD 03/01/18	\$ 803,850.36	\$ 837,428.08	678,000.00
KINDER MORGAN INC	5.050% 02/15/2046 DD 02/26/15	\$ 28,437.60	\$ 35,956.52	30,000.00
KINDER MORGAN INC	4.300% 06/01/2025 DD 11/26/14	\$ 543,743.20	\$ 524,110.61	485,000.00
KINDER MORGAN INC	4.300% 03/01/2028 DD 03/01/18	\$ 2,333,260.30	\$ 2,294,628.00	2,065,000.00
KINDER MORGAN INC	3.600% 02/15/2051 DD 02/11/21	\$ 895,600.00	\$ 905,103.17	900,000.00
KINDER MORGAN INC	3.150% 01/15/2023 DD 08/10/17	\$ 1,724,069.40	\$ 1,695,044.63	1,660,000.00
KINDER MORGAN INC	2.000% 02/15/2031 DD 08/05/20	\$ 885,288.40	\$ 875,472.00	920,000.00
KINDER MORGAN INC		\$ 11,020,549.31	\$ 6,635,617.82	418,387.00
KINDOM DEVELOPMENT CO LTD		\$ 768,220.63	\$ 1,251,078.15	916,916.00
KINGBOARD HOLDINGS LTD	HK/00148	\$ 299,279.46	\$ 432,908.33	88,935.00
KINIKSA PHARMACEUTICALS LTD		\$ 298,300.90	\$ 246,087.16	20,908.00
KINNATE BIOPHARMA INC		\$ 587,971.02	\$ 430,259.32	24,281.00
KINROSS GOLD CORP	4.500% 07/15/2027 DD 07/15/18	\$ 286,642.50	\$ 279,275.30	250,000.00
KINSALE CAPITAL GROUP INC		\$ 1,484,964.69	\$ 2,233,311.32	9,388.00
KIRBY CORP		\$ 776,966.04	\$ 724,389.22	12,191.00
KIRKLAND'S INC		\$ 120,702.89	\$ 91,028.21	6,097.00
KITE REALTY GROUP TRUST		\$ 5,318,055.91	\$ 6,764,328.22	310,575.22
KKR & CO INC		\$ 4,186,373.97	\$ 8,906,847.50	119,555.00
KKR REAL ESTATE FINANCE TRUST		\$ 671,334.76	\$ 676,079.31	32,457.00
KLA CORP	5.000% 03/15/2049 DD 03/20/19	\$ 538,800.00	\$ 533,042.87	400,000.00
KLA CORP	4.650% 11/01/2024 DD 11/06/14	\$ 1,349,005.70	\$ 1,304,219.76	1,203,000.00
KLA CORP		\$ 3,472,087.17	\$ 14,179,006.26	32,966.00

**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>
KNIGHT-SWIFT TRANSPORTATION HO		\$ 1,502,199.77	\$ 2,115,227.40	34,710.00
KNOWLES CORP		\$ 1,482,726.92	\$ 1,979,496.25	84,775.00
KODIAK SCIENCES INC		\$ 1,220,034.43	\$ 1,239,483.60	14,620.00
KOHL'S CORP		\$ 1,769,061.24	\$ 1,670,567.36	33,824.00
KONE OYJ		\$ 3,631,397.01	\$ 5,520,059.78	77,000.00
KONECRANES OYJ		\$ 4,756,973.28	\$ 5,500,392.36	137,565.00
KONTOOR BRANDS INC		\$ 1,147,759.63	\$ 1,152,100.00	22,480.00
KOPIN CORP		\$ 197,334.23	\$ 137,522.16	33,624.00
KOPPERS HOLDINGS INC		\$ 641,979.91	\$ 633,386.80	20,236.00
KOREA ASSET IN TRUST CO LTD		\$ 1,411,457.44	\$ 1,429,576.86	416,012.00
KOREA DEVELOPMENT BANK/THE	3.000% 01/13/2026 DD 01/13/16	\$ 1,095,150.00	\$ 1,059,671.06	1,000,000.00
KOREA DEVELOPMENT BANK/THE	2.000% 10/25/2031 DD 10/25/21	\$ 994,790.00	\$ 999,552.56	1,000,000.00
KOREA DEVELOPMENT BANK/THE	1.000% 09/09/2026 DD 03/09/21	\$ 501,845.00	\$ 487,900.32	500,000.00
KOREA DEVELOPMENT BANK/THE	0.500% 10/27/2023 DD 10/27/20	\$ 1,954,652.00	\$ 1,932,658.52	1,950,000.00
KOREA DEVELOPMENT BANK/THE	0.400% 06/19/2024 DD 01/19/21	\$ 499,265.00	\$ 492,290.00	500,000.00
KOREA INTERNATIONAL BOND	4.125% 06/10/2044 DD 06/10/14	\$ 373,374.00	\$ 389,943.10	300,000.00
KOREA INTERNATIONAL BOND	3.875% 09/11/2023 DD 09/11/13	\$ 813,375.00	\$ 788,128.37	750,000.00
KOREA INTERNATIONAL BOND	2.750% 01/19/2027 DD 01/19/17	\$ 983,893.00	\$ 990,482.24	940,000.00
KOREA INTERNATIONAL BOND	2.500% 06/19/2029 DD 06/19/19	\$ 1,083,920.00	\$ 1,055,893.96	1,000,000.00
KOREA REAL ESTATE INVESTMENT & KOREAN REINSURANCE CO		\$ 333,925.16	\$ 363,023.70	165,660.00
KORN FERRY		\$ 347,544.68	\$ 369,790.01	47,523.00
KOSMOS ENERGY LTD		\$ 2,327,901.02	\$ 3,863,896.06	51,022.00
KRAFT HEINZ CO/THE		\$ 457,613.48	\$ 677,897.04	195,924.00
KRATON CORP		\$ 7,607,068.44	\$ 5,367,050.00	149,500.00
KRATOS DEFENSE & SECURITY SOLU		\$ 969,151.40	\$ 1,383,995.28	29,879.00
KREDITANSTALT FUER WIEDERAUFBA	2.875% 04/03/2028 DD 01/31/18	\$ 5,398,363.22	\$ 7,213,734.80	371,842.00
KREDITANSTALT FUER WIEDERAUFBA	2.625% 02/28/2024 DD 01/23/19	\$ 5,608,955.00	\$ 5,419,973.45	5,000,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.500% 11/20/2024 DD 11/20/14	\$ 5,804,184.00	\$ 5,713,620.00	5,500,000.00
KREDITANSTALT FUER WIEDERAUFBA	2.000% 05/02/2025 DD 04/28/15	\$ 3,736,710.00	\$ 3,646,154.82	3,500,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.625% 02/15/2023 DD 01/22/20	\$ 1,293,994.25	\$ 1,285,353.20	1,250,000.00
KREDITANSTALT FUER WIEDERAUFBA	1.625% 02/15/2023 DD 01/22/20	\$ 2,056,640.00	\$ 2,024,411.70	2,000,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.750% 09/30/2030 DD 08/25/20	\$ 1,161,267.50	\$ 1,166,539.34	1,250,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.625% 01/22/2026 DD 01/20/21	\$ 3,009,122.00	\$ 2,965,909.73	3,040,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.375% 07/18/2025 DD 07/14/20	\$ 4,209,017.50	\$ 4,136,526.79	4,250,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.250% 04/25/2023 DD 04/15/21	\$ 2,200,898.00	\$ 2,190,919.43	2,200,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.000% 06/29/2037 DD 06/29/07	\$ 357,455.00	\$ 378,288.56	500,000.00
KREDITANSTALT FUER WIEDERAUFBA	0.000% 04/18/2036 DD 04/19/06	\$ 930,394.05	\$ 1,005,951.04	1,305,000.00
KRISPY KREME INC		\$ 202,575.14	\$ 259,506.72	13,716.00
KROGER CO/THE	5.400% 01/15/2049 DD 01/14/19	\$ 660,063.00	\$ 698,195.30	500,000.00
KROGER CO/THE	4.450% 02/01/2047 DD 01/24/17	\$ 1,311,231.38	\$ 1,510,363.72	1,245,000.00
KROGER CO/THE	3.850% 08/01/2023 DD 07/25/13	\$ 644,700.00	\$ 623,217.55	600,000.00
KROGER CO/THE	2.650% 10/15/2026 DD 10/03/16	\$ 1,070,160.00	\$ 1,039,075.22	1,000,000.00
KROGER CO/THE	2.200% 05/01/2030 DD 04/28/20	\$ 996,980.00	\$ 996,046.72	1,000,000.00
KROGER CO/THE	1.700% 01/15/2031 DD 01/12/21	\$ 355,843.80	\$ 351,302.25	370,000.00
KROGER CO/THE		\$ 3,975,301.08	\$ 7,273,508.30	160,705.00
KRONOS BIO INC		\$ 812,552.91	\$ 470,784.78	34,642.00
KRONOS WORLDWIDE INC		\$ 280,684.93	\$ 297,978.52	19,852.00
KRYSTAL BIOTECH INC		\$ 825,568.14	\$ 966,009.50	13,810.00
KT SKYLIFE CO LTD		\$ 452,994.19	\$ 285,129.63	37,084.00
KULICKE & SOFFA INDUSTRIES INC		\$ 1,641,538.84	\$ 1,618,476.36	26,734.00
KUMHOE&C CO LTD		\$ 958,093.90	\$ 915,353.69	93,804.00
KURA ONCOLOGY INC		\$ 1,211,604.89	\$ 845,180.00	60,370.00
KURA SUSHI USA INC		\$ 85,752.78	\$ 169,521.48	2,097.00
KVH INDUSTRIES INC		\$ 154,354.28	\$ 135,736.30	14,770.00
KYERYONG CONSTRUCTION INDUSTRI		\$ 998,477.72	\$ 857,623.62	31,273.00
KYMERA THERAPEUTICS INC		\$ 827,533.58	\$ 957,238.73	15,077.00
KYNDRYL HOLDINGS INC		\$ 1,323,902.93	\$ 695,894.32	38,447.20
L3HARRIS TECHNOLOGIES INC	5.054% 04/27/2045 DD 04/27/15	\$ 916,013.00	\$ 1,048,597.41	800,000.00
L3HARRIS TECHNOLOGIES INC	4.400% 06/15/2028 DD 12/15/19	\$ 270,512.00	\$ 260,400.16	232,000.00
L3HARRIS TECHNOLOGIES INC	4.400% 06/15/2028 DD 06/04/18	\$ 1,739,325.00	\$ 1,683,621.74	1,500,000.00
L3HARRIS TECHNOLOGIES INC	1.800% 01/15/2031 DD 11/25/20	\$ 469,860.00	\$ 477,213.30	500,000.00
L3HARRIS TECHNOLOGIES INC		\$ 4,554,996.54	\$ 9,185,526.24	43,076.00
LABORATORY CORP OF AMERICA HOL	4.700% 02/01/2045 DD 01/30/15	\$ 47,212.65	\$ 54,765.48	45,000.00
LABORATORY CORP OF AMERICA HOL	3.600% 02/01/2025 DD 01/30/15	\$ 869,896.00	\$ 844,479.76	800,000.00
LABORATORY CORP OF AMERICA HOL	2.700% 06/01/2031 DD 05/26/21	\$ 1,039,050.00	\$ 1,015,172.95	1,000,000.00
LABORATORY CORP OF AMERICA HOL	1.550% 06/01/2026 DD 05/26/21	\$ 402,468.00	\$ 395,408.67	400,000.00
LABORATORY CORP OF AMERICA HOL		\$ 2,916,377.94	\$ 6,512,630.67	20,727.00
LADDER CAPITAL CORP		\$ 1,433,138.89	\$ 1,304,943.64	108,836.00
LAIRD SUPERFOOD INC		\$ 101,576.86	\$ 46,526.72	3,568.00
LAKELAND BANCORP INC		\$ 790,312.35	\$ 890,137.26	46,874.00
LAKELAND FINANCIAL CORP		\$ 1,203,178.13	\$ 1,799,143.00	22,450.00
LAM RESEARCH CORP	4.000% 03/15/2029 DD 03/04/19	\$ 882,535.00	\$ 839,767.11	750,000.00
LAM RESEARCH CORP	3.750% 03/15/2026 DD 03/04/19	\$ 868,243.15	\$ 832,740.74	765,000.00
LAM RESEARCH CORP	2.875% 06/15/2050 DD 05/05/20	\$ 291,024.00	\$ 298,919.18	300,000.00
LAM RESEARCH CORP	1.900% 06/15/2030 DD 05/05/20	\$ 364,392.00	\$ 344,186.44	350,000.00
LAM RESEARCH CORP		\$ 4,633,660.56	\$ 22,033,317.70	30,638.00
LAMAR ADVERTISING CO		\$ 1,019,508.29	\$ 2,255,088.30	18,591.00
LAMB WESTON HOLDINGS INC		\$ 1,062,151.32	\$ 1,998,624.92	31,534.00
LANCASTER COLONY CORP		\$ 1,696,638.95	\$ 1,559,952.00	9,420.00
LANDEC CORP		\$ 316,084.01	\$ 278,421.30	25,083.00
LANDOS BIOPHARMA INC		\$ 27,913.61	\$ 9,777.60	2,037.00
LANDS' END INC		\$ 347,032.32	\$ 270,305.10	13,770.00
LANDSEA HOMES CORP		\$ 94,514.08	\$ 82,576.92	11,281.00
LANDSTAR SYSTEM INC		\$ 675,993.93	\$ 1,479,242.26	8,263.00
LANDWIRTSCHAFTLICHE RENTENBANK	3.125% 11/14/2023 DD 11/14/18	\$ 784,537.50	\$ 782,238.08	750,000.00
LANDWIRTSCHAFTLICHE RENTENBANK	2.000% 01/13/2025 DD 01/13/15	\$ 1,700,821.20	\$ 1,685,061.57	1,640,000.00

**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>
LANDWIRTSCHAFTLICHE RENTENBANK	1.750% 07/27/2026 DD 07/27/16	\$ 2,089,026.00	\$ 2,034,611.94	2,000,000.00
LANDWIRTSCHAFTLICHE RENTENBANK	0.875% 09/03/2030 DD 09/03/20	\$ 471,360.00	\$ 470,594.66	500,000.00
LANDWIRTSCHAFTLICHE RENTENBANK	0.500% 05/27/2025 DD 05/27/20	\$ 2,242,256.25	\$ 2,202,179.40	2,250,000.00
LANTHEUS HOLDINGS INC		\$ 1,488,078.13	\$ 1,702,863.27	58,943.00
LAREDO PETROLEUM INC		\$ 752,069.52	\$ 615,911.59	10,243.00
LAS VEGAS SANDS CORP	3.900% 08/08/2029 DD 07/31/19	\$ 846,896.00	\$ 805,577.28	800,000.00
LAS VEGAS SANDS CORP	3.500% 08/18/2026 DD 07/31/19	\$ 1,041,950.00	\$ 1,012,187.79	1,000,000.00
LAS VEGAS SANDS CORP		\$ 3,436,920.54	\$ 2,675,375.92	71,078.00
LATHAM GROUP INC		\$ 2,935,280.06	\$ 3,683,489.89	147,163.00
LATTICE SEMICONDUCTOR CORP		\$ 4,385,157.03	\$ 8,461,573.30	109,805.00
LAUREATE EDUCATION INC		\$ 813,642.37	\$ 1,157,965.20	94,605.00
LAWSON PRODUCTS INC/DE		\$ 105,072.22	\$ 115,741.50	2,114.00
LAZARD GROUP LLC	4.500% 09/19/2028 DD 09/19/18	\$ 567,515.00	\$ 571,804.80	500,000.00
LAZARD GROUP LLC	4.375% 03/11/2029 DD 03/11/19	\$ 1,290,133.00	\$ 1,466,079.84	1,300,000.00
LAZARD LTD		\$ 696,775.62	\$ 874,083.42	20,034.00
LA-Z-BOY INC		\$ 1,288,322.65	\$ 1,534,823.70	42,270.00
LAZYDAYS HOLDINGS INC		\$ 168,128.46	\$ 153,774.06	7,139.00
LCH CCP CREDIT SUISSE CASH COL	VAR RT 01/01/2049 DD 07/01/08	\$ 447,000.00	\$ 447,000.00	447,000.00
LCI INDUSTRIES		\$ 1,422,983.39	\$ 1,674,199.67	10,741.00
LEAR CORP	4.250% 05/15/2029 DD 05/01/19	\$ 572,815.00	\$ 550,746.99	500,000.00
LEAR CORP		\$ 1,101,602.77	\$ 2,357,859.60	12,888.00
LEGACY CLASS (USD)		\$ 10,972,435.39	\$ 15,995,656.88	13,459,608.35
LEGACY HOUSING CORP		\$ 122,825.88	\$ 205,221.91	7,753.00
LEGALZOOM.COM INC		\$ 52,936.83	\$ 25,294.18	1,574.00
LEGGETT & PLATT INC	4.400% 03/15/2029 DD 03/07/19	\$ 578,325.00	\$ 559,638.42	500,000.00
LEGGETT & PLATT INC		\$ 1,022,776.59	\$ 1,183,885.08	28,763.00
LEHMAN PROXY STANDISH - REC		\$ 2,260.26	\$ 2,260.26	2,260.26
LEIA GROUP TRUST		\$ 193,321,423.66	\$ 268,484,815.00	20,000,000.00
LEIDOS HOLDINGS INC		\$ 1,626,767.26	\$ 2,695,003.50	30,315.00
LEIDOS INC	4.375% 05/15/2030 DD 05/15/21	\$ 400,816.50	\$ 389,942.00	350,000.00
LEIDOS INC	2.300% 02/15/2031 DD 02/15/21	\$ 489,890.00	\$ 481,390.00	500,000.00
LELAND STANFORD JUNIOR UNIVERS	3.647% 05/01/2048 DD 04/11/17	\$ 10,064.10	\$ 12,106.35	10,000.00
LEMAITRE VASCULAR INC		\$ 420,088.91	\$ 420,877.17	8,379.00
LEMONADE INC		\$ 628,148.38	\$ 306,897.68	7,288.00
LENDINGCLUB CORP		\$ 2,105,729.22	\$ 2,281,939.14	94,373.00
LENDINGTREE INC		\$ 882,886.62	\$ 619,252.60	5,051.00
LENNAR CORP	5.875% 11/15/2024 DD 05/15/18	\$ 749,644.50	\$ 721,063.30	655,000.00
LENNAR CORP	4.750% 11/29/2027 DD 05/29/18	\$ 589,900.00	\$ 565,840.27	500,000.00
LENNAR CORP	4.750% 05/30/2025 DD 04/28/15	\$ 176,186.40	\$ 170,672.58	156,000.00
LENNAR CORP	4.500% 04/30/2024 DD 04/28/17	\$ 1,257,631.64	\$ 1,227,880.08	1,156,000.00
LENNAR CORP		\$ 2,741,604.91	\$ 6,775,845.12	58,332.00
LENNAR CORP		\$ 134,593.47	\$ 330,175.86	3,453.00
LENNOX INTERNATIONAL INC		\$ 747,547.72	\$ 2,334,418.92	7,197.00
LESLIE'S INC		\$ 709,364.66	\$ 698,514.18	29,523.00
LEVEL 3 FINANCING INC 144A	3.875% 11/15/2029 DD 11/29/19	\$ 1,833,304.20	\$ 1,729,750.00	1,700,000.00
LEXICON PHARMACEUTICALS INC		\$ 286,308.41	\$ 202,433.26	51,379.00
LGI HOMES INC		\$ 1,297,465.61	\$ 1,477,910.16	9,567.00
LHC GROUP INC		\$ 2,072,661.11	\$ 1,809,240.32	13,184.00
LIBERTY BROADBAND CORP		\$ 455,422.60	\$ 1,008,038.50	6,265.00
LIBERTY BROADBAND CORP		\$ 2,552,542.22	\$ 5,007,632.40	31,084.00
LIBERTY LATIN AMERICA LTD		\$ 657,640.09	\$ 455,777.74	39,089.00
LIBERTY LATIN AMERICA LTD		\$ 2,164,420.96	\$ 1,677,988.80	147,192.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 109,559.29	\$ 125,982.50	4,382.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 391,935.72	\$ 445,047.80	15,838.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 1,637,936.65	\$ 2,690,862.00	42,550.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 203,636.67	\$ 335,152.32	5,648.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 684,228.81	\$ 1,005,406.20	19,772.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 934,156.74	\$ 1,831,769.55	36,023.00
LIBERTY OILFIELD SERVICES INC		\$ 824,186.17	\$ 689,708.80	71,104.00
LIBERTY TRIPADVISOR HOLDINGS I		\$ 176,405.74	\$ 88,384.10	40,730.00
LIFE 2021-BMR MORTG BMR G 144A	VAR RT 03/15/2038 DD 03/30/21	\$ 5,733,000.00	\$ 5,718,465.70	5,733,000.00
LIFE HEALTHCARE GROUP HOLDINGS		\$ 574,492.54	\$ 539,736.99	358,477.00
LIFE STORAGE INC		\$ 6,056,970.54	\$ 13,276,263.78	86,671.00
LIFE STORAGE LP	3.875% 12/15/2027 DD 12/07/17	\$ 560,920.00	\$ 548,466.91	500,000.00
LIFE STORAGE LP	2.400% 10/15/2031 DD 10/07/21	\$ 492,350.00	\$ 491,457.70	500,000.00
LIFE TIME GROUP HOLDINGS INC		\$ 413,389.68	\$ 428,322.48	24,888.00
LIFESTANCE HEALTH GROUP INC		\$ 426,010.63	\$ 282,391.76	29,663.00
LIFETIME BRANDS INC		\$ 202,767.62	\$ 197,756.51	12,383.00
LIGAND PHARMACEUTICALS INC		\$ 1,695,265.40	\$ 2,076,405.78	13,443.00
LIMELIGHT NETWORKS INC		\$ 364,734.90	\$ 410,687.62	119,734.00
LIMESTONE BANCORP INC		\$ 1,672,047.65	\$ 2,174,244.54	116,519.00
LIMONEIRA CO		\$ 254,908.19	\$ 193,245.00	12,883.00
LINCOLN ELECTRIC HOLDINGS INC		\$ 934,662.03	\$ 1,729,288.53	12,399.00
LINCOLN NATIONAL CORP	4.350% 03/01/2048 DD 02/12/18	\$ 749,232.75	\$ 749,924.68	625,000.00
LINCOLN NATIONAL CORP	3.800% 03/01/2028 DD 02/12/18	\$ 29,878.20	\$ 32,913.07	30,000.00
LINCOLN NATIONAL CORP	3.625% 12/12/2026 DD 12/12/16	\$ 168,739.50	\$ 162,651.28	150,000.00
LINCOLN NATIONAL CORP	3.050% 01/15/2030 DD 08/19/19	\$ 1,065,380.00	\$ 1,039,871.18	1,000,000.00
LINCOLN NATIONAL CORP		\$ 1,482,580.97	\$ 2,741,458.12	40,162.00
LINDBLAD EXPEDITIONS HOLDINGS		\$ 4,315,835.28	\$ 3,995,846.40	256,144.00
LINDE INC/CT	3.200% 01/30/2026 DD 09/24/15	\$ 820,717.50	\$ 798,257.63	750,000.00
LINDE PLC		\$ 6,011,470.17	\$ 18,880,435.00	54,500.00
LINDSAY CORP		\$ 775,968.37	\$ 778,544.00	5,122.00
LINEAGE CELL THERAPEUTICS INC		\$ 314,672.63	\$ 288,759.45	117,861.00
LINEAGE LOGISTICS 2/18		\$ 2,026.97	\$ -	2,047.63
LINGKARAN TRANS KOTA HOLDINGS		\$ 347,996.78	\$ 321,757.08	356,500.00
LINK ADMINISTRATION HOLDINGS L		\$ 1,854,357.49	\$ 2,258,771.45	557,767.00

**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>
LIONS GATE ENTERTAINMENT CORP		\$ 979,996.05	\$ 921,556.48	55,382.00
LIONS GATE ENTERTAINMENT CORP		\$ 1,761,936.84	\$ 1,727,388.99	112,241.00
LIQUIDITY SERVICES INC		\$ 232,541.57	\$ 256,481.28	11,616.00
LITHIA MOTORS INC		\$ 2,209,811.24	\$ 1,916,218.35	6,453.00
LITTELFUSE INC		\$ 1,245,888.86	\$ 1,628,469.00	5,175.00
LIVANOVA PLC		\$ 2,156,834.11	\$ 2,509,415.86	28,702.00
LIVE NATION ENTERTAINMENT INC		\$ 1,177,400.90	\$ 3,452,936.81	28,849.00
LIVE OAK BANCSHARES INC		\$ 5,674,597.90	\$ 10,467,554.93	119,917.00
LIVENT CORP		\$ 1,485,779.48	\$ 1,722,227.58	70,641.00
LIVEONE INC		\$ 77,274.29	\$ 30,419.20	23,765.00
LIVEPERSON INC		\$ 1,480,050.06	\$ 1,003,624.84	28,097.00
LIVERAMP HOLDINGS INC		\$ 9,195,347.25	\$ 8,987,891.85	187,443.00
LKQ CORP		\$ 1,582,307.71	\$ 3,506,292.27	58,409.00
LL FLOORING HOLDINGS INC		\$ 472,790.12	\$ 468,025.26	27,418.00
LLOYDS BANKING GROUP PLC	VAR RT 12/14/2046 DD 12/14/21	\$ 496,015.00	\$ 497,358.22	500,000.00
LLOYDS BANKING GROUP PLC	VAR RT 11/07/2023 DD 11/07/17	\$ 600,000.00	\$ 609,668.80	600,000.00
LLOYDS BANKING GROUP PLC	VAR RT 07/09/2025 DD 04/09/20	\$ 146,393.10	\$ 140,498.26	133,000.00
LLOYDS BANKING GROUP PLC	VAR RT 05/11/2027 DD 03/11/21	\$ 1,001,430.00	\$ 984,454.90	1,000,000.00
LLOYDS BANKING GROUP PLC	VAR RT 05/11/2024 DD 03/11/21	\$ 2,002,920.00	\$ 1,992,065.42	2,000,000.00
LLOYDS BANKING GROUP PLC	VAR RT 02/05/2026 DD 02/05/20	\$ 2,000,000.00	\$ 2,038,965.30	2,000,000.00
LLOYDS BANKING GROUP PLC	5.300% 12/01/2045 DD 06/01/16	\$ 388,410.00	\$ 396,414.67	300,000.00
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	\$ 1,900,543.30	\$ 2,039,860.10	1,870,000.00
LLOYDS BANKING GROUP PLC	4.500% 11/04/2024 DD 11/04/14	\$ 1,631,417.20	\$ 1,583,679.19	1,470,000.00
LLOYDS BANKING GROUP PLC	4.375% 03/22/2028 DD 03/22/18	\$ 1,792,106.75	\$ 1,766,899.89	1,575,000.00
LLOYDS BANKING GROUP PLC	4.050% 08/16/2023 DD 08/16/18	\$ 804,352.50	\$ 785,776.61	750,000.00
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	\$ 1,109,640.00	\$ 1,082,125.63	1,000,000.00
LOCKHEED MARTIN CORP	4.700% 05/15/2046 DD 11/23/15	\$ 1,021,781.00	\$ 1,044,934.24	800,000.00
LOCKHEED MARTIN CORP	4.090% 09/15/2052 DD 09/07/17	\$ 356,736.00	\$ 370,654.97	300,000.00
LOCKHEED MARTIN CORP	3.800% 03/01/2045 DD 02/20/15	\$ 439,636.00	\$ 457,243.78	400,000.00
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	\$ 2,357,004.95	\$ 2,300,305.17	2,125,000.00
LOCKHEED MARTIN CORP	2.900% 03/01/2025 DD 02/20/15	\$ 57,920.40	\$ 62,839.43	60,000.00
LOCKHEED MARTIN CORP	1.850% 06/15/2030 DD 05/20/20	\$ 50,207.00	\$ 49,104.65	50,000.00
LOCKHEED MARTIN CORP		\$ 11,153,279.30	\$ 19,131,364.89	53,829.00
LOEWS CORP	4.125% 05/15/2043 DD 05/07/13	\$ 252,067.68	\$ 255,879.51	222,000.00
LOEWS CORP	3.200% 05/15/2030 DD 05/08/20	\$ 535,410.00	\$ 531,477.09	500,000.00
LOEWS CORP	2.625% 05/15/2023 DD 05/07/13	\$ 518,080.00	\$ 510,299.43	500,000.00
LOEWS CORP		\$ 1,986,316.28	\$ 2,689,016.80	46,555.00
LOOMIS AB		\$ 4,298,675.12	\$ 3,998,440.43	150,400.00
LORDSTOWN MOTORS CORP		\$ 990,089.98	\$ 484,231.65	140,357.00
L'OREAL SA		\$ 2,988,072.62	\$ 16,121,288.36	34,000.00
LOS ANGELES CA CMNTY CLG DIST	6.750% 08/01/2049 DD 07/22/10	\$ 503,256.00	\$ 515,652.00	300,000.00
LOS ANGELES CA CMNTY CLG DIST	2.106% 08/01/2032 DD 11/10/20	\$ 110,645.70	\$ 107,785.70	110,000.00
LOS ANGELES CA CMNTY CLG DIST	1.806% 08/01/2030 DD 11/10/20	\$ 653,494.00	\$ 645,112.00	650,000.00
LOS ANGELES CA CMNTY CLG DIST	1.606% 08/01/2028 DD 11/10/20	\$ 653,172.00	\$ 647,270.00	650,000.00
LOS ANGELES CA DEPT WTR & PWR	6.603% 07/01/2050 DD 12/14/10	\$ 365,175.80	\$ 373,533.60	220,000.00
LOS ANGELES CA DEPT WTR & PWR	6.574% 07/01/2045 DD 12/02/10	\$ 638,664.00	\$ 648,996.00	400,000.00
LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	\$ 697,891.80	\$ 682,418.10	490,000.00
LOUISIANA-PACIFIC CORP		\$ 1,191,046.46	\$ 1,610,484.25	20,555.00
LOVESAC CO/THE		\$ 319,305.76	\$ 371,917.38	5,613.00
LOWE'S COS INC	4.500% 04/15/2030 DD 03/26/20	\$ 297,180.00	\$ 290,200.52	250,000.00
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	\$ 278,817.50	\$ 287,609.11	250,000.00
LOWE'S COS INC	4.000% 04/15/2025 DD 03/26/20	\$ 555,290.00	\$ 540,708.23	500,000.00
LOWE'S COS INC	3.875% 09/15/2023 DD 09/11/13	\$ 1,071,450.00	\$ 1,043,293.37	1,000,000.00
LOWE'S COS INC	3.700% 04/15/2046 DD 04/20/16	\$ 1,085,592.00	\$ 1,096,130.10	1,000,000.00
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	\$ 60,400.20	\$ 63,855.76	60,000.00
LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	\$ 49,851.50	\$ 52,475.44	50,000.00
LOWE'S COS INC	3.000% 10/15/2050 DD 10/22/20	\$ 1,598,583.50	\$ 1,627,227.77	1,650,000.00
LOWE'S COS INC	2.800% 09/15/2041 DD 09/20/21	\$ 499,470.00	\$ 487,841.34	500,000.00
LOWE'S COS INC	2.500% 04/15/2026 DD 04/20/16	\$ 3,766,299.70	\$ 3,716,097.22	3,570,000.00
LOWE'S COS INC	1.700% 10/15/2030 DD 10/22/20	\$ 1,211,907.50	\$ 1,187,609.63	1,250,000.00
LOWE'S COS INC	1.700% 09/15/2028 DD 09/20/21	\$ 997,770.00	\$ 979,861.83	1,000,000.00
LOWE'S COS INC	1.300% 04/15/2028 DD 10/22/20	\$ 598,253.55	\$ 589,376.24	615,000.00
LOWE'S COS INC		\$ 11,087,188.20	\$ 38,704,795.20	149,740.00
LOYALTY VENTURES INC		\$ 306,206.70	\$ 123,876.37	4,119.60
LPL FINANCIAL HOLDINGS INC		\$ 977,342.04	\$ 2,736,098.19	17,091.00
LSL PROPERTY SERVICES PLC		\$ 1,841,184.45	\$ 2,462,542.07	443,442.00
LTC PROPERTIES INC		\$ 1,471,768.04	\$ 1,264,750.44	37,046.00
LUCID DIAGNOSTICS INC		\$ 5,790.00	\$ 6,218.46	1,158.00
LULULEMON ATHLETICA INC		\$ 3,594,089.29	\$ 9,594,830.95	24,511.00
LULLU'S FASHION LOUNGE HOLDINGS		\$ 11,618.30	\$ 11,406.45	1,115.00
LUMEN TECHNOLOGIES INC		\$ 5,270,879.62	\$ 2,966,845.10	236,402.00
LUMENTUM HOLDINGS INC		\$ 1,186,605.56	\$ 1,638,271.53	15,489.00
LUNA INNOVATIONS INC		\$ 129,146.85	\$ 113,560.20	13,455.00
LUNDIN ENERGY FINANCE BV 144A	3.100% 07/15/2031 DD 06/23/21	\$ 1,845,072.00	\$ 1,812,832.42	1,800,000.00
LUTHER BURBANK CORP		\$ 178,246.55	\$ 203,116.68	14,467.00
LUXFER HOLDINGS PLC		\$ 359,566.66	\$ 387,300.67	20,057.00
LUXOR CAPITAL PARTNERS LP		\$ 2,168,509.15	\$ 1,862,450.85	2,168,509.15
LVMH MOET HENNESSY LOUIS VUITT		\$ 6,554,029.58	\$ 30,176,170.60	36,500.00
LX SEMICON CO LTD		\$ 1,104,371.34	\$ 3,408,487.75	24,219.00
LXP INDUSTRIAL TRUST	2.375% 10/01/2031 DD 08/30/21	\$ 480,500.00	\$ 479,593.69	500,000.00
LXP INDUSTRIAL TRUST		\$ 3,048,871.30	\$ 4,145,610.48	265,404.00
LYB INTERNATIONAL FINANCE III	3.800% 10/01/2060 DD 10/08/20	\$ 249,435.00	\$ 263,880.37	250,000.00
LYB INTERNATIONAL FINANCE III	3.625% 04/01/2051 DD 10/08/20	\$ 1,457,544.00	\$ 1,481,549.92	1,400,000.00
LYB INTERNATIONAL FINANCE III	3.375% 10/01/2040 DD 10/08/20	\$ 964,787.00	\$ 989,419.87	950,000.00
LYB INTERNATIONAL FINANCE III	2.250% 10/01/2030 DD 10/08/20	\$ 407,896.00	\$ 397,837.18	400,000.00
LYB INTERNATIONAL FINANCE III	1.250% 10/01/2025 DD 10/08/20	\$ 445,345.94	\$ 434,518.08	442,000.00

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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>
LYELL IMMUNOPHARMA INC		\$ 195,015.06	\$ 125,078.40	16,160.00
LYFT INC		\$ 3,014,842.46	\$ 2,670,753.19	62,503.00
LYONDELLBASELL INDUSTRIES NV	5.750% 04/15/2024 DD 04/09/12	\$ 103,018.50	\$ 97,777.03	90,000.00
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15	\$ 98,659.21	\$ 121,917.97	100,000.00
LYONDELLBASELL INDUSTRIES NV		\$ 3,916,143.09	\$ 5,244,843.41	56,867.00
M&T BANK CORP	3.550% 07/26/2023 DD 07/26/18	\$ 529,390.00	\$ 519,023.51	500,000.00
M&T BANK CORP		\$ 3,078,910.92	\$ 4,234,047.02	27,569.00
M/I HOMES INC		\$ 1,099,781.03	\$ 1,691,544.72	27,204.00
MACATAWA BANK CORP		\$ 223,983.07	\$ 222,413.94	25,217.00
MACERICH CO/THE		\$ 2,680,761.62	\$ 3,529,059.84	204,228.00
MACOM TECHNOLOGY SOLUTIONS HOL		\$ 4,711,699.77	\$ 13,153,930.20	167,994.00
MACQUARIE EMERGING MKTS TR CL	60	\$ 316,027,109.51	\$ 416,123,248.05	31,984,876.87
MACQUARIE MEXICO REAL ESTATE M		\$ 383,618.87	\$ 429,754.17	335,300.00
MACROGENICS INC		\$ 615,445.88	\$ 455,595.30	28,386.00
MACY'S INC		\$ 3,687,035.47	\$ 7,860,728.26	300,257.00
MADISON SQUARE GARDEN ENTERTAI		\$ 2,048,917.83	\$ 1,743,798.94	24,791.00
MADISON SQUARE GARDEN SPORTS C		\$ 530,432.00	\$ 675,288.51	3,887.00
MADRIGAL PHARMACEUTICALS INC		\$ 410,180.76	\$ 411,751.66	4,859.00
MAGELLAN HEALTH INC		\$ 2,033,028.88	\$ 2,144,209.27	22,573.00
MAGELLAN MIDSTREAM PARTNERS LP	5.000% 03/01/2026 DD 02/29/16	\$ 886,986.10	\$ 859,297.31	770,000.00
MAGELLAN MIDSTREAM PARTNERS LP	4.850% 02/01/2049 DD 01/18/19	\$ 455,120.00	\$ 478,600.00	400,000.00
MAGENTA THERAPEUTICS INC		\$ 119,009.75	\$ 64,669.14	14,598.00
MAGNA INTERNATIONAL INC	3.625% 06/15/2024 DD 06/16/14	\$ 575,041.32	\$ 554,264.73	527,000.00
MAGNA INTERNATIONAL INC	2.450% 06/15/2030 DD 06/15/20	\$ 428,213.26	\$ 425,134.06	419,000.00
MAGNITE INC		\$ 1,395,493.46	\$ 990,447.50	56,597.00
MAGNOLIA OIL & GAS CORP		\$ 898,744.93	\$ 1,199,075.28	63,544.00
MAGYAR TELEKOM TELECOMMUNICATI		\$ 558,758.88	\$ 547,144.87	430,933.00
MAIDEN HOLDINGS LTD		\$ 223,090.47	\$ 200,439.18	65,503.00
MAIN STREET CAPITAL CORP	5.200% 05/01/2024 DD 04/23/19	\$ 511,284.80	\$ 501,042.72	470,000.00
MALIBU BOATS INC		\$ 587,559.66	\$ 612,315.57	8,909.00
MANDIANT INC		\$ 1,260,055.63	\$ 928,550.06	52,939.00
MANHATTAN ASSOCIATES INC		\$ 1,072,216.02	\$ 2,112,176.16	13,584.00
MANITOWOC CO INC/THE		\$ 732,430.04	\$ 611,927.03	32,917.00
MANNKIND CORP		\$ 6,827,716.05	\$ 6,544,096.85	1,497,505.00
MANPOWERGROUP INC		\$ 833,433.38	\$ 1,230,640.52	12,644.00
MANTECH INTERNATIONAL CORP/VA		\$ 1,829,761.61	\$ 1,901,139.24	26,068.00
MANUFACTURERS & TRADERS TRUST	2.900% 02/06/2025 DD 02/06/15	\$ 316,434.14	\$ 306,067.29	293,000.00
MANULIFE FINANCIAL CORP	VAR RT 02/24/2032 DD 02/24/17	\$ 550,515.00	\$ 537,933.88	500,000.00
MANULIFE FINANCIAL CORP	5.375% 03/04/2046 DD 03/04/16	\$ 45,316.80	\$ 55,992.02	40,000.00
MANULIFE FINANCIAL CORP	4.150% 03/04/2026 DD 03/04/16	\$ 402,844.50	\$ 388,571.95	355,000.00
MANULIFE FINANCIAL CORP	2.484% 05/19/2027 DD 05/19/20	\$ 795,607.50	\$ 767,649.18	750,000.00
MARATHON DIGITAL HOLDINGS INC		\$ 2,661,453.19	\$ 2,896,937.60	88,160.00
MARATHON OIL CORP	5.200% 06/01/2045 DD 06/10/15	\$ 232,540.00	\$ 239,342.41	200,000.00
MARATHON OIL CORP	4.400% 07/15/2027 DD 07/24/17	\$ 283,797.50	\$ 273,844.81	250,000.00
MARATHON OIL CORP		\$ 3,273,525.15	\$ 2,764,684.66	168,373.00
MARATHON PETROLEUM CORP	6.500% 03/01/2041 DD 09/01/11	\$ 547,592.70	\$ 783,681.54	570,000.00
MARATHON PETROLEUM CORP	4.750% 09/15/2044 DD 09/05/14	\$ 226,962.00	\$ 235,361.83	200,000.00
MARATHON PETROLEUM CORP	4.700% 05/01/2025 DD 04/27/20	\$ 1,127,170.00	\$ 1,090,922.02	1,000,000.00
MARATHON PETROLEUM CORP	4.500% 04/01/2048 DD 04/01/19	\$ 618,008.00	\$ 627,008.37	550,000.00
MARATHON PETROLEUM CORP	3.800% 04/01/2028 DD 04/01/19	\$ 546,079.05	\$ 530,498.78	495,000.00
MARATHON PETROLEUM CORP		\$ 5,214,358.40	\$ 8,769,317.58	137,042.00
MARAVAI LIFESCIENCES HOLDINGS		\$ 843,750.09	\$ 898,168.40	21,436.00
MARCUS & MILLICHAP INC		\$ 701,629.50	\$ 1,102,067.36	21,416.00
MARCUS CORP/THE		\$ 573,396.22	\$ 390,419.60	21,860.00
MARINE PRODUCTS CORP		\$ 49,059.02	\$ 45,025.00	3,602.00
MARINEMAX INC		\$ 509,296.25	\$ 853,305.12	14,453.00
MARINUS PHARMACEUTICALS INC		\$ 205,953.26	\$ 191,957.04	16,158.00
MARKEL CORP	5.000% 05/20/2049 DD 05/20/19	\$ 234,116.00	\$ 254,389.95	200,000.00
MARKEL CORP	5.000% 04/05/2046 DD 04/05/16	\$ 330,973.51	\$ 328,168.88	259,000.00
MARKEL CORP	3.450% 05/07/2052 DD 05/07/21	\$ 199,376.00	\$ 206,176.44	200,000.00
MARKEL CORP		\$ 2,203,776.95	\$ 3,586,004.00	2,906.00
MARKETAXESS HOLDINGS INC		\$ 1,817,774.42	\$ 3,299,207.94	8,022.00
MARLIN BUSINESS SERVICES CORP		\$ 153,204.55	\$ 182,887.68	7,856.00
MARRIOTT INTERNATIONAL INC/MD	5.750% 05/01/2025 DD 04/16/20	\$ 121,897.88	\$ 119,318.02	106,000.00
MARRIOTT INTERNATIONAL INC/MD	4.625% 06/15/2030 DD 06/01/20	\$ 867,095.00	\$ 843,709.05	750,000.00
MARRIOTT INTERNATIONAL INC/MD	3.600% 04/15/2024 DD 03/08/19	\$ 533,860.00	\$ 522,852.11	500,000.00
MARRIOTT INTERNATIONAL INC/MD	3.500% 10/15/2032 DD 08/14/20	\$ 914,391.00	\$ 942,528.88	900,000.00
MARRIOTT INTERNATIONAL INC/MD	3.125% 06/15/2026 DD 06/10/16	\$ 821,582.92	\$ 1,038,525.63	1,000,000.00
MARRIOTT INTERNATIONAL INC/MD	2.850% 04/15/2031 DD 03/05/21	\$ 502,710.00	\$ 498,470.12	500,000.00
MARRIOTT INTERNATIONAL INC/MD		\$ 4,188,482.64	\$ 9,660,756.60	58,465.00
MARRIOTT OWNERSHIP RESORT 144A	4.500% 06/15/2029 DD 06/21/21	\$ 340,000.00	\$ 342,216.80	340,000.00
MARRIOTT VACATIONS WORLDWIDE C		\$ 1,401,572.18	\$ 1,521,833.88	9,006.00
MARRONE BIO INNOVATIONS INC		\$ 50,691.26	\$ 31,392.72	43,601.00
MARSH & MCLENNAN COS INC	4.900% 03/15/2049 DD 01/15/19	\$ 696,697.20	\$ 752,692.06	560,000.00
MARSH & MCLENNAN COS INC	4.375% 03/15/2029 DD 01/15/19	\$ 1,354,035.50	\$ 1,310,880.70	1,150,000.00
MARSH & MCLENNAN COS INC	3.875% 03/15/2024 DD 01/15/19	\$ 1,979,459.76	\$ 1,926,997.18	1,822,000.00
MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	\$ 380,990.50	\$ 379,752.57	350,000.00
MARSH & MCLENNAN COS INC	2.375% 12/15/2031 DD 12/08/21	\$ 908,820.00	\$ 908,540.65	900,000.00
MARSH & MCLENNAN COS INC	2.250% 11/15/2030 DD 05/07/20	\$ 125,814.12	\$ 123,739.90	124,000.00
MARSH & MCLENNAN COS INC		\$ 7,361,440.39	\$ 18,993,137.58	109,269.00
MARTEN TRANSPORT LTD		\$ 812,899.70	\$ 977,588.04	56,969.00
MARTIN MARIETTA MATERIALS INC	4.250% 07/02/2024 DD 07/02/14	\$ 439,764.00	\$ 426,004.40	400,000.00
MARTIN MARIETTA MATERIALS INC	3.200% 07/15/2051 DD 07/02/21	\$ 408,440.00	\$ 404,638.65	400,000.00
MARTIN MARIETTA MATERIALS INC	2.400% 07/15/2031 DD 07/02/21	\$ 768,810.00	\$ 746,571.35	750,000.00
MARTIN MARIETTA MATERIALS INC		\$ 2,365,995.93	\$ 5,887,549.80	13,365.00
MARVELL TECHNOLOGY INC	4.875% 06/22/2028 DD 06/22/21	\$ 285,610.00	\$ 286,334.66	250,000.00

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MARVELL TECHNOLOGY INC	1.650% 04/15/2026 DD 04/12/21	\$ 500,125.00	\$ 494,090.04	500,000.00
MARVELL TECHNOLOGY INC		\$ 5,370,635.92	\$ 15,401,477.13	176,037.00
MARYLAND ST HLTH & HGR EDUCNTLN	3.197% 07/01/2050 DD 07/22/20	\$ 288,408.00	\$ 312,888.00	300,000.00
MASCO CORP	3.500% 11/15/2027 DD 06/21/17	\$ 1,098,200.00	\$ 1,070,318.59	1,000,000.00
MASCO CORP	3.125% 02/15/2051 DD 03/04/21	\$ 288,192.00	\$ 298,046.81	300,000.00
MASCO CORP	2.000% 02/15/2031 DD 03/04/21	\$ 961,370.00	\$ 958,327.58	1,000,000.00
MASCO CORP	1.500% 02/15/2028 DD 03/04/21	\$ 724,140.00	\$ 725,937.12	750,000.00
MASCO CORP		\$ 1,307,178.62	\$ 3,716,042.40	52,920.00
MASIMO CORP		\$ 1,453,834.98	\$ 3,145,042.76	10,742.00
MASONITE INTERNATIONAL CORP		\$ 3,814,639.29	\$ 5,146,276.45	43,631.00
MASS GENERAL BRIGHAM INC	3.342% 07/01/2060 DD 01/29/20	\$ 457,656.00	\$ 435,298.05	400,000.00
MASSACHUSETTS INSTITUTE OF TEC	5.600% 07/01/2111 DD 05/18/11	\$ 482,457.00	\$ 524,140.92	300,000.00
MASSACHUSETTS INSTITUTE OF TEC	3.885% 07/01/2116 DD 08/02/16	\$ 276,330.00	\$ 311,414.51	250,000.00
MASSACHUSETTS ST	4.500% 08/01/2031 DD 08/26/10	\$ 166,396.50	\$ 178,257.00	150,000.00
MASSACHUSETTS ST	2.663% 09/01/2039 DD 09/12/19	\$ 736,502.94	\$ 724,468.43	710,360.67
MASSACHUSETTS ST SCH BLDG AUTH	1.753% 08/15/2030 DD 07/15/20	\$ 992,950.00	\$ 988,900.00	1,000,000.00
MASSACHUSETTS ST TRANSPRTN FUN	5.731% 06/01/2040 DD 12/23/10	\$ 401,319.20	\$ 404,577.75	295,000.00
MASTEC INC		\$ 1,229,650.82	\$ 1,122,770.76	12,167.00
MASTERCARD INC	3.850% 03/26/2050 DD 03/26/20	\$ 1,388,483.92	\$ 1,446,981.11	1,204,000.00
MASTERCARD INC	3.800% 11/21/2046 DD 11/21/16	\$ 620,790.00	\$ 591,250.78	500,000.00
MASTERCARD INC	3.375% 04/01/2024 DD 03/31/14	\$ 277,502.62	\$ 267,266.10	254,000.00
MASTERCARD INC	3.350% 03/26/2030 DD 03/26/20	\$ 548,840.00	\$ 550,024.78	500,000.00
MASTERCARD INC	3.300% 03/26/2027 DD 03/26/20	\$ 2,656,244.00	\$ 2,593,514.30	2,400,000.00
MASTERCARD INC	2.950% 11/21/2026 DD 11/21/16	\$ 78,208.00	\$ 85,110.06	80,000.00
MASTERCARD INC		\$ 26,128,861.47	\$ 87,884,282.20	244,585.00
MASTERCRAFT BOAT HOLDINGS INC		\$ 196,964.10	\$ 235,025.68	8,296.00
MATADOR RESOURCES CO		\$ 1,396,307.02	\$ 1,783,088.32	48,296.00
MATCH GROUP INC		\$ 3,971,935.22	\$ 7,853,534.00	59,384.00
MATERION CORP		\$ 856,208.59	\$ 1,402,360.82	15,253.00
MATRIX SERVICE CO		\$ 397,823.94	\$ 188,097.76	25,013.00
MATSON INC		\$ 2,044,188.48	\$ 3,542,770.53	39,351.00
MATTEL INC		\$ 1,936,093.33	\$ 1,624,438.20	75,345.00
MATTHEWS INTERNATIONAL CORP		\$ 1,444,040.87	\$ 1,087,852.22	29,666.00
MAVI GIYIM SANAYI VE TICARET A		\$ 940,032.94	\$ 639,661.74	121,873.00
MAXAR TECHNOLOGIES INC		\$ 2,557,276.19	\$ 2,025,137.87	68,579.00
MAXCYTE INC		\$ 539,268.73	\$ 547,888.41	53,873.00
MAXCYTE INC		\$ 121,354.71	\$ 89,539.53	8,787.00
MAXIMUS INC		\$ 2,187,399.05	\$ 2,141,848.28	26,884.00
MAXLINEAR INC		\$ 1,350,025.64	\$ 2,318,091.72	30,748.00
MAYO CLINIC	4.000% 11/15/2047 DD 03/28/13	\$ 173,442.00	\$ 182,230.36	150,000.00
MAYVILLE ENGINEERING CO INC		\$ 108,610.15	\$ 127,137.57	8,527.00
MBIA INC		\$ 468,317.30	\$ 725,550.50	45,950.00
MCAFFEE CORP		\$ 344,956.82	\$ 436,108.90	16,910.00
MCCORMICK & CO INC/MD	3.150% 08/15/2024 DD 08/11/17	\$ 533,700.00	\$ 522,026.74	500,000.00
MCCORMICK & CO INC/MD	2.500% 04/15/2030 DD 04/16/20	\$ 512,880.00	\$ 505,414.23	500,000.00
MCCORMICK & CO INC/MD	0.900% 02/15/2026 DD 02/11/21	\$ 488,190.00	\$ 483,227.27	500,000.00
MCCORMICK & CO INC/MD		\$ 2,693,609.44	\$ 5,180,324.81	53,621.00
MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	\$ 63,945.20	\$ 77,312.32	55,000.00
MCDONALD'S CORP	6.300% 03/01/2038 DD 02/29/08	\$ 714,755.00	\$ 710,515.12	500,000.00
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	\$ 208,315.06	\$ 213,269.64	166,000.00
MCDONALD'S CORP	4.700% 12/09/2035 DD 12/09/15	\$ 356,763.00	\$ 365,243.99	300,000.00
MCDONALD'S CORP	4.450% 09/01/2048 DD 08/15/18	\$ 217,422.63	\$ 222,861.09	181,000.00
MCDONALD'S CORP	4.200% 04/01/2050 DD 03/27/20	\$ 539,196.88	\$ 561,582.99	464,000.00
MCDONALD'S CORP	3.800% 04/01/2028 DD 03/16/18	\$ 1,226,105.00	\$ 1,208,544.58	1,100,000.00
MCDONALD'S CORP	3.700% 01/30/2026 DD 12/09/15	\$ 1,111,830.00	\$ 1,075,878.43	1,000,000.00
MCDONALD'S CORP	3.625% 09/01/2049 DD 08/12/19	\$ 1,635,400.00	\$ 1,658,586.99	1,500,000.00
MCDONALD'S CORP	3.600% 07/01/2030 DD 03/27/20	\$ 111,810.00	\$ 110,505.85	100,000.00
MCDONALD'S CORP	3.500% 07/01/2027 DD 03/27/20	\$ 1,316,768.07	\$ 1,291,583.46	1,191,000.00
MCDONALD'S CORP	3.500% 03/01/2027 DD 03/09/17	\$ 167,544.00	\$ 162,017.00	150,000.00
MCDONALD'S CORP	3.350% 04/01/2023 DD 03/16/18	\$ 307,962.60	\$ 298,534.59	290,000.00
MCDONALD'S CORP	3.300% 07/01/2025 DD 03/27/20	\$ 596,390.04	\$ 597,881.27	564,000.00
MCDONALD'S CORP	2.625% 09/01/2029 DD 08/12/19	\$ 1,215,444.50	\$ 1,186,250.88	1,150,000.00
MCDONALD'S CORP	2.125% 03/01/2030 DD 03/05/20	\$ 173,190.24	\$ 171,206.64	172,000.00
MCDONALD'S CORP		\$ 22,311,671.49	\$ 43,269,446.77	161,411.00
MCGRATH RENTCORP		\$ 990,163.52	\$ 1,187,928.26	14,801.00
MCKESSON CORP	3.796% 03/15/2024 DD 03/10/14	\$ 538,090.00	\$ 524,860.72	500,000.00
MCKESSON CORP	0.900% 12/03/2025 DD 12/03/20	\$ 490,535.00	\$ 484,435.30	500,000.00
MCKESSON CORP		\$ 4,195,480.65	\$ 8,279,120.99	33,307.00
MDC HOLDINGS INC		\$ 1,681,882.65	\$ 2,561,257.08	45,876.00
MDU RESOURCES GROUP INC		\$ 1,091,101.75	\$ 1,330,838.52	43,153.00
MEAD JOHNSON NUTRITION CO	4.600% 06/01/2044 DD 05/13/14	\$ 125,682.50	\$ 161,002.71	125,000.00
MEAD JOHNSON NUTRITION CO	4.125% 11/15/2025 DD 11/03/15	\$ 41,491.60	\$ 43,579.76	40,000.00
MED TRUST 2021-MDL MDLN G 144A	VAR RT 11/15/2038 DD 11/15/21	\$ 4,751,000.00	\$ 4,703,837.77	4,751,000.00
MEDAVAL HOLDINGS INC		\$ 30,339.71	\$ 7,133.00	5,095.00
MEDIAALPHA INC		\$ 3,234,716.29	\$ 1,857,215.84	120,286.00
MEDICAL PROPERTIES TRUST INC		\$ 9,302,733.13	\$ 11,425,884.79	483,533.00
MEDIFAST INC		\$ 1,012,851.19	\$ 1,059,715.80	5,060.00
MEDNAX INC		\$ 1,215,784.17	\$ 1,385,261.10	50,910.00
MEDPACE HOLDINGS INC		\$ 2,036,283.48	\$ 2,750,099.04	12,636.00
MEDTRONIC GLOBAL HOLDINGS SCA	3.350% 04/01/2027 DD 03/28/17	\$ 92,628.90	\$ 97,049.38	90,000.00
MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	\$ 1,157,756.00	\$ 1,178,677.94	900,000.00
MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	\$ 651,690.42	\$ 738,083.43	600,000.00
MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	\$ 1,586,930.54	\$ 1,587,432.05	1,491,000.00
MEDTRONIC PLC		\$ 25,410,209.91	\$ 30,054,190.55	290,519.00
MEGA LIFESCENCES PCL		\$ 224,588.28	\$ 381,414.45	252,300.00
MEGACABLE HOLDINGS SAB DE CV		\$ 3,763,065.43	\$ 3,447,947.23	1,011,500.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MEI PHARMA INC		\$ 128,908.31	\$ 127,730.13	47,839.00
MEIRAGTX HOLDINGS PLC		\$ 408,259.95	\$ 655,770.02	27,623.00
MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	\$ 1,200,348.45	\$ 1,395,934.10	1,105,000.00
MERCANTILE BANK CORP		\$ 474,000.03	\$ 513,890.10	14,670.00
MERCHANTS BANCORP/IN		\$ 276,590.74	\$ 444,854.67	9,399.00
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	\$ 362,466.00	\$ 364,566.23	300,000.00
MERCK & CO INC	3.900% 03/07/2039 DD 03/07/19	\$ 856,135.00	\$ 880,297.22	750,000.00
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	\$ 865,091.13	\$ 905,721.97	787,000.00
MERCK & CO INC	3.400% 03/07/2029 DD 03/07/19	\$ 1,337,378.00	\$ 1,305,450.55	1,200,000.00
MERCK & CO INC	2.900% 12/10/2061 DD 12/10/21	\$ 706,492.60	\$ 706,310.13	710,000.00
MERCK & CO INC	2.900% 03/07/2024 DD 03/07/19	\$ 281,487.56	\$ 273,358.05	262,000.00
MERCK & CO INC	2.800% 05/18/2023 DD 05/20/13	\$ 1,059,090.00	\$ 1,029,411.21	1,000,000.00
MERCK & CO INC	2.750% 12/10/2051 DD 12/10/21	\$ 399,104.00	\$ 395,798.10	400,000.00
MERCK & CO INC	2.750% 02/10/2025 DD 02/10/15	\$ 1,605,240.00	\$ 1,571,010.02	1,500,000.00
MERCK & CO INC	2.450% 06/24/2050 DD 06/24/20	\$ 470,300.00	\$ 471,038.04	500,000.00
MERCK & CO INC	2.350% 06/24/2040 DD 06/24/20	\$ 1,359,596.00	\$ 1,333,484.53	1,400,000.00
MERCK & CO INC	2.150% 12/10/2031 DD 12/10/21	\$ 602,940.00	\$ 601,673.45	600,000.00
MERCK & CO INC	1.900% 12/10/2028 DD 12/10/21	\$ 1,005,400.00	\$ 1,004,707.57	1,000,000.00
MERCK & CO INC	1.700% 06/10/2027 DD 12/10/21	\$ 1,009,290.00	\$ 1,005,986.64	1,000,000.00
MERCK & CO INC		\$ 29,166,071.30	\$ 41,968,140.64	547,601.00
MERCURY GENERAL CORP		\$ 283,213.07	\$ 302,123.64	5,694.00
MERCURY SYSTEMS INC		\$ 828,846.30	\$ 594,813.18	10,803.00
MERIDIAN BIOSCIENCE INC		\$ 734,625.28	\$ 782,564.40	38,361.00
MERIDIANLINK INC		\$ 171,510.38	\$ 162,929.00	7,550.00
MERIT MEDICAL SYSTEMS INC		\$ 8,970,694.54	\$ 9,354,407.30	150,151.00
MERITAGE HOMES CORP		\$ 2,256,123.56	\$ 4,136,125.16	33,886.00
MERITOR INC		\$ 786,483.56	\$ 858,651.78	34,651.00
MERRILL LYNCH REV REPO	0.040% 01/03/2022 DD 12/31/21	\$ 103,500,000.00	\$ 103,500,000.00	103,500,000.00
MERSANA THERAPEUTICS INC		\$ 497,759.44	\$ 257,209.44	41,352.00
MESA AIR GROUP INC		\$ 263,109.76	\$ 184,520.00	32,950.00
MESA LABORATORIES INC		\$ 1,280,213.64	\$ 1,558,755.59	4,751.00
MET TRANSPRTN AUTH NY REVENUE	6.814% 11/15/2040 DD 12/29/10	\$ 134,000.00	\$ 142,293.00	100,000.00
META FINANCIAL GROUP INC		\$ 906,038.22	\$ 1,488,099.38	24,943.00
META MATERIALS INC		\$ 507,811.30	\$ 238,378.92	96,902.00
META PLATFORMS INC		\$ 71,708,472.71	\$ 183,578,148.25	545,795.00
METHODE ELECTRONICS INC		\$ 1,483,621.58	\$ 1,798,196.07	36,571.00
METHODIST HOSPITAL/THE	2.705% 12/01/2050 DD 08/27/20	\$ 378,316.00	\$ 386,731.69	400,000.00
METLIFE INC	6.500% 12/15/2035 DD 12/10/02	\$ 722,450.00	\$ 695,343.58	500,000.00
METLIFE INC	6.400% 12/15/2066 DD 12/21/06	\$ 382,875.00	\$ 369,064.66	300,000.00
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	\$ 676,480.00	\$ 670,860.50	500,000.00
METLIFE INC	4.875% 11/13/2043 DD 11/13/13	\$ 68,252.40	\$ 77,813.41	60,000.00
METLIFE INC	4.550% 03/23/2030 DD 03/23/20	\$ 1,790,511.27	\$ 1,784,534.32	1,510,000.00
METLIFE INC	4.125% 08/13/2042 DD 08/13/12	\$ 79,522.80	\$ 94,762.90	80,000.00
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	\$ 1,053,840.00	\$ 1,069,667.37	900,000.00
METLIFE INC	3.600% 04/10/2024 DD 04/10/14	\$ 299,464.62	\$ 288,137.74	273,000.00
METLIFE INC	3.000% 03/01/2025 DD 03/05/15	\$ 537,390.00	\$ 525,682.62	500,000.00
METLIFE INC	10.750% 08/01/2069 DD 07/08/09	\$ 849,751.00	\$ 842,910.83	500,000.00
METLIFE INC		\$ 6,344,560.86	\$ 9,746,065.38	155,962.00
METROCITY BANKSHARES INC		\$ 282,571.44	\$ 432,783.68	15,772.00
METROMILE INC		\$ 393,128.92	\$ 205,518.36	93,844.00
METROPOLITAN BANK HOLDING CORP		\$ 571,150.56	\$ 929,048.13	8,721.00
METSO OUTOTEC OYJ		\$ 2,344,930.71	\$ 3,561,859.98	335,059.00
METTLER-TOLEDO INTERNATIONAL I		\$ 2,235,104.57	\$ 8,375,731.35	4,935.00
MEXICAN BONOS	7.500% 06/03/2027	\$ 683,847.63	\$ 690,793.21	14,100,000.00
MEXICO GOVERNMENT INTERNATIONA	8.300% 08/15/2031 DD 08/13/01	\$ 175,312.50	\$ 182,031.25	125,000.00
MEXICO GOVERNMENT INTERNATIONA	6.750% 09/27/2034 DD 09/27/04	\$ 61,981.92	\$ 84,026.88	63,000.00
MEXICO GOVERNMENT INTERNATIONA	6.050% 01/11/2040 DD 01/11/08	\$ 1,530,125.00	\$ 1,553,137.50	1,250,000.00
MEXICO GOVERNMENT INTERNATIONA	5.750% 10/12/2110 DD 10/12/10	\$ 1,729,300.00	\$ 1,720,515.00	1,500,000.00
MEXICO GOVERNMENT INTERNATIONA	5.550% 01/21/2045 DD 01/21/14	\$ 138,437.50	\$ 149,532.50	125,000.00
MEXICO GOVERNMENT INTERNATIONA	4.750% 04/27/2032 DD 04/27/20	\$ 1,352,400.00	\$ 1,356,600.00	1,200,000.00
MEXICO GOVERNMENT INTERNATIONA	4.600% 02/10/2048 DD 10/10/17	\$ 2,398,685.96	\$ 2,790,326.20	2,620,000.00
MEXICO GOVERNMENT INTERNATIONA	4.600% 01/23/2046 DD 01/23/15	\$ 1,631,160.00	\$ 1,657,740.50	1,550,000.00
MEXICO GOVERNMENT INTERNATIONA	4.500% 04/22/2029 DD 01/22/19	\$ 1,131,250.00	\$ 1,112,660.00	1,000,000.00
MEXICO GOVERNMENT INTERNATIONA	4.280% 08/14/2041 DD 04/14/21	\$ 1,812,230.00	\$ 1,813,437.50	1,750,000.00
MEXICO GOVERNMENT INTERNATIONA	4.150% 03/28/2027 DD 03/28/17	\$ 1,692,750.00	\$ 1,657,515.00	1,500,000.00
MEXICO GOVERNMENT INTERNATIONA	4.125% 01/21/2026 DD 01/21/16	\$ 2,525,242.00	\$ 2,474,885.05	2,255,000.00
MEXICO GOVERNMENT INTERNATIONA	4.000% 10/02/2023 DD 10/02/13	\$ 209,481.20	\$ 204,186.94	194,000.00
MEXICO GOVERNMENT INTERNATIONA	3.900% 04/27/2025 DD 04/27/20	\$ 277,500.00	\$ 267,750.00	250,000.00
MEXICO GOVERNMENT INTERNATIONA	3.771% 05/24/2061 DD 11/24/20	\$ 637,260.00	\$ 644,532.00	700,000.00
MEXICO GOVERNMENT INTERNATIONA	3.250% 04/16/2030 DD 01/16/20	\$ 2,053,145.33	\$ 2,242,297.20	2,190,000.00
MEXICO GOVERNMENT INTERNATIONA	2.659% 05/24/2031 DD 11/24/20	\$ 2,222,625.00	\$ 2,193,772.50	2,250,000.00
MFA 2020-NQM1 TRU NQM1 A1 144A	VAR RT 03/25/2065 DD 08/01/20	\$ 459,650.83	\$ 459,664.10	459,656.00
MFA 2020-NQM3 TRU NQM3 A1 144A	VAR RT 01/26/2065 DD 11/01/20	\$ 1,610,330.64	\$ 1,597,250.36	1,605,814.33
MFA FINANCIAL INC		\$ 1,338,098.62	\$ 1,919,431.68	420,928.00
MFT TRUST 2020-ABC ABC D 144A	VAR RT 02/10/2042 DD 02/01/20	\$ 431,838.77	\$ 433,044.10	464,000.00
MFT TRUST 2020-ABC ABC E 144A	VAR RT 02/10/2042 DD 02/01/20	\$ 297,406.90	\$ 305,439.91	341,000.00
MGE ENERGY INC		\$ 2,474,577.20	\$ 2,852,101.00	34,676.00
MGIC INVESTMENT CORP		\$ 930,036.09	\$ 1,009,645.14	70,017.00
MGM GROWTH PROPERTIES LLC		\$ 5,208,141.64	\$ 5,545,387.50	135,750.00
MGM RESORTS INTERNATIONAL		\$ 1,947,729.27	\$ 3,866,501.76	86,152.00
MGP INGREDIENTS INC		\$ 430,192.92	\$ 633,090.51	7,449.00
MHC COMMERCIAL MORT MHC G 144A	VAR RT 04/15/2038 DD 04/22/21	\$ 3,292,497.12	\$ 3,296,102.70	3,300,000.00
MHP 2021-STOR STOR G 144A	VAR RT 07/15/2038 DD 08/05/21	\$ 273,000.00	\$ 270,434.46	273,000.00
MICHIGAN ST FIN AUTH REVENUE	3.384% 12/01/2040 DD 12/18/19	\$ 574,776.00	\$ 587,903.40	540,000.00
MICROCHIP TECHNOLOGY INC	2.670% 09/01/2023 DD 05/29/20	\$ 520,710.00	\$ 510,647.39	500,000.00
MICROCHIP TECHNOLOGY INC		\$ 4,492,994.01	\$ 10,069,794.90	115,665.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MICRON TECHNOLOGY INC	4.663% 02/15/2030 DD 07/12/19	\$ 352,920.00	\$ 345,744.00	300,000.00
MICRON TECHNOLOGY INC	2.703% 04/15/2032 DD 11/01/21	\$ 398,880.00	\$ 400,452.00	400,000.00
MICRON TECHNOLOGY INC		\$ 6,667,530.79	\$ 22,657,806.00	243,240.00
MICROSOFT CORP	4.500% 02/06/2057 DD 02/06/17	\$ 783,034.80	\$ 804,938.46	580,000.00
MICROSOFT CORP	4.250% 02/06/2047 DD 02/06/17	\$ 121,903.30	\$ 148,404.84	115,000.00
MICROSOFT CORP	4.200% 11/03/2035 DD 11/03/15	\$ 732,634.00	\$ 734,142.48	600,000.00
MICROSOFT CORP	4.100% 02/06/2037 DD 02/06/17	\$ 834,419.62	\$ 968,754.37	800,000.00
MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	\$ 178,513.06	\$ 216,156.99	174,000.00
MICROSOFT CORP	3.700% 08/08/2046 DD 08/08/16	\$ 1,021,036.00	\$ 1,073,445.37	900,000.00
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	\$ 3,031,948.75	\$ 3,169,183.81	2,775,000.00
MICROSOFT CORP	3.450% 08/08/2036 DD 08/08/16	\$ 1,597,584.86	\$ 1,595,354.33	1,386,000.00
MICROSOFT CORP	3.300% 02/06/2027 DD 02/06/17	\$ 1,619,006.09	\$ 1,589,907.53	1,459,000.00
MICROSOFT CORP	3.125% 11/03/2025 DD 11/03/15	\$ 2,468,325.00	\$ 2,400,152.22	2,250,000.00
MICROSOFT CORP	3.041% 03/17/2062 DD 03/17/21	\$ 195,182.00	\$ 213,949.57	200,000.00
MICROSOFT CORP	2.921% 03/17/2052 DD 03/17/21	\$ 1,051,310.00	\$ 1,061,718.72	1,000,000.00
MICROSOFT CORP	2.700% 02/12/2025 DD 02/12/15	\$ 1,333,620.16	\$ 1,299,061.18	1,242,000.00
MICROSOFT CORP	2.675% 06/01/2060 DD 06/01/20	\$ 1,510,866.00	\$ 1,594,710.58	1,600,000.00
MICROSOFT CORP	2.525% 06/01/2050 DD 06/01/20	\$ 934,145.00	\$ 975,187.86	1,000,000.00
MICROSOFT CORP	2.400% 08/08/2026 DD 08/08/16	\$ 2,267,483.57	\$ 2,236,318.89	2,137,000.00
MICROSOFT CORP		\$ 159,934,257.34	\$ 584,365,416.96	1,737,528.00
MICROSTRATEGY INC		\$ 2,146,730.42	\$ 1,998,278.30	3,670.00
MICROVISION INC		\$ 987,070.40	\$ 361,045.65	72,065.00
MID PENN BANCORP INC		\$ 398,690.74	\$ 433,504.92	13,658.00
MID-AMERICA APARTMENT COMMUNIT		\$ 6,720,084.66	\$ 12,117,414.72	52,813.00
MID-AMERICA APARTMENTS LP	4.300% 10/15/2023 DD 10/16/13	\$ 100,697.00	\$ 104,640.78	100,000.00
MID-AMERICA APARTMENTS LP	4.000% 11/15/2025 DD 11/09/15	\$ 556,235.00	\$ 540,214.23	500,000.00
MID-AMERICA APARTMENTS LP	3.950% 03/15/2029 DD 03/07/19	\$ 569,150.00	\$ 558,184.05	500,000.00
MID-AMERICA APARTMENTS LP	3.600% 06/01/2027 DD 05/09/17	\$ 1,512,885.00	\$ 1,619,263.95	1,500,000.00
MID-AMERICA APARTMENTS LP	1.100% 09/15/2026 DD 08/19/21	\$ 696,119.00	\$ 676,605.66	700,000.00
MIDAMERICAN ENERGY CO	6.750% 12/30/2031 DD 02/08/02	\$ 554,224.00	\$ 548,848.81	400,000.00
MIDAMERICAN ENERGY CO	5.750% 11/01/2035 DD 11/01/05	\$ 1,271,097.30	\$ 1,206,646.02	910,000.00
MIDAMERICAN ENERGY CO	4.400% 10/15/2044 DD 04/03/14	\$ 253,709.40	\$ 256,824.94	210,000.00
MIDAMERICAN ENERGY CO	4.250% 07/15/2049 DD 01/09/19	\$ 237,591.90	\$ 240,610.77	195,000.00
MIDAMERICAN ENERGY CO	4.250% 05/01/2046 DD 10/15/15	\$ 354,393.00	\$ 365,011.32	300,000.00
MIDAMERICAN ENERGY CO	3.650% 08/01/2048 DD 02/01/18	\$ 882,736.00	\$ 899,171.54	800,000.00
MIDDLEBY CORP/THE		\$ 1,346,588.87	\$ 2,415,622.52	12,277.00
MIDDLESEX WATER CO		\$ 1,173,455.75	\$ 1,579,659.30	13,131.00
MIDLAND STATES BANCORP INC		\$ 572,218.06	\$ 508,021.47	20,493.00
MIDMICHIGAN HEALTH	3.409% 06/01/2050 DD 10/28/20	\$ 452,765.70	\$ 431,240.55	405,000.00
MIDWESTONE FINANCIAL GROUP INC		\$ 433,154.12	\$ 446,738.37	13,801.00
MILL CITY MORTGAGE GS1 A1 144A	VAR RT 07/25/2059 DD 09/01/19	\$ 484,883.88	\$ 470,835.70	463,449.34
MILL CITY MORTGAGE GS2 A1 144A	VAR RT 08/25/2059 DD 10/01/19	\$ 1,446,927.09	\$ 1,460,265.98	1,437,875.53
MILLER INDUSTRIES INC/TN		\$ 315,616.31	\$ 347,360.00	10,400.00
MILLERKNOLL INC		\$ 2,417,477.39	\$ 2,773,123.59	70,761.00
MIMECAST LTD		\$ 1,471,915.43	\$ 2,114,413.61	26,573.00
MIMEDX GROUP INC		\$ 741,071.60	\$ 410,852.88	68,022.00
MIND MEDICINE MINDMED INC		\$ 443,204.78	\$ 212,382.88	155,024.00
MINERALS TECHNOLOGIES INC		\$ 2,354,547.23	\$ 2,320,025.40	31,716.00
MIRATI THERAPEUTICS INC		\$ 1,313,669.41	\$ 1,245,104.72	8,488.00
MIRUM PHARMACEUTICALS INC		\$ 38,270.45	\$ 41,087.20	2,576.00
MISSION PRODUCE INC		\$ 674,158.47	\$ 522,904.20	33,306.00
MISSISSIPPI ST	5.245% 11/01/2034 DD 11/10/10	\$ 1,826,708.00	\$ 1,770,720.00	1,400,000.00
MISSOURI ST HLTH & EDUCTNL FAC	3.652% 08/15/2057 DD 07/06/17	\$ 515,210.50	\$ 520,531.50	425,000.00
MISTER CAR WASH INC		\$ 76,991.08	\$ 77,993.43	4,283.00
MISTRAS GROUP INC		\$ 264,831.19	\$ 142,455.39	19,173.00
MITEK SYSTEMS INC		\$ 330,077.15	\$ 328,321.75	18,497.00
MITIE GROUP PLC		\$ 2,423,495.96	\$ 2,005,217.95	2,295,297.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 10/13/2032 DD 10/13/21	\$ 597,948.00	\$ 600,741.08	600,000.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 10/13/2027 DD 10/13/21	\$ 595,128.00	\$ 592,160.08	600,000.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 10/11/2025 DD 10/13/21	\$ 397,212.00	\$ 394,435.88	400,000.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 09/15/2024 DD 09/15/20	\$ 652,821.00	\$ 646,781.17	650,000.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 07/20/2032 DD 07/20/21	\$ 812,879.00	\$ 788,791.09	800,000.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 07/20/2027 DD 07/20/21	\$ 1,709,173.50	\$ 1,664,819.83	1,695,000.00
mitsubishi UFJ FINANCIAL GROUP	VAR RT 07/19/2025 DD 07/20/21	\$ 2,009,140.00	\$ 1,975,464.78	2,000,000.00
mitsubishi UFJ FINANCIAL GROUP	3.961% 03/02/2028 DD 03/02/18	\$ 1,399,092.50	\$ 1,386,157.33	1,250,000.00
mitsubishi UFJ FINANCIAL GROUP	3.850% 03/01/2026 DD 03/01/16	\$ 1,569,759.10	\$ 1,622,917.04	1,500,000.00
mitsubishi UFJ FINANCIAL GROUP	3.777% 03/02/2025 DD 03/02/18	\$ 241,014.26	\$ 232,952.16	218,000.00
mitsubishi UFJ FINANCIAL GROUP	3.761% 07/26/2023 DD 07/26/18	\$ 2,139,315.00	\$ 2,085,744.60	2,000,000.00
mitsubishi UFJ FINANCIAL GROUP	3.751% 07/18/2039 DD 07/18/19	\$ 452,451.72	\$ 457,992.02	404,000.00
mitsubishi UFJ FINANCIAL GROUP	3.677% 02/22/2027 DD 02/22/17	\$ 224,363.70	\$ 214,584.45	198,000.00
mitsubishi UFJ FINANCIAL GROUP	3.407% 03/07/2024 DD 03/07/19	\$ 540,775.00	\$ 523,415.83	500,000.00
mitsubishi UFJ FINANCIAL GROUP	3.287% 07/25/2027 DD 07/25/17	\$ 774,240.28	\$ 741,159.95	694,000.00
mitsubishi UFJ FINANCIAL GROUP	2.757% 09/13/2026 DD 09/13/16	\$ 452,600.40	\$ 436,753.52	420,000.00
mitsubishi UFJ FINANCIAL GROUP	2.559% 02/25/2030 DD 02/25/20	\$ 2,531,440.00	\$ 2,521,147.93	2,500,000.00
mitsubishi UFJ FINANCIAL GROUP	2.193% 02/25/2025 DD 02/25/20	\$ 1,426,160.00	\$ 1,427,718.03	1,400,000.00
mitsubishi UFJ FINANCIAL GROUP	2.048% 07/17/2030 DD 07/17/20	\$ 398,028.00	\$ 388,499.32	400,000.00
mitsubishi UFJ FINANCIAL GROUP	1.412% 07/17/2025 DD 07/17/20	\$ 677,041.70	\$ 666,274.04	670,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 09/13/2025 DD 09/13/19	\$ 211,686.00	\$ 205,323.41	200,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 09/08/2024 DD 09/08/20	\$ 590,733.00	\$ 581,960.40	585,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 07/10/2031 DD 07/10/20	\$ 965,460.00	\$ 977,684.07	1,000,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 07/10/2024 DD 07/10/20	\$ 1,013,260.00	\$ 1,002,421.58	1,000,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 07/09/2032 DD 07/09/21	\$ 1,003,070.00	\$ 977,154.44	1,000,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 07/09/2027 DD 07/09/21	\$ 1,008,530.00	\$ 983,793.22	1,000,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/25/2031 DD 02/25/20	\$ 1,100,000.00	\$ 1,108,200.91	1,100,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/25/2026 DD 02/25/20	\$ 900,000.00	\$ 913,302.10	900,000.00
MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2027 DD 02/22/21	\$ 1,483,720.00	\$ 1,454,299.49	1,500,000.00

**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>
MIZUHO FINANCIAL GROUP INC	4.018% 03/05/2028 DD 03/05/18	\$ 284,640.00	\$ 277,376.10	250,000.00
MIZUHO FINANCIAL GROUP INC	3.663% 02/28/2027 DD 02/28/17	\$ 559,140.00	\$ 539,249.57	500,000.00
MIZUHO FINANCIAL GROUP INC	3.549% 03/05/2023 DD 03/05/18	\$ 1,417,198.41	\$ 1,433,343.08	1,390,000.00
MIZUHO FINANCIAL GROUP INC	2.839% 09/13/2026 DD 09/13/16	\$ 315,048.24	\$ 302,757.05	291,000.00
MIZUHO FINANCIAL GROUP INC	2.564% 09/13/2031 DD 09/13/21	\$ 744,060.00	\$ 730,983.44	750,000.00
MKS INSTRUMENTS INC		\$ 1,286,718.46	\$ 2,079,241.46	11,938.00
MKT 2020-525M MORT 525M F 144A	VAR RT 02/12/2040 DD 02/01/20	\$ 740,022.27	\$ 733,186.62	801,000.00
MODEL N INC		\$ 3,239,222.79	\$ 4,704,830.13	156,671.00
MODERNA INC		\$ 8,446,294.19	\$ 18,657,878.76	73,462.00
MODINE MANUFACTURING CO		\$ 573,673.77	\$ 454,443.51	45,039.00
MODIVCARE INC		\$ 1,611,440.85	\$ 1,459,321.89	9,841.00
MOELIS & CO		\$ 9,644,222.65	\$ 14,605,774.05	233,655.00
MOHAWK INDUSTRIES INC		\$ 1,639,126.01	\$ 2,295,832.36	12,602.00
MOLECULAR TEMPLATES INC		\$ 119,011.04	\$ 63,406.00	16,175.00
MOLINA HEALTHCARE INC		\$ 1,580,544.85	\$ 3,940,056.96	12,387.00
MOLSON COORS BEVERAGE CO	5.000% 05/01/2042 DD 05/03/12	\$ 472,748.48	\$ 604,033.42	500,000.00
MOLSON COORS BEVERAGE CO	4.200% 07/15/2046 DD 07/07/16	\$ 755,362.00	\$ 787,001.84	710,000.00
MOLSON COORS BEVERAGE CO	3.000% 07/15/2026 DD 07/07/16	\$ 794,134.70	\$ 779,826.10	745,000.00
MOLSON COORS BEVERAGE CO		\$ 2,662,674.41	\$ 1,845,425.25	39,815.00
MOMENTIVE GLOBAL INC		\$ 1,104,059.56	\$ 1,185,182.55	56,037.00
MONARCH CASINO & RESORT INC		\$ 373,332.28	\$ 513,434.85	6,943.00
MONDELEZ INTERNATIONAL INC	4.125% 05/07/2028 DD 05/07/18	\$ 290,662.50	\$ 284,853.49	250,000.00
MONDELEZ INTERNATIONAL INC	3.625% 02/13/2026 DD 02/13/19	\$ 279,720.00	\$ 269,533.69	250,000.00
MONDELEZ INTERNATIONAL INC	2.750% 04/13/2030 DD 04/13/20	\$ 261,770.00	\$ 257,625.60	250,000.00
MONDELEZ INTERNATIONAL INC	2.625% 09/04/2050 DD 09/04/20	\$ 229,258.56	\$ 229,776.31	246,000.00
MONDELEZ INTERNATIONAL INC	1.875% 10/15/2032 DD 10/15/20	\$ 288,138.00	\$ 286,028.00	300,000.00
MONDELEZ INTERNATIONAL INC	1.500% 05/04/2025 DD 05/04/20	\$ 254,720.00	\$ 250,231.29	250,000.00
MONDELEZ INTERNATIONAL INC		\$ 11,456,548.70	\$ 19,888,159.37	299,927.00
MONDI TIRE KUTSAN KAGIT VE AMB		\$ 746,260.39	\$ 685,178.56	900,000.00
MONEYGRAM INTERNATIONAL INC		\$ 579,478.40	\$ 669,158.79	84,811.00
MONGODB INC		\$ 3,343,306.69	\$ 7,128,756.45	13,467.00
MONMOUTH REAL ESTATE INVESTMEN		\$ 1,528,735.09	\$ 1,768,243.62	84,162.00
MONOLITHIC POWER SYSTEMS INC		\$ 1,993,852.72	\$ 4,750,767.90	9,630.00
MONRO INC		\$ 1,170,893.21	\$ 1,220,814.77	20,951.00
MONSTER BEVERAGE CORP		\$ 3,430,660.86	\$ 7,666,873.20	79,830.00
MONTE ROSA THERAPEUTICS INC		\$ 204,430.56	\$ 149,494.82	7,321.00
MONTROSE ENVIRONMENTAL GROUP I		\$ 3,391,940.57	\$ 10,613,306.22	150,522.00
MOODY'S CORP	5.250% 07/15/2044 DD 07/16/14	\$ 395,514.00	\$ 407,592.92	300,000.00
MOODY'S CORP	3.750% 03/24/2025 DD 03/24/20	\$ 550,080.00	\$ 534,138.01	500,000.00
MOODY'S CORP	3.100% 11/29/2061 DD 11/29/21	\$ 290,163.00	\$ 297,405.97	300,000.00
MOODY'S CORP	2.000% 08/19/2031 DD 08/19/21	\$ 1,383,468.00	\$ 1,361,351.85	1,400,000.00
MOODY'S CORP		\$ 4,227,063.17	\$ 13,630,460.84	34,898.00
MOOG INC		\$ 1,727,344.04	\$ 2,202,060.12	27,196.00
MORGAN STANLEY	VAR RT 12/10/2026 DD 12/10/20	\$ 3,428,785.00	\$ 3,394,774.64	3,500,000.00
MORGAN STANLEY	VAR RT 10/21/2025 DD 10/21/20	\$ 597,582.30	\$ 586,536.95	595,000.00
MORGAN STANLEY	VAR RT 10/21/2025 DD 10/19/21	\$ 398,368.00	\$ 396,840.47	400,000.00
MORGAN STANLEY	VAR RT 10/20/2032 DD 10/19/21	\$ 1,997,590.00	\$ 1,997,873.14	2,000,000.00
MORGAN STANLEY	VAR RT 09/16/2036 DD 09/16/21	\$ 740,520.00	\$ 722,212.39	750,000.00
MORGAN STANLEY	VAR RT 07/22/2038 DD 07/24/17	\$ 1,584,970.96	\$ 1,533,993.15	1,346,000.00
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	\$ 1,569,725.55	\$ 1,579,404.65	1,465,000.00
MORGAN STANLEY	VAR RT 07/22/2025 DD 07/23/19	\$ 2,272,727.53	\$ 2,212,473.99	2,147,000.00
MORGAN STANLEY	VAR RT 07/21/2032 DD 07/20/21	\$ 2,513,930.00	\$ 2,445,186.03	2,500,000.00
MORGAN STANLEY	VAR RT 07/20/2027 DD 07/20/21	\$ 916,151.60	\$ 895,657.84	910,000.00
MORGAN STANLEY	VAR RT 07/11/2023 DD 07/11/11	\$ 143,327.00	\$ 146,330.56	136,000.00
MORGAN STANLEY	VAR RT 06/09/2023 DD 06/09/11	\$ 316,621.23	\$ 350,166.24	328,000.00
MORGAN STANLEY	VAR RT 06/07/2024 DD 12/07/16	\$ 59,125.00	\$ 58,308.25	55,000.00
MORGAN STANLEY	VAR RT 05/30/2025 DD 06/01/21	\$ 1,997,940.00	\$ 1,973,862.30	2,000,000.00
MORGAN STANLEY	VAR RT 05/18/2025 DD 05/18/10	\$ 682,352.75	\$ 723,392.04	658,000.00
MORGAN STANLEY	VAR RT 05/17/2023 DD 05/17/11	\$ 105,972.97	\$ 105,744.00	100,000.00
MORGAN STANLEY	VAR RT 05/08/2024 DD 04/24/17	\$ 1,093,629.90	\$ 1,113,442.00	1,100,000.00
MORGAN STANLEY	VAR RT 05/04/2027 DD 04/22/21	\$ 617,337.00	\$ 608,937.37	615,000.00
MORGAN STANLEY	VAR RT 04/28/2026 DD 04/28/20	\$ 1,039,080.00	\$ 1,019,616.98	1,000,000.00
MORGAN STANLEY	VAR RT 04/25/2023 DD 04/25/11	\$ 1,058,761.25	\$ 1,082,629.45	1,015,000.00
MORGAN STANLEY	VAR RT 04/24/2024 DD 04/24/18	\$ 1,580,920.00	\$ 1,551,812.31	1,500,000.00
MORGAN STANLEY	VAR RT 04/22/2042 DD 04/22/21	\$ 1,706,296.25	\$ 1,754,814.25	1,675,000.00
MORGAN STANLEY	VAR RT 04/01/2031 DD 03/31/20	\$ 831,628.60	\$ 811,821.33	745,000.00
MORGAN STANLEY	VAR RT 03/24/2051 DD 03/24/20	\$ 634,299.12	\$ 658,735.17	441,000.00
MORGAN STANLEY	VAR RT 03/02/2028 DD 03/02/18	\$ 36,800.00	\$ 36,935.15	35,000.00
MORGAN STANLEY	VAR RT 02/13/2032 DD 11/13/20	\$ 2,400,320.00	\$ 2,366,362.58	2,500,000.00
MORGAN STANLEY	VAR RT 01/25/2052 DD 01/25/21	\$ 188,642.00	\$ 196,239.96	200,000.00
MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	\$ 1,204,973.85	\$ 1,289,488.03	1,185,000.00
MORGAN STANLEY	VAR RT 01/23/2030 DD 01/23/19	\$ 588,600.00	\$ 569,778.88	500,000.00
MORGAN STANLEY	VAR RT 01/22/2031 DD 01/22/20	\$ 3,156,317.16	\$ 3,270,800.92	3,197,000.00
MORGAN STANLEY	VAR RT 01/22/2025 DD 07/20/21	\$ 1,000,810.00	\$ 989,868.95	1,000,000.00
MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	\$ 3,114,256.20	\$ 3,257,563.57	2,910,000.00
MORGAN STANLEY	4.375% 01/22/2047 DD 01/20/17	\$ 467,257.73	\$ 476,077.48	379,000.00
MORGAN STANLEY	4.350% 09/08/2026 DD 09/08/14	\$ 80,247.20	\$ 88,427.03	80,000.00
MORGAN STANLEY	4.300% 01/27/2045 DD 01/27/15	\$ 1,547,021.00	\$ 1,598,509.80	1,300,000.00
MORGAN STANLEY	4.100% 05/22/2023 DD 05/21/13	\$ 2,137,220.00	\$ 2,083,058.42	2,000,000.00
MORGAN STANLEY	4.000% 07/23/2025 DD 07/23/15	\$ 407,727.84	\$ 391,230.16	361,000.00
MORGAN STANLEY	3.950% 04/23/2027 DD 04/23/15	\$ 1,522,694.66	\$ 1,511,508.85	1,373,000.00
MORGAN STANLEY	3.875% 04/29/2024 DD 04/28/14	\$ 827,295.00	\$ 795,067.99	750,000.00
MORGAN STANLEY	3.875% 01/27/2026 DD 01/27/16	\$ 2,451,202.20	\$ 2,595,194.42	2,400,000.00
MORGAN STANLEY	3.750% 02/25/2023 DD 02/25/13	\$ 532,965.00	\$ 517,143.51	500,000.00
MORGAN STANLEY	3.700% 10/23/2024 DD 10/23/14	\$ 1,926,302.50	\$ 1,863,662.54	1,750,000.00
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	\$ 302,189.70	\$ 308,985.18	285,000.00

**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>
MORGAN STANLEY	3.125% 07/27/2026 DD 07/25/16	\$ 4,961,111.42	\$ 4,828,391.77	4,558,000.00
MORGAN STANLEY	3.125% 01/23/2023 DD 01/23/18	\$ 2,133,927.89	\$ 2,128,568.80	2,076,000.00
MORGAN STANLEY		\$ 11,044,647.64	\$ 28,402,596.00	289,350.00
MORGAN STANLEY ABS CA HE1 A25S	VAR RT 12/25/2034 DD 01/26/05	\$ 1,223,061.22	\$ 1,224,054.55	1,259,265.11
MORGAN STANLEY ABS CAP WMC5 M5	VAR RT 06/25/2035 DD 07/01/05	\$ 648,726.05	\$ 650,788.04	649,030.27
MORGAN STANLEY BANK C12 D 144A	VAR RT 10/15/2046 DD 10/01/13	\$ 2,533,417.74	\$ 2,814,640.02	2,960,000.00
MORGAN STANLEY BANK C13 D 144A	VAR RT 11/15/2046 DD 12/01/13	\$ 2,007,046.41	\$ 2,129,215.19	2,226,069.00
MORGAN STANLEY BANK C13 E 144A	VAR RT 11/15/2046 DD 12/01/13	\$ 1,159,288.05	\$ 1,010,915.12	1,219,000.00
MORGAN STANLEY BANK C30 D 144A	VAR RT 09/15/2049 DD 09/01/16	\$ 192,996.76	\$ 204,418.51	269,000.00
MORGAN STANLEY BANK C33 D 144A	3.356% 05/15/2050 DD 05/01/17	\$ 610,306.12	\$ 722,225.75	774,000.00
MORGAN STANLEY BANK C6 D 144A	VAR RT 11/15/2045 DD 10/01/12	\$ 729,117.89	\$ 735,085.49	738,000.00
MORGAN STANLEY BANK C6 F 144A	VAR RT 11/15/2045 DD 10/01/12	\$ 683,687.81	\$ 581,993.74	693,000.00
MORGAN STANLEY BANK C8 D 144A	VAR RT 12/15/2048 DD 02/01/13	\$ 565,763.23	\$ 614,788.74	610,000.00
MORGAN STANLEY BANK C9 D 144A	VAR RT 05/15/2046 DD 05/01/13	\$ 1,301,422.90	\$ 1,409,006.93	1,519,000.00
MORGAN STANLEY BANK C9 E 144A	VAR RT 05/15/2046 DD 05/01/13	\$ 719,033.20	\$ 643,172.79	729,000.00
MORGAN STANLEY BANK NA	VAR RT 03/18/2026 DD 03/18/19	\$ 122,300.00	\$ 122,300.00	116,000.00
MORGAN STANLEY BANK OF AM C7 C	VAR RT 02/15/2046 DD 01/01/13	\$ 458,257.80	\$ 458,962.49	462,000.00
MORGAN STANLEY BANK OF C21 ASB	3.150% 03/15/2048 DD 02/01/15	\$ 342,325.25	\$ 343,222.37	333,429.45
MORGAN STANLEY CAP BNK2 D 144A	VAR RT 11/15/2049 DD 11/01/16	\$ 1,170,115.50	\$ 1,317,383.17	1,513,000.00
MORGAN STANLEY CAPI C2 XB 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 407,797.88	\$ 45,482.07	11,563,337.14
MORGAN STANLEY CAPI CF1 G 144A	VAR RT 07/15/2032 DD 08/01/98	\$ 9,724.59	\$ 20,938.64	21,259.19
MORGAN STANLEY CAPI MS1 D 144A	VAR RT 05/15/2048 DD 07/01/15	\$ 1,291,757.28	\$ 1,419,811.08	1,530,000.00
MORGAN STANLEY CAPIT C2 D 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 1,674,675.27	\$ 1,705,054.84	1,742,580.79
MORGAN STANLEY CAPIT C2 F 144A	VAR RT 06/15/2044 DD 06/01/11	\$ 1,686,438.53	\$ 1,248,000.00	1,920,000.00
MORGAN STANLEY CAPIT C3 C 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 170,221.30	\$ 204,839.22	199,819.57
MORGAN STANLEY CAPIT C3 D 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 609,360.94	\$ 593,745.64	588,000.00
MORGAN STANLEY CAPIT C3 E 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 1,372,076.33	\$ 1,568,655.54	1,718,870.00
MORGAN STANLEY CAPIT C3 F 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 309,123.75	\$ 242,502.81	327,000.00
MORGAN STANLEY CAPIT C3 G 144A	VAR RT 07/15/2049 DD 10/01/11	\$ 1,265,152.21	\$ 765,906.00	1,386,400.00
MORGAN STANLEY CAPIT C4 D 144A	VAR RT 03/15/2045 DD 03/01/12	\$ 502,299.21	\$ 501,059.62	530,000.00
MORGAN STANLEY CAPIT MP E 144A	VAR RT 07/11/2040 DD 08/01/18	\$ 1,225,501.09	\$ 1,182,084.17	1,327,000.00
MORGAN STANLEY HOME EQUIT 2 M1	VAR RT 02/25/2036 DD 03/30/06	\$ 1,086,000.00	\$ 1,157,311.92	1,200,000.00
MORGAN STANLEY IFHF SPV LP		\$ 756,179.05	\$ 995,941.00	756,179.05
MORNINGSTAR INC		\$ 622,267.72	\$ 1,775,954.07	5,193.00
MORPHIC HOLDING INC		\$ 469,071.50	\$ 423,008.64	8,928.00
MOSAIC CO/THE	5.450% 11/15/2033 DD 11/13/13	\$ 372,945.00	\$ 372,025.21	300,000.00
MOSAIC CO/THE	4.875% 11/15/2041 DD 10/24/11	\$ 613,033.70	\$ 809,793.57	695,000.00
MOSAIC CO/THE	4.250% 11/15/2038 DD 11/13/13	\$ 375,008.10	\$ 362,874.39	345,000.00
MOSAIC CO/THE	4.050% 11/15/2027 DD 11/13/17	\$ 329,709.70	\$ 319,997.45	290,000.00
MOSAIC CO/THE		\$ 3,200,821.65	\$ 3,187,204.80	81,120.00
MOTEL 6 9/21 COV-LITE TLB	0.000% 09/09/2026 DD 08/09/21	\$ 450,112.50	\$ 451,971.00	450,000.00
MOTEL TRUST 2021-M MTL6 F 144A	VAR RT 09/15/2038 DD 09/15/21	\$ 434,000.00	\$ 433,868.67	434,000.00
MOTEL TRUST 2021-M MTL6 G 144A	VAR RT 09/15/2038 DD 09/15/21	\$ 426,000.00	\$ 425,870.92	426,000.00
MOTEL TRUST 2021-M MTL6 H 144A	VAR RT 09/15/2038 DD 09/15/21	\$ 232,000.00	\$ 232,821.88	232,000.00
MOTORCAR PARTS OF AMERICA INC		\$ 434,165.06	\$ 308,898.72	18,096.00
MOTOROLA SOLUTIONS INC	5.500% 09/01/2044 DD 08/19/14	\$ 366,468.00	\$ 390,499.86	300,000.00
MOTOROLA SOLUTIONS INC	2.750% 05/24/2031 DD 05/24/21	\$ 749,310.00	\$ 751,350.59	750,000.00
MOTOROLA SOLUTIONS INC	2.300% 11/15/2030 DD 08/14/20	\$ 474,980.00	\$ 483,044.42	500,000.00
MOTOROLA SOLUTIONS INC		\$ 3,529,950.24	\$ 9,704,852.30	35,719.00
MOTUS HOLDINGS LTD		\$ 1,307,261.96	\$ 1,347,036.69	195,283.00
MOULIN GLOBAL EYECARE HDLGS	HKD0.50	\$ 1,738,966.48	\$ -	3,700,000.00
MOUNT SINAI HOSPITALS GROUP IN	3.391% 07/01/2050 DD 09/22/20	\$ 309,798.00	\$ 312,683.61	300,000.00
MOVADO GROUP INC		\$ 404,341.15	\$ 627,366.34	14,998.00
MP MATERIALS CORP		\$ 1,094,750.31	\$ 1,503,674.52	33,106.00
MPLX LP	5.500% 02/15/2049 DD 11/15/18	\$ 2,588,937.04	\$ 3,192,497.40	2,500,000.00
MPLX LP	4.900% 04/15/2058 DD 02/08/18	\$ 28,904.70	\$ 34,522.35	30,000.00
MPLX LP	4.875% 12/01/2024 DD 06/01/16	\$ 1,042,362.60	\$ 1,009,417.93	930,000.00
MPLX LP	4.875% 06/01/2025 DD 06/01/16	\$ 1,514,845.00	\$ 1,466,307.89	1,340,000.00
MPLX LP	4.800% 02/15/2029 DD 11/15/18	\$ 919,745.25	\$ 896,326.78	785,000.00
MPLX LP	4.500% 04/15/2038 DD 02/08/18	\$ 538,865.00	\$ 559,925.90	500,000.00
MPLX LP	4.000% 03/15/2028 DD 02/08/18	\$ 386,855.40	\$ 373,862.72	345,000.00
MPLX LP	2.650% 08/15/2030 DD 08/18/20	\$ 398,784.00	\$ 398,172.50	400,000.00
MPLX LP	1.750% 03/01/2026 DD 08/18/20	\$ 1,102,032.40	\$ 1,079,034.02	1,090,000.00
MR COOPER GROUP INC		\$ 1,338,962.13	\$ 2,450,288.07	58,887.00
MRC GLOBAL INC		\$ 1,057,098.88	\$ 530,922.72	77,169.00
MRCD 2019-MARK MOR PARK G 144A	2.718% 12/15/2036 DD 12/01/19	\$ 4,109,283.07	\$ 4,157,341.53	4,429,000.00
MRCD 2019-MARK MOR PARK J 144A	4.250% 12/15/2036 DD 12/01/19	\$ 2,076,569.60	\$ 2,160,617.01	2,254,000.00
MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	\$ 5,092.31	\$ 5,310.04	5,408.36
MSA SAFETY INC		\$ 1,032,915.08	\$ 1,295,387.76	8,581.00
MSC INDUSTRIAL DIRECT CO INC		\$ 711,337.72	\$ 779,404.32	9,272.00
MSCI EMF (EMERGING MKTS FREE)		\$ 216,028,519.23	\$ 210,345,567.75	3,347,061.87
MSCI EQ INDEX FD-WORLD EX-US		\$ 2,769,222,420.15	\$ 3,913,388,850.52	144,020,824.18
MSCI INC		\$ 2,734,327.65	\$ 10,561,550.22	17,238.00
MSJP 2015-HAUL HAUL E 144A	VAR RT 09/05/2047 DD 10/01/15	\$ 334,653.45	\$ 352,886.85	378,000.00
MTRO COMMERCIAL MO TECH E 144A	VAR RT 12/15/2033 DD 02/27/19	\$ 777,000.00	\$ 750,226.06	777,000.00
MUELLER INDUSTRIES INC		\$ 1,528,096.86	\$ 2,493,060.64	41,999.00
MUELLER WATER PRODUCTS INC		\$ 1,811,397.30	\$ 2,101,291.20	145,923.00
MULTIPLAN CORP		\$ 2,204,042.18	\$ 1,470,463.19	331,933.00
MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	\$ 2,592,241.38	\$ 3,830,272.96	2,476,000.00
MUNI ELEC AUTH OF GEORGIA	6.637% 04/01/2057 DD 03/11/10	\$ 828,098.56	\$ 828,212.80	544,000.00
MURPHY OIL CORP		\$ 3,384,119.51	\$ 3,652,005.70	139,870.00
MURPHY USA INC		\$ 1,521,757.34	\$ 2,101,782.76	10,549.00
MUSTANG BIO INC		\$ 223,204.10	\$ 113,295.00	68,250.00
MVB FINANCIAL CORP		\$ 271,382.46	\$ 399,505.44	9,622.00
MYERS INDUSTRIES INC		\$ 459,349.62	\$ 511,515.63	25,563.00
MYLAN INC	5.200% 04/15/2048 DD 10/15/18	\$ 240,380.00	\$ 247,589.09	200,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
MYR GROUP INC		\$ 686,791.32	\$ 1,029,331.05	9,311.00
MYRIAD GENETICS INC		\$ 2,172,554.13	\$ 2,059,981.20	74,637.00
N TX TOLLWAY AUTH REVENUE	6.718% 01/01/2049 DD 08/12/09	\$ 1,148,297.00	\$ 1,182,748.00	700,000.00
N-ABLE INC		\$ 88,203.73	\$ 72,993.60	6,576.00
NABORS INDUSTRIES LTD		\$ 801,680.45	\$ 549,871.29	6,781.00
NANG KUANG PHARMACEUTICAL CO L		\$ 276,206.60	\$ 257,436.66	185,000.00
NANOSTRING TECHNOLOGIES INC		\$ 993,348.31	\$ 906,002.42	21,454.00
NANTEX INDUSTRY CO LTD		\$ 519,116.87	\$ 1,388,845.92	451,000.00
NANTHEALTH INC		\$ 43,242.59	\$ 18,617.59	17,647.00
NAPCO SECURITY TECHNOLOGIES IN		\$ 212,682.23	\$ 320,221.86	6,407.00
NARRAGANSETT ELECTRIC CO/ 144A	3.395% 04/09/2030 DD 04/09/20	\$ 200,000.00	\$ 213,033.56	200,000.00
NASDAQ INC	3.850% 06/30/2026 DD 06/07/16	\$ 578,505.00	\$ 545,157.73	500,000.00
NASDAQ INC	2.500% 12/21/2040 DD 12/21/20	\$ 353,572.00	\$ 369,484.56	400,000.00
NASDAQ INC	1.650% 01/15/2031 DD 12/21/20	\$ 47,102.00	\$ 46,543.74	50,000.00
NASDAQ INC		\$ 1,792,760.39	\$ 5,330,683.83	25,383.00
NATERA INC		\$ 2,006,173.49	\$ 1,672,708.29	17,911.00
NATHAN'S FAMOUS INC		\$ 109,922.60	\$ 94,650.19	1,621.00
NATIONAL AUSTRALIA BANK LTD/NE	3.625% 06/20/2023 DD 06/20/18	\$ 1,060,930.00	\$ 1,040,437.87	1,000,000.00
NATIONAL AUSTRALIA BANK LTD/NE	2.500% 07/12/2026 DD 07/12/16	\$ 1,843,030.16	\$ 1,889,043.22	1,809,000.00
NATIONAL BANK HOLDINGS CORP		\$ 993,135.91	\$ 1,232,868.52	28,058.00
NATIONAL BANK OF CANADA	VAR RT 11/15/2024 DD 12/10/20	\$ 505,258.47	\$ 497,142.42	503,000.00
NATIONAL BANK OF CANADA	2.100% 02/01/2023 DD 01/16/20	\$ 512,275.00	\$ 506,737.64	500,000.00
NATIONAL BEVERAGE CORP		\$ 443,983.74	\$ 461,776.71	10,187.00
NATIONAL CINEMEDIA INC		\$ 502,222.47	\$ 153,049.46	54,466.00
NATIONAL ENERGY SERVICES REUNI		\$ 401,413.38	\$ 341,664.75	36,155.00
NATIONAL FUEL GAS CO	5.500% 01/15/2026 DD 06/03/20	\$ 574,600.00	\$ 558,669.29	500,000.00
NATIONAL FUEL GAS CO	2.950% 03/01/2031 DD 02/24/21	\$ 569,401.35	\$ 567,777.50	565,000.00
NATIONAL FUEL GAS CO		\$ 1,004,458.29	\$ 1,148,746.04	17,966.00
NATIONAL HEALTH INVESTORS INC		\$ 2,827,898.93	\$ 2,392,246.22	41,626.00
NATIONAL HEALTHCARE CORP		\$ 852,638.40	\$ 815,551.76	12,004.00
NATIONAL INSTRUMENTS CORP		\$ 942,217.90	\$ 1,253,329.00	28,700.00
NATIONAL PRESTO INDUSTRIES INC		\$ 441,863.99	\$ 401,700.91	4,897.00
NATIONAL RESEARCH CORP		\$ 291,776.24	\$ 258,254.40	6,220.00
NATIONAL RETAIL PROPERTIES INC	4.300% 10/15/2028 DD 09/27/18	\$ 1,020,095.00	\$ 1,011,846.07	900,000.00
NATIONAL RETAIL PROPERTIES INC	3.900% 06/15/2024 DD 05/14/14	\$ 126,155.00	\$ 131,984.50	125,000.00
NATIONAL RETAIL PROPERTIES INC	3.500% 10/15/2027 DD 09/14/17	\$ 196,726.00	\$ 213,866.24	200,000.00
NATIONAL RETAIL PROPERTIES INC	3.500% 04/15/2051 DD 03/10/21	\$ 196,408.00	\$ 205,541.37	200,000.00
NATIONAL RETAIL PROPERTIES INC	3.000% 04/15/2052 DD 09/24/21	\$ 730,132.50	\$ 708,815.42	750,000.00
NATIONAL RETAIL PROPERTIES INC		\$ 1,491,742.31	\$ 1,814,017.59	37,737.00
NATIONAL RURAL UTILITIES COOPE	4.300% 03/15/2049 DD 01/31/19	\$ 361,059.00	\$ 374,702.96	300,000.00
NATIONAL RURAL UTILITIES COOPE	3.900% 11/01/2028 DD 10/31/18	\$ 574,275.00	\$ 558,170.93	500,000.00
NATIONAL RURAL UTILITIES COOPE	3.700% 03/15/2029 DD 01/31/19	\$ 1,266,210.08	\$ 1,258,812.66	1,144,000.00
NATIONAL RURAL UTILITIES COOPE	3.400% 02/07/2028 DD 02/07/18	\$ 44,385.75	\$ 48,530.14	45,000.00
NATIONAL RURAL UTILITIES COOPE	2.400% 03/15/2030 DD 02/05/20	\$ 155,598.00	\$ 151,246.84	150,000.00
NATIONAL RURAL UTILITIES COOPE	0.350% 02/08/2024 DD 02/08/21	\$ 746,632.50	\$ 738,473.79	750,000.00
NATIONAL STORAGE AFFILIATES TR	PFD 6.000% CUMULATIVE	\$ 313,488.91	\$ 327,978.00	12,600.00
NATIONAL STORAGE AFFILIATES TR		\$ 1,785,760.45	\$ 2,444,697.60	35,328.00
NATIONAL VISION HOLDINGS INC		\$ 5,496,698.13	\$ 8,418,021.88	175,412.00
NATIONAL WESTERN LIFE GROUP IN		\$ 583,594.50	\$ 524,091.36	2,444.00
NATIONWIDE BUILDING SOCIE 144A	VAR RT 03/08/2024 DD 03/08/18	\$ 1,500,000.00	\$ 1,544,995.74	1,500,000.00
NATIXIS COMMERC 2PAC AMZ2 144A	VAR RT 01/15/2037 DD 01/01/20	\$ 708,850.63	\$ 715,141.76	714,000.00
NATIXIS COMMERC 2PAC AMZ3 144A	VAR RT 01/15/2037 DD 01/01/20	\$ 326,219.71	\$ 331,794.29	336,000.00
NATIXIS COMMERC FL1 WAN1 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 100,000.00	\$ 95,341.31	100,000.00
NATIXIS COMMERC FL1 WAN2 144A	VAR RT 06/15/2035 DD 07/06/18	\$ 100,000.00	\$ 85,188.71	100,000.00
NATIXIS COMMERCIAL 10K E 144A	VAR RT 05/15/2039 DD 05/01/19	\$ 407,728.13	\$ 370,774.46	399,000.00
NATIXIS COMMERCIAL 10K F 144A	VAR RT 05/15/2039 DD 05/01/19	\$ 1,272,444.13	\$ 1,259,565.52	1,434,000.00
NATIXIS COMMERCIAL 1776 E 144A	3.902% 10/15/2036 DD 10/01/19	\$ 926,907.19	\$ 959,005.58	966,000.00
NATIXIS COMMERCIAL 1776 F 144A	4.299% 10/15/2036 DD 10/01/19	\$ 1,465,617.86	\$ 1,484,998.38	1,518,000.00
NATIXIS COMMERCIAL 285M F 144A	VAR RT 11/15/2032 DD 01/01/18	\$ 277,421.43	\$ 291,679.37	294,000.00
NATIXIS COMMERCIAL TECH E 144A	VAR RT 11/15/2034 DD 01/31/18	\$ 251,000.00	\$ 249,639.91	251,000.00
NATIXIS COMMERCIAL TECH G 144A	VAR RT 11/15/2034 DD 01/31/18	\$ 159,000.00	\$ 155,443.49	159,000.00
NATURAL GROCERS BY VITAMIN COT		\$ 96,680.69	\$ 125,186.25	8,785.00
NATURE'S SUNSHINE PRODUCTS INC		\$ 181,398.79	\$ 209,734.50	11,337.00
NATUS MEDICAL INC		\$ 820,391.18	\$ 763,963.62	32,194.00
NATWEST GROUP PLC	VAR RT 11/28/2035 DD 08/28/20	\$ 500,755.00	\$ 493,344.51	500,000.00
NATWEST GROUP PLC	VAR RT 11/01/2029 DD 11/01/19	\$ 1,064,980.00	\$ 1,042,703.41	1,000,000.00
NATWEST GROUP PLC	VAR RT 06/25/2024 DD 06/25/18	\$ 542,680.00	\$ 523,063.19	500,000.00
NATWEST GROUP PLC	VAR RT 06/14/2027 DD 06/14/21	\$ 903,871.00	\$ 887,657.90	900,000.00
NATWEST GROUP PLC	VAR RT 05/22/2028 DD 05/22/20	\$ 1,069,100.00	\$ 1,040,089.46	1,000,000.00
NATWEST GROUP PLC	VAR RT 05/18/2029 DD 05/18/18	\$ 600,000.00	\$ 686,239.21	600,000.00
NATWEST GROUP PLC	VAR RT 05/08/2030 DD 05/08/19	\$ 624,805.00	\$ 617,742.69	550,000.00
NATWEST GROUP PLC	VAR RT 03/22/2025 DD 03/22/19	\$ 3,152,875.70	\$ 3,142,995.85	2,970,000.00
NATWEST GROUP PLC	VAR RT 01/27/2030 DD 09/27/18	\$ 1,975,424.25	\$ 2,116,613.54	1,825,000.00
NATWEST GROUP PLC	4.800% 04/05/2026 DD 04/05/16	\$ 136,471.72	\$ 131,247.16	118,000.00
NATWEST GROUP PLC	3.875% 09/12/2023 DD 09/12/16	\$ 4,434,201.00	\$ 4,588,083.59	4,400,000.00
NAUTILUS INC		\$ 252,090.19	\$ 152,085.30	24,810.00
NAVIENT CORP		\$ 1,852,839.31	\$ 3,184,740.04	150,082.00
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	\$ 635,322.70	\$ 618,011.85	510,000.00
NBT BANCORP INC		\$ 1,511,925.84	\$ 1,546,077.24	40,137.00
NCINO INC		\$ 838,345.94	\$ 655,961.02	11,957.00
NCR CORP		\$ 668,360.44	\$ 1,042,546.80	25,934.00
NEENAH INC		\$ 855,934.51	\$ 747,283.16	16,147.00
NEKTAR THERAPEUTICS		\$ 1,737,088.37	\$ 462,514.85	34,235.00
NELNET INC		\$ 983,107.36	\$ 1,550,376.96	15,872.00
NEOGAMES SA		\$ 161,312.11	\$ 129,315.90	4,655.00
NEOGEN CORP		\$ 2,057,536.88	\$ 2,286,711.37	50,357.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NEOGENOMICS INC		\$ 4,462,275.11	\$ 8,262,430.96	242,158.00
NEOLEUKIN THERAPEUTICS INC		\$ 269,396.41	\$ 140,931.98	29,239.00
NEOPHARM CO LTD		\$ 396,777.43	\$ 266,035.49	12,752.00
NEOPHOTONICS CORP		\$ 484,090.70	\$ 750,440.25	48,825.00
NESTLE SA		\$ 8,341,247.12	\$ 17,315,559.45	123,800.00
NETAPP INC	1.875% 06/22/2025 DD 06/22/20	\$ 512,515.00	\$ 503,702.44	500,000.00
NETAPP INC		\$ 2,055,811.26	\$ 4,398,501.85	47,815.00
NETFLIX INC		\$ 17,263,962.93	\$ 56,345,008.32	93,528.00
NETGEAR INC		\$ 887,382.13	\$ 824,101.73	28,213.00
NETSCOUT SYSTEMS INC		\$ 1,999,696.80	\$ 2,207,329.16	66,727.00
NETSTREIT CORP		\$ 853,761.28	\$ 866,192.50	37,825.00
NEUROCRINE BIOSCIENCES INC		\$ 1,167,334.99	\$ 1,718,900.94	20,182.00
NEURONETICS INC		\$ 132,366.97	\$ 54,202.38	12,153.00
NEUROPACE INC		\$ 60,735.12	\$ 30,572.64	3,033.00
NEVADA POWER CO	2.400% 05/01/2030 DD 01/30/20	\$ 258,785.00	\$ 251,215.99	250,000.00
NEVRO CORP		\$ 1,743,247.48	\$ 1,223,589.51	15,093.00
NEW FORTRESS ENERGY INC		\$ 178,332.98	\$ 111,550.94	4,621.00
NEW JERSEY RESOURCES CORP		\$ 3,339,700.83	\$ 3,787,743.94	92,249.00
NEW JERSEY ST TRANSPRTN TRUST	5.754% 12/15/2028 DD 10/21/10	\$ 478,953.60	\$ 526,423.50	450,000.00
NEW JERSEY ST TURNPIKE AUTH	7.414% 01/01/2040 DD 04/28/09	\$ 471,010.20	\$ 466,821.70	290,000.00
NEW JERSEY ST TURNPIKE AUTH	7.102% 01/01/2041 DD 12/15/10	\$ 2,211,843.20	\$ 2,196,488.00	1,400,000.00
NEW RELIC INC		\$ 825,972.67	\$ 1,231,552.00	11,200.00
NEW RESIDENTIAL INVESTMENT CORP		\$ 1,505,351.41	\$ 1,041,236.91	97,221.00
NEW RESIDENTIAL M RPL3 A1 144A	VAR RT 07/25/2059 DD 09/01/19	\$ 2,186,714.75	\$ 2,213,695.98	2,173,923.61
NEW RESIDENTIAL MO 1A A1B 144A	VAR RT 10/25/2059 DD 12/01/19	\$ 745,409.62	\$ 751,545.22	724,776.89
NEW YORK AND PRESBYTERIAN HOSP	3.954% 08/01/2119 DD 10/29/19	\$ 216,686.00	\$ 242,548.58	200,000.00
NEW YORK CITY NY MUNI WTR FIN	5.882% 06/15/2044 DD 11/18/10	\$ 757,010.00	\$ 763,230.00	500,000.00
NEW YORK CITY NY MUNI WTR FIN	5.750% 06/15/2041 DD 11/05/09	\$ 359,877.50	\$ 366,152.50	250,000.00
NEW YORK CITY NY MUNI WTR FIN	5.724% 06/15/2042 DD 06/30/10	\$ 578,587.50	\$ 552,292.50	375,000.00
NEW YORK CITY NY TRANSITIONAL	5.767% 08/01/2036 DD 10/22/09	\$ 298,460.00	\$ 313,400.00	250,000.00
NEW YORK CITY NY TRANSITIONAL	5.572% 11/01/2038 DD 11/03/10	\$ 291,291.75	\$ 292,212.00	225,000.00
NEW YORK CITY NY TRANSITIONAL	5.508% 08/01/2037 DD 08/16/10	\$ 1,668,478.95	\$ 1,675,949.25	1,275,000.00
NEW YORK COMMUNITY BANCORP INC		\$ 1,310,420.81	\$ 1,193,368.77	97,737.00
NEW YORK MORTGAGE TRUST INC		\$ 1,779,471.23	\$ 1,344,917.64	361,537.00
NEW YORK NY	6.271% 12/01/2037 DD 12/21/10	\$ 84,593.25	\$ 106,471.50	75,000.00
NEW YORK NY	5.517% 10/01/2037 DD 10/20/10	\$ 689,195.00	\$ 665,995.00	500,000.00
NEW YORK NY	5.206% 10/01/2031 DD 10/15/09	\$ 135,833.75	\$ 149,055.00	125,000.00
NEW YORK ST DORM AUTH ST PERSO	5.628% 03/15/2039 DD 08/31/09	\$ 279,893.25	\$ 290,452.50	225,000.00
NEW YORK ST DORM AUTH ST PERSO	5.600% 03/15/2040 DD 06/03/10	\$ 236,309.40	\$ 241,921.80	180,000.00
NEW YORK ST THRUWAY AUTH	2.900% 01/01/2035 DD 10/30/19	\$ 670,940.60	\$ 662,755.85	635,000.00
NEW YORK ST URBAN DEV CORP REV	5.770% 03/15/2039 DD 12/01/09	\$ 832,898.80	\$ 813,166.20	660,000.00
NEW YORK TIMES CO/THE		\$ 1,298,434.96	\$ 1,720,880.70	35,629.00
NEW ZEALAND GOVERNMENT IN REGS	2.000% 09/20/2025	\$ 1,110,248.32	\$ 1,192,539.80	1,400,000.00
NEWAGE INC		\$ 168,458.01	\$ 91,151.91	88,497.00
NEWELL BRANDS INC		\$ 2,565,739.76	\$ 1,852,097.52	84,803.00
NEWMARK GROUP INC		\$ 798,391.17	\$ 1,208,263.10	64,613.00
NEWMARKET CORP	2.700% 03/18/2031 DD 03/18/21	\$ 489,040.00	\$ 497,939.07	500,000.00
NEWMARKET CORP		\$ 357,002.65	\$ 452,390.40	1,320.00
NEWMONT CORP	6.250% 10/01/2039 DD 09/18/09	\$ 550,868.90	\$ 534,077.17	383,000.00
NEWMONT CORP	5.875% 04/01/2035 DD 04/01/19	\$ 399,252.00	\$ 389,752.00	300,000.00
NEWMONT CORP	4.875% 03/15/2042 DD 03/08/12	\$ 36,928.50	\$ 62,623.30	50,000.00
NEWMONT CORP	2.250% 10/01/2030 DD 03/18/20	\$ 1,092,405.84	\$ 1,093,384.66	1,109,000.00
NEWMONT CORP		\$ 7,845,912.17	\$ 10,691,255.68	172,384.00
NEWPARK RESOURCES INC		\$ 462,166.12	\$ 252,154.98	85,767.00
NEWS CORP		\$ 1,084,035.06	\$ 1,877,297.26	84,146.00
NEWS CORP		\$ 378,268.12	\$ 571,522.50	25,401.00
NEXIMMUNE INC		\$ 154,969.51	\$ 45,376.23	9,843.00
NEXPOINT RESIDENTIAL TRUST INC		\$ 843,688.93	\$ 1,594,949.58	19,026.00
NEXSTAR MEDIA GROUP INC		\$ 777,505.38	\$ 1,264,155.54	8,373.00
NEXTERA ENERGY CAPITAL HOLDING	VAR RT 12/01/2077 DD 11/02/17	\$ 433,400.00	\$ 426,049.03	400,000.00
NEXTERA ENERGY CAPITAL HOLDING	3.550% 05/01/2027 DD 04/28/17	\$ 1,938,745.00	\$ 1,895,770.24	1,750,000.00
NEXTERA ENERGY CAPITAL HOLDING	3.000% 01/15/2052 DD 12/13/21	\$ 599,274.00	\$ 598,936.17	600,000.00
NEXTERA ENERGY CAPITAL HOLDING	2.440% 01/15/2032 DD 12/13/21	\$ 301,143.00	\$ 300,670.01	300,000.00
NEXTERA ENERGY CAPITAL HOLDING	2.250% 06/01/2030 DD 05/12/20	\$ 1,245,020.00	\$ 1,242,481.83	1,250,000.00
NEXTERA ENERGY CAPITAL HOLDING	1.875% 01/15/2027 DD 12/13/21	\$ 1,105,973.00	\$ 1,106,522.86	1,100,000.00
NEXTERA ENERGY CAPITAL HOLDING	0.650% 03/01/2023 DD 03/17/21	\$ 753,022.50	\$ 748,482.32	750,000.00
NEXTERA ENERGY INC		\$ 15,465,411.08	\$ 39,579,411.84	423,944.00
NEXTGEN HEALTHCARE INC		\$ 679,336.29	\$ 966,690.81	54,339.00
NEXTIER OILFIELD SOLUTIONS INC		\$ 1,503,032.53	\$ 554,520.65	156,203.00
NGM BIOPHARMACEUTICALS INC		\$ 593,259.36	\$ 506,824.78	28,618.00
NI HOLDINGS INC		\$ 148,968.48	\$ 156,820.63	8,293.00
NICOLET BANKSHARES INC		\$ 773,641.61	\$ 1,026,427.50	11,970.00
NIELSEN HOLDINGS PLC		\$ 2,465,802.45	\$ 1,584,459.03	77,253.00
NIHON UNISYS LTD		\$ 2,621,730.81	\$ 2,580,521.99	92,000.00
NIKE INC	3.875% 11/01/2045 DD 10/29/15	\$ 194,775.90	\$ 218,371.82	182,000.00
NIKE INC	3.375% 03/27/2050 DD 03/27/20	\$ 1,305,005.00	\$ 1,356,459.98	1,200,000.00
NIKE INC	3.250% 03/27/2040 DD 03/27/20	\$ 319,803.00	\$ 326,350.86	300,000.00
NIKE INC	2.850% 03/27/2030 DD 03/27/20	\$ 1,054,510.00	\$ 1,063,014.91	1,000,000.00
NIKE INC	2.400% 03/27/2025 DD 03/27/20	\$ 1,588,875.00	\$ 1,552,904.37	1,500,000.00
NIKE INC	2.375% 11/01/2026 DD 10/21/16	\$ 266,230.00	\$ 261,209.94	250,000.00
NIKE INC	2.250% 05/01/2023 DD 04/26/13	\$ 49,915.00	\$ 50,916.20	50,000.00
NIKE INC		\$ 20,066,586.98	\$ 69,472,889.43	416,829.00
NIKOLA CORP		\$ 1,181,612.09	\$ 971,395.53	98,419.00
NISOURCE INC	5.650% 02/01/2045 DD 10/10/13	\$ 265,916.00	\$ 270,074.38	200,000.00
NISOURCE INC	4.375% 05/15/2047 DD 05/22/17	\$ 1,465,731.47	\$ 1,660,214.70	1,410,000.00
NISOURCE INC	3.600% 05/01/2030 DD 04/13/20	\$ 2,480,729.35	\$ 2,419,711.74	2,245,000.00

**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>
NISOURCE INC	0.950% 08/15/2025 DD 08/18/20	\$ 496,035.00	\$ 486,682.54	500,000.00
NISOURCE INC		\$ 1,597,321.73	\$ 2,410,794.76	87,316.00
NISSAN MOTOR ACCEPTANCE C 144A	2.650% 07/13/2022 DD 07/13/17	\$ 197,468.00	\$ 201,739.75	200,000.00
NISSAN MOTOR CO LTD 144A	4.810% 09/17/2030 DD 09/17/20	\$ 2,227,774.00	\$ 2,460,392.44	2,200,000.00
NISSAN MOTOR CO LTD 144A	4.345% 09/17/2027 DD 09/17/20	\$ 868,176.00	\$ 863,637.88	800,000.00
NKARTA INC		\$ 413,677.47	\$ 208,253.45	13,567.00
NL INDUSTRIES INC		\$ 60,479.65	\$ 61,582.80	8,322.00
NLIGHT INC		\$ 481,603.03	\$ 446,571.70	18,646.00
NMI HOLDINGS INC		\$ 1,430,672.36	\$ 1,688,699.10	77,286.00
NN INC		\$ 455,478.55	\$ 170,346.80	41,548.00
NOBLE DEVELOPMENT PCL		\$ 374,028.72	\$ 317,082.62	1,722,300.00
NOBLE DEVELOPMENT PCL-CW24	WTS EXP 12-JAN-2024	\$ -	\$ 12,502.85	430,575.00
NOMURA HOLDINGS INC	3.103% 01/16/2030 DD 01/16/20	\$ 210,418.00	\$ 206,159.08	200,000.00
NOMURA HOLDINGS INC	2.679% 07/16/2030 DD 07/13/20	\$ 1,198,648.00	\$ 1,194,502.58	1,200,000.00
NOMURA HOLDINGS INC	2.648% 01/16/2025 DD 01/16/20	\$ 1,048,650.00	\$ 1,028,376.34	1,000,000.00
NOMURA HOLDINGS INC	2.608% 07/14/2031 DD 07/12/21	\$ 1,830,672.00	\$ 1,776,274.79	1,800,000.00
NOMURA HOLDINGS INC	2.172% 07/14/2028 DD 07/12/21	\$ 1,004,760.00	\$ 981,075.78	1,000,000.00
NOMURA HOLDINGS INC	1.851% 07/16/2025 DD 07/13/20	\$ 205,042.00	\$ 199,870.29	200,000.00
NON-BASE CURRENCY		\$ 9,610,308.22	\$ 9,656,999.14	-
NOODLES & CO		\$ 2,503,404.92	\$ 2,459,602.60	271,180.00
NORDIC AMERICAN TANKERS LTD		\$ 715,597.40	\$ 259,682.02	153,658.00
NORDIC ENTERTAINMENT GROUP AB		\$ 550,506.20	\$ 647,790.72	12,500.00
NORDIC INVESTMENT BANK	0.375% 09/20/2024 DD 09/21/21	\$ 792,949.00	\$ 786,175.10	800,000.00
NORDIC INVESTMENT BANK	0.375% 09/11/2025 DD 09/11/20	\$ 734,205.00	\$ 727,844.93	750,000.00
NORDIC INVESTMENT BANK	0.375% 05/19/2023 DD 05/20/20	\$ 2,508,035.00	\$ 2,490,936.48	2,500,000.00
NORDSON CORP		\$ 1,301,917.52	\$ 3,181,685.28	12,464.00
NORDSTROM INC		\$ 1,167,464.60	\$ 509,402.40	22,520.00
NORFOLK SOUTHERN CORP	4.150% 02/28/2048 DD 02/28/18	\$ 335,160.00	\$ 357,421.23	300,000.00
NORFOLK SOUTHERN CORP	4.050% 08/15/2052 DD 02/15/18	\$ 247,030.70	\$ 258,398.34	215,000.00
NORFOLK SOUTHERN CORP	3.950% 10/01/2042 DD 09/07/12	\$ 333,132.00	\$ 342,609.56	300,000.00
NORFOLK SOUTHERN CORP	3.942% 11/01/2047 DD 05/01/18	\$ 106,920.23	\$ 129,616.23	112,000.00
NORFOLK SOUTHERN CORP	3.155% 05/15/2055 DD 05/15/20	\$ 291,375.00	\$ 303,883.87	300,000.00
NORFOLK SOUTHERN CORP	3.050% 05/15/2050 DD 05/11/20	\$ 514,620.00	\$ 509,296.41	500,000.00
NORFOLK SOUTHERN CORP	2.903% 02/15/2023 DD 02/15/13	\$ 64,930.32	\$ 57,947.99	57,000.00
NORFOLK SOUTHERN CORP	2.900% 08/25/2051 DD 08/25/21	\$ 744,045.00	\$ 737,595.92	750,000.00
NORFOLK SOUTHERN CORP	2.900% 06/15/2026 DD 06/03/16	\$ 978,146.00	\$ 949,444.98	900,000.00
NORFOLK SOUTHERN CORP	2.300% 05/15/2031 DD 05/12/21	\$ 1,170,178.50	\$ 1,155,732.99	1,150,000.00
NORFOLK SOUTHERN CORP		\$ 6,355,389.44	\$ 15,975,118.60	53,660.00
NORTHERN OIL AND GAS INC		\$ 975,001.87	\$ 1,037,478.96	50,412.00
NORTHERN STATES POWER CO/MN	4.125% 05/15/2044 DD 05/13/14	\$ 355,554.00	\$ 358,015.19	300,000.00
NORTHERN STATES POWER CO/MN	3.600% 09/15/2047 DD 09/13/17	\$ 425,960.00	\$ 449,667.42	400,000.00
NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	\$ 76,559.20	\$ 89,565.90	80,000.00
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	\$ 761,835.00	\$ 755,205.02	700,000.00
NORTHERN STATES POWER CO/MN	2.900% 03/01/2050 DD 09/10/19	\$ 712,376.00	\$ 706,700.47	700,000.00
NORTHERN STATES POWER CO/MN	2.600% 05/15/2023 DD 05/20/13	\$ 311,826.00	\$ 304,441.78	300,000.00
NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	\$ 429,422.42	\$ 419,643.32	384,000.00
NORTHERN TRUST CORP	1.950% 05/01/2030 DD 05/01/20	\$ 1,026,070.00	\$ 990,125.99	1,000,000.00
NORTHERN TRUST CORP		\$ 3,121,294.91	\$ 5,276,595.15	44,115.00
NORTHFIELD BANCORP INC		\$ 717,240.20	\$ 683,826.56	42,316.00
NORTHRIM BANCORP INC		\$ 199,110.74	\$ 252,154.92	5,802.00
NORTHROP GRUMMAN CORP	5.250% 05/01/2050 DD 03/23/20	\$ 420,546.00	\$ 420,191.28	300,000.00
NORTHROP GRUMMAN CORP	5.150% 05/01/2040 DD 03/23/20	\$ 656,430.00	\$ 648,683.56	500,000.00
NORTHROP GRUMMAN CORP	5.050% 11/15/2040 DD 11/08/10	\$ 260,016.42	\$ 261,521.35	202,000.00
NORTHROP GRUMMAN CORP	4.750% 06/01/2043 DD 05/31/13	\$ 701,976.80	\$ 704,400.18	560,000.00
NORTHROP GRUMMAN CORP	4.400% 05/01/2030 DD 03/23/20	\$ 777,227.50	\$ 749,966.03	650,000.00
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	\$ 1,162,540.00	\$ 1,179,215.45	1,000,000.00
NORTHROP GRUMMAN CORP	3.850% 04/15/2045 DD 02/06/15	\$ 221,058.00	\$ 226,658.34	200,000.00
NORTHROP GRUMMAN CORP	3.250% 08/01/2023 DD 05/31/13	\$ 1,184,384.16	\$ 1,147,078.19	1,109,000.00
NORTHROP GRUMMAN CORP	3.250% 01/15/2028 DD 10/13/17	\$ 273,250.00	\$ 267,554.45	250,000.00
NORTHROP GRUMMAN CORP	2.930% 01/15/2025 DD 10/13/17	\$ 538,918.97	\$ 538,555.75	517,000.00
NORTHROP GRUMMAN CORP		\$ 5,825,515.21	\$ 12,565,840.48	32,464.00
NORTHWELL HEALTHCARE INC	4.260% 11/01/2047 DD 09/26/17	\$ 283,995.00	\$ 295,143.17	250,000.00
NORTHWELL HEALTHCARE INC	3.809% 11/01/2049 DD 09/26/19	\$ 383,626.80	\$ 399,183.71	360,000.00
NORTHWEST BANCSHARES INC		\$ 1,790,853.08	\$ 1,649,923.20	116,520.00
NORTHWEST NATURAL HOLDING CO		\$ 1,614,986.20	\$ 1,418,132.16	29,072.00
NORTHWEST PIPE CO		\$ 192,848.33	\$ 294,817.80	9,271.00
NORTHWESTERN CORP		\$ 2,956,040.31	\$ 2,848,168.48	49,828.00
NORTONLIFELOCK INC		\$ 2,375,643.34	\$ 3,065,977.74	118,013.00
NORWEGIAN CRUISE LINE HOLDINGS		\$ 2,801,118.96	\$ 1,652,812.08	79,692.00
NOS SGPS SA		\$ 3,076,386.85	\$ 2,805,625.92	723,500.00
NOV INC	3.950% 12/01/2042 DD 11/20/12	\$ 292,452.00	\$ 293,930.06	300,000.00
NOV INC		\$ 3,132,219.82	\$ 1,143,159.30	84,366.00
NOVAGOLD RESOURCES INC		\$ 755,392.85	\$ 704,487.70	102,695.00
NOVANT HEALTH INC	3.318% 11/01/2061 DD 04/15/21	\$ 101,471.00	\$ 107,215.05	100,000.00
NOVANT HEALTH INC	2.637% 11/01/2036 DD 04/15/21	\$ 403,864.00	\$ 403,082.80	400,000.00
NOVANTA INC		\$ 2,056,578.79	\$ 2,728,530.42	15,474.00
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	\$ 1,142,561.00	\$ 1,150,585.24	900,000.00
NOVARTIS CAPITAL CORP	3.400% 05/06/2024 DD 02/21/14	\$ 406,415.66	\$ 391,406.24	371,000.00
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	\$ 61,116.00	\$ 63,982.58	60,000.00
NOVARTIS CAPITAL CORP	3.000% 11/20/2025 DD 11/20/15	\$ 1,284,013.32	\$ 1,254,698.36	1,184,000.00
NOVARTIS CAPITAL CORP	2.750% 08/14/2050 DD 02/14/20	\$ 991,943.20	\$ 969,556.09	960,000.00
NOVARTIS CAPITAL CORP	2.200% 08/14/2030 DD 02/14/20	\$ 3,408,114.48	\$ 3,398,562.99	3,349,000.00
NOVARTIS CAPITAL CORP	1.750% 02/14/2025 DD 02/14/20	\$ 516,070.00	\$ 506,961.95	500,000.00
NOVAVAX INC		\$ 3,222,949.04	\$ 2,345,346.51	16,393.00
NOVO NORDISK A/S		\$ 4,510,258.41	\$ 22,071,633.35	196,400.00
NOVOCURE LTD		\$ 1,619,068.31	\$ 1,711,223.36	22,792.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NOW INC		\$ 1,504,362.61	\$ 902,848.80	105,720.00
NRG ENERGY INC		\$ 1,191,098.18	\$ 2,335,883.76	54,222.00
NSTAR ELECTRIC CO	3.200% 05/15/2027 DD 05/15/17	\$ 544,890.00	\$ 533,521.09	500,000.00
NSTAR ELECTRIC CO	1.950% 08/15/2031 DD 08/23/21	\$ 299,568.00	\$ 292,165.93	300,000.00
NU SKIN ENTERPRISES INC		\$ 1,928,101.58	\$ 1,814,566.25	35,755.00
NUANCE COMMUNICATIONS INC		\$ 1,425,768.53	\$ 3,384,588.24	61,182.00
NUCOR CORP	2.979% 12/15/2055 DD 06/15/21	\$ 977,386.97	\$ 959,126.32	977,000.00
NUCOR CORP	2.000% 06/01/2025 DD 05/22/20	\$ 773,482.50	\$ 764,720.16	750,000.00
NUCOR CORP		\$ 3,591,334.33	\$ 7,207,887.60	63,144.00
NURIX THERAPEUTICS INC		\$ 460,273.00	\$ 439,403.10	15,178.00
NUTANIX INC		\$ 2,014,453.38	\$ 1,522,207.08	47,778.00
NUTRIEN LTD	5.000% 04/01/2049 DD 04/01/19	\$ 621,810.00	\$ 669,477.95	500,000.00
NUTRIEN LTD	4.200% 04/01/2029 DD 04/01/19	\$ 1,894,348.50	\$ 1,951,514.29	1,730,000.00
NUTRIEN LTD	3.950% 05/13/2050 DD 05/13/20	\$ 225,304.00	\$ 231,507.87	200,000.00
NUTRIEN LTD	1.900% 05/13/2023 DD 05/13/20	\$ 514,520.00	\$ 506,387.14	500,000.00
NUVALENT INC		\$ 212,295.06	\$ 126,654.08	6,652.00
NUVASIVE INC		\$ 1,352,092.03	\$ 1,178,648.32	22,459.00
NUVATION BIO INC		\$ 729,105.80	\$ 696,813.00	81,978.00
NV5 GLOBAL INC		\$ 3,803,282.36	\$ 9,542,020.20	69,085.00
NVE CORP		\$ 149,468.67	\$ 152,445.60	2,232.00
NVENT ELECTRIC PLC		\$ 697,578.62	\$ 1,369,368.00	36,036.00
NVIDIA CORP	3.700% 04/01/2060 DD 03/31/20	\$ 221,590.00	\$ 239,013.88	200,000.00
NVIDIA CORP	3.500% 04/01/2050 DD 03/31/20	\$ 777,928.00	\$ 797,980.55	700,000.00
NVIDIA CORP	3.200% 09/16/2026 DD 09/16/16	\$ 566,855.00	\$ 536,993.99	500,000.00
NVIDIA CORP	2.850% 04/01/2030 DD 03/31/20	\$ 1,064,090.00	\$ 1,062,142.53	1,000,000.00
NVIDIA CORP	1.550% 06/15/2028 DD 06/16/21	\$ 2,511,115.00	\$ 2,480,044.93	2,500,000.00
NVIDIA CORP	0.584% 06/14/2024 DD 06/16/21	\$ 500,430.00	\$ 495,376.99	500,000.00
NVIDIA CORP		\$ 26,966,064.64	\$ 152,062,516.86	517,026.00
NVR INC	3.000% 05/15/2030 DD 05/04/20	\$ 522,475.00	\$ 519,541.39	500,000.00
NVR INC		\$ 1,253,720.51	\$ 4,112,573.52	696.00
NXP BV / NXP FUNDING LLC 144A	4.875% 03/01/2024 DD 12/06/18	\$ 1,391,600.00	\$ 1,342,757.68	1,250,000.00
NXP BV / NXP FUNDING LLC 144A	4.300% 06/18/2029 DD 06/18/19	\$ 860,715.00	\$ 840,248.29	750,000.00
NXP BV / NXP FUNDING LLC 144A	3.400% 05/01/2030 DD 05/01/20	\$ 272,435.00	\$ 266,427.67	250,000.00
NXP BV / NXP FUNDING LLC 144A	3.250% 05/11/2041 DD 05/11/21	\$ 527,570.00	\$ 516,782.26	500,000.00
NXP SEMICONDUCTORS NV		\$ 11,601,662.96	\$ 12,978,676.62	56,979.00
NYQUEST TECHNOLOGY CO LTD		\$ 1,106,121.56	\$ 1,176,491.85	210,000.00
NYU LANGONE HOSPITALS	5.750% 07/01/2043 DD 08/01/13	\$ 688,260.00	\$ 718,593.08	500,000.00
OAK STREET HEALTH INC		\$ 1,063,911.68	\$ 661,772.66	19,969.00
OAKTREE SPECIALTY LENDING CORP	3.500% 02/25/2025 DD 02/25/20	\$ 533,761.45	\$ 536,578.24	515,000.00
OASIS PETROLEUM INC		\$ 932,574.56	\$ 1,251,584.66	9,934.00
OCCIDENTAL PETROLEUM CORP		\$ 11,469,167.13	\$ 5,265,772.59	181,641.00
OCEANEERING INTERNATIONAL INC		\$ 1,778,378.28	\$ 1,070,751.63	94,673.00
OCEANFIRST FINANCIAL CORP		\$ 8,032,085.00	\$ 7,297,983.60	328,738.00
OCHSNER LSU HEALTH SYSTEM OF N	2.510% 05/15/2031 DD 07/27/21	\$ 506,550.00	\$ 489,016.90	500,000.00
OCUGEN INC		\$ 587,335.13	\$ 363,399.40	79,868.00
OCULAR THERAPEUTIX INC		\$ 3,429,121.51	\$ 2,046,036.53	293,549.00
OCWEN FINANCIAL CORP		\$ 244,494.33	\$ 324,476.46	8,118.00
ODP CORP/THE		\$ 1,938,559.88	\$ 1,748,981.28	44,526.00
OESTERREICHISCHE KONTROLLBANK	2.875% 03/13/2023 DD 03/13/18	\$ 788,985.00	\$ 770,009.94	750,000.00
OESTERREICHISCHE KONTROLLBANK	1.500% 02/12/2025 DD 02/12/20	\$ 518,185.00	\$ 505,753.11	500,000.00
OESTERREICHISCHE KONTROLLBANK	0.500% 02/02/2026 DD 02/02/21	\$ 2,716,483.25	\$ 2,666,342.99	2,750,000.00
OFFICE PROPERTIES INCOME TRUST	4.250% 05/15/2024 DD 05/15/17	\$ 632,378.22	\$ 622,559.15	597,000.00
OFFICE PROPERTIES INCOME TRUST	3.450% 10/15/2031 DD 09/28/21	\$ 485,780.00	\$ 484,468.67	500,000.00
OFFICE PROPERTIES INCOME TRUST	2.650% 06/15/2026 DD 05/18/21	\$ 698,831.00	\$ 694,528.83	700,000.00
OFFICE PROPERTIES INCOME TRUST		\$ 2,579,718.75	\$ 1,132,058.16	45,574.00
OFG BANCORP		\$ 882,069.22	\$ 1,260,032.96	47,441.00
OGE ENERGY CORP		\$ 1,305,885.73	\$ 1,656,557.56	43,162.00
OGLETHORPE POWER CORP	5.950% 11/01/2039 DD 11/03/09	\$ 499,404.00	\$ 530,786.70	400,000.00
OHIO POWER CO	1.625% 01/15/2031 DD 01/07/21	\$ 565,878.00	\$ 564,153.10	600,000.00
OHIO ST UNIV	3.798% 12/01/2046 DD 03/09/16	\$ 803,984.00	\$ 842,926.00	700,000.00
O-I GLASS INC		\$ 954,568.50	\$ 822,575.31	68,377.00
OIL STATES INTERNATIONAL INC		\$ 1,176,059.20	\$ 288,508.50	58,050.00
OIL-DRI CORP OF AMERICA		\$ 180,836.67	\$ 163,355.43	4,991.00
OKLAHOMA GAS AND ELECTRIC CO	3.850% 08/15/2047 DD 08/11/17	\$ 341,598.00	\$ 339,373.06	300,000.00
OKLAHOMA GAS AND ELECTRIC CO	3.250% 04/01/2030 DD 04/01/20	\$ 543,110.00	\$ 533,368.03	500,000.00
OKTA INC		\$ 2,974,327.88	\$ 5,982,873.13	26,689.00
OLAPLEX HOLDINGS INC		\$ 417,209.00	\$ 507,444.60	17,420.00
OLD DOMINION FREIGHT LINE INC		\$ 2,109,749.71	\$ 7,872,175.08	21,966.00
OLD NATIONAL BANCORP/IN		\$ 2,689,720.77	\$ 2,847,521.76	157,148.00
OLD REPUBLIC INTERNATIONAL COR		\$ 963,267.62	\$ 1,487,114.58	60,501.00
OLD SECOND BANCORP INC		\$ 287,044.28	\$ 335,309.47	26,633.00
OLEMA PHARMACEUTICALS INC		\$ 553,251.22	\$ 173,609.28	18,548.00
OLIN CORP		\$ 1,031,748.72	\$ 1,785,996.00	31,050.00
OLLIE'S BARGAIN OUTLET HOLDING		\$ 1,246,226.72	\$ 784,640.32	15,328.00
OLYMPIC STEEL INC		\$ 219,851.62	\$ 211,523.50	9,001.00
OMEGA FLEX INC		\$ 180,113.31	\$ 166,685.35	1,313.00
OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	\$ 98,300.00	\$ 106,779.89	100,000.00
OMEGA HEALTHCARE INVESTORS INC	4.750% 01/15/2028 DD 04/04/17	\$ 279,522.50	\$ 275,824.59	250,000.00
OMEGA HEALTHCARE INVESTORS INC	3.625% 10/01/2029 DD 09/20/19	\$ 1,142,614.00	\$ 1,193,606.78	1,150,000.00
OMEGA HEALTHCARE INVESTORS INC	3.375% 02/01/2031 DD 10/09/20	\$ 495,375.00	\$ 503,623.35	500,000.00
OMEGA HEALTHCARE INVESTORS INC	3.250% 04/15/2033 DD 03/10/21	\$ 391,680.00	\$ 389,871.50	400,000.00
OMEGA HEALTHCARE INVESTORS INC		\$ 3,693,913.74	\$ 3,375,479.25	114,075.00
OMEGA THERAPEUTICS INC		\$ 95,012.26	\$ 52,197.31	4,607.00
OMEROS CORP		\$ 344,747.42	\$ 170,343.56	26,492.00
OMNICELL INC		\$ 2,591,277.48	\$ 3,446,584.44	19,101.00
OMNICOM GROUP INC	4.200% 06/01/2030 DD 04/01/20	\$ 318,598.50	\$ 309,137.71	275,000.00

**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>
OMNICOM GROUP INC		\$ 2,814,803.13	\$ 3,352,908.47	45,761.00
OMNICOM GROUP INC / OMNICOM CA	3.600% 04/15/2026 DD 04/06/16	\$ 2,763,600.00	\$ 2,680,293.05	2,500,000.00
ON SEMICONDUCTOR CORP		\$ 1,354,645.47	\$ 6,178,886.16	90,973.00
ON24 INC		\$ 415,730.67	\$ 293,093.55	16,893.00
ONCOCYTE CORP		\$ 156,336.02	\$ 76,863.57	35,421.00
ONCOR ELECTRIC DELIVERY C 144A	2.700% 11/15/2051 DD 11/16/21	\$ 191,484.00	\$ 192,332.92	200,000.00
ONCOR ELECTRIC DELIVERY CO LLC	5.750% 03/15/2029 DD 11/30/18	\$ 843,375.32	\$ 841,860.22	688,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.800% 09/30/2047 DD 03/30/18	\$ 338,199.00	\$ 347,389.78	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.800% 06/01/2049 DD 05/23/19	\$ 341,037.00	\$ 346,844.00	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.700% 11/15/2028 DD 11/15/18	\$ 1,713,505.00	\$ 1,650,867.21	1,500,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.700% 05/15/2050 DD 03/20/20	\$ 336,576.00	\$ 344,852.90	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.100% 09/15/2048 DD 09/12/19	\$ 326,301.00	\$ 313,042.94	300,000.00
ONCOR ELECTRIC DELIVERY CO LLC	2.750% 06/01/2024 DD 05/23/19	\$ 267,965.00	\$ 259,137.60	250,000.00
ONCORUS INC		\$ 278,913.82	\$ 101,589.79	19,277.00
ONCTERNAL THERAPEUTICS INC		\$ 193,195.35	\$ 94,674.89	41,707.00
ONE GAS INC	4.500% 11/01/2048 DD 11/05/18	\$ 244,008.00	\$ 246,261.32	200,000.00
ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	\$ 100,690.00	\$ 104,247.04	100,000.00
ONE GAS INC	0.850% 03/11/2023 DD 03/11/21	\$ 1,001,180.00	\$ 998,836.13	1,000,000.00
ONE GAS INC		\$ 3,430,257.64	\$ 3,906,889.27	50,353.00
ONE GROUP HOSPITALITY INC/THE		\$ 91,652.10	\$ 107,550.69	8,529.00
ONE LIBERTY PROPERTIES INC		\$ 412,216.24	\$ 547,263.36	15,512.00
ONEMAIN FINANCE CORP	6.125% 03/15/2024 DD 02/22/19	\$ 1,125,875.00	\$ 1,166,253.00	1,100,000.00
ONEMAIN HOLDINGS INC		\$ 1,095,026.86	\$ 1,216,422.36	24,309.00
ONEOK INC	7.500% 09/01/2023 DD 08/21/15	\$ 120,989.00	\$ 108,716.54	100,000.00
ONEOK INC	7.150% 01/15/2051 DD 05/07/20	\$ 561,372.00	\$ 576,565.32	400,000.00
ONEOK INC	6.350% 01/15/2031 DD 05/07/20	\$ 1,292,760.00	\$ 1,255,351.31	1,000,000.00
ONEOK INC	5.200% 07/15/2048 DD 07/02/18	\$ 312,916.60	\$ 567,991.41	470,000.00
ONEOK INC	4.550% 07/15/2028 DD 07/02/18	\$ 2,706,114.00	\$ 2,870,400.00	2,600,000.00
ONEOK INC	4.450% 09/01/2049 DD 08/15/19	\$ 199,746.00	\$ 220,982.01	200,000.00
ONEOK INC	4.350% 03/15/2029 DD 03/13/19	\$ 996,870.00	\$ 1,089,871.90	1,000,000.00
ONEOK INC	2.750% 09/01/2024 DD 08/15/19	\$ 1,054,255.00	\$ 1,027,606.35	1,000,000.00
ONEOK INC		\$ 4,669,671.61	\$ 5,602,472.20	95,345.00
ONEOK PARTNERS LP	6.650% 10/01/2036 DD 09/25/06	\$ 503,508.00	\$ 522,804.16	400,000.00
ONEOK PARTNERS LP	6.125% 02/01/2041 DD 01/26/11	\$ 360,507.00	\$ 377,961.58	300,000.00
ONESPAN INC		\$ 298,380.66	\$ 262,093.33	15,481.00
ONESPAWORLD HOLDINGS LTD		\$ 461,151.11	\$ 371,782.08	37,104.00
ONEWATER MARINE INC		\$ 177,299.03	\$ 271,743.29	4,457.00
ONTO INNOVATION INC		\$ 5,597,875.94	\$ 13,788,032.15	136,205.00
ONTRAK INC		\$ 61,838.57	\$ 23,587.50	3,750.00
OOHIMEDIA LTD		\$ 2,313,186.42	\$ 2,562,409.14	2,085,439.00
OOMA INC		\$ 264,108.33	\$ 290,145.80	14,195.00
OPEN LENDING CORP		\$ 1,611,415.30	\$ 1,014,949.52	45,149.00
OPENDOOR TECHNOLOGIES INC		\$ 1,712,731.61	\$ 1,458,720.84	99,844.00
OPG TRUST 2021-POR PORT J 144A	VAR RT 10/15/2036 DD 10/07/21	\$ 821,926.57	\$ 809,586.43	824,000.00
OPKO HEALTH INC		\$ 1,438,317.35	\$ 1,829,526.79	380,359.00
OPORTUN FINANCIAL CORP		\$ 383,712.56	\$ 420,309.00	20,756.00
OPPENHEIMER HOLDINGS INC		\$ 254,985.53	\$ 411,719.23	8,879.00
OPTIMIZERX CORP		\$ 424,890.04	\$ 468,309.40	7,540.00
OPTION CARE HEALTH INC		\$ 3,420,283.70	\$ 4,297,056.48	151,092.00
ORACLE CORP	6.125% 07/08/2039 DD 07/08/09	\$ 292,084.00	\$ 271,714.29	205,000.00
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	\$ 396,198.00	\$ 366,332.99	300,000.00
ORACLE CORP	4.500% 07/08/2044 DD 07/08/14	\$ 879,432.00	\$ 903,272.62	800,000.00
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	\$ 524,450.75	\$ 580,132.10	530,000.00
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	\$ 810,763.00	\$ 775,294.50	700,000.00
ORACLE CORP	4.125% 05/15/2045 DD 05/05/15	\$ 972,201.00	\$ 949,444.61	900,000.00
ORACLE CORP	4.100% 03/25/2061 DD 03/24/21	\$ 1,241,472.00	\$ 1,250,661.32	1,200,000.00
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	\$ 889,349.00	\$ 830,595.18	800,000.00
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	\$ 332,511.00	\$ 311,376.62	300,000.00
ORACLE CORP	3.950% 03/25/2051 DD 03/24/21	\$ 1,078,547.50	\$ 1,038,107.26	1,000,000.00
ORACLE CORP	3.900% 05/15/2035 DD 05/05/15	\$ 235,484.06	\$ 217,421.66	203,000.00
ORACLE CORP	3.850% 04/01/2060 DD 04/01/20	\$ 1,918,257.00	\$ 1,876,157.04	1,900,000.00
ORACLE CORP	3.800% 11/15/2037 DD 11/09/17	\$ 335,970.00	\$ 313,223.46	300,000.00
ORACLE CORP	3.650% 03/25/2041 DD 03/24/21	\$ 1,558,950.00	\$ 1,516,700.19	1,500,000.00
ORACLE CORP	3.600% 04/01/2050 DD 04/01/20	\$ 3,118,892.00	\$ 2,839,502.90	2,900,000.00
ORACLE CORP	3.600% 04/01/2040 DD 04/01/20	\$ 1,370,615.00	\$ 1,303,710.99	1,300,000.00
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	\$ 575,358.80	\$ 554,087.20	530,000.00
ORACLE CORP	3.250% 11/15/2027 DD 11/09/17	\$ 1,639,795.00	\$ 1,579,392.44	1,500,000.00
ORACLE CORP	2.950% 11/15/2024 DD 11/09/17	\$ 1,612,580.00	\$ 1,560,014.60	1,500,000.00
ORACLE CORP	2.950% 04/01/2030 DD 04/01/20	\$ 1,038,900.00	\$ 1,011,365.94	1,000,000.00
ORACLE CORP	2.875% 03/25/2031 DD 03/24/21	\$ 1,020,720.00	\$ 1,006,369.83	1,000,000.00
ORACLE CORP	2.800% 04/01/2027 DD 04/01/20	\$ 739,361.60	\$ 706,224.54	685,000.00
ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	\$ 2,732,286.00	\$ 2,651,439.01	2,580,000.00
ORACLE CORP	2.625% 02/15/2023 DD 11/09/17	\$ 2,178,256.25	\$ 2,142,469.21	2,105,000.00
ORACLE CORP	2.500% 04/01/2025 DD 04/01/20	\$ 2,631,400.00	\$ 2,558,579.38	2,500,000.00
ORACLE CORP	2.400% 09/15/2023 DD 07/07/16	\$ 165,123.18	\$ 160,106.92	157,000.00
ORACLE CORP	1.650% 03/25/2026 DD 03/24/21	\$ 506,710.00	\$ 496,133.98	500,000.00
ORACLE CORP		\$ 19,281,935.45	\$ 46,382,028.03	531,843.00
ORAMED PHARMACEUTICALS INC		\$ 232,797.67	\$ 198,591.96	13,907.00
ORANGE SA	VAR RT 03/01/2031 DD 09/01/01	\$ 1,576,130.00	\$ 1,532,282.71	1,000,000.00
ORANGE SA	5.500% 02/06/2044 DD 02/06/14	\$ 53,059.50	\$ 68,281.98	50,000.00
ORANGE SA	5.375% 01/13/2042 DD 01/13/12	\$ 266,824.00	\$ 263,228.13	200,000.00
ORASURE TECHNOLOGIES INC		\$ 695,863.77	\$ 605,849.42	69,718.00
ORCHID ISLAND CAPITAL INC		\$ 754,901.42	\$ 554,094.00	123,132.00
OREGON ST	5.892% 06/01/2027 DD 10/31/03	\$ 622,175.40	\$ 579,798.45	495,000.00
OREGON ST DEPT OF TRANSPRTN HI	5.834% 11/15/2034 DD 04/08/10	\$ 395,434.65	\$ 388,420.80	285,000.00
OREGON ST SCH BRDS ASSN SHORT-	5.550% 06/30/2028 DD 10/31/02	\$ 121,132.00	\$ 115,846.00	100,000.00

**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>
O'REILLY AUTOMOTIVE INC	4.200% 04/01/2030 DD 03/27/20	\$ 563,135.00	\$ 563,082.32	500,000.00
O'REILLY AUTOMOTIVE INC	3.600% 09/01/2027 DD 08/17/17	\$ 1,119,825.00	\$ 1,080,831.53	1,000,000.00
O'REILLY AUTOMOTIVE INC	1.750% 03/15/2031 DD 09/23/20	\$ 497,720.00	\$ 473,057.79	500,000.00
O'REILLY AUTOMOTIVE INC		\$ 3,330,732.40	\$ 10,350,506.88	14,656.00
ORGANOGENESIS HOLDINGS INC		\$ 225,449.63	\$ 153,892.20	16,655.00
ORGANON & CO		\$ 1,317,869.10	\$ 1,667,442.00	54,760.00
ORIC PHARMACEUTICALS INC		\$ 562,257.13	\$ 413,628.60	28,138.00
ORIGIN BANCORP INC		\$ 738,624.46	\$ 821,102.52	19,131.00
ORION ENGINEERED CARBONS SA		\$ 84,817.16	\$ 81,444.96	4,436.00
ORION ENGINEERED CARBONS SA		\$ 383,179.25	\$ 400,009.32	21,787.00
ORION OFFICE REIT INC		\$ 262,189.55	\$ 220,996.79	11,837.00
ORIX CORP	3.700% 07/18/2027 DD 07/18/17	\$ 100,675.02	\$ 108,552.76	100,000.00
ORLANDO HEALTH OBLIGATED GROUP	4.089% 10/01/2048 DD 02/06/18	\$ 161,506.88	\$ 164,280.53	139,000.00
ORMAT TECHNOLOGIES INC		\$ 2,924,780.93	\$ 3,416,719.80	43,086.00
ORRSTOWN FINANCIAL SERVICES INC		\$ 221,876.52	\$ 263,340.00	10,450.00
ORTHO CLINICAL DIAGNOSTICS HOL		\$ 1,000,819.42	\$ 1,109,713.20	51,880.00
ORTHOFIX MEDICAL INC		\$ 673,653.04	\$ 564,376.77	18,153.00
ORTHOPEDIATRICS CORP		\$ 346,889.70	\$ 360,476.92	6,022.00
OSHKOSH CORP		\$ 860,003.13	\$ 1,664,388.57	14,767.00
OSI SYSTEMS INC		\$ 1,480,925.55	\$ 1,412,818.80	15,159.00
OSSTEM IMPLANT CO LTD		\$ 601,682.06	\$ 688,081.28	5,732.00
OTIS WORLDWIDE CORP	3.362% 02/15/2050 DD 08/15/20	\$ 246,649.04	\$ 253,973.00	241,000.00
OTIS WORLDWIDE CORP	2.565% 02/15/2030 DD 08/15/20	\$ 1,074,071.00	\$ 1,115,812.95	1,100,000.00
OTIS WORLDWIDE CORP	2.293% 04/05/2027 DD 02/27/20	\$ 299,395.35	\$ 290,405.58	285,000.00
OTIS WORLDWIDE CORP	2.056% 04/05/2025 DD 02/27/20	\$ 780,547.50	\$ 762,468.35	750,000.00
OTIS WORLDWIDE CORP		\$ 5,150,796.55	\$ 8,043,874.88	92,384.00
OTTER TAIL CORP		\$ 1,827,610.01	\$ 2,797,307.14	39,167.00
OUSTER INC		\$ 423,192.54	\$ 354,234.40	68,122.00
OUTBRAIN INC		\$ 86,033.19	\$ 78,414.00	5,601.00
OUTFRONT MEDIA INC		\$ 4,688,919.82	\$ 5,948,085.96	221,778.00
OUTLOOK THERAPEUTICS INC		\$ 85,572.11	\$ 51,826.88	38,108.00
OUTSET MEDICAL INC		\$ 943,603.66	\$ 972,084.19	21,091.00
OVERSTOCK.COM INC		\$ 1,224,639.09	\$ 1,107,735.72	18,772.00
OVINTIV INC	7.200% 11/01/2031 DD 11/05/01	\$ 1,405,760.40	\$ 1,407,447.16	1,080,000.00
OVINTIV INC	6.500% 08/15/2034 DD 08/04/04	\$ 175,113.90	\$ 173,700.22	135,000.00
OVINTIV INC		\$ 4,003,520.57	\$ 8,143,402.80	241,644.00
OWENS & MINOR INC		\$ 1,304,820.10	\$ 1,649,172.00	37,912.00
OWENS CORNING	4.400% 01/30/2048 DD 01/25/18	\$ 271,920.00	\$ 281,050.46	240,000.00
OWENS CORNING	3.950% 08/15/2029 DD 08/12/19	\$ 568,730.00	\$ 547,783.99	500,000.00
OWENS CORNING		\$ 1,153,472.48	\$ 2,009,643.00	22,206.00
OWL ROCK CAPITAL CORP	5.250% 04/15/2024 DD 04/10/19	\$ 291,592.75	\$ 282,541.98	265,000.00
OWL ROCK CAPITAL CORP	4.250% 01/15/2026 DD 07/23/20	\$ 304,955.70	\$ 299,697.60	285,000.00
OWL ROCK CAPITAL CORP	3.400% 07/15/2026 DD 12/08/20	\$ 521,210.00	\$ 508,032.20	500,000.00
OWL ROCK CAPITAL CORP	2.875% 06/11/2028 DD 06/11/21	\$ 1,513,515.00	\$ 1,472,368.23	1,500,000.00
OWL ROCK CAPITAL CORP III 144A	3.125% 04/13/2027 DD 10/13/21	\$ 396,228.00	\$ 391,100.96	400,000.00
OXFORD INDUSTRIES INC		\$ 1,118,262.56	\$ 1,491,125.76	14,688.00
OYSTER POINT PHARMA INC		\$ 176,998.21	\$ 185,302.48	10,148.00
OZAK GAYRIMENKUL YATIRIM ORTAK		\$ 968,392.62	\$ 892,645.38	1,832,165.00
PACCAR FINANCIAL CORP	2.650% 04/06/2023 DD 04/07/20	\$ 784,612.50	\$ 767,623.01	750,000.00
PACCAR FINANCIAL CORP	0.350% 02/02/2024 DD 02/02/21	\$ 170,054.40	\$ 167,725.51	170,000.00
PACCAR INC		\$ 3,937,242.34	\$ 6,463,809.36	73,236.00
PACIFIC BIOSCIENCES OF CALIFOR		\$ 3,521,973.24	\$ 2,853,944.94	139,489.00
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	\$ 1,456,311.00	\$ 1,470,226.02	1,350,000.00
PACIFIC GAS AND ELECTRIC CO	4.750% 02/15/2044 DD 02/21/14	\$ 493,945.00	\$ 518,507.30	500,000.00
PACIFIC GAS AND ELECTRIC CO	4.550% 07/01/2030 DD 07/02/20	\$ 1,536,942.40	\$ 1,481,240.05	1,370,000.00
PACIFIC GAS AND ELECTRIC CO	4.500% 07/01/2040 DD 07/02/20	\$ 1,357,927.52	\$ 1,258,013.76	1,208,000.00
PACIFIC GAS AND ELECTRIC CO	4.450% 04/15/2042 DD 04/16/12	\$ 270,300.16	\$ 265,955.64	262,000.00
PACIFIC GAS AND ELECTRIC CO	4.250% 03/15/2046 DD 11/05/15	\$ 199,218.00	\$ 199,570.54	200,000.00
PACIFIC GAS AND ELECTRIC CO	3.500% 08/01/2050 DD 06/19/20	\$ 2,643,278.00	\$ 2,501,179.40	2,700,000.00
PACIFIC GAS AND ELECTRIC CO	3.500% 06/15/2025 DD 06/12/15	\$ 211,342.00	\$ 207,661.18	200,000.00
PACIFIC GAS AND ELECTRIC CO	3.450% 07/01/2025 DD 07/02/20	\$ 218,103.44	\$ 209,506.66	202,000.00
PACIFIC GAS AND ELECTRIC CO	3.300% 12/01/2027 DD 11/29/17	\$ 1,502,967.00	\$ 1,473,792.82	1,450,000.00
PACIFIC GAS AND ELECTRIC CO	3.300% 08/01/2040 DD 06/19/20	\$ 1,057,546.40	\$ 1,071,627.53	1,156,000.00
PACIFIC GAS AND ELECTRIC CO	3.250% 06/01/2031 DD 03/11/21	\$ 295,113.00	\$ 300,990.92	300,000.00
PACIFIC GAS AND ELECTRIC CO	3.150% 01/01/2026 DD 07/02/20	\$ 2,776,157.70	\$ 2,723,981.59	2,665,000.00
PACIFIC GAS AND ELECTRIC CO	3.000% 06/15/2028 DD 06/03/21	\$ 1,097,947.00	\$ 1,107,985.70	1,100,000.00
PACIFIC GAS AND ELECTRIC CO	2.950% 03/01/2026 DD 03/01/16	\$ 157,894.50	\$ 152,505.23	150,000.00
PACIFIC GAS AND ELECTRIC CO	2.500% 02/01/2031 DD 06/19/20	\$ 709,215.00	\$ 714,420.42	750,000.00
PACIFIC GAS AND ELECTRIC CO	1.367% 03/10/2023 DD 03/11/21	\$ 1,001,210.00	\$ 993,756.42	1,000,000.00
PACIFIC NATIONAL FINANCE REGS	4.750% 03/22/2028	\$ 586,164.00	\$ 649,342.80	600,000.00
PACIFIC PREMIER BANCORP INC		\$ 10,609,182.69	\$ 12,792,026.83	319,561.00
PACIFICORP	3.300% 03/15/2051 DD 04/08/20	\$ 297,528.00	\$ 310,891.01	300,000.00
PACIFICORP	2.700% 09/15/2030 DD 04/08/20	\$ 199,640.00	\$ 205,899.25	200,000.00
PACIRA BIOSCIENCES INC		\$ 983,493.41	\$ 1,138,115.55	18,915.00
PACKAGING CORP OF AMERICA	3.650% 09/15/2024 DD 09/05/14	\$ 541,280.00	\$ 528,060.28	500,000.00
PACKAGING CORP OF AMERICA	3.000% 12/15/2029 DD 11/21/19	\$ 268,425.00	\$ 261,397.27	250,000.00
PACKAGING CORP OF AMERICA		\$ 1,454,941.78	\$ 2,740,427.20	20,128.00
PACTIV EVERGREEN INC		\$ 643,261.48	\$ 521,046.56	41,092.00
PACWEST BANCORP		\$ 1,101,932.74	\$ 1,134,309.04	25,112.00
PAE INC		\$ 235,055.14	\$ 301,564.17	30,369.00
PAGEGROUP PLC		\$ 732,844.34	\$ 1,097,464.12	127,903.00
PAGERDUTY INC		\$ 1,432,190.26	\$ 1,214,269.25	34,943.00
PALANTIR TECHNOLOGIES INC		\$ 9,364,953.83	\$ 6,537,371.79	358,999.00
PALO ALTO NETWORKS INC		\$ 3,734,167.65	\$ 11,405,785.36	20,486.00
PALOMAR HOLDINGS INC		\$ 6,177,557.01	\$ 7,774,731.72	120,036.00
PAM TRANSPORTATION SERVICES INC		\$ 133,812.22	\$ 212,674.95	2,995.00

**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>
PANAMA GOVERNMENT INTERNATIONA	4.500% 05/15/2047 DD 05/15/17	\$ 607,935.77	\$ 705,600.00	640,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 04/16/2050 DD 04/16/18	\$ 1,284,000.00	\$ 1,266,736.50	1,150,000.00
PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14	\$ 819,000.00	\$ 796,132.50	750,000.00
PANAMA GOVERNMENT INTERNATIONA	3.875% 03/17/2028 DD 03/17/16	\$ 1,269,981.00	\$ 1,240,286.50	1,150,000.00
PANAMA GOVERNMENT INTERNATIONA	3.870% 07/23/2060 DD 07/23/19	\$ 1,622,700.00	\$ 1,600,000.00	1,600,000.00
PANAMA GOVERNMENT INTERNATIONA	3.750% 03/16/2025 DD 03/16/15	\$ 545,500.00	\$ 529,505.00	500,000.00
PANAMA GOVERNMENT INTERNATIONA	3.160% 01/23/2030 DD 07/23/19	\$ 934,950.00	\$ 931,509.00	900,000.00
PANAMA GOVERNMENT INTERNATIONA	2.252% 09/29/2032 DD 09/29/20	\$ 1,193,750.00	\$ 1,185,937.50	1,250,000.00
PAPA JOHN'S INTERNATIONAL INC		\$ 1,665,966.22	\$ 1,903,015.26	14,258.00
PAR PACIFIC HOLDINGS INC		\$ 341,897.42	\$ 381,891.91	23,159.00
PAR TECHNOLOGY CORP		\$ 605,393.95	\$ 555,984.72	10,536.00
PARAGON 28 INC		\$ 66,900.70	\$ 85,141.97	4,813.00
PARAMOUNT GROUP INC		\$ 1,755,775.31	\$ 1,493,201.94	179,041.00
PARATEK PHARMACEUTICALS INC		\$ 129,167.13	\$ 91,048.22	20,278.00
PARK AEROSPACE CORP		\$ 303,375.79	\$ 246,919.20	18,706.00
PARK HOTELS & RESORTS INC		\$ 3,788,944.14	\$ 3,180,033.92	168,434.00
PARK NATIONAL CORP		\$ 1,539,854.79	\$ 1,851,488.04	13,484.00
PARKER-HANNIFIN CORP	4.200% 11/21/2034 DD 11/21/14	\$ 289,370.00	\$ 284,774.72	250,000.00
PARKER-HANNIFIN CORP	4.000% 06/14/2049 DD 06/14/19	\$ 274,146.40	\$ 280,515.46	240,000.00
PARKER-HANNIFIN CORP	3.250% 06/14/2029 DD 06/14/19	\$ 1,362,677.50	\$ 1,324,722.33	1,250,000.00
PARKER-HANNIFIN CORP	3.250% 03/01/2027 DD 09/01/17	\$ 892,842.73	\$ 963,878.45	900,000.00
PARKER-HANNIFIN CORP	2.700% 06/14/2024 DD 06/14/19	\$ 529,860.00	\$ 516,567.40	500,000.00
PARKER-HANNIFIN CORP		\$ 3,666,332.82	\$ 8,796,018.00	27,650.00
PARK-OHIO HOLDINGS CORP		\$ 276,114.89	\$ 171,117.11	8,083.00
PARSONS CORP		\$ 942,678.90	\$ 846,465.75	25,155.00
PARTY CITY HOLDCO INC		\$ 363,676.65	\$ 266,418.67	47,831.00
PASSAGE BIO INC		\$ 557,955.02	\$ 223,659.70	35,222.00
PATRICK INDUSTRIES INC		\$ 757,489.72	\$ 792,214.42	9,818.00
PATTERSON COS INC		\$ 1,901,844.64	\$ 2,061,103.75	70,225.00
PATTERSON-UTI ENERGY INC		\$ 938,526.27	\$ 1,500,948.15	177,627.00
PAVMED INC		\$ 192,510.97	\$ 77,408.82	31,467.00
PAYA HOLDINGS INC		\$ 3,264,598.47	\$ 1,726,977.96	272,394.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		\$ (39,720,930.00)	\$ (39,877,473.03)	-
PAYCHEX INC		\$ 10,837,994.52	\$ 20,246,362.50	148,325.00
PAYCOM SOFTWARE INC		\$ 2,006,028.18	\$ 4,525,155.81	10,899.00
PAYCOR HCM INC		\$ 280,973.07	\$ 251,309.63	8,723.00
PAYLOCITY HOLDING CORP		\$ 1,044,057.87	\$ 1,973,116.80	8,355.00
PAYPAL HOLDINGS INC	3.250% 06/01/2050 DD 05/18/20	\$ 208,828.00	\$ 214,218.85	200,000.00
PAYPAL HOLDINGS INC	2.850% 10/01/2029 DD 09/26/19	\$ 90,041.40	\$ 94,718.90	90,000.00
PAYPAL HOLDINGS INC	2.650% 10/01/2026 DD 09/26/19	\$ 161,551.50	\$ 157,461.84	150,000.00
PAYPAL HOLDINGS INC	2.400% 10/01/2024 DD 09/26/19	\$ 1,846,335.00	\$ 1,811,186.34	1,750,000.00
PAYPAL HOLDINGS INC	2.300% 06/01/2030 DD 05/18/20	\$ 255,760.00	\$ 253,913.23	250,000.00
PAYPAL HOLDINGS INC	1.650% 06/01/2025 DD 05/18/20	\$ 385,646.25	\$ 379,582.91	375,000.00
PAYPAL HOLDINGS INC		\$ 20,072,907.47	\$ 47,858,398.14	253,783.00
PAYSAFE LTD		\$ 1,085,513.85	\$ 588,325.97	150,467.00
PBF ENERGY INC		\$ 923,836.27	\$ 1,198,168.60	92,380.00
PC CONNECTION INC		\$ 371,252.17	\$ 459,248.24	10,648.00
PCSB FINANCIAL CORP		\$ 225,091.03	\$ 241,846.08	12,702.00
PDC ENERGY INC		\$ 4,225,979.42	\$ 4,564,978.74	93,583.00
PDF SOLUTIONS INC		\$ 557,483.10	\$ 908,367.46	28,574.00
PEABODY ENERGY CORP		\$ 1,691,395.20	\$ 879,825.97	87,371.00
PEACEHEALTH OBLIGATED GROUP	1.375% 11/15/2025 DD 10/08/20	\$ 253,642.50	\$ 248,349.06	250,000.00
PEAPACK-GLADSTONE FINANCIAL CO		\$ 511,948.33	\$ 612,774.00	17,310.00
PEBBLEBROOK HOTEL TRUST		\$ 3,311,197.05	\$ 2,781,036.77	124,319.93
PECO ENERGY CO	3.900% 03/01/2048 DD 02/23/18	\$ 19,887.60	\$ 23,346.42	20,000.00
PECO ENERGY CO	3.700% 09/15/2047 DD 09/18/17	\$ 201,461.62	\$ 225,864.18	200,000.00
PECO ENERGY CO	2.850% 09/15/2051 DD 09/14/21	\$ 799,200.00	\$ 792,196.06	800,000.00
PEGASYSTEMS INC		\$ 496,333.23	\$ 919,384.04	8,222.00
PELTON INTERACTIVE INC		\$ 6,151,118.60	\$ 2,029,058.16	56,741.00
PENN NATIONAL GAMING INC		\$ 2,571,139.40	\$ 1,804,068.90	34,794.00
PENNANT GROUP INC/THE		\$ 276,733.01	\$ 260,850.16	11,302.00
PENNYMAC FINANCIAL SERVICES IN		\$ 1,264,190.23	\$ 2,059,347.36	29,512.00
PENNYMAC MORTGAGE INVESTMENT T		\$ 1,511,513.54	\$ 1,453,432.44	83,868.00
PENSKE AUTOMOTIVE GROUP INC		\$ 456,859.19	\$ 779,382.18	7,269.00
PENSKE TRUCK LEASING CO L 144A	4.450% 01/29/2026 DD 01/29/19	\$ 897,588.00	\$ 987,434.26	900,000.00
PENSKE TRUCK LEASING CO L 144A	3.950% 03/10/2025 DD 03/08/18	\$ 697,284.00	\$ 745,887.95	700,000.00
PENSKE TRUCK LEASING CO L 144A	3.450% 07/01/2024 DD 05/01/19	\$ 897,876.00	\$ 943,021.22	900,000.00
PENTAIR PLC		\$ 1,359,003.48	\$ 2,592,345.91	35,497.00
PENUMBRA INC		\$ 1,280,883.32	\$ 2,095,137.44	7,292.00
PEOPLES BANCORP INC/OH		\$ 712,228.33	\$ 773,983.74	24,331.46
PEOPLES FINANCIAL SERVICES COR		\$ 306,132.41	\$ 354,182.18	6,722.00
PEOPLE'S UNITED FINANCIAL INC		\$ 1,438,468.56	\$ 1,637,461.98	91,889.00
PEPSICO INC	3.875% 03/19/2060 DD 03/19/20	\$ 172,635.33	\$ 184,977.89	147,000.00
PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	\$ 101,344.00	\$ 107,340.05	100,000.00
PEPSICO INC	3.500% 03/19/2040 DD 03/19/20	\$ 1,138,410.00	\$ 1,127,453.30	1,000,000.00
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	\$ 114,119.30	\$ 135,176.62	120,000.00
PEPSICO INC	3.375% 07/29/2049 DD 07/29/19	\$ 641,796.00	\$ 671,557.73	600,000.00
PEPSICO INC	3.000% 10/15/2027 DD 10/10/17	\$ 3,016,582.50	\$ 2,947,775.52	2,750,000.00
PEPSICO INC	2.750% 03/19/2030 DD 03/19/20	\$ 2,108,470.00	\$ 2,111,202.08	2,000,000.00
PEPSICO INC	2.750% 03/01/2023 DD 02/28/13	\$ 262,677.50	\$ 256,147.13	250,000.00
PEPSICO INC	2.625% 07/29/2029 DD 07/29/19	\$ 535,595.00	\$ 526,061.13	500,000.00
PEPSICO INC	2.250% 03/19/2025 DD 03/19/20	\$ 1,725,806.66	\$ 1,738,010.96	1,682,000.00
PEPSICO INC	1.950% 10/21/2031 DD 10/21/21	\$ 505,690.50	\$ 509,750.40	510,000.00
PEPSICO INC	0.750% 05/01/2023 DD 05/01/20	\$ 1,767,055.00	\$ 1,752,235.10	1,750,000.00
PEPSICO INC		\$ 29,382,080.89	\$ 51,825,509.95	298,345.00
PERDOCEO EDUCATION CORP		\$ 806,472.12	\$ 791,224.56	67,281.00

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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>
PERFICIENT INC		\$ 5,165,346.19	\$ 13,845,019.65	107,085.00
PERFORMANCE FOOD GROUP CO		\$ 3,199,503.69	\$ 3,320,128.66	72,349.72
PERKINELMER INC	3.300% 09/15/2029 DD 09/12/19	\$ 269,482.50	\$ 264,598.74	250,000.00
PERKINELMER INC	2.550% 03/15/2031 DD 03/08/21	\$ 199,090.00	\$ 201,640.13	200,000.00
PERKINELMER INC	2.250% 09/15/2031 DD 09/10/21	\$ 497,030.00	\$ 486,176.70	500,000.00
PERKINELMER INC	1.900% 09/15/2028 DD 09/10/21	\$ 397,796.00	\$ 390,507.16	400,000.00
PERKINELMER INC		\$ 2,242,941.79	\$ 5,474,059.56	27,226.00
PERPETUA RESOURCES CORP		\$ 71,453.95	\$ 55,413.50	11,666.00
PERRIGO CO PLC		\$ 3,093,415.66	\$ 1,157,275.00	29,750.00
PERSONALIS INC		\$ 736,993.61	\$ 468,056.00	32,800.00
PERUSAHAAN PERKEBUNAN LONDON S		\$ 931,045.93	\$ 774,802.75	9,318,900.00
PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	\$ 3,208,530.00	\$ 3,262,983.45	2,095,000.00
PERUVIAN GOVERNMENT INTERNATIO	7.350% 07/21/2025 DD 07/19/05	\$ 619,750.00	\$ 595,630.00	500,000.00
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	\$ 399,675.00	\$ 421,503.00	300,000.00
PERUVIAN GOVERNMENT INTERNATIO	4.125% 08/25/2027 DD 08/25/15	\$ 1,509,075.00	\$ 1,483,326.00	1,350,000.00
PERUVIAN GOVERNMENT INTERNATIO	3.550% 03/10/2051 DD 03/10/21	\$ 195,900.00	\$ 208,000.00	200,000.00
PERUVIAN GOVERNMENT INTERNATIO	3.230% 07/28/2121 DD 12/01/20	\$ 333,560.00	\$ 343,200.00	400,000.00
PERUVIAN GOVERNMENT INTERNATIO	2.783% 01/23/2031 DD 04/23/20	\$ 1,780,092.50	\$ 1,741,267.50	1,750,000.00
PERUVIAN GOVERNMENT INTERNATIO	2.780% 12/01/2060 DD 12/01/20	\$ 693,620.00	\$ 702,008.00	800,000.00
PETCO HEALTH & WELLNESS CO INC		\$ 3,943,506.35	\$ 3,578,051.79	180,801.00
PETIQ INC		\$ 316,316.78	\$ 264,253.56	11,636.00
PETMED EXPRESS INC		\$ 289,998.86	\$ 255,252.30	10,105.00
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	\$ 996,327.50	\$ 844,900.00	952,000.00
PETRONAS CAPITAL LTD 144A	4.800% 04/21/2060 DD 04/21/20	\$ 700,000.00	\$ 922,415.03	700,000.00
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	\$ 1,252,370.00	\$ 1,242,984.20	1,000,000.00
PFIZER INC	4.200% 09/15/2048 DD 09/07/18	\$ 49,905.50	\$ 62,718.39	50,000.00
PFIZER INC	4.000% 12/15/2036 DD 11/21/16	\$ 618,960.00	\$ 594,398.55	500,000.00
PFIZER INC	4.000% 03/15/2049 DD 03/11/19	\$ 1,525,019.02	\$ 1,536,756.18	1,262,000.00
PFIZER INC	3.900% 03/15/2039 DD 03/11/19	\$ 862,740.00	\$ 882,413.84	750,000.00
PFIZER INC	3.450% 03/15/2029 DD 03/11/19	\$ 647,877.68	\$ 642,673.65	584,000.00
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	\$ 1,371,417.86	\$ 1,336,662.14	1,262,000.00
PFIZER INC	3.000% 12/15/2026 DD 11/21/16	\$ 1,099,210.00	\$ 1,074,915.98	1,000,000.00
PFIZER INC	2.950% 03/15/2024 DD 03/11/19	\$ 286,356.98	\$ 276,949.62	266,000.00
PFIZER INC	2.750% 06/03/2026 DD 06/03/16	\$ 1,185,516.00	\$ 1,164,889.78	1,100,000.00
PFIZER INC	2.700% 05/28/2050 DD 05/28/20	\$ 990,783.60	\$ 1,056,324.02	1,050,000.00
PFIZER INC	2.625% 04/01/2030 DD 03/27/20	\$ 1,921,091.81	\$ 1,884,823.88	1,789,000.00
PFIZER INC	2.550% 05/28/2040 DD 05/28/20	\$ 674,283.00	\$ 698,383.25	700,000.00
PFIZER INC	0.800% 05/28/2025 DD 05/28/20	\$ 501,180.00	\$ 494,019.54	500,000.00
PFIZER INC		\$ 35,775,898.20	\$ 71,316,633.65	1,207,733.00
PG&E CORP		\$ 6,996,434.17	\$ 3,940,085.56	324,554.00
PGT INNOVATIONS INC		\$ 742,770.98	\$ 912,396.81	40,569.00
PHATHOM PHARMACEUTICALS INC		\$ 279,902.07	\$ 173,823.79	8,837.00
PHIBRO ANIMAL HEALTH CORP		\$ 227,746.58	\$ 182,963.20	8,960.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	\$ 589,042.56	\$ 591,490.80	486,000.00
PHILIP MORRIS INTERNATIONAL IN	4.250% 11/10/2044 DD 11/10/14	\$ 572,600.00	\$ 570,840.17	500,000.00
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	\$ 37,646.00	\$ 44,225.53	40,000.00
PHILIP MORRIS INTERNATIONAL IN	3.875% 08/21/2042 DD 08/21/12	\$ 693,862.50	\$ 699,097.24	650,000.00
PHILIP MORRIS INTERNATIONAL IN	3.250% 11/10/2024 DD 11/10/14	\$ 580,593.80	\$ 560,665.84	530,000.00
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	\$ 166,592.80	\$ 166,309.93	160,000.00
PHILIP MORRIS INTERNATIONAL IN	2.100% 05/01/2030 DD 05/01/20	\$ 734,782.50	\$ 733,897.71	750,000.00
PHILIP MORRIS INTERNATIONAL IN	1.500% 05/01/2025 DD 05/01/20	\$ 1,130,136.32	\$ 1,117,042.49	1,116,000.00
PHILIP MORRIS INTERNATIONAL IN	1.125% 05/01/2023 DD 05/01/20	\$ 1,335,534.52	\$ 1,329,723.11	1,324,000.00
PHILIP MORRIS INTERNATIONAL IN	0.875% 05/01/2026 DD 11/02/20	\$ 1,737,030.00	\$ 1,686,662.86	1,750,000.00
PHILIP MORRIS INTERNATIONAL IN		\$ 29,617,442.35	\$ 32,019,085.00	337,043.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	\$ 3,770,802.50	\$ 3,723,437.62	2,400,000.00
PHILIPPINE GOVERNMENT INTERNAT	7.750% 01/14/2031 DD 01/11/06	\$ 2,586,002.50	\$ 2,546,233.13	1,750,000.00
PHILIPPINE GOVERNMENT INTERNAT	6.375% 01/15/2032 DD 01/17/07	\$ 690,000.00	\$ 668,493.26	500,000.00
PHILIPPINE GOVERNMENT INTERNAT	4.200% 01/21/2024 DD 01/21/14	\$ 2,169,740.00	\$ 2,128,777.04	2,000,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	\$ 1,624,366.40	\$ 1,753,309.24	1,570,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	\$ 429,840.00	\$ 435,784.44	400,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.000% 02/01/2028 DD 02/01/18	\$ 541,695.00	\$ 536,167.35	500,000.00
PHILIPPINE GOVERNMENT INTERNAT	2.950% 05/05/2045 DD 05/05/20	\$ 958,500.00	\$ 984,974.01	1,000,000.00
PHILIPPINE GOVERNMENT INTERNAT	2.650% 12/10/2045 DD 12/10/20	\$ 1,068,264.00	\$ 1,087,347.24	1,150,000.00
PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	\$ 694,710.00	\$ 650,948.21	500,000.00
PHILLIPS 66	4.875% 11/15/2044 DD 11/17/14	\$ 606,350.00	\$ 630,374.18	500,000.00
PHILLIPS 66	4.650% 11/15/2034 DD 11/17/14	\$ 293,072.50	\$ 292,922.38	250,000.00
PHILLIPS 66	3.850% 04/09/2025 DD 04/09/20	\$ 518,725.00	\$ 533,132.03	500,000.00
PHILLIPS 66	3.700% 04/06/2023 DD 04/09/20	\$ 514,475.00	\$ 516,878.16	500,000.00
PHILLIPS 66	3.300% 03/15/2052 DD 11/15/21	\$ 289,290.00	\$ 299,668.78	300,000.00
PHILLIPS 66	1.300% 02/15/2026 DD 11/18/20	\$ 164,592.04	\$ 160,434.35	164,000.00
PHILLIPS 66	0.900% 02/15/2024 DD 11/18/20	\$ 1,470,289.62	\$ 1,455,117.94	1,466,000.00
PHILLIPS 66		\$ 5,722,786.87	\$ 6,819,935.20	94,120.00
PHILLIPS 66 PARTNERS LP	4.900% 10/01/2046 DD 10/14/16	\$ 223,068.00	\$ 243,490.41	200,000.00
PHILLIPS 66 PARTNERS LP	3.605% 02/15/2025 DD 02/23/15	\$ 129,728.30	\$ 136,840.76	130,000.00
PHILLIPS 66 PARTNERS LP	3.150% 12/15/2029 DD 09/06/19	\$ 514,600.00	\$ 518,356.47	500,000.00
PHILLIPS EDISON & CO INC		\$ 1,821,267.77	\$ 2,107,192.08	63,777.00
PHILLIPS EDISON GROCERY CENTER	2.625% 11/15/2031 DD 10/06/21	\$ 482,455.00	\$ 486,176.57	500,000.00
PHOTRONICS INC		\$ 644,247.16	\$ 1,072,885.45	56,917.00
PHREESIA INC		\$ 3,725,353.18	\$ 4,220,949.54	101,319.00
PHYSICIANS REALTY TRUST		\$ 3,706,147.38	\$ 3,923,399.97	208,359.00
PIEDMONT HEALTHCARE INC	2.864% 01/01/2052 DD 09/15/21	\$ 198,232.00	\$ 195,086.59	200,000.00
PIEDMONT NATURAL GAS CO INC	4.650% 08/01/2043 DD 08/01/13	\$ 359,652.00	\$ 359,218.05	300,000.00
PIEDMONT NATURAL GAS CO INC	3.500% 06/01/2029 DD 05/24/19	\$ 753,301.04	\$ 706,755.98	662,000.00
PIEDMONT NATURAL GAS CO INC	3.350% 06/01/2050 DD 05/21/20	\$ 305,295.00	\$ 307,573.03	300,000.00
PIEDMONT OFFICE REALTY TRUST I		\$ 2,269,245.96	\$ 2,167,020.38	117,901.00
PILGRIM'S PRIDE CORP		\$ 283,222.56	\$ 299,991.60	10,638.00

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PING IDENTITY HOLDING CORP		\$ 6,859,726.24	\$ 5,301,090.08	231,691.00
PINNACLE FINANCIAL PARTNERS IN		\$ 1,087,113.72	\$ 1,534,016.50	16,063.00
PINNACLE WEST CAPITAL CORP	1.300% 06/15/2025 DD 06/17/20	\$ 503,420.00	\$ 491,792.23	500,000.00
PINNACLE WEST CAPITAL CORP		\$ 1,580,691.94	\$ 1,719,784.17	24,363.00
PINTEREST INC		\$ 4,765,796.83	\$ 4,519,686.30	124,338.00
PIONEER BANCORP INC/NY		\$ 139,601.32	\$ 126,365.16	11,163.00
PIONEER NATURAL RESOURCES CO	1.900% 08/15/2030 DD 08/11/20	\$ 605,455.20	\$ 598,337.08	630,000.00
PIONEER NATURAL RESOURCES CO	1.125% 01/15/2026 DD 01/29/21	\$ 494,425.00	\$ 485,501.57	500,000.00
PIONEER NATURAL RESOURCES CO		\$ 7,041,815.32	\$ 8,437,776.96	46,392.00
PIPER SANDLER COS		\$ 1,616,552.04	\$ 2,987,721.87	16,737.00
PIRELLI & C SPA		\$ 2,712,009.87	\$ 3,164,605.62	455,600.00
PITNEY BOWES INC		\$ 576,844.07	\$ 504,576.15	76,105.00
PIXART IMAGING INC		\$ 340,749.36	\$ 333,546.25	60,712.00
PJT PARTNERS INC		\$ 859,377.21	\$ 883,226.89	11,921.00
PKHL COMMERCIAL MOR MF NR 144A	VAR RT 07/15/2038 DD 07/29/21	\$ 236,000.00	\$ 235,869.61	236,000.00
PKHL COMMERCIAL MORT MF F 144A	VAR RT 07/15/2038 DD 07/29/21	\$ 831,000.00	\$ 830,998.17	831,000.00
PLA ADMINISTRADORA INDUSTRIAL		\$ 404,796.36	\$ 385,210.48	274,968.00
PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	\$ 309,038.70	\$ 346,680.70	270,000.00
PLAINS ALL AMERICAN PIPELINE L	4.700% 06/15/2044 DD 04/23/14	\$ 532,856.68	\$ 549,780.85	517,000.00
PLAINS ALL AMERICAN PIPELINE L	4.650% 10/15/2025 DD 08/24/15	\$ 2,218,540.00	\$ 2,181,380.38	2,000,000.00
PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	\$ 1,633,248.45	\$ 1,726,618.07	1,665,000.00
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	\$ 208,485.98	\$ 202,784.03	194,000.00
PLAINS ALL AMERICAN PIPELINE L	3.550% 12/15/2029 DD 09/16/19	\$ 857,180.00	\$ 1,035,926.02	1,000,000.00
PLANET FITNESS INC		\$ 3,347,513.72	\$ 8,883,361.76	98,072.00
PLANTRONICS INC		\$ 795,337.38	\$ 920,366.46	31,369.00
PLAYA FUNDING 4/17 COV-LITE	TLB	\$ 289,012.43	\$ 281,618.30	289,736.72
PLAYAGS INC		\$ 116,089.26	\$ 82,152.21	12,099.00
PLAYTIKA HOLDING CORP		\$ 574,466.00	\$ 379,083.25	21,925.00
PLBY GROUP INC		\$ 314,885.00	\$ 334,758.24	12,566.00
PLEXUS CORP		\$ 1,101,915.81	\$ 1,325,487.47	13,823.00
PLIANT THERAPEUTICS INC		\$ 273,213.42	\$ 157,518.00	11,668.00
PLUG POWER INC		\$ 3,368,036.24	\$ 3,150,637.38	111,606.00
PLYMOUTH INDUSTRIAL REIT INC		\$ 609,099.15	\$ 929,984.00	29,062.00
PMV PHARMACEUTICALS INC		\$ 354,136.65	\$ 264,194.70	11,437.00
PNC BANK NA	3.875% 04/10/2025 DD 04/10/15	\$ 248,222.50	\$ 268,416.81	250,000.00
PNC BANK NA	3.500% 06/08/2023 DD 06/08/18	\$ 1,594,380.00	\$ 1,556,283.62	1,500,000.00
PNC BANK NA	3.250% 06/01/2025 DD 06/01/15	\$ 543,905.00	\$ 531,335.61	500,000.00
PNC BANK NA	3.100% 10/25/2027 DD 10/23/17	\$ 277,707.50	\$ 267,456.20	250,000.00
PNC BANK NA	2.950% 02/23/2025 DD 02/23/15	\$ 9,754.70	\$ 10,478.99	10,000.00
PNC BANK NA	2.500% 08/27/2024 DD 08/27/19	\$ 526,845.00	\$ 516,258.59	500,000.00
PNC FINANCIAL SERVICES GROUP I	VAR RT 04/23/2032 DD 04/23/21	\$ 996,540.00	\$ 1,007,971.88	1,000,000.00
PNC FINANCIAL SERVICES GROUP I	3.900% 04/29/2024 DD 04/28/14	\$ 876,829.50	\$ 858,192.27	810,000.00
PNC FINANCIAL SERVICES GROUP I	3.500% 01/23/2024 DD 01/23/19	\$ 311,986.22	\$ 300,513.71	287,000.00
PNC FINANCIAL SERVICES GROUP I	3.450% 04/23/2029 DD 04/22/19	\$ 1,121,015.00	\$ 1,088,843.76	1,000,000.00
PNC FINANCIAL SERVICES GROUP I	2.600% 07/23/2026 DD 07/23/19	\$ 269,275.00	\$ 262,116.69	250,000.00
PNC FINANCIAL SERVICES GROUP I	2.550% 01/22/2030 DD 01/22/20	\$ 1,810,977.50	\$ 1,799,059.13	1,750,000.00
PNC FINANCIAL SERVICES GROUP I	1.150% 08/13/2026 DD 08/13/21	\$ 1,409,315.00	\$ 1,380,198.06	1,400,000.00
PNC FINANCIAL SERVICES GROUP I		\$ 9,064,724.81	\$ 18,487,542.96	92,198.00
PNM RESOURCES INC		\$ 3,352,570.03	\$ 3,742,118.06	82,046.00
POLARIS INC		\$ 986,186.82	\$ 1,356,289.40	12,340.00
POLYMET MINING CORP		\$ 78,970.88	\$ 55,562.50	22,225.00
POOL CORP		\$ 1,433,187.29	\$ 4,736,288.00	8,368.00
POPULAR INC		\$ 618,357.71	\$ 1,404,770.92	17,123.00
PORCH GROUP INC		\$ 624,676.87	\$ 529,529.94	33,966.00
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	\$ 50,962.65	\$ 70,001.00	50,000.00
PORT AUTH OF NEW YORK & NEW JE	4.960% 08/01/2046 DD 01/30/14	\$ 555,004.00	\$ 544,036.00	400,000.00
PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	\$ 2,025,293.35	\$ 2,558,817.30	1,865,000.00
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	\$ 1,047,801.80	\$ 1,067,003.35	805,000.00
PORT AUTH OF NEW YORK & NEW JE	4.031% 09/01/2048 DD 08/29/18	\$ 338,296.60	\$ 353,135.90	290,000.00
PORTAGE BIOTECH INC		\$ 111,092.92	\$ 55,753.08	5,196.00
PORTILLO'S INC		\$ 1,513,933.90	\$ 2,545,962.80	67,820.00
PORTLAND GENERAL ELECTRIC CO		\$ 3,967,836.66	\$ 4,559,481.36	86,158.00
POSEIDA THERAPEUTICS INC		\$ 258,580.60	\$ 187,118.37	27,477.00
POST HOLDINGS INC		\$ 1,084,548.41	\$ 1,438,885.72	12,764.00
POSTAL REALTY TRUST INC		\$ 216,282.34	\$ 229,739.40	11,603.00
POTLATCHDELTIC CORP		\$ 3,021,568.22	\$ 3,789,283.28	62,924.00
POWELL INDUSTRIES INC		\$ 305,167.43	\$ 258,597.81	8,769.00
POWER INTEGRATIONS INC		\$ 2,289,550.93	\$ 2,444,028.79	26,311.00
POWERSCHOOL HOLDINGS INC		\$ 1,281,651.27	\$ 757,043.55	45,965.00
PPG INDUSTRIES INC	3.750% 03/15/2028 DD 02/27/18	\$ 1,464,953.00	\$ 1,433,638.74	1,300,000.00
PPG INDUSTRIES INC	1.200% 03/15/2026 DD 03/04/21	\$ 492,655.00	\$ 489,062.36	500,000.00
PPG INDUSTRIES INC		\$ 4,282,178.62	\$ 8,773,402.32	50,878.00
PPL CAPITAL FUNDING INC	4.125% 04/15/2030 DD 04/03/20	\$ 1,138,515.00	\$ 1,128,149.76	1,000,000.00
PPL CAPITAL FUNDING INC	3.100% 05/15/2026 DD 05/17/16	\$ 539,850.00	\$ 523,978.50	500,000.00
PPL CORP		\$ 4,895,869.40	\$ 4,978,927.98	165,633.00
PPL ELECTRIC UTILITIES CORP	3.950% 06/01/2047 DD 05/11/17	\$ 442,360.00	\$ 467,173.87	400,000.00
PRA GROUP INC		\$ 1,541,915.36	\$ 2,035,965.29	40,549.00
PRAXIS PRECISION MEDICINES INC		\$ 631,309.27	\$ 584,203.50	29,655.00
PRECIGEN INC		\$ 317,219.73	\$ 177,330.58	47,798.00
PRECISION BIOSCIENCES INC		\$ 215,879.87	\$ 155,829.20	21,058.00
PRECISION CASTPARTS CORP	3.250% 06/15/2025 DD 06/10/15	\$ 77,051.25	\$ 79,508.36	75,000.00
PRECISION CASTPARTS CORP	2.500% 01/15/2023 DD 12/20/12	\$ 1,209,874.75	\$ 1,192,329.73	1,175,000.00
PREFERRED APARTMENT COMMUNITIE		\$ 654,449.89	\$ 887,071.08	49,118.00
PREFERRED BANK/LOS ANGELES CA		\$ 693,711.71	\$ 945,546.09	13,171.00
PREFORMED LINE PRODUCTS CO		\$ 169,996.27	\$ 181,871.70	2,811.00
PRELUDE THERAPEUTICS INC		\$ 159,453.40	\$ 58,913.40	4,732.00

**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>
PREMIER FINANCIAL CORP		\$ 907,364.39	\$ 1,088,681.11	35,221.00
PREMIER INC		\$ 993,154.89	\$ 1,124,476.21	27,313.00
PRESIDENT AND FELLOWS OF HARVA	3.300% 07/15/2056 DD 10/13/16	\$ 909,736.00	\$ 913,389.32	800,000.00
PRESIDENT AND FELLOWS OF HARVA	3.150% 07/15/2046 DD 10/13/16	\$ 670,200.00	\$ 796,977.24	700,000.00
PRESTIGE CONSUMER HEALTHCARE I		\$ 2,361,722.05	\$ 2,920,964.65	48,161.00
PRICESMART INC		\$ 1,430,808.02	\$ 1,570,520.88	21,464.00
PRIMERICA INC		\$ 1,061,152.03	\$ 1,336,207.86	8,718.00
PRIMIS FINANCIAL CORP		\$ 355,840.78	\$ 347,769.92	23,123.00
PRIMO WATER CORP		\$ 2,229,022.65	\$ 2,627,733.87	149,049.00
PRIMORIS SERVICES CORP		\$ 1,379,881.53	\$ 1,233,051.60	51,420.00
PRINCIPAL FINANCIAL GROUP INC	4.300% 11/15/2046 DD 11/10/16	\$ 601,630.00	\$ 614,605.42	500,000.00
PRINCIPAL FINANCIAL GROUP INC	3.700% 05/15/2029 DD 05/10/19	\$ 560,585.00	\$ 551,818.60	500,000.00
PRINCIPAL FINANCIAL GROUP INC	3.100% 11/15/2026 DD 11/10/16	\$ 109,919.00	\$ 105,097.98	100,000.00
PRINCIPAL FINANCIAL GROUP INC	2.125% 06/15/2030 DD 06/12/20	\$ 99,466.00	\$ 98,863.87	100,000.00
PRINCIPAL FINANCIAL GROUP INC		\$ 2,363,547.99	\$ 4,121,001.75	56,975.00
PRIORITY TECHNOLOGY HOLDINGS I		\$ 27,318.73	\$ 30,805.08	4,351.00
PRIVIA HEALTH GROUP INC		\$ 194,467.41	\$ 149,062.94	5,762.00
PROASSURANCE CORP		\$ 1,571,241.33	\$ 1,294,423.90	51,163.00
PROCEPT BIROBOTICS CORP		\$ 96,187.88	\$ 94,487.78	3,778.00
PROCORE TECHNOLOGIES INC		\$ 1,036,617.89	\$ 1,026,574.89	12,837.00
PROCTER & GAMBLE CO/THE	3.600% 03/25/2050 DD 03/25/20	\$ 941,260.00	\$ 994,841.49	800,000.00
PROCTER & GAMBLE CO/THE	3.550% 03/25/2040 DD 03/25/20	\$ 228,738.00	\$ 231,335.28	200,000.00
PROCTER & GAMBLE CO/THE	3.100% 08/15/2023 DD 08/13/13	\$ 803,932.50	\$ 779,669.47	750,000.00
PROCTER & GAMBLE CO/THE	3.000% 03/25/2030 DD 03/25/20	\$ 3,117,315.00	\$ 2,988,930.64	2,750,000.00
PROCTER & GAMBLE CO/THE	2.800% 03/25/2027 DD 03/25/20	\$ 356,487.52	\$ 344,732.81	326,000.00
PROCTER & GAMBLE CO/THE	1.000% 04/23/2026 DD 04/23/21	\$ 1,261,382.50	\$ 1,235,718.06	1,250,000.00
PROCTER & GAMBLE CO/THE	0.550% 10/29/2025 DD 10/29/20	\$ 984,120.00	\$ 975,585.90	1,000,000.00
PROCTER & GAMBLE CO/THE		\$ 46,017,996.67	\$ 85,077,140.10	520,095.00
PROG HOLDINGS INC		\$ 2,269,203.96	\$ 2,577,901.17	57,147.00
PROGRESS ENERGY INC	7.750% 03/01/2031 DD 02/22/01	\$ 705,545.00	\$ 696,621.74	500,000.00
PROGRESS ENERGY INC	6.000% 12/01/2039 DD 11/19/09	\$ 191,037.99	\$ 195,903.50	143,000.00
PROGRESS RESIDENTI SFR1 F 144A	5.061% 08/17/2035 DD 02/28/19	\$ 619,978.92	\$ 621,399.96	620,000.00
PROGRESS RESIDENTI SFR1 G 144A	4.028% 04/17/2037 DD 03/19/20	\$ 671,979.50	\$ 678,086.44	672,000.00
PROGRESS RESIDENTI SFR1 H 144A	5.268% 04/17/2037 DD 03/19/20	\$ 188,995.63	\$ 191,936.53	189,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.837% 05/17/2036 DD 04/25/19	\$ 216,995.26	\$ 217,700.11	217,000.00
PROGRESS RESIDENTI SFR2 H 144A	4.998% 04/19/2038 DD 04/08/21	\$ 629,985.26	\$ 636,710.00	630,000.00
PROGRESS RESIDENTI SFR3 F 144A	3.867% 09/17/2036 DD 08/22/19	\$ 566,984.07	\$ 569,215.44	567,000.00
PROGRESS RESIDENTI SFR3 G 144A	4.116% 09/17/2036 DD 08/22/19	\$ 412,632.14	\$ 425,845.38	424,000.00
PROGRESS RESIDENTI SFR3 H 144A	6.234% 10/17/2027 DD 10/08/20	\$ 419,998.19	\$ 415,522.72	420,000.00
PROGRESS RESIDENTI SFR4 F 144A	3.684% 10/17/2036 DD 10/03/19	\$ 1,958,938.88	\$ 1,973,134.19	1,959,000.00
PROGRESS RESIDENTI SFR6 F 144A	3.422% 07/17/2038 DD 07/09/21	\$ 461,983.45	\$ 453,433.83	462,000.00
PROGRESS RESIDENTI SFR6 G 144A	4.003% 07/17/2038 DD 07/09/21	\$ 230,993.28	\$ 228,851.84	231,000.00
PROGRESS RESIDENTI SFR8 F 144A	3.181% 10/17/2038 DD 09/09/21	\$ 303,997.45	\$ 296,356.38	304,000.00
PROGRESS RESIDENTI SFR8 G 144A	4.005% 10/17/2038 DD 09/09/21	\$ 764,981.72	\$ 757,345.33	765,000.00
PROGRESS SOFTWARE CORP		\$ 821,182.08	\$ 918,481.56	19,028.00
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	\$ 49,842.00	\$ 61,195.57	50,000.00
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	\$ 50,856.50	\$ 60,548.87	50,000.00
PROGRESSIVE CORP/THE	3.950% 03/26/2050 DD 03/26/20	\$ 451,936.00	\$ 483,519.16	400,000.00
PROGRESSIVE CORP/THE	3.700% 01/26/2045 DD 01/26/15	\$ 456,716.00	\$ 447,144.01	400,000.00
PROGRESSIVE CORP/THE	3.200% 03/26/2030 DD 03/26/20	\$ 1,104,680.00	\$ 1,078,865.14	1,000,000.00
PROGRESSIVE CORP/THE		\$ 5,198,214.99	\$ 12,896,227.45	125,633.00
PROGYNY INC		\$ 1,381,670.53	\$ 1,386,185.85	27,531.00
PROLOGIS INC		\$ 22,497,176.87	\$ 58,950,748.92	350,147.00
PROLOGIS LP	3.000% 04/15/2050 DD 02/18/20	\$ 458,798.95	\$ 448,060.15	435,000.00
PROLOGIS LP	2.250% 04/15/2030 DD 02/18/20	\$ 1,297,376.60	\$ 1,256,352.78	1,250,000.00
PROLOGIS LP	2.125% 10/15/2050 DD 08/20/20	\$ 448,927.47	\$ 430,965.05	503,000.00
PROLOGIS LP	2.125% 04/15/2027 DD 02/18/20	\$ 516,745.00	\$ 508,181.06	500,000.00
PROLOGIS LP	1.625% 03/15/2031 DD 02/19/21	\$ 465,870.00	\$ 476,462.37	500,000.00
PROLOGIS LP	1.250% 10/15/2030 DD 08/20/20	\$ 490,095.00	\$ 464,983.87	500,000.00
PROMETHEUS BIOSCIENCES INC		\$ 713,037.59	\$ 1,046,900.58	26,477.00
PROPETRO HOLDING CORP		\$ 869,049.31	\$ 665,512.20	82,162.00
PROS HOLDINGS INC		\$ 656,077.83	\$ 597,815.17	17,333.00
PROSPECT CAPITAL CORP	3.364% 11/15/2026 DD 05/27/21	\$ 691,327.00	\$ 698,841.07	700,000.00
PROSPERITY BANCSHARES INC		\$ 1,276,102.39	\$ 1,395,968.40	19,308.00
PROTAGONIST THERAPEUTICS INC		\$ 683,989.38	\$ 661,086.00	19,330.00
PROTHENA CORP PLC		\$ 970,346.84	\$ 961,620.40	19,466.00
PROTO LABS INC		\$ 2,026,697.57	\$ 1,247,188.80	24,288.00
PROVENTION BIO INC		\$ 450,701.65	\$ 309,869.94	55,137.00
PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	\$ 1,130,774.13	\$ 1,554,503.96	1,323,697.12
PROVIDENCE ST JOSEPH HEALTH OB	2.700% 10/01/2051 DD 10/01/21	\$ 195,164.00	\$ 193,301.84	200,000.00
PROVIDENT BANCORP INC		\$ 193,961.89	\$ 277,437.60	14,916.00
PROVIDENT FINANCIAL SERVICES I		\$ 1,753,744.03	\$ 1,749,991.88	72,254.00
PROVINCE OF ALBERTA CANADA	3.350% 11/01/2023 DD 11/01/18	\$ 2,675,330.50	\$ 2,613,013.83	2,500,000.00
PROVINCE OF ALBERTA CANADA	2.950% 01/23/2024 DD 01/23/19	\$ 531,735.00	\$ 520,692.28	500,000.00
PROVINCE OF ALBERTA CANADA	1.875% 11/13/2024 DD 11/13/19	\$ 1,047,230.00	\$ 1,022,485.32	1,000,000.00
PROVINCE OF ALBERTA CANADA	1.000% 05/20/2025 DD 05/20/20	\$ 1,008,217.00	\$ 991,036.39	1,000,000.00
PROVINCE OF BRITISH COLUMBIA C	1.750% 09/27/2024 DD 09/27/19	\$ 3,653,665.00	\$ 3,567,083.38	3,500,000.00
PROVINCE OF BRITISH COLUMBIA C	1.300% 01/29/2031 DD 01/29/21	\$ 474,842.46	\$ 480,906.20	500,000.00
PROVINCE OF MANITOBA CANADA	2.600% 04/16/2024 DD 04/16/19	\$ 1,057,970.00	\$ 1,036,400.00	1,000,000.00
PROVINCE OF MANITOBA CANADA	1.500% 10/25/2028 DD 10/25/21	\$ 990,630.00	\$ 987,356.22	1,000,000.00
PROVINCE OF ONTARIO CANADA	3.050% 01/29/2024 DD 01/29/19	\$ 2,662,380.00	\$ 2,610,401.70	2,500,000.00
PROVINCE OF ONTARIO CANADA	2.300% 06/15/2026 DD 06/20/19	\$ 1,061,334.00	\$ 1,037,155.67	1,000,000.00
PROVINCE OF ONTARIO CANADA	1.800% 10/14/2031 DD 10/14/21	\$ 988,447.00	\$ 994,372.90	1,000,000.00
PROVINCE OF ONTARIO CANADA	1.750% 01/24/2023 DD 01/24/20	\$ 1,799,542.50	\$ 1,771,191.59	1,750,000.00
PROVINCE OF ONTARIO CANADA	1.050% 05/21/2027 DD 05/21/20	\$ 739,342.50	\$ 731,532.95	750,000.00
PROVINCE OF ONTARIO CANADA	1.050% 04/14/2026 DD 04/14/21	\$ 1,251,693.50	\$ 1,232,771.20	1,250,000.00

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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>
PROVINCE OF ONTARIO CANADA	0.625% 01/21/2026 DD 01/21/21	\$ 984,857.00	\$ 971,854.99	1,000,000.00
PROVINCE OF QUEBEC CANADA	2.750% 04/12/2027 DD 04/12/17	\$ 544,305.00	\$ 530,621.44	500,000.00
PROVINCE OF QUEBEC CANADA	2.625% 02/13/2023 DD 02/13/13	\$ 1,047,020.00	\$ 1,023,063.25	1,000,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/20/2026 DD 04/20/16	\$ 1,071,320.00	\$ 1,047,608.77	1,000,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/09/2024 DD 04/09/19	\$ 1,054,330.00	\$ 1,035,546.94	1,000,000.00
PROVINCE OF QUEBEC CANADA	1.900% 04/21/2031 DD 04/21/21	\$ 500,215.00	\$ 503,093.12	500,000.00
PROVINCE OF QUEBEC CANADA	1.500% 02/11/2025 DD 02/11/20	\$ 776,235.00	\$ 759,555.00	750,000.00
PROVINCE OF QUEBEC CANADA	0.600% 07/23/2025 DD 07/23/20	\$ 2,737,085.00	\$ 2,687,275.75	2,750,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 09/15/2048 DD 09/18/18	\$ 1,770,045.00	\$ 1,680,415.82	1,500,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 06/15/2043 DD 11/19/12	\$ 1,418,950.20	\$ 1,831,294.71	1,760,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 05/15/2045 DD 05/18/15	\$ 1,097,610.00	\$ 1,067,244.45	1,000,000.00
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	\$ 41,179.60	\$ 49,610.80	40,000.00
PRUDENTIAL FINANCIAL INC	4.418% 03/27/2048 DD 03/27/18	\$ 226,936.68	\$ 232,420.49	188,000.00
PRUDENTIAL FINANCIAL INC	4.350% 02/25/2050 DD 02/25/19	\$ 736,814.00	\$ 748,426.26	600,000.00
PRUDENTIAL FINANCIAL INC	3.935% 12/07/2049 DD 12/07/17	\$ 793,681.00	\$ 816,534.24	700,000.00
PRUDENTIAL FINANCIAL INC	3.905% 12/07/2047 DD 12/07/17	\$ 43,153.74	\$ 48,765.62	42,000.00
PRUDENTIAL FINANCIAL INC	3.000% 03/10/2040 DD 03/10/20	\$ 401,536.00	\$ 409,912.07	400,000.00
PRUDENTIAL FINANCIAL INC	2.100% 03/10/2030 DD 03/10/20	\$ 1,051,796.85	\$ 1,036,405.36	1,035,000.00
PRUDENTIAL FINANCIAL INC		\$ 6,289,991.95	\$ 8,989,873.20	83,055.00
PRUDENTIAL PLC		\$ 15,685,670.00	\$ 13,633,895.05	789,800.00
PRUKSA HOLDING PCL		\$ 293,466.38	\$ 159,051.04	408,700.00
PS BUSINESS PARKS INC		\$ 1,541,084.44	\$ 1,875,771.45	10,185.00
PTC INC		\$ 1,414,441.57	\$ 2,741,866.80	22,632.00
PTC THERAPEUTICS INC		\$ 1,106,337.39	\$ 1,196,533.03	30,041.00
PUBLIC SERVICE CO OF COLORADO	3.700% 06/15/2028 DD 06/21/18	\$ 586,160.00	\$ 548,484.63	500,000.00
PUBLIC SERVICE CO OF COLORADO	1.875% 06/15/2031 DD 03/01/21	\$ 1,004,160.00	\$ 972,062.99	1,000,000.00
PUBLIC SERVICE CO OF NEW HAMPS	3.600% 07/01/2049 DD 06/28/19	\$ 589,925.00	\$ 560,082.61	500,000.00
PUBLIC SERVICE CO OF NEW HAMPS	2.200% 06/15/2031 DD 06/15/21	\$ 407,740.00	\$ 400,619.54	400,000.00
PUBLIC SERVICE CO OF OKLAHOMA	2.200% 08/15/2031 DD 08/13/21	\$ 300,654.00	\$ 294,619.62	300,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.950% 05/01/2042 DD 05/11/12	\$ 833,557.00	\$ 804,668.56	700,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.800% 03/01/2046 DD 03/03/16	\$ 229,576.00	\$ 229,665.94	200,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.200% 05/15/2029 DD 05/08/19	\$ 541,396.10	\$ 526,436.61	490,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.000% 03/01/2051 DD 03/04/21	\$ 513,925.00	\$ 513,936.10	500,000.00
PUBLIC SERVICE ELECTRIC AND GA	2.700% 05/01/2050 DD 05/08/20	\$ 366,140.00	\$ 386,217.36	400,000.00
PUBLIC SERVICE ELECTRIC AND GA	2.375% 05/15/2023 DD 05/10/13	\$ 412,671.60	\$ 402,936.66	396,000.00
PUBLIC SERVICE ELECTRIC AND GA	1.900% 08/15/2031 DD 08/19/21	\$ 298,944.00	\$ 291,909.03	300,000.00
PUBLIC SERVICE ELECTRIC AND GA	0.950% 03/15/2026 DD 03/04/21	\$ 1,001,000.00	\$ 979,116.76	1,000,000.00
PUBLIC SERVICE ENTERPRISE GROU	2.875% 06/15/2024 DD 06/05/19	\$ 137,126.40	\$ 132,531.11	128,000.00
PUBLIC SERVICE ENTERPRISE GROU	2.450% 11/15/2031 DD 11/08/21	\$ 489,435.00	\$ 494,071.33	500,000.00
PUBLIC SERVICE ENTERPRISE GROU	0.800% 08/15/2025 DD 08/14/20	\$ 548,762.50	\$ 535,454.30	550,000.00
PUBLIC SERVICE ENTERPRISE GROU		\$ 4,595,263.33	\$ 7,233,465.27	108,399.00
PUBLIC STORAGE	3.385% 05/01/2029 DD 04/12/19	\$ 279,887.50	\$ 272,330.54	250,000.00
PUBLIC STORAGE	2.250% 11/09/2031 DD 11/09/21	\$ 392,240.00	\$ 402,013.25	400,000.00
PUBLIC STORAGE	0.875% 02/15/2026 DD 01/19/21	\$ 498,175.00	\$ 487,077.27	500,000.00
PUBLIC STORAGE		\$ 19,087,927.90	\$ 29,357,638.24	78,379.00
PUGET ENERGY INC	3.650% 05/15/2025 DD 11/15/15	\$ 391,834.14	\$ 379,364.19	359,000.00
PUGET ENERGY INC	2.379% 06/15/2028 DD 06/14/21	\$ 302,976.00	\$ 295,283.12	300,000.00
PUGET SOUND ENERGY INC	4.223% 06/15/2048 DD 06/14/18	\$ 515,940.60	\$ 515,452.93	436,000.00
PULMONX CORP		\$ 457,368.18	\$ 365,181.09	11,387.00
PULSE BIOSCIENCES INC		\$ 128,259.24	\$ 91,570.23	6,183.00
PULTEGROUP INC	5.000% 01/15/2027 DD 07/29/16	\$ 75,539.20	\$ 72,691.20	64,000.00
PULTEGROUP INC		\$ 1,038,110.07	\$ 3,173,294.56	55,516.00
PUMA BIOTECHNOLOGY INC		\$ 166,393.81	\$ 42,809.28	14,082.00
PURE CYCLE CORP		\$ 131,044.15	\$ 141,006.80	9,658.00
PURE STORAGE INC		\$ 1,222,050.48	\$ 1,875,693.75	57,625.00
PURECYCLE TECHNOLOGIES INC		\$ 305,490.27	\$ 223,143.69	23,317.00
PURPLE INNOVATION INC		\$ 621,644.30	\$ 336,076.02	25,326.00
PVH CORP		\$ 1,433,035.41	\$ 1,635,904.35	15,339.00
PYXIS ONCOLOGY INC		\$ 81,039.00	\$ 104,587.98	9,534.00
PZENA INVESTMENT MANAGEMENT IN		\$ 78,645.01	\$ 70,579.91	7,453.00
Q TECHNOLOGY GROUP CO LTD	HK/01478	\$ 417,614.00	\$ 330,987.78	256,000.00
Q2 HOLDINGS INC		\$ 5,497,839.41	\$ 5,614,342.56	70,674.00
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048 DD 04/23/18	\$ 1,500,000.00	\$ 2,029,995.00	1,500,000.00
QATAR GOVERNMENT INTERNAT REGS	4.500% 01/20/2022	\$ 422,000.00	\$ 400,880.00	400,000.00
QCR HOLDINGS INC		\$ 619,506.94	\$ 812,728.00	14,513.00
QIAGEN NV		\$ 1,358,745.87	\$ 2,708,746.88	48,736.00
QORVO INC		\$ 2,158,396.86	\$ 3,726,460.92	23,828.00
QUAKER CHEMICAL CORP		\$ 1,306,913.38	\$ 1,359,524.98	5,891.00
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	\$ 654,736.25	\$ 735,326.66	555,000.00
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	\$ 79,575.90	\$ 93,251.39	75,000.00
QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	\$ 69,930.00	\$ 87,653.00	70,000.00
QUALCOMM INC	3.250% 05/20/2050 DD 05/08/20	\$ 310,497.00	\$ 329,509.31	300,000.00
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	\$ 2,731,800.00	\$ 2,697,599.70	2,500,000.00
QUALCOMM INC	2.150% 05/20/2030 DD 05/08/20	\$ 743,572.50	\$ 756,456.09	750,000.00
QUALCOMM INC	1.650% 05/20/2032 DD 11/20/20	\$ 286,206.00	\$ 283,689.63	300,000.00
QUALCOMM INC	1.300% 05/20/2028 DD 11/20/20	\$ 490,835.00	\$ 481,081.71	500,000.00
QUALCOMM INC		\$ 18,120,498.39	\$ 44,571,819.45	243,735.00
QUALYS INC		\$ 1,501,792.05	\$ 2,023,720.56	14,748.00
QUANEX BUILDING PRODUCTS CORP		\$ 669,776.76	\$ 795,363.66	32,097.00
QUANTA SERVICES INC	0.950% 10/01/2024 DD 09/23/21	\$ 500,175.00	\$ 494,574.48	500,000.00
QUANTA SERVICES INC		\$ 1,112,011.30	\$ 3,407,007.24	29,714.00
QUANTERIX CORP		\$ 626,364.77	\$ 566,379.20	13,358.00
QUANTUM CORP		\$ 333,350.14	\$ 302,689.20	54,835.00
QUANTUMSCAPE CORP		\$ 1,051,948.77	\$ 961,847.74	43,346.00
QUEST DIAGNOSTICS INC	4.200% 06/30/2029 DD 03/12/19	\$ 576,405.00	\$ 564,512.29	500,000.00
QUEST DIAGNOSTICS INC	2.950% 06/30/2030 DD 12/16/19	\$ 180,387.22	\$ 175,611.30	169,000.00

**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>
QUEST DIAGNOSTICS INC	2.800% 06/30/2031 DD 05/13/20	\$ 1,059,890.00	\$ 1,032,457.97	1,000,000.00
QUEST DIAGNOSTICS INC		\$ 2,200,087.98	\$ 4,532,515.98	26,198.00
QUICKSILVER INC		\$ 30,426.08	\$ 47,640.00	1,588.00
QUIDEL CORP		\$ 1,658,388.50	\$ 1,028,218.83	7,617.00
QUINSTREET INC		\$ 334,266.00	\$ 396,560.19	21,801.00
QUOTIENT LTD		\$ 128,877.85	\$ 89,336.87	34,493.00
QUOTIENT TECHNOLOGY INC		\$ 316,042.84	\$ 289,617.44	39,032.00
QRATE RETAIL INC	PFD 8.000% CUMULATIVE	\$ 177.97	\$ 98.06	0.95
QRATE RETAIL INC		\$ 837,056.99	\$ 565,219.60	74,371.00
R1 RCM INC		\$ 976,918.30	\$ 1,304,833.10	51,190.00
RACKSPACE TECHNOLOGY INC		\$ 510,537.19	\$ 421,314.66	31,278.00
RADIAN GROUP INC		\$ 3,158,250.11	\$ 3,576,569.45	169,265.00
RADIANT LOGISTICS INC		\$ 189,199.10	\$ 273,637.44	37,536.00
RADIANT OPTO-ELECTRONICS CORP		\$ 1,132,857.77	\$ 1,149,925.91	315,000.00
RADIUS GLOBAL INFRASTRUCTURE I		\$ 874,997.87	\$ 910,583.80	56,558.00
RADIUS HEALTH INC		\$ 1,604,176.96	\$ 363,293.08	52,499.00
RADNET INC		\$ 528,509.30	\$ 592,233.59	19,669.00
RAFAEL HOLDINGS INC		\$ 169,887.29	\$ 22,220.70	4,357.00
RAIN THERAPEUTICS INC		\$ 146,500.40	\$ 135,278.64	10,503.00
RALI SERIES 2007-Q04 T Q04 A1A	VAR RT 05/25/2047 DD 05/30/07	\$ 232,584.80	\$ 241,221.48	248,753.79
RALLYBIO CORP		\$ 59,719.97	\$ 42,586.56	4,464.00
RALPH LAUREN CORP		\$ 1,280,307.78	\$ 1,217,126.40	10,240.00
RAMBUS INC		\$ 1,756,807.67	\$ 3,027,522.68	103,012.00
RANDSTAD NV		\$ 1,598,970.21	\$ 1,938,193.05	28,387.00
RANGE RESOURCES CORP		\$ 2,300,135.49	\$ 4,067,165.64	228,108.00
RANGER OIL CORP		\$ 522,638.62	\$ 542,034.20	20,135.00
RANPAK HOLDINGS CORP		\$ 581,182.54	\$ 1,235,329.76	32,872.00
RAPID MICRO BIOSYSTEMS INC		\$ 95,553.35	\$ 53,732.00	5,050.00
RAPID7 INC		\$ 6,430,217.88	\$ 17,725,290.90	150,610.00
RAPT THERAPEUTICS INC		\$ 274,452.93	\$ 335,675.47	9,139.00
RASC SERIES 2005-KS11 KS11 M3	VAR RT 12/25/2035 DD 11/29/05	\$ 543,192.29	\$ 568,531.40	571,030.00
RAYMOND JAMES FINANCIAL INC		\$ 1,656,113.02	\$ 3,983,821.80	39,679.50
RAYONIER ADVANCED MATERIALS INC		\$ 653,241.07	\$ 338,317.50	59,250.00
RAYONIER INC		\$ 976,905.01	\$ 1,268,111.20	31,420.00
RAYONIER LP	2.750% 05/17/2031 DD 05/17/21	\$ 507,470.00	\$ 498,841.39	500,000.00
RAYTHEON TECHNOLOGIES CORP	7.200% 08/15/2027 DD 08/15/20	\$ 34,954.25	\$ 31,201.90	25,000.00
RAYTHEON TECHNOLOGIES CORP	4.875% 10/15/2040 DD 10/15/20	\$ 512,448.00	\$ 505,054.63	400,000.00
RAYTHEON TECHNOLOGIES CORP	4.625% 11/16/2048 DD 08/16/18	\$ 92,270.70	\$ 115,291.76	90,000.00
RAYTHEON TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	\$ 2,100,430.00	\$ 2,163,384.32	1,750,000.00
RAYTHEON TECHNOLOGIES CORP	4.450% 11/16/2038 DD 08/16/18	\$ 894,172.50	\$ 903,898.75	750,000.00
RAYTHEON TECHNOLOGIES CORP	4.350% 04/15/2047 DD 10/15/20	\$ 513,986.20	\$ 527,342.49	434,000.00
RAYTHEON TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15	\$ 532,359.60	\$ 652,620.43	560,000.00
RAYTHEON TECHNOLOGIES CORP	4.125% 11/16/2028 DD 08/16/18	\$ 594,758.05	\$ 576,049.47	515,000.00
RAYTHEON TECHNOLOGIES CORP	3.950% 08/16/2025 DD 08/16/18	\$ 2,645,142.50	\$ 2,575,262.61	2,375,000.00
RAYTHEON TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	\$ 321,783.60	\$ 367,625.93	330,000.00
RAYTHEON TECHNOLOGIES CORP	3.500% 03/15/2027 DD 09/15/20	\$ 1,486,836.25	\$ 1,429,976.95	1,335,000.00
RAYTHEON TECHNOLOGIES CORP	3.125% 07/01/2050 DD 05/18/20	\$ 775,337.50	\$ 765,951.07	750,000.00
RAYTHEON TECHNOLOGIES CORP	3.125% 05/04/2027 DD 05/04/17	\$ 1,077,600.00	\$ 1,061,720.73	1,000,000.00
RAYTHEON TECHNOLOGIES CORP	2.650% 11/01/2026 DD 11/01/16	\$ 18,975.20	\$ 20,851.50	20,000.00
RAYTHEON TECHNOLOGIES CORP	2.375% 03/15/2032 DD 11/16/21	\$ 296,346.00	\$ 299,674.22	300,000.00
RAYTHEON TECHNOLOGIES CORP	2.250% 07/01/2030 DD 05/18/20	\$ 252,657.50	\$ 249,289.50	250,000.00
RAYTHEON TECHNOLOGIES CORP	1.900% 09/01/2031 DD 08/10/21	\$ 488,130.00	\$ 482,429.25	500,000.00
RAYTHEON TECHNOLOGIES CORP		\$ 18,198,847.07	\$ 28,051,880.59	325,957.25
RBB BANCORP		\$ 332,382.01	\$ 337,534.60	12,883.00
RBC BEARINGS INC		\$ 4,987,316.70	\$ 4,978,358.53	24,649.00
RCI HOSPITALITY HOLDINGS INC		\$ 215,688.38	\$ 285,430.20	3,665.00
RE/MAX HOLDINGS INC		\$ 721,497.57	\$ 542,203.67	17,783.00
READY CAPITAL CORP		\$ 902,503.94	\$ 882,063.42	56,434.00
REALOGY GROUP LLC / REALO 144A	7.625% 06/15/2025 DD 06/16/20	\$ 130,000.00	\$ 137,800.00	130,000.00
REALOGY GROUP LLC / REALO 144A	5.750% 01/15/2029 DD 01/11/21	\$ 160,000.00	\$ 164,000.00	160,000.00
REALOGY HOLDINGS CORP		\$ 1,228,219.73	\$ 1,844,208.29	109,709.00
REALREAL INC/THE		\$ 465,301.33	\$ 399,488.49	34,409.00
REALTY INCOME CORP	4.875% 06/01/2026 DD 06/01/21	\$ 574,555.00	\$ 562,533.45	500,000.00
REALTY INCOME CORP	3.950% 08/15/2027 DD 08/15/21	\$ 169,023.00	\$ 166,313.82	150,000.00
REALTY INCOME CORP	3.875% 07/15/2024 DD 06/25/14	\$ 256,971.78	\$ 248,221.15	234,000.00
REALTY INCOME CORP	3.250% 01/15/2031 DD 05/08/20	\$ 826,932.50	\$ 806,446.98	750,000.00
REALTY INCOME CORP	3.000% 01/15/2027 DD 10/12/16	\$ 534,520.00	\$ 527,467.79	500,000.00
REALTY INCOME CORP	2.200% 06/15/2028 DD 06/15/21	\$ 1,031,490.00	\$ 1,009,355.96	1,000,000.00
REALTY INCOME CORP	1.800% 03/15/2033 DD 12/14/20	\$ 440,877.86	\$ 433,760.47	463,000.00
REALTY INCOME CORP	0.750% 03/15/2026 DD 12/14/20	\$ 978,750.00	\$ 959,969.10	1,000,000.00
REALTY INCOME CORP		\$ 12,591,411.41	\$ 13,984,820.14	195,346.00
REATA PHARMACEUTICALS INC		\$ 6,432,875.16	\$ 1,472,527.17	55,841.00
RECURSION PHARMACEUTICALS INC		\$ 1,396,219.75	\$ 1,191,888.27	69,579.00
RED RIVER BANCSHARES INC		\$ 227,191.39	\$ 231,548.00	4,328.00
RED ROBIN GOURMET BURGERS INC		\$ 178,070.98	\$ 113,213.97	6,849.00
RED ROCK RESORTS INC		\$ 1,085,506.91	\$ 1,464,366.20	26,620.00
REDFIN CORP		\$ 2,026,800.51	\$ 1,702,673.28	44,352.00
REDWOOD TRUST INC		\$ 1,517,876.37	\$ 1,428,978.22	108,338.00
REGAL REXNORD CORP		\$ 1,514,832.38	\$ 2,477,434.50	14,557.73
REGENCY CENTERS CORP		\$ 2,196,064.49	\$ 2,731,889.60	36,256.00
REGENCY CENTERS LP	3.600% 02/01/2027 DD 01/26/17	\$ 548,980.00	\$ 538,864.41	500,000.00
REGENCY CENTERS LP	2.950% 09/15/2029 DD 08/20/19	\$ 101,767.00	\$ 103,760.48	100,000.00
REGENERON PHARMACEUTICALS INC	2.800% 09/15/2050 DD 08/12/20	\$ 177,162.00	\$ 187,414.24	200,000.00
REGENERON PHARMACEUTICALS INC	1.750% 09/15/2030 DD 08/12/20	\$ 237,757.50	\$ 236,412.94	250,000.00
REGENERON PHARMACEUTICALS INC		\$ 7,504,967.35	\$ 13,614,939.68	21,559.00
REGENXBIO INC		\$ 933,868.36	\$ 877,406.40	26,832.00

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REGIONAL MANAGEMENT CORP		\$ 224,235.41	\$ 338,956.54	5,899.00
REGIONS FINANCIAL CORP	1.800% 08/12/2028 DD 08/12/21	\$ 298,830.00	\$ 293,467.41	300,000.00
REGIONS FINANCIAL CORP		\$ 2,015,553.80	\$ 4,503,967.20	206,604.00
REGIS CORP		\$ 107,113.60	\$ 21,495.96	12,354.00
REGL TRANSPRTN DIST CO SALES T	5.844% 11/01/2050 DD 11/23/10	\$ 1,168,608.60	\$ 1,107,799.20	720,000.00
REINSURANCE GROUP OF AMERICA I	3.150% 06/15/2030 DD 06/09/20	\$ 519,890.00	\$ 520,798.29	500,000.00
REINSURANCE GROUP OF AMERICA I		\$ 1,308,208.49	\$ 1,604,685.44	14,656.00
REKOR SYSTEMS INC		\$ 181,183.90	\$ 128,805.75	19,665.00
RELAY THERAPEUTICS INC		\$ 1,110,569.05	\$ 1,053,660.10	34,310.00
RELIANCE STEEL & ALUMINUM CO	4.500% 04/15/2023 DD 04/12/13	\$ 526,660.00	\$ 517,552.51	500,000.00
RELIANCE STEEL & ALUMINUM CO	1.300% 08/15/2025 DD 08/03/20	\$ 500,875.00	\$ 491,981.11	500,000.00
RELIANCE STEEL & ALUMINUM CO		\$ 1,122,404.71	\$ 2,218,520.72	13,676.00
RELIANT BANCORP INC		\$ 367,755.35	\$ 516,489.50	14,549.00
RELMADA THERAPEUTICS INC		\$ 184,444.77	\$ 149,621.73	6,641.00
RELX CAPITAL INC	4.000% 03/18/2029 DD 03/18/19	\$ 611,433.57	\$ 595,603.16	537,000.00
REMITLY GLOBAL INC		\$ 120,797.70	\$ 129,596.70	6,285.00
RENAISSANCERE HOLDINGS LTD	3.600% 04/15/2029 DD 04/02/19	\$ 558,090.00	\$ 542,928.98	500,000.00
RENAISSANCERE HOLDINGS LTD		\$ 1,340,897.51	\$ 1,707,015.73	10,081.00
RENASANT CORP		\$ 1,977,951.27	\$ 1,981,179.75	52,205.00
RENEO PHARMACEUTICALS INC		\$ 35,667.09	\$ 36,004.05	4,211.00
RENEWABLE ENERGY GROUP INC		\$ 1,391,064.31	\$ 1,810,363.08	42,657.00
RENT THE RUNWAY INC		\$ 83,540.16	\$ 78,802.35	9,669.00
RENT-A-CENTER INC/TX		\$ 1,619,473.53	\$ 1,492,939.08	31,077.00
REPAY HOLDINGS CORP		\$ 1,463,995.86	\$ 1,152,179.28	63,064.00
REPLIGEN CORP		\$ 1,729,460.73	\$ 3,112,399.68	11,752.00
REPLIMUNE GROUP INC		\$ 5,632,505.46	\$ 7,086,541.60	261,496.00
REPUBLIC BANCORP INC/KY		\$ 379,595.25	\$ 459,644.44	9,041.00
REPUBLIC FIRST BANCORP INC		\$ 209,312.96	\$ 160,741.20	43,210.00
REPUBLIC OF ITALY GOVERNMENT I	6.875% 09/27/2023 DD 09/27/93	\$ 866,160.00	\$ 823,147.49	750,000.00
REPUBLIC OF ITALY GOVERNMENT I	4.000% 10/17/2049 DD 10/17/19	\$ 1,663,932.00	\$ 1,755,035.81	1,600,000.00
REPUBLIC OF ITALY GOVERNMENT I	2.875% 10/17/2029 DD 10/17/19	\$ 1,156,244.00	\$ 1,225,712.37	1,200,000.00
REPUBLIC OF ITALY GOVERNMENT I	2.375% 10/17/2024 DD 10/17/19	\$ 785,880.00	\$ 768,304.94	750,000.00
REPUBLIC OF ITALY GOVERNMENT I	1.250% 02/17/2026 DD 11/24/20	\$ 1,472,820.00	\$ 1,460,649.17	1,500,000.00
REPUBLIC OF ITALY GOVERNMENT I	0.875% 05/06/2024 DD 05/06/21	\$ 1,499,220.00	\$ 1,483,117.49	1,500,000.00
REPUBLIC OF POLAND GOVERNMENT	4.000% 01/22/2024 DD 01/22/14	\$ 4,882,380.00	\$ 4,757,571.00	4,500,000.00
REPUBLIC OF SOUTH AFRICA GOVER	8.000% 01/31/2030	\$ 678,458.63	\$ 635,601.38	11,000,000.00
REPUBLIC SERVICES INC	4.750% 05/15/2023 DD 05/09/11	\$ 271,435.00	\$ 260,606.31	250,000.00
REPUBLIC SERVICES INC	2.500% 08/15/2024 DD 08/07/19	\$ 2,101,860.00	\$ 2,058,128.48	2,000,000.00
REPUBLIC SERVICES INC	2.375% 03/15/2033 DD 11/08/21	\$ 293,805.00	\$ 298,585.72	300,000.00
REPUBLIC SERVICES INC	2.300% 03/01/2030 DD 02/27/20	\$ 972,875.00	\$ 1,002,530.84	1,000,000.00
REPUBLIC SERVICES INC	1.750% 02/15/2032 DD 11/24/20	\$ 477,345.00	\$ 471,100.80	500,000.00
REPUBLIC SERVICES INC		\$ 2,401,796.81	\$ 6,297,143.65	45,157.00
RESIDEO TECHNOLOGIES INC		\$ 2,395,978.94	\$ 3,347,718.30	128,610.00
RESMED INC		\$ 2,650,846.43	\$ 8,055,083.52	30,924.00
RESOURCES CONNECTION INC		\$ 490,350.76	\$ 555,894.40	31,160.00
RETAIL OPPORTUNITY INVESTMENTS		\$ 2,125,038.30	\$ 2,273,325.60	115,986.00
RETAIL VALUE INC		\$ 487,717.58	\$ 107,496.48	16,744.00
RETRACTABLE TECHNOLOGIES INC		\$ 77,736.35	\$ 52,945.20	7,640.00
REV GROUP INC		\$ 408,190.80	\$ 355,872.50	25,150.00
REVANCE THERAPEUTICS INC		\$ 786,318.44	\$ 495,622.08	30,369.00
REVLON 7/16 COV-LITE TLB		\$ 936,264.70	\$ 708,318.54	1,221,238.87
REVLON INC		\$ 93,307.41	\$ 74,084.22	6,533.00
REVOLUTION MEDICINES INC		\$ 1,585,796.67	\$ 1,312,313.46	52,138.00
REVOLVE GROUP INC		\$ 1,463,402.54	\$ 1,255,800.36	22,409.00
REX AMERICAN RESOURCES CORP		\$ 432,669.11	\$ 488,352.00	5,087.00
REXFORD INDUSTRIAL REALTY INC	PFD 5.875% CUMULATIVE	\$ 746,852.22	\$ 780,000.00	30,000.00
REXFORD INDUSTRIAL REALTY INC		\$ 6,904,877.75	\$ 11,334,960.28	139,748.00
REYNOLDS AMERICAN INC	5.850% 08/15/2045 DD 06/12/15	\$ 349,140.00	\$ 364,512.51	300,000.00
REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	\$ 759,896.15	\$ 947,943.86	800,000.00
REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	\$ 104,065.00	\$ 106,156.79	100,000.00
REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	\$ 693,904.00	\$ 669,596.73	620,000.00
REYNOLDS CONSUMER PRODUCTS INC		\$ 285,805.95	\$ 321,033.60	10,224.00
RH		\$ 2,605,933.72	\$ 2,047,826.74	3,821.00
RHYTHM PHARMACEUTICALS INC		\$ 757,729.88	\$ 420,297.72	42,114.00
RIBBON COMMUNICATIONS INC		\$ 411,277.92	\$ 407,352.55	67,331.00
RICHTER GEDEON NYRT		\$ 1,054,640.78	\$ 1,194,180.34	44,359.00
RIGEL PHARMACEUTICALS INC		\$ 258,351.04	\$ 198,932.85	75,069.00
RILEY EXPLORATION PERMIAN INC		\$ 68,385.67	\$ 39,721.92	2,056.00
RIMINI STREET INC		\$ 159,632.31	\$ 114,426.99	19,167.00
RINGCENTRAL INC		\$ 2,156,108.80	\$ 3,235,347.15	17,269.00
RIO TINTO FINANCE USA LTD	7.125% 07/15/2028 DD 06/27/08	\$ 368,685.96	\$ 350,683.26	269,000.00
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	\$ 1,385,090.60	\$ 1,516,665.73	1,140,000.00
RIO TINTO FINANCE USA PLC	4.125% 08/21/2042 DD 08/21/12	\$ 345,747.00	\$ 358,688.50	300,000.00
RIOT BLOCKCHAIN INC		\$ 4,188,432.23	\$ 2,867,529.28	128,416.00
RITE AID CORP		\$ 1,495,687.61	\$ 777,953.02	52,958.00
RIVIAN AUTOMOTIVE INC		\$ 3,007,694.50	\$ 3,192,096.65	30,785.00
RLI CORP		\$ 1,846,930.19	\$ 2,095,261.10	18,691.00
RLJ LODGING TRUST	PFD 1.950% CUMULATIVE	\$ 685,950.00	\$ 773,644.00	26,900.00
RLJ LODGING TRUST		\$ 2,838,001.20	\$ 2,190,715.38	157,266.00
RMR GROUP INC/THE		\$ 538,182.78	\$ 479,520.36	13,827.00
ROBECO RIVER ROAD FUND LTD		\$ 36,259.00	\$ 21,606.57	36.26
ROBERT HALF INTERNATIONAL INC		\$ 1,057,911.17	\$ 2,630,310.72	23,586.00
ROBINSONS LAND CORP		\$ 486,520.47	\$ 370,689.81	984,500.00
ROBLOX CORP		\$ 12,627,090.65	\$ 12,895,000.00	125,000.00
ROCHE HOLDING AG		\$ 8,643,849.07	\$ 14,229,512.15	34,200.00
ROCKEFELLER FOUNDATION/THE	2.492% 10/01/2050 DD 10/15/20	\$ 189,482.00	\$ 196,681.26	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>
ROCKET COS INC		\$ 553,848.19	\$ 363,930.00	25,995.00
ROCKET PHARMACEUTICALS INC		\$ 512,194.46	\$ 381,457.42	17,474.00
ROCKWELL AUTOMATION INC	3.500% 03/01/2029 DD 03/01/19	\$ 394,516.58	\$ 382,537.77	349,000.00
ROCKWELL AUTOMATION INC		\$ 3,243,010.63	\$ 8,703,807.50	24,950.00
ROCKY BRANDS INC		\$ 236,080.82	\$ 255,317.00	6,415.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	\$ 1,779,813.45	\$ 2,023,357.68	1,640,000.00
ROGERS COMMUNICATIONS INC	4.350% 05/01/2049 DD 04/30/19	\$ 234,192.00	\$ 231,764.78	200,000.00
ROGERS COMMUNICATIONS INC	4.300% 02/15/2048 DD 02/08/18	\$ 44,512.20	\$ 51,421.41	45,000.00
ROGERS COMMUNICATIONS INC	3.625% 12/15/2025 DD 12/08/15	\$ 227,362.08	\$ 216,887.65	204,000.00
ROGERS CORP		\$ 1,590,594.80	\$ 2,528,799.00	9,263.00
ROKU INC		\$ 3,833,897.09	\$ 5,710,705.00	25,025.00
ROLLINS INC		\$ 849,312.52	\$ 1,721,002.47	50,307.00
ROMEO POWER INC		\$ 386,761.30	\$ 264,661.50	72,510.00
ROPER TECHNOLOGIES INC	4.200% 09/15/2028 DD 08/28/18	\$ 340,875.45	\$ 331,164.43	295,000.00
ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	\$ 170,440.50	\$ 164,317.09	150,000.00
ROPER TECHNOLOGIES INC	1.750% 02/15/2031 DD 09/01/20	\$ 1,252,776.00	\$ 1,220,703.04	1,300,000.00
ROPER TECHNOLOGIES INC	1.400% 09/15/2027 DD 09/01/20	\$ 1,118,202.00	\$ 1,115,876.26	1,150,000.00
ROPER TECHNOLOGIES INC	1.000% 09/15/2025 DD 09/01/20	\$ 1,008,290.00	\$ 977,017.01	1,000,000.00
ROPER TECHNOLOGIES INC		\$ 4,617,906.20	\$ 11,090,459.28	22,548.00
ROSS STORES INC		\$ 4,231,819.06	\$ 8,603,569.80	75,285.00
ROYAL BANK OF CANADA	3.700% 10/05/2023 DD 10/05/18	\$ 1,073,270.00	\$ 1,048,921.98	1,000,000.00
ROYAL BANK OF CANADA	2.300% 11/03/2031 DD 10/29/21	\$ 741,825.00	\$ 753,492.94	750,000.00
ROYAL BANK OF CANADA	2.250% 11/01/2024 DD 10/24/19	\$ 655,042.40	\$ 636,408.60	620,000.00
ROYAL BANK OF CANADA	1.950% 01/17/2023 DD 01/17/20	\$ 104,448.14	\$ 102,355.41	101,000.00
ROYAL BANK OF CANADA	1.600% 04/17/2023 DD 04/17/20	\$ 2,022,470.00	\$ 2,022,441.88	2,000,000.00
ROYAL BANK OF CANADA	1.400% 11/02/2026 DD 10/07/21	\$ 395,376.00	\$ 394,663.75	400,000.00
ROYAL BANK OF CANADA	1.200% 04/27/2026 DD 04/27/21	\$ 1,256,750.00	\$ 1,227,836.21	1,250,000.00
ROYAL BANK OF CANADA	1.150% 07/14/2026 DD 07/14/21	\$ 500,145.00	\$ 489,068.73	500,000.00
ROYAL BANK OF CANADA	1.150% 06/10/2025 DD 06/10/20	\$ 500,790.00	\$ 495,678.76	500,000.00
ROYAL BANK OF CANADA	0.875% 01/20/2026 DD 01/19/21	\$ 992,035.00	\$ 972,975.16	1,000,000.00
ROYAL BANK OF CANADA	0.750% 10/07/2024 DD 10/07/21	\$ 396,776.00	\$ 395,944.54	400,000.00
ROYAL BANK OF CANADA	0.500% 10/26/2023 DD 10/26/20	\$ 2,005,350.00	\$ 1,987,950.92	2,000,000.00
ROYAL CARIBBEAN CRUISES LTD		\$ 3,105,558.73	\$ 3,621,759.30	47,097.00
ROYAL GOLD INC		\$ 1,112,188.09	\$ 1,491,036.12	14,172.00
ROYALTY PHARMA PLC	3.550% 09/02/2050 DD 03/02/21	\$ 195,184.00	\$ 198,293.81	200,000.00
ROYALTY PHARMA PLC	3.350% 09/02/2051 DD 07/26/21	\$ 390,188.00	\$ 382,614.57	400,000.00
ROYALTY PHARMA PLC	3.300% 09/02/2040 DD 03/02/21	\$ 200,816.00	\$ 199,423.56	200,000.00
ROYALTY PHARMA PLC	2.200% 09/02/2030 DD 03/02/21	\$ 490,260.00	\$ 483,969.86	500,000.00
ROYALTY PHARMA PLC	2.150% 09/02/2031 DD 07/26/21	\$ 483,700.00	\$ 472,329.38	500,000.00
ROYALTY PHARMA PLC	1.750% 09/02/2027 DD 03/02/21	\$ 351,540.00	\$ 343,866.47	350,000.00
ROYALTY PHARMA PLC	1.200% 09/02/2025 DD 03/02/21	\$ 495,790.00	\$ 489,451.55	500,000.00
ROYALTY PHARMA PLC		\$ 2,984,137.12	\$ 2,782,765.35	69,831.00
RPC INC		\$ 378,895.26	\$ 293,524.62	64,653.00
RPM INTERNATIONAL INC	3.750% 03/15/2027 DD 03/02/17	\$ 552,550.00	\$ 544,285.23	500,000.00
RPM INTERNATIONAL INC		\$ 1,182,211.73	\$ 2,873,147.00	28,447.00
RPT REALTY		\$ 3,294,736.61	\$ 3,247,620.36	242,722.00
RR DONNELLEY & SONS CO		\$ 402,219.84	\$ 759,836.06	67,481.00
RUBIUS THERAPEUTICS INC		\$ 393,087.27	\$ 192,060.88	19,841.00
RUSH ENTERPRISES INC		\$ 1,257,400.57	\$ 2,240,288.96	40,264.00
RUSH ENTERPRISES INC		\$ 184,004.52	\$ 336,017.22	6,226.00
RUSH STREET INTERACTIVE INC		\$ 324,781.37	\$ 387,403.50	23,479.00
RUTH'S HOSPITALITY GROUP INC		\$ 278,633.15	\$ 292,967.80	14,722.00
RWJ BARNABAS HEALTH INC	3.477% 07/01/2049 DD 10/30/19	\$ 340,490.70	\$ 367,827.35	330,000.00
RXSIGHT INC		\$ 52,723.83	\$ 46,777.50	4,158.00
RYDER SYSTEM INC	4.625% 06/01/2025 DD 04/06/20	\$ 565,330.00	\$ 548,640.78	500,000.00
RYDER SYSTEM INC	3.750% 06/09/2023 DD 06/19/18	\$ 791,662.50	\$ 777,790.91	750,000.00
RYDER SYSTEM INC	3.650% 03/18/2024 DD 02/27/19	\$ 537,115.00	\$ 525,854.98	500,000.00
RYDER SYSTEM INC	3.350% 09/01/2025 DD 05/07/20	\$ 1,084,595.00	\$ 1,056,522.20	1,000,000.00
RYDER SYSTEM INC		\$ 687,399.11	\$ 855,046.39	10,373.00
RYERSON HOLDING CORP		\$ 160,212.66	\$ 269,669.60	10,352.00
RYMAN HOSPITALITY PROPERTIES	5/17 COV-LITE TLB	\$ 313,702.71	\$ 309,232.44	313,702.71
RYMAN HOSPITALITY PROPERTIES I		\$ 3,876,322.92	\$ 4,789,552.68	52,083.00
S&P GLOBAL INC	2.950% 01/22/2027 DD 01/22/17	\$ 555,094.20	\$ 538,470.38	510,000.00
S&P GLOBAL INC	2.300% 08/15/2060 DD 08/13/20	\$ 480,718.00	\$ 475,515.13	550,000.00
S&P GLOBAL INC		\$ 7,625,099.13	\$ 24,438,895.05	51,785.00
S&T BANCORP INC		\$ 1,224,286.94	\$ 1,164,790.08	36,954.00
SABINE PASS LIQUEFACTION LLC	VAR RT 04/15/2023 DD 10/15/13	\$ 348,788.22	\$ 333,642.14	319,000.00
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	\$ 4,260,061.00	\$ 4,143,553.46	3,810,000.00
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	\$ 705,635.40	\$ 688,338.69	620,000.00
SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	\$ 485,060.16	\$ 467,241.07	416,000.00
SABINE PASS LIQUEFACTION LLC	4.500% 05/15/2030 DD 11/15/20	\$ 2,264,150.00	\$ 2,256,045.86	2,000,000.00
SABRA HEALTH CARE LP	3.200% 12/01/2031 DD 09/30/21	\$ 391,060.00	\$ 390,896.24	400,000.00
SABRA HEALTH CARE REIT INC		\$ 8,965,351.82	\$ 6,620,802.74	488,981.00
SABRE CORP		\$ 1,492,942.05	\$ 538,464.15	62,685.00
SAFE BULKERS INC		\$ 210,456.30	\$ 239,802.16	63,608.00
SAFEHOLD INC		\$ 810,143.96	\$ 1,006,668.95	12,607.00
SAFEHOLD OPERATING PARTNERSHIP	2.800% 06/15/2031 DD 05/07/21	\$ 399,360.00	\$ 394,640.05	400,000.00
SAFETY INSURANCE GROUP INC		\$ 1,058,636.14	\$ 1,170,693.04	13,768.00
SAGE THERAPEUTICS INC		\$ 1,653,090.13	\$ 469,131.12	11,028.00
SAIA INC		\$ 2,444,509.82	\$ 3,896,066.80	11,560.00
SAILPOINT TECHNOLOGIES HOLDING		\$ 6,629,379.25	\$ 10,088,316.30	208,695.00
SALESFORCE.COM INC	3.700% 04/11/2028 DD 04/11/18	\$ 1,714,740.00	\$ 1,664,447.54	1,500,000.00
SALESFORCE.COM INC	3.050% 07/15/2061 DD 07/12/21	\$ 1,102,909.50	\$ 1,079,896.13	1,050,000.00
SALESFORCE.COM INC	2.700% 07/15/2041 DD 07/12/21	\$ 510,690.00	\$ 499,360.86	500,000.00
SALESFORCE.COM INC	1.950% 07/15/2031 DD 07/12/21	\$ 508,940.00	\$ 495,321.03	500,000.00
SALESFORCE.COM INC	0.625% 07/15/2024 DD 07/12/21	\$ 2,004,920.00	\$ 1,981,382.30	2,000,000.00

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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>
SALESFORCE.COM INC		\$ 23,439,039.55	\$ 51,359,673.00	202,100.00
SALLY BEAUTY HOLDINGS INC		\$ 839,079.18	\$ 889,882.76	48,206.00
SAMCHULLY CO LTD		\$ 966,490.26	\$ 887,644.24	11,621.00
SAN ANTONIO TX ELEC & GAS REVE	5.985% 02/01/2039 DD 06/12/09	\$ 728,737.50	\$ 740,806.50	525,000.00
SAN DIEGO CNTY CA WTR AUTH FIN	6.138% 05/01/2049 DD 02/04/10	\$ 244,783.00	\$ 255,697.00	170,000.00
SAN DIEGO GAS & ELECTRIC CO	4.500% 08/15/2040 DD 08/26/10	\$ 870,019.00	\$ 849,235.79	700,000.00
SAN DIEGO GAS & ELECTRIC CO	3.600% 09/01/2023 DD 09/09/13	\$ 102,334.00	\$ 103,299.15	100,000.00
SAN DIEGO GAS & ELECTRIC CO	3.320% 04/15/2050 DD 04/07/20	\$ 699,069.00	\$ 736,667.82	700,000.00
SAN DIEGO GAS & ELECTRIC CO	1.700% 10/01/2030 DD 09/28/20	\$ 478,260.00	\$ 478,442.88	500,000.00
SAN FRANCISCO CA CITY & CNTY P	2.825% 11/01/2041 DD 10/21/20	\$ 807,647.25	\$ 768,585.65	785,000.00
SAN JOSE CA REDEV AGY SUCCESSO	3.375% 08/01/2034 DD 12/21/17	\$ 1,069,760.00	\$ 1,050,000.00	1,000,000.00
SANA BIOTECHNOLOGY INC		\$ 914,112.49	\$ 623,457.00	40,275.00
SANDERSON FARMS INC		\$ 1,678,537.58	\$ 1,981,117.44	10,368.00
SANDS CHINA LTD	5.400% 08/08/2028 DD 08/09/18	\$ 3,715,193.00	\$ 3,444,544.00	3,200,000.00
SANDS CHINA LTD	5.125% 08/08/2025 DD 08/09/18	\$ 1,566,686.00	\$ 1,468,684.03	1,400,000.00
SANDS CHINA LTD	4.375% 06/18/2030 DD 12/18/20	\$ 418,400.00	\$ 407,520.00	400,000.00
SANDS CHINA LTD	3.800% 01/08/2026 DD 01/08/21	\$ 429,132.00	\$ 402,056.00	400,000.00
SANDS CHINA LTD 144A	3.250% 08/08/2031 DD 09/23/21	\$ 484,375.00	\$ 469,780.00	500,000.00
SANDS CHINA LTD 144A	2.850% 03/08/2029 DD 09/23/21	\$ 481,090.00	\$ 470,520.00	500,000.00
SANDY SPRING BANCORP INC		\$ 1,599,665.53	\$ 2,080,181.20	43,265.00
SANGAMO THERAPEUTICS INC		\$ 556,246.25	\$ 434,452.50	57,927.00
SANMINA CORP		\$ 2,096,607.46	\$ 2,552,194.68	61,558.00
SANOFI	3.625% 06/19/2028 DD 06/19/18	\$ 285,040.00	\$ 280,812.32	250,000.00
SANOFI	3.375% 06/19/2023 DD 06/19/18	\$ 264,305.00	\$ 259,165.24	250,000.00
SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	\$ 1,600,811.85	\$ 1,599,530.25	1,335,000.00
SANTANDER CONSUMER USA HOLDING		\$ 306,465.45	\$ 566,555.66	13,483.00
SANTANDER HOLDINGS USA INC	4.500% 07/17/2025 DD 07/17/15	\$ 1,113,220.00	\$ 1,082,536.82	1,000,000.00
SANTANDER HOLDINGS USA INC	3.500% 06/07/2024 DD 06/07/19	\$ 807,742.50	\$ 781,731.75	750,000.00
SANTANDER HOLDINGS USA INC	3.400% 01/18/2023 DD 12/18/17	\$ 498,645.00	\$ 511,015.24	500,000.00
SANTANDER HOLDINGS USA INC	3.244% 10/05/2026 DD 10/04/19	\$ 740,040.00	\$ 730,630.37	700,000.00
SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/03/2028 DD 11/03/17	\$ 3,438,355.00	\$ 3,756,576.18	3,500,000.00
SANTANDER UK GROUP HOLDINGS PL	VAR RT 06/14/2027 DD 06/14/21	\$ 1,549,376.00	\$ 1,517,554.55	1,550,000.00
SANTANDER UK GROUP HOLDINGS PL	3.571% 01/10/2023 DD 01/10/17	\$ 663,669.90	\$ 645,273.12	645,000.00
SANTANDER UK PLC	4.000% 03/13/2024 DD 03/13/14	\$ 20,611.00	\$ 21,168.55	20,000.00
SANTANDER UK PLC	2.100% 01/13/2023 DD 01/13/20	\$ 3,333,340.00	\$ 3,296,789.54	3,250,000.00
SAPIENS INTERNATIONAL CORP NV		\$ 383,155.11	\$ 466,831.95	13,551.00
SARAMINHR CO LTD		\$ 996,189.05	\$ 852,657.23	24,424.00
SARANA MENARA NUSANTARA TBK PT		\$ 1,087,021.24	\$ 1,317,579.58	16,692,300.00
SAREPTA THERAPEUTICS INC		\$ 2,358,965.09	\$ 1,700,954.45	18,889.00
SASOL FINANCING USA LLC	5.875% 03/27/2024 DD 09/27/18	\$ 1,762,700.00	\$ 1,773,950.00	1,700,000.00
SAUDI GOVERNMENT INTERNAT 144A	5.000% 04/17/2049 DD 04/17/18	\$ 782,608.00	\$ 1,013,961.60	800,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 10/26/2046 DD 10/26/16	\$ 784,120.00	\$ 937,408.00	800,000.00
SAUDI GOVERNMENT INTERNAT REGS	4.500% 10/26/2046	\$ 796,250.00	\$ 820,232.00	700,000.00
SAUL CENTERS INC		\$ 275,626.72	\$ 305,236.14	5,757.00
SBA COMMUNICATIONS CORP		\$ 3,055,950.05	\$ 9,055,996.58	23,279.00
SBA FINANCE 4/18 TLB		\$ 778,837.50	\$ 769,592.70	778,837.50
SCANSOURCE INC		\$ 808,404.51	\$ 840,060.76	23,947.00
SCHLUMBERGER INVESTMENT SA	2.650% 06/26/2030 DD 06/26/20	\$ 1,510,310.00	\$ 1,537,044.80	1,500,000.00
SCHLUMBERGER LTD		\$ 19,502,627.14	\$ 9,009,738.70	300,826.00
SCHNEIDER NATIONAL INC		\$ 292,959.00	\$ 279,191.25	10,375.00
SCHNITZER STEEL INDUSTRIES INC		\$ 835,726.08	\$ 1,222,871.76	23,553.00
SCHOLAR ROCK HOLDING CORP		\$ 457,976.10	\$ 355,112.64	14,296.00
SCHOLASTIC CORP		\$ 992,395.53	\$ 1,004,674.32	25,142.00
SCHRODINGER INC/UNITED STATES		\$ 1,118,521.35	\$ 682,528.68	19,596.00
SCHWEITZER MAUDUIT INTERNATION		\$ 1,167,288.02	\$ 896,491.70	29,983.00
SCIENCE APPLICATIONS INTERNATI		\$ 880,746.61	\$ 970,814.26	11,614.00
SCIENTIFIC GAMES CORP		\$ 2,733,135.52	\$ 2,782,533.88	41,636.00
SCORPIO TANKERS INC		\$ 1,118,973.90	\$ 600,058.83	46,843.00
SCOTTS MIRACLE-GRO CO/THE		\$ 860,006.78	\$ 1,430,646.00	8,886.00
SCULPTOR CAPITAL MANAGEMENT IN		\$ 442,219.31	\$ 446,513.90	20,914.00
SEABOARD CORP		\$ 224,872.19	\$ 228,230.58	58.00
SEACOAST BANKING CORP OF FLORI		\$ 1,327,613.13	\$ 1,770,561.70	50,030.00
SEAGEN INC		\$ 2,247,664.86	\$ 4,432,691.20	28,672.00
SEAH BESTEEL CORP		\$ 888,935.43	\$ 818,499.15	48,894.00
SEALED AIR CORP		\$ 1,101,118.12	\$ 2,181,912.33	32,339.00
SEASPINE HOLDINGS CORP		\$ 3,110,276.93	\$ 2,936,417.52	215,596.00
SEAWORLD ENTERTAINMENT INC		\$ 5,862,913.05	\$ 12,946,380.30	199,605.00
SECUREWORKS CORP		\$ 138,742.85	\$ 150,804.71	9,443.00
SEELOS THERAPEUTICS INC		\$ 110,005.67	\$ 81,457.62	49,974.00
SEER INC		\$ 1,164,000.45	\$ 720,066.08	31,568.00
SEI INVESTMENTS CO		\$ 879,512.13	\$ 1,425,813.18	23,397.00
SELECT ENERGY SERVICES INC		\$ 582,276.54	\$ 364,822.57	58,559.00
SELECT MEDICAL HOLDINGS CORP		\$ 1,461,102.96	\$ 1,391,002.20	47,313.00
SELECTA BIOSCIENCES INC		\$ 317,553.17	\$ 267,561.24	82,074.00
SELECTIVE INSURANCE GROUP INC		\$ 3,439,669.68	\$ 4,646,817.40	56,710.00
SELECTQUOTE INC		\$ 964,835.49	\$ 525,624.96	58,016.00
SEMPRA ENERGY	4.000% 02/01/2048 DD 01/12/18	\$ 49,859.00	\$ 55,621.33	50,000.00
SEMPRA ENERGY	3.800% 02/01/2038 DD 01/12/18	\$ 426,208.00	\$ 438,889.70	400,000.00
SEMPRA ENERGY	3.400% 02/01/2028 DD 01/12/18	\$ 1,202,665.00	\$ 1,170,967.40	1,100,000.00
SEMPRA ENERGY		\$ 6,664,738.48	\$ 9,094,117.72	68,749.00
SEMTECH CORP		\$ 7,375,413.26	\$ 11,310,650.98	127,186.00
SENECA FOODS CORP		\$ 251,187.67	\$ 288,563.10	6,018.00
SENSATA TECHNOLOGIES HOLDING P		\$ 1,501,446.85	\$ 2,072,413.86	33,594.00
SENSEI BIOTHERAPEUTICS INC		\$ 196,171.19	\$ 116,087.00	20,015.00
SENSEONICS HOLDINGS INC		\$ 612,572.32	\$ 492,299.94	184,382.00
SENSIENT TECHNOLOGIES CORP		\$ 2,291,121.38	\$ 2,894,835.86	28,931.00

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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>
SENTARA HEALTHCARE	2.927% 11/01/2051 DD 10/14/21	\$ 205,486.00	\$ 202,625.33	200,000.00
SEOHEE CONSTRUCTION CO LTD		\$ 537,698.45	\$ 871,412.61	624,031.00
SERA PROGNOSTICS INC		\$ 47,533.13	\$ 31,622.61	4,603.00
SERES THERAPEUTICS INC		\$ 278,787.73	\$ 254,123.31	30,507.00
SERITAGE GROWTH PROPERTIES		\$ 1,142,844.72	\$ 470,049.94	35,422.00
SERVICE CORP INTERNATIONAL/US		\$ 851,439.08	\$ 2,588,153.42	36,458.00
SERVICE PROPERTIES TRUST	7.500% 09/15/2025 DD 06/17/20	\$ 465,000.00	\$ 503,797.16	465,000.00
SERVICE PROPERTIES TRUST		\$ 1,304,423.37	\$ 1,370,870.82	155,958.00
SERVICENOW INC	1.400% 09/01/2030 DD 08/11/20	\$ 458,115.00	\$ 465,402.46	500,000.00
SERVICENOW INC		\$ 9,070,891.46	\$ 39,853,406.67	61,397.00
SERVISFIRST BANCSHARES INC		\$ 1,596,513.50	\$ 2,233,327.42	26,293.00
SESEN BIO INC		\$ 176,375.72	\$ 83,508.98	102,465.00
SFL CORP LTD		\$ 1,254,804.29	\$ 961,325.10	117,954.00
SG COMMERCIAL MORT COVE F 144A	VAR RT 03/15/2037 DD 03/01/20	\$ 1,259,055.46	\$ 1,184,504.87	1,258,000.00
SG COMMERCIAL MORT COVE G 144A	VAR RT 03/15/2037 DD 03/01/20	\$ 333,573.53	\$ 310,429.46	347,000.00
SG COMMERCIAL MORT PREZ F 144A	VAR RT 09/15/2039 DD 10/01/19	\$ 1,251,907.36	\$ 1,240,043.15	1,346,000.00
SGS SA		\$ 6,075,248.66	\$ 7,524,282.50	2,250.00
SGSP AUSTRALIA ASSETS PTY REGS	3.500% 07/07/2027	\$ 2,199,758.00	\$ 2,353,878.23	2,200,000.00
SHAKE SHACK INC		\$ 1,302,650.25	\$ 1,179,960.32	16,352.00
SHANDONG CHENMING PAPER HOLDIN	CN/200488	\$ 831,222.87	\$ 448,908.46	999,950.00
SHARP HEALTHCARE	2.680% 08/01/2050 DD 10/01/20	\$ 90,396.00	\$ 94,522.21	100,000.00
SHARPS COMPLIANCE CORP		\$ 56,852.38	\$ 45,211.33	6,341.00
SHATTUCK LABS INC		\$ 362,571.45	\$ 119,412.32	14,032.00
SHELL INTERNATIONAL FINANCE BV	6.375% 12/15/2038 DD 12/11/08	\$ 720,522.00	\$ 728,103.95	500,000.00
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	\$ 623,065.00	\$ 623,484.65	500,000.00
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	\$ 1,561,664.23	\$ 1,700,939.52	1,400,000.00
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	\$ 566,730.00	\$ 583,479.59	500,000.00
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	\$ 444,770.20	\$ 482,593.79	415,000.00
SHELL INTERNATIONAL FINANCE BV	3.500% 11/13/2023 DD 11/13/18	\$ 811,702.50	\$ 784,655.78	750,000.00
SHELL INTERNATIONAL FINANCE BV	3.250% 05/11/2025 DD 05/11/15	\$ 1,086,330.00	\$ 1,064,251.24	1,000,000.00
SHELL INTERNATIONAL FINANCE BV	3.250% 04/06/2050 DD 04/06/20	\$ 507,755.00	\$ 531,966.97	500,000.00
SHELL INTERNATIONAL FINANCE BV	3.125% 11/07/2049 DD 11/07/19	\$ 813,755.00	\$ 823,191.62	800,000.00
SHELL INTERNATIONAL FINANCE BV	2.875% 05/10/2026 DD 05/10/16	\$ 28,520.10	\$ 31,821.09	30,000.00
SHELL INTERNATIONAL FINANCE BV	2.750% 04/06/2030 DD 04/06/20	\$ 2,110,680.00	\$ 2,089,007.78	2,000,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 11/07/2029 DD 11/07/19	\$ 3,230,905.18	\$ 3,188,742.40	3,122,000.00
SHELL INTERNATIONAL FINANCE BV	2.000% 11/07/2024 DD 11/07/19	\$ 1,839,332.50	\$ 1,793,525.55	1,750,000.00
SHENANDOAH TELECOMMUNICATIONS		\$ 1,548,654.19	\$ 969,637.50	38,025.00
SHERWIN-WILLIAMS CO/THE	4.500% 06/01/2047 DD 05/16/17	\$ 861,315.00	\$ 872,344.43	700,000.00
SHERWIN-WILLIAMS CO/THE	3.450% 08/01/2025 DD 07/31/15	\$ 897,235.00	\$ 914,626.78	860,000.00
SHERWIN-WILLIAMS CO/THE	3.450% 06/01/2027 DD 05/16/17	\$ 968,278.75	\$ 946,640.30	875,000.00
SHERWIN-WILLIAMS CO/THE	2.950% 08/15/2029 DD 08/26/19	\$ 334,640.25	\$ 331,379.47	315,000.00
SHERWIN-WILLIAMS CO/THE	2.900% 03/15/2052 DD 11/10/21	\$ 284,697.00	\$ 292,958.38	300,000.00
SHERWIN-WILLIAMS CO/THE	2.300% 05/15/2030 DD 03/17/20	\$ 252,652.50	\$ 249,305.31	250,000.00
SHERWIN-WILLIAMS CO/THE	2.200% 03/15/2032 DD 11/10/21	\$ 290,436.00	\$ 296,495.64	300,000.00
SHERWIN-WILLIAMS CO/THE		\$ 5,547,380.54	\$ 18,471,848.48	52,453.00
SHIFT TECHNOLOGIES INC		\$ 419,860.02	\$ 178,056.56	52,216.00
SHIFT4 PAYMENTS INC		\$ 950,485.24	\$ 603,456.81	10,417.00
SHIN-ETSU CHEMICAL CO LTD		\$ 6,254,022.84	\$ 17,211,932.29	99,500.00
SHINKONG INSURANCE CO LTD		\$ 427,988.88	\$ 633,173.10	368,800.00
SHINSEGAE FOOD CO LTD		\$ 419,875.04	\$ 318,988.10	4,630.00
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	\$ 3,120,699.15	\$ 3,054,715.32	2,880,000.00
SHIRE ACQUISITIONS INVESTMENTS	2.875% 09/23/2023 DD 09/23/16	\$ 2,867,869.10	\$ 2,812,889.52	2,735,000.00
SHOALS TECHNOLOGIES GROUP INC		\$ 763,084.91	\$ 607,572.90	25,003.00
SHOCKWAVE MEDICAL INC		\$ 2,504,401.98	\$ 2,620,916.01	14,697.00
SHOE CARNIVAL INC		\$ 258,657.97	\$ 337,690.28	8,641.00
SHORT TERM INVESTMENT FUNDS		\$ 13.88	\$ 13.88	13.88
SHOTSPOTTER INC		\$ 142,985.28	\$ 109,696.32	3,716.00
SHUTTERSTOCK INC		\$ 961,704.27	\$ 1,126,208.16	10,157.00
SHYFT GROUP INC/THE		\$ 531,264.03	\$ 735,230.45	14,965.00
SI-BONE INC		\$ 309,539.56	\$ 314,848.96	14,176.00
SIENTRA INC		\$ 177,527.57	\$ 106,763.97	29,091.00
SIERRA BANCORP		\$ 314,085.26	\$ 367,882.50	13,550.00
SIGA TECHNOLOGIES INC		\$ 145,229.59	\$ 164,244.32	21,841.00
SIGHT SCIENCES INC		\$ 156,306.86	\$ 110,304.46	6,278.00
SIGILON THERAPEUTICS INC		\$ 138,472.95	\$ 58,385.04	21,154.00
SIGMA FINANCE CORP	VAR RT 03/09/2009	\$ 328.00	\$ 267.72	392,030.77
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 11/14/2008 DD 05/14/07	\$ 1,667.85	\$ 1,667.85	2,668,561.88
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 10/30/2008 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		\$ 1,903,424.73	\$ 4,122,301.68	12,744.00
SIGNET JEWELERS LTD		\$ 1,853,970.34	\$ 2,505,332.61	28,787.00
SIGNIFY HEALTH INC		\$ 305,463.60	\$ 179,541.72	12,626.00
SILGAN HOLDINGS INC		\$ 428,576.47	\$ 766,064.88	17,882.00
SILICON LABORATORIES INC		\$ 2,373,566.32	\$ 3,567,763.28	17,284.00
SILK ROAD MEDICAL INC		\$ 720,146.27	\$ 627,389.64	14,724.00
SILVERBACK THERAPEUTICS INC		\$ 491,267.76	\$ 128,278.26	19,261.00
SILVERGATE CAPITAL CORP		\$ 4,606,686.98	\$ 8,851,689.60	59,728.00
SIMMONS FIRST NATIONAL CORP		\$ 3,086,025.10	\$ 3,210,820.26	108,547.00
SIMON PROPERTY GROUP INC		\$ 17,296,553.76	\$ 22,481,716.01	140,713.00
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	\$ 73,947.00	\$ 88,776.22	75,000.00
SIMON PROPERTY GROUP LP	3.800% 07/15/2050 DD 07/09/20	\$ 318,771.00	\$ 336,407.74	300,000.00
SIMON PROPERTY GROUP LP	3.500% 09/01/2025 DD 08/17/15	\$ 1,718,493.60	\$ 1,673,180.54	1,570,000.00
SIMON PROPERTY GROUP LP	3.375% 12/01/2027 DD 12/11/17	\$ 184,282.83	\$ 179,570.90	167,000.00
SIMON PROPERTY GROUP LP	3.375% 06/15/2027 DD 06/01/17	\$ 179,699.35	\$ 174,831.90	163,000.00

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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>
SIMON PROPERTY GROUP LP	3.250% 09/13/2049 DD 09/13/19	\$ 669,210.80	\$ 675,725.06	660,000.00
SIMON PROPERTY GROUP LP	2.650% 07/15/2030 DD 07/09/20	\$ 203,455.50	\$ 203,744.10	200,000.00
SIMON PROPERTY GROUP LP	2.000% 09/13/2024 DD 09/13/19	\$ 3,229,762.80	\$ 3,175,489.89	3,120,000.00
SIMON PROPERTY GROUP LP	1.375% 01/15/2027 DD 08/18/21	\$ 494,290.00	\$ 488,313.06	500,000.00
SIMPLO TECHNOLOGY CO LTD		\$ 272,838.81	\$ 230,580.48	27,000.00
SIMPLY GOOD FOODS CO/THE		\$ 5,912,236.31	\$ 13,074,596.40	314,520.00
SIMPSON MANUFACTURING CO INC		\$ 1,924,431.61	\$ 2,596,854.11	18,673.00
SIMULATIONS PLUS INC		\$ 274,401.95	\$ 318,376.30	6,731.00
SINCLAIR BROADCAST GROUP INC		\$ 885,967.30	\$ 1,058,362.92	40,044.00
SINGULAR GENOMICS SYSTEMS INC		\$ 96,006.07	\$ 85,544.00	7,400.00
SINMAG EQUIPMENT CORP		\$ 465,207.91	\$ 325,160.66	84,870.00
SINO-AMERICAN SILICON PRODUCTS		\$ 599,638.66	\$ 1,930,786.58	226,352.00
SINON CORP		\$ 371,855.84	\$ 657,570.39	644,000.00
SIRIUS XM HOLDINGS INC		\$ 651,160.47	\$ 1,192,726.85	187,831.00
SIRIUSPOINT LTD		\$ 982,108.54	\$ 689,147.58	84,766.00
SITE CENTERS CORP	4.700% 06/01/2027 DD 05/26/17	\$ 5,643,300.00	\$ 5,525,968.30	5,000,000.00
SITE CENTERS CORP		\$ 1,858,818.60	\$ 2,608,815.66	164,802.00
SITEONE LANDSCAPE SUPPLY INC		\$ 1,662,016.09	\$ 2,292,695.64	9,463.00
SITIME CORP		\$ 1,281,047.73	\$ 2,022,621.56	6,914.00
SITRONIX TECHNOLOGY CORP		\$ 743,328.79	\$ 1,561,426.98	135,000.00
SIX FLAGS ENTERTAINMENT CORP		\$ 855,210.78	\$ 694,735.28	16,316.00
SJW GROUP		\$ 1,665,543.92	\$ 1,905,249.60	26,028.00
SKECHERS USA INC		\$ 911,119.11	\$ 1,159,561.20	26,718.00
SKILLZ INC		\$ 1,059,411.18	\$ 476,636.16	64,064.00
SKYLINE CHAMPION CORP		\$ 1,235,033.24	\$ 1,828,150.06	23,147.00
SKYWATER TECHNOLOGY INC		\$ 4,096,576.98	\$ 3,559,235.70	219,435.00
SKYWEST INC		\$ 1,911,738.44	\$ 1,861,562.40	47,368.00
SKYWORKS SOLUTIONS INC	1.800% 06/01/2026 DD 05/26/21	\$ 508,695.00	\$ 494,841.59	500,000.00
SKYWORKS SOLUTIONS INC		\$ 2,378,091.26	\$ 5,499,247.58	35,447.00
SL GREEN REALTY CORP		\$ 3,053,802.06	\$ 2,836,093.50	39,555.00
SLEEP NUMBER CORP		\$ 1,102,693.97	\$ 1,226,595.80	16,013.00
SLG OFFICE TRUST 20 OVA G 144A	2.851% 07/15/2041 DD 06/01/21	\$ 2,233,806.64	\$ 2,202,635.57	2,490,000.00
SLH PROXY SHORT EXPOSURE	LBIOPNTL8	\$ (84,028.01)	\$ (84,028.01)	(84,028.01)
SLM CORP		\$ 506,624.52	\$ 1,277,448.48	64,944.00
SM ENERGY CO		\$ 1,802,442.14	\$ 3,378,997.60	114,620.00
SMART GLOBAL HOLDINGS INC		\$ 315,553.29	\$ 534,341.73	7,527.00
SMARTFINANCIAL INC		\$ 321,403.42	\$ 365,274.00	13,380.00
SMARTSHEET INC		\$ 1,352,548.13	\$ 2,009,362.80	25,944.00
SMC CORP		\$ 4,663,797.75	\$ 10,039,434.13	14,900.00
SMITH & WESSON BRANDS INC		\$ 442,861.73	\$ 368,940.60	20,727.00
SMITH MICRO SOFTWARE INC		\$ 221,187.68	\$ 214,098.72	43,516.00
SMU SA		\$ 518,004.32	\$ 332,526.59	3,294,333.00
SNAP ONE HOLDINGS CORP		\$ 149,225.61	\$ 187,612.00	8,900.00
SNAP-ON INC	4.100% 03/01/2048 DD 02/26/18	\$ 295,230.00	\$ 302,597.56	250,000.00
SNAP-ON INC		\$ 1,378,101.19	\$ 2,561,298.96	11,892.00
SNOWFLAKE INC		\$ 11,824,979.69	\$ 14,250,873.75	42,069.00
SOC TELEMED INC		\$ 123,834.96	\$ 53,048.32	41,444.00
SOFTWARE AG		\$ 4,291,530.44	\$ 4,356,312.98	109,200.00
SOFTWAREONE HOLDING AG		\$ 2,829,557.19	\$ 2,619,775.01	120,800.00
SOHO TRUST 2021-SO SOHO D 144A	VAR RT 08/10/2038 DD 07/01/21	\$ 838,399.72	\$ 817,776.68	924,000.00
SOK MARKETLER TICARET AS		\$ 935,401.30	\$ 790,556.78	825,995.00
SOLARIS OILFIELD INFRASTRUCTUR		\$ 203,675.91	\$ 168,046.80	25,656.00
SOLARWINDS CORP		\$ 121,032.71	\$ 92,589.75	6,525.00
SOLID BIOSCIENCES INC		\$ 244,510.20	\$ 99,044.75	56,597.00
SOLO BRANDS INC		\$ 98,932.08	\$ 107,159.28	6,856.00
SOMBOON ADVANCE TECHNOLOGY PCL		\$ 389,262.17	\$ 431,741.15	661,574.00
SONIC AUTOMOTIVE INC		\$ 672,735.58	\$ 1,020,697.45	20,641.00
SONOCO PRODUCTS CO		\$ 989,871.53	\$ 1,229,352.04	21,236.00
SONOS INC		\$ 1,739,549.78	\$ 1,563,665.60	52,472.00
SORRENTO THERAPEUTICS INC		\$ 1,130,641.34	\$ 675,635.70	145,298.00
SOTERA HEALTH CO		\$ 521,290.97	\$ 479,878.35	20,377.00
SOUTH JERSEY INDUSTRIES INC		\$ 2,643,601.73	\$ 2,554,744.96	97,808.00
SOUTH PLAINS FINANCIAL INC		\$ 210,372.39	\$ 281,937.78	10,138.00
SOUTHERN CALIFORNIA EDISON CO	6.050% 03/15/2039 DD 03/20/09	\$ 642,925.00	\$ 655,658.98	500,000.00
SOUTHERN CALIFORNIA EDISON CO	4.875% 03/01/2049 DD 03/15/19	\$ 450,376.00	\$ 488,309.15	400,000.00
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	\$ 697,383.00	\$ 700,742.08	600,000.00
SOUTHERN CALIFORNIA EDISON CO	4.200% 03/01/2029 DD 03/15/19	\$ 563,945.00	\$ 557,421.89	500,000.00
SOUTHERN CALIFORNIA EDISON CO	4.125% 03/01/2048 DD 03/05/18	\$ 846,596.00	\$ 897,392.87	800,000.00
SOUTHERN CALIFORNIA EDISON CO	3.700% 08/01/2025 DD 08/02/18	\$ 1,643,735.00	\$ 1,601,557.92	1,500,000.00
SOUTHERN CALIFORNIA EDISON CO	3.650% 03/01/2028 DD 03/05/18	\$ 548,539.20	\$ 534,402.44	495,000.00
SOUTHERN CALIFORNIA EDISON CO	3.650% 02/01/2050 DD 01/09/20	\$ 306,051.00	\$ 317,441.16	300,000.00
SOUTHERN CALIFORNIA EDISON CO	2.950% 02/01/2051 DD 01/08/21	\$ 455,035.00	\$ 476,088.33	500,000.00
SOUTHERN CALIFORNIA EDISON CO	2.500% 06/01/2031 DD 06/14/21	\$ 400,996.00	\$ 401,515.53	400,000.00
SOUTHERN CALIFORNIA EDISON CO	2.250% 06/01/2030 DD 03/09/20	\$ 577,423.42	\$ 604,929.47	613,000.00
SOUTHERN CALIFORNIA GAS CO	4.125% 06/01/2048 DD 05/15/18	\$ 235,482.00	\$ 238,672.89	200,000.00
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	\$ 383,094.50	\$ 386,005.76	350,000.00
SOUTHERN CALIFORNIA GAS CO	2.550% 02/01/2030 DD 01/09/20	\$ 2,361,494.65	\$ 2,301,967.01	2,245,000.00
SOUTHERN CO GAS CAPITAL CORP	5.875% 03/15/2041 DD 03/21/11	\$ 528,868.00	\$ 544,159.93	400,000.00
SOUTHERN CO GAS CAPITAL CORP	3.150% 09/30/2051 DD 09/10/21	\$ 198,228.00	\$ 197,478.73	200,000.00
SOUTHERN CO GAS CAPITAL CORP	1.750% 01/15/2031 DD 08/21/20	\$ 144,267.00	\$ 140,469.81	150,000.00
SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	\$ 1,061,156.00	\$ 1,054,315.38	900,000.00
SOUTHERN CO/THE	4.250% 07/01/2036 DD 05/24/16	\$ 247,727.52	\$ 240,312.64	213,000.00
SOUTHERN CO/THE	3.700% 04/30/2030 DD 04/03/20	\$ 2,074,830.50	\$ 2,066,493.16	1,900,000.00
SOUTHERN CO/THE	3.250% 07/01/2026 DD 05/24/16	\$ 700,342.00	\$ 687,623.44	650,000.00
SOUTHERN CO/THE	2.950% 07/01/2023 DD 05/24/16	\$ 1,170,636.00	\$ 1,146,986.88	1,120,000.00
SOUTHERN CO/THE		\$ 11,474,775.94	\$ 15,603,047.28	227,516.00

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SOUTHERN COPPER CORP	7.500% 07/27/2035 DD 07/27/05	\$ 726,965.00	\$ 714,375.00	500,000.00
SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	\$ 348,890.00	\$ 349,687.50	250,000.00
SOUTHERN COPPER CORP	5.250% 11/08/2042 DD 11/08/12	\$ 249,428.00	\$ 251,750.00	200,000.00
SOUTHERN COPPER CORP		\$ 547,740.28	\$ 1,042,590.45	16,895.00
SOUTHERN FIRST BANCSHARES INC		\$ 246,807.76	\$ 368,441.04	5,896.00
SOUTHERN MISSOURI BANCORP INC		\$ 263,594.29	\$ 383,240.82	7,346.00
SOUTHERN POWER CO	0.900% 01/15/2026 DD 01/08/21	\$ 316,224.00	\$ 309,228.65	320,000.00
SOUTHSIDE BANCSHARES INC		\$ 1,089,725.92	\$ 1,240,213.92	29,656.00
SOUTHSTATE CORP		\$ 8,390,958.00	\$ 8,902,464.08	111,128.00
SOUTHWEST AIRLINES CO	5.250% 05/04/2025 DD 05/04/20	\$ 1,019,634.40	\$ 1,060,702.31	955,000.00
SOUTHWEST AIRLINES CO	5.125% 06/15/2027 DD 06/08/20	\$ 626,702.56	\$ 657,353.00	575,000.00
SOUTHWEST AIRLINES CO	4.750% 05/04/2023 DD 05/04/20	\$ 1,614,675.00	\$ 1,570,864.17	1,500,000.00
SOUTHWEST AIRLINES CO	2.625% 02/10/2030 DD 02/10/20	\$ 425,106.25	\$ 424,370.72	425,000.00
SOUTHWEST AIRLINES CO		\$ 3,572,395.58	\$ 5,439,009.24	126,961.00
SOUTHWEST GAS CORP	2.200% 06/15/2030 DD 06/04/20	\$ 494,990.00	\$ 484,784.95	500,000.00
SOUTHWEST GAS HOLDINGS INC		\$ 4,182,564.40	\$ 4,051,271.70	57,834.00
SOUTHWESTERN ELECTRIC POWER CO	3.850% 02/01/2048 DD 01/22/18	\$ 410,648.00	\$ 430,371.53	400,000.00
SOUTHWESTERN ELECTRIC POWER CO	3.250% 11/01/2051 DD 11/03/21	\$ 194,978.00	\$ 198,332.81	200,000.00
SOUTHWESTERN ENERGY CO		\$ 2,000,198.48	\$ 2,051,061.72	440,142.00
SOUTHWESTERN PUBLIC SERVICE CO	3.150% 05/01/2050 DD 05/18/20	\$ 1,287,165.00	\$ 1,303,541.60	1,250,000.00
SOVOS BRANDS INC		\$ 250,756.50	\$ 262,622.50	17,450.00
SP PLUS CORP		\$ 306,697.73	\$ 285,445.30	10,115.00
SPAIN GOVERNMENT INFLATIO 144A	1.000% 11/30/2030	\$ 1,405,669.28	\$ 1,354,612.58	977,382.00
SPAIN GOVERNMENT INFLATIO 144A	0.700% 11/30/2033	\$ 1,537,723.15	\$ 1,520,225.42	1,094,669.25
SPARTANNASH CO		\$ 980,743.75	\$ 883,696.80	34,305.00
SPECTRA ENERGY PARTNERS LP	4.750% 03/15/2024 DD 09/25/13	\$ 1,103,080.00	\$ 1,065,281.42	1,000,000.00
SPECTRA ENERGY PARTNERS LP	4.500% 03/15/2045 DD 03/12/15	\$ 324,036.00	\$ 346,782.98	300,000.00
SPECTRA ENERGY PARTNERS LP	3.375% 10/15/2026 DD 10/17/16	\$ 164,602.50	\$ 159,025.75	150,000.00
SPECTRUM BRANDS HOLDINGS INC		\$ 730,603.02	\$ 838,172.80	8,240.00
SPECTRUM PHARMACEUTICALS INC		\$ 213,149.89	\$ 87,005.16	68,508.00
SPERO THERAPEUTICS INC		\$ 159,111.56	\$ 182,610.06	11,406.00
SPIGEN KOREA CO LTD		\$ 336,770.15	\$ 215,189.96	5,949.00
SPIRE INC		\$ 3,268,240.94	\$ 3,146,930.22	48,251.00
SPIRIT AEROSYSTEMS HOLDINGS IN		\$ 1,011,460.49	\$ 1,016,105.29	23,581.00
SPIRIT AIRLINES INC		\$ 2,207,690.77	\$ 2,043,608.65	93,529.00
SPIRIT OF TEXAS BANCSHARES INC		\$ 270,656.28	\$ 356,440.30	12,385.00
SPIRIT REALTY CAPITAL INC	PFD 6.000% CUMULATIVE	\$ 564,424.84	\$ 631,482.00	24,600.00
SPIRIT REALTY CAPITAL INC		\$ 1,321,916.94	\$ 1,296,455.57	26,903.00
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	\$ 198,756.00	\$ 220,015.83	200,000.00
SPIRIT REALTY LP	3.400% 01/15/2030 DD 09/16/19	\$ 530,025.00	\$ 525,836.84	500,000.00
SPIRIT REALTY LP	3.200% 02/15/2031 DD 08/06/20	\$ 294,618.00	\$ 310,042.45	300,000.00
SPLUNK INC		\$ 2,861,387.77	\$ 4,074,154.04	35,207.00
SPORTSMAN'S WAREHOUSE HOLDINGS		\$ 306,808.90	\$ 225,922.80	19,146.00
SPOTIFY TECHNOLOGY SA		\$ 4,709,679.98	\$ 6,873,929.16	29,372.00
SPRINGWORKS THERAPEUTICS INC		\$ 850,698.90	\$ 785,720.46	12,677.00
SPROUT SOCIAL INC		\$ 1,831,267.78	\$ 1,779,972.63	19,627.00
SPROUTS FARMERS MARKET INC		\$ 2,079,985.65	\$ 2,436,876.40	82,105.00
SPRUCE BIOSCIENCES INC		\$ 91,672.90	\$ 36,549.70	8,195.00
SPS COMMERCE INC		\$ 1,787,629.80	\$ 2,238,311.40	15,724.00
SPX CORP		\$ 1,194,779.85	\$ 1,361,121.76	22,807.00
SPX FLOW INC		\$ 1,916,064.37	\$ 3,249,918.40	37,580.00
SQZ BIOTECHNOLOGIES CO		\$ 315,733.36	\$ 191,887.84	21,488.00
SREIT TRUST 2021-IN IND G 144A	VAR RT 10/15/2038 DD 10/28/21	\$ 1,225,651.76	\$ 1,223,679.64	1,239,000.00
SS&C TECHNOLOGIES HOLDINGS INC		\$ 2,208,460.96	\$ 3,947,910.86	48,157.00
ST JAMES'S PLACE PLC		\$ 1,575,261.71	\$ 2,706,617.07	118,700.00
ST JOE CO/THE		\$ 569,008.23	\$ 750,352.80	14,416.00
STAAR SURGICAL CO		\$ 2,421,979.56	\$ 1,890,640.40	20,708.00
STAG INDUSTRIAL INC		\$ 5,781,759.83	\$ 8,072,675.16	168,321.00
STAGWELL INC		\$ 333,354.48	\$ 485,615.37	56,011.00
STANDARD CHARTERED PLC 144A	VAR RT 01/30/2026 DD 01/14/20	\$ 1,053,140.00	\$ 1,025,087.07	1,000,000.00
STANDARD MOTOR PRODUCTS INC		\$ 946,453.95	\$ 1,051,152.96	20,064.00
STANDEX INTERNATIONAL CORP		\$ 961,187.90	\$ 1,262,851.92	11,412.00
STANLEY BLACK & DECKER INC	VAR RT 03/15/2060 DD 02/10/20	\$ 533,970.00	\$ 513,680.00	500,000.00
STANLEY BLACK & DECKER INC	5.200% 09/01/2040 DD 09/03/10	\$ 261,236.00	\$ 261,481.64	200,000.00
STANLEY BLACK & DECKER INC	3.400% 03/01/2026 DD 03/01/19	\$ 550,330.00	\$ 533,076.09	500,000.00
STANLEY BLACK & DECKER INC	2.750% 11/15/2050 DD 11/02/20	\$ 469,730.00	\$ 481,235.21	500,000.00
STANLEY BLACK & DECKER INC		\$ 3,884,820.06	\$ 6,543,416.42	34,691.00
STARBUCKS CORP	4.500% 11/15/2048 DD 08/10/18	\$ 360,102.00	\$ 370,974.80	300,000.00
STARBUCKS CORP	4.450% 08/15/2049 DD 05/13/19	\$ 50,967.50	\$ 61,544.10	50,000.00
STARBUCKS CORP	4.300% 06/15/2045 DD 06/10/15	\$ 285,330.00	\$ 292,978.73	250,000.00
STARBUCKS CORP	3.800% 08/15/2025 DD 08/10/18	\$ 233,730.97	\$ 225,478.97	209,000.00
STARBUCKS CORP	3.550% 08/15/2029 DD 05/13/19	\$ 998,373.95	\$ 962,222.19	881,000.00
STARBUCKS CORP	3.500% 11/15/2050 DD 05/07/20	\$ 310,836.00	\$ 323,040.57	300,000.00
STARBUCKS CORP	3.350% 03/12/2050 DD 03/12/20	\$ 291,090.00	\$ 313,689.97	300,000.00
STARBUCKS CORP	3.100% 03/01/2023 DD 02/28/18	\$ 2,096,750.00	\$ 2,047,626.46	2,000,000.00
STARBUCKS CORP	2.550% 11/15/2030 DD 05/07/20	\$ 155,329.50	\$ 152,977.58	150,000.00
STARBUCKS CORP	2.250% 03/12/2030 DD 03/12/20	\$ 839,059.50	\$ 893,668.56	900,000.00
STARBUCKS CORP	2.000% 03/12/2027 DD 03/12/20	\$ 155,850.00	\$ 151,726.37	150,000.00
STARBUCKS CORP		\$ 13,143,017.83	\$ 29,649,555.60	253,480.00
STARTEK INC		\$ 116,489.26	\$ 84,167.28	16,124.00
STARWOOD MORTGAGE RE 3 A1 144A	VAR RT 004/25/2065 DD 07/01/20	\$ 819,647.64	\$ 819,859.60	819,658.37
STARWOOD PROPERTY TRUST INC		\$ 1,390,726.23	\$ 1,440,868.50	59,295.00
STATE AUTO FINANCIAL CORP		\$ 575,753.77	\$ 892,479.54	17,266.00
STATE OF ISRAEL	3.375% 01/15/2050 DD 01/15/20	\$ 409,120.00	\$ 432,022.40	400,000.00
STATE OF ISRAEL REGS	3.800% 05/13/2060	\$ 716,460.00	\$ 693,714.00	600,000.00
STATE STREET CORP	VAR RT 12/03/2024 DD 12/03/18	\$ 1,090,743.40	\$ 1,058,053.87	1,005,000.00

**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>
STATE STREET CORP	VAR RT 03/30/2026 DD 09/30/20	\$ 1,545,709.90	\$ 1,483,655.61	1,419,000.00
STATE STREET CORP	3.700% 11/20/2023 DD 11/19/13	\$ 136,300.15	\$ 131,520.61	125,000.00
STATE STREET CORP	3.550% 08/18/2025 DD 08/18/15	\$ 619,286.05	\$ 608,664.27	565,000.00
STATE STREET CORP	3.100% 05/15/2023 DD 05/15/13	\$ 597,165.00	\$ 592,889.71	575,000.00
STATE STREET CORP	2.650% 05/19/2026 DD 05/19/16	\$ 537,535.00	\$ 527,024.31	500,000.00
STATE STREET CORP	2.400% 01/24/2030 DD 01/24/20	\$ 1,280,247.50	\$ 1,288,842.60	1,250,000.00
STATE STREET CORP		\$ 4,858,739.59	\$ 7,295,571.00	78,447.00
STEEL DYNAMICS INC	5.000% 12/15/2026 DD 12/06/16	\$ 264,092.50	\$ 256,989.06	250,000.00
STEEL DYNAMICS INC	3.250% 10/15/2050 DD 10/09/20	\$ 105,966.30	\$ 110,861.47	110,000.00
STEEL DYNAMICS INC	3.250% 01/15/2031 DD 06/05/20	\$ 268,860.00	\$ 263,595.37	250,000.00
STEEL DYNAMICS INC	2.800% 12/15/2024 DD 12/11/19	\$ 519,325.00	\$ 519,487.50	500,000.00
STEEL DYNAMICS INC	1.650% 10/15/2027 DD 10/09/20	\$ 501,925.00	\$ 488,996.66	500,000.00
STEEL DYNAMICS INC		\$ 1,149,660.28	\$ 2,584,284.45	41,635.00
STEELCASE INC		\$ 1,153,606.35	\$ 978,162.92	83,461.00
STEM INC		\$ 1,070,864.92	\$ 938,313.11	49,463.00
STEPAN CO		\$ 1,892,819.32	\$ 2,458,331.91	19,779.00
STEPSTONE GROUP INC		\$ 717,344.77	\$ 723,068.58	17,394.00
STEREOTAXIS INC		\$ 138,380.83	\$ 134,974.00	21,770.00
STERICYCLE INC		\$ 1,410,616.69	\$ 1,180,514.16	19,794.00
STERIS PLC		\$ 2,270,222.76	\$ 4,463,409.17	18,337.00
STERLING BANCORP/DE		\$ 1,054,644.36	\$ 1,105,024.13	42,847.00
STERLING CHECK CORP		\$ 216,629.64	\$ 229,260.78	11,178.00
STERLING CONSTRUCTION CO INC		\$ 387,964.79	\$ 626,729.00	23,830.00
STEVEN MADDEN LTD		\$ 1,326,380.69	\$ 1,596,569.79	34,357.00
STEWART INFORMATION SERVICES C		\$ 1,338,789.10	\$ 2,054,323.18	25,766.00
STHREE PLC		\$ 742,216.89	\$ 1,004,594.70	159,849.00
STIFEL FINANCIAL CORP		\$ 1,458,660.57	\$ 1,552,620.16	22,048.00
STITCH FIX INC		\$ 1,215,064.01	\$ 666,021.84	35,202.00
STOCK YARDS BANCORP INC		\$ 996,532.39	\$ 1,329,406.68	20,811.00
STOKE THERAPEUTICS INC		\$ 215,318.51	\$ 200,076.60	8,340.00
STONECO LTD		\$ 2,397,865.98	\$ 830,860.80	49,280.00
STONEMOR INC		\$ 82,316.92	\$ 69,150.12	30,329.00
STONERIDGE INC		\$ 606,669.68	\$ 452,282.88	22,912.00
STONEX GROUP INC		\$ 771,028.53	\$ 932,531.25	15,225.00
STORE CAPITAL CORP	4.625% 03/15/2029 DD 02/28/19	\$ 548,246.08	\$ 539,976.10	482,000.00
STORE CAPITAL CORP	2.750% 11/18/2030 DD 11/18/20	\$ 504,570.00	\$ 495,840.97	500,000.00
STORE CAPITAL CORP	2.700% 12/01/2031 DD 11/17/21	\$ 391,748.00	\$ 391,145.23	400,000.00
STORE CAPITAL CORP		\$ 4,099,036.51	\$ 4,834,988.80	140,552.00
STRATEGIC EDUCATION INC		\$ 1,844,609.01	\$ 1,356,579.36	23,454.00
STRAUSS GROUP LTD		\$ 1,365,494.06	\$ 1,514,651.07	48,600.00
STRIDE INC		\$ 875,642.77	\$ 1,259,707.35	37,795.00
STRONGHOLD DIGITAL MINING INC		\$ 955,281.18	\$ 848,074.30	65,998.00
STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	\$ 25,617.30	\$ 27,933.84	27,172.14
STRUCTURED ASSET INVESTME 8 A4	VAR RT 09/25/2034 DD 08/25/04	\$ 1,609,606.84	\$ 1,618,133.62	1,619,730.19
STRUCTURED CREDIT MASTER FUND		\$ 14,823,270.79	\$ 54,812,781.36	14,806.30
STRYKER CORP	4.625% 03/15/2046 DD 03/10/16	\$ 605,910.00	\$ 640,275.58	500,000.00
STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	\$ 156,307.92	\$ 151,362.90	142,000.00
STRYKER CORP	1.950% 06/15/2030 DD 06/04/20	\$ 969,060.00	\$ 977,588.70	1,000,000.00
STRYKER CORP	0.600% 12/01/2023 DD 11/23/20	\$ 195,996.45	\$ 193,939.56	195,000.00
STRYKER CORP		\$ 13,714,589.25	\$ 35,484,762.06	132,693.00
STURM RUGER & CO INC		\$ 576,101.22	\$ 540,622.96	7,948.00
STWD 2021-LIH MORTG LIH F 144A	VAR RT 11/15/2036 DD 11/22/21	\$ 921,690.00	\$ 918,557.73	924,000.00
STWD 2021-LIH MORTG LIH G 144A	VAR RT 11/15/2036 DD 11/22/21	\$ 418,100.34	\$ 417,538.55	420,000.00
SUGI HOLDINGS CO LTD		\$ 927,525.68	\$ 1,047,119.13	17,300.00
SULZER AG		\$ 1,636,563.65	\$ 1,652,731.16	16,760.00
SUMITOMO MITSUI BANKING CORP	3.000% 01/18/2023 DD 01/18/13	\$ 98,961.00	\$ 102,250.02	100,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.936% 10/16/2023 DD 10/16/18	\$ 1,075,010.00	\$ 1,050,948.91	1,000,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	\$ 460,174.00	\$ 458,390.50	425,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.748% 07/19/2023 DD 07/19/18	\$ 810,142.50	\$ 781,305.23	750,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.544% 01/17/2028 DD 01/17/18	\$ 300,021.08	\$ 290,241.09	269,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.446% 01/11/2027 DD 01/12/17	\$ 200,667.60	\$ 192,794.99	180,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.364% 07/12/2027 DD 07/12/17	\$ 2,360,430.92	\$ 2,409,423.39	2,250,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.202% 09/17/2029 DD 09/17/19	\$ 539,755.00	\$ 520,389.69	500,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.040% 07/16/2029 DD 07/16/19	\$ 1,198,122.88	\$ 1,229,850.97	1,180,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.010% 10/19/2026 DD 10/19/16	\$ 392,659.20	\$ 377,007.99	360,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.750% 01/15/2030 DD 01/15/20	\$ 1,742,607.50	\$ 1,688,677.78	1,650,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.696% 07/16/2024 DD 07/16/19	\$ 1,883,646.39	\$ 1,837,127.49	1,779,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.632% 07/14/2026 DD 07/14/16	\$ 2,379,752.50	\$ 2,329,396.52	2,250,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.448% 09/27/2024 DD 09/27/19	\$ 398,298.75	\$ 385,664.77	375,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.222% 09/17/2031 DD 09/17/21	\$ 741,645.00	\$ 735,635.12	750,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.130% 07/08/2030 DD 07/08/20	\$ 2,201,840.00	\$ 2,137,389.52	2,200,000.00
SUMITOMO MITSUI FINANCIAL GROU	1.902% 09/17/2028 DD 09/17/21	\$ 742,920.00	\$ 735,246.38	750,000.00
SUMITOMO MITSUI FINANCIAL GROU	1.402% 09/17/2026 DD 09/17/21	\$ 744,532.50	\$ 732,043.19	750,000.00
SUMITOMO MITSUI FINANCIAL GROU	0.948% 01/12/2026 DD 01/12/21	\$ 983,200.00	\$ 971,269.75	1,000,000.00
SUMITOMO MITSUI FINANCIAL GROU	0.508% 01/12/2024 DD 01/12/21	\$ 499,920.00	\$ 494,161.10	500,000.00
SUMMA HEALTH	3.511% 11/15/2051 DD 04/21/21	\$ 100,928.00	\$ 105,419.74	100,000.00
SUMMIT FINANCIAL GROUP INC		\$ 262,313.41	\$ 299,342.25	10,905.00
SUMMIT HOTEL PROPERTIES INC		\$ 1,192,864.01	\$ 970,641.76	99,451.00
SUMMIT MATERIALS INC		\$ 2,828,429.29	\$ 4,564,520.10	113,715.00
SUMMIT THERAPEUTICS INC		\$ 65,969.60	\$ 27,047.95	10,055.00
SUMO LOGIC INC		\$ 728,330.82	\$ 511,401.84	37,714.00
SUN COMMUNITIES INC		\$ 10,666,136.92	\$ 16,998,121.35	80,955.00
SUN COUNTRY AIRLINES HOLDINGS		\$ 4,736,886.56	\$ 3,947,871.00	144,876.00
SUNCOKE ENERGY INC		\$ 719,347.36	\$ 525,335.03	79,717.00
SUNCOR ENERGY INC	6.850% 06/01/2039 DD 06/06/08	\$ 247,262.40	\$ 253,286.04	176,000.00
SUNCOR ENERGY INC	6.500% 06/15/2038 DD 06/28/07	\$ 1,212,060.00	\$ 1,367,363.20	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>
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	\$ 263,415.50	\$ 277,850.00	250,000.00
SUNCOR ENERGY INC	3.750% 03/04/2051 DD 03/04/21	\$ 402,444.00	\$ 429,309.12	400,000.00
SUNNOVA ENERGY INTERNATIONAL I		\$ 2,125,826.67	\$ 2,119,909.76	75,928.00
SUNPOWER CORP		\$ 748,606.59	\$ 898,996.12	43,076.00
SUNRUN INC		\$ 2,206,806.08	\$ 1,468,142.90	42,803.00
SUNSTONE HOTEL INVESTORS INC		\$ 2,658,704.24	\$ 2,434,186.14	207,518.00
SUPALAI PCL		\$ 507,958.48	\$ 476,152.97	700,700.00
SUPER MICRO COMPUTER INC		\$ 7,557,561.41	\$ 9,285,228.60	211,268.00
SUPERIOR GROUP OF COS INC		\$ 199,981.84	\$ 218,390.76	9,954.00
SUPERNUS PHARMACEUTICALS INC		\$ 1,186,682.02	\$ 1,359,701.64	46,629.00
SURFACE ONCOLOGY INC		\$ 226,852.81	\$ 156,984.76	32,842.00
SURGERY PARTNERS INC		\$ 645,282.00	\$ 803,126.17	15,037.00
SURMODICS INC		\$ 296,849.03	\$ 279,944.10	5,814.00
SUTRO BIOPHARMA INC		\$ 734,733.04	\$ 593,101.92	39,859.00
SUTTER HEALTH	3.161% 08/15/2040 DD 10/29/20	\$ 1,273,680.60	\$ 1,290,886.76	1,255,000.00
SUTTER HEALTH	1.321% 08/15/2025 DD 10/29/20	\$ 504,020.00	\$ 495,461.01	500,000.00
SUZANO AUSTRIA GMBH	6.000% 01/15/2029 DD 07/15/19	\$ 999,500.00	\$ 1,157,510.00	1,000,000.00
SUZANO AUSTRIA GMBH	5.000% 01/15/2030 DD 05/29/19	\$ 609,395.40	\$ 591,980.40	540,000.00
SUZANO AUSTRIA GMBH	3.750% 01/15/2031 DD 09/14/20	\$ 513,150.00	\$ 508,130.00	500,000.00
SUZANO AUSTRIA GMBH	2.500% 09/15/2028 DD 09/13/21	\$ 392,600.00	\$ 386,000.00	400,000.00
SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	\$ 123,991.25	\$ 131,929.45	125,000.00
SVB FINANCIAL GROUP	3.125% 06/05/2030 DD 06/05/20	\$ 550,386.90	\$ 535,239.04	510,000.00
SVB FINANCIAL GROUP		\$ 2,690,623.44	\$ 8,252,146.08	12,167.00
SVENSK EXPORTKREDIT AB	0.750% 04/06/2023 DD 04/06/20	\$ 1,004,480.00	\$ 1,001,550.89	1,000,000.00
SVENSK EXPORTKREDIT AB	0.625% 05/14/2025 DD 05/14/20	\$ 2,242,805.00	\$ 2,206,173.24	2,250,000.00
SVENSK EXPORTKREDIT AB	0.250% 09/29/2023 DD 09/29/20	\$ 3,994,549.00	\$ 3,962,476.60	4,000,000.00
SVENSKA HANDELSBANKEN AB	3.900% 11/20/2023 DD 11/20/18	\$ 539,940.00	\$ 527,936.50	500,000.00
SWAP COLLATERAL WITH CITIBANK		\$ (130,000.00)	\$ (130,000.00)	(130,000.00)
SWAP COLLATERAL WITH HSBC		\$ 130,000.00	\$ 130,000.00	130,000.00
SWITCH INC		\$ 416,482.04	\$ 654,137.60	22,840.00
SYDNEY AIRPORT FINANCE CO 144A	3.625% 04/28/2026 DD 04/28/16	\$ 489,495.00	\$ 529,805.81	500,000.00
SYLVAMO CORP		\$ 189,501.36	\$ 220,325.95	7,899.82
SYNAPTICS INC		\$ 2,687,806.00	\$ 4,915,011.27	16,977.00
SYNCHRONY FINANCIAL	5.150% 03/19/2029 DD 03/19/19	\$ 593,615.00	\$ 574,602.92	500,000.00
SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	\$ 1,586,213.65	\$ 1,539,643.54	1,425,000.00
SYNCHRONY FINANCIAL	3.950% 12/01/2027 DD 12/01/17	\$ 253,260.26	\$ 245,904.64	229,000.00
SYNCHRONY FINANCIAL		\$ 4,091,970.55	\$ 5,666,956.01	122,159.00
SYNDAX PHARMACEUTICALS INC		\$ 649,327.11	\$ 816,190.54	37,286.00
SYNEOS HEALTH INC		\$ 1,527,125.10	\$ 2,254,955.48	21,961.00
SYNOPSIS INC		\$ 3,117,705.39	\$ 12,210,984.50	33,137.00
SYNOVUS FINANCIAL CORP		\$ 932,692.04	\$ 1,502,830.78	31,394.00
SYROS PHARMACEUTICALS INC		\$ 219,143.80	\$ 131,426.90	40,315.00
SYSCO CORP	6.600% 04/01/2050 DD 04/02/20	\$ 777,270.00	\$ 776,737.89	500,000.00
SYSCO CORP	5.950% 04/01/2030 DD 04/02/20	\$ 2,122,512.77	\$ 2,075,754.75	1,663,000.00
SYSCO CORP	4.850% 10/01/2045 DD 09/28/15	\$ 353,466.00	\$ 357,908.38	292,000.00
SYSCO CORP	4.450% 03/15/2048 DD 03/19/18	\$ 346,041.00	\$ 352,999.34	300,000.00
SYSCO CORP	3.750% 10/01/2025 DD 09/28/15	\$ 332,178.00	\$ 321,479.90	300,000.00
SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	\$ 977,510.18	\$ 1,065,002.52	1,000,000.00
SYSCO CORP	3.250% 07/15/2027 DD 06/22/17	\$ 335,530.50	\$ 324,330.46	305,000.00
SYSCO CORP	3.150% 12/14/2051 DD 12/14/21	\$ 396,620.00	\$ 393,711.28	400,000.00
SYSCO CORP	2.450% 12/14/2031 DD 12/14/21	\$ 402,348.00	\$ 400,496.89	400,000.00
SYSCO CORP		\$ 5,263,394.71	\$ 8,677,968.35	110,477.00
T ROWE PRICE GROUP INC		\$ 4,419,548.52	\$ 9,522,292.00	48,425.00
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	\$ 3,497,099.54	\$ 248.32	3,547,495.11
TABULA RASA HEALTHCARE INC		\$ 335,428.68	\$ 147,930.00	9,862.00
TAC CONSUMER PCL		\$ 388,527.66	\$ 538,091.00	2,289,800.00
TACTILE SYSTEMS TECHNOLOGY INC		\$ 350,266.35	\$ 159,737.82	8,394.00
TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$ 5,439,045.12	\$ 27,369,682.83	227,493.00
TAKEDA PHARMACEUTICAL CO LTD	3.175% 07/09/2050 DD 07/09/20	\$ 762,928.00	\$ 806,401.07	800,000.00
TAKEDA PHARMACEUTICAL CO LTD	3.025% 07/09/2040 DD 07/09/20	\$ 245,007.50	\$ 254,394.90	250,000.00
TAKEDA PHARMACEUTICAL CO LTD	2.050% 03/31/2030 DD 07/09/20	\$ 510,210.00	\$ 489,626.08	500,000.00
TAKE-TWO INTERACTIVE SOFTWARE		\$ 2,369,903.78	\$ 4,411,188.12	24,821.00
TALANX AG		\$ 3,144,300.95	\$ 3,608,886.00	74,600.00
TALARIS THERAPEUTICS INC		\$ 163,498.35	\$ 194,488.80	12,720.00
TALIS BIOMEDICAL CORP		\$ 144,822.33	\$ 54,824.72	13,672.00
TALOS ENERGY INC		\$ 475,963.77	\$ 314,344.80	32,076.00
TAMPA ELECTRIC CO	4.350% 05/15/2044 DD 05/15/14	\$ 458,564.00	\$ 477,501.66	400,000.00
TANDEM DIABETES CARE INC		\$ 1,214,606.95	\$ 1,984,305.16	13,183.00
TANGER FACTORY OUTLET CENTERS		\$ 1,061,414.34	\$ 1,606,004.72	83,299.00
TAPESTRY INC	3.050% 03/15/2032 DD 12/01/21	\$ 499,530.00	\$ 502,937.79	500,000.00
TAPESTRY INC		\$ 3,156,378.20	\$ 2,524,508.00	62,180.00
TARGA RESOURCES CORP		\$ 2,506,653.89	\$ 2,527,632.40	48,385.00
TARGET CORP	4.000% 07/01/2042 DD 06/26/12	\$ 718,384.00	\$ 733,810.52	600,000.00
TARGET CORP	3.500% 07/01/2024 DD 06/26/14	\$ 610,905.20	\$ 625,565.87	590,000.00
TARGET CORP	3.375% 04/15/2029 DD 03/27/19	\$ 1,097,230.00	\$ 1,095,284.57	1,000,000.00
TARGET CORP	2.500% 04/15/2026 DD 04/11/16	\$ 18,448.80	\$ 20,932.98	20,000.00
TARGET CORP	2.350% 02/15/2030 DD 01/28/20	\$ 579,664.20	\$ 570,345.05	555,000.00
TARGET CORP	2.250% 04/15/2025 DD 03/31/20	\$ 1,561,005.00	\$ 1,545,814.11	1,500,000.00
TARGET CORP		\$ 9,904,503.83	\$ 24,751,350.80	106,945.00
TARGET HOSPITALITY CORP		\$ 58,767.35	\$ 55,753.16	15,661.00
TARSUS PHARMACEUTICALS INC		\$ 138,576.28	\$ 102,217.50	4,543.00
TATTOOED CHEF INC		\$ 361,481.36	\$ 318,041.64	20,466.00
TAYLOR MORRISON HOME CORP		\$ 2,563,194.76	\$ 3,703,977.04	105,949.00
TAYSHA GENE THERAPIES INC		\$ 231,782.20	\$ 136,188.50	11,690.00
TC PIPELINES LP	4.375% 03/13/2025 DD 03/13/15	\$ 111,594.00	\$ 107,306.58	100,000.00

**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>
TCEH ESCROW CLAIM	0.000% 12/31/2034 DD 10/03/16	\$ 4,932,866.30	\$ -	3,198,355.82
TCR2 THERAPEUTICS INC		\$ 489,830.14	\$ 136,141.90	29,215.00
TD SYNEX CORP		\$ 414,111.16	\$ 950,445.96	8,311.00
TD SYNEX CORP 144A	2.650% 08/09/2031 DD 08/09/21	\$ 1,784,212.00	\$ 1,730,410.01	1,800,000.00
TD SYNEX CORP 144A	1.250% 08/09/2024 DD 08/09/21	\$ 1,100,844.00	\$ 1,087,529.19	1,100,000.00
TEAM INC		\$ 409,889.13	\$ 27,880.02	25,578.00
TEAMVIEWER AG		\$ 2,356,820.79	\$ 2,115,724.21	157,400.00
TECHTARGET INC		\$ 739,352.72	\$ 1,068,139.56	11,166.00
TECK RESOURCES LTD	6.250% 07/15/2041 DD 07/05/11	\$ 623,005.00	\$ 663,144.74	500,000.00
TECK RESOURCES LTD	3.900% 07/15/2030 DD 06/30/20	\$ 271,447.50	\$ 268,589.20	250,000.00
TEEKAY CORP		\$ 241,206.05	\$ 205,509.86	65,449.00
TEEKAY TANKERS LTD		\$ 323,913.42	\$ 245,053.80	22,482.00
TEGNA INC		\$ 3,007,564.23	\$ 3,917,681.92	211,082.00
TEJON RANCH CO		\$ 420,506.91	\$ 383,641.56	20,107.00
TELADOC HEALTH INC		\$ 5,411,733.60	\$ 2,993,882.92	32,606.00
TELEDYNE TECHNOLOGIES INC	2.750% 04/01/2031 DD 03/22/21	\$ 1,010,890.00	\$ 1,014,083.41	1,000,000.00
TELEDYNE TECHNOLOGIES INC		\$ 2,395,439.17	\$ 4,314,288.75	9,875.00
TELEFLEX INC		\$ 1,754,066.08	\$ 3,298,267.68	10,041.00
TELEFONICA EMISIONES SA	7.045% 06/20/2036 DD 06/20/06	\$ 301,388.34	\$ 308,160.60	216,000.00
TELEFONICA EMISIONES SA	5.520% 03/01/2049 DD 03/01/19	\$ 610,725.00	\$ 650,894.35	500,000.00
TELEFONICA EMISIONES SA	5.213% 03/08/2047 DD 03/08/17	\$ 1,829,180.03	\$ 2,011,259.52	1,620,000.00
TELEFONICA EMISIONES SA	4.103% 03/08/2027 DD 03/08/17	\$ 421,137.70	\$ 407,258.19	370,000.00
TELEFONICA EUROPE BV	8.250% 09/15/2030 DD 09/21/00	\$ 994,290.00	\$ 974,439.25	690,000.00
TELEPHONE AND DATA SYSTEMS INC		\$ 2,131,351.18	\$ 1,936,314.25	96,095.00
TELESAT CORP		\$ 225,335.35	\$ 162,272.20	5,660.00
TELLURIAN INC		\$ 532,471.25	\$ 487,902.80	158,410.00
TELOS CORP		\$ 540,638.59	\$ 272,332.62	17,661.00
TELUS CORP	4.600% 11/16/2048 DD 06/12/18	\$ 303,412.50	\$ 318,091.20	250,000.00
TEMPUR SEALY INTERNATIONAL INC		\$ 726,245.27	\$ 1,848,702.27	39,309.00
TENABLE HOLDINGS INC		\$ 1,629,264.02	\$ 2,179,230.04	39,572.00
TENAYA THERAPEUTICS INC		\$ 198,723.52	\$ 177,220.40	9,352.00
TENET HEALTHCARE CORP		\$ 3,738,013.68	\$ 7,722,237.39	94,531.00
TENNANT CO		\$ 592,872.31	\$ 651,237.44	8,036.00
TENNECO INC		\$ 622,637.13	\$ 367,871.50	32,555.00
TENNESSEE GAS PIPELINE CO LLC	7.000% 10/15/2028 DD 10/09/98	\$ 823,963.30	\$ 810,167.13	635,000.00
TENNESSEE VALLEY AUTH BD	7.125% 05/01/2030 DD 05/01/00	\$ 223,608.00	\$ 213,398.55	150,000.00
TENNESSEE VALLEY AUTH BD	6.150% 01/15/2038 DD 01/15/98	\$ 199,518.75	\$ 193,154.69	125,000.00
TENNESSEE VALLEY AUTH BD	5.375% 04/01/2056 DD 04/01/06	\$ 68,361.50	\$ 83,552.45	50,000.00
TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	\$ 232,246.67	\$ 238,043.84	165,000.00
TENNESSEE VALLEY AUTH BD	4.625% 09/15/2060 DD 09/15/10	\$ 156,180.00	\$ 153,081.86	100,000.00
TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	\$ 100,680.00	\$ 145,923.11	100,000.00
TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	\$ 42,179.50	\$ 59,282.01	50,000.00
TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	\$ 294,304.91	\$ 293,964.58	280,000.00
TENNESSEE VALLEY AUTH BD	0.750% 05/15/2025 DD 05/11/20	\$ 252,822.50	\$ 246,552.81	250,000.00
TERADATA CORP		\$ 1,143,722.61	\$ 1,000,593.20	23,560.00
TERADYNE INC		\$ 1,324,733.28	\$ 5,840,637.48	35,716.00
TEREX CORP		\$ 1,319,936.73	\$ 1,303,381.20	29,656.00
TERMINIX GLOBAL HOLDINGS INC		\$ 774,539.92	\$ 1,223,245.35	27,045.00
TERNS PHARMACEUTICALS INC		\$ 119,403.66	\$ 64,315.79	9,097.00
TERRENO REALTY CORP		\$ 3,923,856.51	\$ 5,985,055.17	70,173.00
TESLA INC		\$ 35,104,780.05	\$ 184,705,065.18	174,781.00
TETRA TECH INC		\$ 5,122,418.61	\$ 12,871,858.80	75,806.00
TETRA TECHNOLOGIES INC		\$ 227,219.12	\$ 191,907.32	67,573.00
TEXAS CAPITAL BANCSHARES INC		\$ 1,754,295.26	\$ 2,309,623.50	38,334.00
TEXAS EASTERN TRANSMISSION LP	7.000% 07/15/2032 DD 07/02/02	\$ 342,195.00	\$ 338,515.97	250,000.00
TEXAS INSTRUMENTS INC	4.150% 05/15/2048 DD 05/07/18	\$ 364,728.00	\$ 374,250.72	300,000.00
TEXAS INSTRUMENTS INC	2.900% 11/03/2027 DD 11/03/17	\$ 548,755.00	\$ 533,481.57	500,000.00
TEXAS INSTRUMENTS INC	2.250% 09/04/2029 DD 09/04/19	\$ 572,354.85	\$ 566,551.23	555,000.00
TEXAS INSTRUMENTS INC	1.900% 09/15/2031 DD 09/15/21	\$ 498,775.00	\$ 493,206.05	500,000.00
TEXAS INSTRUMENTS INC	1.375% 03/12/2025 DD 03/12/20	\$ 153,778.50	\$ 150,622.29	150,000.00
TEXAS INSTRUMENTS INC	1.125% 09/15/2026 DD 09/15/21	\$ 1,400,000.00	\$ 1,386,472.93	1,400,000.00
TEXAS INSTRUMENTS INC		\$ 24,376,497.24	\$ 53,098,030.04	281,732.00
TEXAS PACIFIC LAND CORP		\$ 1,914,777.66	\$ 1,589,811.51	1,273.00
TEXAS ROADHOUSE INC		\$ 2,607,610.32	\$ 2,722,950.72	30,499.00
TEXAS ST	5.517% 04/01/2039 DD 08/26/09	\$ 57,961.50	\$ 70,353.00	50,000.00
TEXAS ST	4.681% 04/01/2040 DD 09/29/10	\$ 614,952.70	\$ 607,409.20	470,000.00
TEXAS ST PRIV ACTIVITY BOND SU	3.922% 12/31/2049 DD 12/17/19	\$ 159,208.50	\$ 167,811.00	150,000.00
TEXAS ST TRANSPRTN COMMISSION	2.562% 04/01/2042 DD 07/08/20	\$ 848,583.70	\$ 823,019.70	830,000.00
TEXAS ST TRANSPRTN COMMISSION	2.472% 10/01/2044 DD 08/05/20	\$ 97,828.00	\$ 97,769.00	100,000.00
TEXAS ST TRANSPRTN COMMISSIONS	4.000% 10/01/2033 DD 07/01/20	\$ 985,565.80	\$ 974,169.50	815,000.00
TEXTAINER GROUP HOLDINGS LTD		\$ 826,292.18	\$ 1,493,749.30	41,830.00
TEXTRON INC	4.000% 03/15/2026 DD 03/11/16	\$ 549,250.00	\$ 540,935.47	500,000.00
TEXTRON INC	3.000% 06/01/2030 DD 03/17/20	\$ 526,600.00	\$ 515,970.97	500,000.00
TEXTRON INC		\$ 1,784,277.88	\$ 3,740,957.60	48,458.00
TFS FINANCIAL CORP		\$ 89,394.65	\$ 167,441.90	9,370.00
TG THERAPEUTICS INC		\$ 1,415,033.86	\$ 1,069,187.00	56,273.00
THERAPEUTICSMID INC		\$ 202,465.99	\$ 57,411.05	161,267.00
THERAVANCE BIOPHARMA INC		\$ 447,956.21	\$ 338,351.00	30,620.00
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	\$ 127,757.50	\$ 171,922.05	125,000.00
THERMO FISHER SCIENTIFIC INC	4.100% 08/15/2047 DD 08/14/17	\$ 461,580.00	\$ 493,390.02	400,000.00
THERMO FISHER SCIENTIFIC INC	2.600% 10/01/2029 DD 10/08/19	\$ 104,995.00	\$ 103,933.01	100,000.00
THERMO FISHER SCIENTIFIC INC	2.000% 10/15/2031 DD 08/23/21	\$ 478,460.50	\$ 482,787.29	490,000.00
THERMO FISHER SCIENTIFIC INC	1.750% 10/15/2028 DD 08/23/21	\$ 201,190.00	\$ 198,693.29	200,000.00
THERMO FISHER SCIENTIFIC INC	1.215% 10/18/2024 DD 10/22/21	\$ 2,501,545.00	\$ 2,497,225.75	2,500,000.00
THERMO FISHER SCIENTIFIC INC		\$ 16,289,888.17	\$ 56,595,964.04	84,821.00
THERMON GROUP HOLDINGS INC		\$ 586,301.08	\$ 537,764.52	31,764.00

**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>
THESEUS PHARMACEUTICALS INC		\$ 68,566.30	\$ 95,226.80	7,510.00
THIRD COAST BANCSHARES INC		\$ 101,535.72	\$ 104,595.48	4,026.00
THOR INDUSTRIES INC		\$ 725,530.36	\$ 1,196,156.79	11,527.00
THORNE HEALTHTECH INC		\$ 1,414,032.70	\$ 1,074,025.71	172,951.00
THOUGHTWORKS HOLDING INC		\$ 233,116.81	\$ 245,767.27	9,167.00
THRIVY HOLDINGS INC		\$ 140,354.05	\$ 180,067.14	4,378.00
TIAN LUN GAS HOLDINGS LTD	HK/01600	\$ 399,951.95	\$ 427,402.24	395,743.00
TIDEWATER INC		\$ 783,204.18	\$ 419,896.26	39,206.00
TILLY'S INC		\$ 2,090,169.57	\$ 2,812,902.66	174,606.00
TIMAH TBK PT		\$ 916,183.37	\$ 880,994.67	8,629,828.00
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	\$ 992,795.53	\$ 1,362,440.09	1,000,000.00
TIME WARNER CABLE LLC	5.875% 11/15/2040 DD 11/15/10	\$ 1,247,280.00	\$ 1,247,912.43	1,000,000.00
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	\$ 666,032.75	\$ 660,764.07	545,000.00
TIME WARNER ENTERTAINMENT CO L	8.375% 07/15/2033 DD 01/15/94	\$ 743,845.00	\$ 728,008.50	500,000.00
TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	\$ 1,048,950.82	\$ 1,028,996.89	968,517.89
TIMKEN CO/THE		\$ 620,987.97	\$ 1,000,409.02	14,438.00
TIMKENSTEEL CORP		\$ 592,401.90	\$ 723,277.50	43,835.00
TIPTREE INC		\$ 174,483.26	\$ 305,767.47	22,109.00
TITAN CEMENT INTERNATIONAL SA		\$ 1,598,639.52	\$ 1,198,530.70	79,482.00
TITAN INTERNATIONAL INC		\$ 364,023.92	\$ 484,815.60	44,235.00
TITAN MACHINERY INC		\$ 351,191.09	\$ 624,679.98	18,542.00
TIVITY HEALTH INC		\$ 605,017.59	\$ 758,590.04	28,691.00
TJX COS INC/THE	2.500% 05/15/2023 DD 05/02/13	\$ 548,247.00	\$ 534,888.00	525,000.00
TJX COS INC/THE	2.250% 09/15/2026 DD 09/12/16	\$ 1,057,950.00	\$ 1,032,376.27	1,000,000.00
TJX COS INC/THE		\$ 13,306,277.15	\$ 41,522,849.68	546,929.00
T-MOBILE US INC		\$ 10,003,299.11	\$ 14,696,753.64	126,718.00
T-MOBILE USA INC	4.375% 04/15/2040 DD 04/15/21	\$ 562,900.00	\$ 571,592.39	500,000.00
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	\$ 5,270,864.40	\$ 5,326,579.44	4,870,000.00
T-MOBILE USA INC	3.750% 04/15/2027 DD 04/15/21	\$ 1,308,418.46	\$ 1,278,905.20	1,181,000.00
T-MOBILE USA INC	3.600% 11/15/2060 DD 05/15/21	\$ 897,705.00	\$ 891,471.27	900,000.00
T-MOBILE USA INC	3.500% 04/15/2025 DD 04/15/21	\$ 2,830,808.15	\$ 2,770,524.93	2,615,000.00
T-MOBILE USA INC	3.300% 02/15/2051 DD 02/15/21	\$ 1,527,915.00	\$ 1,562,631.78	1,600,000.00
T-MOBILE USA INC	3.000% 02/15/2041 DD 02/15/21	\$ 992,345.00	\$ 976,305.90	1,000,000.00
T-MOBILE USA INC	2.550% 02/15/2031 DD 02/15/21	\$ 1,997,785.00	\$ 1,989,948.48	2,000,000.00
T-MOBILE USA INC	2.050% 02/15/2028 DD 02/15/21	\$ 674,851.50	\$ 670,009.98	675,000.00
T-MOBILE USA INC 144A	2.700% 03/15/2032 DD 12/06/21	\$ 503,625.00	\$ 503,080.92	500,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.401% 06/01/2034 DD 10/28/20	\$ 200,000.00	\$ 207,116.00	200,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.301% 06/01/2033 DD 10/28/20	\$ 875,000.00	\$ 902,641.25	875,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.151% 06/01/2032 DD 10/28/20	\$ 665,000.00	\$ 683,979.10	665,000.00
TOLL BROTHERS INC		\$ 730,774.62	\$ 1,803,524.46	24,914.00
TOMPKINS FINANCIAL CORP		\$ 1,110,844.08	\$ 1,121,560.02	13,419.00
TONG REN TANG TECHNOLOGIES CO	HK/01666	\$ 356,083.65	\$ 465,384.89	432,969.00
TONIX PHARMACEUTICALS HOLDING		\$ 339,355.99	\$ 133,958.94	374,187.00
TOOTSIE ROLL INDUSTRIES INC		\$ 491,686.13	\$ 536,059.08	14,796.00
TOPBUILD CORP		\$ 1,417,130.38	\$ 1,966,134.66	7,126.00
TOPCO SCIENTIFIC CO LTD		\$ 606,831.37	\$ 713,846.82	125,000.00
TORO CO/THE		\$ 1,133,079.53	\$ 2,390,846.30	23,930.00
TORONTO-DOMINION BANK/THE	3.500% 07/19/2023 DD 07/19/18	\$ 538,200.00	\$ 521,021.89	500,000.00
TORONTO-DOMINION BANK/THE	3.250% 03/11/2024 DD 03/11/19	\$ 126,894.69	\$ 122,263.79	117,000.00
TORONTO-DOMINION BANK/THE	2.000% 09/10/2031 DD 09/10/21	\$ 739,972.50	\$ 739,269.85	750,000.00
TORONTO-DOMINION BANK/THE	1.250% 12/13/2024 DD 12/13/21	\$ 1,251,300.00	\$ 1,251,505.70	1,250,000.00
TORONTO-DOMINION BANK/THE	1.250% 09/10/2026 DD 09/10/21	\$ 1,728,665.00	\$ 1,719,300.68	1,750,000.00
TORONTO-DOMINION BANK/THE	1.200% 06/03/2026 DD 06/03/21	\$ 1,008,180.00	\$ 982,596.72	1,000,000.00
TORONTO-DOMINION BANK/THE	1.150% 06/12/2025 DD 06/12/20	\$ 1,036,144.87	\$ 1,018,359.23	1,027,000.00
TORONTO-DOMINION BANK/THE	0.750% 09/11/2025 DD 09/11/20	\$ 1,479,135.00	\$ 1,459,859.03	1,500,000.00
TORONTO-DOMINION BANK/THE	0.750% 06/12/2023 DD 06/12/20	\$ 502,515.00	\$ 500,022.55	500,000.00
TORONTO-DOMINION BANK/THE	0.750% 01/06/2026 DD 01/06/21	\$ 246,482.50	\$ 242,263.45	250,000.00
TORONTO-DOMINION BANK/THE	0.700% 09/10/2024 DD 09/10/21	\$ 747,975.00	\$ 740,244.50	750,000.00
TORONTO-DOMINION BANK/THE	0.450% 09/11/2023 DD 09/11/20	\$ 1,002,190.00	\$ 993,853.17	1,000,000.00
TORONTO-DOMINION BANK/THE	0.250% 01/06/2023 DD 01/06/21	\$ 1,000,730.00	\$ 997,139.22	1,000,000.00
TORRID HOLDINGS INC		\$ 166,002.06	\$ 99,857.16	10,107.00
TOTALENERGIES CAPITAL CANADA L	2.750% 07/15/2023 DD 01/17/13	\$ 1,052,290.00	\$ 1,027,437.22	1,000,000.00
TOTALENERGIES CAPITAL INTERNAT	3.461% 07/12/2049 DD 07/10/19	\$ 49,722.00	\$ 54,014.68	50,000.00
TOTALENERGIES CAPITAL INTERNAT	2.829% 01/10/2030 DD 07/10/19	\$ 160,835.20	\$ 167,530.58	160,000.00
TOWD POINT MORTGAG HY3 A1A 144A	VAR RT 10/25/2059 DD 10/30/19	\$ 821,450.55	\$ 824,353.40	820,458.52
TOWD POINT MORTGAG HY2 A1 144A	VAR RT 05/25/2058 DD 04/30/19	\$ 1,585,345.36	\$ 1,583,311.18	1,577,391.86
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 10/25/2059 DD 10/01/19	\$ 3,879,299.23	\$ 3,915,969.67	3,842,050.92
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 06/25/2057 DD 08/01/17	\$ 651,462.80	\$ 640,361.19	630,122.33
TOWNE BANK/PORTSMOUTH VA		\$ 1,958,659.38	\$ 2,032,721.73	64,347.00
TOYOTA INDUSTRIES CORP 144A	3.110% 03/12/2022 DD 03/12/19	\$ 402,324.00	\$ 401,222.48	400,000.00
TOYOTA MOTOR CORP	1.339% 03/25/2026 DD 03/25/21	\$ 2,531,515.00	\$ 2,488,601.70	2,500,000.00
TOYOTA MOTOR CREDIT CORP	3.375% 04/01/2030 DD 04/01/20	\$ 2,946,571.50	\$ 2,904,028.71	2,650,000.00
TOYOTA MOTOR CREDIT CORP	2.900% 03/30/2023 DD 04/01/20	\$ 681,274.80	\$ 662,861.86	645,000.00
TOYOTA MOTOR CREDIT CORP	2.700% 01/11/2023 DD 01/11/18	\$ 560,214.55	\$ 547,014.39	535,000.00
TOYOTA MOTOR CREDIT CORP	2.000% 10/07/2024 DD 10/07/19	\$ 781,778.60	\$ 818,707.01	800,000.00
TOYOTA MOTOR CREDIT CORP	1.900% 09/12/2031 DD 09/13/21	\$ 493,055.00	\$ 489,649.69	500,000.00
TOYOTA MOTOR CREDIT CORP	1.800% 02/13/2025 DD 02/13/20	\$ 516,215.00	\$ 507,482.32	500,000.00
TOYOTA MOTOR CREDIT CORP	1.650% 01/10/2031 DD 01/11/21	\$ 144,990.00	\$ 144,349.79	150,000.00
TOYOTA MOTOR CREDIT CORP	1.150% 08/13/2027 DD 08/14/20	\$ 148,005.00	\$ 145,580.81	150,000.00
TOYOTA MOTOR CREDIT CORP	0.800% 10/16/2025 DD 10/16/20	\$ 446,548.50	\$ 439,346.17	450,000.00
TOYOTA MOTOR CREDIT CORP	0.800% 01/09/2026 DD 01/11/21	\$ 1,820,007.00	\$ 1,774,424.47	1,825,000.00
TOYOTA MOTOR CREDIT CORP	0.625% 09/13/2024 DD 09/13/21	\$ 498,830.00	\$ 493,144.02	500,000.00
TOYOTA MOTOR CREDIT CORP	0.500% 08/14/2023 DD 08/14/20	\$ 1,505,355.00	\$ 1,494,469.50	1,500,000.00
TOYOTA MOTOR CREDIT CORP	0.450% 01/11/2024 DD 01/11/21	\$ 1,125,850.12	\$ 1,113,473.41	1,123,000.00
TPG RE FINANCE TRUST INC		\$ 931,772.84	\$ 709,976.96	57,628.00
TPGI TRUST 2021-DG DGWD G 144A	VAR RT 06/15/2026 DD 06/15/21	\$ 378,000.00	\$ 374,948.94	378,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
TPI COMPOSITES INC		\$ 549,266.75	\$ 233,989.36	15,641.00
TRACTOR SUPPLY CO		\$ 1,963,723.51	\$ 5,895,806.00	24,710.00
TRADE DESK INC/THE		\$ 3,025,115.52	\$ 8,437,753.00	92,075.00
TRADEWEB MARKETS INC		\$ 1,547,102.26	\$ 2,268,771.84	22,656.00
TRAEGER INC		\$ 391,309.28	\$ 222,600.96	18,306.00
TRANE TECHNOLOGIES GLOBAL HOLD	5.750% 06/15/2043 DD 12/15/13	\$ 103,234.00	\$ 140,630.38	100,000.00
TRANE TECHNOLOGIES GLOBAL HOLD	4.300% 02/21/2048 DD 02/21/18	\$ 237,110.00	\$ 243,709.96	200,000.00
TRANE TECHNOLOGIES GLOBAL HOLD	3.750% 08/21/2028 DD 02/21/18	\$ 34,840.75	\$ 38,230.16	35,000.00
TRANE TECHNOLOGIES LUXEMBOURG	3.800% 03/21/2029 DD 03/21/19	\$ 852,560.90	\$ 862,927.38	790,000.00
TRANE TECHNOLOGIES LUXEMBOURG	3.500% 03/21/2026 DD 03/21/19	\$ 551,895.00	\$ 530,221.72	500,000.00
TRANE TECHNOLOGIES PLC		\$ 3,089,616.00	\$ 10,364,745.09	51,303.00
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	\$ 840,421.18	\$ 855,867.63	550,000.00
TRANSCANADA PIPELINES LTD	6.200% 10/15/2037 DD 10/05/07	\$ 122,901.00	\$ 135,981.14	100,000.00
TRANSCANADA PIPELINES LTD	5.600% 03/31/2034 DD 03/25/04	\$ 310,682.50	\$ 312,824.05	250,000.00
TRANSCANADA PIPELINES LTD	5.100% 03/15/2049 DD 10/12/18	\$ 491,068.00	\$ 527,141.73	400,000.00
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	\$ 297,685.00	\$ 311,066.13	250,000.00
TRANSCANADA PIPELINES LTD	4.750% 05/15/2038 DD 05/07/18	\$ 471,088.00	\$ 476,616.16	400,000.00
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	\$ 349,341.00	\$ 352,194.00	300,000.00
TRANSCANADA PIPELINES LTD	4.250% 05/15/2028 DD 05/07/18	\$ 1,139,730.00	\$ 1,115,135.98	1,000,000.00
TRANSCANADA PIPELINES LTD	2.500% 10/12/2031 DD 10/12/21	\$ 1,488,275.00	\$ 1,491,840.00	1,500,000.00
TRANSCANADA PIPELINES LTD	1.000% 10/12/2024 DD 10/12/21	\$ 498,810.00	\$ 495,590.99	500,000.00
TRANSCAT INC		\$ 179,835.50	\$ 288,474.03	3,121.00
TRANSCONTINENTAL GAS PIPE LINE	3.250% 05/15/2034 DD 11/15/20	\$ 569,352.50	\$ 558,624.81	530,000.00
TRANSDIGM GROUP INC		\$ 2,950,956.91	\$ 7,070,343.36	11,112.00
TRANSMEDICS GROUP INC		\$ 1,403,926.94	\$ 1,385,938.60	72,335.00
TRANSUNION		\$ 2,355,882.61	\$ 4,877,551.14	41,133.00
TRAVEL + LEISURE CO		\$ 614,098.09	\$ 1,053,335.66	19,058.00
TRAVELCENTERS OF AMERICA INC		\$ 390,876.18	\$ 610,819.46	11,833.00
TRAVELERS COS INC/THE	5.350% 11/01/2040 DD 11/01/10	\$ 728,707.45	\$ 724,798.75	535,000.00
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	\$ 1,026,230.00	\$ 1,021,535.89	800,000.00
TRAVELERS COS INC/THE	4.000% 05/30/2047 DD 05/22/17	\$ 236,348.00	\$ 238,900.77	200,000.00
TRAVELERS COS INC/THE	2.550% 04/27/2050 DD 04/27/20	\$ 274,767.00	\$ 285,215.93	300,000.00
TRAVELERS COS INC/THE		\$ 5,221,197.19	\$ 8,643,696.08	55,256.00
TRAVERE THERAPEUTICS INC		\$ 969,518.41	\$ 1,668,586.24	53,756.00
TRAVIS PERKINS PLC		\$ 2,122,314.57	\$ 3,067,850.00	145,707.00
TREACE MEDICAL CONCEPTS INC		\$ 2,098,003.07	\$ 2,031,256.72	108,973.00
TREAN INSURANCE GROUP INC		\$ 205,689.36	\$ 149,910.75	16,825.00
TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	\$ 995,837,119.30	\$ 995,837,119.30	995,837,119.30
TREDEGAR CORP		\$ 214,529.38	\$ 166,520.16	14,088.00
TREEHOUSE FOODS INC		\$ 2,119,400.14	\$ 2,004,938.04	49,468.00
TREVENA INC		\$ 207,392.04	\$ 73,562.36	126,179.00
TREX CO INC		\$ 2,360,342.60	\$ 8,177,551.83	60,561.00
TRI POINTE HOMES INC		\$ 1,698,037.23	\$ 2,869,127.97	102,873.00
TRICO BANCSHARES		\$ 945,107.50	\$ 1,126,411.20	26,220.00
TRICON AMERICAN HO SFR1 F 144A	4.882% 07/17/2038 DD 07/21/20	\$ 243,990.48	\$ 250,901.34	244,000.00
TRICON AMERICAN HO SFR2 F 144A	5.104% 01/17/2036 DD 12/20/17	\$ 208,948.30	\$ 213,485.96	210,000.00
TRICON RESIDENTIAL SFR1 G 144A	4.133% 07/17/2038 DD 11/09/21	\$ 251,998.17	\$ 247,343.72	252,000.00
TRIMAS CORP		\$ 1,075,539.84	\$ 1,520,774.00	41,102.00
TRIMBLE INC	4.900% 06/15/2028 DD 06/15/18	\$ 1,169,110.00	\$ 1,137,317.91	1,000,000.00
TRIMBLE INC		\$ 1,923,773.26	\$ 4,692,217.04	53,816.00
TRINET GROUP INC		\$ 5,352,563.27	\$ 8,271,140.02	86,827.00
TRINITY CAPITAL INC		\$ 2,412,340.00	\$ 3,029,209.80	172,310.00
TRINITY INDUSTRIES INC		\$ 2,026,397.48	\$ 2,239,058.20	74,141.00
TRINSEO PLC		\$ 871,711.94	\$ 884,895.28	16,868.00
TRIPADVISOR INC		\$ 869,599.18	\$ 545,854.24	20,024.00
TRIPLE D ASSOCIATES INC PFD A		\$ 115,789.00	-	115,789.00
TRIPLE-S MANAGEMENT CORP		\$ 522,896.69	\$ 771,687.04	21,628.00
TRISTATE CAPITAL HOLDINGS INC		\$ 532,511.53	\$ 841,318.78	27,803.00
TRITON INTERNATIONAL LTD		\$ 2,451,222.91	\$ 3,838,096.52	63,724.00
TRIUMPH BANCORP INC		\$ 5,142,297.45	\$ 6,885,801.00	57,825.00
TRIUMPH GROUP INC		\$ 1,266,925.81	\$ 1,130,793.25	61,025.00
TRONOX HOLDINGS PLC		\$ 2,021,159.73	\$ 2,620,399.41	109,047.00
TRUEBLUE INC		\$ 771,849.10	\$ 926,723.64	33,492.00
TRUECAR INC		\$ 351,629.79	\$ 308,084.20	90,613.00
TRUIST BANK	VAR RT 08/02/2024 DD 07/26/18	\$ 531,795.00	\$ 521,432.97	500,000.00
TRUIST BANK	3.800% 10/30/2026 DD 09/29/14	\$ 561,245.00	\$ 544,888.84	500,000.00
TRUIST BANK	3.625% 09/16/2025 DD 09/16/15	\$ 1,308,851.86	\$ 1,275,874.70	1,191,000.00
TRUIST BANK	3.300% 05/15/2026 DD 05/16/16	\$ 150,880.84	\$ 145,675.69	137,000.00
TRUIST BANK	3.200% 04/01/2024 DD 03/18/19	\$ 802,725.00	\$ 785,075.15	750,000.00
TRUIST BANK	2.250% 03/11/2030 DD 03/09/20	\$ 694,900.00	\$ 748,045.39	750,000.00
TRUIST BANK	2.150% 12/06/2024 DD 12/06/19	\$ 2,334,511.41	\$ 2,380,892.17	2,311,000.00
TRUIST BANK	1.500% 03/10/2025 DD 03/09/20	\$ 476,045.00	\$ 502,886.35	500,000.00
TRUIST BANK	1.250% 03/09/2023 DD 03/09/20	\$ 1,188,460.00	\$ 1,175,043.13	1,168,000.00
TRUIST FINANCIAL CORP	VAR RT 06/07/2029 DD 06/07/21	\$ 401,452.00	\$ 393,878.81	400,000.00
TRUIST FINANCIAL CORP	3.875% 03/19/2029 DD 03/18/19	\$ 854,310.00	\$ 825,858.69	750,000.00
TRUIST FINANCIAL CORP	2.850% 10/26/2024 DD 10/26/17	\$ 205,017.60	\$ 198,535.30	190,000.00
TRUIST FINANCIAL CORP	2.500% 08/01/2024 DD 07/29/19	\$ 1,660,297.00	\$ 1,620,533.94	1,570,000.00
TRUIST FINANCIAL CORP	1.950% 06/05/2030 DD 06/05/20	\$ 50,288.50	\$ 49,371.95	50,000.00
TRUIST FINANCIAL CORP	1.125% 08/03/2027 DD 08/03/20	\$ 741,322.50	\$ 725,663.65	750,000.00
TRUIST FINANCIAL CORP		\$ 9,846,969.40	\$ 16,914,333.85	288,887.00
TRUPANION INC		\$ 1,353,821.95	\$ 2,217,575.88	16,796.00
TRUSTCO BANK CORP NY		\$ 677,078.99	\$ 603,777.06	18,126.00
TRUSTEES OF BOSTON COLLEGE	3.129% 07/01/2052 DD 10/24/19	\$ 157,710.64	\$ 163,285.57	152,000.00
TRUSTEES OF BOSTON UNIVERSITY	4.061% 10/01/2048 DD 08/17/18	\$ 797,374.50	\$ 788,365.77	650,000.00
TRUSTEES OF PRINCETON UNIVERSI	5.700% 03/01/2039 DD 01/21/09	\$ 357,010.00	\$ 360,572.97	250,000.00
TRUSTEES OF THE UNIVERSITY OF	4.674% 09/01/2112 DD 04/05/12	\$ 328,869.20	\$ 365,157.98	240,000.00

**SERS Public Holdings
As of December 31, 2021**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
TRUSTEES OF THE UNIVERSITY OF	2.396% 10/01/2050 DD 07/14/20	\$ 318,504.00	\$ 286,060.54	300,000.00
TRUSTMARK CORP		\$ 1,905,852.14	\$ 1,918,126.32	59,092.00
TRUWORTHS INTERNATIONAL LTD		\$ 554,339.08	\$ 483,420.54	147,663.00
TSMC ARIZONA CORP	3.125% 10/25/2041 DD 10/25/21	\$ 1,033,980.00	\$ 1,041,692.77	1,000,000.00
TTEC HOLDINGS INC		\$ 716,167.43	\$ 728,384.20	8,044.00
TTM TECHNOLOGIES INC		\$ 1,411,028.20	\$ 1,495,825.90	100,391.00
TTW PCL		\$ 344,615.31	\$ 262,467.89	769,100.00
TUCOWS INC		\$ 304,343.74	\$ 350,535.24	4,182.00
TUPPERWARE BRANDS CORP		\$ 1,521,557.82	\$ 720,189.58	47,102.00
TURK HAVA YOLLARI AO		\$ 1,179,741.95	\$ 1,170,334.24	776,311.00
TURNING POINT BRANDS INC		\$ 283,792.65	\$ 242,396.48	6,416.00
TURNING POINT THERAPEUTICS INC		\$ 2,901,646.04	\$ 1,972,967.40	41,362.00
TURTLE BEACH CORP		\$ 198,136.39	\$ 179,282.04	8,054.00
TUSIMPLE HOLDINGS INC		\$ 1,066,318.92	\$ 1,025,560.95	28,607.00
TUTOR PERINI CORP		\$ 776,616.78	\$ 489,592.23	39,579.00
TWDC ENTERPRISES 18 CORP	4.125% 06/01/2044 DD 06/02/14	\$ 811,631.00	\$ 955,453.76	800,000.00
TWDC ENTERPRISES 18 CORP	3.150% 09/17/2025 DD 09/17/15	\$ 55,388.85	\$ 58,408.24	55,000.00
TWILIO INC		\$ 6,044,771.67	\$ 9,425,991.96	35,794.00
TWIST BIOSCIENCE CORP		\$ 1,951,683.23	\$ 1,593,073.15	20,585.00
TWITTER INC		\$ 6,098,164.77	\$ 7,246,178.76	167,658.00
TWO HARBORS INVESTMENT CORP		\$ 1,874,041.85	\$ 1,876,230.90	325,170.00
TYLER TECHNOLOGIES INC		\$ 1,992,683.95	\$ 4,654,881.35	8,653.00
TYRA BIOSCIENCES INC		\$ 96,864.93	\$ 108,944.01	7,743.00
TYSON FOODS INC	4.550% 06/02/2047 DD 06/02/17	\$ 608,420.00	\$ 619,614.53	500,000.00
TYSON FOODS INC	4.350% 03/01/2029 DD 02/19/19	\$ 469,024.55	\$ 469,908.60	415,000.00
TYSON FOODS INC	4.000% 03/01/2026 DD 02/19/19	\$ 307,158.72	\$ 294,953.41	272,000.00
TYSON FOODS INC	3.950% 08/15/2024 DD 08/08/14	\$ 641,120.40	\$ 616,546.20	580,000.00
TYSON FOODS INC	3.550% 06/02/2027 DD 06/02/17	\$ 461,043.60	\$ 452,094.01	420,000.00
TYSON FOODS INC		\$ 3,163,040.75	\$ 5,380,212.48	61,728.00
U S TREASURY BILL	0.000% 04/21/2022 DD 04/22/21	\$ 1,099,686.87	\$ 1,099,686.87	1,100,000.00
U S TREASURY BILL	0.000% 03/22/2022 DD 11/23/21	\$ 2,799,490.94	\$ 2,799,490.94	2,800,000.00
U S TREASURY BILL	0.000% 01/25/2022 DD 09/28/21	\$ 508,941.11	\$ 508,941.11	509,000.00
U S TREASURY BOND	7.625% 02/15/2025 DD 02/15/95	\$ 388,303.13	\$ 367,465.43	305,000.00
U S TREASURY BOND	7.500% 11/15/2024 DD 05/15/94	\$ 713,326.11	\$ 676,719.14	570,000.00
U S TREASURY BOND	7.125% 02/15/2023 DD 02/15/93	\$ 408,309.37	\$ 386,775.00	360,000.00
U S TREASURY BOND	6.875% 08/15/2025 DD 08/15/95	\$ 500,005.44	\$ 467,691.56	388,000.00
U S TREASURY BOND	6.750% 08/15/2026 DD 08/15/96	\$ 457,474.61	\$ 436,214.85	350,000.00
U S TREASURY BOND	6.625% 02/15/2027 DD 02/15/97	\$ 430,636.72	\$ 410,972.66	325,000.00
U S TREASURY BOND	6.500% 11/15/2026 DD 11/15/96	\$ 482,191.99	\$ 461,690.63	370,000.00
U S TREASURY BOND	6.375% 08/15/2027 DD 08/15/97	\$ 428,183.41	\$ 410,323.59	322,000.00
U S TREASURY BOND	6.250% 08/15/2028 DD 08/15/93	\$ 518,121.10	\$ 496,376.56	455,000.00
U S TREASURY BOND	6.250% 05/15/2030 DD 11/15/99	\$ 966,742.81	\$ 907,070.63	657,000.00
U S TREASURY BOND	6.125% 11/15/2027 DD 11/15/97	\$ 1,670,125.13	\$ 1,613,693.75	1,270,000.00
U S TREASURY BOND	6.125% 08/15/2029 DD 08/15/99	\$ 691,212.94	\$ 670,761.72	500,000.00
U S TREASURY BOND	6.000% 02/15/2026 DD 02/15/96	\$ 2,948,699.28	\$ 2,896,738.28	2,425,000.00
U S TREASURY BOND	5.500% 08/15/2028 DD 08/15/98	\$ 1,849,234.36	\$ 1,797,190.79	1,429,000.00
U S TREASURY BOND	5.375% 02/15/2031 DD 02/15/01	\$ 3,157,846.31	\$ 3,158,251.57	2,360,000.00
U S TREASURY BOND	5.250% 11/15/2028 DD 11/15/98	\$ 1,417,985.39	\$ 1,332,622.85	1,065,000.00
U S TREASURY BOND	5.250% 02/15/2029 DD 02/15/99	\$ 324,788.48	\$ 314,873.05	250,000.00
U S TREASURY BOND	5.000% 05/15/2037 DD 05/15/07	\$ 2,981,717.09	\$ 2,889,338.09	1,985,000.00
U S TREASURY BOND	4.750% 02/15/2041 DD 02/15/11	\$ 7,548,508.97	\$ 7,223,645.71	4,910,000.00
U S TREASURY BOND	4.750% 02/15/2037 DD 02/15/07	\$ 2,236,487.06	\$ 2,177,301.56	1,535,000.00
U S TREASURY BOND	4.625% 02/15/2040 DD 02/15/10	\$ 8,522,572.44	\$ 8,211,264.56	5,717,000.00
U S TREASURY BOND	4.500% 08/15/2039 DD 08/15/09	\$ 5,580,998.23	\$ 5,415,739.06	3,835,000.00
U S TREASURY BOND	4.500% 05/15/2038 DD 05/15/08	\$ 5,334,649.28	\$ 5,131,835.54	3,670,000.00
U S TREASURY BOND	4.500% 02/15/2036 DD 02/15/06	\$ 5,574,981.06	\$ 5,538,731.26	4,030,000.00
U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09	\$ 7,734,793.16	\$ 7,435,447.86	5,335,000.00
U S TREASURY BOND	4.375% 05/15/2041 DD 05/15/11	\$ 5,680,940.75	\$ 5,479,885.56	3,890,000.00
U S TREASURY BOND	4.375% 05/15/2040 DD 05/15/10	\$ 6,709,926.22	\$ 6,494,731.23	4,640,000.00
U S TREASURY BOND	4.375% 02/15/2038 DD 02/15/08	\$ 2,951,382.48	\$ 2,873,064.84	2,085,000.00
U S TREASURY BOND	4.250% 11/15/2040 DD 11/15/10	\$ 6,819,617.02	\$ 6,507,970.72	4,705,000.00
U S TREASURY BOND	4.250% 05/15/2039 DD 05/15/09	\$ 5,075,686.83	\$ 4,921,946.11	3,590,000.00
U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10	\$ 7,272,463.34	\$ 6,941,947.14	5,267,000.00
U S TREASURY BOND	3.750% 11/15/2043 DD 11/15/13	\$ 11,322,003.37	\$ 11,188,019.55	8,460,000.00
U S TREASURY BOND	3.750% 08/15/2041 DD 08/15/11	\$ 5,307,420.55	\$ 5,139,325.21	3,935,000.00
U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13	\$ 10,539,091.42	\$ 10,215,351.57	7,875,000.00
U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14	\$ 12,819,790.35	\$ 12,507,440.06	9,611,000.00
U S TREASURY BOND	3.500% 02/15/2039 DD 02/15/09	\$ 4,092,725.82	\$ 4,133,680.47	3,295,000.00
U S TREASURY BOND	3.375% 11/15/2048 DD 11/15/18	\$ 23,224,355.47	\$ 23,132,484.42	17,680,000.00
U S TREASURY BOND	3.375% 05/15/2044 DD 05/15/14	\$ 10,175,810.78	\$ 9,917,971.16	7,878,000.00
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	\$ 6,865,693.41	\$ 6,807,515.45	5,665,000.00
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	\$ 13,580,601.96	\$ 13,321,265.26	10,970,000.00
U S TREASURY BOND	3.125% 05/15/2048 DD 05/15/18	\$ 17,328,792.71	\$ 17,203,023.89	13,765,000.00
U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	\$ 8,016,354.57	\$ 7,986,141.82	6,626,000.00
U S TREASURY BOND	3.125% 02/15/2042 DD 02/15/12	\$ 5,731,469.91	\$ 5,526,439.11	4,587,000.00
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	\$ 6,676,352.49	\$ 6,505,191.83	5,415,000.00
U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14	\$ 10,401,931.83	\$ 10,114,785.00	8,482,000.00
U S TREASURY BOND	3.000% 08/15/2048 DD 08/15/18	\$ 19,929,016.74	\$ 19,828,969.68	16,205,000.00
U S TREASURY BOND	3.000% 05/15/2047 DD 05/15/17	\$ 11,376,236.64	\$ 11,469,937.50	9,450,000.00
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	\$ 7,815,582.35	\$ 7,580,594.62	6,338,000.00
U S TREASURY BOND	3.000% 05/15/2042 DD 05/15/12	\$ 7,225,220.58	\$ 7,033,795.34	5,940,000.00
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	\$ 21,922,344.57	\$ 21,840,005.40	17,764,000.00
U S TREASURY BOND	3.000% 02/15/2048 DD 02/15/18	\$ 17,248,258.15	\$ 17,014,423.51	13,940,000.00
U S TREASURY BOND	3.000% 02/15/2047 DD 02/15/17	\$ 12,314,154.67	\$ 12,067,678.13	9,972,000.00
U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16	\$ 8,929,778.59	\$ 8,530,162.05	7,212,000.00
U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15	\$ 9,450,685.27	\$ 9,422,165.02	8,025,000.00

**SERS Public Holdings
As of December 31, 2021**

<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	2.875% 05/15/2049 DD 05/15/19	\$ 20,980,152.40	\$ 20,739,759.70	17,217,000.00
U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13	\$ 11,955,835.77	\$ 11,715,599.06	10,082,000.00
U S TREASURY BOND	2.750% 11/15/2047 DD 11/15/17	\$ 16,143,381.67	\$ 15,932,333.59	13,685,000.00
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	\$ 10,238,820.41	\$ 10,334,686.25	9,068,000.00
U S TREASURY BOND	2.750% 08/15/2047 DD 08/15/17	\$ 13,988,565.34	\$ 13,905,878.97	11,950,000.00
U S TREASURY BOND	2.750% 08/15/2042 DD 08/15/12	\$ 6,140,773.68	\$ 5,980,579.38	5,249,000.00
U S TREASURY BOND	2.500% 05/15/2046 DD 05/15/16	\$ 14,674,905.14	\$ 14,616,207.97	13,225,000.00
U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16	\$ 11,920,852.94	\$ 11,805,377.88	10,687,000.00
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	\$ 13,611,338.79	\$ 13,403,467.31	12,188,000.00
U S TREASURY BOND	2.375% 11/15/2049 DD 11/15/19	\$ 16,697,827.84	\$ 16,440,384.92	14,966,000.00
U S TREASURY BOND	2.375% 05/15/2051 DD 05/15/21	\$ 28,727,739.34	\$ 29,496,507.03	26,705,000.00
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	\$ 17,501,258.87	\$ 17,466,862.54	16,320,000.00
U S TREASURY BOND	2.250% 08/15/2046 DD 08/15/16	\$ 13,329,274.98	\$ 13,571,007.03	12,835,000.00
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	\$ 26,426,781.35	\$ 26,530,893.75	25,260,000.00
U S TREASURY BOND	2.000% 11/15/2041 DD 11/15/21	\$ 14,447,183.09	\$ 14,392,310.94	14,230,000.00
U S TREASURY BOND	2.000% 08/15/2051 DD 08/15/21	\$ 29,578,489.22	\$ 30,035,884.38	29,465,000.00
U S TREASURY BOND	2.000% 02/15/2050 DD 02/15/20	\$ 20,534,455.22	\$ 20,206,159.39	19,893,000.00
U S TREASURY BOND	1.875% 11/15/2051 DD 11/15/21	\$ 17,097,484.05	\$ 16,874,451.57	17,010,000.00
U S TREASURY BOND	1.875% 02/15/2051 DD 02/15/21	\$ 24,823,952.24	\$ 26,604,293.75	26,890,000.00
U S TREASURY BOND	1.875% 02/15/2041 DD 02/15/21	\$ 41,967,524.49	\$ 43,328,700.30	43,775,000.00
U S TREASURY BOND	1.750% 08/15/2041 DD 08/15/21	\$ 28,232,587.44	\$ 28,315,160.15	29,205,000.00
U S TREASURY BOND	1.625% 11/15/2050 DD 11/15/20	\$ 22,847,204.21	\$ 23,189,507.48	24,890,000.00
U S TREASURY BOND	1.375% 11/15/2040 DD 11/15/20	\$ 18,325,875.23	\$ 18,404,271.59	20,195,000.00
U S TREASURY BOND	1.375% 08/15/2050 DD 08/15/20	\$ 21,095,208.84	\$ 21,136,438.41	24,129,000.00
U S TREASURY BOND	1.250% 05/15/2050 DD 05/15/20	\$ 19,854,412.66	\$ 19,745,975.33	23,253,000.00
U S TREASURY BOND	1.125% 08/15/2040 DD 08/15/20	\$ 17,358,635.58	\$ 16,942,990.63	19,405,000.00
U S TREASURY BOND	1.125% 05/15/2040 DD 05/15/20	\$ 13,201,820.11	\$ 12,726,553.20	14,520,000.00
U S TREASURY NOTE	3.125% 11/15/2028 DD 11/15/18	\$ 6,494,430.63	\$ 6,363,471.70	5,725,000.00
U S TREASURY NOTE	3.000% 10/31/2025 DD 10/31/18	\$ 920,073.59	\$ 896,234.46	838,000.00
U S TREASURY NOTE	3.000% 09/30/2025 DD 09/30/18	\$ 2,310,380.68	\$ 2,353,423.60	2,203,000.00
U S TREASURY NOTE	2.875% 11/30/2025 DD 11/30/18	\$ 1,840,332.35	\$ 1,907,958.21	1,790,000.00
U S TREASURY NOTE	2.875% 11/30/2023 DD 11/30/18	\$ 5,817,993.57	\$ 5,683,518.75	5,460,000.00
U S TREASURY NOTE	2.875% 10/31/2023 DD 10/31/18	\$ 5,240,297.08	\$ 5,108,720.10	4,915,000.00
U S TREASURY NOTE	2.875% 09/30/2023 DD 09/30/18	\$ 3,709,157.51	\$ 3,669,771.88	3,535,000.00
U S TREASURY NOTE	2.875% 08/15/2028 DD 08/15/18	\$ 11,033,435.70	\$ 11,079,449.66	10,145,000.00
U S TREASURY NOTE	2.875% 07/31/2025 DD 07/31/18	\$ 976,589.81	\$ 951,112.30	895,000.00
U S TREASURY NOTE	2.875% 05/31/2025 DD 05/31/18	\$ 2,693,787.96	\$ 2,613,574.03	2,465,000.00
U S TREASURY NOTE	2.875% 05/15/2028 DD 05/15/18	\$ 13,021,418.81	\$ 13,474,839.41	12,368,000.00
U S TREASURY NOTE	2.875% 04/30/2025 DD 04/30/18	\$ 3,929,973.46	\$ 3,803,296.47	3,590,000.00
U S TREASURY NOTE	2.750% 11/15/2023 DD 11/15/13	\$ 7,074,236.21	\$ 6,884,589.00	6,634,000.00
U S TREASURY NOTE	2.750% 08/31/2025 DD 08/31/18	\$ 3,287,047.89	\$ 3,189,658.02	3,015,000.00
U S TREASURY NOTE	2.750% 08/31/2023 DD 08/31/18	\$ 1,096,393.53	\$ 1,075,668.76	1,040,000.00
U S TREASURY NOTE	2.750% 07/31/2023 DD 07/31/18	\$ 2,932,683.87	\$ 2,980,771.73	2,884,000.00
U S TREASURY NOTE	2.750% 06/30/2025 DD 06/30/18	\$ 1,524,268.59	\$ 1,448,186.32	1,370,000.00
U S TREASURY NOTE	2.750% 05/31/2023 DD 05/31/18	\$ 3,211,182.74	\$ 3,118,349.62	3,025,000.00
U S TREASURY NOTE	2.750% 04/30/2023 DD 04/30/18	\$ 2,729,648.25	\$ 2,732,575.78	2,655,000.00
U S TREASURY NOTE	2.750% 02/28/2025 DD 02/28/18	\$ 2,535,514.67	\$ 2,608,321.29	2,475,000.00
U S TREASURY NOTE	2.750% 02/15/2028 DD 02/15/18	\$ 7,733,614.73	\$ 7,651,931.25	7,080,000.00
U S TREASURY NOTE	2.750% 02/15/2024 DD 02/15/14	\$ 6,717,197.48	\$ 6,518,895.21	6,259,000.00
U S TREASURY NOTE	2.625% 12/31/2025 DD 12/31/18	\$ 2,689,260.63	\$ 2,590,492.19	2,450,000.00
U S TREASURY NOTE	2.625% 12/31/2023 DD 12/31/18	\$ 3,679,019.14	\$ 3,588,803.89	3,460,000.00
U S TREASURY NOTE	2.625% 06/30/2023 DD 06/30/18	\$ 2,280,814.83	\$ 2,288,237.31	2,221,000.00
U S TREASURY NOTE	2.625% 03/31/2025 DD 03/31/18	\$ 1,769,842.37	\$ 1,749,810.94	1,665,000.00
U S TREASURY NOTE	2.625% 02/28/2023 DD 02/28/18	\$ 440,835.94	\$ 430,385.16	420,000.00
U S TREASURY NOTE	2.625% 02/15/2029 DD 02/15/19	\$ 5,695,563.48	\$ 5,546,891.62	5,131,000.00
U S TREASURY NOTE	2.625% 01/31/2026 DD 01/31/19	\$ 2,214,089.09	\$ 2,273,373.04	2,150,000.00
U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	\$ 1,949,538.51	\$ 1,915,654.70	1,860,000.00
U S TREASURY NOTE	2.500% 05/15/2024 DD 05/15/14	\$ 7,567,133.08	\$ 7,397,495.11	7,121,000.00
U S TREASURY NOTE	2.500% 03/31/2023 DD 03/31/18	\$ 5,791,813.90	\$ 5,732,908.02	5,595,000.00
U S TREASURY NOTE	2.500% 02/28/2026 DD 02/28/19	\$ 3,280,810.73	\$ 3,257,850.20	3,095,000.00
U S TREASURY NOTE	2.500% 01/31/2025 DD 01/31/18	\$ 3,113,769.68	\$ 3,188,798.82	3,050,000.00
U S TREASURY NOTE	2.500% 01/31/2024 DD 01/31/19	\$ 4,511,235.47	\$ 4,412,428.13	4,260,000.00
U S TREASURY NOTE	2.375% 08/15/2024 DD 08/15/14	\$ 8,831,724.08	\$ 8,654,399.78	8,335,000.00
U S TREASURY NOTE	2.375% 05/15/2029 DD 05/15/19	\$ 5,653,133.33	\$ 5,493,237.88	5,154,000.00
U S TREASURY NOTE	2.375% 05/15/2027 DD 05/15/17	\$ 7,582,369.42	\$ 7,403,565.27	7,015,000.00
U S TREASURY NOTE	2.375% 04/30/2026 DD 04/30/19	\$ 2,093,161.29	\$ 2,044,986.34	1,950,000.00
U S TREASURY NOTE	2.375% 02/29/2024 DD 02/28/19	\$ 1,832,601.61	\$ 1,791,759.53	1,733,000.00
U S TREASURY NOTE	2.375% 01/31/2023 DD 01/31/18	\$ 484,980.47	\$ 474,590.63	465,000.00
U S TREASURY NOTE	2.250% 12/31/2024 DD 12/31/17	\$ 3,479,858.54	\$ 3,439,571.50	3,315,000.00
U S TREASURY NOTE	2.250% 12/31/2023 DD 12/31/16	\$ 2,490,895.71	\$ 2,497,655.28	2,425,000.00
U S TREASURY NOTE	2.250% 11/15/2027 DD 11/15/17	\$ 5,895,274.32	\$ 5,816,350.77	5,540,000.00
U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	\$ 7,198,346.91	\$ 7,004,507.81	6,725,000.00
U S TREASURY NOTE	2.250% 11/15/2024 DD 11/15/14	\$ 7,303,796.84	\$ 7,163,726.57	6,910,000.00
U S TREASURY NOTE	2.250% 10/31/2024 DD 10/31/17	\$ 2,319,631.33	\$ 2,263,852.50	2,184,000.00
U S TREASURY NOTE	2.250% 08/15/2027 DD 08/15/17	\$ 6,358,906.97	\$ 6,257,191.82	5,965,000.00
U S TREASURY NOTE	2.250% 04/30/2024 DD 04/30/19	\$ 6,575,220.80	\$ 6,445,051.43	6,241,000.00
U S TREASURY NOTE	2.250% 03/31/2026 DD 03/31/19	\$ 2,852,483.64	\$ 2,831,129.89	2,715,000.00
U S TREASURY NOTE	2.250% 02/15/2027 DD 02/15/17	\$ 5,414,041.76	\$ 5,321,498.43	5,080,000.00
U S TREASURY NOTE	2.250% 01/31/2024 DD 01/31/17	\$ 2,205,828.04	\$ 2,209,827.51	2,144,000.00
U S TREASURY NOTE	2.125% 11/30/2024 DD 11/30/17	\$ 1,834,327.37	\$ 1,823,879.31	1,765,000.00
U S TREASURY NOTE	2.125% 11/30/2023 DD 11/30/16	\$ 3,335,949.88	\$ 3,439,900.40	3,350,000.00
U S TREASURY NOTE	2.125% 09/30/2024 DD 09/30/17	\$ 1,003,054.41	\$ 981,023.44	950,000.00
U S TREASURY NOTE	2.125% 07/31/2024 DD 07/31/17	\$ 1,588,009.53	\$ 1,573,430.66	1,525,000.00
U S TREASURY NOTE	2.125% 05/31/2026 DD 05/31/19	\$ 3,944,192.26	\$ 3,837,892.60	3,695,000.00
U S TREASURY NOTE	2.125% 05/15/2025 DD 05/15/15	\$ 7,846,813.63	\$ 7,535,653.15	7,280,000.00
U S TREASURY NOTE	2.125% 03/31/2024 DD 03/31/17	\$ 4,560,394.07	\$ 4,472,984.69	4,346,000.00

SERS Public Holdings
As of December 31, 2021

<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	2.125% 02/29/2024 DD 02/28/17	\$ 2,347,109.58	\$ 2,283,738.29	2,220,000.00
U S TREASURY NOTE	2.000% 11/15/2026 DD 11/15/16	\$ 7,350,724.71	\$ 7,339,167.76	7,095,000.00
U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	\$ 4,691,265.93	\$ 4,573,940.26	4,435,000.00
U S TREASURY NOTE	2.000% 06/30/2024 DD 06/30/17	\$ 4,129,746.24	\$ 4,003,786.14	3,895,000.00
U S TREASURY NOTE	2.000% 05/31/2024 DD 05/31/17	\$ 5,902,776.27	\$ 5,769,193.17	5,615,000.00
U S TREASURY NOTE	2.000% 04/30/2024 DD 04/30/17	\$ 3,998,012.64	\$ 4,093,030.88	3,985,000.00
U S TREASURY NOTE	2.000% 02/15/2025 DD 02/15/15	\$ 3,895,530.86	\$ 3,823,360.00	3,712,000.00
U S TREASURY NOTE	2.000% 02/15/2023 DD 02/15/13	\$ 1,024,434.02	\$ 1,007,092.97	990,000.00
U S TREASURY NOTE	1.875% 08/31/2024 DD 08/31/17	\$ 2,462,906.80	\$ 2,461,031.25	2,400,000.00
U S TREASURY NOTE	1.875% 07/31/2026 DD 07/31/19	\$ 3,370,309.63	\$ 3,300,908.20	3,210,000.00
U S TREASURY NOTE	1.875% 06/30/2026 DD 06/30/19	\$ 2,505,351.40	\$ 2,446,565.62	2,380,000.00
U S TREASURY NOTE	1.750% 12/31/2026 DD 12/31/19	\$ 2,392,799.78	\$ 2,359,023.44	2,305,000.00
U S TREASURY NOTE	1.750% 12/31/2024 DD 12/31/19	\$ 1,823,039.89	\$ 1,784,807.81	1,745,000.00
U S TREASURY NOTE	1.750% 11/15/2029 DD 11/15/19	\$ 3,873,079.95	\$ 3,797,625.00	3,705,000.00
U S TREASURY NOTE	1.750% 07/31/2024 DD 07/31/19	\$ 5,265,295.89	\$ 5,173,257.02	5,060,000.00
U S TREASURY NOTE	1.750% 06/30/2024 DD 06/30/19	\$ 2,679,688.70	\$ 2,626,017.98	2,570,000.00
U S TREASURY NOTE	1.750% 05/15/2023 DD 05/15/13	\$ 5,331,973.99	\$ 5,255,224.25	5,170,000.00
U S TREASURY NOTE	1.750% 01/31/2023 DD 01/31/16	\$ 648,508.60	\$ 638,834.77	630,000.00
U S TREASURY NOTE	1.625% 11/30/2026 DD 11/30/19	\$ 2,779,726.88	\$ 2,786,665.62	2,740,000.00
U S TREASURY NOTE	1.625% 10/31/2026 DD 10/31/19	\$ 5,737,335.28	\$ 5,708,955.52	5,614,000.00
U S TREASURY NOTE	1.625% 10/31/2023 DD 10/31/16	\$ 2,643,033.95	\$ 2,608,084.00	2,565,000.00
U S TREASURY NOTE	1.625% 09/30/2026 DD 09/30/19	\$ 2,822,109.31	\$ 2,796,728.52	2,750,000.00
U S TREASURY NOTE	1.625% 08/15/2029 DD 08/15/19	\$ 4,218,523.85	\$ 4,033,620.94	3,976,000.00
U S TREASURY NOTE	1.625% 05/31/2023 DD 05/31/16	\$ 4,225,778.31	\$ 4,192,272.68	4,130,000.00
U S TREASURY NOTE	1.625% 05/15/2031 DD 05/15/21	\$ 13,099,832.35	\$ 13,048,075.78	12,885,000.00
U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	\$ 5,637,816.85	\$ 5,566,749.01	5,475,000.00
U S TREASURY NOTE	1.625% 04/30/2023 DD 04/30/16	\$ 1,367,627.06	\$ 1,379,603.12	1,360,000.00
U S TREASURY NOTE	1.625% 02/15/2026 DD 02/15/16	\$ 5,797,662.23	\$ 5,733,885.94	5,637,000.00
U S TREASURY NOTE	1.500% 11/30/2028 DD 11/30/21	\$ 6,001,389.04	\$ 5,973,242.19	5,950,000.00
U S TREASURY NOTE	1.500% 11/30/2024 DD 11/30/19	\$ 4,017,126.50	\$ 3,940,928.14	3,880,000.00
U S TREASURY NOTE	1.500% 10/31/2024 DD 10/31/19	\$ 4,180,194.24	\$ 4,133,752.73	4,070,000.00
U S TREASURY NOTE	1.500% 09/30/2024 DD 09/30/19	\$ 1,083,748.16	\$ 1,061,491.41	1,045,000.00
U S TREASURY NOTE	1.500% 08/15/2026 DD 08/15/16	\$ 3,903,173.00	\$ 3,832,933.62	3,790,000.00
U S TREASURY NOTE	1.500% 03/31/2023 DD 03/31/16	\$ 4,224,520.18	\$ 4,226,045.89	4,175,000.00
U S TREASURY NOTE	1.500% 02/28/2023 DD 02/29/16	\$ 584,999.61	\$ 576,746.49	570,000.00
U S TREASURY NOTE	1.500% 02/15/2030 DD 02/15/20	\$ 4,965,365.51	\$ 4,841,837.66	4,817,000.00
U S TREASURY NOTE	1.500% 01/31/2027 DD 01/31/20	\$ 8,465,759.41	\$ 8,442,306.67	8,350,000.00
U S TREASURY NOTE	1.500% 01/15/2023 DD 01/15/20	\$ 367,574.38	\$ 363,922.24	360,000.00
U S TREASURY NOTE	1.375% 12/31/2028 DD 12/31/21	\$ 5,593,966.21	\$ 5,589,557.04	5,615,000.00
U S TREASURY NOTE	1.375% 11/15/2031 DD 11/15/21	\$ 5,010,543.87	\$ 4,995,959.38	5,060,000.00
U S TREASURY NOTE	1.375% 10/31/2028 DD 10/31/21	\$ 5,498,483.84	\$ 5,507,534.38	5,530,000.00
U S TREASURY NOTE	1.375% 09/30/2023 DD 09/30/16	\$ 2,111,964.74	\$ 2,084,945.32	2,060,000.00
U S TREASURY NOTE	1.375% 08/31/2026 DD 08/31/19	\$ 1,206,997.92	\$ 1,181,838.86	1,175,000.00
U S TREASURY NOTE	1.375% 08/31/2023 DD 08/31/16	\$ 4,175,670.91	\$ 4,143,468.17	4,095,000.00
U S TREASURY NOTE	1.375% 06/30/2023 DD 06/30/16	\$ 1,824,556.37	\$ 1,877,028.13	1,855,000.00
U S TREASURY NOTE	1.375% 02/15/2023 DD 02/15/20	\$ 455,829.49	\$ 449,641.21	445,000.00
U S TREASURY NOTE	1.375% 01/31/2025 DD 01/31/20	\$ 2,673,968.19	\$ 2,629,656.25	2,600,000.00
U S TREASURY NOTE	1.250% 12/31/2026 DD 12/31/21	\$ 3,992,048.34	\$ 3,990,630.47	3,995,000.00
U S TREASURY NOTE	1.250% 11/30/2026 DD 11/30/21	\$ 4,570,276.96	\$ 4,547,156.25	4,550,000.00
U S TREASURY NOTE	1.250% 09/30/2028 DD 09/30/21	\$ 6,726,793.23	\$ 6,675,575.99	6,755,000.00
U S TREASURY NOTE	1.250% 08/31/2024 DD 08/31/19	\$ 2,616,918.03	\$ 2,573,408.21	2,550,000.00
U S TREASURY NOTE	1.250% 08/15/2031 DD 08/15/21	\$ 107,308,753.94	\$ 107,664,394.54	110,125,000.00
U S TREASURY NOTE	1.250% 07/31/2023 DD 07/31/16	\$ 2,411,682.30	\$ 2,398,750.00	2,375,000.00
U S TREASURY NOTE	1.250% 06/30/2028 DD 06/30/21	\$ 7,953,555.16	\$ 7,848,841.44	7,930,000.00
U S TREASURY NOTE	1.250% 05/31/2028 DD 05/31/21	\$ 4,844,748.23	\$ 4,787,216.62	4,835,000.00
U S TREASURY NOTE	1.250% 04/30/2028 DD 04/30/21	\$ 5,143,508.25	\$ 5,103,126.96	5,150,000.00
U S TREASURY NOTE	1.250% 03/31/2028 DD 03/31/21	\$ 6,680,562.39	\$ 6,684,927.35	6,745,000.00
U S TREASURY NOTE	1.125% 10/31/2026 DD 10/31/21	\$ 6,186,911.39	\$ 6,158,828.16	6,200,000.00
U S TREASURY NOTE	1.125% 08/31/2028 DD 08/31/21	\$ 4,821,720.02	\$ 4,716,806.25	4,810,000.00
U S TREASURY NOTE	1.125% 02/29/2028 DD 02/28/21	\$ 6,535,281.94	\$ 6,435,110.94	6,530,000.00
U S TREASURY NOTE	1.125% 02/28/2027 DD 02/29/20	\$ 8,355,116.07	\$ 8,240,766.06	8,305,000.00
U S TREASURY NOTE	1.125% 02/28/2025 DD 02/29/20	\$ 2,060,413.51	\$ 2,007,031.26	2,000,000.00
U S TREASURY NOTE	1.125% 02/15/2031 DD 02/15/21	\$ 10,556,685.08	\$ 10,617,355.44	10,940,000.00
U S TREASURY NOTE	1.000% 12/15/2024 DD 12/15/21	\$ 5,421,786.89	\$ 5,420,922.65	5,415,000.00
U S TREASURY NOTE	1.000% 07/31/2028 DD 07/31/21	\$ 5,868,244.59	\$ 5,719,633.81	5,875,000.00
U S TREASURY NOTE	0.875% 11/15/2030 DD 11/15/20	\$ 10,113,586.16	\$ 9,968,531.86	10,485,000.00
U S TREASURY NOTE	0.875% 09/30/2026 DD 09/30/21	\$ 5,513,057.75	\$ 5,475,477.55	5,575,000.00
U S TREASURY NOTE	0.875% 06/30/2026 DD 06/30/21	\$ 52,917,785.96	\$ 52,454,695.58	53,300,000.00
U S TREASURY NOTE	0.750% 12/31/2023 DD 12/31/21	\$ 5,617,212.17	\$ 5,616,096.66	5,615,000.00
U S TREASURY NOTE	0.750% 11/15/2024 DD 11/15/21	\$ 2,953,072.42	\$ 2,943,350.00	2,960,000.00
U S TREASURY NOTE	0.750% 08/31/2026 DD 08/31/21	\$ 4,713,459.57	\$ 4,614,353.14	4,720,000.00
U S TREASURY NOTE	0.750% 05/31/2026 DD 05/31/21	\$ 5,852,880.64	\$ 5,803,259.80	5,925,000.00
U S TREASURY NOTE	0.750% 04/30/2026 DD 04/30/21	\$ 9,355,944.82	\$ 9,194,232.01	9,380,000.00
U S TREASURY NOTE	0.750% 03/31/2026 DD 03/31/21	\$ 9,134,633.71	\$ 9,000,818.41	9,175,000.00
U S TREASURY NOTE	0.750% 01/31/2028 DD 01/31/21	\$ 4,443,543.23	\$ 4,318,914.85	4,485,000.00
U S TREASURY NOTE	0.625% 12/31/2027 DD 12/31/20	\$ 6,729,955.61	\$ 6,583,031.27	6,880,000.00
U S TREASURY NOTE	0.625% 11/30/2027 DD 11/30/20	\$ 5,624,639.17	\$ 5,435,364.27	5,675,000.00
U S TREASURY NOTE	0.625% 10/15/2024 DD 10/15/21	\$ 3,916,810.82	\$ 3,898,068.75	3,930,000.00
U S TREASURY NOTE	0.625% 08/15/2030 DD 08/15/20	\$ 9,363,580.87	\$ 9,181,231.69	9,845,000.00
U S TREASURY NOTE	0.625% 07/31/2026 DD 07/31/21	\$ 4,932,036.52	\$ 4,818,156.83	4,955,000.00
U S TREASURY NOTE	0.625% 05/15/2030 DD 05/15/20	\$ 8,866,937.29	\$ 8,606,675.00	9,205,000.00
U S TREASURY NOTE	0.625% 03/31/2027 DD 03/31/20	\$ 18,802,688.73	\$ 18,225,272.42	18,855,000.00
U S TREASURY NOTE	0.500% 11/30/2023 DD 11/30/21	\$ 1,248,685.83	\$ 1,245,214.85	1,250,000.00
U S TREASURY NOTE	0.500% 10/31/2027 DD 10/31/20	\$ 11,179,398.84	\$ 10,767,813.73	11,315,000.00
U S TREASURY NOTE	0.500% 08/31/2027 DD 08/31/20	\$ 3,698,247.86	\$ 3,573,402.94	3,745,000.00
U S TREASURY NOTE	0.500% 06/30/2027 DD 06/30/20	\$ 8,591,202.99	\$ 8,243,478.13	8,615,000.00

**SERS Public Holdings
As of December 31, 2021**

<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	0.500% 05/31/2027 DD 05/31/20	\$ 4,356,963.26	\$ 4,337,651.94	4,530,000.00
U S TREASURY NOTE	0.500% 04/30/2027 DD 04/30/20	\$ 14,964,031.27	\$ 14,465,018.75	15,080,000.00
U S TREASURY NOTE	0.500% 03/31/2025 DD 03/31/20	\$ 2,470,644.33	\$ 2,423,093.76	2,464,000.00
U S TREASURY NOTE	0.500% 03/15/2023 DD 03/15/20	\$ 4,824,819.55	\$ 4,791,871.12	4,790,000.00
U S TREASURY NOTE	0.500% 02/28/2026 DD 02/28/21	\$ 10,371,433.01	\$ 10,206,674.39	10,505,000.00
U S TREASURY NOTE	0.375% 12/31/2025 DD 12/31/20	\$ 5,316,526.18	\$ 5,180,891.83	5,345,000.00
U S TREASURY NOTE	0.375% 11/30/2025 DD 11/30/20	\$ 7,450,884.54	\$ 7,249,290.06	7,475,000.00
U S TREASURY NOTE	0.375% 10/31/2023 DD 10/31/21	\$ 7,287,180.71	\$ 7,256,941.39	7,300,000.00
U S TREASURY NOTE	0.375% 09/30/2027 DD 09/30/20	\$ 2,425,102.18	\$ 2,356,843.37	2,490,000.00
U S TREASURY NOTE	0.375% 09/15/2024 DD 09/15/21	\$ 4,360,186.62	\$ 4,337,781.27	4,400,000.00
U S TREASURY NOTE	0.375% 08/15/2024 DD 08/15/21	\$ 4,106,387.99	\$ 4,055,735.18	4,110,000.00
U S TREASURY NOTE	0.375% 07/31/2027 DD 07/31/20	\$ 1,839,804.18	\$ 1,833,123.05	1,930,000.00
U S TREASURY NOTE	0.375% 07/15/2024 DD 07/15/21	\$ 3,171,447.14	\$ 3,130,870.31	3,170,000.00
U S TREASURY NOTE	0.375% 04/30/2025 DD 04/30/20	\$ 2,832,137.37	\$ 2,776,009.69	2,839,000.00
U S TREASURY NOTE	0.375% 04/15/2024 DD 04/15/21	\$ 3,429,377.49	\$ 3,390,616.22	3,425,000.00
U S TREASURY NOTE	0.375% 01/31/2026 DD 01/31/21	\$ 7,730,562.98	\$ 7,613,610.20	7,870,000.00
U S TREASURY NOTE	0.250% 11/15/2023 DD 11/15/20	\$ 1,965,717.61	\$ 1,948,804.10	1,965,000.00
U S TREASURY NOTE	0.250% 10/31/2025 DD 10/31/20	\$ 7,694,691.11	\$ 7,543,715.45	7,805,000.00
U S TREASURY NOTE	0.250% 09/30/2025 DD 09/30/20	\$ 3,767,681.90	\$ 3,679,765.64	3,800,000.00
U S TREASURY NOTE	0.250% 09/30/2023 DD 09/30/21	\$ 4,536,972.27	\$ 4,518,007.81	4,550,000.00
U S TREASURY NOTE	0.250% 08/31/2025 DD 08/31/20	\$ 3,006,962.87	\$ 2,940,037.71	3,035,000.00
U S TREASURY NOTE	0.250% 07/31/2025 DD 07/31/20	\$ 6,849,763.06	\$ 6,672,630.00	6,879,000.00
U S TREASURY NOTE	0.250% 06/30/2025 DD 06/30/20	\$ 5,802,647.63	\$ 5,667,867.75	5,834,000.00
U S TREASURY NOTE	0.250% 06/15/2024 DD 06/15/21	\$ 6,135,630.50	\$ 6,098,842.59	6,190,000.00
U S TREASURY NOTE	0.250% 06/15/2023 DD 06/15/20	\$ 4,850,023.26	\$ 4,817,501.55	4,840,000.00
U S TREASURY NOTE	0.250% 05/31/2025 DD 05/31/20	\$ 2,813,977.34	\$ 2,757,701.96	2,835,000.00
U S TREASURY NOTE	0.250% 05/15/2024 DD 05/15/21	\$ 5,583,442.06	\$ 5,548,315.44	5,625,000.00
U S TREASURY NOTE	0.250% 04/15/2023 DD 04/15/20	\$ 4,858,369.18	\$ 4,838,690.26	4,855,000.00
U S TREASURY NOTE	0.250% 03/15/2024 DD 03/15/21	\$ 6,277,621.32	\$ 6,239,516.05	6,315,000.00
U S TREASURY NOTE	0.125% 12/15/2023 DD 12/15/20	\$ 2,003,830.69	\$ 1,986,916.42	2,010,000.00
U S TREASURY NOTE	0.125% 10/15/2023 DD 10/15/20	\$ 4,318,105.81	\$ 4,296,600.00	4,340,000.00
U S TREASURY NOTE	0.125% 09/15/2023 DD 09/15/20	\$ 4,485,229.01	\$ 4,463,821.51	4,505,000.00
U S TREASURY NOTE	0.125% 08/31/2023 DD 08/31/21	\$ 7,312,264.02	\$ 7,270,532.24	7,335,000.00
U S TREASURY NOTE	0.125% 08/15/2023 DD 08/15/20	\$ 1,582,232.56	\$ 1,572,059.96	1,585,000.00
U S TREASURY NOTE	0.125% 07/31/2023 DD 07/31/21	\$ 4,164,964.36	\$ 4,137,258.99	4,170,000.00
U S TREASURY NOTE	0.125% 07/15/2023 DD 07/15/20	\$ 1,508,232.99	\$ 1,499,087.89	1,510,000.00
U S TREASURY NOTE	0.125% 06/30/2023 DD 06/30/21	\$ 3,981,014.15	\$ 3,963,036.34	3,990,000.00
U S TREASURY NOTE	0.125% 05/31/2023 DD 05/31/21	\$ 4,852,055.21	\$ 4,824,845.89	4,855,000.00
U S TREASURY NOTE	0.125% 05/15/2023 DD 05/15/20	\$ 1,368,239.24	\$ 1,362,133.20	1,370,000.00
U S TREASURY NOTE	0.125% 04/30/2023 DD 04/30/21	\$ 7,463,835.19	\$ 7,430,023.85	7,470,000.00
U S TREASURY NOTE	0.125% 03/31/2023 DD 03/31/21	\$ 7,480,628.33	\$ 7,450,498.86	7,485,000.00
U S TREASURY NOTE	0.125% 02/28/2023 DD 02/28/21	\$ 7,303,488.58	\$ 7,275,038.10	7,305,000.00
U S TREASURY NOTE	0.125% 02/15/2024 DD 02/15/21	\$ 6,576,890.34	\$ 6,543,499.25	6,630,000.00
U S TREASURY NOTE	0.125% 01/31/2023 DD 01/31/21	\$ 2,354,568.19	\$ 2,346,904.69	2,355,000.00
U S TREASURY NOTE	0.125% 01/15/2024 DD 01/15/21	\$ 2,943,508.12	\$ 2,932,526.95	2,970,000.00
UBER TECHNOLOGIES INC		\$ 12,604,599.23	\$ 14,552,183.87	347,059.00
UBIQUITI INC		\$ 133,770.96	\$ 429,993.40	1,402.00
UBS COMMERCIAL MORTG C1 D 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 1,320,425.80	\$ 1,184,503.19	1,260,000.00
UBS COMMERCIAL MORTG C1 E 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 555,933.75	\$ 249,816.26	642,000.00
UBS COMMERCIAL MORTG C1 F 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 661,204.33	\$ 43,049.66	861,000.00
UBS GROUP AG 144A	VAR RT 08/13/2030 DD 08/13/19	\$ 1,200,000.00	\$ 1,254,277.26	1,200,000.00
UBS GROUP AG 144A	4.125% 09/24/2025 DD 09/24/15	\$ 199,626.00	\$ 215,930.29	200,000.00
UBS GROUP AG 144A	4.125% 04/15/2026 DD 04/05/16	\$ 1,010,830.00	\$ 1,091,219.15	1,000,000.00
UBS-BAMLL TRUST WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	\$ 769,000.90	\$ 640,178.26	849,000.00
UBS-CITIGROUP COMMER C1 C 144A	VAR RT 01/10/2045 DD 12/01/11	\$ 214,987.50	\$ 270,270.00	273,000.00
UDEMY INC		\$ 2,025,508.59	\$ 1,468,997.66	75,179.00
UDR INC	3.200% 01/15/2030 DD 07/02/19	\$ 533,465.00	\$ 525,293.71	500,000.00
UDR INC	3.000% 08/15/2031 DD 08/15/19	\$ 102,328.00	\$ 104,142.34	100,000.00
UDR INC	2.950% 09/01/2026 DD 08/23/16	\$ 300,000.00	\$ 311,800.02	300,000.00
UDR INC	2.100% 08/01/2032 DD 07/21/20	\$ 194,028.00	\$ 190,107.16	200,000.00
UDR INC		\$ 10,888,744.18	\$ 16,017,090.04	266,996.00
UFP INDUSTRIES INC		\$ 1,883,932.40	\$ 2,692,212.60	29,260.00
UFP TECHNOLOGIES INC		\$ 275,072.69	\$ 448,258.80	6,380.00
UGI CORP		\$ 1,650,566.91	\$ 2,061,221.27	44,897.00
ULTA BEAUTY INC		\$ 2,148,609.81	\$ 4,713,458.54	11,431.00
ULTRA CLEAN HOLDINGS INC		\$ 753,222.71	\$ 1,095,461.28	19,098.00
ULTRAGENYX PHARMACEUTICAL INC		\$ 7,114,371.46	\$ 6,084,836.49	72,361.00
UMB FINANCIAL CORP		\$ 3,338,580.62	\$ 4,371,732.00	41,200.00
U-MEDIA COMMUNICATIONS INC		\$ 368,963.65	\$ 276,195.47	170,000.00
UMH PROPERTIES INC	PFD 6.750% CUMULATIVE	\$ 398,208.51	\$ 415,200.00	16,000.00
UMH PROPERTIES INC		\$ 447,483.89	\$ 599,674.86	21,942.00
UMPQUA HOLDINGS CORP		\$ 1,048,645.99	\$ 862,894.76	44,849.00
UNDER ARMOUR INC		\$ 786,803.06	\$ 815,158.11	38,469.00
UNDER ARMOUR INC		\$ 749,708.60	\$ 749,056.88	41,522.00
UNICREDIT SPA 144A	7.830% 12/04/2023 DD 12/04/18	\$ 1,200,000.00	\$ 1,335,852.04	1,200,000.00
UNIFI INC		\$ 355,237.24	\$ 304,144.70	13,138.00
UNIFIRST CORP/MA		\$ 2,638,257.25	\$ 3,039,438.40	14,446.00
UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	\$ 1,042,075.00	\$ 1,008,292.84	750,000.00
UNILEVER CAPITAL CORP	3.375% 03/22/2025 DD 03/22/18	\$ 274,705.00	\$ 266,375.16	250,000.00
UNILEVER CAPITAL CORP	3.125% 03/22/2023 DD 03/22/18	\$ 99,447.00	\$ 102,747.40	100,000.00
UNILEVER CAPITAL CORP	2.900% 05/05/2027 DD 05/05/17	\$ 1,359,487.50	\$ 1,325,026.05	1,250,000.00
UNILEVER CAPITAL CORP	2.600% 05/05/2024 DD 05/05/17	\$ 2,112,625.00	\$ 2,067,117.24	2,000,000.00
UNILEVER CAPITAL CORP	1.750% 08/12/2031 DD 08/12/21	\$ 257,413.00	\$ 252,444.56	260,000.00
UNILEVER CAPITAL CORP	0.375% 09/14/2023 DD 09/14/20	\$ 502,715.00	\$ 496,832.88	500,000.00
UNION ELECTRIC CO	3.900% 09/15/2042 DD 09/11/12	\$ 182,440.37	\$ 181,763.45	161,000.00
UNION ELECTRIC CO	3.250% 10/01/2049 DD 10/01/19	\$ 713,429.00	\$ 775,883.60	730,000.00

SERS Public Holdings
As of December 31, 2021

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
UNION ELECTRIC CO	2.950% 03/15/2030 DD 03/20/20	\$ 801,592.50	\$ 788,015.13	750,000.00
UNION ELECTRIC CO	2.625% 03/15/2051 DD 10/09/20	\$ 191,506.00	\$ 191,733.32	200,000.00
UNION ELECTRIC CO	2.150% 03/15/2032 DD 06/22/21	\$ 511,715.00	\$ 490,719.99	500,000.00
UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	\$ 390,929.00	\$ 412,181.28	350,000.00
UNION PACIFIC CORP	3.950% 09/10/2028 DD 06/08/18	\$ 1,940,308.36	\$ 1,930,216.71	1,722,000.00
UNION PACIFIC CORP	3.875% 02/01/2055 DD 01/29/15	\$ 598,938.56	\$ 632,036.69	544,000.00
UNION PACIFIC CORP	3.839% 03/20/2060 DD 03/20/20	\$ 722,665.40	\$ 1,006,632.32	855,000.00
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	\$ 102,624.00	\$ 116,338.17	100,000.00
UNION PACIFIC CORP	3.799% 04/06/2071 DD 04/06/21	\$ 579,285.00	\$ 578,902.49	500,000.00
UNION PACIFIC CORP	3.700% 03/01/2029 DD 02/19/19	\$ 169,291.50	\$ 165,837.75	150,000.00
UNION PACIFIC CORP	3.600% 09/15/2037 DD 09/19/17	\$ 426,604.00	\$ 443,542.11	400,000.00
UNION PACIFIC CORP	3.500% 06/08/2023 DD 06/08/18	\$ 910,524.90	\$ 889,489.80	860,000.00
UNION PACIFIC CORP	3.250% 02/05/2050 DD 01/31/20	\$ 306,351.00	\$ 321,531.54	300,000.00
UNION PACIFIC CORP	3.200% 05/20/2041 DD 05/20/21	\$ 977,021.00	\$ 1,011,373.05	950,000.00
UNION PACIFIC CORP	3.150% 03/01/2024 DD 02/19/19	\$ 1,059,150.00	\$ 1,042,258.52	1,000,000.00
UNION PACIFIC CORP	2.973% 09/16/2062 DD 03/16/21	\$ 745,792.62	\$ 790,845.79	800,000.00
UNION PACIFIC CORP	2.891% 04/06/2036 DD 04/06/21	\$ 414,608.00	\$ 419,177.61	400,000.00
UNION PACIFIC CORP	2.750% 03/01/2026 DD 03/01/16	\$ 170,128.08	\$ 165,523.33	158,000.00
UNION PACIFIC CORP	2.400% 02/05/2030 DD 01/31/20	\$ 258,240.00	\$ 254,768.11	250,000.00
UNION PACIFIC CORP	2.375% 05/20/2031 DD 05/20/21	\$ 1,760,432.50	\$ 1,783,781.72	1,750,000.00
UNION PACIFIC CORP	2.150% 02/05/2027 DD 01/31/20	\$ 157,732.50	\$ 153,794.38	150,000.00
UNION PACIFIC CORP		\$ 14,347,590.71	\$ 35,342,000.05	140,285.00
UNION SEMICONDUCTOR EQUIPMENT		\$ 650,443.64	\$ 589,526.98	48,000.00
UNISYS CORP		\$ 709,098.26	\$ 734,780.97	35,721.00
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	\$ 601,841.90	\$ 627,942.64	600,721.89
UNITED AIRLINES 2014-1 CLASS A	4.000% 10/11/2027 DD 04/07/14	\$ 338,644.91	\$ 336,201.34	321,255.36
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	\$ 1,418,413.59	\$ 1,434,702.87	1,309,785.01
UNITED AIRLINES 2020-1 CLASS B	4.875% 07/15/2027 DD 02/01/21	\$ 478,131.12	\$ 467,454.57	449,000.00
UNITED AIRLINES HOLDINGS INC		\$ 2,564,367.70	\$ 3,039,689.18	69,431.00
UNITED BANKSHARES INC/WV		\$ 4,836,769.27	\$ 4,579,406.72	126,224.00
UNITED COMMUNITY BANKS INC/GA		\$ 2,494,584.32	\$ 3,103,095.54	86,341.00
UNITED FIRE GROUP INC		\$ 742,906.42	\$ 468,159.72	20,188.00
UNITED INSURANCE HOLDINGS CORP		\$ 199,460.56	\$ 84,673.40	19,510.00
UNITED KINGDOM GILT REGS	0.625% 10/22/2050	\$ 1,515,801.72	\$ 1,487,682.17	1,250,000.00
UNITED KINGDOM GILT REGS	0.500% 10/22/2061	\$ 2,415,184.32	\$ 2,379,014.93	2,080,000.00
UNITED KINGDOM INFLATION- REGS	2.000% 01/26/2035	\$ 78,373.92	\$ 104,493.15	25,000.00
UNITED KINGDOM INFLATION- REGS	1.875% 11/22/2022	\$ 850,140.67	\$ 810,310.98	561,123.50
UNITED KINGDOM INFLATION- REGS	1.250% 11/22/2055	\$ 2,293,717.01	\$ 3,969,991.13	1,054,781.00
UNITED KINGDOM INFLATION- REGS	1.250% 11/22/2032	\$ 1,258,113.03	\$ 1,345,059.08	646,384.50
UNITED KINGDOM INFLATION- REGS	1.250% 11/22/2027	\$ 1,711,265.49	\$ 1,730,556.47	988,384.95
UNITED KINGDOM INFLATION- REGS	0.750% 03/22/2034	\$ 4,262,435.42	\$ 4,532,879.07	2,209,284.35
UNITED KINGDOM INFLATION- REGS	0.625% 11/22/2042	\$ 4,107,504.59	\$ 4,581,949.79	1,820,270.40
UNITED KINGDOM INFLATION- REGS	0.500% 03/22/2050	\$ 596,456.28	\$ 990,636.08	343,459.55
UNITED KINGDOM INFLATION- REGS	0.375% 03/22/2062	\$ 1,060,639.98	\$ 1,134,853.98	317,407.20
UNITED KINGDOM INFLATION- REGS	0.250% 03/22/2052	\$ 2,076,030.52	\$ 3,394,923.82	1,191,899.50
UNITED KINGDOM INFLATION- REGS	0.125% 11/22/2065	\$ 669,106.55	\$ 660,526.55	179,637.00
UNITED KINGDOM INFLATION- REGS	0.125% 11/22/2036	\$ 1,353,165.53	\$ 1,583,686.23	767,673.60
UNITED KINGDOM INFLATION- REGS	0.125% 08/10/2041	\$ 1,921,336.81	\$ 2,205,356.42	968,901.60
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2068	\$ 282,215.12	\$ 692,527.09	174,868.40
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2044	\$ 2,442,969.51	\$ 2,831,294.75	1,196,500.80
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2026	\$ 4,912,133.95	\$ 4,843,046.66	3,085,775.69
UNITED KINGDOM INFLATION- REGS	0.125% 03/22/2024	\$ 1,056,290.91	\$ 1,029,804.20	694,747.80
UNITED NATURAL FOODS INC		\$ 2,032,305.26	\$ 2,515,055.52	51,244.00
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	\$ 667,855.00	\$ 685,442.97	475,000.00
UNITED PARCEL SERVICE INC	5.300% 04/01/2050 DD 03/24/20	\$ 1,572,445.00	\$ 1,624,949.98	1,100,000.00
UNITED PARCEL SERVICE INC	4.450% 04/01/2030 DD 03/24/20	\$ 604,760.00	\$ 588,727.21	500,000.00
UNITED PARCEL SERVICE INC	3.900% 04/01/2025 DD 03/24/20	\$ 1,114,340.00	\$ 1,079,130.14	1,000,000.00
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	\$ 897,699.90	\$ 915,563.70	770,000.00
UNITED PARCEL SERVICE INC	3.050% 11/15/2027 DD 11/14/17	\$ 1,199,290.00	\$ 1,174,364.02	1,100,000.00
UNITED PARCEL SERVICE INC	2.500% 04/01/2023 DD 11/14/17	\$ 522,020.00	\$ 509,940.33	500,000.00
UNITED PARCEL SERVICE INC	2.200% 09/01/2024 DD 08/16/19	\$ 544,112.95	\$ 530,202.30	515,000.00
UNITED PARCEL SERVICE INC		\$ 16,795,943.18	\$ 33,570,145.14	156,621.00
UNITED RENTALS INC		\$ 1,562,518.08	\$ 5,164,118.89	15,541.00
UNITED STATES CELLULAR CORP		\$ 511,966.58	\$ 461,831.04	14,652.00
UNITED STATES LIME & MINERALS		\$ 185,807.38	\$ 242,428.58	1,879.00
UNITED STATES STEEL CORP		\$ 1,419,706.91	\$ 1,376,575.15	57,815.00
UNITED THERAPEUTICS CORP		\$ 5,178,478.40	\$ 11,367,968.80	52,610.00
UNITEDHEALTH GROUP INC	6.875% 02/15/2038 DD 02/07/08	\$ 1,516,630.00	\$ 1,533,145.57	1,000,000.00
UNITEDHEALTH GROUP INC	5.800% 03/15/2036 DD 03/02/06	\$ 303,427.66	\$ 302,353.76	218,000.00
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	\$ 1,295,472.55	\$ 1,341,799.47	1,025,000.00
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	\$ 643,803.00	\$ 690,791.44	550,000.00
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	\$ 376,494.00	\$ 374,863.21	300,000.00
UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	\$ 1,552,186.25	\$ 1,933,368.01	1,515,000.00
UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	\$ 361,473.00	\$ 371,612.42	300,000.00
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	\$ 266,755.50	\$ 273,112.60	225,000.00
UNITEDHEALTH GROUP INC	3.850% 06/15/2028 DD 06/19/18	\$ 3,141,915.00	\$ 3,064,925.02	2,750,000.00
UNITEDHEALTH GROUP INC	3.750% 07/15/2025 DD 07/23/15	\$ 5,206,547.10	\$ 5,085,195.96	4,690,000.00
UNITEDHEALTH GROUP INC	3.700% 08/15/2049 DD 07/25/19	\$ 333,315.00	\$ 345,210.81	300,000.00
UNITEDHEALTH GROUP INC	3.500% 08/15/2039 DD 07/25/19	\$ 1,187,716.50	\$ 1,164,231.64	1,050,000.00
UNITEDHEALTH GROUP INC	3.500% 02/15/2024 DD 12/17/18	\$ 225,719.01	\$ 218,142.49	207,000.00
UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16	\$ 124,489.83	\$ 120,788.20	111,000.00
UNITEDHEALTH GROUP INC	3.125% 05/15/2060 DD 05/18/20	\$ 292,137.00	\$ 309,752.17	300,000.00
UNITEDHEALTH GROUP INC	3.100% 03/15/2026 DD 02/25/16	\$ 685,978.90	\$ 670,193.82	627,000.00
UNITEDHEALTH GROUP INC	2.950% 10/15/2027 DD 10/25/17	\$ 826,857.50	\$ 799,859.19	750,000.00
UNITEDHEALTH GROUP INC	2.750% 05/15/2040 DD 05/18/20	\$ 881,058.00	\$ 913,661.24	900,000.00
UNITEDHEALTH GROUP INC	2.375% 08/15/2024 DD 07/25/19	\$ 138,444.80	\$ 134,599.95	130,000.00

**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>
UNITEDHEALTH GROUP INC	2.300% 05/15/2031 DD 05/19/21	\$ 324,220.80	\$ 325,573.59	320,000.00
UNITEDHEALTH GROUP INC	2.000% 05/15/2030 DD 05/18/20	\$ 621,630.60	\$ 615,513.45	620,000.00
UNITEDHEALTH GROUP INC	1.250% 01/15/2026 DD 05/18/20	\$ 151,408.50	\$ 149,429.03	150,000.00
UNITEDHEALTH GROUP INC		\$ 33,884,977.06	\$ 102,166,910.82	203,463.00
UNITI GROUP INC		\$ 2,083,172.84	\$ 2,607,092.88	186,088.00
UNITI GROUP LP / UNITI FI 144A	7.875% 02/15/2025 DD 02/10/20	\$ 485,000.00	\$ 506,218.75	485,000.00
UNITI GROUP LP / UNITI FI 144A	6.000% 01/15/2030 DD 10/13/21	\$ 895,000.00	\$ 861,298.78	895,000.00
UNITIL CORP		\$ 686,097.71	\$ 676,512.90	14,710.00
UNITY SOFTWARE INC		\$ 3,988,190.92	\$ 4,767,286.60	33,340.00
UNIV OF CALIFORNIA CA REVENUES	5.946% 05/15/2045 DD 09/30/10	\$ 360,475.00	\$ 353,705.00	250,000.00
UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	\$ 491,641.35	\$ 515,983.50	370,000.00
UNIV OF CALIFORNIA CA REVENUES	4.858% 05/15/2112 DD 03/01/12	\$ 274,304.90	\$ 279,474.80	190,000.00
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	\$ 1,144,131.60	\$ 1,210,236.84	846,000.00
UNIV OF CALIFORNIA CA REVENUES	4.601% 05/15/2031 DD 10/02/13	\$ 617,975.00	\$ 582,095.00	500,000.00
UNIV OF CALIFORNIA CA REVENUES	3.063% 07/01/2025 DD 05/18/17	\$ 204,604.00	\$ 212,654.00	200,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.583% 05/15/2049 DD 12/17/09	\$ 314,992.00	\$ 308,026.00	200,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	\$ 59,107.50	\$ 77,369.50	50,000.00
UNIV OF PITTSBURGH PA OF THE C	3.555% 09/15/2119 DD 11/26/19	\$ 496,395.20	\$ 522,118.40	460,000.00
UNIV OF TEXAS TX	4.794% 08/15/2046 DD 09/23/10	\$ 380,205.00	\$ 405,408.00	300,000.00
UNIVAR SOLUTIONS INC		\$ 930,191.07	\$ 974,134.35	34,361.00
UNIVERSAL CORP/VA		\$ 1,238,631.88	\$ 1,262,610.80	22,990.00
UNIVERSAL DISPLAY CORP		\$ 1,241,419.92	\$ 1,542,700.44	9,348.00
UNIVERSAL ELECTRONICS INC		\$ 601,455.54	\$ 498,250.25	12,227.00
UNIVERSAL HEALTH REALTY INCOME		\$ 381,855.03	\$ 363,361.70	6,110.00
UNIVERSAL HEALTH SERVICES 144A	2.650% 10/15/2030 DD 09/21/20	\$ 248,505.00	\$ 247,976.03	250,000.00
UNIVERSAL HEALTH SERVICES 144A	1.650% 09/01/2026 DD 08/24/21	\$ 199,684.00	\$ 196,301.97	200,000.00
UNIVERSAL HEALTH SERVICES INC		\$ 1,323,886.52	\$ 2,065,224.48	15,928.00
UNIVERSAL INSURANCE HOLDINGS I		\$ 514,925.14	\$ 441,626.00	25,978.00
UNIVERSAL LOGISTICS HOLDINGS I		\$ 82,724.60	\$ 78,589.62	4,167.00
UNIVERSITY OF CHICAGO/THE	2.761% 04/01/2045 DD 03/18/20	\$ 247,772.50	\$ 253,124.84	250,000.00
UNIVERSITY OF SOUTHERN CALIFOR	5.250% 10/01/2111 DD 08/17/11	\$ 535,472.60	\$ 592,629.12	370,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.841% 10/01/2047 DD 04/18/17	\$ 162,275.40	\$ 165,244.33	140,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.226% 10/01/2120 DD 02/04/20	\$ 247,010.40	\$ 244,055.17	240,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.028% 10/01/2039 DD 08/22/16	\$ 367,437.85	\$ 424,346.96	400,000.00
UNIVEST FINANCIAL CORP		\$ 750,576.15	\$ 823,069.28	27,509.00
UNUM GROUP	4.500% 12/15/2049 DD 09/11/19	\$ 529,245.00	\$ 531,814.64	500,000.00
UNUM GROUP	4.000% 06/15/2029 DD 06/13/19	\$ 550,980.00	\$ 551,876.68	500,000.00
UNUM GROUP		\$ 1,285,583.50	\$ 1,084,716.36	44,148.00
UPLAND SOFTWARE INC		\$ 449,023.30	\$ 224,824.08	12,532.00
UPSTART HOLDINGS INC		\$ 2,521,834.25	\$ 1,466,097.00	9,690.00
UPWORK INC		\$ 2,114,854.53	\$ 1,756,302.24	51,414.00
URANIUM ENERGY CORP		\$ 257,112.36	\$ 353,019.65	105,379.00
URBAN EDGE PROPERTIES		\$ 2,240,351.57	\$ 2,091,330.00	110,070.00
URBAN OUTFITTERS INC		\$ 1,083,077.46	\$ 1,163,830.40	39,640.00
UR-ENERGY INC		\$ 110,234.10	\$ 103,880.56	85,148.00
UROGEN PHARMA LTD		\$ 231,174.28	\$ 108,594.69	11,419.00
URSTADT BIDDLE PROPERTIES INC		\$ 557,540.86	\$ 610,585.80	28,666.00
URUGUAY GOVERNMENT INTERNATION	7.625% 03/21/2036 DD 03/21/06	\$ 615,200.00	\$ 604,004.00	400,000.00
URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	\$ 1,022,000.00	\$ 1,056,408.00	800,000.00
URUGUAY GOVERNMENT INTERNATION	4.975% 04/20/2055 DD 04/20/18	\$ 862,080.00	\$ 917,882.00	700,000.00
URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	\$ 1,135,752.50	\$ 1,123,760.00	1,000,000.00
URUGUAY GOVERNMENT INTERNATION	4.375% 01/23/2031 DD 01/23/19	\$ 1,162,930.00	\$ 1,151,260.00	1,000,000.00
US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	\$ 582,063.44	\$ 548,901.20	523,791.63
US BANCORP	VAR RT 11/03/2036 DD 11/03/21	\$ 733,777.50	\$ 747,115.70	750,000.00
US BANCORP	3.600% 09/11/2024 DD 09/11/14	\$ 303,297.15	\$ 295,270.77	278,000.00
US BANCORP	3.375% 02/05/2024 DD 02/04/19	\$ 2,262,624.34	\$ 2,207,635.94	2,106,000.00
US BANCORP	3.100% 04/27/2026 DD 04/26/16	\$ 155,812.34	\$ 150,053.21	142,000.00
US BANCORP	2.400% 07/30/2024 DD 07/29/19	\$ 146,823.72	\$ 142,578.01	138,000.00
US BANCORP	2.375% 07/22/2026 DD 07/22/16	\$ 2,549,724.00	\$ 2,492,089.37	2,400,000.00
US BANCORP	1.375% 07/22/2030 DD 07/20/20	\$ 1,163,695.00	\$ 1,176,153.20	1,250,000.00
US BANCORP		\$ 11,430,095.07	\$ 16,216,728.36	288,708.00
US BANK NA/CINCINNATI OH	3.400% 07/24/2023 DD 07/24/18	\$ 632,893.00	\$ 613,462.38	590,000.00
US BANK NA/CINCINNATI OH	2.800% 01/27/2025 DD 01/27/15	\$ 375,493.93	\$ 372,889.44	357,000.00
US BANK NA/CINCINNATI OH	2.050% 01/21/2025 DD 01/21/20	\$ 125,692.80	\$ 122,727.77	120,000.00
US BANK NA/CINCINNATI OH	1.950% 01/09/2023 DD 12/09/19	\$ 768,630.00	\$ 759,655.22	750,000.00
US ECOLOGY INC		\$ 950,486.72	\$ 897,673.70	28,105.00
US FOODS HOLDING CORP		\$ 1,433,953.27	\$ 1,662,192.09	47,723.00
US HIGH YIELD BD IDX FD A	(578384)	\$ 119,923,143.32	\$ 123,629,965.36	7,192,352.06
US PHYSICAL THERAPY INC		\$ 576,908.51	\$ 530,780.25	5,555.00
US SILICA HOLDINGS INC		\$ 1,228,233.06	\$ 662,371.00	70,465.00
US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	\$ 10,187,617.94	\$ 10,700,473.09	7,683,558.72
US TREAS-CPI INFLAT	3.625% 04/15/2028 DD 04/15/98	\$ 54,629,235.82	\$ 55,507,311.46	41,783,357.20
US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	\$ 9,376,337.71	\$ 10,159,162.58	6,831,084.55
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	\$ 9,242,615.88	\$ 9,622,655.01	7,527,892.40
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	\$ 502,329.19	\$ 496,778.81	411,351.00
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	\$ 53,593,829.20	\$ 54,624,273.30	47,969,265.00
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	\$ 9,187,366.56	\$ 10,755,406.56	6,951,053.40
US TREAS-CPI INFLAT	2.125% 02/15/2040 DD 02/15/10	\$ 6,029,048.37	\$ 6,625,592.60	4,330,565.90
US TREAS-CPI INFLAT	2.000% 01/15/2026 DD 01/15/06	\$ 7,207,801.20	\$ 7,374,639.24	6,373,798.50
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	\$ 6,754,808.10	\$ 7,251,544.99	6,045,187.80
US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	\$ 12,291,047.34	\$ 14,773,423.56	10,357,171.00
US TREAS-CPI INFLAT	1.000% 02/15/2049 DD 02/15/19	\$ 3,393,888.57	\$ 3,669,694.16	2,586,740.89
US TREAS-CPI INFLAT	1.000% 02/15/2048 DD 02/15/18	\$ 5,393,168.54	\$ 6,146,216.33	4,385,521.63
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	\$ 4,349,173.68	\$ 5,491,026.81	4,020,349.45
US TREAS-CPI INFLAT	0.875% 02/15/2047 DD 02/15/17	\$ 6,032,752.71	\$ 7,561,176.41	5,601,495.01
US TREAS-CPI INFLAT	0.875% 01/15/2029 DD 01/15/19	\$ 74,294,729.61	\$ 72,102,441.94	62,354,993.93

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>
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	\$ 6,376,883.84	\$ 6,452,227.81	5,634,531.18
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	\$ 7,304,803.69	\$ 8,860,161.78	6,887,034.89
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	\$ 38,745,360.51	\$ 40,738,760.96	32,252,627.87
US TREAS-CPI INFLAT	0.625% 04/15/2023 DD 04/15/18	\$ 49,152,970.45	\$ 49,463,334.80	47,317,416.16
US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	\$ 7,093,378.17	\$ 8,425,169.65	6,780,878.98
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	\$ 9,872,012.39	\$ 10,224,058.29	9,309,840.01
US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	\$ 17,257,815.25	\$ 17,737,379.70	16,668,150.20
US TREAS-CPI INFLAT	0.500% 04/15/2024 DD 04/15/19	\$ 11,276,727.76	\$ 11,528,362.87	10,815,489.01
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	\$ 16,141,537.43	\$ 16,831,940.04	15,043,954.20
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	\$ 15,917,840.67	\$ 16,622,364.45	14,983,451.99
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	\$ 16,186,793.57	\$ 17,279,889.05	15,910,479.35
US TREAS-CPI INFLAT	0.375% 07/15/2023 DD 07/15/13	\$ 18,732,212.65	\$ 19,026,264.81	18,096,286.00
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	\$ 40,196,906.35	\$ 40,288,919.86	36,631,387.21
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	\$ 23,439,137.89	\$ 23,023,545.12	20,549,388.10
US TREAS-CPI INFLAT	0.250% 02/15/2050 DD 02/15/20	\$ 8,017,319.97	\$ 8,747,272.50	7,233,006.50
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	\$ 72,215,572.18	\$ 74,171,998.88	69,235,622.25
US TREAS-CPI INFLAT	0.125%007/15/2031 DD 07/15/21	\$ 84,176,865.45	\$ 84,458,699.48	75,143,141.15
US TREAS-CPI INFLAT	0.125%001/15/2031 DD 01/15/21	\$ 16,322,275.81	\$ 16,524,378.10	14,759,685.86
US TREAS-CPI INFLAT	0.125% 10/15/2026 DD 10/15/21	\$ 11,962,343.25	\$ 11,914,196.55	10,956,359.00
US TREAS-CPI INFLAT	0.125% 10/15/2025 DD 10/15/20	\$ 14,065,029.86	\$ 13,906,005.19	12,900,177.46
US TREAS-CPI INFLAT	0.125% 10/15/2024 DD 10/15/19	\$ 72,094,675.41	\$ 72,817,706.82	68,179,097.61
US TREAS-CPI INFLAT	0.125% 07/15/2030 DD 07/15/20	\$ 5,996,374.00	\$ 6,075,005.04	5,430,197.15
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	\$ 17,388,531.89	\$ 16,956,972.59	15,619,473.19
US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	\$ 15,806,294.06	\$ 16,714,491.05	15,680,531.10
US TREAS-CPI INFLAT	0.125% 04/15/2026 DD 04/15/21	\$ 14,495,963.81	\$ 14,336,666.24	13,285,440.00
US TREAS-CPI INFLAT	0.125% 04/15/2025 DD 04/15/20	\$ 69,759,591.17	\$ 69,219,800.91	64,712,933.98
US TREAS-CPI INFLAT	0.125% 02/15/2025 DD 02/15/21	\$ 46,623,412.74	\$ 49,833,439.84	42,106,558.01
US TREAS-CPI INFLAT	0.125% 01/15/2030 DD 01/15/20	\$ 19,376,384.44	\$ 19,716,798.39	17,765,617.50
US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	\$ 18,067,107.50	\$ 18,600,918.28	18,011,328.60
US XPRESS ENTERPRISES INC		\$ 231,138.74	\$ 151,305.12	25,776.00
USANA HEALTH SCIENCES INC		\$ 460,838.14	\$ 499,523.20	4,936.00
USI CORP		\$ 398,007.24	\$ 570,173.86	500,000.00
UTAH ACQUISITION SUB INC	3.950% 06/15/2026 DD 12/15/16	\$ 1,627,800.75	\$ 1,617,280.86	1,500,000.00
UTAH MEDICAL PRODUCTS INC		\$ 261,204.40	\$ 309,300.00	3,093.00
UTAH ST	3.539% 07/01/2025 DD 09/30/10	\$ 432,865.35	\$ 433,774.60	415,000.00
UTZ BRANDS INC		\$ 466,365.98	\$ 394,810.35	24,753.00
UWM HOLDINGS CORP		\$ 80,410.00	\$ 52,445.28	8,859.00
VAIL RESORTS INC		\$ 1,475,262.01	\$ 2,811,086.70	8,573.00
VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	\$ 2,687,985.00	\$ 2,657,520.00	2,000,000.00
VALE OVERSEAS LTD	6.875% 11/10/2039 DD 11/10/09	\$ 673,572.00	\$ 671,255.00	500,000.00
VALE OVERSEAS LTD	6.250% 08/10/2026 DD 08/10/16	\$ 1,198,050.00	\$ 1,157,510.00	1,000,000.00
VALE OVERSEAS LTD	3.750% 07/08/2030 DD 07/08/20	\$ 537,595.00	\$ 517,505.00	500,000.00
VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	\$ 185,134.50	\$ 206,921.04	150,000.00
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	\$ 762,412.50	\$ 768,079.21	570,000.00
VALERO ENERGY CORP	4.900% 03/15/2045 DD 03/13/15	\$ 340,885.44	\$ 349,518.74	296,000.00
VALERO ENERGY CORP	4.000% 04/01/2029 DD 03/25/19	\$ 901,960.75	\$ 897,742.36	825,000.00
VALERO ENERGY CORP	3.400% 09/15/2026 DD 09/12/16	\$ 1,068,560.00	\$ 1,068,184.45	1,000,000.00
VALERO ENERGY CORP	2.850% 04/15/2025 DD 04/16/20	\$ 493,610.00	\$ 517,932.59	500,000.00
VALERO ENERGY CORP	2.800% 12/01/2031 DD 11/29/21	\$ 749,085.00	\$ 747,659.91	750,000.00
VALERO ENERGY CORP	2.150% 09/15/2027 DD 09/10/20	\$ 1,018,740.00	\$ 996,174.77	1,000,000.00
VALERO ENERGY CORP		\$ 3,851,578.80	\$ 6,591,653.60	87,760.00
VALHI INC		\$ 56,183.86	\$ 65,262.50	2,270.00
VALLEY NATIONAL BANCORP		\$ 4,610,961.00	\$ 5,270,361.25	383,299.00
VALMONT INDUSTRIES INC		\$ 601,689.91	\$ 1,171,588.50	4,677.00
VALUE ADDED TECHNOLOGY CO LTD		\$ 1,683,786.29	\$ 1,494,825.90	50,268.00
VALUE LINE INC		\$ 11,376.54	\$ 18,166.16	388.00
VALVOLINE INC		\$ 733,481.90	\$ 1,461,432.39	39,191.00
VANDA PHARMACEUTICALS INC		\$ 721,728.60	\$ 823,756.38	52,502.00
VAPOTHERM INC		\$ 234,537.57	\$ 206,292.31	9,961.00
VAR MARGIN ON SWAPS		\$ (1,464,385.65)	\$ (1,464,385.65)	-
VAREX IMAGING CORP		\$ 884,164.40	\$ 1,065,885.20	33,784.00
VARONIS SYSTEMS INC		\$ 6,282,089.83	\$ 11,948,709.78	244,951.00
VASA TRUST 2021-VA VASA F 144A	VAR RT 07/15/2039 DD 04/15/21	\$ 1,183,820.31	\$ 1,183,353.01	1,183,000.00
VASA TRUST 2021-VA VASA G 144A	VAR RT 07/15/2039 DD 04/15/21	\$ 273,000.00	\$ 273,146.93	273,000.00
VAXART INC		\$ 447,311.64	\$ 359,020.20	57,260.00
VAXCYTE INC		\$ 824,002.90	\$ 768,940.38	32,322.00
VBI VACCINES INC		\$ 254,358.23	\$ 218,764.26	93,489.00
VB-S1 ISSUER LLC 1A F 144A	5.250% 02/15/2048 DD 02/21/18	\$ 704,447.50	\$ 709,437.27	704,000.00
VECTOR GROUP LTD		\$ 1,053,295.00	\$ 1,449,786.24	126,288.00
VECTRUS INC		\$ 436,965.07	\$ 507,680.84	11,092.00
VEECO INSTRUMENTS INC		\$ 1,110,543.87	\$ 1,358,844.63	47,729.00
VEEVA SYSTEMS INC		\$ 3,042,121.37	\$ 7,522,353.12	29,444.00
VELOCITY FINANCIAL INC		\$ 102,591.01	\$ 111,011.10	8,103.00
VELODYNE LIDAR INC		\$ 256,815.42	\$ 159,954.72	34,473.00
VENTAS INC		\$ 17,833,388.45	\$ 16,637,106.24	325,452.00
VENTAS REALTY LP	4.875% 04/15/2049 DD 02/26/19	\$ 338,538.00	\$ 374,869.56	300,000.00
VENTAS REALTY LP	4.000% 03/01/2028 DD 02/23/18	\$ 1,164,708.00	\$ 1,150,756.45	1,040,000.00
VENTAS REALTY LP	3.500% 04/15/2024 DD 02/26/19	\$ 535,500.00	\$ 522,801.38	500,000.00
VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	\$ 315,659.20	\$ 305,703.87	290,000.00
VENTAS REALTY LP	3.000% 01/15/2030 DD 08/21/19	\$ 1,084,148.00	\$ 1,135,256.78	1,100,000.00
VENTAS REALTY LP	2.650% 01/15/2025 DD 07/03/19	\$ 527,415.00	\$ 515,084.40	500,000.00
VENTYX BIOSCIENCES INC		\$ 95,321.84	\$ 130,738.38	6,583.00
VERA BRADLEY INC		\$ 281,587.02	\$ 209,422.59	24,609.00
VERA THERAPEUTICS INC		\$ 105,971.75	\$ 133,813.76	5,008.00
VERACYTE INC		\$ 2,575,000.08	\$ 2,663,374.00	64,645.00
VERASTEM INC		\$ 202,348.27	\$ 155,166.55	75,691.00

**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>
VERICEL CORP		\$ 917,166.42	\$ 790,205.10	20,107.00
VERINT SYSTEMS INC		\$ 2,365,640.46	\$ 3,230,572.73	61,523.00
VERIS RESIDENTIAL INC		\$ 5,008,239.45	\$ 4,720,333.22	256,819.00
VERISIGN INC	2.700% 06/15/2031 DD 06/08/21	\$ 2,799,917.00	\$ 2,713,500.00	2,700,000.00
VERISIGN INC		\$ 2,090,011.71	\$ 5,378,699.62	21,191.00
VERISK ANALYTICS INC	4.125% 03/15/2029 DD 03/06/19	\$ 562,395.00	\$ 557,480.24	500,000.00
VERISK ANALYTICS INC	4.000% 06/15/2025 DD 05/15/15	\$ 104,381.00	\$ 107,442.67	100,000.00
VERISK ANALYTICS INC	3.625% 05/15/2050 DD 05/13/20	\$ 366,157.05	\$ 388,200.64	357,000.00
VERISK ANALYTICS INC		\$ 3,148,066.05	\$ 7,803,123.95	34,115.00
VERITAS POOL A MEZZ TERM LOAN	0.000% 11/02/2023 DD 11/02/20	\$ 4,819,107.15	\$ 4,819,107.15	4,819,107.15
VERITEX HOLDINGS INC		\$ 1,167,731.76	\$ 1,673,465.04	42,068.00
VERITIV CORP		\$ 833,497.82	\$ 1,712,302.90	13,970.00
VERITONE INC		\$ 237,281.93	\$ 280,145.76	12,462.00
VERIZON COMMUNICATIONS INC	5.250% 03/16/2037 DD 03/16/17	\$ 639,585.00	\$ 649,731.14	500,000.00
VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	\$ 4,012,438.32	\$ 4,453,125.05	3,460,000.00
VERIZON COMMUNICATIONS INC	4.812% 03/15/2039 DD 02/03/17	\$ 1,994,699.27	\$ 1,987,238.85	1,585,000.00
VERIZON COMMUNICATIONS INC	4.500% 08/10/2033 DD 08/10/17	\$ 1,028,645.40	\$ 1,069,842.82	910,000.00
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	\$ 74,475.20	\$ 93,183.19	80,000.00
VERIZON COMMUNICATIONS INC	4.329% 09/21/2028 DD 06/21/18	\$ 1,160,230.00	\$ 1,135,955.07	1,000,000.00
VERIZON COMMUNICATIONS INC	4.272% 01/15/2036 DD 07/15/15	\$ 349,020.00	\$ 351,895.46	300,000.00
VERIZON COMMUNICATIONS INC	4.125% 03/16/2027 DD 03/16/17	\$ 5,893,434.00	\$ 6,002,258.44	5,400,000.00
VERIZON COMMUNICATIONS INC	4.016% 12/03/2029 DD 06/03/19	\$ 1,693,945.00	\$ 1,681,652.19	1,500,000.00
VERIZON COMMUNICATIONS INC	4.000% 03/22/2050 DD 03/20/20	\$ 546,510.00	\$ 574,116.26	500,000.00
VERIZON COMMUNICATIONS INC	3.700% 03/22/2061 DD 03/22/21	\$ 932,932.35	\$ 1,024,585.08	945,000.00
VERIZON COMMUNICATIONS INC	3.550% 03/22/2051 DD 03/22/21	\$ 1,244,242.00	\$ 1,292,235.12	1,200,000.00
VERIZON COMMUNICATIONS INC	3.400% 03/22/2041 DD 03/22/21	\$ 1,146,548.00	\$ 1,151,637.83	1,100,000.00
VERIZON COMMUNICATIONS INC	3.376% 02/15/2025 DD 08/16/17	\$ 1,086,410.00	\$ 1,064,321.11	1,000,000.00
VERIZON COMMUNICATIONS INC	3.150% 03/22/2030 DD 03/20/20	\$ 655,621.90	\$ 645,350.22	610,000.00
VERIZON COMMUNICATIONS INC	3.000% 11/20/2060 DD 11/20/20	\$ 1,014,648.00	\$ 1,086,694.28	1,150,000.00
VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 DD 04/30/21	\$ 3,952,199.96	\$ 4,571,095.23	4,829,000.00
VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 DD 11/20/20	\$ 450,520.00	\$ 474,443.46	500,000.00
VERIZON COMMUNICATIONS INC	2.650% 11/20/2040 DD 11/20/20	\$ 1,191,568.00	\$ 1,235,282.35	1,300,000.00
VERIZON COMMUNICATIONS INC	2.625% 08/15/2026 DD 08/01/16	\$ 2,652,845.00	\$ 2,604,636.15	2,500,000.00
VERIZON COMMUNICATIONS INC	2.550% 03/21/2031 DD 03/22/21	\$ 3,158,003.80	\$ 3,112,496.85	3,085,000.00
VERIZON COMMUNICATIONS INC	1.750% 01/20/2031 DD 11/20/20	\$ 1,410,125.00	\$ 1,419,681.81	1,500,000.00
VERIZON COMMUNICATIONS INC	1.680% 10/30/2030 DD 04/30/21	\$ 212,182.27	\$ 211,879.24	223,000.00
VERIZON COMMUNICATIONS INC	1.450% 03/20/2026 DD 03/22/21	\$ 1,745,370.30	\$ 1,736,152.50	1,745,000.00
VERIZON COMMUNICATIONS INC	0.750% 03/22/2024 DD 03/22/21	\$ 1,004,995.00	\$ 995,900.49	1,000,000.00
VERIZON COMMUNICATIONS INC		\$ 42,569,971.23	\$ 46,515,891.00	895,225.00
VERRA MOBILITY CORP		\$ 901,275.95	\$ 962,014.21	62,347.00
VERRICA PHARMACEUTICALS INC		\$ 62,601.40	\$ 52,834.88	5,768.00
VERSO CORP		\$ 272,713.72	\$ 690,009.74	25,537.00
VERTEX PHARMACEUTICALS INC		\$ 5,770,920.23	\$ 12,236,990.40	55,724.00
VERTIV HOLDINGS CO		\$ 1,301,633.52	\$ 1,662,227.93	66,569.00
VERU INC		\$ 270,774.25	\$ 217,988.90	37,010.00
VERVE THERAPEUTICS INC		\$ 598,921.74	\$ 383,927.31	10,413.00
VF CORP	2.400% 04/23/2025 DD 04/23/20	\$ 574,419.10	\$ 560,638.77	545,000.00
VF CORP		\$ 3,251,658.22	\$ 5,095,453.02	69,591.00
VIA RENEWABLES INC		\$ 63,793.49	\$ 65,745.36	5,752.00
VIACOMCBS INC	7.875% 07/30/2030 DD 08/01/00	\$ 511,088.40	\$ 497,124.07	360,000.00
VIACOMCBS INC	5.850% 09/01/2043 DD 08/19/13	\$ 698,330.00	\$ 673,504.42	500,000.00
VIACOMCBS INC	5.500% 05/15/2033 DD 05/14/03	\$ 196,204.40	\$ 196,526.88	158,000.00
VIACOMCBS INC	4.950% 05/19/2050 DD 05/19/20	\$ 470,048.00	\$ 509,898.90	400,000.00
VIACOMCBS INC	4.950% 01/15/2031 DD 04/01/20	\$ 181,116.00	\$ 178,689.02	150,000.00
VIACOMCBS INC	4.850% 07/01/2042 DD 06/20/12	\$ 358,980.00	\$ 357,182.57	300,000.00
VIACOMCBS INC	4.750% 05/15/2025 DD 04/01/20	\$ 3,325,595.00	\$ 3,290,041.84	3,000,000.00
VIACOMCBS INC	4.600% 01/15/2045 DD 01/12/15	\$ 346,806.00	\$ 355,604.92	300,000.00
VIACOMCBS INC	4.375% 03/15/2043 DD 03/15/13	\$ 50,861.40	\$ 68,260.87	60,000.00
VIACOMCBS INC	4.200% 06/01/2029 DD 03/05/19	\$ 549,720.00	\$ 533,331.33	480,000.00
VIACOMCBS INC	4.200% 05/19/2032 DD 05/19/20	\$ 690,384.00	\$ 676,779.74	600,000.00
VIACOMCBS INC	4.000% 01/15/2026 DD 07/10/15	\$ 370,450.08	\$ 359,531.61	333,000.00
VIACOMCBS INC	2.900% 01/15/2027 DD 07/11/16	\$ 325,059.85	\$ 317,605.11	305,000.00
VIACOMCBS INC		\$ 99,540.50	\$ 45,850.38	1,374.00
VIACOMCBS INC		\$ 6,182,138.85	\$ 3,781,463.46	125,297.00
VIAD CORP		\$ 384,500.07	\$ 381,258.90	8,910.00
VIANT TECHNOLOGY INC		\$ 105,152.35	\$ 46,884.86	4,831.00
VIASAT INC		\$ 1,116,100.21	\$ 687,608.52	15,438.00
VIATRIS INC	4.000% 06/22/2050 DD 06/22/21	\$ 1,535,284.90	\$ 1,555,024.86	1,460,000.00
VIATRIS INC	3.850% 06/22/2040 DD 06/22/21	\$ 315,825.00	\$ 317,722.96	300,000.00
VIATRIS INC	2.700% 06/22/2030 DD 06/22/21	\$ 3,297,962.50	\$ 3,261,531.26	3,250,000.00
VIATRIS INC	1.650% 06/22/2025 DD 06/22/21	\$ 575,232.15	\$ 562,858.69	565,000.00
VIATRIS INC		\$ 3,525,771.55	\$ 3,512,171.52	259,584.00
VIIVI SOLUTIONS INC		\$ 7,907,626.04	\$ 9,509,214.46	539,683.00
VICI PROPERTIES INC		\$ 9,201,880.15	\$ 10,380,633.27	344,757.00
VICOR CORP		\$ 981,506.95	\$ 1,162,628.88	9,156.00
VICTORIA'S SECRET & CO		\$ 768,605.18	\$ 1,023,324.50	18,425.00
VIEMED HEALTHCARE INC		\$ 196,549.90	\$ 147,052.25	28,225.00
VIEMED HEALTHCARE INC		\$ 26,407.96	\$ 13,436.28	2,574.00
VIEW INC		\$ 778,951.76	\$ 518,524.65	132,615.00
VIEWRAY INC		\$ 332,643.04	\$ 329,690.85	59,835.00
VIKING THERAPEUTICS INC		\$ 481,274.50	\$ 302,003.80	65,653.00
VILLAGE SUPER MARKET INC		\$ 231,515.25	\$ 191,096.30	8,170.00
VIMEO INC		\$ 364,193.27	\$ 552,916.56	30,786.00
VINCERX PHARMA INC		\$ 77,179.88	\$ 55,148.28	5,412.00
VIR BIOTECHNOLOGY INC		\$ 1,094,784.54	\$ 1,092,262.69	26,087.00
VIRACTA THERAPEUTICS INC		\$ 310,592.81	\$ 109,974.50	30,130.00

**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>
VIRGIN GALACTIC HOLDINGS INC		\$ 1,276,511.72	\$ 469,397.16	35,082.00
VIRGINIA ELECTRIC AND POWER CO	6.000% 05/15/2037 DD 05/17/07	\$ 149,769.47	\$ 157,221.30	115,000.00
VIRGINIA ELECTRIC AND POWER CO	6.000% 01/15/2036 DD 01/13/06	\$ 1,160,531.28	\$ 1,146,195.06	836,000.00
VIRGINIA ELECTRIC AND POWER CO	4.650% 08/15/2043 DD 08/15/13	\$ 496,348.00	\$ 501,068.10	400,000.00
VIRGINIA ELECTRIC AND POWER CO	4.450% 02/15/2044 DD 02/07/14	\$ 614,691.05	\$ 616,442.19	505,000.00
VIRGINIA ELECTRIC AND POWER CO	4.000% 11/15/2046 DD 11/16/16	\$ 457,860.00	\$ 463,386.83	400,000.00
VIRGINIA ELECTRIC AND POWER CO	3.800% 04/01/2028 DD 03/22/18	\$ 1,132,581.60	\$ 1,099,930.47	1,005,000.00
VIRGINIA ELECTRIC AND POWER CO	3.500% 03/15/2027 DD 03/16/17	\$ 549,845.00	\$ 538,630.52	500,000.00
VIRGINIA ELECTRIC AND POWER CO	2.875% 07/15/2029 DD 07/10/19	\$ 541,405.00	\$ 524,382.17	500,000.00
VIRGINIA ELECTRIC AND POWER CO	2.750% 03/15/2023 DD 03/14/13	\$ 1,465,863.00	\$ 1,474,808.03	1,450,000.00
VIRGINIA ELECTRIC AND POWER CO	2.450% 12/15/2050 DD 12/15/20	\$ 367,676.00	\$ 368,495.13	400,000.00
VIRGINIA ELECTRIC AND POWER CO	2.300% 11/15/2031 DD 11/22/21	\$ 497,305.00	\$ 503,802.65	500,000.00
VIRNETX HOLDING CORP		\$ 289,081.94	\$ 157,562.60	60,601.00
VIRTU FINANCIAL INC		\$ 488,753.73	\$ 492,935.34	17,098.00
VIRTUS INVESTMENT PARTNERS INC		\$ 869,874.92	\$ 948,343.20	3,192.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	\$ 603,910.04	\$ 629,182.40	500,000.00
VISA INC	4.150% 12/14/2035 DD 12/14/15	\$ 286,370.00	\$ 287,214.28	240,000.00
VISA INC	3.150% 12/14/2025 DD 12/14/15	\$ 1,097,460.00	\$ 1,066,996.24	1,000,000.00
VISA INC	2.700% 04/15/2040 DD 04/02/20	\$ 1,256,705.00	\$ 1,277,290.98	1,250,000.00
VISA INC	2.050% 04/15/2030 DD 04/02/20	\$ 2,559,785.00	\$ 2,532,260.33	2,500,000.00
VISA INC	2.000% 08/15/2050 DD 08/17/20	\$ 404,755.00	\$ 437,888.95	500,000.00
VISA INC	1.900% 04/15/2027 DD 04/02/20	\$ 774,480.00	\$ 760,734.40	750,000.00
VISA INC		\$ 33,399,338.31	\$ 79,325,178.53	366,043.00
VISHAY INTERTECHNOLOGY INC		\$ 2,138,655.78	\$ 2,580,266.34	117,982.00
VISHAY PRECISION GROUP INC		\$ 333,207.09	\$ 443,138.56	11,938.00
VISTA LAND & LIFESCAPES INC		\$ 470,650.66	\$ 233,367.32	3,371,100.00
VISTA OUTDOOR INC		\$ 1,601,749.32	\$ 2,528,413.74	54,882.00
VISTAGEN THERAPEUTICS INC		\$ 260,372.95	\$ 193,151.40	99,052.00
VISTEON CORP		\$ 6,415,265.33	\$ 7,870,712.52	70,818.00
VISTRA CORP		\$ 1,971,340.04	\$ 2,354,008.14	103,382.00
VITA COCO CO INC/THE		\$ 73,385.06	\$ 89,683.93	8,029.00
VITAL FARMS INC		\$ 220,770.89	\$ 195,246.66	10,811.00
VITESCO TECHNOLOGIES GROUP AG		\$ 1,524,267.18	\$ 1,193,787.07	24,300.00
VIVINT SMART HOME INC		\$ 1,062,267.09	\$ 732,825.18	74,931.00
VMC FINANCE 2021-HT HT1 B 144A	VAR RT 01/18/2037 DD 12/08/21	\$ 3,477,285.00	\$ 3,481,686.42	3,486,000.00
VMWARE INC	4.700% 05/15/2030 DD 04/07/20	\$ 866,546.90	\$ 913,628.57	785,000.00
VMWARE INC	4.500% 05/15/2025 DD 04/07/20	\$ 169,140.00	\$ 163,340.33	150,000.00
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	\$ 2,126,583.50	\$ 2,231,850.01	2,050,000.00
VMWARE INC	2.200% 08/15/2031 DD 08/02/21	\$ 1,305,369.00	\$ 1,276,853.60	1,300,000.00
VMWARE INC	1.800% 08/15/2028 DD 08/02/21	\$ 501,680.00	\$ 486,577.06	500,000.00
VMWARE INC	1.400% 08/15/2026 DD 08/02/21	\$ 752,190.00	\$ 737,085.99	750,000.00
VMWARE INC	1.000% 08/15/2024 DD 08/02/21	\$ 2,510,390.00	\$ 2,475,864.65	2,500,000.00
VMWARE INC	0.600% 08/15/2023 DD 08/02/21	\$ 500,720.00	\$ 496,493.23	500,000.00
VMWARE INC		\$ 4,258,025.89	\$ 5,572,868.40	48,091.72
VOCERA COMMUNICATIONS INC		\$ 600,580.70	\$ 972,405.48	14,997.00
VODAFONE GROUP PLC	6.150% 02/27/2037 DD 02/27/07	\$ 410,904.00	\$ 406,681.27	300,000.00
VODAFONE GROUP PLC	5.250% 05/30/2048 DD 05/30/18	\$ 1,191,547.28	\$ 1,219,135.66	936,000.00
VODAFONE GROUP PLC	5.000% 05/30/2038 DD 05/30/18	\$ 254,393.52	\$ 256,071.51	206,000.00
VODAFONE GROUP PLC	4.375% 05/30/2028 DD 05/30/18	\$ 2,437,535.00	\$ 2,389,894.15	2,124,000.00
VODAFONE GROUP PLC	4.375% 02/19/2043 DD 02/19/13	\$ 48,516.50	\$ 58,620.35	50,000.00
VODAFONE GROUP PLC	4.250% 09/17/2050 DD 09/17/19	\$ 1,363,335.00	\$ 1,384,995.82	1,200,000.00
VODAFONE GROUP PLC	3.750% 01/16/2024 DD 05/30/18	\$ 1,908,740.00	\$ 1,842,300.71	1,750,000.00
VONAGE HOLDINGS CORP		\$ 1,369,169.93	\$ 2,192,866.83	105,477.00
VONTIER CORP		\$ 822,205.19	\$ 1,124,933.11	36,607.00
VONTIER CORP 144A	1.800% 04/01/2026 DD 03/10/21	\$ 498,645.00	\$ 492,050.00	500,000.00
VOR BIOPHARMA INC		\$ 332,711.89	\$ 196,192.08	16,884.00
VORNADO REALTY LP	3.400% 06/01/2031 DD 05/24/21	\$ 411,784.00	\$ 409,071.52	400,000.00
VORNADO REALTY TRUST		\$ 2,300,885.95	\$ 1,587,205.62	37,917.00
VOXX INTERNATIONAL CORP		\$ 121,160.81	\$ 153,800.91	15,123.00
VOYA FINANCIAL INC	VAR RT 01/23/2048 DD 07/23/18	\$ 408,112.00	\$ 401,753.88	400,000.00
VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	\$ 836,726.40	\$ 882,687.20	820,000.00
VOYA FINANCIAL INC		\$ 1,032,169.75	\$ 1,615,311.60	24,360.00
VROOM INC		\$ 893,870.59	\$ 244,188.49	22,631.00
VSE CORP		\$ 433,996.52	\$ 617,931.60	10,140.00
VULCAN MATERIALS CO	4.500% 06/15/2047 DD 06/15/17	\$ 569,685.00	\$ 613,848.72	500,000.00
VULCAN MATERIALS CO	3.500% 06/01/2030 DD 05/18/20	\$ 1,281,889.00	\$ 1,242,116.62	1,150,000.00
VULCAN MATERIALS CO		\$ 2,674,216.28	\$ 5,898,800.86	28,417.00
VUZIX CORP		\$ 328,091.59	\$ 219,862.53	25,359.00
W R BERKLEY CORP	3.550% 03/30/2052 DD 03/16/21	\$ 199,696.00	\$ 218,612.75	200,000.00
W R BERKLEY CORP		\$ 1,079,008.48	\$ 2,534,934.33	30,767.50
W&T OFFSHORE INC		\$ 248,481.73	\$ 291,229.72	90,164.00
WABASH NATIONAL CORP		\$ 641,255.75	\$ 885,232.00	45,350.00
WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05	\$ 643,825.00	\$ 633,960.66	500,000.00
WALGREENS BOOTS ALLIANCE INC	4.100% 04/15/2050 DD 04/15/20	\$ 1,216,315.00	\$ 1,345,085.21	1,200,000.00
WALGREENS BOOTS ALLIANCE INC	3.800% 11/18/2024 DD 11/18/14	\$ 1,561,368.00	\$ 1,513,633.60	1,425,000.00
WALGREENS BOOTS ALLIANCE INC	0.950% 11/17/2023 DD 11/17/21	\$ 1,249,290.00	\$ 1,249,340.85	1,250,000.00
WALGREENS BOOTS ALLIANCE INC		\$ 8,407,623.45	\$ 8,045,314.88	154,243.00
WALKER & DUNLOP INC		\$ 1,980,725.43	\$ 3,967,993.12	26,299.00
WALMART INC	5.250% 09/01/2035 DD 08/31/05	\$ 932,514.42	\$ 922,966.52	678,000.00
WALMART INC	4.050% 06/29/2048 DD 06/27/18	\$ 1,223,345.00	\$ 1,270,897.01	1,000,000.00
WALMART INC	3.950% 06/28/2038 DD 06/27/18	\$ 1,726,585.00	\$ 1,729,266.75	1,450,000.00
WALMART INC	3.700% 06/26/2028 DD 06/27/18	\$ 1,722,270.00	\$ 1,679,179.26	1,500,000.00
WALMART INC	3.625% 12/15/2047 DD 10/20/17	\$ 1,091,140.00	\$ 1,187,038.49	1,000,000.00
WALMART INC	3.400% 06/26/2023 DD 06/27/18	\$ 485,788.14	\$ 471,212.87	453,000.00
WALMART INC	3.050% 07/08/2026 DD 04/23/19	\$ 1,939,363.19	\$ 1,890,746.60	1,769,000.00
WALMART INC	2.850% 07/08/2024 DD 04/23/19	\$ 1,470,174.75	\$ 1,426,348.48	1,365,000.00

**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>
WALMART INC	2.650% 09/22/2051 DD 09/22/21	\$ 203,960.00	\$ 204,489.06	200,000.00
WALMART INC	2.550% 04/11/2023 DD 04/11/13	\$ 699,244.00	\$ 715,372.82	700,000.00
WALMART INC	2.500% 09/22/2041 DD 09/22/21	\$ 202,442.00	\$ 201,644.74	200,000.00
WALMART INC	2.375% 09/24/2029 DD 09/24/19	\$ 123,999.71	\$ 123,103.57	118,000.00
WALMART INC	1.800% 09/22/2031 DD 09/22/21	\$ 746,797.50	\$ 742,479.67	750,000.00
WALMART INC	1.500% 09/22/2028 DD 09/22/21	\$ 498,485.00	\$ 496,904.05	500,000.00
WALMART INC		\$ 25,754,380.14	\$ 44,849,703.99	309,971.00
WALT DISNEY CO/THE	6.650% 11/15/2037 DD 11/15/19	\$ 439,470.00	\$ 444,676.27	300,000.00
WALT DISNEY CO/THE	6.400% 12/15/2035 DD 06/15/19	\$ 757,800.00	\$ 715,527.32	500,000.00
WALT DISNEY CO/THE	6.200% 12/15/2034 DD 06/15/19	\$ 1,167,530.84	\$ 1,142,309.25	818,000.00
WALT DISNEY CO/THE	6.150% 02/15/2041 DD 08/15/19	\$ 944,982.94	\$ 955,486.47	649,000.00
WALT DISNEY CO/THE	4.750% 11/15/2046 DD 11/15/19	\$ 57,627.50	\$ 65,513.18	50,000.00
WALT DISNEY CO/THE	4.750% 09/15/2044 DD 09/15/19	\$ 631,430.00	\$ 639,986.88	500,000.00
WALT DISNEY CO/THE	4.700% 03/23/2050 DD 03/23/20	\$ 377,736.00	\$ 395,785.30	300,000.00
WALT DISNEY CO/THE	4.625% 03/23/2040 DD 03/23/20	\$ 492,700.82	\$ 493,469.72	397,000.00
WALT DISNEY CO/THE	3.800% 05/13/2060 DD 05/13/20	\$ 276,245.00	\$ 289,615.63	250,000.00
WALT DISNEY CO/THE	3.800% 03/22/2030 DD 03/23/20	\$ 1,123,900.00	\$ 1,121,679.57	1,000,000.00
WALT DISNEY CO/THE	3.600% 01/13/2051 DD 05/13/20	\$ 920,720.00	\$ 1,017,780.12	900,000.00
WALT DISNEY CO/THE	2.750% 09/01/2049 DD 09/06/19	\$ 1,017,201.00	\$ 1,015,923.04	1,050,000.00
WALT DISNEY CO/THE	2.650% 01/13/2031 DD 05/13/20	\$ 1,575,859.80	\$ 1,575,941.50	1,515,000.00
WALT DISNEY CO/THE	2.200% 01/13/2028 DD 05/13/20	\$ 520,015.00	\$ 509,285.63	500,000.00
WALT DISNEY CO/THE	2.000% 09/01/2028 DD 09/06/19	\$ 253,022.50	\$ 248,678.44	250,000.00
WALT DISNEY CO/THE	1.750% 08/30/2024 DD 09/06/19	\$ 1,385,073.78	\$ 1,358,183.82	1,337,000.00
WALT DISNEY CO/THE	1.750% 01/13/2026 DD 05/13/20	\$ 3,092,500.00	\$ 3,031,232.94	3,000,000.00
WALT DISNEY CO/THE		\$ 42,137,368.16	\$ 73,407,172.59	473,931.00
WAMU ASSET-BACKED CERTI HE3 1A	VAR RT 05/25/2037 DD 05/10/07	\$ 1,303,442.18	\$ 1,341,695.28	1,389,875.02
WARRIOR MET COAL INC		\$ 975,760.48	\$ 1,189,010.37	46,247.00
WASHINGTON FEDERAL INC		\$ 2,006,887.86	\$ 2,077,037.12	62,224.00
WASHINGTON GAS LIGHT CO	3.650% 09/15/2049 DD 09/13/19	\$ 448,312.00	\$ 447,085.87	400,000.00
WASHINGTON REAL ESTATE INVESTM		\$ 2,243,180.64	\$ 2,095,659.50	81,070.00
WASHINGTON ST	5.140% 08/01/2040 DD 06/01/10	\$ 201,684.85	\$ 198,461.50	145,000.00
WASHINGTON TRUST BANCORP INC		\$ 842,509.82	\$ 922,833.27	16,371.00
WASTE CONNECTIONS INC	3.050% 04/01/2050 DD 03/13/20	\$ 164,239.35	\$ 162,776.74	165,000.00
WASTE CONNECTIONS INC	2.600% 02/01/2030 DD 01/23/20	\$ 518,210.00	\$ 510,153.22	500,000.00
WASTE MANAGEMENT INC	4.150% 07/15/2049 DD 05/22/19	\$ 51,750.50	\$ 63,146.99	50,000.00
WASTE MANAGEMENT INC	3.150% 11/15/2027 DD 11/08/17	\$ 1,150,009.50	\$ 1,121,192.64	1,050,000.00
WASTE MANAGEMENT INC	2.950% 06/01/2041 DD 05/12/21	\$ 399,032.00	\$ 417,143.57	400,000.00
WASTE MANAGEMENT INC	2.500% 11/15/2050 DD 11/17/20	\$ 621,852.00	\$ 665,942.19	700,000.00
WASTE MANAGEMENT INC	0.750% 11/15/2025 DD 11/17/20	\$ 1,784,402.50	\$ 1,756,726.83	1,805,000.00
WASTE MANAGEMENT INC		\$ 6,092,612.58	\$ 15,150,347.50	90,775.00
WATERS CORP		\$ 13,906,593.64	\$ 26,777,644.20	71,867.00
WATERSTONE FINANCIAL INC		\$ 374,796.40	\$ 435,363.76	19,916.00
WATSCO INC		\$ 1,144,979.99	\$ 2,206,742.64	7,053.00
WATTS WATER TECHNOLOGIES INC		\$ 2,224,053.10	\$ 3,550,204.28	18,284.00
WAVE LIFE SCIENCES LTD		\$ 124,125.99	\$ 51,847.68	16,512.00
WAYFAIR INC		\$ 2,374,219.87	\$ 3,075,994.24	16,192.00
WD-40 CO		\$ 1,310,655.59	\$ 1,459,766.88	5,967.00
WEAVE COMMUNICATIONS INC		\$ 7,715.68	\$ 8,819.58	581.00
WEBER INC		\$ 231,477.26	\$ 190,588.20	14,740.00
WEBSTER FINANCIAL CORP		\$ 1,039,738.01	\$ 1,126,516.16	20,174.00
WEC ENERGY GROUP INC	2.200% 12/15/2028 DD 12/13/21	\$ 802,368.00	\$ 798,820.83	800,000.00
WEC ENERGY GROUP INC	1.375% 10/15/2027 DD 10/09/20	\$ 1,047,219.05	\$ 1,017,184.67	1,055,000.00
WEC ENERGY GROUP INC		\$ 3,840,763.89	\$ 6,584,258.10	67,830.00
WEIKENG INDUSTRIAL CO LTD		\$ 2,096,922.55	\$ 2,376,398.91	2,057,835.00
WEIS MARKETS INC		\$ 893,915.01	\$ 1,048,348.44	15,913.00
WELBILT INC		\$ 1,243,635.60	\$ 1,344,763.98	56,574.00
WELLS FARGO & CO	VAR RT 12/11/2023 DD 12/11/13	\$ 41,000.00	\$ 42,021.60	40,000.00
WELLS FARGO & CO	VAR RT 10/30/2025 DD 10/31/19	\$ 523,840.00	\$ 512,485.00	500,000.00
WELLS FARGO & CO	VAR RT 06/17/2027 DD 06/17/19	\$ 3,091,593.50	\$ 3,004,492.26	2,850,000.00
WELLS FARGO & CO	VAR RT 06/02/2028 DD 06/02/20	\$ 1,037,590.00	\$ 1,016,328.96	1,000,000.00
WELLS FARGO & CO	VAR RT 06/02/2024 DD 06/02/20	\$ 1,021,910.00	\$ 1,008,461.49	1,000,000.00
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	\$ 3,274,002.00	\$ 3,386,324.28	3,150,000.00
WELLS FARGO & CO	VAR RT 05/19/2025 DD 05/19/21	\$ 753,022.50	\$ 741,534.71	750,000.00
WELLS FARGO & CO	VAR RT 04/30/2041 DD 04/30/20	\$ 305,598.00	\$ 307,657.51	300,000.00
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	\$ 3,435,450.00	\$ 3,550,388.40	2,600,000.00
WELLS FARGO & CO	VAR RT 04/04/2031 DD 03/30/20	\$ 2,905,620.00	\$ 2,904,294.18	2,500,000.00
WELLS FARGO & CO	VAR RT 02/11/2031 DD 02/11/20	\$ 2,079,755.00	\$ 2,041,722.38	2,000,000.00
WELLS FARGO & CO	VAR RT 02/11/2026 DD 02/11/20	\$ 521,215.00	\$ 507,461.74	500,000.00
WELLS FARGO & CO	7.950% 11/15/2029 DD 11/15/19	\$ 667,885.00	\$ 686,380.49	500,000.00
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	\$ 2,047,280.40	\$ 2,773,969.66	2,050,000.00
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	\$ 1,406,411.28	\$ 1,445,515.24	1,194,000.00
WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	\$ 71,439.64	\$ 88,143.26	83,000.00
WELLS FARGO & CO	4.400% 06/14/2046 DD 06/14/16	\$ 1,781,960.00	\$ 1,777,725.51	1,500,000.00
WELLS FARGO & CO	4.300% 07/22/2027 DD 07/22/15	\$ 274,713.81	\$ 264,049.20	237,000.00
WELLS FARGO & CO	4.150% 01/24/2029 DD 01/24/19	\$ 126,241.25	\$ 139,925.85	125,000.00
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	\$ 82,613.60	\$ 83,894.66	80,000.00
WELLS FARGO & CO	4.100% 06/03/2026 DD 06/03/14	\$ 2,993,146.01	\$ 2,898,184.70	2,659,000.00
WELLS FARGO & CO	3.750% 01/24/2024 DD 01/24/19	\$ 4,335,065.00	\$ 4,199,832.60	4,000,000.00
WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	\$ 1,864,214.40	\$ 1,806,150.66	1,695,000.00
WELLS FARGO & CO	3.450% 02/13/2023 DD 02/13/13	\$ 1,046,960.00	\$ 1,028,863.53	1,000,000.00
WELLS FARGO & CO	3.300% 09/09/2024 DD 09/09/14	\$ 1,045,660.00	\$ 1,051,684.47	1,000,000.00
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	\$ 1,376,777.00	\$ 1,365,769.38	1,300,000.00
WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	\$ 2,330,969.00	\$ 2,310,905.08	2,200,000.00
WELLS FARGO & CO	3.000% 02/19/2025 DD 02/19/15	\$ 2,656,400.00	\$ 2,610,009.78	2,500,000.00
WELLS FARGO & CO		\$ 34,988,388.08	\$ 41,474,199.88	864,406.00
WELLS FARGO BANK NA	6.600% 01/15/2038 DD 12/07/07	\$ 858,841.20	\$ 858,085.18	591,000.00

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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>
WELLS FARGO BANK NA	5.950% 08/26/2036 DD 08/29/06	\$ 672,930.00	\$ 664,705.17	500,000.00
WELLS FARGO COMMERCIAL BNK1 D 144A	3.000% 08/15/2049 DD 08/01/16	\$ 409,143.70	\$ 360,462.43	513,000.00
WELLS FARGO COMMERCIAL NXS6 D 144A	3.059% 11/15/2049 DD 10/01/16	\$ 979,481.29	\$ 1,204,535.95	1,433,000.00
WELLS FARGO COMMERCIAL SAVE D 144A	VAR RT 02/15/2040 DD 02/17/21	\$ 301,795.25	\$ 300,075.80	301,795.25
WELLS FARGO COMMERCIAL SAVE E 144A	VAR RT 02/15/2040 DD 02/17/21	\$ 214,529.15	\$ 214,565.36	214,529.15
WELLS FARGO COMMERCIAL C57 D 144A	2.500% 08/15/2053 DD 08/01/20	\$ 727,309.97	\$ 825,620.65	912,000.00
WELLS FARGO COMMERCIAL C5 D 144A	VAR RT 10/15/2045 DD 09/01/12	\$ 2,172,387.81	\$ 2,383,108.18	2,360,000.00
WELLS FARGO COMMERCIAL C5 E 144A	VAR RT 10/15/2045 DD 09/01/12	\$ 1,108,824.06	\$ 1,175,176.35	1,192,000.00
WELLS FARGO COMMERCIAL C5 F 144A	VAR RT 10/15/2045 DD 09/01/12	\$ 254,199.26	\$ 242,122.69	273,000.00
WELLS FARGO COMMERCIAL RB1 D 144A	3.401% 03/15/2050 DD 03/01/17	\$ 516,803.19	\$ 572,861.14	614,000.00
WELLS FARGO COMMERCIAL NXS4 D	VAR RT 12/15/2048 DD 12/01/15	\$ 573,037.50	\$ 763,435.37	777,000.00
WELLTOWER INC	6.500% 03/15/2041 DD 03/14/11	\$ 272,028.00	\$ 289,455.98	200,000.00
WELLTOWER INC	4.250% 04/15/2028 DD 04/10/18	\$ 171,556.50	\$ 168,020.86	150,000.00
WELLTOWER INC	4.000% 06/01/2025 DD 05/26/15	\$ 1,105,110.00	\$ 1,076,989.82	1,000,000.00
WELLTOWER INC	3.625% 03/15/2024 DD 02/15/19	\$ 536,850.00	\$ 525,850.27	500,000.00
WELLTOWER INC	3.100% 01/15/2030 DD 08/19/19	\$ 101,756.00	\$ 104,761.50	100,000.00
WELLTOWER INC	2.800% 06/01/2031 DD 03/25/21	\$ 924,692.00	\$ 917,276.94	900,000.00
WELLTOWER INC	2.750% 01/15/2032 DD 11/19/21	\$ 299,250.00	\$ 302,634.37	300,000.00
WELLTOWER INC	2.750% 01/15/2031 DD 06/30/20	\$ 1,096,772.00	\$ 1,069,569.21	1,050,000.00
WELLTOWER INC	2.700% 02/15/2027 DD 12/16/19	\$ 261,531.00	\$ 260,450.40	250,000.00
WELLTOWER INC		\$ 12,078,437.60	\$ 16,615,879.02	193,726.00
WENDY'S CO/THE		\$ 278,463.18	\$ 869,976.45	36,477.00
WEREWOLF THERAPEUTICS INC		\$ 211,161.78	\$ 187,582.50	15,750.00
WERNER ENTERPRISES INC		\$ 2,398,254.19	\$ 2,638,076.32	55,352.00
WESBANCO INC		\$ 2,107,949.72	\$ 2,057,097.09	58,791.00
WESCO INTERNATIONAL INC		\$ 2,577,892.62	\$ 5,023,185.07	38,173.00
WEST BANCORP INC		\$ 362,581.36	\$ 434,265.39	13,977.00
WEST PHARMACEUTICAL SERVICES I		\$ 2,174,691.31	\$ 7,408,481.96	15,796.00
WEST VIRGINIA UNITED HEALTH SY	3.129% 06/01/2050 DD 12/10/20	\$ 346,338.00	\$ 354,073.18	360,000.00
WESTAMERICA BANCORP		\$ 1,452,210.22	\$ 1,430,722.59	24,783.00
WESTERN ALLIANCE BANCORP	VAR RT 06/15/2031 DD 06/07/21	\$ 404,024.00	\$ 406,436.58	400,000.00
WESTERN ALLIANCE BANCORP		\$ 1,038,997.78	\$ 2,330,084.25	21,645.00
WESTERN DIGITAL CORP	4.750% 02/15/2026 DD 02/13/18	\$ 823,980.00	\$ 820,080.00	750,000.00
WESTERN DIGITAL CORP	3.100% 02/01/2032 DD 12/10/21	\$ 201,308.00	\$ 201,460.00	200,000.00
WESTERN DIGITAL CORP	2.850% 02/01/2029 DD 12/10/21	\$ 963,708.50	\$ 959,148.50	950,000.00
WESTERN DIGITAL CORP		\$ 3,392,493.46	\$ 4,298,773.62	65,922.00
WESTERN UNION CO/THE	6.200% 11/17/2036 DD 11/17/06	\$ 330,764.76	\$ 340,610.21	276,000.00
WESTERN UNION CO/THE	1.350% 03/15/2026 DD 03/09/21	\$ 498,400.00	\$ 489,977.90	500,000.00
WESTERN UNION CO/THE		\$ 1,688,560.59	\$ 1,573,826.96	88,219.00
WESTINGHOUSE AIR BRAKE TECHNOL	VAR RT 03/15/2024 DD 09/14/18	\$ 547,920.00	\$ 528,849.84	500,000.00
WESTINGHOUSE AIR BRAKE TECHNOL	3.450% 11/15/2026 DD 05/15/17	\$ 537,540.00	\$ 529,014.03	500,000.00
WESTINGHOUSE AIR BRAKE TECHNOL		\$ 2,628,396.82	\$ 3,587,408.17	38,947.00
WESTLAKE CHEMICAL CORP	4.375% 11/15/2047 DD 11/28/17	\$ 327,675.00	\$ 352,767.24	300,000.00
WESTLAKE CHEMICAL CORP	3.375% 08/15/2061 DD 08/19/21	\$ 484,615.00	\$ 476,955.02	500,000.00
WESTLAKE CHEMICAL CORP	0.875% 08/15/2024 DD 08/19/21	\$ 200,118.00	\$ 196,967.63	200,000.00
WESTLAKE CHEMICAL CORP		\$ 259,497.34	\$ 636,007.24	6,548.00
WESTPAC BANKING CORP	VAR RT 11/23/2031 DD 11/23/16	\$ 1,954,690.00	\$ 1,892,554.83	1,750,000.00
WESTPAC BANKING CORP	VAR RT 11/18/2036 DD 11/18/21	\$ 1,370,866.00	\$ 1,383,346.57	1,400,000.00
WESTPAC BANKING CORP	VAR RT 11/15/2035 DD 11/16/20	\$ 529,516.00	\$ 535,781.17	550,000.00
WESTPAC BANKING CORP	VAR RT 07/24/2034 DD 07/24/19	\$ 1,122,470.00	\$ 1,079,197.31	1,000,000.00
WESTPAC BANKING CORP	VAR RT 02/04/2030 DD 01/31/20	\$ 1,250,040.00	\$ 1,225,733.46	1,200,000.00
WESTPAC BANKING CORP	3.650% 05/15/2023 DD 05/15/18	\$ 1,338,462.74	\$ 1,311,209.19	1,261,000.00
WESTPAC BANKING CORP	3.350% 03/08/2027 DD 03/06/17	\$ 2,490,945.26	\$ 2,526,240.43	2,340,000.00
WESTPAC BANKING CORP	3.300% 02/26/2024 DD 02/26/19	\$ 207,697.22	\$ 200,359.61	191,000.00
WESTPAC BANKING CORP	3.133% 11/18/2041 DD 11/18/21	\$ 920,958.50	\$ 941,540.08	950,000.00
WESTPAC BANKING CORP	2.963% 11/16/2040 DD 11/16/20	\$ 291,924.00	\$ 294,236.94	300,000.00
WESTPAC BANKING CORP	2.850% 05/13/2026 DD 05/13/16	\$ 39,653.60	\$ 42,126.71	40,000.00
WESTPAC BANKING CORP	2.750% 01/11/2023 DD 12/11/17	\$ 523,285.00	\$ 510,644.93	500,000.00
WESTPAC BANKING CORP	2.350% 02/19/2025 DD 11/19/19	\$ 119,625.19	\$ 116,671.43	113,000.00
WESTPAC BANKING CORP	2.150% 06/03/2031 DD 06/03/21	\$ 917,558.00	\$ 902,426.91	900,000.00
WESTPAC BANKING CORP	2.000% 01/13/2023 DD 01/16/20	\$ 513,140.00	\$ 507,476.70	500,000.00
WESTPAC BANKING CORP	1.953% 11/20/2028 DD 11/18/21	\$ 1,230,987.50	\$ 1,244,997.71	1,250,000.00
WESTPAC BANKING CORP	1.019% 11/18/2024 DD 11/18/21	\$ 993,940.00	\$ 997,324.91	1,000,000.00
WESTROCK CO		\$ 2,143,177.08	\$ 2,573,678.48	58,018.00
WEWORK INC		\$ 620,545.34	\$ 439,881.40	51,149.00
WEX INC		\$ 1,162,962.77	\$ 1,356,167.40	9,660.00
WEYERHAEUSER CO	7.375% 03/15/2032 DD 09/15/02	\$ 430,275.00	\$ 422,054.96	300,000.00
WEYERHAEUSER CO	6.950% 10/01/2027 DD 10/08/97	\$ 647,740.00	\$ 631,891.43	500,000.00
WEYERHAEUSER CO	4.000% 11/15/2029 DD 02/25/19	\$ 452,264.00	\$ 446,945.77	400,000.00
WEYERHAEUSER CO	4.000% 04/15/2030 DD 03/30/20	\$ 115,249.08	\$ 112,634.93	101,000.00
WEYERHAEUSER CO		\$ 4,236,583.41	\$ 6,631,174.22	161,029.00
WFRBS COMMERCIAL MO C11 D 144A	VAR RT 03/15/2045 DD 02/01/13	\$ 1,210,689.64	\$ 1,244,376.25	1,260,000.00
WFRBS COMMERCIAL MO C11 E 144A	VAR RT 03/15/2045 DD 02/01/13	\$ 1,206,062.50	\$ 1,471,596.80	1,600,000.00
WFRBS COMMERCIAL MO C13 D 144A	VAR RT 05/15/2045 DD 05/01/13	\$ 470,914.00	\$ 491,097.90	500,000.00
WFRBS COMMERCIAL MO C16 D 144A	VAR RT 09/15/2046 DD 09/01/13	\$ 222,774.06	\$ 228,183.07	229,000.00
WFRBS COMMERCIAL MOR C3 D 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 1,428,264.13	\$ 884,626.60	1,853,785.83
WFRBS COMMERCIAL MOR C3 E 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 1,100,190.63	\$ 86,450.00	1,330,000.00
WFRBS COMMERCIAL MOR C3 F 144A	VAR RT 03/15/2044 DD 06/01/11	\$ 790,683.87	\$ 18,984.10	957,000.00
WFRBS COMMERCIAL MOR C4 D 144A	VAR RT 06/15/2044 DD 08/01/11	\$ 659,228.91	\$ 578,672.90	610,000.00
WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	\$ 587,925.08	\$ 562,045.53	735,000.00
WFRBS COMMERCIAL MOR C5 E 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 1,147,306.29	\$ 1,060,741.68	1,062,266.35
WFRBS COMMERCIAL MOR C5 F 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 1,336,537.19	\$ 1,351,244.04	1,472,000.00
WFRBS COMMERCIAL MOR C5 G 144A	VAR RT 11/15/2044 DD 11/01/11	\$ 415,833.75	\$ 431,356.44	486,000.00
WFRBS COMMERCIAL MOR C6 D 144A	VAR RT 04/15/2045 DD 04/01/12	\$ 703,582.40	\$ 851,274.83	850,000.00
WFRBS COMMERCIAL MOR C7 E 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,017,594.05	\$ 177,677.50	1,001,000.00
WFRBS COMMERCIAL MOR C7 F 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 456,698.28	\$ 43,760.00	547,000.00

**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>
WFRBS COMMERCIAL MOR C7 G 144A	VAR RT 06/15/2045 DD 06/01/12	\$ 1,169,587.35	\$ 47,820.00	1,594,000.00
WFRBS COMMERCIAL MOR C8 E 144A	VAR RT 08/15/2045 DD 08/01/12	\$ 389,881.91	\$ 391,799.34	397,000.00
WFRBS COMMERCIAL MORTGAG C4I G	VAR RT 06/15/2044 DD 08/01/11	\$ 392,947.50	\$ 30,822.33	484,000.00
WFRBS COMMERCIAL MORTGAGE C7 C	VAR RT 06/15/2045 DD 06/01/12	\$ 1,019,699.22	\$ 777,852.00	1,020,000.00
WHIRLPOOL CORP	4.750% 02/26/2029 DD 02/26/19	\$ 580,488.30	\$ 565,641.69	490,000.00
WHIRLPOOL CORP	4.500% 06/01/2046 DD 05/23/16	\$ 231,936.00	\$ 237,980.40	200,000.00
WHIRLPOOL CORP	2.400% 05/15/2031 DD 04/29/21	\$ 87,089.61	\$ 87,114.35	87,000.00
WHIRLPOOL CORP		\$ 1,543,246.40	\$ 3,088,360.26	13,161.00
WHITE MOUNTAINS INSURANCE GROU		\$ 422,637.82	\$ 592,117.60	584.00
WHITESTONE REIT		\$ 507,189.62	\$ 449,437.71	44,367.00
WHITING PETROLEUM CORP		\$ 2,732,603.61	\$ 2,420,325.60	37,420.00
WHOLE EARTH BRANDS INC		\$ 457,097.17	\$ 381,817.74	35,551.00
WICE LOGISTICS PCL		\$ 1,707,082.45	\$ 2,702,713.93	4,702,300.00
WICKES GROUP PLC		\$ 511,806.78	\$ 708,136.26	220,600.00
WIDOPENWEST INC		\$ 528,748.81	\$ 714,485.52	33,201.00
WILLDAN GROUP INC		\$ 194,733.39	\$ 210,496.00	5,980.00
WILLIAMS COS INC/THE	6.300% 04/15/2040 DD 02/09/10	\$ 926,101.63	\$ 1,164,530.15	860,000.00
WILLIAMS COS INC/THE	5.800% 11/15/2043 DD 11/15/13	\$ 659,735.00	\$ 651,368.00	500,000.00
WILLIAMS COS INC/THE	5.100% 09/15/2045 DD 03/03/15	\$ 859,744.75	\$ 915,582.27	745,000.00
WILLIAMS COS INC/THE	4.550% 06/24/2024 DD 06/24/14	\$ 1,105,660.00	\$ 1,070,102.60	1,000,000.00
WILLIAMS COS INC/THE	4.300% 03/04/2024 DD 03/04/14	\$ 979,029.00	\$ 949,702.57	900,000.00
WILLIAMS COS INC/THE	4.000% 09/15/2025 DD 03/03/15	\$ 105,728.10	\$ 113,433.21	105,000.00
WILLIAMS COS INC/THE	3.900% 01/15/2025 DD 06/27/14	\$ 19,665.20	\$ 21,253.23	20,000.00
WILLIAMS COS INC/THE	3.750% 06/15/2027 DD 06/05/17	\$ 656,923.70	\$ 636,950.76	590,000.00
WILLIAMS COS INC/THE	3.700% 01/15/2023 DD 12/18/12	\$ 1,043,870.00	\$ 1,022,052.38	1,000,000.00
WILLIAMS COS INC/THE	3.500% 10/15/2051 DD 10/08/21	\$ 403,820.00	\$ 404,096.98	400,000.00
WILLIAMS COS INC/THE	2.600% 03/15/2031 DD 03/02/21	\$ 596,154.00	\$ 595,925.74	600,000.00
WILLIAMS COS INC/THE		\$ 7,446,724.01	\$ 6,804,199.92	261,298.00
WILLIAMS-SONOMA INC		\$ 1,028,350.92	\$ 2,719,779.53	16,081.00
WILLIS LEASE FINANCE CORP		\$ 78,311.92	\$ 95,668.65	2,541.00
WILLIS NORTH AMERICA INC	4.500% 09/15/2028 DD 09/10/18	\$ 565,868.90	\$ 542,124.61	485,000.00
WILLIS NORTH AMERICA INC	3.875% 09/15/2049 DD 09/10/19	\$ 223,620.00	\$ 217,019.31	200,000.00
WILLIS NORTH AMERICA INC	2.950% 09/15/2029 DD 09/10/19	\$ 956,144.00	\$ 921,323.73	900,000.00
WILLIS TOWERS WATSON PLC		\$ 4,449,577.71	\$ 6,555,911.45	27,605.00
WILLIS-KNIGHTON MEDICAL CENTER	4.813% 09/01/2048 DD 10/25/18	\$ 55,411.20	\$ 57,774.04	45,000.00
WILLSCOT MOBILE MINI HOLDINGS		\$ 2,459,470.46	\$ 3,714,928.92	90,963.00
WINGSTOP INC		\$ 1,878,545.44	\$ 2,248,819.20	13,014.00
WINMARK CORP		\$ 494,132.45	\$ 659,209.95	2,655.00
WINNEBAGO INDUSTRIES INC		\$ 4,043,886.72	\$ 5,080,699.80	67,815.00
WINTRUST FINANCIAL CORP		\$ 1,043,641.88	\$ 1,046,155.58	11,519.00
WISCONSIN ELECTRIC POWER CO	2.050% 12/15/2024 DD 12/10/19	\$ 529,000.00	\$ 511,611.83	500,000.00
WISCONSIN ELECTRIC POWER CO	1.700% 06/15/2028 DD 06/15/21	\$ 401,796.00	\$ 391,813.73	400,000.00
WISCONSIN PUBLIC SERVICE CORP	4.752% 11/01/2044 DD 11/21/13	\$ 488,600.00	\$ 509,971.44	400,000.00
WISDOMTREE INDIA EARNINGS		\$ 5,013,738.19	\$ 7,458,700.80	204,460.00
WISDOMTREE INVESTMENTS INC		\$ 455,376.99	\$ 464,679.36	75,928.00
WIX.COM LTD		\$ 3,414,497.88	\$ 1,874,229.62	11,878.00
WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	\$ 447,979.60	\$ -	447,979.60
WOLFSPEED INC		\$ 1,564,158.91	\$ 2,768,319.36	24,768.00
WOLVERINE WORLD WIDE INC		\$ 1,162,244.49	\$ 1,012,642.69	35,149.00
WOODWARD INC		\$ 1,413,706.79	\$ 1,359,383.74	12,419.00
WORKDAY INC		\$ 5,593,213.63	\$ 11,031,008.40	40,380.00
WORKHORSE GROUP INC		\$ 1,444,614.54	\$ 473,814.28	108,673.00
WORKIVA INC		\$ 2,138,061.61	\$ 2,434,943.40	18,660.00
WORKPOINT ENTERTAINMENT PCL		\$ 974,910.77	\$ 935,832.95	1,389,400.00
WORLD ACCEPTANCE CORP		\$ 471,477.06	\$ 1,018,043.64	4,148.00
WORLD FUEL SERVICES CORP		\$ 1,573,579.55	\$ 1,571,312.14	59,362.00
WORLD ONLINE INTL EURO.4		\$ 552,606.33	\$ -	291,314.00
WORLD WRESTLING ENTERTAINMENT		\$ 625,325.19	\$ 437,843.16	8,874.00
WORLDWIDE PLAZA TRU WWP E 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 485,260.55	\$ 502,610.55	530,000.00
WORLDWIDE PLAZA TRU WWP F 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 1,464,701.46	\$ 1,508,762.50	1,679,000.00
WORTHINGTON INDUSTRIES INC		\$ 1,471,768.84	\$ 1,694,186.70	30,995.00
WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	\$ 100,257.00	\$ 106,162.90	100,000.00
WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	\$ 99,682.00	\$ 109,470.25	100,000.00
WP CAREY INC	3.850% 07/15/2029 DD 06/14/19	\$ 432,316.00	\$ 440,405.87	400,000.00
WP CAREY INC	2.450% 02/01/2032 DD 10/15/21	\$ 393,852.00	\$ 390,070.34	400,000.00
WP CAREY INC	2.250% 04/01/2033 DD 02/25/21	\$ 243,142.50	\$ 236,962.66	250,000.00
WP CAREY INC		\$ 2,690,827.86	\$ 3,229,980.30	39,366.00
WP GLIMCHER MALL WPG PR1 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 416,833.05	\$ 471,854.72	539,000.00
WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 1,115,595.94	\$ 1,186,996.74	1,479,000.00
WRKCO INC	4.900% 03/15/2029 DD 12/03/18	\$ 1,676,762.60	\$ 1,611,168.72	1,385,000.00
WRKCO INC	4.650% 03/15/2026 DD 12/03/18	\$ 291,130.56	\$ 280,980.13	252,000.00
WRKCO INC	3.750% 03/15/2025 DD 09/15/18	\$ 548,150.00	\$ 532,698.55	500,000.00
WRKCO INC	3.375% 09/15/2027 DD 09/15/18	\$ 548,290.00	\$ 531,897.29	500,000.00
WRKCO INC	3.000% 06/15/2033 DD 06/03/20	\$ 356,262.92	\$ 346,542.62	337,000.00
WSFS FINANCIAL CORP		\$ 1,988,980.15	\$ 2,242,819.88	44,749.00
WW GRAINGER INC	4.600% 06/15/2045 DD 06/11/15	\$ 371,949.00	\$ 383,874.75	300,000.00
WW GRAINGER INC		\$ 2,509,238.78	\$ 5,176,181.12	9,988.00
WW INTERNATIONAL INC		\$ 960,531.44	\$ 677,976.16	42,032.00
WYETH LLC	5.950% 04/01/2037 DD 03/27/07	\$ 710,300.00	\$ 704,158.39	500,000.00
WYNDHAM HOTELS & RESORTS INC		\$ 765,918.81	\$ 1,776,235.45	19,813.00
WYNN MACAU LTD	HK/01128	\$ 5,259,798.58	\$ 3,164,614.49	3,873,200.00
WYNN RESORTS LTD		\$ 2,649,248.19	\$ 2,003,202.24	23,556.00
XBIOTECH INC		\$ 208,274.32	\$ 162,097.32	14,564.00
XCEL ENERGY INC	4.000% 06/15/2028 DD 06/25/18	\$ 319,225.20	\$ 308,535.46	280,000.00
XCEL ENERGY INC	3.350% 12/01/2026 DD 12/01/16	\$ 552,745.00	\$ 530,931.09	500,000.00
XCEL ENERGY INC	2.600% 12/01/2029 DD 11/07/19	\$ 909,232.80	\$ 960,833.46	940,000.00

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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>
XCEL ENERGY INC	2.350% 11/15/2031 DD 11/03/21	\$ 493,370.00	\$ 497,325.07	500,000.00
XCEL ENERGY INC	0.500% 10/15/2023 DD 09/25/20	\$ 300,831.00	\$ 297,977.75	300,000.00
XCEL ENERGY INC		\$ 4,823,420.50	\$ 7,834,853.30	115,729.00
XENCOR INC		\$ 2,185,034.67	\$ 3,922,713.92	97,766.00
XENIA HOTELS & RESORTS INC		\$ 5,200,826.36	\$ 5,510,112.38	304,258.00
XEROX HOLDINGS CORP		\$ 752,188.22	\$ 704,737.92	31,128.00
XILINX INC		\$ 3,258,886.66	\$ 11,208,329.86	52,862.00
XILIO THERAPEUTICS INC		\$ 74,528.60	\$ 112,496.00	7,031.00
XL FLEET CORP		\$ 235,504.23	\$ 102,087.02	30,842.00
XOMA CORP		\$ 163,827.38	\$ 115,717.50	5,550.00
XOMETRY INC		\$ 280,529.40	\$ 235,288.75	4,591.00
XPEL INC		\$ 510,198.80	\$ 529,716.24	7,758.00
XPERI HOLDING CORP		\$ 2,625,947.70	\$ 1,886,764.16	99,776.00
XPO LOGISTICS INC		\$ 1,036,372.58	\$ 1,671,713.70	21,590.00
XPONENTIAL FITNESS INC		\$ 71,623.51	\$ 119,757.96	5,859.00
XYLEM INC/NY	2.250% 01/30/2031 DD 06/26/20	\$ 559,178.50	\$ 545,065.89	550,000.00
XYLEM INC/NY		\$ 1,992,173.33	\$ 4,613,442.32	38,471.00
YALE UNIVERSITY	2.402% 04/15/2050 DD 06/09/20	\$ 534,917.25	\$ 516,321.51	525,000.00
YALE UNIVERSITY	1.482% 04/15/2030 DD 06/09/20	\$ 270,380.00	\$ 268,391.90	275,000.00
YELLOW CORP		\$ 296,738.53	\$ 584,465.57	46,423.00
YELP INC		\$ 1,176,633.10	\$ 1,210,705.92	33,408.00
YETI HOLDINGS INC		\$ 3,737,933.57	\$ 8,420,083.65	101,655.00
YEXT INC		\$ 625,866.06	\$ 476,308.80	48,015.00
Y-MABS THERAPEUTICS INC		\$ 445,494.89	\$ 247,510.49	15,269.00
YORK WATER CO/THE		\$ 392,516.81	\$ 414,966.08	8,336.00
YUEXIU PROPERTY CO LTD	HK/00123	\$ 393,351.43	\$ 339,509.98	385,287.00
YUM CHINA HOLDINGS INC		\$ 2,837,032.74	\$ 4,507,928.32	90,448.00
YUM! BRANDS INC		\$ 4,134,837.10	\$ 8,903,147.76	64,116.00
ZEBRA TECHNOLOGIES CORP		\$ 1,698,662.09	\$ 6,810,873.60	11,443.00
ZENDESK INC		\$ 1,772,926.81	\$ 2,732,710.87	26,203.00
ZENTALIS PHARMACEUTICALS INC		\$ 897,867.84	\$ 1,319,153.58	15,693.00
ZEVIA PBC		\$ 2,257,372.34	\$ 1,148,184.15	162,863.00
ZIFF DAVIS INC		\$ 1,996,433.12	\$ 2,076,962.10	18,735.00
ZILLOW GROUP INC		\$ 783,429.52	\$ 800,335.86	12,863.00
ZILLOW GROUP INC		\$ 2,343,854.87	\$ 2,328,226.40	36,464.00
ZIMMER BIOMET HOLDINGS INC	1.450% 11/22/2024 DD 11/24/21	\$ 749,610.00	\$ 747,852.59	750,000.00
ZIMMER BIOMET HOLDINGS INC		\$ 4,470,557.07	\$ 5,699,776.64	44,866.00
ZIONS BANCORP NA		\$ 1,027,565.39	\$ 2,175,988.32	34,452.00
ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	\$ 50,706.00	\$ 63,727.13	50,000.00
ZOETIS INC	4.500% 11/13/2025 DD 11/13/15	\$ 567,155.00	\$ 550,421.55	500,000.00
ZOETIS INC	3.250% 02/01/2023 DD 08/01/13	\$ 100,084.00	\$ 101,901.33	100,000.00
ZOETIS INC	3.000% 09/12/2027 DD 09/12/17	\$ 167,706.36	\$ 161,272.85	153,000.00
ZOETIS INC	3.000% 05/15/2050 DD 05/12/20	\$ 492,035.00	\$ 519,821.54	500,000.00
ZOETIS INC	2.000% 05/15/2030 DD 05/12/20	\$ 1,233,767.50	\$ 1,232,193.45	1,250,000.00
ZOETIS INC		\$ 7,462,895.76	\$ 24,922,783.90	102,130.00
ZOGENIX INC		\$ 948,930.27	\$ 872,056.25	53,665.00
ZOOM VIDEO COMMUNICATIONS INC		\$ 13,511,102.62	\$ 8,641,563.08	46,988.00
ZSCALER INC		\$ 1,994,643.17	\$ 5,536,194.57	17,229.00
ZUMIEZ INC		\$ 664,045.69	\$ 988,162.09	20,591.00
ZUORA INC		\$ 754,493.42	\$ 914,105.80	48,935.00
ZURN WATER SOLUTIONS CORP		\$ 1,845,022.79	\$ 3,022,110.00	83,025.00
ZYMERGEN INC		\$ 845,129.95	\$ 454,324.59	67,911.00
ZYNEX INC		\$ 110,440.58	\$ 85,093.95	8,535.00
ZYNGA INC		\$ 1,398,180.44	\$ 1,381,580.80	215,872.00