

SERS Public Holdings
As of December 31, 2020

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
10X GENOMICS INC		\$ 3,395,022.11	\$ 4,524,828.00	31,955.00
1-800-FLOWERS.COM INC		\$ 23,938.91	\$ 47,580.00	1,830.00
1LIFE HEALTHCARE INC		\$ 150,520.12	\$ 250,289.10	5,734.00
1MDB GLOBAL INVESTMENTS L REGS	4.400% 03/09/2023	\$ 2,576,858.11	\$ 2,748,600.00	2,700,000.00
1ST CONSTITUTION BANCORP		\$ 119,813.41	\$ 89,268.75	5,625.00
1ST SOURCE CORP		\$ 413,811.98	\$ 411,906.30	10,221.00
225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	\$ 701,662.50	\$ 746,049.15	693,000.00
2U INC		\$ 975,162.95	\$ 445,391.32	11,132.00
3764 MARTIN CURRIE EM CIT CL	R3	\$ 380,220,978.40	\$ 625,099,209.69	38,139,060.99
3D SYSTEMS CORP		\$ 991,376.24	\$ 809,747.68	77,266.00
3M CO	4.000% 09/14/2048 DD 09/14/18	\$ 1,486,313.40	\$ 1,812,329.40	1,410,000.00
3M CO	3.375% 03/01/2029 DD 02/22/19	\$ 105,733.00	\$ 115,696.00	100,000.00
3M CO	2.375% 08/26/2029 DD 08/26/19	\$ 898,601.40	\$ 1,017,098.80	940,000.00
3M CO	1.750% 02/14/2023 DD 08/26/19	\$ 776,077.50	\$ 771,247.50	750,000.00
3M CO		\$ 13,974,571.61	\$ 19,401,165.63	110,997.00
89BIO INC		\$ 11,904.19	\$ 11,697.60	480.00
8X8 INC		\$ 122,889.50	\$ 262,316.70	7,610.00
908 DEVICES INC		\$ 341,236.00	\$ 651,678.85	11,443.00
A O SMITH CORP		\$ 726,321.96	\$ 1,335,853.76	24,368.00
A10 NETWORKS INC		\$ 33,963.93	\$ 44,074.20	4,470.00
AAON INC		\$ 109,610.13	\$ 199,556.85	2,995.00
AAR CORP		\$ 770,862.97	\$ 753,484.66	20,803.00
AARON'S CO INC/THE		\$ 236,107.22	\$ 351,537.36	18,541.00
ABBOTT LABORATORIES	2.550% 03/15/2022 DD 03/10/15	\$ 561,274.20	\$ 575,075.20	560,000.00
ABBOTT LABORATORIES	2.950% 03/15/2025 DD 03/10/15	\$ 1,114,831.55	\$ 1,201,455.90	1,095,000.00
ABBOTT LABORATORIES	3.750% 11/30/2026 DD 11/22/16	\$ 1,205,478.22	\$ 1,335,441.60	1,140,000.00
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	\$ 1,492,581.50	\$ 1,884,462.40	1,370,000.00
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	\$ 1,053,002.90	\$ 1,438,025.00	970,000.00
ABBOTT LABORATORIES	1.150% 01/30/2028 DD 06/24/20	\$ 298,110.00	\$ 304,404.00	300,000.00
ABBOTT LABORATORIES	1.400% 06/30/2030 DD 06/24/20	\$ 527,333.45	\$ 542,762.85	535,000.00
ABBOTT LABORATORIES		\$ 13,854,242.70	\$ 37,459,375.74	342,126.00
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	\$ 970,901.40	\$ 1,205,968.40	980,000.00
ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	\$ 658,136.60	\$ 841,359.20	670,000.00
ABBVIE INC	3.200% 11/06/2022 DD 05/14/15	\$ 92,487.60	\$ 94,228.20	90,000.00
ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	\$ 651,035.00	\$ 746,440.30	670,000.00
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	\$ 674,032.00	\$ 816,445.50	650,000.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	\$ 95,190.30	\$ 114,497.10	90,000.00
ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	\$ 1,185,411.30	\$ 1,351,625.80	1,220,000.00
ABBVIE INC	4.875% 11/14/2048 DD 09/18/18	\$ 725,512.40	\$ 797,957.30	590,000.00
ABBVIE INC	4.250% 11/14/2028 DD 09/18/18	\$ 88,571.70	\$ 107,901.90	90,000.00
ABBVIE INC	3.200% 11/21/2029 DD 05/21/20	\$ 1,479,507.30	\$ 1,837,948.00	1,640,000.00
ABBVIE INC	2.600% 11/21/2024 DD 05/21/20	\$ 1,630,442.70	\$ 1,854,214.00	1,730,000.00
ABBVIE INC	4.050% 11/21/2039 DD 05/21/20	\$ 2,468,897.30	\$ 2,916,654.30	2,410,000.00
ABBVIE INC	4.250% 11/21/2049 DD 05/21/20	\$ 1,150,721.80	\$ 1,642,504.20	1,310,000.00
ABBVIE INC	3.450% 03/15/2022 DD 09/15/20	\$ 519,225.00	\$ 515,650.00	500,000.00
ABBVIE INC	3.250% 10/01/2022 DD 10/01/20	\$ 626,952.00	\$ 624,930.00	600,000.00
ABBVIE INC	4.550% 03/15/2035 DD 09/15/20	\$ 1,184,801.40	\$ 1,289,596.20	1,020,000.00
ABBVIE INC	4.750% 03/15/2045 DD 09/15/20	\$ 705,924.00	\$ 784,152.00	600,000.00
ABBVIE INC	2.900% 11/06/2022 DD 05/06/13	\$ 487,045.00	\$ 523,040.00	500,000.00
ABBVIE INC		\$ 19,391,179.80	\$ 37,360,204.80	348,672.00
ABEONA THERAPEUTICS INC		\$ 110,663.33	\$ 42,309.93	26,949.00
ABERCROMBIE & FITCH CO		\$ 578,292.54	\$ 782,964.16	38,456.00
ABIOMED INC		\$ 1,194,433.96	\$ 2,855,229.40	8,807.00
ABM INDUSTRIES INC		\$ 1,509,888.46	\$ 1,570,662.72	41,508.00
ABOV SEMICONDUCTOR CO LTD		\$ 349,723.09	\$ 888,470.57	54,528.00
ABU DHABI CRUDE OIL PIPEL 144A	3.650% 11/02/2029 DD 11/02/17	\$ 174,960.00	\$ 186,705.00	162,000.00
ABU DHABI GOVERNMENT INTE 144A	3.875% 04/16/2050 DD 04/16/20	\$ 1,826,584.00	\$ 2,316,100.00	1,900,000.00
ABU DHABI GOVERNMENT INTE 144A	4.125% 10/11/2047 DD 10/11/17	\$ 651,613.75	\$ 687,168.75	547,000.00
ACACIA COMMUNICATIONS INC		\$ 146,739.79	\$ 206,768.64	2,834.00
ACACIA RESEARCH CORP		\$ 173,907.92	\$ 116,218.18	29,497.00
ACADEMY SPORTS & OUTDOORS INC		\$ 194,590.29	\$ 209,497.38	10,106.00
ACADIA HEALTHCARE CO INC		\$ 812,437.22	\$ 791,846.30	15,755.00
ACADIA PHARMACEUTICALS INC		\$ 1,031,209.65	\$ 1,150,191.90	21,515.00
ACADIA REALTY TRUST		\$ 1,604,435.24	\$ 750,282.06	52,874.00
ACCEL ENTERTAINMENT INC		\$ 29,458.59	\$ 33,097.70	3,277.00
ACCELERATE DIAGNOSTICS INC		\$ 49,294.91	\$ 17,418.84	2,298.00
ACCELERON PHARMA INC		\$ 908,579.62	\$ 1,202,252.18	9,397.00
ACCENTURE PLC		\$ 11,991,359.46	\$ 32,941,193.10	126,110.00
ACCO BRANDS CORP		\$ 682,306.74	\$ 482,562.60	57,108.00
ACCOLADE INC		\$ 73,478.64	\$ 94,873.50	2,181.00
ACCURAY INC		\$ 28,670.83	\$ 27,522.00	6,600.00
ACELRX PHARMACEUTICALS INC		\$ 93,760.77	\$ 46,955.08	37,867.00
ACI WORLDWIDE INC		\$ 179,705.82	\$ 321,005.79	8,353.00
ACNB CORP		\$ 156,785.71	\$ 132,625.00	5,305.00
ACRISURE LLC / ACRISURE F 144A	7.000% 11/15/2025 DD 11/17/17	\$ 705,511.96	\$ 733,940.25	705,000.00
ACRISURE LLC / ACRISURE F 144A	8.125% 02/15/2024 DD 01/30/19	\$ 1,034,390.11	\$ 1,031,193.28	974,000.00
ACTIVISION BLIZZARD INC	3.400% 09/15/2026 DD 03/15/17	\$ 76,612.80	\$ 90,992.00	80,000.00
ACTIVISION BLIZZARD INC	2.500% 09/15/2050 DD 08/10/20	\$ 475,130.00	\$ 488,700.00	500,000.00
ACTIVISION BLIZZARD INC		\$ 6,097,975.95	\$ 13,967,982.60	150,436.00
ACUITY BRANDS INC		\$ 1,419,729.05	\$ 1,025,753.39	8,471.00
ACUSHNET HOLDINGS CORP		\$ 351,595.11	\$ 683,342.24	16,856.00
ACUTUS MEDICAL INC		\$ 51,729.41	\$ 44,252.16	1,536.00
ACWA POWER MANAGEMENT AND 144A	5.950% 12/15/2039 DD 05/15/17	\$ 639,922.80	\$ 799,174.02	669,000.00
ADAMS HOMES INC 144A	7.500% 02/15/2025 DD 02/06/20	\$ 495,000.00	\$ 518,512.50	495,000.00
ADAMS RESOURCES & ENERGY INC		\$ 34,283.16	\$ 30,968.50	1,285.00
ADAPTHEALTH CORP		\$ 37,848.04	\$ 69,072.84	1,839.00
ADAPTHEALTH LLC 144A	4.625% 08/01/2029 DD 01/04/21	\$ 441,000.00	\$ 453,127.50	441,000.00
ADAPTIVE BIOTECHNOLOGIES CORP		\$ 372,924.32	\$ 823,621.77	13,929.00
A-DATA TECHNOLOGY CO LTD		\$ 321,219.90	\$ 309,167.92	119,000.00
ADCOCK INGRAM HOLDINGS LTD		\$ 384,767.39	\$ 260,239.98	83,100.00
ADDUS HOMECARE CORP		\$ 5,097,675.46	\$ 8,612,320.77	73,553.00
ADECOAGRO SA 144A	6.000% 09/21/2027 DD 09/21/17	\$ 414,585.00	\$ 444,154.23	423,000.00
ADIENT PLC		\$ 1,306,917.32	\$ 1,888,428.24	54,312.00
ADMA BIOLOGICS INC		\$ 40,671.44	\$ 17,407.65	8,927.00

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ADOBE INC	3.250% 02/01/2025 DD 01/26/15	\$ 1,206,148.00	\$ 1,288,216.80	1,170,000.00
ADOBE INC	1.700% 02/01/2023 DD 02/03/20	\$ 100,248.00	\$ 102,925.00	100,000.00
ADOBE INC	2.300% 02/01/2030 DD 02/03/20	\$ 881,642.70	\$ 1,049,908.60	970,000.00
ADOBE INC		\$ 10,089,284.60	\$ 69,896,271.08	139,759.00
ADT INC		\$ 209,188.26	\$ 188,101.70	23,962.00
ADTALEM GLOBAL EDUCATION INC		\$ 973,548.74	\$ 1,092,239.40	32,172.00
ADTRAN INC		\$ 555,862.70	\$ 437,206.77	29,601.00
ADVANCE AUTO PARTS INC	1.750% 10/01/2027 DD 09/29/20	\$ 1,993,440.00	\$ 2,031,200.00	2,000,000.00
ADVANCE AUTO PARTS INC		\$ 1,313,297.19	\$ 1,995,021.66	12,666.00
ADVANCED DRAINAGE SYSTEMS INC		\$ 139,370.73	\$ 342,176.52	4,094.00
ADVANCED EMISSIONS SOLUTIONS I		\$ 54,825.13	\$ 51,364.50	9,339.00
ADVANCED ENERGY INDUSTRIES INC		\$ 155,254.21	\$ 268,606.90	2,770.00
ADVANCED MICRO DEVICES INC		\$ 5,076,666.21	\$ 21,724,631.64	236,884.00
ADVANSIX INC		\$ 552,162.83	\$ 337,531.15	16,885.00
ADVERUM BIOTECHNOLOGIES INC		\$ 186,326.35	\$ 137,765.56	12,709.00
AECI LTD		\$ 401,669.18	\$ 256,461.58	43,300.00
AECOM		\$ 806,647.30	\$ 1,428,686.00	28,700.00
AEGION CORP		\$ 438,997.05	\$ 354,866.13	18,687.00
AEGIS ASSET BACKED SECURI 1 M4	VAR RT 03/25/2035 DD 02/25/05	\$ 1,516,000.00	\$ 1,585,280.00	1,600,000.00
AEGLEA BIOTHERAPEUTICS INC		\$ 55,834.10	\$ 56,010.79	7,117.00
AEP TEXAS INC	2.400% 10/01/2022 DD 09/22/17	\$ 800,908.00	\$ 825,208.00	800,000.00
AEP TEXAS INC	3.800% 10/01/2047 DD 09/22/17	\$ 815,117.00	\$ 945,728.00	800,000.00
AEP TEXAS INC	3.450% 01/15/2050 DD 12/05/19	\$ 100,605.00	\$ 111,993.00	100,000.00
AEP TRANSMISSION CO LLC	3.100% 12/01/2026 DD 11/21/16	\$ 340,523.60	\$ 382,493.20	340,000.00
AEP TRANSMISSION CO LLC	4.250% 09/15/2048 DD 09/07/18	\$ 754,328.00	\$ 923,076.00	700,000.00
AEP TRANSMISSION CO LLC	3.650% 04/01/2050 DD 04/01/20	\$ 1,114,480.00	\$ 1,333,640.00	1,100,000.00
AERCAP IRELAND CAPITAL DAC / A	6.500% 07/15/2025 DD 06/08/20	\$ 417,668.00	\$ 478,180.00	400,000.00
AERIE PHARMACEUTICALS INC		\$ 99,483.46	\$ 36,449.98	2,698.00
AEROJET ROCKETYDNE HOLDINGS IN		\$ 144,031.37	\$ 278,572.35	5,271.00
AEROPUERTO INTERNACIONAL 144A	6.000% 11/18/2048 DD 05/09/18	\$ 627,496.80	\$ 614,000.48	514,341.64
AEROPUERTO INTERNACIONAL REGS	5.625% 05/18/2036 DD 05/18/16	\$ 838,669.50	\$ 852,112.50	733,000.00
AEROVIRONMENT INC		\$ 65,125.87	\$ 138,692.40	1,596.00
AES CORP/THE		\$ 1,644,169.55	\$ 3,172,218.00	134,988.00
AES PANAMA GENERATION HOL 144A	4.375% 05/31/2030 DD 08/14/20	\$ 178,756.50	\$ 187,168.70	173,000.00
AETNA INC	2.750% 11/15/2022 DD 11/07/12	\$ 1,056,615.70	\$ 1,109,654.20	1,070,000.00
AETNA INC	4.750% 03/15/2044 DD 03/07/14	\$ 104,051.00	\$ 128,706.00	100,000.00
AETNA INC	3.875% 08/15/2047 DD 08/10/17	\$ 878,034.30	\$ 1,156,889.90	970,000.00
AFFILIATED MANAGERS GROUP INC	3.300% 06/15/2030 DD 06/05/20	\$ 307,305.00	\$ 325,779.00	300,000.00
AFFILIATED MANAGERS GROUP INC		\$ 1,029,610.33	\$ 819,193.50	8,055.00
AFFIMED NV		\$ 18,790.32	\$ 34,920.00	6,000.00
AFLAC INC	3.625% 11/15/2024 DD 11/07/14	\$ 100,397.00	\$ 111,422.00	100,000.00
AFLAC INC	3.600% 04/01/2030 DD 04/01/20	\$ 584,745.00	\$ 588,510.00	500,000.00
AFLAC INC		\$ 3,992,512.46	\$ 6,315,407.05	142,015.00
AFRICAN DEVELOPMENT BANK	0.750% 04/03/2023 DD 04/03/20	\$ 1,011,820.00	\$ 1,011,880.00	1,000,000.00
AFRICAN DEVELOPMENT BANK	3.000% 09/20/2023 DD 09/20/18	\$ 1,079,916.00	\$ 1,074,090.00	1,000,000.00
AFRICAN RAINBOW MINERALS LTD		\$ 386,381.75	\$ 472,975.89	26,526.00
AGCO CORP		\$ 610,465.36	\$ 1,310,376.99	12,711.00
AGELLAN COMMERCIAL U.S. LLC		\$ 385,324.50	\$ 386,000.00	386,000.00
AGENUS INC		\$ 40,832.51	\$ 35,463.36	11,152.00
AGILE THERAPEUTICS INC		\$ 21,087.58	\$ 21,559.44	7,512.00
AGILENT TECHNOLOGIES INC		\$ 2,288,900.09	\$ 7,353,844.87	62,063.00
AGILYSYS INC		\$ 20,980.65	\$ 51,314.06	1,337.00
AGIOS PHARMACEUTICALS INC		\$ 878,492.85	\$ 507,740.94	11,718.00
AGNC INVESTMENT CORP	PFD 6.500% CUMULATIVE	\$ 1,135,336.50	\$ 1,183,609.00	47,900.00
AGNC INVESTMENT CORP		\$ 2,745,029.34	\$ 1,854,403.20	118,872.00
AGREE REALTY CORP		\$ 5,089,302.11	\$ 5,527,005.54	83,013.00
AGROFRESH SOLUTIONS INC		\$ 45,327.42	\$ 38,045.20	16,760.00
AI CANDELARIA SPAIN SLU 144A	7.500% 12/15/2028 DD 10/25/18	\$ 461,100.00	\$ 539,404.64	464,000.00
AIA GROUP LTD	HK/01299	\$ 6,447,272.62	\$ 17,292,441.82	1,411,400.00
AIA GROUP LTD REGS	3.125% 03/13/2023	\$ 2,329,141.00	\$ 2,409,457.00	2,300,000.00
AIR LEASE CORP	3.000% 09/15/2023 DD 08/15/16	\$ 77,437.60	\$ 84,108.00	80,000.00
AIR LEASE CORP	2.300% 02/01/2025 DD 01/14/20	\$ 781,303.20	\$ 973,125.60	940,000.00
AIR LEASE CORP	2.875% 01/15/2026 DD 08/17/20	\$ 495,205.00	\$ 529,065.00	500,000.00
AIR LEASE CORP		\$ 813,443.41	\$ 1,069,455.92	24,076.00
AIR PRODUCTS AND CHEMICALS INC		\$ 5,234,057.99	\$ 11,880,698.48	43,484.00
AIR TRANSPORT SERVICES GROUP I		\$ 5,695,790.43	\$ 7,326,821.90	233,785.00
AIRBNB 4/20 COV-LITE TL		\$ 145,884.37	\$ 161,782.03	149,625.00
AKAMAI TECHNOLOGIES INC		\$ 1,300,617.68	\$ 3,410,495.16	32,484.00
AKEBIA THERAPEUTICS INC		\$ 113,006.82	\$ 29,461.60	10,522.00
AKERNA CORP		\$ 5,969.36	\$ 2,170.80	670.00
AKERO THERAPEUTICS INC		\$ 21,118.88	\$ 25,800.00	1,000.00
AKOJOS INC		\$ 60,577.40	\$ 45,609.00	2,300.00
AKOUSTIS TECHNOLOGIES INC		\$ 14,444.84	\$ 28,006.70	2,290.00
AKSIGORTA AS		\$ 211,536.06	\$ 290,761.86	232,375.00
ALABAMA POWER CO	1.450% 09/15/2030 DD 08/27/20	\$ 1,990,880.00	\$ 2,012,060.00	2,000,000.00
ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	\$ 68,666.95	\$ 81,830.65	55,000.00
ALABAMA POWER CO	4.300% 01/02/2046 DD 01/13/16	\$ 995,243.20	\$ 1,240,762.40	940,000.00
ALABAMA POWER CO	3.700% 12/01/2047 DD 11/08/17	\$ 1,078,188.30	\$ 1,424,381.40	1,170,000.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	\$ 1,886,844.61	\$ 2,179,744.00	1,600,000.00
ALAMO GROUP INC		\$ 134,714.48	\$ 234,101.15	1,697.00
ALARM.COM HOLDINGS INC		\$ 153,516.57	\$ 358,557.70	3,466.00
ALASKA AIR GROUP INC		\$ 1,205,966.62	\$ 1,281,072.00	24,636.00
ALASKA COMMUNICATIONS SYSTEMS		\$ 82,177.27	\$ 119,548.62	32,398.00
ALBANY INTERNATIONAL CORP		\$ 278,841.25	\$ 384,500.54	5,237.00
ALBEMARLE CORP	4.150% 12/01/2024 DD 11/24/14	\$ 103,697.00	\$ 110,914.00	100,000.00
ALBEMARLE CORP	5.450% 12/01/2044 DD 11/24/14	\$ 51,713.00	\$ 59,869.50	50,000.00
ALBEMARLE CORP		\$ 1,465,469.76	\$ 3,273,911.36	22,193.00
ALBERTSONS COS INC		\$ 111,623.82	\$ 150,256.26	8,547.00
ALBERTSONS COS INC / SAFE 144A	5.875% 02/15/2028 DD 08/15/19	\$ 1,182,988.96	\$ 1,248,153.93	1,147,000.00
ALBERTSONS COS INC / SAFE 144A	4.875% 02/15/2030 DD 02/05/20	\$ 1,000,680.00	\$ 1,093,064.96	992,000.00
ALBIREO PHARMA INC		\$ 120,920.73	\$ 141,787.80	3,780.00
ALCOA CORP		\$ 1,264,811.98	\$ 2,664,971.85	115,617.00
ALECTOR INC		\$ 76,713.89	\$ 51,487.39	3,403.00
ALERUS FINANCIAL CORP		\$ 180,663.36	\$ 254,541.00	9,300.00

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AMERISOURCEBERGEN CORP		\$ 1,608,627.58	\$ 2,880,302.88	29,463.00
AMES NATIONAL CORP		\$ 162,071.77	\$ 129,659.96	5,398.00
AMETEK INC		\$ 1,891,378.95	\$ 5,405,413.30	44,695.00
AMGEN INC	3.150% 02/21/2040 DD 02/21/20	\$ 1,592,898.80	\$ 1,717,263.60	1,560,000.00
AMGEN INC	5.150% 11/15/2041 DD 11/10/11	\$ 1,005,296.93	\$ 1,144,547.89	821,000.00
AMGEN INC	3.625% 05/22/2024 DD 05/22/14	\$ 875,060.95	\$ 938,499.30	855,000.00
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	\$ 857,065.90	\$ 1,090,949.50	850,000.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	\$ 2,175,845.80	\$ 2,755,360.80	2,020,000.00
AMGEN INC	2.600% 08/19/2026 DD 08/19/16	\$ 581,729.20	\$ 589,528.80	540,000.00
AMGEN INC	2.650% 05/11/2022 DD 05/11/17	\$ 60,378.60	\$ 61,856.40	60,000.00
AMGEN INC	3.375% 02/21/2050 DD 02/21/20	\$ 606,611.40	\$ 625,676.80	560,000.00
AMGEN INC	2.450% 02/21/2030 DD 02/21/20	\$ 70,875.00	\$ 74,957.40	70,000.00
AMGEN INC	2.300% 02/25/2031 DD 05/06/20	\$ 513,675.00	\$ 533,295.00	500,000.00
AMGEN INC	3.625% 05/15/2022 DD 05/15/12	\$ 1,132,483.00	\$ 1,139,688.00	1,100,000.00
AMGEN INC	3.200% 11/02/2027 DD 11/02/17	\$ 278,352.00	\$ 336,819.00	300,000.00
AMGEN INC		\$ 13,139,429.25	\$ 26,764,987.20	116,410.00
AMGEN INC 144A	2.770% 09/01/2053 DD 08/17/20	\$ 1,133,263.70	\$ 1,147,344.56	1,142,000.00
AMICUS THERAPEUTICS INC		\$ 206,292.81	\$ 431,783.00	18,700.00
AMKOR TECHNOLOGY INC		\$ 619,902.92	\$ 794,384.24	52,678.00
AMN HEALTHCARE SERVICES INC		\$ 131,286.11	\$ 232,254.75	3,403.00
AMNEAL PHARMACEUTICALS INC		\$ 74,348.50	\$ 33,324.44	7,292.00
AMPHASTAR PHARMACEUTICALS INC		\$ 53,571.84	\$ 53,894.80	2,680.00
AMPHENOL CORP		\$ 5,953,929.74	\$ 26,227,885.05	200,565.00
AMYRIS INC		\$ 238,163.42	\$ 376,514.45	60,974.00
ANALOG DEVICES INC	3.125% 12/05/2023 DD 12/05/16	\$ 98,721.00	\$ 107,595.00	100,000.00
ANALOG DEVICES INC	3.500% 12/05/2026 DD 12/05/16	\$ 38,996.40	\$ 45,470.40	40,000.00
ANALOG DEVICES INC		\$ 4,371,805.59	\$ 10,689,447.34	72,358.00
ANAPLAN INC		\$ 5,550,825.08	\$ 7,155,397.80	99,588.00
ANAPTYSBIO INC		\$ 422,266.38	\$ 286,810.00	13,340.00
ANAVEX LIFE SCIENCES CORP		\$ 12,838.21	\$ 20,714.40	3,836.00
ANDERSONS INC/THE		\$ 695,648.20	\$ 471,082.20	19,220.00
ANGIODYNAMICS INC		\$ 381,377.27	\$ 346,366.02	22,594.00
ANGOLAN GOVERNMENT INTERN 144A	9.125% 11/26/2049 DD 11/26/19	\$ 168,304.70	\$ 220,358.00	239,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.700% 02/01/2036 DD 02/01/19	\$ 2,847,744.90	\$ 4,165,280.91	3,279,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	3.650% 02/01/2026 DD 02/01/19	\$ 4,456,803.00	\$ 4,939,716.90	4,370,000.00
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	\$ 3,014,816.00	\$ 4,251,752.10	3,270,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	\$ 39,557.50	\$ 42,424.50	25,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.450% 01/23/2039 DD 01/23/19	\$ 113,327.50	\$ 149,439.40	110,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.800% 01/23/2059 DD 01/23/19	\$ 1,328,171.30	\$ 1,916,528.10	1,245,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	5.875% 06/15/2035 DD 06/15/16	\$ 499,708.00	\$ 573,684.00	400,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.950% 01/15/2042 DD 07/15/16	\$ 1,057,410.70	\$ 1,392,553.80	1,060,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.000% 04/13/2028 DD 04/04/18	\$ 100,138.00	\$ 117,896.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.600% 04/15/2048 DD 04/04/18	\$ 100,920.00	\$ 126,540.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 04/15/2058 DD 04/04/18	\$ 100,337.00	\$ 130,861.00	100,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.750% 01/23/2029 DD 01/23/19	\$ 267,212.40	\$ 321,074.00	260,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.350% 06/01/2040 DD 04/03/20	\$ 842,315.00	\$ 920,212.50	750,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.500% 06/01/2050 DD 04/03/20	\$ 2,057,710.00	\$ 2,524,520.00	2,000,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	4.600% 06/01/2060 DD 04/03/20	\$ 611,457.00	\$ 706,150.50	550,000.00
ANHEUSER-BUSCH INBEV WORLDWIDE	3.500% 06/01/2030 DD 04/03/20	\$ 533,670.00	\$ 579,180.00	500,000.00
ANI PHARMACEUTICALS INC		\$ 109,940.33	\$ 87,003.84	2,996.00
ANIKA THERAPEUTICS INC		\$ 303,402.63	\$ 392,630.50	8,675.00
ANNALY CAPITAL MANAGEMENT INC		\$ 3,575,334.94	\$ 2,471,616.55	292,499.00
ANNEXON INC		\$ 65,880.32	\$ 72,812.27	2,909.00
ANPEC ELECTRONICS CORP		\$ 283,279.42	\$ 453,257.05	149,129.00
ANSELL LTD		\$ 913,406.02	\$ 1,307,009.97	48,700.00
ANSYS INC		\$ 1,504,218.78	\$ 6,085,282.60	16,727.00
ANTARES PHARMA INC		\$ 37,169.97	\$ 48,155.31	12,069.00
ANTERIX INC		\$ 28,413.30	\$ 30,268.00	805.00
ANTERO MIDSTREAM CORP		\$ 389,923.55	\$ 336,965.55	43,705.00
ANTERO MIDSTREAM PARTNERS 144A	5.750% 03/01/2027 DD 02/25/19	\$ 1,062,519.63	\$ 1,058,152.50	1,077,000.00
ANTERO MIDSTREAM PARTNERS 144A	5.750% 01/15/2028 DD 06/28/19	\$ 1,009,140.40	\$ 986,125.40	1,027,000.00
ANTERO MIDSTREAM PARTNERS LP /	5.375% 09/15/2024 DD 03/15/17	\$ 623,645.00	\$ 650,325.00	667,000.00
ANTERO RESOURCES CORP	5.000% 03/01/2025 DD 03/01/17	\$ 1,205,000.74	\$ 1,283,450.00	1,351,000.00
ANTERO RESOURCES CORP		\$ 352,431.62	\$ 818,023.20	150,096.00
ANTHEM INC	3.650% 12/01/2027 DD 11/21/17	\$ 957,816.80	\$ 1,118,574.90	970,000.00
ANTHEM INC	4.375% 12/01/2047 DD 11/21/17	\$ 93,472.20	\$ 116,002.80	90,000.00
ANTHEM INC	3.125% 05/15/2050 DD 05/05/20	\$ 512,355.00	\$ 548,885.00	500,000.00
ANTHEM INC	2.250% 05/15/2030 DD 05/05/20	\$ 511,075.00	\$ 531,115.00	500,000.00
ANTHEM INC	4.625% 05/15/2042 DD 05/07/12	\$ 893,926.00	\$ 1,160,479.90	890,000.00
ANTHEM INC	3.300% 01/15/2023 DD 09/10/12	\$ 77,317.50	\$ 79,330.50	75,000.00
ANTHEM INC	4.650% 01/15/2043 DD 09/10/12	\$ 975,878.20	\$ 1,271,233.50	970,000.00
ANTHEM INC	3.500% 08/15/2024 DD 08/12/14	\$ 247,925.00	\$ 274,307.50	250,000.00
ANTHEM INC		\$ 5,830,449.82	\$ 15,987,071.10	49,790.00
ANWORTH MORTGAGE ASSET CORP		\$ 300,218.54	\$ 165,518.67	61,077.00
AON CORP	6.250% 09/30/2040 DD 09/10/10	\$ 1,223,713.60	\$ 1,433,500.00	940,000.00
AON CORP	2.200% 11/15/2022 DD 11/15/19	\$ 519,780.00	\$ 516,785.00	500,000.00
AON CORP	2.800% 05/15/2030 DD 05/15/20	\$ 519,665.00	\$ 545,485.00	500,000.00
AON PLC	3.500% 06/14/2024 DD 05/28/14	\$ 142,843.40	\$ 152,661.60	140,000.00
AON PLC	3.875% 12/15/2025 DD 03/01/16	\$ 134,544.80	\$ 148,207.80	130,000.00
AON PLC		\$ 3,416,525.92	\$ 9,520,882.55	45,065.00
AP THAILAND PCL		\$ 1,076,979.71	\$ 985,912.88	4,074,200.00
APACHE CORP	4.750% 04/15/2043 DD 04/09/12	\$ 1,181,208.10	\$ 1,446,433.65	1,395,000.00
APACHE CORP	4.250% 01/15/2044 DD 12/03/12	\$ 344,662.50	\$ 414,384.60	420,000.00
APACHE CORP	5.350% 07/01/2049 DD 06/19/19	\$ 398,437.50	\$ 456,583.35	445,000.00
APACHE CORP		\$ 5,854,534.92	\$ 1,078,908.27	76,033.00
APARTMENT INCOME REIT CORP		\$ 1,110,431.95	\$ 1,184,769.20	30,845.33
APARTMENT INVESTMENT AND MANAG		\$ 1,290,525.62	\$ 162,863.35	30,845.33
APELLIS PHARMACEUTICALS INC		\$ 115,259.76	\$ 250,478.80	4,379.00
API GROUP CORP		\$ 1,062,665.61	\$ 1,574,694.00	86,760.00
APOGEE ENTERPRISES INC		\$ 388,961.76	\$ 440,383.68	13,901.00
APOLLO COMMERCIAL REAL ESTATE		\$ 1,543,171.45	\$ 976,526.08	87,424.00
APOLLO GLOBAL MANAGEMENT INC		\$ 1,613,953.98	\$ 1,709,597.92	34,904.00
APOLLO MEDICAL HOLDINGS INC		\$ 25,677.68	\$ 26,692.47	1,461.00
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	\$ 121,240.00	\$ 153,606.00	100,000.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
APPALACHIAN POWER CO	4.500% 03/01/2049 DD 03/06/19	\$ 207,628.00	\$ 260,744.00	200,000.00
APPFOLIO INC		\$ 71,377.48	\$ 207,946.20	1,155.00
APPIAN CORP		\$ 110,982.25	\$ 418,030.11	2,579.00
APPLE HOSPITALITY REIT INC		\$ 2,403,327.12	\$ 2,721,195.62	210,782.00
APPLE INC	3.750% 11/13/2047 DD 11/13/17	\$ 1,474,757.50	\$ 1,892,040.00	1,500,000.00
APPLE INC	3.850% 05/04/2043 DD 05/03/13	\$ 1,883,320.91	\$ 2,482,581.00	1,965,000.00
APPLE INC	3.450% 05/06/2024 DD 05/06/14	\$ 933,667.00	\$ 1,002,092.00	910,000.00
APPLE INC	4.450% 05/06/2044 DD 05/06/14	\$ 81,128.80	\$ 109,724.00	80,000.00
APPLE INC	2.150% 02/09/2022 DD 02/09/15	\$ 60,002.40	\$ 61,243.80	60,000.00
APPLE INC	2.700% 05/13/2022 DD 05/13/15	\$ 172,002.50	\$ 176,006.10	170,000.00
APPLE INC	3.200% 05/13/2025 DD 05/13/15	\$ 1,158,787.70	\$ 1,276,640.65	1,145,000.00
APPLE INC	4.375% 05/13/2045 DD 05/13/15	\$ 877,767.35	\$ 1,212,865.95	885,000.00
APPLE INC	2.850% 02/23/2023 DD 02/23/16	\$ 803,509.10	\$ 829,602.70	790,000.00
APPLE INC	4.650% 02/23/2046 DD 02/23/16	\$ 1,394,140.00	\$ 1,421,460.00	1,000,000.00
APPLE INC	2.450% 08/04/2026 DD 08/04/16	\$ 819,119.50	\$ 916,868.40	840,000.00
APPLE INC	3.000% 02/09/2024 DD 02/09/17	\$ 824,021.60	\$ 882,123.20	820,000.00
APPLE INC	4.250% 02/09/2047 DD 02/09/17	\$ 100,315.05	\$ 129,651.25	95,000.00
APPLE INC	3.350% 02/09/2027 DD 02/09/17	\$ 906,148.05	\$ 1,020,998.10	895,000.00
APPLE INC	2.300% 05/11/2022 DD 05/11/17	\$ 855,605.10	\$ 873,596.00	850,000.00
APPLE INC	3.200% 05/11/2027 DD 05/11/17	\$ 939,014.40	\$ 1,061,382.20	940,000.00
APPLE INC	2.900% 09/12/2027 DD 09/12/17	\$ 124,480.00	\$ 139,802.50	125,000.00
APPLE INC	3.750% 09/12/2047 DD 09/12/17	\$ 59,784.60	\$ 75,211.80	60,000.00
APPLE INC	2.400% 01/13/2023 DD 11/13/17	\$ 884,935.40	\$ 907,035.90	870,000.00
APPLE INC	1.800% 09/11/2024 DD 09/11/19	\$ 837,910.00	\$ 837,279.75	855,000.00
APPLE INC	2.200% 09/11/2029 DD 09/11/19	\$ 791,891.70	\$ 912,371.85	845,000.00
APPLE INC	2.950% 09/11/2049 DD 09/11/19	\$ 67,657.80	\$ 78,521.80	70,000.00
APPLE INC	1.125% 05/11/2025 DD 05/11/20	\$ 557,804.50	\$ 565,603.50	550,000.00
APPLE INC	1.650% 05/11/2030 DD 05/11/20	\$ 363,459.60	\$ 370,771.20	360,000.00
APPLE INC	0.750% 05/11/2023 DD 05/11/20	\$ 504,070.00	\$ 505,965.00	500,000.00
APPLE INC	2.650% 05/11/2050 DD 05/11/20	\$ 528,858.65	\$ 546,595.25	515,000.00
APPLE INC	2.400% 08/20/2050 DD 08/20/20	\$ 503,445.00	\$ 511,710.00	500,000.00
APPLE INC	2.550% 08/20/2060 DD 08/20/20	\$ 569,145.00	\$ 586,233.60	570,000.00
APPLE INC		\$ 82,364,175.73	\$ 424,893,814.26	3,202,154.00
APPLIED EXTRUSION TECHNOLOGIES	INC ESCROW	\$ -	\$ 370.43	245.32
APPLIED GENETIC TECHNOLOGIES C		\$ 90,416.40	\$ 60,180.26	14,714.00
APPLIED INDUSTRIAL TECHNOLOGIE		\$ 912,457.68	\$ 1,211,808.62	15,538.00
APPLIED MATERIALS INC	3.900% 10/01/2025 DD 09/24/15	\$ 957,026.80	\$ 1,074,091.00	940,000.00
APPLIED MATERIALS INC	3.300% 04/01/2027 DD 03/31/17	\$ 107,243.85	\$ 118,917.75	105,000.00
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	\$ 128,115.60	\$ 166,334.40	120,000.00
APPLIED MATERIALS INC		\$ 3,712,436.77	\$ 15,601,745.50	180,785.00
APPLIED MOLECULAR TRANSPORT IN		\$ 77,469.20	\$ 72,894.13	2,369.00
APPLIED OPTOELECTRONICS INC		\$ 235,858.92	\$ 112,697.93	13,243.00
APPLIED THERAPEUTICS INC		\$ 6,476,996.97	\$ 3,654,958.59	166,059.00
APPLUS SERVICES SA		\$ 4,702,217.85	\$ 5,103,241.07	462,400.00
APREA THERAPEUTICS INC		\$ 19,011.93	\$ 2,627.28	534.00
APTARGROUP INC		\$ 913,838.36	\$ 1,836,379.35	13,415.00
APTINXY INC		\$ 72,045.95	\$ 64,539.38	18,653.00
APTIV PLC		\$ 3,633,215.70	\$ 6,972,990.51	53,519.00
APYX MEDICAL CORP		\$ 1,424.60	\$ 3,153.60	438.00
APYX MEDICAL CORP		\$ 128,263.73	\$ 137,433.60	19,088.00
AQUESTIVE THERAPEUTICS INC		\$ 7,242.48	\$ 7,704.00	1,440.00
ARAGON JUNIOR MEZZANINE	0.000% 02/13/2023 DD 02/13/20	\$ 895,366.71	\$ 895,366.71	895,366.71
ARAMARK		\$ 1,444,638.15	\$ 1,778,391.68	46,216.00
ARAVIVE INC		\$ 12,802.35	\$ 5,121.12	908.00
ARBOR REALTY TRUST INC		\$ 712,338.90	\$ 1,033,197.34	72,863.00
ARCBEST CORP		\$ 444,537.25	\$ 666,761.42	15,626.00
ARCH CAPITAL FINANCE LLC	5.031% 12/15/2046 DD 12/08/16	\$ 1,212,815.20	\$ 1,528,441.60	1,120,000.00
ARCH CAPITAL GROUP LTD		\$ 1,628,906.65	\$ 2,746,441.94	76,142.00
ARCH RESOURCES INC		\$ 616,257.81	\$ 407,148.54	9,302.00
ARCHER-DANIELS-MIDLAND CO	2.500% 08/11/2026 DD 08/11/16	\$ 2,092,006.00	\$ 2,289,378.00	2,100,000.00
ARCHER-DANIELS-MIDLAND CO	3.250% 03/27/2030 DD 03/27/20	\$ 1,635,235.00	\$ 1,734,735.00	1,500,000.00
ARCHER-DANIELS-MIDLAND CO		\$ 3,915,345.24	\$ 5,710,999.31	113,291.00
ARCHROCK INC		\$ 941,147.05	\$ 700,377.50	80,875.00
ARCHROCK PARTNERS LP / AR 144A	6.250% 04/01/2028 DD 12/20/19	\$ 1,405,108.26	\$ 1,447,975.36	1,391,000.00
ARCONIC CORP		\$ 844,209.42	\$ 1,835,680.00	61,600.00
ARCOSA INC		\$ 4,370,278.73	\$ 5,891,297.43	107,251.00
ARCTURUS THERAPEUTICS HOLDINGS		\$ 90,861.40	\$ 68,453.64	1,578.00
ARCUS BIOSCIENCES INC		\$ 50,736.03	\$ 80,553.88	3,103.00
ARCUTIS BIOTHERAPEUTICS INC		\$ 39,285.13	\$ 37,553.55	1,335.00
ARDAGH GROUP SA		\$ 89,246.00	\$ 68,840.00	4,000.00
ARDELYX INC		\$ 45,957.45	\$ 34,711.55	5,365.00
ARDEN ABSOLUTE RETURN FUND		\$ 4,573,336.96	\$ 7,423,354.47	51,181.66
ARDMORE SHIPPING CORP		\$ 140,668.98	\$ 62,453.73	19,099.00
ARENA PHARMACEUTICALS INC		\$ 11,035,592.82	\$ 12,069,993.00	157,100.00
ARES CAPITAL CORP	3.625% 01/19/2022 DD 09/19/16	\$ 1,018,140.00	\$ 1,028,600.00	1,000,000.00
ARES CAPITAL CORP	3.500% 02/10/2023 DD 08/10/17	\$ 1,955,005.00	\$ 2,222,737.30	2,110,000.00
ARES CAPITAL CORP	3.250% 07/15/2025 DD 01/15/20	\$ 823,088.80	\$ 996,212.00	940,000.00
ARES COMMERCIAL REAL ESTATE CO		\$ 227,066.66	\$ 228,469.53	19,183.00
ARES MANAGEMENT CORP		\$ 699,485.83	\$ 849,534.80	18,056.00
ARGAN INC		\$ 428,687.17	\$ 409,975.35	9,215.00
ARGENT SECURITIES I W9 M7 144A	VAR RT 06/26/2034 DD 06/04/04	\$ 29,014.08	\$ 113,949.09	31,675.84
ARGENT SECURITIES TRUST M1 A1	VAR RT 07/25/2036 DD 06/28/06	\$ 1,207,726.84	\$ 1,233,239.63	1,400,263.00
ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2030 DD 09/04/2020	\$ 6,917,024.27	\$ 6,146,193.74	15,175,787.00
ARGENTINE REPUBLIC GOVERNMENT	STEP 01/09/2038 DD 09/04/2020	\$ 265,903.99	\$ 206,847.94	506,050.00
ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2046 DD 09/04/2020	\$ 1,827,824.10	\$ 1,562,389.50	4,263,000.00
ARGENTINE REPUBLIC GOVERNMENT	1.000% 07/09/2029 DD 09/04/20	\$ 24,218.20	\$ 18,898.06	43,568.00
ARGENTINE REPUBLIC GOVERNMENT	STEP 01/09/2038	\$ 251,705.61	\$ 120,023.72	293,636.00
ARGENTINE REPUBLIC GOVERNMENT	1.000% 07/09/2029	\$ 24,243.16	\$ 18,917.57	43,613.00
ARGO GROUP INTERNATIONAL HOLDI		\$ 1,143,706.54	\$ 876,665.70	20,061.00
ARISTA NETWORKS INC		\$ 1,572,657.71	\$ 3,436,280.82	11,826.00
ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	\$ 652,751.25	\$ 805,643.75	625,000.00
ARIZONA PUBLIC SERVICE CO	3.500% 12/01/2049 DD 11/20/19	\$ 775,159.00	\$ 954,024.00	800,000.00
ARLINGTON ASSET INVESTMENT COR		\$ 281,472.05	\$ 82,207.44	21,748.00
ARLO TECHNOLOGIES INC		\$ 357,944.77	\$ 383,345.90	49,210.00

SERS Public Holdings
As of December 31, 2020

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ARMADA HOFFLER PROPERTIES INC		\$ 495,263.90	\$ 397,939.74	35,467.00
ARMOUR RESIDENTIAL REIT INC		\$ 839,984.60	\$ 427,251.63	39,597.00
ARMSTRONG WORLD INDUSTRIES INC		\$ 439,271.93	\$ 750,446.32	10,088.00
ARRAY TECHNOLOGIES INC		\$ 428,400.00	\$ 440,028.00	10,200.00
ARROW ELECTRONICS INC	4.500% 03/01/2023 DD 02/20/13	\$ 95,473.10	\$ 101,770.65	95,000.00
ARROW ELECTRONICS INC	3.875% 01/12/2028 DD 06/12/17	\$ 2,113,923.00	\$ 2,368,044.00	2,100,000.00
ARROW ELECTRONICS INC		\$ 704,171.30	\$ 1,398,492.90	14,373.00
ARROW FINANCIAL CORP		\$ 272,831.95	\$ 243,945.06	8,155.97
ARROWHEAD PHARMACEUTICALS INC		\$ 147,253.43	\$ 561,586.87	7,319.00
ARTESIAN RESOURCES CORP		\$ 153,892.20	\$ 174,795.12	4,714.00
ARTHUR J GALLAGHER & CO		\$ 1,929,990.25	\$ 4,740,443.49	38,319.00
ARTISAN PARTNERS ASSET MANAGEM		\$ 613,051.07	\$ 1,079,994.36	21,454.00
ARVINAS INC		\$ 6,375,309.59	\$ 7,760,818.47	91,379.00
ASBURY AUTOMOTIVE GROUP INC		\$ 556,250.99	\$ 1,130,942.40	7,760.00
ASGN INC		\$ 473,099.62	\$ 714,181.50	8,550.00
ASHFORD HOSPITALITY ASHF E 144A	VAR RT 04/15/2035 DD 05/15/18	\$ 543,893.75	\$ 564,332.51	629,000.00
ASHLAND GLOBAL HOLDINGS INC		\$ 358,704.59	\$ 758,181.60	9,573.00
ASIA CEMENT CHINA HOLDINGS COR	HK/00743	\$ 792,047.30	\$ 598,234.42	656,099.00
ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	\$ 242,687.50	\$ 266,347.50	250,000.00
ASIAN DEVELOPMENT BANK	1.875% 02/18/2022 DD 02/18/15	\$ 2,281,901.20	\$ 2,281,888.00	2,240,000.00
ASIAN DEVELOPMENT BANK	2.000% 02/16/2022 DD 02/16/17	\$ 2,787,607.00	\$ 2,774,862.40	2,720,000.00
ASIAN DEVELOPMENT BANK	1.750% 09/13/2022 DD 09/13/17	\$ 241,996.30	\$ 251,370.00	245,000.00
ASIAN DEVELOPMENT BANK	2.750% 01/19/2028 DD 01/19/18	\$ 89,478.00	\$ 102,025.80	90,000.00
ASIAN DEVELOPMENT BANK	2.750% 03/17/2023 DD 03/20/18	\$ 199,070.00	\$ 211,156.00	200,000.00
ASIAN DEVELOPMENT BANK	1.875% 07/19/2022 DD 07/19/19	\$ 2,782,409.00	\$ 2,789,985.60	2,720,000.00
ASIAN DEVELOPMENT BANK	1.500% 10/18/2024 DD 10/18/19	\$ 1,495,390.40	\$ 1,523,889.60	1,460,000.00
ASIAN DEVELOPMENT BANK	1.875% 01/24/2030 DD 01/24/20	\$ 96,135.25	\$ 102,314.05	95,000.00
ASIAN DEVELOPMENT BANK	1.625% 01/24/2023 DD 01/24/20	\$ 2,288,432.20	\$ 2,304,243.20	2,240,000.00
ASIAN DEVELOPMENT BANK	0.625% 04/29/2025 DD 04/29/20	\$ 864,065.80	\$ 873,416.45	865,000.00
ASIAN DEVELOPMENT BANK	0.250% 07/14/2023 DD 07/14/20	\$ 499,780.00	\$ 500,455.00	500,000.00
ASIAN DEVELOPMENT BANK	0.375% 09/03/2025 DD 09/03/20	\$ 497,491.50	\$ 498,355.00	500,000.00
ASIAN INFRASTRUCTURE INVESTMEN	0.500% 05/28/2025 DD 05/28/20	\$ 497,970.00	\$ 500,970.06	500,000.00
ASPEN AEROGELS INC		\$ 76,794.36	\$ 193,003.16	11,564.00
ASPEN GROUP INC/CO		\$ 12,247.49	\$ 15,615.39	1,403.00
ASPEN TECHNOLOGY INC		\$ 1,177,329.56	\$ 1,662,120.25	12,761.00
ASPIRA WOMEN'S HEALTH INC		\$ 41,739.86	\$ 64,912.54	9,674.00
ASSECO POLAND SA		\$ 1,187,878.14	\$ 1,354,725.76	74,122.00
ASSEMBLY BIOSCIENCES INC		\$ 170,003.76	\$ 64,432.50	10,650.00
ASSETMARK FINANCIAL HOLDINGS I		\$ 171,475.26	\$ 151,758.20	6,271.00
ASSOCIATED BANC-CORP		\$ 601,978.18	\$ 554,602.40	32,528.00
ASSOCIATED CAPITAL GROUP INC		\$ 45,090.34	\$ 40,844.56	1,163.00
ASSURANT INC		\$ 726,557.72	\$ 1,496,785.36	10,988.00
ASSURED GUARANTY LTD		\$ 263,536.16	\$ 397,183.37	12,613.00
ASTEC INDUSTRIES INC		\$ 682,476.00	\$ 809,972.72	13,994.00
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	\$ 744,414.60	\$ 959,862.39	625,000.00
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	\$ 74,294.25	\$ 92,580.75	75,000.00
ASTRAZENECA PLC	3.375% 11/16/2025 DD 11/16/15	\$ 916,340.60	\$ 1,049,574.90	935,000.00
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	\$ 682,778.70	\$ 872,592.50	650,000.00
ASTRAZENECA PLC	4.375% 08/17/2048 DD 08/17/18	\$ 44,724.15	\$ 60,228.90	45,000.00
ASTRAZENECA PLC	1.375% 08/06/2030 DD 08/06/20	\$ 284,339.20	\$ 287,050.70	290,000.00
ASTRONICS CORP		\$ 163,116.48	\$ 183,923.46	13,902.00
ASTRONICS CORP		\$ 14,451.54	\$ 6,329.39	490.65
ASURE SOFTWARE INC		\$ 49,913.42	\$ 55,813.10	7,861.00
AT HOME GROUP INC		\$ 312,246.80	\$ 514,091.38	33,253.00
AT&T INC	4.500% 03/09/2048 DD 09/07/16	\$ 3,214,537.33	\$ 4,334,847.60	3,624,000.00
AT&T INC	4.300% 12/15/2042 DD 06/15/13	\$ 55,274.40	\$ 70,087.20	60,000.00
AT&T INC	4.350% 06/15/2045 DD 06/15/13	\$ 2,399,165.76	\$ 3,269,725.40	2,830,000.00
AT&T INC	2.625% 12/01/2022 DD 12/11/12	\$ 89,032.50	\$ 93,358.80	90,000.00
AT&T INC	3.000% 06/30/2022 DD 05/04/15	\$ 228,660.90	\$ 238,036.20	230,000.00
AT&T INC	3.400% 05/15/2025 DD 05/04/15	\$ 1,109,940.00	\$ 1,111,450.00	1,000,000.00
AT&T INC	4.500% 05/15/2035 DD 05/04/15	\$ 1,533,393.95	\$ 1,990,041.60	1,640,000.00
AT&T INC	4.750% 05/15/2046 DD 05/04/15	\$ 81,330.30	\$ 111,015.90	90,000.00
AT&T INC	4.125% 02/17/2026 DD 02/09/16	\$ 618,051.40	\$ 682,789.30	590,000.00
AT&T INC	5.150% 03/15/2042 DD 03/15/16	\$ 103,066.00	\$ 126,992.00	100,000.00
AT&T INC	4.550% 03/09/2049 DD 09/07/16	\$ 54,778.80	\$ 72,352.20	60,000.00
AT&T INC	5.250% 03/01/2037 DD 02/09/17	\$ 71,491.70	\$ 91,102.20	70,000.00
AT&T INC	4.100% 02/15/2028 DD 08/15/18	\$ 84,108.36	\$ 98,755.44	84,000.00
AT&T INC	4.300% 02/15/2030 DD 08/15/18	\$ 1,038,274.84	\$ 1,304,437.68	1,092,000.00
AT&T INC	5.150% 11/15/2046 DD 11/15/18	\$ 61,228.80	\$ 78,260.40	60,000.00
AT&T INC	4.350% 03/01/2029 DD 02/19/19	\$ 675,504.00	\$ 834,862.00	700,000.00
AT&T INC	4.850% 03/01/2039 DD 02/19/19	\$ 192,918.00	\$ 249,092.00	200,000.00
AT&T INC	3.600% 07/15/2025 DD 01/15/19	\$ 378,206.40	\$ 427,845.80	380,000.00
AT&T INC	3.800% 02/15/2027 DD 02/15/19	\$ 211,018.50	\$ 241,695.30	210,000.00
AT&T INC	4.850% 07/15/2045 DD 01/15/19	\$ 104,926.50	\$ 129,336.90	105,000.00
AT&T INC	2.300% 06/01/2027 DD 05/28/20	\$ 506,890.00	\$ 533,270.00	500,000.00
AT&T INC	2.750% 06/01/2031 DD 05/28/20	\$ 1,060,760.00	\$ 1,068,620.00	1,000,000.00
AT&T INC	3.500% 06/01/2041 DD 05/28/20	\$ 1,053,150.00	\$ 1,078,100.00	1,000,000.00
AT&T INC	3.650% 06/01/2051 DD 05/28/20	\$ 1,021,060.00	\$ 1,047,090.00	1,000,000.00
AT&T INC		\$ 46,247,637.09	\$ 40,606,963.00	1,411,925.00
AT&T INC 144A	3.500% 09/15/2053 DD 09/18/20	\$ 3,108,279.13	\$ 3,537,192.04	3,532,000.00
AT&T INC 144A	3.550% 09/15/2055 DD 09/18/20	\$ 185,599.49	\$ 212,277.93	213,000.00
AT&T INC 144A	3.650% 09/15/2059 DD 09/18/20	\$ 984,100.00	\$ 1,009,740.00	1,000,000.00
AT&T INC 144A	2.550% 12/01/2033 DD 12/07/20	\$ 4,273,746.45	\$ 4,443,981.90	4,335,000.00
AT&T INC 144A	3.800% 12/01/2057 DD 12/07/20	\$ 1,375,850.71	\$ 1,340,658.02	1,283,000.00
ATARA BIOTHERAPEUTICS INC		\$ 259,075.44	\$ 314,570.75	16,025.00
ATEA ASA		\$ 5,125,316.49	\$ 6,245,743.39	441,219.00
ATEA PHARMACEUTICALS INC		\$ 72,620.19	\$ 88,949.62	2,129.00
ATHENE HOLDING LTD	3.500% 01/15/2031 DD 10/08/20	\$ 459,103.50	\$ 475,564.50	450,000.00
ATHENE HOLDING LTD		\$ 1,020,140.70	\$ 877,165.62	20,333.00
ATHENEX INC		\$ 79,390.79	\$ 55,786.64	5,044.00
ATHERSYS INC		\$ 29,157.27	\$ 22,443.75	12,825.00
ATHIRA PHARMA INC		\$ 99,585.98	\$ 107,819.00	3,148.00
ATKORE INTERNATIONAL GROUP INC		\$ 82,157.54	\$ 143,309.46	3,486.00
ATLANTIC CAPITAL BANCSHARES IN		\$ 216,479.74	\$ 204,587.92	12,851.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ATLANTIC POWER CORP		\$ 110,112.38	\$ 106,029.00	50,490.00
ATLANTIC UNION BANKSHARES CORP		\$ 1,666,636.61	\$ 1,586,258.64	48,156.00
ATLANTICUS HOLDINGS CORP		\$ 4,539.59	\$ 9,310.14	378.00
ATLAS AIR WORLDWIDE HOLDINGS I		\$ 741,957.99	\$ 824,917.50	15,125.00
ATLASSIAN CORP PLC		\$ 1,808,682.90	\$ 5,942,870.57	25,411.00
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	\$ 100,783.00	\$ 125,769.00	100,000.00
ATMOS ENERGY CORP	1.500% 01/15/2031 DD 10/01/20	\$ 1,294,345.00	\$ 1,299,038.00	1,300,000.00
ATMOS ENERGY CORP		\$ 1,381,524.55	\$ 2,211,876.54	23,178.00
ATN INTERNATIONAL INC		\$ 450,284.66	\$ 276,117.12	6,612.00
ATOMERA INC		\$ 11,311.52	\$ 19,098.83	1,187.00
ATRECA INC		\$ 45,542.31	\$ 48,595.35	3,009.00
ATRICURE INC		\$ 4,884,534.11	\$ 10,333,131.38	185,614.00
ATRION CORP		\$ 54,559.41	\$ 64,224.00	100.00
ATRIUM HOTEL PORTF ATRM D 144A	VAR RT 006/15/2035 DD 06/19/18	\$ 228,780.00	\$ 253,131.12	279,000.00
AUBURN NATIONAL BANCORP INC		\$ 79,543.06	\$ 57,323.75	1,375.00
AUSTIN TX RENTAL CAR SPL FAC R	5.750% 11/15/2042 DD 02/21/13	\$ 931,023.00	\$ 938,403.00	900,000.00
AUSTRALIA & NEW ZEALAND B 144A	4.500% 03/19/2024 DD 03/19/14	\$ 2,055,060.00	\$ 2,204,780.00	2,000,000.00
AUSTRALIA & NEW ZEALAND BANKIN	2.625% 05/19/2022 DD 05/19/17	\$ 1,602,202.10	\$ 1,693,874.00	1,640,000.00
AUSTRALIA GOVERNMENT BOND REGS	5.750% 07/15/2022	\$ 4,224,223.20	\$ 4,600,645.11	5,485,000.00
AUSTRALIA GOVERNMENT BOND REGS	1.750% 06/21/2051	\$ 3,699,751.36	\$ 3,777,838.77	5,145,000.00
AUSTRALIA GOVERNMENT BOND REGS	3.000% 09/20/2025	\$ 2,331,180.94	\$ 2,561,570.88	2,200,000.00
AUTODESK INC		\$ 2,791,817.38	\$ 13,189,466.64	43,196.00
AUTOGRILL SPA		\$ 3,315,323.44	\$ 2,561,341.64	382,700.00
AUTOLIV INC		\$ 2,215,926.40	\$ 2,689,320.00	29,200.00
AUTOMATIC DATA PROCESSING INC		\$ 13,688,425.21	\$ 30,706,021.60	174,268.00
AUTONATION INC	4.750% 06/01/2030 DD 05/22/20	\$ 513,895.00	\$ 601,665.00	500,000.00
AUTONATION INC		\$ 449,983.73	\$ 710,392.41	10,179.00
AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	\$ 75,462.75	\$ 82,176.00	75,000.00
AUTOZONE INC	3.750% 06/01/2027 DD 04/18/17	\$ 100,562.00	\$ 114,801.00	100,000.00
AUTOZONE INC	4.000% 04/15/2030 DD 03/30/20	\$ 409,184.00	\$ 473,884.00	400,000.00
AUTOZONE INC		\$ 2,341,154.10	\$ 5,539,561.12	4,673.00
AVALARA INC		\$ 1,682,429.26	\$ 2,613,341.61	15,849.00
AVALON GLOBOCARE CORP		\$ 3,785.31	\$ 1,630.72	1,456.00
AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	\$ 671,394.90	\$ 723,534.50	650,000.00
AVALONBAY COMMUNITIES INC	2.450% 01/15/2031 DD 05/22/20	\$ 508,110.00	\$ 537,750.00	500,000.00
AVALONBAY COMMUNITIES INC		\$ 7,058,957.30	\$ 7,049,133.77	43,939.00
AVALUE TECHNOLOGY INC		\$ 327,903.86	\$ 253,374.55	128,276.00
AVANGRID INC		\$ 341,182.40	\$ 447,364.35	9,843.00
AVANOS MEDICAL INC		\$ 1,099,607.32	\$ 1,350,569.56	29,437.00
AVANTOR INC		\$ 1,762,483.53	\$ 2,674,587.80	95,012.00
AVAYA HOLDINGS CORP		\$ 110,862.13	\$ 116,489.45	6,083.00
AVAYA INC 144A	6.125% 09/15/2028 DD 09/25/20	\$ 684,441.25	\$ 729,621.58	683,000.00
AVENUE THERAPEUTICS INC		\$ 5,348.27	\$ 2,963.10	498.00
AVEO PHARMACEUTICALS INC		\$ 31,711.55	\$ 33,996.84	5,892.00
AVERY DENNISON CORP		\$ 754,200.84	\$ 2,502,854.96	16,136.00
AVID BIOSERVICES INC		\$ 44,221.89	\$ 90,473.60	7,840.00
AVID TECHNOLOGY INC		\$ 11,518.46	\$ 36,659.70	2,310.00
AVIDITY BIOSCIENCES INC		\$ 104,193.44	\$ 81,204.64	3,182.00
AVIENT CORP		\$ 9,611,076.96	\$ 13,102,520.08	325,286.00
AVIS BUDGET GROUP INC		\$ 91,338.91	\$ 144,574.80	3,876.00
AVISTA CORP		\$ 1,768,795.20	\$ 1,733,164.92	43,178.00
AVNET INC		\$ 820,176.43	\$ 790,677.20	22,520.00
AVROBIO INC		\$ 6,831,093.15	\$ 4,724,475.10	338,915.00
AXA SA US\$ SUB NT	8.600% 12/15/2030 DD 12/15/00	\$ 27,058.20	\$ 31,163.00	20,000.00
AXALTA COATING SYSTEMS LTD		\$ 1,099,330.07	\$ 1,084,329.00	37,980.00
AXCELIS TECHNOLOGIES INC		\$ 72,820.01	\$ 116,276.16	3,993.00
AXCELLA HEALTH INC		\$ 5,665.60	\$ 5,683.05	1,095.00
AXIOMTEK CO LTD		\$ 109,557.92	\$ 104,442.22	57,882.00
AXIS CAPITAL HOLDINGS LTD		\$ 659,828.09	\$ 796,111.61	15,799.00
AXOGEN INC		\$ 42,157.44	\$ 47,864.60	2,674.00
AXON ENTERPRISE INC		\$ 1,172,409.86	\$ 1,495,478.65	12,205.00
AXONICS MODULATION TECHNOLOGIE		\$ 69,642.79	\$ 111,121.92	2,226.00
AXOS FINANCIAL INC		\$ 758,344.01	\$ 1,232,485.20	32,840.00
AXSOME THERAPEUTICS INC		\$ 88,197.11	\$ 166,280.27	2,041.00
AXT INC		\$ 159,743.99	\$ 230,101.08	24,044.00
AXTEL SAB DE CV 144A	6.375% 11/14/2024 DD 11/14/17	\$ 312,000.00	\$ 323,700.00	312,000.00
AYTU BIOSCIENCE INC		\$ 22,004.97	\$ 7,929.48	1,326.00
AZEK CO INC/THE		\$ 6,683,875.24	\$ 8,937,433.35	232,443.00
AZIMUT HOLDING SPA		\$ 4,045,296.39	\$ 5,339,997.43	245,602.00
AZIYO BIOLOGICS INC		\$ 1,815.40	\$ 1,976.35	145.00
AZZ INC		\$ 698,252.27	\$ 769,808.88	16,227.00
B RILEY FINANCIAL INC		\$ 204,703.31	\$ 519,231.24	11,742.00
B&G FOODS INC		\$ 306,075.33	\$ 253,729.50	9,150.00
BABCOCK INTERNATIONAL GROUP PL		\$ 4,798,311.60	\$ 2,324,351.53	607,500.00
BADGER METER INC		\$ 89,706.56	\$ 199,971.56	2,126.00
BAE SYSTEMS PLC 144A	3.400% 04/15/2030 DD 04/14/20	\$ 1,524,817.00	\$ 1,642,676.00	1,450,000.00
BAE SYSTEMS PLC 144A	3.000% 09/15/2050 DD 09/15/20	\$ 985,370.00	\$ 1,043,420.00	1,000,000.00
BAHAMAS GOVERNMENT INTERN 144A	8.950% 10/15/2032 DD 10/15/20	\$ 345,976.92	\$ 353,160.00	324,000.00
BAHRAIN GOVERNMENT INTERN 144A	5.625% 09/30/2031 DD 09/30/19	\$ 348,355.00	\$ 349,953.00	331,000.00
BAHRAIN GOVERNMENT INTERN 144A	5.450% 09/16/2032 DD 09/16/20	\$ 863,582.50	\$ 879,569.82	837,000.00
BAHRAIN GOVERNMENT INTERN REGS	6.000% 09/19/2044	\$ 354,918.75	\$ 356,709.84	345,000.00
BAIDU INC	4.875% 11/14/2028 DD 11/14/18	\$ 1,451,055.10	\$ 1,643,986.30	1,370,000.00
BAIDU INC	3.425% 04/07/2030 DD 04/07/20	\$ 497,695.00	\$ 552,955.00	500,000.00
BAKER HUGHES A GE CO LLC / BAK	2.773% 12/15/2022 DD 12/11/17	\$ 914,012.15	\$ 1,091,387.55	1,045,000.00
BAKER HUGHES A GE CO LLC / BAK	3.337% 12/15/2027 DD 12/11/17	\$ 76,401.60	\$ 89,623.20	80,000.00
BAKER HUGHES A GE CO LLC / BAK	4.080% 12/15/2047 DD 12/11/17	\$ 420,578.40	\$ 655,359.40	580,000.00
BAKER HUGHES CO		\$ 5,502,465.39	\$ 2,874,672.90	137,874.00
BALCHEM CORP		\$ 320,881.68	\$ 435,416.38	3,779.00
BALL CORP		\$ 1,693,192.78	\$ 5,804,275.38	62,291.00
BALLY'S CORP		\$ 34,975.35	\$ 66,253.37	1,319.00
BALTIMORE GAS AND ELECTRIC CO	4.250% 09/15/2048 DD 09/20/18	\$ 697,620.00	\$ 913,283.00	700,000.00
BAMLL COMMERCIAL M 200P F 144A	VAR RT 04/14/2033 DD 04/01/15	\$ 829,915.43	\$ 829,915.43	845,000.00
BAMLL COMMERCIAL MO AHT E 144A	VAR RT 03/15/2034 DD 04/05/19	\$ 1,029,000.00	\$ 906,157.98	1,029,000.00
BAMLL COMMERCIAL MO RLJ D 144A	VAR RT 04/15/2036 DD 05/30/19	\$ 1,834,490.00	\$ 1,757,677.44	1,864,000.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BENCHMARK 2020-B20 B20 E 144A	2.000% 10/15/2053 DD 10/01/20	\$ 625,331.98	\$ 701,100.40	910,000.00
BENCHMARK 2020-B21 B21 E 144A	2.000% 12/17/2053 DD 11/01/20	\$ 436,018.59	\$ 478,781.10	630,000.00
BENCHMARK 2020-B22 B22 E 144A	2.000% 01/15/2054 DD 12/01/20	\$ 594,957.16	\$ 597,625.54	766,000.00
BENCHMARK 2020-IG1 MORT IG1 A3	2.687% 09/15/2043 DD 02/01/20	\$ 1,268,531.25	\$ 1,309,104.00	1,200,000.00
BENCHMARK ELECTRONICS INC		\$ 622,710.21	\$ 611,641.45	22,645.00
BENEFITFOCUS INC		\$ 64,761.76	\$ 31,074.08	2,146.00
BENIN GOVERNMENT INTERNAT 144A	5.750% 03/26/2026	\$ 967,626.61	\$ 1,097,819.47	852,000.00
BERKELEY LIGHTS INC		\$ 125,747.09	\$ 155,483.99	1,739.00
BERKSHIRE HATHAWAY ENERGY 144A	4.050% 04/15/2025 DD 03/24/20	\$ 1,075,132.50	\$ 1,188,883.50	1,050,000.00
BERKSHIRE HATHAWAY ENERGY 144A	3.700% 07/15/2030 DD 03/27/20	\$ 534,375.00	\$ 591,430.00	500,000.00
BERKSHIRE HATHAWAY ENERGY 144A	4.250% 10/15/2050 DD 03/27/20	\$ 573,200.00	\$ 647,690.00	500,000.00
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	\$ 30,509.10	\$ 37,983.60	30,000.00
BERKSHIRE HATHAWAY ENERGY CO	3.800% 07/15/2048 DD 01/05/18	\$ 45,046.80	\$ 53,886.15	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	\$ 42,447.60	\$ 66,603.60	45,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	\$ 2,191,110.90	\$ 2,573,063.90	1,870,000.00
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	\$ 1,787,032.43	\$ 2,031,274.00	1,400,000.00
BERKSHIRE HATHAWAY FINANCE COR	2.850% 10/15/2050 DD 10/15/20	\$ 1,468,464.50	\$ 1,552,906.50	1,450,000.00
BERKSHIRE HATHAWAY FINANCE COR	4.200% 08/15/2048 DD 08/15/18	\$ 1,072,839.60	\$ 1,478,993.60	1,120,000.00
BERKSHIRE HATHAWAY INC	3.400% 01/31/2022 DD 01/31/12	\$ 640,980.00	\$ 646,237.50	625,000.00
BERKSHIRE HATHAWAY INC	4.500% 02/11/2043 DD 02/11/13	\$ 41,759.60	\$ 55,030.40	40,000.00
BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	\$ 173,001.40	\$ 189,942.70	170,000.00
BERKSHIRE HATHAWAY INC		\$ 46,407,202.56	\$ 86,489,596.83	373,009.00
BERKSHIRE HILLS BANCORP INC		\$ 906,459.53	\$ 472,166.18	27,579.80
BERMUDA GOVERNMENT INTERN 144A	2.375% 08/20/2030 DD 08/20/20	\$ 599,310.00	\$ 629,250.00	600,000.00
BERRY CORP		\$ 487,648.79	\$ 154,015.36	41,852.00
BERRY GLOBAL GROUP INC		\$ 1,156,483.89	\$ 1,524,771.84	27,136.00
BERRY GLOBAL INC 144A	1.570% 01/15/2026 DD 12/22/20	\$ 749,745.00	\$ 756,787.50	750,000.00
BEST BUY CO INC		\$ 1,479,609.94	\$ 4,653,207.70	46,630.00
BEYOND AIR INC		\$ 7,331.07	\$ 5,464.99	1,037.00
BEYOND MEAT INC		\$ 1,189,740.04	\$ 1,356,000.00	10,848.00
BEYONDSRING INC		\$ 36,463.46	\$ 22,374.80	1,834.00
BF 2019-NYT MORTGAG NYT F 144A	VAR RT 12/15/2035 DD 01/30/19	\$ 1,453,000.00	\$ 1,395,461.20	1,453,000.00
BFLD TRUST 2020-EYP EYP G 144A	VAR RT 10/15/2035 DD 10/07/20	\$ 863,845.00	\$ 865,055.26	877,000.00
BG STAFFING INC		\$ 93,921.84	\$ 74,829.03	5,547.00
BGC PARTNERS INC		\$ 502,244.50	\$ 762,044.00	190,511.00
BHP BILLITON FINANCE USA LTD	2.875% 02/24/2022 DD 02/24/12	\$ 1,023,845.14	\$ 1,046,004.84	1,017,000.00
BHP BILLITON FINANCE USA LTD	4.125% 02/24/2042 DD 02/24/12	\$ 600,280.00	\$ 648,180.00	500,000.00
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	\$ 93,016.80	\$ 117,674.40	80,000.00
BIG LOTS INC		\$ 888,390.00	\$ 971,377.11	22,627.00
BIGCOMMERCE HOLDINGS INC		\$ 123,384.16	\$ 105,590.90	1,646.00
BIGLARI HOLDINGS INC		\$ 96,129.04	\$ 60,381.60	543.00
BIGLARI HOLDINGS INC		\$ 14,297.50	\$ 23,985.00	41.00
BILL.COM HOLDINGS INC		\$ 1,381,368.80	\$ 1,945,944.00	14,256.00
BIOCRYST PHARMACEUTICALS INC		\$ 175,025.28	\$ 244,062.00	32,760.00
BIODELIVERY SCIENCES INTERNATI		\$ 30,441.98	\$ 27,850.20	6,631.00
BIODESIX INC		\$ 3,141.45	\$ 3,931.20	195.00
BIOGEN INC	2.250% 05/01/2030 DD 04/30/20	\$ 999,730.00	\$ 1,044,600.00	1,000,000.00
BIOGEN INC	5.200% 09/15/2045 DD 09/15/15	\$ 754,827.20	\$ 923,372.00	680,000.00
BIOGEN INC	3.625% 09/15/2022 DD 09/15/15	\$ 40,800.80	\$ 42,170.00	40,000.00
BIOGEN INC		\$ 5,536,781.89	\$ 7,578,417.00	30,950.00
BIOHAVEN PHARMACEUTICAL HOLDIN		\$ 1,195,943.85	\$ 2,666,523.81	31,111.00
BIOLIFE SOLUTIONS INC		\$ 20,927.72	\$ 40,488.35	1,015.00
BIOMARIN PHARMACEUTICAL INC		\$ 2,319,337.63	\$ 3,050,472.03	34,787.00
BIO-RAD LABORATORIES INC		\$ 602,118.75	\$ 2,354,494.66	4,039.00
BIOSIG TECHNOLOGIES INC		\$ 15,619.36	\$ 6,945.90	1,781.00
BIO-TECHNE CORP		\$ 753,005.03	\$ 2,570,884.80	8,096.00
BIOTELEMETRY INC		\$ 75,190.81	\$ 177,965.52	2,469.00
BIOXCEL THERAPEUTICS INC		\$ 27,588.26	\$ 40,009.20	866.00
BJ'S RESTAURANTS INC		\$ 327,508.84	\$ 525,811.89	13,661.00
BJ'S WHOLESALE CLUB HOLDINGS I		\$ 287,159.45	\$ 372,352.64	9,988.00
BLACK DIAMOND THERAPEUTICS INC		\$ 36,385.32	\$ 42,850.85	1,337.00
BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	\$ 1,231,370.90	\$ 1,318,426.20	1,170,000.00
BLACK HILLS CORP	4.350% 05/01/2033 DD 08/17/18	\$ 100,444.00	\$ 121,151.00	100,000.00
BLACK HILLS CORP	2.500% 06/15/2030 DD 06/17/20	\$ 307,833.00	\$ 315,081.00	300,000.00
BLACK HILLS CORP		\$ 2,422,157.37	\$ 2,387,578.30	38,854.00
BLACK KNIGHT INC		\$ 896,255.36	\$ 2,679,567.15	30,329.00
BLACKBAUD INC		\$ 238,766.63	\$ 207,503.80	3,605.00
BLACKBERRY LIMITED		\$ 2,148,211.49	\$ 2,859,265.30	431,600.00
BLACKLINE INC		\$ 200,316.38	\$ 492,572.34	3,693.00
BLACKROCK INC	2.400% 04/30/2030 DD 01/27/20	\$ 2,934,362.70	\$ 3,247,190.10	2,970,000.00
BLACKROCK INC	3.500% 03/18/2024 DD 03/18/14	\$ 1,682,970.70	\$ 1,801,376.00	1,640,000.00
BLACKROCK INC		\$ 9,638,337.95	\$ 20,979,497.04	29,076.00
BLACKSTONE KEYSTONE FUND		\$ 541,960,623.88	\$ 994,389,934.64	555,087,545.32
BLACKSTONE MORTGAGE TRUST INC		\$ 2,716,508.08	\$ 2,340,297.77	85,009.00
BLCKRCK LIQ FDFND-INST		\$ 6,968,540.73	\$ 6,968,540.73	6,968,540.73
BLOOM ENERGY CORP		\$ 101,188.36	\$ 271,324.22	9,467.00
BLOOMIN' BRANDS INC		\$ 110,756.75	\$ 124,987.12	6,436.00
BLOUNT 9/18 COV-LITE TLB		\$ 521,116.85	\$ 521,533.66	519,099.09
BLUCORA INC		\$ 395,273.04	\$ 477,188.63	29,993.00
BLUE BIRD CORP		\$ 117,013.25	\$ 115,348.42	6,317.00
BLUEBIRD BIO INC		\$ 1,988,931.30	\$ 512,013.91	11,833.00
BLUEGREEN VACATIONS CORP		\$ 42,132.63	\$ 25,963.80	3,270.00
BLUEGREEN VACATIONS HOLDING CO		\$ 340,349.57	\$ 105,360.82	7,787.20
BLUEPRINT MEDICINES CORP		\$ 7,434,078.50	\$ 11,883,077.55	105,957.00
BLUEROCK RESIDENTIAL GROWTH RE		\$ 85,568.05	\$ 131,691.98	10,394.00
BMC STOCK HOLDINGS INC		\$ 887,949.03	\$ 2,233,785.84	41,613.00
BNK FINANCIAL GROUP INC		\$ 8,969,944.41	\$ 4,861,714.95	929,803.00
BNP PARIBAS SA 144A	2.950% 05/23/2022 DD 05/23/17	\$ 499,375.00	\$ 517,790.00	500,000.00
BNP PARIBAS SA 144A	VAR RT 01/10/2025 DD 01/10/19	\$ 1,500,000.00	\$ 1,667,145.00	1,500,000.00
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	\$ 1,400,000.00	\$ 1,527,722.00	1,400,000.00
BOARDWALK PIPELINES LP	4.800% 05/03/2029 DD 05/03/19	\$ 201,558.00	\$ 229,178.00	200,000.00
BOEING CO/THE	4.875% 05/01/2025 DD 05/04/20	\$ 2,244,148.00	\$ 2,507,802.00	2,200,000.00
BOEING CO/THE	3.950% 08/01/2059 DD 07/31/19	\$ 758,678.95	\$ 882,964.50	825,000.00
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	\$ 1,634,510.00	\$ 1,953,068.60	1,505,000.00

SERS Public Holdings
As of December 31, 2020

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
BYLINE BANCORP INC		\$ 307,665.82	\$ 230,699.40	14,932.00
C&F FINANCIAL CORP		\$ 98,614.64	\$ 82,347.09	2,219.00
C4 THERAPEUTICS INC		\$ 49,783.68	\$ 51,285.24	1,548.00
CABALETTA BIO INC		\$ 93,319.42	\$ 105,443.52	8,449.00
CABLE ONE INC		\$ 827,207.36	\$ 2,501,729.56	1,123.00
CABOT CORP		\$ 445,820.57	\$ 471,554.16	10,507.00
CABOT OIL & GAS CORP		\$ 1,565,379.08	\$ 1,234,610.08	75,836.00
CACI INTERNATIONAL INC		\$ 985,246.93	\$ 1,171,601.67	4,699.00
CACTUS INC		\$ 373,122.71	\$ 457,398.15	17,545.00
CADENCE BANCORP		\$ 1,700,204.91	\$ 1,256,097.16	76,498.00
CADENCE DESIGN SYSTEMS INC		\$ 1,225,567.17	\$ 7,358,079.19	53,933.00
CADIZ INC		\$ 81,397.27	\$ 67,499.70	6,338.00
CAESARS ENTERTAINMENT INC		\$ 2,313,365.37	\$ 4,016,670.14	54,082.00
CAESARS ENTERTAINMENT INC 144A		\$ 715,000.00	\$ 761,475.00	715,000.00
CAESARSTONE LTD		\$ 320,647.39	\$ 176,747.68	13,712.00
CAI INTERNATIONAL INC		\$ 142,843.86	\$ 269,413.76	8,624.00
CALAMP CORP		\$ 113,425.56	\$ 94,359.04	9,512.00
CALAVO GROWERS INC		\$ 79,084.15	\$ 84,079.73	1,211.00
CALEDONIA MINING CORP PLC		\$ 80,229.13	\$ 81,797.88	5,151.00
CALERES INC		\$ 617,683.13	\$ 351,999.80	22,492.00
CALI MORTGAGE TRUS 101C F 144A	VAR RT 03/10/2039 DD 03/01/19	\$ 1,797,695.95	\$ 1,714,670.58	1,806,000.00
CALIFORNIA BANCORP		\$ 63,853.79	\$ 69,288.68	4,453.00
CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	\$ 50,421.50	\$ 68,389.00	50,000.00
CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09	\$ 1,877,600.30	\$ 1,949,992.20	1,170,000.00
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	\$ 674,475.95	\$ 772,552.00	440,000.00
CALIFORNIA ST	7.350% 11/01/2039 DD 11/10/09	\$ 2,243,529.60	\$ 2,341,925.40	1,410,000.00
CALIFORNIA ST	3.500% 04/01/2028 DD 04/25/18	\$ 84,258.80	\$ 99,177.15	85,000.00
CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	\$ 1,842,316.00	\$ 1,885,744.00	1,400,000.00
CALIFORNIA WATER SERVICE GROUP		\$ 217,968.79	\$ 304,945.32	5,644.00
CALITHERA BIOSCIENCES INC		\$ 41,570.06	\$ 23,828.23	4,853.00
CALIX INC		\$ 32,468.86	\$ 115,230.72	3,872.00
CALLAWAY GOLF CO		\$ 898,519.19	\$ 1,389,434.69	57,869.00
CAL-MAINE FOODS INC		\$ 664,163.39	\$ 672,443.56	16,714.00
CALPINE CORP 144A	4.500% 02/15/2028 DD 12/20/19	\$ 1,314,886.66	\$ 1,354,080.00	1,302,000.00
CALYXT INC		\$ 15,054.03	\$ 3,186.10	755.00
CAMB COMMERCIAL MO LIFE G 144A	VAR RT 12/15/2037 DD 02/08/19	\$ 3,600,940.00	\$ 3,583,771.39	3,727,000.00
CAMBIUM NETWORKS CORP		\$ 4,604.39	\$ 10,383.12	414.00
CAMBRIDGE BANCORP		\$ 238,378.24	\$ 221,805.00	3,180.00
CAMDEN NATIONAL CORP		\$ 350,619.08	\$ 325,598.00	9,100.00
CAMDEN PROPERTY TRUST	2.800% 05/15/2030 DD 04/20/20	\$ 1,032,815.00	\$ 1,110,560.00	1,000,000.00
CAMDEN PROPERTY TRUST		\$ 1,485,523.78	\$ 1,999,599.04	20,012.00
CAMPBELL SOUP CO	3.300% 03/19/2025 DD 03/19/15	\$ 618,967.50	\$ 684,368.75	625,000.00
CAMPBELL SOUP CO	3.650% 03/15/2023 DD 03/16/18	\$ 99,590.00	\$ 106,775.00	100,000.00
CAMPBELL SOUP CO	3.950% 03/15/2025 DD 03/16/18	\$ 99,176.00	\$ 112,705.00	100,000.00
CAMPBELL SOUP CO	4.150% 03/15/2028 DD 03/16/18	\$ 78,780.00	\$ 94,090.40	80,000.00
CAMPBELL SOUP CO	4.800% 03/15/2048 DD 03/16/18	\$ 99,025.00	\$ 133,751.00	100,000.00
CAMPBELL SOUP CO	2.375% 04/24/2030 DD 04/24/20	\$ 504,395.00	\$ 528,155.00	500,000.00
CAMPBELL SOUP CO	3.125% 04/24/2050 DD 04/24/20	\$ 502,305.00	\$ 528,095.00	500,000.00
CAMPBELL SOUP CO		\$ 1,655,140.85	\$ 1,811,819.55	37,473.00
CAMPING WORLD HOLDINGS INC		\$ 72,191.72	\$ 62,832.60	2,412.00
CANADA GOVERNMENT INTERNATIONA	2.000% 11/15/2022 DD 11/15/17	\$ 1,038,000.00	\$ 1,034,450.00	1,000,000.00
CANADA GOVERNMENT INTERNATIONA	1.625% 01/22/2025 DD 01/22/20	\$ 721,981.50	\$ 735,525.00	700,000.00
CANADIAN IMPERIAL BANK OF COMM	VAR RT 07/22/2023 DD 07/22/19	\$ 910,873.60	\$ 972,392.40	940,000.00
CANADIAN IMPERIAL BANK OF COMM	0.950% 06/23/2033 DD 06/23/20	\$ 501,735.00	\$ 506,610.00	500,000.00
CANADIAN NATIONAL RAILWAY CO	3.650% 02/03/2048 DD 02/06/18	\$ 650,073.60	\$ 779,456.15	635,000.00
CANADIAN NATIONAL RAILWAY CO		\$ 6,795,891.62	\$ 6,810,266.87	62,000.00
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	\$ 469,694.80	\$ 762,342.68	570,000.00
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	\$ 127,006.25	\$ 138,272.50	125,000.00
CANADIAN NATURAL RESOURCES LTD	3.850% 06/01/2027 DD 05/30/17	\$ 460,245.00	\$ 645,178.75	575,000.00
CANADIAN NATURAL RESOURCES LTD	4.950% 06/01/2047 DD 05/30/17	\$ 204,446.00	\$ 254,012.00	200,000.00
CANADIAN PACIFIC RAILWAY CO	2.050% 03/05/2030 DD 03/05/20	\$ 280,572.00	\$ 314,841.00	300,000.00
CANADIAN PACIFIC RAILWAY CO	7.125% 10/15/2031 DD 10/30/01	\$ 1,236,743.00	\$ 1,392,196.40	940,000.00
CANADIAN PACIFIC RAILWAY CO	4.800% 09/15/2035 DD 09/11/15	\$ 76,225.50	\$ 98,682.00	75,000.00
CANADIAN PACIFIC RAILWAY CO	6.125% 09/15/2115 DD 09/11/15	\$ 2,306,644.00	\$ 3,013,740.00	1,800,000.00
CANNAE HOLDINGS INC		\$ 1,094,843.96	\$ 2,358,218.63	53,269.00
CANTEL MEDICAL CORP		\$ 7,562,992.85	\$ 7,842,705.86	99,451.00
CANTOR FITZGERALD LP 144A	4.875% 05/01/2024 DD 04/29/19	\$ 1,196,472.00	\$ 1,335,924.00	1,200,000.00
CAPITAL BANCORP INC		\$ 59,371.17	\$ 69,399.26	4,982.00
CAPITAL CITY BANK GROUP INC		\$ 164,248.87	\$ 203,571.56	8,282.00
CAPITAL ONE BANK USA NA	3.375% 02/15/2023 DD 02/11/13	\$ 1,368,535.80	\$ 1,532,287.50	1,450,000.00
CAPITAL ONE BANK USA NA	VAR RT 01/28/2026 DD 01/28/20	\$ 521,540.00	\$ 523,060.00	500,000.00
CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	\$ 2,131,978.80	\$ 2,454,676.50	2,150,000.00
CAPITAL ONE FINANCIAL CORP	3.200% 02/05/2025 DD 02/05/15	\$ 54,468.90	\$ 60,013.25	55,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 07/28/2026 DD 07/28/16	\$ 804,426.00	\$ 1,066,401.80	940,000.00
CAPITAL ONE FINANCIAL CORP	3.750% 03/09/2027 DD 03/09/17	\$ 60,625.80	\$ 68,473.20	60,000.00
CAPITAL ONE FINANCIAL CORP	2.600% 05/11/2023 DD 05/11/20	\$ 525,565.00	\$ 523,900.00	500,000.00
CAPITAL ONE FINANCIAL CORP		\$ 5,562,671.74	\$ 8,989,715.55	90,943.00
CAPITAL ONE MULTI-ASSET A1 A1	2.840% 12/15/2024 DD 02/28/19	\$ 1,274,597.35	\$ 1,284,504.00	1,248,000.00
CAPITOL FEDERAL FINANCIAL INC		\$ 1,256,086.19	\$ 1,007,300.00	80,584.00
CAPRI HOLDINGS LTD		\$ 1,575,954.10	\$ 1,245,930.00	29,665.00
CAPSTAR FINANCIAL HOLDINGS INC		\$ 162,926.21	\$ 144,977.75	9,829.00
CAPSTEAD MORTGAGE CORP	PFD 7.500% CUMULATIVE	\$ 401,398.83	\$ 444,355.00	18,100.00
CAPSTEAD MORTGAGE CORP		\$ 561,211.03	\$ 343,527.87	59,127.00
CARA THERAPEUTICS INC		\$ 49,503.15	\$ 45,798.51	3,027.00
CARDIFF ONCOLOGY INC		\$ 1,079,789.45	\$ 1,353,729.51	75,249.00
CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	\$ 51,902.50	\$ 59,101.00	50,000.00
CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	\$ 50,899.50	\$ 52,890.00	50,000.00
CARDINAL HEALTH INC	2.616% 06/15/2022 DD 06/12/17	\$ 60,120.60	\$ 61,757.40	60,000.00
CARDINAL HEALTH INC	3.079% 06/15/2024 DD 06/12/17	\$ 60,633.00	\$ 64,564.80	60,000.00
CARDINAL HEALTH INC	3.410% 06/15/2027 DD 06/12/17	\$ 90,462.60	\$ 101,624.40	90,000.00
CARDINAL HEALTH INC		\$ 3,151,651.19	\$ 3,166,627.88	59,123.00
CARDIOVASCULAR SYSTEMS INC		\$ 88,635.52	\$ 124,453.44	2,844.00
CARDLYTICS INC		\$ 95,010.48	\$ 270,834.69	1,897.00
CARDTRONICS PLC		\$ 253,754.76	\$ 279,046.50	7,905.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CAREDX INC		\$ 80,349.85	\$ 252,995.40	3,492.00
CARETRUST REIT INC		\$ 897,787.24	\$ 1,153,448.72	52,004.00
CARGURUS INC		\$ 201,180.93	\$ 201,771.07	6,359.00
CARLISLE COS INC		\$ 786,273.66	\$ 1,588,350.60	10,170.00
CARLYLE GROUP INC/THE		\$ 552,557.08	\$ 656,310.00	20,875.00
CARLYLE HOLDINGS II FINAN 144A	5.625% 03/30/2043 DD 03/28/13	\$ 1,043,150.00	\$ 1,290,590.00	1,000,000.00
CARMAX AUTO OWNER TRUST 2 1 A3	1.890% 12/16/2024 DD 01/22/20	\$ 56,398.63	\$ 56,422.30	55,000.00
CARMAX AUTO OWNER TRUST 2 4 A3	2.020% 11/15/2024 DD 10/23/19	\$ 150,316.41	\$ 154,197.00	150,000.00
CARMAX AUTO OWNER TRUST 2 4 A4	2.130% 07/15/2025 DD 10/23/19	\$ 1,243,320.00	\$ 1,365,637.00	1,300,000.00
CARMAX INC		\$ 1,312,373.86	\$ 3,027,726.38	32,053.00
CARNIVAL CORP		\$ 3,116,406.73	\$ 1,975,305.36	91,196.00
CARPARTS.COM INC		\$ 2,230,114.42	\$ 2,112,941.04	170,536.00
CARPENTER TECHNOLOGY CORP		\$ 1,086,752.89	\$ 854,730.24	29,352.00
CARRIAGE SERVICES INC		\$ 236,698.35	\$ 318,430.44	10,167.00
CARRIER GLOBAL CORP	2.722% 02/15/2030 DD 08/15/20	\$ 519,212.65	\$ 657,687.15	615,000.00
CARRIER GLOBAL CORP	3.377% 04/05/2040 DD 10/05/20	\$ 1,841,509.25	\$ 2,276,337.25	2,075,000.00
CARRIER GLOBAL CORP	3.577% 04/05/2050 DD 10/05/20	\$ 453,944.70	\$ 665,816.90	595,000.00
CARRIER GLOBAL CORP		\$ 2,702,780.53	\$ 6,552,718.40	173,720.00
CARROLS RESTAURANT GROUP INC		\$ 214,850.18	\$ 136,546.04	21,743.00
CARS.COM INC		\$ 1,094,628.20	\$ 474,735.60	42,012.00
CARTER BANKSHARES INC		\$ 271,971.39	\$ 149,286.72	13,926.00
CARTER'S INC		\$ 638,157.82	\$ 852,932.69	9,067.00
CARVANA CO		\$ 839,144.77	\$ 2,564,754.78	10,707.00
CASA SYSTEMS INC		\$ 33,637.01	\$ 14,456.31	2,343.00
CASELLA WASTE SYSTEMS INC		\$ 257,474.39	\$ 426,463.80	6,884.00
CASEY'S GENERAL STORES INC		\$ 997,527.84	\$ 1,442,177.88	8,074.00
CASH		\$ 10,099,861.83	\$ 10,099,861.83	-
CASH - BROKER		\$ 38,342.27	\$ 38,342.27	-
CASI PHARMACEUTICALS INC		\$ 37,102.90	\$ 21,399.30	7,254.00
CASPER SLEEP INC		\$ 82,713.16	\$ 80,245.20	13,048.00
CASS INFORMATION SYSTEMS INC		\$ 51,865.40	\$ 40,738.77	1,047.00
CASSAVA SCIENCES INC		\$ 52,961.20	\$ 81,764.98	11,989.00
CASTLE BIOSCIENCES INC		\$ 25,128.69	\$ 58,151.90	866.00
CATABASIS PHARMACEUTICALS INC		\$ 28,395.39	\$ 8,619.92	4,028.00
CATALENT INC		\$ 1,539,607.33	\$ 3,261,761.94	31,342.00
CATALENT PHARMA SOLUTIONS 144A	5.000% 07/15/2027 DD 06/27/19	\$ 1,012,058.17	\$ 1,039,241.76	984,000.00
CATALYST BIOSCIENCES INC		\$ 73,331.45	\$ 81,077.19	12,849.00
CATALYST PHARMACEUTICALS INC		\$ 22,088.33	\$ 23,724.02	7,103.00
CATCHMARK TIMBER TRUST INC		\$ 303,825.19	\$ 257,381.28	27,498.00
CATERPILLAR FINANCIAL SERVICES	2.950% 02/26/2022 DD 02/26/19	\$ 1,999,040.00	\$ 2,061,880.00	2,000,000.00
CATERPILLAR FINANCIAL SERVICES	0.950% 05/13/2022 DD 05/15/20	\$ 503,150.00	\$ 504,490.00	500,000.00
CATERPILLAR FINANCIAL SERVICES	0.650% 07/07/2023 DD 07/08/20	\$ 1,009,150.00	\$ 1,008,380.00	1,000,000.00
CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	\$ 33,365.75	\$ 37,461.50	25,000.00
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	\$ 61,294.00	\$ 73,051.50	50,000.00
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	\$ 1,751,264.40	\$ 1,998,399.80	1,580,000.00
CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	\$ 905,432.50	\$ 1,221,371.25	825,000.00
CATERPILLAR INC	3.250% 04/09/2050 DD 04/09/20	\$ 540,715.00	\$ 590,535.00	500,000.00
CATERPILLAR INC		\$ 10,315,095.24	\$ 19,465,582.84	106,942.00
CATHAY GENERAL BANCORP		\$ 1,675,367.03	\$ 1,514,475.12	47,048.00
CATO CORP/THE		\$ 375,861.94	\$ 123,768.54	12,906.00
CAVCO INDUSTRIES INC		\$ 75,605.44	\$ 114,042.50	650.00
CB FINANCIAL SERVICES INC		\$ 63,666.55	\$ 57,908.94	2,894.00
CBIZ INC		\$ 379,467.96	\$ 722,887.26	27,166.00
CBOE GLOBAL MARKETS INC		\$ 1,236,662.73	\$ 1,969,301.76	21,148.00
CBRE GROUP INC		\$ 1,887,012.33	\$ 4,247,084.80	67,715.00
CBTX INC		\$ 356,626.02	\$ 278,135.53	10,903.00
CC HOLDINGS GS V LLC / CROWN C	3.849% 04/15/2023 DD 04/15/13	\$ 1,231,438.00	\$ 1,395,264.00	1,300,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	\$ 628,134.45	\$ 657,937.80	620,000.00
CCO HOLDINGS LLC / CCO HO 144A	5.375% 06/01/2029 DD 05/23/19	\$ 1,136,535.40	\$ 1,202,586.25	1,097,000.00
CCO HOLDINGS LLC / CCO HO 144A	4.500% 08/15/2030 DD 02/18/20	\$ 2,327,508.00	\$ 2,368,710.00	2,232,000.00
CCP CDX R 1% P CDX IG33 5Y ICE	1.000% 12/20/2024 DD 09/20/19	\$ 597,854.92	\$ 467,350.40	28,400,000.00
CCP CDX SP UL CDX.NA.IG.28	1.000% 06/20/2022 DD 03/20/17	\$ 104,925.24	\$ 50,605.60	6,100,000.00
CCP CDX.SP UL CDX.NA.IG.31 R1%	2023 DEC 20 ICE	\$ 73,698.94	\$ 66,357.60	4,300,000.00
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 2024 JUN 20	\$ 0.02	\$ 15,732.00	1,000,000.00
CCP_CDS.SP UL AT&T INC. CME	REC 100BPS 2024 JUN 20	\$ (2,062.19)	\$ -	(1,000,000.00)
CCP_CDX R 1% P CDX IG33 5Y ICE	20 DEC 2024 ICE	\$ (13,454.08)	\$ -	(28,400,000.00)
CCP_CDX.SP UL CDX.NA.IG.32 CM	REC 100BPS 2024 JUN 20	\$ 9,338.12	\$ 8,107.50	500,000.00
CCP_CDX.SP UL CDX.NA.IG.34 CM	1.000% 00BPS 2025 JUN 20	\$ 24,849.65	\$ 141,670.80	8,700,000.00
CCP_CDX.SP UL CDX.NA.IG.35_V1	1.000% 00BPS 2025 DEC 20	\$ 754,901.69	\$ 814,784.40	33,300,000.00
CCP_CDX.SP UL CDX.NA.IG.34 CM	REC 100BPS 2025 JUN 20	\$ (119,506.01)	\$ -	(8,700,000.00)
CCP_IRS P LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	\$ -	\$ (221,008.52)	2,300,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	\$ 0.01	\$ (35,297.18)	800,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	\$ 0.01	\$ (63,163.23)	1,400,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ 0.02	\$ (1,101,233.52)	15,400,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 20	\$ 78,347.98	\$ (93,071.43)	2,100,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 2.25% 2028 JUN 20	\$ 118,512.65	\$ (216,769.52)	1,900,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.50% 2027 JUN 21	\$ 86,563.02	\$ (57,696.52)	1,000,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2021 JUN 20	\$ 87,832.15	\$ (22,631.30)	3,100,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 0.75% 2031 MAR 30	\$ 75,140.33	\$ 151,138.13	7,500,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 0.4% 2026 MAR 30	\$ 3,458.50	\$ 3,567.64	1,100,000.00
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 0.25% 2023 MAR 30	\$ 0.01	\$ (107,911.72)	96,900,000.00
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% 2023 DEC 21	\$ (29,449.69)	\$ -	(1,400,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	\$ (202,741.92)	\$ -	(15,400,000.00)
CCP_IRS.R USD-LIBOR-BBA 3M CM	PAY 0.25% 2023 MAR 30	\$ (808.76)	\$ -	(96,900,000.00)
CCP_SP CDX.NA.IG.27 5Y	R 100BPS 2021 DEC 20 ICE	\$ 4,649.12	\$ 1,843.20	300,000.00
CD 2016-CD2 MORTGAGE TRU CD2 D	VAR RT 11/10/2049 DD 12/01/16	\$ 410,582.27	\$ 445,214.05	569,000.00
CD 2017-CD3 MORTGAG CD3 D 144A	3.250% 02/10/2050 DD 02/01/17	\$ 1,109,356.95	\$ 1,104,810.38	1,369,000.00
CD 2017-CD3 MORTGAGE TR CD3 A4	3.631% 02/10/2050 DD 02/01/17	\$ 3,959,190.80	\$ 4,419,087.20	3,880,000.00
CD 2017-CD4 MORTGAG CD4 D 144A	3.300% 05/10/2050 DD 05/01/17	\$ 907,030.62	\$ 950,530.10	1,102,000.00
CDK GLOBAL INC		\$ 901,941.84	\$ 1,285,487.66	24,802.00
CDS IG24 10Y ICE X12401J25U01	2025 JUN 20 ICE	\$ (405,125.23)	\$ -	(21,030,400.00)
CDS IG24 10Y ICE CDX.NA.IG.24	2025 JUNE 20 ICE	\$ 0.02	\$ 99,557.91	21,030,400.00

SERS Public Holdings
As of December 31, 2020

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CDW CORP/DE		\$ 1,146,990.36	\$ 3,793,311.57	28,783.00
CECO ENVIRONMENTAL CORP		\$ 241,787.05	\$ 136,395.12	19,597.00
CEDAR REALTY TRUST INC	PFDD 7.250% CUMULATIVE	\$ 35,737.34	\$ 32,293.59	1,493.00
CEDAR REALTY TRUST INC	PFDD 6.500% CUMULATIVE	\$ 657,500.00	\$ 558,612.00	26,300.00
CELANESE CORP		\$ 1,284,329.84	\$ 3,090,103.14	23,781.00
CELLULAR BIOMEDICINE GROUP INC		\$ 61,705.68	\$ 60,701.80	3,308.00
CEL-SCI CORP		\$ 55,413.84	\$ 58,684.78	5,033.00
CELSIUS HOLDINGS INC		\$ 15,377.62	\$ 127,083.06	2,526.00
CELULOSA ARAUCO Y CONSTIT 144A	5.150% 01/29/2050 DD 10/29/19	\$ 205,346.23	\$ 222,723.93	193,000.00
CEMEX SAB DE CV 144A	7.375% 06/05/2027 DD 06/05/20	\$ 990,706.50	\$ 1,109,550.00	975,000.00
CEMEX SAB DE CV 144A	5.450% 11/19/2029 DD 11/19/19	\$ 701,586.00	\$ 996,609.06	906,000.00
GENOVUS ENERGY INC	5.375% 07/15/2025 DD 07/30/20	\$ 1,396,651.67	\$ 1,570,537.85	1,393,000.00
CENTENE CORP	4.250% 12/15/2027 DD 12/06/19	\$ 1,102,953.88	\$ 1,156,460.00	1,091,000.00
CENTENE CORP	3.375% 02/15/2030 DD 02/13/20	\$ 945,439.20	\$ 984,756.24	936,000.00
CENTENE CORP		\$ 3,993,415.31	\$ 6,752,054.34	112,478.00
CENTERPOINT ENERGY HOUSTON ELE	4.500% 04/01/2044 DD 03/17/14	\$ 102,847.00	\$ 132,454.00	100,000.00
CENTERPOINT ENERGY HOUSTON ELE	3.000% 02/01/2027 DD 01/12/17	\$ 1,102,080.00	\$ 1,100,950.00	1,000,000.00
CENTERPOINT ENERGY INC		\$ 2,253,458.71	\$ 2,224,180.84	102,781.00
CENTERPOINT ENERGY RESOURCES C	4.100% 09/01/2047 DD 08/23/17	\$ 695,919.00	\$ 858,389.00	700,000.00
CENTERSPACE		\$ 536,585.69	\$ 567,874.96	8,039.00
CENTOGENE NV		\$ 8,897.23	\$ 6,748.28	626.00
CENTRAL GARDEN & PET CO		\$ 126,026.79	\$ 173,358.90	4,490.00
CENTRAL GARDEN & PET CO		\$ 480,095.73	\$ 658,590.24	18,128.00
CENTRAL PACIFIC FINANCIAL CORP		\$ 504,532.71	\$ 320,622.66	16,866.00
CENTRAL VALLEY COMMUNITY BANCO		\$ 121,495.25	\$ 97,008.35	6,515.00
CENTURY ALUMINUM CO		\$ 312,776.23	\$ 341,918.97	30,999.00
CENTURY BANCORP INC/MA		\$ 87,817.56	\$ 126,715.68	1,638.00
CENTURY CASINOS INC		\$ 117,507.98	\$ 108,061.29	16,911.00
CENTURY COMMUNITIES INC		\$ 480,035.79	\$ 797,190.02	18,209.00
CENTURY PLAZA TOWER CPT F 144A		\$ 996,684.18	\$ 937,264.23	1,071,000.00
CENTURYLINK INC		\$ 5,078,140.38	\$ 2,035,020.00	208,720.00
CERECOR INC		\$ 11,089.65	\$ 7,030.32	2,663.00
CERENCE INC		\$ 879,641.12	\$ 2,285,819.52	22,749.00
CERIDIAN HCM HOLDING INC		\$ 1,166,047.04	\$ 2,311,286.40	21,690.00
CERNER CORP		\$ 12,936,742.75	\$ 18,118,285.20	230,865.00
CERTARA INC		\$ 1,987,200.00	\$ 2,913,408.00	86,400.00
CERUS CORP		\$ 65,073.23	\$ 83,510.56	12,068.00
CEVA INC		\$ 52,423.35	\$ 72,709.00	1,598.00
CF INDUSTRIES HOLDINGS INC		\$ 1,189,839.90	\$ 1,527,999.83	39,473.00
CF INDUSTRIES INC	4.950% 06/01/2043 DD 05/23/13	\$ 1,017,520.00	\$ 1,227,500.00	1,000,000.00
CF INDUSTRIES INC	5.150% 03/15/2034 DD 03/11/14	\$ 597,597.22	\$ 755,718.15	615,000.00
CFCRE COMMERCIAL MOR C2 B 144A		\$ 1,014,257.81	\$ 1,029,800.00	1,000,000.00
CFH HOLDINGS CORP SER A PFD	VAR RT 12/15/2047 DD 12/01/11	\$ 482.85	\$ -	9,657.00
CH ROBINSON WORLDWIDE INC		\$ 1,885,451.62	\$ 2,514,965.04	26,792.00
CHAMPIONS ONCOLOGY INC		\$ 4,848.93	\$ 5,826.60	540.00
CHAMPIONX CORP	6.375% 05/01/2026 DD 11/01/18	\$ 1,081,775.10	\$ 1,084,740.00	1,074,000.00
CHAMPIONX CORP		\$ 1,077,247.03	\$ 1,759,408.20	114,994.00
CHANGE HEALTHCARE INC		\$ 490,801.53	\$ 901,708.85	48,349.00
CHANNELADVISOR CORP		\$ 25,533.05	\$ 32,375.48	2,026.00
CHARLES RIVER LABORATORIES INT		\$ 500,788.26	\$ 2,489,355.18	9,963.00
CHARLES SCHWAB CORP/THE	2.650% 01/25/2023 DD 12/07/17	\$ 1,505,100.00	\$ 1,571,340.00	1,500,000.00
CHARLES SCHWAB CORP/THE	3.000% 03/10/2025 DD 03/10/15	\$ 1,558,048.30	\$ 1,792,962.80	1,640,000.00
CHARLES SCHWAB CORP/THE		\$ 7,185,061.72	\$ 14,496,892.80	273,320.00
CHART INDUSTRIES INC		\$ 9,662,043.74	\$ 17,807,374.41	151,179.00
CHARTER COMMUNICATIONS INC		\$ 4,699,296.17	\$ 19,004,346.85	28,727.00
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	\$ 3,093,776.00	\$ 3,869,141.00	3,100,000.00
CHARTER COMMUNICATIONS OPERATI	4.500% 02/01/2024 DD 07/03/18	\$ 249,732.50	\$ 277,297.50	250,000.00
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	\$ 2,379,155.85	\$ 2,874,588.75	2,475,000.00
CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	\$ 2,486,496.60	\$ 3,205,917.00	2,340,000.00
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	\$ 2,524,849.45	\$ 3,104,739.70	2,195,000.00
CHARTER COMMUNICATIONS OPERATI	4.464% 07/23/2022 DD 07/23/16	\$ 126,392.40	\$ 126,508.80	120,000.00
CHARTER COMMUNICATIONS OPERATI	5.750% 04/01/2048 DD 04/17/18	\$ 103,089.00	\$ 103,386.20	105,000.00
CHARTER COMMUNICATIONS OPERATI	2.800% 04/01/2031 DD 04/17/20	\$ 744,900.00	\$ 793,260.00	750,000.00
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	\$ 876,978.00	\$ 1,009,107.00	900,000.00
CHASE CORP		\$ 44,960.05	\$ 52,727.22	522.00
CHATHAM LODGING TRUST		\$ 554,056.30	\$ 307,908.00	28,510.00
CHC COMMERCIAL MORT CHC E 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 2,830,784.71	\$ 2,458,819.60	2,830,784.71
CHC COMMERCIAL MORT CHC F 144A	VAR RT 06/15/2034 DD 07/16/19	\$ 3,939,436.82	\$ 3,191,594.26	3,972,856.49
CHECKMATE PHARMACEUTICALS INC		\$ 8,491.72	\$ 11,613.64	796.00
CHECKPOINT THERAPEUTICS INC		\$ 7,407.74	\$ 8,747.65	3,301.00
CHEESECAKE FACTORY INC/THE		\$ 621,490.54	\$ 973,343.84	26,264.00
CHEFS' WAREHOUSE INC/THE		\$ 264,636.04	\$ 480,711.28	18,712.00
CHEGG INC		\$ 4,516,859.91	\$ 26,216,024.25	290,225.00
CHEMBIO DIAGNOSTICS INC		\$ 16,590.33	\$ 16,520.50	3,478.00
CHEMED CORP		\$ 1,017,697.87	\$ 1,703,819.39	3,199.00
CHEMOCENTRYX INC		\$ 6,533,225.23	\$ 10,058,965.92	162,451.00
CHEMOURS CO/THE		\$ 1,047,010.24	\$ 702,746.92	28,348.00
CHEMUNG FINANCIAL CORP		\$ 74,616.06	\$ 74,112.85	2,183.00
CHENBRO MICOM CO LTD		\$ 113,586.72	\$ 185,773.86	63,657.00
CHENG LOONG CORP		\$ 816,399.05	\$ 1,330,034.32	1,099,156.00
CHENIERE CORP/US CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	\$ 706,786.30	\$ 931,024.00	800,000.00
CHENIERE ENERGY INC		\$ 1,293,573.01	\$ 2,902,390.47	48,349.00
CHERRY HILL MORTGAGE INVESTMEN		\$ 172,593.37	\$ 85,440.72	9,348.00
CHESAPEAKE UTILITIES CORP		\$ 131,865.45	\$ 186,229.41	1,721.00
CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	\$ 1,419,538.62	\$ 1,499,619.60	1,410,000.00
CHEVRON CORP	3.326% 11/17/2025 DD 11/17/15	\$ 69,837.60	\$ 78,491.00	70,000.00
CHEVRON CORP	2.954% 05/16/2026 DD 05/16/16	\$ 1,620,660.30	\$ 1,802,888.75	1,625,000.00
CHEVRON CORP	1.995% 05/11/2027 DD 05/11/20	\$ 975,000.00	\$ 1,033,977.75	975,000.00
CHEVRON CORP	2.236% 05/11/2030 DD 05/11/20	\$ 300,000.00	\$ 321,573.00	300,000.00
CHEVRON CORP	3.078% 05/11/2050 DD 05/11/20	\$ 1,100,000.00	\$ 1,227,908.00	1,100,000.00
CHEVRON CORP		\$ 43,140,807.09	\$ 32,189,384.25	381,165.00
CHEVRON USA INC	2.343% 08/12/2050 DD 08/12/20	\$ 483,000.00	\$ 494,680.00	500,000.00
CHIASMA INC		\$ 23,951.16	\$ 15,929.70	3,662.00
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	\$ 192,160.00	\$ 212,849.99	150,000.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CITIGROUP INC	4.400% 06/10/2025 DD 06/10/15	\$ 80,547.20	\$ 91,464.80	80,000.00
CITIGROUP INC	4.650% 07/30/2045 DD 07/30/15	\$ 94,832.50	\$ 121,800.77	91,000.00
CITIGROUP INC	4.450% 09/29/2027 DD 09/29/15	\$ 1,445,673.80	\$ 1,891,424.00	1,600,000.00
CITIGROUP INC	4.600% 03/09/2026 DD 03/09/16	\$ 95,856.30	\$ 105,470.10	90,000.00
CITIGROUP INC	3.400% 05/01/2026 DD 05/02/16	\$ 57,615.60	\$ 67,534.80	60,000.00
CITIGROUP INC	4.750% 05/18/2046 DD 05/18/16	\$ 822,210.80	\$ 1,295,939.40	970,000.00
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	\$ 77,742.40	\$ 93,574.40	80,000.00
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	\$ 2,828,629.30	\$ 3,297,126.50	2,950,000.00
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	\$ 59,802.60	\$ 68,764.80	60,000.00
CITIGROUP INC	2.750% 04/25/2022 DD 04/25/17	\$ 3,132,519.30	\$ 3,136,015.05	3,045,000.00
CITIGROUP INC	VAR RT 04/24/2048 DD 04/25/17	\$ 29,423.70	\$ 39,249.90	30,000.00
CITIGROUP INC	VAR RT 07/24/2028 DD 07/24/17	\$ 2,198,619.40	\$ 2,562,184.60	2,260,000.00
CITIGROUP INC	VAR RT 10/27/2028 DD 10/27/17	\$ 1,118,000.00	\$ 1,130,560.00	1,000,000.00
CITIGROUP INC	VAR RT 01/24/2039 DD 01/24/18	\$ 60,600.60	\$ 71,501.40	60,000.00
CITIGROUP INC	VAR RT 04/23/2029 DD 04/23/18	\$ 117,333.60	\$ 140,745.60	120,000.00
CITIGROUP INC	4.650% 07/23/2048 DD 07/23/18	\$ 131,431.30	\$ 179,455.90	130,000.00
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	\$ 1,160,644.70	\$ 1,375,931.70	1,170,000.00
CITIGROUP INC	VAR RT 03/26/2041 DD 03/26/20	\$ 687,415.00	\$ 704,060.00	500,000.00
CITIGROUP INC	VAR RT 03/31/2031 DD 03/31/20	\$ 1,206,920.00	\$ 1,212,660.00	1,000,000.00
CITIGROUP INC	VAR RT 04/08/2026 DD 04/08/20	\$ 1,038,720.00	\$ 1,092,560.00	1,000,000.00
CITIGROUP INC	VAR RT 06/20/2021 DD 06/20/11	\$ 328,452.30	\$ 329,907.60	330,000.00
CITIGROUP INC	VAR RT 04/25/2022 DD 04/25/17	\$ 1,100,000.00	\$ 1,109,823.00	1,100,000.00
CITIGROUP INC	VAR RT 06/01/2024 DD 05/22/18	\$ 1,200,000.00	\$ 1,305,060.00	1,200,000.00
CITIGROUP INC		\$ 16,535,077.74	\$ 25,382,893.94	411,659.00
CITIGROUP MORTGAGE LOAN HE1 M4	VAR RT 05/25/2035 DD 05/10/05	\$ 1,481,250.00	\$ 1,439,760.00	1,500,000.00
CITIZENS & NORTHERN CORP		\$ 204,543.01	\$ 166,318.72	8,383.00
CITIZENS BANK NA/PROVIDENCE RI	3.700% 03/29/2023 DD 03/29/18	\$ 538,190.00	\$ 534,685.00	500,000.00
CITIZENS BANK NA/PROVIDENCE RI	2.550% 05/13/2021 DD 05/13/16	\$ 399,628.00	\$ 402,472.00	400,000.00
CITIZENS FINANCIAL GROUP INC	2.850% 07/27/2026 DD 07/25/19	\$ 553,490.00	\$ 556,465.00	500,000.00
CITIZENS FINANCIAL GROUP INC	3.250% 04/30/2030 DD 04/30/20	\$ 553,395.00	\$ 563,450.00	500,000.00
CITIZENS FINANCIAL GROUP INC		\$ 2,278,738.19	\$ 3,126,496.80	87,430.00
CITIZENS HOLDING CO		\$ 65,247.28	\$ 57,507.75	2,745.00
CITIZENS INC/TX		\$ 275,863.04	\$ 174,793.65	30,505.00
CITRIX SYSTEMS INC	3.300% 03/01/2030 DD 02/25/20	\$ 1,887,650.00	\$ 2,099,120.00	1,900,000.00
CITRIX SYSTEMS INC		\$ 1,510,767.62	\$ 3,255,232.10	25,021.00
CITY HOLDING CO		\$ 599,330.58	\$ 663,159.25	9,535.00
CITY OF HOPE	5.623% 11/15/2043 DD 07/25/13	\$ 139,575.00	\$ 143,349.00	100,000.00
CITY OFFICE REIT INC		\$ 334,089.20	\$ 260,898.08	26,704.00
CIVISTA BANCSHARES INC		\$ 202,778.08	\$ 172,460.14	9,838.00
CLARIOS GLOBAL LP / CLARI 144A	6.250% 05/15/2026 DD 04/01/19	\$ 622,242.22	\$ 648,862.50	605,000.00
CLARIOS GLOBAL LP / CLARI 144A	8.500% 05/15/2027 DD 04/01/19	\$ 1,160,173.98	\$ 1,187,446.13	1,093,000.00
CLARUS CORP		\$ 120,967.64	\$ 210,933.80	13,697.00
CLEAN ENERGY FUELS CORP		\$ 261,183.50	\$ 635,481.00	80,850.00
CLEAN HARBORS INC		\$ 671,072.89	\$ 903,991.90	11,879.00
CLEARFIELD INC		\$ 14,222.43	\$ 20,394.00	825.00
CLEARWATER PAPER CORP		\$ 433,387.52	\$ 375,839.00	9,956.00
CLEARWAY ENERGY INC		\$ 277,871.12	\$ 532,047.75	18,005.00
CLEARWAY ENERGY INC		\$ 705,874.69	\$ 1,339,367.71	41,947.00
CLEVELAND-CLIFFS INC		\$ 2,465,781.78	\$ 3,549,815.36	243,806.00
CLIPPER REALTY INC		\$ 22,158.24	\$ 17,321.85	2,457.00
CLOROX CO/THE		\$ 2,486,176.09	\$ 5,095,451.20	25,235.00
CLOUDERA INC		\$ 488,078.86	\$ 1,008,210.71	72,481.00
CLOUDFLARE INC		\$ 716,103.12	\$ 1,531,578.45	20,155.00
CLOVIS ONCOLOGY INC		\$ 170,898.68	\$ 29,174.40	6,078.00
CLP HOLDINGS LTD	HK/00002	\$ 2,790,385.68	\$ 4,059,441.44	439,000.00
CMC MATERIALS INC		\$ 177,079.46	\$ 318,335.20	2,104.00
CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	\$ 52,259.00	\$ 74,652.00	50,000.00
CME GROUP INC		\$ 6,489,664.70	\$ 12,731,302.65	69,933.00
CMS ENERGY CORP		\$ 2,017,706.50	\$ 3,541,264.44	58,044.00
CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	\$ 1,363,369.00	\$ 1,541,084.00	1,310,000.00
CNA FINANCIAL CORP		\$ 241,812.73	\$ 275,486.16	7,071.00
CNB FINANCIAL CORP/PA		\$ 8,638,791.71	\$ 7,680,069.44	360,736.00
CNH INDUSTRIAL CAPITAL LLC	1.950% 07/02/2023 DD 07/02/20	\$ 1,021,480.00	\$ 1,029,450.00	1,000,000.00
CNO FINANCIAL GROUP INC		\$ 1,510,039.92	\$ 1,906,155.81	85,747.00
CNOOC FINANCE 2013 LTD	2.875% 09/30/2029 DD 09/30/19	\$ 1,074,130.00	\$ 1,043,160.66	1,000,000.00
CNX RESOURCES CORP		\$ 1,090,429.38	\$ 1,486,382.40	137,628.00
CNX RESOURCES CORP 144A	7.250% 03/14/2027 DD 03/14/19	\$ 1,051,155.00	\$ 1,063,580.00	994,000.00
CNX RESOURCES CORP 144A	6.000% 01/15/2029 DD 11/30/20	\$ 338,812.50	\$ 344,228.64	336,000.00
COASTAL FINANCIAL CORP/WA		\$ 77,614.86	\$ 105,294.00	5,014.00
COCA-COLA CO/THE	2.500% 04/01/2023 DD 03/05/13	\$ 117,757.50	\$ 131,315.00	125,000.00
COCA-COLA CO/THE	2.875% 10/27/2025 DD 10/27/15	\$ 2,256,310.40	\$ 2,284,189.80	2,060,000.00
COCA-COLA CO/THE	2.250% 09/01/2026 DD 09/01/16	\$ 1,634,380.70	\$ 1,779,613.20	1,640,000.00
COCA-COLA CO/THE	2.125% 09/06/2029 DD 09/06/19	\$ 99,964.00	\$ 107,008.00	100,000.00
COCA-COLA CO/THE	2.950% 03/25/2025 DD 03/25/20	\$ 1,585,590.00	\$ 1,653,390.00	1,500,000.00
COCA-COLA CO/THE	3.375% 03/25/2027 DD 03/25/20	\$ 536,175.00	\$ 573,470.00	500,000.00
COCA-COLA CO/THE	3.450% 03/25/2030 DD 03/25/20	\$ 1,094,040.00	\$ 1,178,720.00	1,000,000.00
COCA-COLA CO/THE	2.500% 03/15/2051 DD 09/18/20	\$ 1,192,632.00	\$ 1,236,612.00	1,200,000.00
COCA-COLA CO/THE	1.000% 03/15/2028 DD 09/18/20	\$ 1,134,103.35	\$ 1,141,344.65	1,135,000.00
COCA-COLA CO/THE	1.375% 03/15/2031 DD 09/18/20	\$ 1,124,786.25	\$ 1,123,942.50	1,125,000.00
COCA-COLA CO/THE		\$ 30,254,486.54	\$ 41,972,013.36	765,354.00
COCA-COLA CONSOLIDATED INC		\$ 62,891.95	\$ 86,867.91	333.00
COCA-COLA FEMSA SAB DE CV	2.750% 01/22/2030 DD 01/22/20	\$ 1,005,380.00	\$ 1,075,540.00	1,000,000.00
COCA-COLA ICECEK AS		\$ 426,919.91	\$ 580,571.57	65,579.00
CODEXIS INC		\$ 35,219.57	\$ 86,053.86	3,942.00
CO-DIAGNOSTICS INC		\$ 35,991.33	\$ 18,246.60	1,962.00
CODIAK BIOSCIENCES INC		\$ 56,701.36	\$ 70,478.60	2,182.00
CODORUS VALLEY BANCORP INC		\$ 124,477.02	\$ 104,337.92	6,152.00
COEUR MINING INC		\$ 1,125,632.87	\$ 1,552,665.60	150,016.00
COGENT COMMUNICATIONS HOLDINGS		\$ 5,573,620.67	\$ 7,035,144.09	117,507.00
COGNEX CORP		\$ 6,207,341.93	\$ 10,368,888.04	129,151.00
COGNIZANT TECHNOLOGY SOLUTIONS		\$ 16,623,526.00	\$ 24,300,387.65	296,527.00
COHBAR INC		\$ 3,573.96	\$ 2,575.48	1,922.00
COHEN & STEERS INC		\$ 79,774.69	\$ 133,814.30	1,801.00
COHERENT INC		\$ 1,237,405.65	\$ 776,653.54	5,177.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
CONSTELLATION PHARMACEUTICALS		\$ 47,409.04	\$ 65,116.80	2,261.00
CONSTRUCTION PARTNERS INC		\$ 170,212.05	\$ 287,606.80	9,880.00
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	\$ 1,298,580.80	\$ 1,561,704.10	1,370,000.00
CONTAINER STORE GROUP INC/THE		\$ 68,387.44	\$ 111,045.60	11,640.00
CONTANGO OIL & GAS CO		\$ 114,403.43	\$ 108,564.32	47,408.00
CONTINENTAL RESOURCES INC/OK		\$ 810,822.80	\$ 307,858.10	18,887.00
CONTRAFECT CORP		\$ 11,712.66	\$ 9,064.75	1,795.00
CONTROLADORA VUELA CIA DE AVIA	ADR	\$ 3,029,524.94	\$ 4,723,288.74	380,297.00
CONVATEC GROUP PLC		\$ 2,773,893.82	\$ 3,493,903.70	1,283,125.00
COOPER COS INC/THE		\$ 1,421,936.37	\$ 3,590,691.56	9,883.00
COOPER TIRE & RUBBER CO		\$ 1,150,916.45	\$ 1,264,815.00	31,230.00
COOPERATIVE RABOBANK UA	3.875% 02/08/2022 DD 02/08/12	\$ 1,228,703.00	\$ 1,247,784.00	1,200,000.00
COOPERATIVE RABOBANK UA	4.625% 12/01/2023 DD 11/29/13	\$ 729,608.20	\$ 835,912.50	750,000.00
COOPERATIVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	\$ 124,582.70	\$ 149,047.00	100,000.00
COOPERATIVE RABOBANK UA	4.375% 08/04/2025 DD 08/04/15	\$ 60,511.80	\$ 68,476.80	60,000.00
COOPERATIVE RABOBANK UA	3.950% 11/09/2022 DD 11/09/12	\$ 1,672,821.90	\$ 1,836,637.20	1,730,000.00
COOPERATIVE RABOBANK UA 144A	3.875% 09/26/2023 DD 09/26/18	\$ 1,695,410.00	\$ 1,854,360.00	1,700,000.00
COOPER-STANDARD HOLDINGS INC		\$ 1,081,388.96	\$ 361,850.79	10,437.00
COPA HOLDINGS SA		\$ 540,294.76	\$ 573,741.67	7,429.00
COPART INC		\$ 966,880.67	\$ 5,270,186.00	41,416.00
CORBUS PHARMACEUTICALS HOLDING		\$ 34,567.05	\$ 6,898.75	5,519.00
CONCEPT THERAPEUTICS INC		\$ 81,511.79	\$ 184,820.40	7,065.00
CORE 2019-CORE MOR CORE E 144A	VAR RT 12/15/2031 DD 03/15/19	\$ 1,224,562.50	\$ 1,228,878.00	1,260,000.00
CORECIVIC INC		\$ 1,684,173.32	\$ 488,315.60	74,552.00
CORELOGIC INC/UNITED STATES		\$ 496,447.48	\$ 1,239,594.24	16,032.00
CORE-MARK HOLDING CO INC		\$ 150,841.24	\$ 143,296.23	4,879.00
COREENERGY INFRASTRUCTURE TRUST		\$ 278,349.92	\$ 59,478.55	8,683.00
COREPOINT LODGING INC		\$ 605,063.34	\$ 166,117.60	24,145.00
CORESITE REALTY CORP		\$ 845,138.83	\$ 937,470.24	7,483.00
CORMEDIX INC		\$ 22,242.92	\$ 23,835.44	3,208.00
CORNERSTONE BUILDING BRANDS IN		\$ 133,749.00	\$ 167,736.00	18,075.00
CORNERSTONE ONDEMAND INC		\$ 174,572.79	\$ 196,462.44	4,461.00
CORNING INC	4.750% 03/15/2042 DD 02/21/12	\$ 66,177.60	\$ 76,306.20	60,000.00
CORNING INC	4.375% 11/15/2057 DD 11/13/17	\$ 575,564.00	\$ 687,802.50	550,000.00
CORNING INC	3.900% 11/15/2049 DD 11/19/19	\$ 75,393.00	\$ 91,970.25	75,000.00
CORNING INC		\$ 2,477,742.74	\$ 5,389,776.00	149,716.00
CORP ANDINA DE FOMENTO	4.375% 06/15/2022 DD 06/15/12	\$ 1,756,438.20	\$ 1,725,296.40	1,640,000.00
CORP NACIONAL DEL COBRE D 144A	4.500% 08/01/2047 DD 08/01/17	\$ 100,364.16	\$ 117,880.32	96,000.00
CORP NACIONAL DEL COBRE D 144A	3.000% 09/30/2029 DD 09/30/19	\$ 2,629,911.74	\$ 2,702,225.00	2,500,000.00
CORPORATE OFFICE PROPERTIES TR		\$ 577,843.03	\$ 558,633.60	21,420.00
CORSAIR GAMING INC		\$ 139,436.10	\$ 130,500.66	3,603.00
CORTEVA INC		\$ 3,446,847.40	\$ 5,671,357.12	146,471.00
CORTEXME INC		\$ 85,908.50	\$ 47,003.76	1,692.00
CORVEL CORP		\$ 26,582.30	\$ 69,324.00	654.00
COSTA RICA GOVERNMENT INT REGS	6.125% 02/19/2031 DD 11/19/19	\$ 349,530.00	\$ 356,218.82	382,000.00
COSTAMARE INC		\$ 209,370.02	\$ 254,403.00	30,725.00
COSTAR GROUP INC		\$ 2,067,704.61	\$ 7,238,036.68	7,831.00
COSTCO WHOLESALE CORP	2.300% 05/18/2022 DD 05/18/17	\$ 90,392.40	\$ 92,372.40	90,000.00
COSTCO WHOLESALE CORP	2.750% 05/18/2024 DD 05/18/17	\$ 60,490.80	\$ 64,558.20	60,000.00
COSTCO WHOLESALE CORP	3.000% 05/18/2027 DD 05/18/17	\$ 60,086.40	\$ 67,328.40	60,000.00
COSTCO WHOLESALE CORP	1.375% 06/20/2027 DD 04/20/20	\$ 498,875.00	\$ 515,145.00	500,000.00
COSTCO WHOLESALE CORP	1.600% 04/20/2030 DD 04/20/20	\$ 998,250.00	\$ 1,024,700.00	1,000,000.00
COSTCO WHOLESALE CORP	1.750% 04/20/2032 DD 04/20/20	\$ 798,360.00	\$ 831,464.00	800,000.00
COSTCO WHOLESALE CORP		\$ 11,711,880.44	\$ 32,898,922.48	87,316.00
COTTAGE HEALTH OBLIGATED GROUP	3.304% 11/01/2049 DD 01/29/20	\$ 563,420.00	\$ 563,325.00	500,000.00
COTY INC		\$ 1,189,190.59	\$ 473,674.50	67,475.00
COUNCIL OF EUROPE DEVELOPMENT	1.750% 09/26/2022 DD 09/24/19	\$ 1,494,193.20	\$ 1,498,675.40	1,460,000.00
COUNTRY GARDEN HOLDINGS C REGS	4.800% 08/06/2030	\$ 257,125.00	\$ 260,889.66	242,000.00
COUNTRYWIDE ASSET-BACKED 9 2A4	VAR RT 02/25/2036 DD 06/08/07	\$ 1,260,762.50	\$ 1,268,200.00	1,360,000.00
COUNTRYWIDE HOME LO BC2 N 144A	6.500% 02/25/2047 DD 05/30/06	\$ 171,017.31	\$ 1.71	171,371.38
COUNTY BANCORP INC		\$ 64,626.70	\$ 64,628.16	2,927.00
COUPA SOFTWARE INC		\$ 2,946,126.59	\$ 10,669,903.53	31,483.00
COUSINS PROPERTIES INC		\$ 6,573,802.63	\$ 6,548,312.00	195,472.00
COVANTA HOLDING CORP	5.000% 09/01/2030 DD 08/25/20	\$ 1,285,042.50	\$ 1,357,753.86	1,269,000.00
COVANTA HOLDING CORP		\$ 472,098.10	\$ 635,071.84	48,368.00
COVENANT LOGISTICS GROUP INC		\$ 133,265.55	\$ 107,979.71	7,291.00
COVETRUS INC		\$ 6,045,190.87	\$ 7,208,106.96	250,804.00
COWEN INC		\$ 158,812.25	\$ 284,460.55	10,945.00
COX COMMUNICATIONS INC 144A	3.500% 08/15/2027 DD 08/07/17	\$ 1,982,250.00	\$ 2,261,040.00	2,000,000.00
COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	\$ 199,662.00	\$ 224,726.00	200,000.00
CRA INTERNATIONAL INC		\$ 54,567.35	\$ 86,071.70	1,690.00
CRACKER BARREL OLD COUNTRY STO		\$ 1,007,696.26	\$ 1,207,859.52	9,156.00
CRANE CO		\$ 522,838.01	\$ 641,704.58	8,263.00
CRAWFORD & CO		\$ 73,237.47	\$ 64,352.12	8,708.00
CREDIT ACCEPTANCE CORP		\$ 513,985.40	\$ 755,969.76	2,184.00
CREDIT AGRICOLE CORPORATE & IN	VAR RT 09/14/2021 DD 09/14/18	\$ 385,288.75	\$ 388,080.00	385,000.00
CREDIT SUISSE AG/NEW YORK NY	3.625% 09/09/2024 DD 09/09/14	\$ 3,172,855.40	\$ 3,639,520.80	3,280,000.00
CREDIT SUISSE AG/NEW YORK NY	2.800% 04/08/2022 DD 04/09/20	\$ 510,825.00	\$ 516,175.00	500,000.00
CREDIT SUISSE AG/NEW YORK NY	2.950% 04/09/2025 DD 04/09/20	\$ 1,047,870.00	\$ 1,096,990.00	1,000,000.00
CREDIT SUISSE AG/NEW YORK NY	1.000% 05/05/2023 DD 06/05/20	\$ 502,730.00	\$ 507,565.00	500,000.00
CREDIT SUISSE COMM SKLZ D 144A	VAR RT 01/15/2034 DD 02/20/19	\$ 681,070.01	\$ 639,699.78	678,000.00
CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	\$ 158,721.80	\$ 175,040.39	317,443.61
CREDIT SUISSE GROUP AG	3.750% 03/26/2025 DD 09/26/15	\$ 1,719,611.00	\$ 1,887,357.00	1,700,000.00
CREDIT SUISSE GROUP AG	4.875% 05/15/2045 DD 11/15/15	\$ 505,810.00	\$ 700,310.00	500,000.00
CREDIT SUISSE GROUP AG	4.550% 04/17/2026 DD 10/18/16	\$ 3,486,136.50	\$ 3,811,860.00	3,240,000.00
CREDIT SUISSE GROUP FUNDING GU	3.800% 09/15/2022 DD 09/15/15	\$ 112,504.30	\$ 116,180.90	110,000.00
CREDIT SUISSE MORT ICE4 F 144A	VAR RT 05/15/2036 DD 06/05/19	\$ 714,000.00	\$ 705,160.68	714,000.00
CREDIT SUISSE NIMS TR 3 B 144A	6.500% 08/27/2036 DD 07/01/06	\$ 630,711.04	\$ -	640,000.00
CREDIT SUISSE TBA CASH COLLATE	VAR RT 01/01/2049 DD 07/01/08	\$ (1,010,000.00)	\$ (1,010,000.00)	(1,010,000.00)
CREDIT 2004 1 LTD	VAR RT 01/28/2040 DD 11/18/04	\$ 1,732,916.62	\$ 173.29	1,732,916.62
CREE INC		\$ 1,063,373.53	\$ 2,169,679.20	20,488.00
CRINETICS PHARMACEUTICALS INC		\$ 40,830.84	\$ 28,064.79	1,989.00
CROCS INC		\$ 72,743.21	\$ 305,091.54	4,869.00
CROSS COUNTRY HEALTHCARE INC		\$ 247,656.35	\$ 178,712.76	20,148.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
DOCUSIGN INC		\$ 3,700,534.17	\$ 12,424,569.30	55,891.00
DOLBY LABORATORIES INC		\$ 488,812.32	\$ 1,192,659.27	12,279.00
DOLLAR GENERAL CORP	3.250% 04/15/2023 DD 04/11/13	\$ 663,220.00	\$ 687,758.50	650,000.00
DOLLAR GENERAL CORP		\$ 3,187,021.43	\$ 10,410,691.20	49,504.00
DOLLAR TREE INC	4.200% 05/15/2028 DD 04/19/18	\$ 92,959.40	\$ 113,066.15	95,000.00
DOLLAR TREE INC		\$ 2,975,104.41	\$ 5,048,601.16	46,729.00
DOMETIC GROUP AB		\$ 330,193.93	\$ 590,349.53	44,500.00
DOMINICAN REPUBLIC INTERN 144A	5.875% 04/18/2024 DD 04/18/13	\$ 90,885.55	\$ 98,438.40	90,000.00
DOMINICAN REPUBLIC INTERN 144A	7.450% 04/30/2044 DD 04/30/14	\$ 454,871.98	\$ 541,804.20	420,000.00
DOMINICAN REPUBLIC INTERN 144A	6.850% 01/27/2045 DD 01/27/15	\$ 241,390.00	\$ 291,283.64	239,000.00
DOMINICAN REPUBLIC INTERN 144A	5.875% 01/30/2060 DD 01/30/20	\$ 1,053,114.25	\$ 1,151,710.47	1,047,000.00
DOMINICAN REPUBLIC INTERN REGS	7.450% 04/30/2044 DD 04/30/14	\$ 149,804.00	\$ 175,441.36	136,000.00
DOMINION ENERGY INC	5.950% 06/15/2035 DD 06/20/05	\$ 774,312.50	\$ 980,889.00	700,000.00
DOMINION ENERGY INC	4.900% 08/01/2041 DD 08/05/11	\$ 960,671.00	\$ 1,179,459.00	900,000.00
DOMINION ENERGY INC	4.600% 03/15/2049 DD 03/13/19	\$ 648,677.00	\$ 939,099.00	700,000.00
DOMINION ENERGY INC	3.375% 04/01/2030 DD 04/03/20	\$ 1,622,085.00	\$ 1,708,650.00	1,500,000.00
DOMINION ENERGY INC		\$ 11,130,770.38	\$ 12,422,964.80	165,199.00
DOMINO'S PIZZA INC		\$ 910,810.69	\$ 3,091,837.98	8,063.00
DOMO INC		\$ 55,985.32	\$ 119,632.52	1,876.00
DOMTAR CORP		\$ 670,736.43	\$ 1,077,745.80	34,052.00
DONALDSON CO INC		\$ 872,615.66	\$ 1,297,813.00	23,225.00
DONEGAL GROUP INC		\$ 107,123.33	\$ 92,707.23	6,589.00
DONGSUNG FINETEC CO LTD		\$ 526,528.52	\$ 653,448.39	60,412.00
DONGWON INDUSTRIES CO LTD		\$ 462,887.71	\$ 490,757.61	2,396.00
DONNELLEY FINANCIAL SOLUTIONS		\$ 314,745.20	\$ 313,978.94	18,502.00
DORIAN LPG LTD		\$ 147,140.89	\$ 242,495.67	19,893.00
DORMAKABA HOLDING AG		\$ 1,309,598.40	\$ 1,318,852.88	2,320.00
DORMAN PRODUCTS INC		\$ 135,661.97	\$ 170,167.20	1,960.00
DOUBLEGAMES CO LTD		\$ 1,616,227.72	\$ 1,341,546.14	24,208.00
DOUGLAS DYNAMICS INC		\$ 85,419.57	\$ 109,405.66	2,558.00
DOUGLAS EMMETT INC		\$ 3,311,218.97	\$ 3,119,342.00	106,900.00
DOVER CORP		\$ 1,281,481.43	\$ 3,576,788.75	28,331.00
DOW CHEMICAL CO/THE	7.375% 11/01/2029 DD 11/01/99	\$ 1,164,500.80	\$ 1,340,280.20	940,000.00
DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	\$ 93,715.00	\$ 126,068.00	100,000.00
DOW CHEMICAL CO/THE	4.800% 05/15/2049 DD 11/15/19	\$ 725,483.00	\$ 1,080,440.00	800,000.00
DOW CHEMICAL CO/THE	3.625% 05/15/2026 DD 11/15/19	\$ 810,675.00	\$ 901,432.00	800,000.00
DOW INC		\$ 6,179,100.71	\$ 8,078,247.00	145,554.00
DP WORLD PLC 144A	6.850% 07/02/2037 DD 07/02/07	\$ 279,244.71	\$ 293,180.00	214,000.00
DP WORLD PLC 144A	5.625% 09/25/2048 DD 09/25/18	\$ 760,642.00	\$ 925,616.40	727,000.00
DP WORLD SALAAM REGS	VAR RT 12/31/2049	\$ 776,860.00	\$ 778,604.18	716,000.00
DR HORTON INC		\$ 1,530,644.53	\$ 4,651,893.24	67,497.00
DRIL-QUIP INC		\$ 1,047,151.34	\$ 645,123.60	21,780.00
DROPBOX INC		\$ 1,299,399.75	\$ 1,216,677.70	54,830.00
DS SMITH PLC		\$ 3,641,093.64	\$ 4,638,746.74	905,900.00
DSP GROUP INC		\$ 46,057.66	\$ 52,606.89	3,171.00
DSV PANALPINA A/S		\$ 154,016.70	\$ 351,932.28	2,099.00
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	\$ 588,322.00	\$ 724,938.00	600,000.00
DTE ELECTRIC CO	2.950% 03/01/2050 DD 02/26/20	\$ 528,010.00	\$ 557,120.00	500,000.00
DTE ENERGY CO	3.850% 12/01/2023 DD 11/25/13	\$ 1,090,240.00	\$ 1,088,020.00	1,000,000.00
DTE ENERGY CO	3.700% 08/01/2023 DD 08/06/18	\$ 100,414.00	\$ 107,993.00	100,000.00
DTE ENERGY CO		\$ 2,968,134.86	\$ 4,760,000.46	39,206.00
DTZ/CUSHMAN 1/20 COV-LITE TLB		\$ 1,466,474.53	\$ 1,445,103.79	1,473,843.74
DUCK CREEK TECHNOLOGIES INC		\$ 107,490.60	\$ 115,178.00	2,660.00
DUCOMMUN INC		\$ 191,564.72	\$ 359,575.20	6,696.00
DUERR AG		\$ 6,079,259.16	\$ 7,159,823.06	175,200.00
DUKE ENERGY CAROLINAS LLC	6.050% 04/15/2038 DD 04/14/08	\$ 874,917.00	\$ 1,052,296.00	700,000.00
DUKE ENERGY CAROLINAS LLC	4.250% 12/15/2041 DD 12/08/11	\$ 584,490.00	\$ 636,860.00	500,000.00
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	\$ 49,929.50	\$ 61,769.50	50,000.00
DUKE ENERGY CAROLINAS LLC	3.200% 08/15/2049 DD 08/14/19	\$ 1,190,965.80	\$ 1,662,005.60	1,460,000.00
DUKE ENERGY CORP	3.950% 10/15/2023 DD 10/11/13	\$ 102,320.00	\$ 108,714.00	100,000.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	\$ 2,498,105.45	\$ 3,202,825.25	2,755,000.00
DUKE ENERGY CORP	4.200% 06/15/2049 DD 06/07/19	\$ 928,101.00	\$ 1,190,387.80	940,000.00
DUKE ENERGY CORP		\$ 10,379,020.63	\$ 13,256,789.28	144,788.00
DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	\$ 31,930.50	\$ 39,747.49	30,000.00
DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	\$ 477,369.40	\$ 605,191.10	530,000.00
DUKE ENERGY FLORIDA LLC	3.200% 01/15/2027 DD 01/06/17	\$ 1,359,662.70	\$ 1,573,983.00	1,410,000.00
DUKE ENERGY FLORIDA LLC	1.750% 06/15/2030 DD 06/11/20	\$ 302,790.00	\$ 306,750.00	300,000.00
DUKE ENERGY FLORIDA LLC	6.350% 09/15/2037 DD 09/18/07	\$ 755,745.00	\$ 763,350.00	500,000.00
DUKE ENERGY FLORIDA LLC	5.650% 04/01/2040 DD 03/25/10	\$ 725,485.00	\$ 729,945.00	500,000.00
DUKE ENERGY INDIANA LLC	2.750% 04/01/2050 DD 03/12/20	\$ 285,684.00	\$ 311,946.00	300,000.00
DUKE ENERGY PROGRESS LLC	3.450% 03/15/2029 DD 03/07/19	\$ 20,551.20	\$ 23,231.60	20,000.00
DUKE REALTY CORP		\$ 7,656,568.28	\$ 9,852,285.24	246,492.00
DUKE REALTY LP	3.375% 12/15/2027 DD 12/12/17	\$ 953,818.00	\$ 1,057,622.20	940,000.00
DULUTH HOLDINGS INC		\$ 68,121.05	\$ 71,301.12	6,752.00
DUN & BRADSTREET HOLDINGS INC		\$ 395,956.80	\$ 397,553.40	15,966.00
DUPONT DE NEMOURS INC	4.205% 11/15/2023 DD 11/28/18	\$ 1,984,363.00	\$ 2,173,382.80	1,970,000.00
DUPONT DE NEMOURS INC	4.493% 11/15/2025 DD 11/28/18	\$ 1,651,455.00	\$ 1,751,025.00	1,500,000.00
DUPONT DE NEMOURS INC	4.725% 11/15/2028 DD 11/28/18	\$ 1,861,716.80	\$ 2,229,793.30	1,810,000.00
DUPONT DE NEMOURS INC	5.319% 11/15/2038 DD 11/28/18	\$ 86,428.85	\$ 115,124.85	85,000.00
DUPONT DE NEMOURS INC	5.419% 11/15/2048 DD 11/28/18	\$ 1,029,560.80	\$ 1,562,147.00	1,075,000.00
DUPONT DE NEMOURS INC		\$ 8,779,689.18	\$ 10,276,390.54	144,514.00
DURECT CORP		\$ 36,617.58	\$ 30,944.43	14,949.00
DXC TECHNOLOGY CO	4.750% 04/15/2027 DD 03/27/17	\$ 926,433.75	\$ 1,047,510.30	915,000.00
DXC TECHNOLOGY CO	4.000% 04/15/2023 DD 04/21/20	\$ 497,735.00	\$ 531,915.00	500,000.00
DXC TECHNOLOGY CO	4.125% 04/15/2025 DD 04/21/20	\$ 499,645.00	\$ 552,725.00	500,000.00
DXC TECHNOLOGY CO		\$ 1,972,812.82	\$ 1,453,304.25	56,439.00
DXP ENTERPRISES INC/TX		\$ 353,674.24	\$ 224,723.07	10,109.00
DYADIC INTERNATIONAL INC		\$ 30,968.68	\$ 16,898.58	3,141.00
DYCOM INDUSTRIES INC		\$ 424,151.56	\$ 528,035.84	6,992.00
DYNATRACE INC		\$ 1,277,783.68	\$ 1,724,482.58	39,854.00
DYNAVAX TECHNOLOGIES CORP		\$ 129,658.58	\$ 72,388.15	16,267.00
DYNE THERAPEUTICS INC		\$ 43,229.88	\$ 42,903.00	2,043.00
DYNEX CAPITAL INC	PFD 6.900% CUMULATIVE	\$ 375,447.59	\$ 441,900.00	18,000.00
DYNEX CAPITAL INC		\$ 269,042.55	\$ 243,646.40	13,688.00

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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>
DZS INC		\$ 60,454.55	\$ 109,527.60	7,080.00
EAGLE BANCORP INC		\$ 1,069,562.92	\$ 823,769.80	19,946.00
EAGLE BANCORP MONTANA INC		\$ 61,768.75	\$ 78,301.80	3,690.00
EAGLE BULK SHIPPING INC		\$ 141,977.35	\$ 81,453.00	4,287.00
EAGLE MATERIALS INC		\$ 633,837.15	\$ 826,711.95	8,157.00
EAGLE PHARMACEUTICALS INC/DE		\$ 51,016.09	\$ 35,346.63	759.00
EARGO INC		\$ 54,718.54	\$ 51,587.82	1,151.00
EARTHSTONE ENERGY INC		\$ 129,982.43	\$ 77,109.11	14,467.00
EAST WEST BANCORP INC		\$ 923,788.29	\$ 1,441,786.72	28,432.00
EASTERLY GOVERNMENT PROPERTIES		\$ 121,883.94	\$ 133,476.45	5,893.00
EASTERN BANKSHARES INC		\$ 10,383,791.51	\$ 11,373,240.27	697,317.00
EASTERN CO/THE		\$ 96,931.71	\$ 80,036.10	3,321.00
EASTGROUP PROPERTIES INC		\$ 366,164.28	\$ 540,642.96	3,916.00
EASTMAN CHEMICAL CO	4.650% 10/15/2044 DD 05/15/14	\$ 9,911.30	\$ 12,659.20	10,000.00
EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	\$ 115,386.24	\$ 126,749.76	114,000.00
EASTMAN CHEMICAL CO		\$ 1,506,912.45	\$ 2,690,612.68	26,831.00
EASTMAN KODAK CO		\$ 34,425.30	\$ 80,105.74	9,841.00
EATON CORP	4.150% 11/02/2042 DD 11/02/13	\$ 38,548.40	\$ 50,680.80	40,000.00
EATON CORP	3.915% 09/15/2047 DD 09/15/17	\$ 818,857.50	\$ 912,892.50	750,000.00
EATON CORP PLC		\$ 4,618,048.30	\$ 9,440,841.48	78,582.00
EATON VANCE CORP		\$ 635,657.62	\$ 1,377,212.82	20,274.00
EATON VANCE GLOBAL MACRO	ABSOLUTE RETURN ADVANTAGE FUND	\$ 198,674,634.09	\$ 225,059,858.00	200,000.00
EBAY INC	4.000% 07/15/2042 DD 07/24/12	\$ 1,062,662.50	\$ 1,423,150.00	1,250,000.00
EBAY INC	2.600% 07/15/2022 DD 07/24/12	\$ 838,199.40	\$ 905,748.80	880,000.00
EBAY INC	3.450% 08/01/2024 DD 07/28/14	\$ 91,557.90	\$ 98,313.30	90,000.00
EBAY INC	2.700% 03/11/2030 DD 03/11/20	\$ 280,767.00	\$ 322,722.00	300,000.00
EBAY INC		\$ 2,669,300.80	\$ 6,567,574.50	130,698.00
EBIX INC		\$ 231,838.71	\$ 319,935.22	8,426.00
ECHO GLOBAL LOGISTICS INC		\$ 4,866,492.20	\$ 6,033,534.48	224,964.00
ECHOSTAR CORP		\$ 280,279.65	\$ 173,058.73	8,167.00
ECOLAB INC	2.700% 11/01/2026 DD 10/18/16	\$ 75,285.60	\$ 88,793.60	80,000.00
ECOLAB INC	1.300% 01/30/2031 DD 08/13/20	\$ 749,565.00	\$ 742,875.00	750,000.00
ECOLAB INC	2.125% 08/15/2050 DD 08/13/20	\$ 594,726.00	\$ 575,472.00	600,000.00
ECOLAB INC		\$ 4,411,190.71	\$ 10,604,885.40	49,015.00
ECOPETROL SA	7.375% 09/18/2043 DD 09/18/13	\$ 755,860.00	\$ 822,342.00	600,000.00
ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	\$ 1,344,757.60	\$ 1,805,266.60	1,660,000.00
ECOPETROL SA	5.375% 06/26/2026 DD 06/26/15	\$ 133,900.00	\$ 149,730.10	130,000.00
ECUADOR GOVERNMENT INTERN 144A	STEP 07/31/2030	\$ 352,995.48	\$ 303,412.48	474,082.00
ECUADOR GOVERNMENT INTERN 144A	STEP 07/31/2035	\$ 590,486.74	\$ 500,362.39	924,440.00
ECUADOR GOVERNMENT INTERN 144A	0.000% 07/31/2030	\$ 260,076.67	\$ 243,427.91	513,832.00
EDGEWELL PERSONAL CARE CO		\$ 1,589,273.85	\$ 1,165,346.00	33,700.00
EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	\$ 120,565.20	\$ 124,687.20	120,000.00
EDISON INTERNATIONAL	3.125% 11/15/2022 DD 11/19/19	\$ 1,032,050.00	\$ 1,038,240.00	1,000,000.00
EDISON INTERNATIONAL		\$ 4,018,739.27	\$ 4,570,406.28	72,754.00
EDITAS MEDICINE INC		\$ 118,528.50	\$ 321,103.80	4,580.00
EDWARDS LIFESCIENCES CORP		\$ 11,536,698.62	\$ 32,297,883.21	354,027.00
EFG INTERNATIONAL AG		\$ 3,987,273.29	\$ 3,278,753.55	499,699.00
EGAIN CORP		\$ 89,954.15	\$ 102,428.13	8,673.00
EGALAX_EMPIA TECHNOLOGY INC		\$ 325,552.92	\$ 401,088.64	188,458.00
EGYPT GOVERNMENT INTERNAT 144A	5.625% 04/16/2030	\$ 602,929.35	\$ 722,827.46	566,000.00
EGYPT GOVERNMENT INTERNAT 144A	6.125% 01/31/2022 DD 01/31/17	\$ 345,000.00	\$ 359,935.05	345,000.00
EGYPT GOVERNMENT INTERNAT 144A	7.903% 02/21/2048 DD 02/21/18	\$ 701,387.50	\$ 707,420.00	652,000.00
EGYPT GOVERNMENT INTERNAT 144A	7.600% 03/01/2029 DD 02/26/19	\$ 391,537.50	\$ 452,319.88	394,000.00
EGYPT GOVERNMENT INTERNAT 144A	7.625% 05/29/2032 DD 05/29/20	\$ 733,811.10	\$ 750,984.00	664,000.00
EGYPT GOVERNMENT INTERNAT 144A	8.875% 05/29/2050 DD 05/29/20	\$ 1,353,156.25	\$ 1,505,737.30	1,285,000.00
EGYPT GOVERNMENT INTERNAT REGS	8.700% 03/01/2049	\$ 541,810.08	\$ 613,130.00	532,000.00
EGYPT GOVERNMENT INTERNAT REGS	7.625% 05/29/2032	\$ 499,089.62	\$ 463,238.00	498,000.00
EHEALTH INC		\$ 93,566.39	\$ 132,605.58	1,878.00
EI DU PONT DE NEMOURS AND CO	2.300% 07/15/2030 DD 05/15/20	\$ 511,705.00	\$ 531,855.00	500,000.00
EIDOS THERAPEUTICS INC		\$ 17,678.77	\$ 101,842.92	774.00
EIGER BIOPHARMACEUTICALS INC		\$ 20,097.41	\$ 24,690.61	2,009.00
EL POLLO LOCO HOLDINGS INC		\$ 131,631.43	\$ 191,244.60	10,566.00
EL SALVADOR GOVERNMENT IN 144A	8.250% 04/10/2032 DD 04/10/02	\$ 68,425.00	\$ 68,600.00	70,000.00
EL SALVADOR GOVERNMENT IN REGS	8.250% 04/10/2032	\$ 785,174.68	\$ 894,740.00	913,000.00
EL SALVADOR GOVERNMENT IN REGS	7.750% 01/24/2023 DD 10/24/02	\$ 501,395.01	\$ 566,113.24	574,000.00
EL SALVADOR GOVERNMENT IN REGS	7.625% 02/01/2041 DD 02/01/11	\$ 715,807.05	\$ 684,506.14	739,000.00
ELAN MICROELECTRONICS CORP		\$ 433,786.71	\$ 907,484.53	191,000.00
ELANCO ANIMAL HEALTH INC		\$ 1,606,611.98	\$ 2,636,117.17	85,951.00
ELASTIC NV		\$ 1,033,911.27	\$ 1,927,893.09	13,193.00
ELECTROMED INC		\$ 7,888.14	\$ 5,101.20	520.00
ELECTRONIC ARTS INC		\$ 2,918,680.46	\$ 8,037,004.80	55,968.00
ELEKTA AB		\$ 1,120,948.59	\$ 1,683,805.88	125,200.00
ELEMENT FLEET MANAGEMENT 144A	3.850% 06/15/2025 DD 06/02/20	\$ 999,850.00	\$ 1,065,860.00	1,000,000.00
ELEMENT FLEET MANAGEMENT CORP		\$ 2,075,004.75	\$ 3,176,962.32	302,500.00
ELEMENT SOLUTIONS INC		\$ 715,101.08	\$ 893,326.05	50,385.00
ELF BEAUTY INC		\$ 67,623.44	\$ 83,781.94	3,326.00
ELI LILLY AND CO	2.750% 06/01/2025 DD 03/05/15	\$ 160,154.60	\$ 179,589.30	165,000.00
ELI LILLY AND CO	2.250% 05/15/2050 DD 05/05/20	\$ 1,588,752.00	\$ 1,572,592.00	1,600,000.00
ELI LILLY AND CO	2.500% 09/15/2060 DD 08/25/20	\$ 686,574.00	\$ 713,349.00	700,000.00
ELI LILLY AND CO		\$ 10,439,264.43	\$ 28,129,250.52	166,603.00
ELLINGTON FINANCIAL INC		\$ 377,382.81	\$ 377,752.20	25,455.00
ELLINGTON RESIDENTIAL MORTGAGE		\$ 53,159.28	\$ 68,772.96	5,274.00
ELOXX PHARMACEUTICALS INC		\$ 27,609.07	\$ 7,912.24	1,988.00
EMCOR GROUP INC		\$ 2,056,163.47	\$ 2,841,021.98	31,063.00
EMERA US FINANCE LP	3.550% 06/15/2026 DD 12/15/16	\$ 75,890.25	\$ 84,289.50	75,000.00
EMERA US FINANCE LP	4.750% 06/15/2046 DD 12/15/16	\$ 104,418.67	\$ 127,880.00	100,000.00
EMERALD HOLDING INC		\$ 335,201.95	\$ 88,486.92	16,326.00
EMERGENT BIOSOLUTIONS INC		\$ 150,697.84	\$ 294,246.40	3,284.00
EMERSON ELECTRIC CO	2.625% 02/15/2023 DD 02/20/13	\$ 90,754.80	\$ 93,859.20	90,000.00
EMERSON ELECTRIC CO		\$ 6,071,919.74	\$ 9,402,084.45	116,985.00
EMPIRE STATE REALTY TRUST INC		\$ 1,643,069.56	\$ 1,043,756.12	111,991.00
EMPLOYERS HOLDINGS INC		\$ 643,050.49	\$ 576,201.00	17,900.00
ENABLE MIDSTREAM PARTNERS LP	4.950% 05/15/2028 DD 05/10/18	\$ 2,016,954.00	\$ 2,067,600.00	2,000,000.00
ENABLE MIDSTREAM PARTNERS LP	4.400% 03/15/2027 DD 03/09/17	\$ 2,147,901.00	\$ 2,119,131.00	2,100,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ENANTA PHARMACEUTICALS INC		\$ 539,676.16	\$ 463,100.00	11,000.00
ENBRIDGE ENERGY PARTNERS LP	7.375% 10/15/2045 DD 10/06/15	\$ 636,017.80	\$ 854,548.80	560,000.00
ENBRIDGE INC	5.500% 12/01/2046 DD 11/29/16	\$ 121,112.00	\$ 121,113.00	90,000.00
ENCOMPASS HEALTH CORP	4.500% 02/01/2028 DD 09/18/19	\$ 876,150.00	\$ 922,735.00	883,000.00
ENCOMPASS HEALTH CORP	4.625% 04/01/2031 DD 10/05/20	\$ 235,000.00	\$ 251,450.00	235,000.00
ENCOMPASS HEALTH CORP		\$ 1,411,600.76	\$ 1,748,066.60	21,140.00
ENCORE CAPITAL GROUP INC		\$ 569,427.93	\$ 757,772.25	19,455.00
ENCORE WIRE CORP		\$ 538,459.39	\$ 769,420.71	12,703.00
ENDO DAC / ENDO FINANCE L 144A	9.500% 07/31/2027 DD 06/16/20	\$ 1,276,355.23	\$ 1,397,545.00	1,252,000.00
ENDO DAC / ENDO FINANCE L 144A	6.000% 06/30/2028 DD 06/16/20	\$ 465,058.64	\$ 620,500.00	730,000.00
ENDO INTERNATIONAL PLC		\$ 805,944.19	\$ 626,950.42	87,319.00
ENDURANCE INTERNATIONAL GROUP		\$ 31,492.63	\$ 46,219.95	4,891.00
ENEL FINANCE INTERNATIONA 144A	3.625% 05/25/2027 DD 05/25/17	\$ 2,624,560.00	\$ 2,950,272.00	2,600,000.00
ENEL FINANCE INTERNATIONA 144A	2.875% 05/25/2022 DD 05/25/17	\$ 493,875.00	\$ 515,885.00	500,000.00
ENEL GENERACION CHILE SA	4.250% 04/15/2024 DD 04/15/14	\$ 584,593.25	\$ 679,656.25	625,000.00
ENERGIZER HOLDINGS INC		\$ 480,471.00	\$ 614,942.22	14,579.00
ENERGIZER HOLDINGS INC 144A	4.375% 03/31/2029 DD 09/30/20	\$ 1,246,755.00	\$ 1,263,334.40	1,220,000.00
ENERGY FUELS INC/CANADA		\$ 211,550.70	\$ 367,748.76	86,326.00
ENERGY RECOVERY INC		\$ 30,430.43	\$ 40,360.76	2,959.00
ENERGY TRANSFER OPERATING LP	3.600% 02/01/2023 DD 01/22/13	\$ 1,143,951.25	\$ 1,199,536.35	1,145,000.00
ENERGY TRANSFER OPERATING LP	5.150% 02/01/2043 DD 01/22/13	\$ 50,134.50	\$ 53,010.00	50,000.00
ENERGY TRANSFER OPERATING LP	4.900% 02/01/2024 DD 09/19/13	\$ 102,302.00	\$ 109,451.00	100,000.00
ENERGY TRANSFER OPERATING LP	4.050% 03/15/2025 DD 03/12/15	\$ 2,006,984.40	\$ 2,237,880.00	2,040,000.00
ENERGY TRANSFER OPERATING LP	4.900% 03/15/2035 DD 03/12/15	\$ 961,338.60	\$ 1,288,123.20	1,170,000.00
ENERGY TRANSFER OPERATING LP	4.750% 01/15/2026 DD 06/23/15	\$ 918,069.60	\$ 1,040,970.80	920,000.00
ENERGY TRANSFER OPERATING LP	6.125% 12/15/2045 DD 06/23/15	\$ 107,508.00	\$ 118,130.00	100,000.00
ENERGY TRANSFER OPERATING LP	6.000% 06/15/2048 DD 06/08/18	\$ 98,517.00	\$ 117,833.00	100,000.00
ENERGY TRANSFER OPERATING LP	2.900% 05/15/2025 DD 01/22/20	\$ 1,397,911.20	\$ 1,756,213.60	1,660,000.00
ENERGY TRANSFER OPERATING LP	3.750% 05/15/2030 DD 01/22/20	\$ 75,996.00	\$ 80,898.75	75,000.00
ENERGY TRANSFER OPERATING LP	5.000% 05/15/2050 DD 01/22/20	\$ 472,504.60	\$ 536,030.55	495,000.00
ENERGY TRANSFER OPERATING LP	6.250% 04/15/2049 DD 01/15/19	\$ 1,132,062.35	\$ 1,868,770.20	1,545,000.00
ENERGY TRANSFER OPERATING LP	4.500% 04/15/2024 DD 01/15/19	\$ 797,168.00	\$ 874,944.00	800,000.00
ENERJISA ENERJI AS		\$ 1,153,712.03	\$ 1,710,295.83	1,016,129.00
ENERPAC TOOL GROUP CORP		\$ 566,490.05	\$ 511,076.44	22,604.00
ENERSYS		\$ 1,655,254.49	\$ 2,008,473.86	24,181.00
ENN CLEAN ENERGY INTERNAT REGS	7.500% 02/27/2021	\$ 414,250.00	\$ 401,000.00	400,000.00
ENNIS INC		\$ 264,737.51	\$ 281,548.05	15,773.00
ENOCHIAN BIOSCIENCES INC		\$ 35,473.34	\$ 22,125.00	7,500.00
ENOVA INTERNATIONAL INC		\$ 385,099.88	\$ 531,093.57	21,441.00
ENPHASE ENERGY INC		\$ 968,971.14	\$ 3,576,254.07	20,381.00
ENPRO INDUSTRIES INC		\$ 867,753.58	\$ 966,429.44	12,797.00
ENSIGN GROUP INC/THE		\$ 95,135.77	\$ 274,470.88	3,764.00
ENSTAR GROUP LTD		\$ 1,412,614.70	\$ 1,520,283.80	7,420.00
ENTEGRIS INC		\$ 1,034,771.23	\$ 2,526,372.90	26,289.00
ENTERCOM COMMUNICATIONS CORP		\$ 677,026.98	\$ 178,217.91	72,153.00
ENERGY ARKANSAS LLC	3.500% 04/01/2026 DD 01/08/16	\$ 103,122.00	\$ 112,938.00	100,000.00
ENERGY CORP	3.750% 06/15/2050 DD 05/19/20	\$ 462,920.00	\$ 463,304.00	400,000.00
ENERGY CORP		\$ 3,172,488.26	\$ 4,082,956.80	40,895.00
ENERGY LOUISIANA LLC	3.120% 09/01/2027 DD 05/23/17	\$ 2,423,892.00	\$ 2,607,064.20	2,340,000.00
ENERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	\$ 101,458.00	\$ 103,229.00	100,000.00
ENERGY LOUISIANA LLC	1.600% 12/15/2030 DD 11/13/20	\$ 505,910.00	\$ 505,090.00	500,000.00
ENERGY MISSISSIPPI LLC	3.850% 06/01/2049 DD 06/05/19	\$ 607,185.00	\$ 607,930.00	500,000.00
ENERGY MISSISSIPPI LLC	3.750% 07/01/2024 DD 03/21/14	\$ 961,732.50	\$ 1,037,780.00	950,000.00
ENTERPRISE BANCORP INC/MA		\$ 185,277.36	\$ 143,207.75	5,605.00
ENTERPRISE FINANCIAL SERVICES		\$ 596,575.30	\$ 521,768.55	14,929.00
ENTERPRISE PRODUCTS OPERATING	4.850% 08/15/2042 DD 02/15/12	\$ 1,754,650.80	\$ 2,511,971.00	2,020,000.00
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	\$ 888,954.40	\$ 1,314,983.00	1,060,000.00
ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	\$ 1,084,713.50	\$ 1,254,019.20	1,120,000.00
ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	\$ 112,410.00	\$ 159,001.25	125,000.00
ENTERPRISE PRODUCTS OPERATING	3.700% 02/15/2026 DD 05/07/15	\$ 77,604.00	\$ 84,953.25	75,000.00
ENTERPRISE PRODUCTS OPERATING	VAR RT 08/16/2077 DD 08/16/17	\$ 222,230.00	\$ 241,437.50	250,000.00
ENTERPRISE PRODUCTS OPERATING	4.250% 02/15/2048 DD 02/15/18	\$ 71,883.00	\$ 87,936.00	75,000.00
ENTERPRISE PRODUCTS OPERATING	3.125% 07/31/2029 DD 07/08/19	\$ 546,670.00	\$ 554,250.00	500,000.00
ENTERPRISE PRODUCTS OPERATING	2.800% 01/31/2030 DD 01/15/20	\$ 1,990,220.00	\$ 2,167,640.00	2,000,000.00
ENTERPRISE PRODUCTS OPERATING	3.950% 01/31/2060 DD 01/15/20	\$ 96,606.45	\$ 105,161.20	95,000.00
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	\$ 2,109,765.00	\$ 2,545,347.00	2,100,000.00
ENTRAVISION COMMUNICATIONS COR		\$ 186,771.06	\$ 97,938.50	35,614.00
ENTRUST KEYSTONE FUND		\$ 2,658,762.09	\$ 3,643,929.15	2,658,762.08
ENVELA CORP		\$ 2,865.76	\$ 3,010.80	579.00
ENVESTNET INC		\$ 191,612.85	\$ 318,626.88	3,872.00
ENVISION HEALTHCARE 9/18		\$ 898,390.45	\$ 748,550.65	900,642.08
ENVISTA HOLDINGS CORP		\$ 769,114.54	\$ 1,028,596.35	30,495.00
ENZO BIOCHEM INC		\$ 106,178.58	\$ 73,951.92	29,346.00
EOG RESOURCES INC	4.150% 01/15/2026 DD 01/14/16	\$ 82,055.20	\$ 92,828.00	80,000.00
EOG RESOURCES INC	4.375% 04/15/2030 DD 04/14/20	\$ 1,499,400.00	\$ 1,823,040.00	1,500,000.00
EOG RESOURCES INC		\$ 8,005,827.70	\$ 5,778,436.90	115,870.00
EPAM SYSTEMS INC		\$ 1,550,345.11	\$ 3,870,538.35	10,801.00
EPIZYME INC		\$ 334,078.86	\$ 268,122.54	24,689.00
EPLUS INC		\$ 139,633.49	\$ 189,444.30	2,154.00
EPR PROPERTIES	4.500% 06/01/2027 DD 05/23/17	\$ 767,732.00	\$ 700,959.00	700,000.00
EPR PROPERTIES		\$ 1,341,998.82	\$ 593,612.50	18,265.00
EQT MIDSTREAM PARTNERS LP 144A	6.500% 07/01/2027 DD 06/18/20	\$ 1,452,754.49	\$ 1,587,716.40	1,410,000.00
EQT CORP		\$ 1,701,145.60	\$ 661,364.85	52,035.00
EQUIFAX INC	2.600% 12/15/2025 DD 04/27/20	\$ 504,740.00	\$ 539,695.00	500,000.00
EQUIFAX INC	3.100% 05/15/2030 DD 04/27/20	\$ 501,895.00	\$ 556,175.00	500,000.00
EQUIFAX INC		\$ 1,906,825.29	\$ 4,537,139.52	23,528.00
EQUINITY GROUP PLC		\$ 2,183,385.56	\$ 2,017,318.61	1,336,758.00
EQUINIX INC	2.150% 07/15/2030 DD 06/22/20	\$ 495,300.00	\$ 508,575.00	500,000.00
EQUINIX INC	1.000% 09/15/2025 DD 10/07/20	\$ 997,550.00	\$ 1,002,770.00	1,000,000.00
EQUINIX INC		\$ 17,758,997.84	\$ 32,189,520.96	45,072.00
EQUINOR ASA	3.625% 09/10/2028 DD 09/10/18	\$ 1,806,663.00	\$ 2,169,499.20	1,870,000.00
EQUINOR ASA	2.875% 04/06/2025 DD 04/06/20	\$ 1,569,465.00	\$ 1,638,315.00	1,500,000.00
EQUINOR ASA	1.750% 01/22/2026 DD 05/22/20	\$ 508,375.00	\$ 525,240.00	500,000.00
EQUINOR ASA	2.375% 05/22/2030 DD 05/22/20	\$ 511,875.00	\$ 535,175.00	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>
EQUINOR ASA	5.100% 08/17/2040 DD 08/17/10	\$ 113,220.00	\$ 139,916.00	100,000.00
EQUINOR ASA	2.450% 01/17/2023 DD 11/21/12	\$ 9,707.60	\$ 10,434.40	10,000.00
EQUINOR ASA	2.650% 01/15/2024 DD 05/15/13	\$ 19,377.80	\$ 21,241.00	20,000.00
EQUINOR ASA	3.950% 05/15/2043 DD 05/15/13	\$ 47,390.00	\$ 61,016.00	50,000.00
EQUINOR ASA	3.700% 03/01/2024 DD 11/08/13	\$ 41,055.20	\$ 43,953.20	40,000.00
EQUINOR ASA	4.800% 11/08/2043 DD 11/08/13	\$ 123,085.70	\$ 148,879.50	110,000.00
EQUINOR ASA	7.250% 09/23/2027 DD 05/26/00	\$ 70,705.50	\$ 67,769.50	50,000.00
EQUINOR ASA	3.700% 04/06/2050 DD 04/06/20	\$ 1,290,445.00	\$ 1,566,682.00	1,300,000.00
EQUITABLE HOLDINGS INC	4.350% 04/20/2028 DD 10/20/18	\$ 1,745,756.60	\$ 2,080,812.80	1,760,000.00
EQUITABLE HOLDINGS INC		\$ 1,673,661.22	\$ 1,977,416.07	77,273.00
EQUITRANS MIDSTREAM CORP		\$ 1,831,957.45	\$ 724,596.96	90,124.00
EQUITY BANCSHARES INC		\$ 273,290.59	\$ 193,705.48	8,972.00
EQUITY COMMONWEALTH		\$ 553,317.65	\$ 570,615.76	20,917.00
EQUITY LIFESTYLE PROPERTIES IN		\$ 2,570,911.40	\$ 3,961,267.20	62,520.00
EQUITY RESIDENTIAL		\$ 15,014,149.44	\$ 13,464,384.96	227,132.00
ERIE INDEMNITY CO		\$ 509,291.07	\$ 1,269,997.60	5,171.00
EROS STX GLOBAL CORP		\$ 404,054.13	\$ 180,449.36	99,148.00
ERP OPERATING LP	3.500% 03/01/2028 DD 02/07/18	\$ 552,880.60	\$ 601,905.10	530,000.00
ERP OPERATING LP	2.500% 02/15/2030 DD 08/27/19	\$ 100,460.00	\$ 108,014.00	100,000.00
ESCALADE INC		\$ 88,128.72	\$ 136,567.67	6,451.00
ESCO TECHNOLOGIES INC		\$ 181,007.01	\$ 305,634.42	2,961.00
ESH HOSPITALITY INC 144A	5.250% 05/01/2025 DD 05/15/15	\$ 770,000.00	\$ 789,250.00	770,000.00
ESKOM HOLDINGS SOC LTD 144A	6.750% 08/06/2023 DD 08/06/13	\$ 722,442.50	\$ 818,070.00	804,000.00
ESKOM HOLDINGS SOC LTD 144A	7.125% 02/11/2025 DD 02/11/15	\$ 1,983,355.85	\$ 2,044,042.00	2,002,000.00
ESKOM HOLDINGS SOC LTD 144A	8.450% 08/10/2028 DD 08/10/18	\$ 215,945.00	\$ 224,604.00	204,000.00
ESPERION THERAPEUTICS INC		\$ 60,467.46	\$ 49,530.00	1,905.00
ESQUIRE FINANCIAL HOLDINGS INC		\$ 75,143.89	\$ 59,776.85	3,115.00
ESSA BANCORP INC		\$ 82,539.70	\$ 85,515.00	5,701.00
ESSENT GROUP LTD		\$ 2,429,839.63	\$ 2,942,611.20	68,116.00
ESSENTIAL PROPERTIES REALTY TR		\$ 1,175,497.15	\$ 1,388,748.40	65,507.00
ESSENTIAL UTILITIES INC	2.704% 04/15/2030 DD 04/15/20	\$ 818,022.00	\$ 867,272.00	800,000.00
ESSENTIAL UTILITIES INC	3.351% 04/15/2050 DD 04/15/20	\$ 834,272.00	\$ 891,576.00	800,000.00
ESSENTIAL UTILITIES INC		\$ 1,176,953.40	\$ 2,070,119.75	43,775.00
ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	\$ 644,158.75	\$ 692,518.75	625,000.00
ESSEX PORTFOLIO LP	2.650% 03/15/2032 DD 02/11/20	\$ 1,787,196.80	\$ 2,006,491.30	1,870,000.00
ESSEX PROPERTY TRUST INC		\$ 7,682,786.57	\$ 8,362,407.24	35,222.00
ESTEE LAUDER COS INC/THE	3.125% 12/01/2049 DD 11/21/19	\$ 597,083.00	\$ 812,672.00	700,000.00
ESTEE LAUDER COS INC/THE	2.000% 12/01/2024 DD 11/21/19	\$ 29,826.30	\$ 31,693.20	30,000.00
ESTEE LAUDER COS INC/THE	2.600% 04/15/2030 DD 04/13/20	\$ 519,230.00	\$ 549,165.00	500,000.00
ESTEE LAUDER COS INC/THE		\$ 3,404,084.44	\$ 11,604,553.05	43,595.00
ETHAN ALLEN INTERIORS INC		\$ 428,116.59	\$ 290,579.38	14,378.00
ETHIOPIA INTERNATIONAL BO 144A	6.625% 12/11/2024 DD 12/11/14	\$ 234,346.66	\$ 251,784.48	248,000.00
ETON PHARMACEUTICALS INC		\$ 6,495.79	\$ 8,715.36	1,072.00
ETSY INC		\$ 1,507,753.18	\$ 4,239,595.30	23,830.00
EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	\$ 554,770.70	\$ -	4,300,000.00
EURONAV NV		\$ -	\$ 264.00	33.00
EURONET WORLDWIDE INC		\$ 836,475.70	\$ 1,533,978.20	10,585.00
EUROPEAN BANK FOR RECONSTRUCTI	1.875% 02/23/2022 DD 02/23/15	\$ 1,091,310.00	\$ 1,090,372.80	1,070,000.00
EUROPEAN BANK FOR RECONSTRUCTI	2.750% 03/07/2023 DD 03/07/18	\$ 531,702.50	\$ 527,600.00	500,000.00
EUROPEAN BANK FOR RECONSTRUCTI	0.250% 07/10/2023 DD 07/10/20	\$ 499,705.00	\$ 500,145.00	500,000.00
EUROPEAN INVESTMENT BANK	4.875% 02/15/2036 DD 03/02/06	\$ 378,288.00	\$ 442,392.00	300,000.00
EUROPEAN INVESTMENT BANK	2.500% 10/15/2024 DD 10/15/14	\$ 125,053.75	\$ 135,350.00	125,000.00
EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	\$ 1,257,880.00	\$ 1,274,016.00	1,200,000.00
EUROPEAN INVESTMENT BANK	2.250% 08/15/2022 DD 07/21/15	\$ 2,515,959.80	\$ 2,521,520.40	2,440,000.00
EUROPEAN INVESTMENT BANK	2.250% 03/15/2022 DD 01/12/17	\$ 5,576,953.70	\$ 5,575,238.40	5,440,000.00
EUROPEAN INVESTMENT BANK	2.375% 05/24/2027 DD 05/24/17	\$ 69,512.80	\$ 77,296.80	70,000.00
EUROPEAN INVESTMENT BANK	2.500% 03/15/2023 DD 01/17/18	\$ 2,988,181.65	\$ 2,989,184.60	2,845,000.00
EUROPEAN INVESTMENT BANK	2.250% 06/24/2024 DD 05/16/19	\$ 145,540.85	\$ 154,823.75	145,000.00
EUROPEAN INVESTMENT BANK	1.625% 03/14/2025 DD 01/14/20	\$ 195,822.90	\$ 205,210.20	195,000.00
EUROPEAN INVESTMENT BANK	0.625% 07/25/2025 DD 04/23/20	\$ 2,508,225.00	\$ 2,523,925.00	2,500,000.00
EUROPEAN INVESTMENT BANK	0.250% 09/15/2023 DD 06/09/20	\$ 499,025.00	\$ 500,650.00	500,000.00
EUROPEAN INVESTMENT BANK	0.375% 12/15/2025 DD 09/16/20	\$ 803,265.23	\$ 801,884.65	805,000.00
EUROPEAN INVESTMENT BANK	0.750% 09/23/2030 DD 09/23/20	\$ 982,290.00	\$ 975,280.00	1,000,000.00
EVANS BANCORP INC		\$ 126,225.77	\$ 88,761.42	3,223.00
EVELO BIOSCIENCES INC		\$ 14,147.13	\$ 17,748.12	1,468.00
EVENTBRITE INC		\$ 56,542.74	\$ 84,545.10	4,671.00
EVERBRIDGE INC		\$ 923,165.61	\$ 976,557.57	6,551.00
EVERCORE INC		\$ 892,924.25	\$ 908,586.68	8,287.00
EVEREST RE GROUP LTD		\$ 1,134,499.66	\$ 1,964,483.28	8,392.00
EVEREST REINSURANCE HOLDINGS I	3.500% 10/15/2050 DD 10/07/20	\$ 469,206.00	\$ 510,457.50	450,000.00
EVERGY INC		\$ 1,864,489.96	\$ 2,495,618.58	44,958.00
EVERGY KANSAS CENTRAL INC	4.250% 12/01/2045 DD 11/13/15	\$ 626,150.00	\$ 654,100.00	500,000.00
EVERGY METRO INC	4.125% 04/01/2049 DD 03/27/19	\$ 499,900.00	\$ 513,024.00	400,000.00
EVERI HOLDINGS INC		\$ 5,528,478.55	\$ 8,009,012.83	579,943.00
EVERQUOTE INC		\$ 6,981,529.94	\$ 6,787,055.25	181,715.00
EVERSOURCE ENERGY	3.800% 12/01/2023 DD 12/13/18	\$ 1,100,590.00	\$ 1,094,770.00	1,000,000.00
EVERSOURCE ENERGY		\$ 3,387,222.90	\$ 5,952,580.08	68,808.00
EVERTEC INC		\$ 86,057.92	\$ 174,305.56	4,433.00
EVI INDUSTRIES INC		\$ 12,304.18	\$ 10,741.28	359.00
EVO PAYMENTS INC		\$ 72,306.44	\$ 81,002.99	2,999.00
EVOFEM BIOSCIENCES INC		\$ 32,432.76	\$ 18,207.55	7,555.00
EVOLANT HEALTH INC		\$ 752,845.21	\$ 643,989.22	40,174.00
EVOLUS INC		\$ 55,627.64	\$ 26,943.84	8,019.00
EVOLUTION PETROLEUM CORP		\$ 68,016.98	\$ 47,312.85	16,601.00
EVOQUA WATER TECHNOLOGIES CORP		\$ 137,090.54	\$ 181,359.56	6,722.00
EW SCRIPPS CO/THE		\$ 556,751.54	\$ 531,572.14	34,766.00
EXACT SCIENCES CORP		\$ 2,077,361.39	\$ 3,884,606.80	29,320.00
EXAGEN INC		\$ 5,950.18	\$ 4,725.60	358.00
EXELIXIS INC		\$ 1,526,976.14	\$ 1,281,068.10	63,830.00
EXELON CORP	3.950% 06/15/2025 DD 12/15/15	\$ 1,143,390.80	\$ 1,323,492.30	1,170,000.00
EXELON CORP	3.400% 04/15/2026 DD 04/07/16	\$ 614,470.10	\$ 732,127.50	650,000.00
EXELON CORP	4.050% 04/15/2030 DD 04/01/20	\$ 306,504.00	\$ 354,984.00	300,000.00
EXELON CORP	4.700% 04/15/2050 DD 04/01/20	\$ 399,544.00	\$ 531,892.00	400,000.00
EXELON CORP		\$ 7,368,087.98	\$ 8,065,075.50	191,025.00

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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>
FIDELITY NATIONAL INFORMATION	3.000% 08/15/2026 DD 08/16/16	\$ 117,702.00	\$ 133,525.20	120,000.00
FIDELITY NATIONAL INFORMATION		\$ 7,956,487.30	\$ 17,243,691.08	121,898.00
FIESTA RESTAURANT GROUP INC		\$ 176,814.68	\$ 172,611.60	11,194.00
FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	\$ 196,436.00	\$ 221,140.00	200,000.00
FIFTH THIRD BANCORP	3.950% 03/14/2028 DD 03/14/18	\$ 803,616.10	\$ 975,806.10	830,000.00
FIFTH THIRD BANCORP	3.650% 01/25/2024 DD 01/25/19	\$ 924,664.80	\$ 1,025,192.20	940,000.00
FIFTH THIRD BANCORP		\$ 2,603,088.06	\$ 3,974,932.32	144,176.00
FIFTH THIRD BANK NA	3.850% 03/15/2026 DD 03/15/16	\$ 650,532.60	\$ 657,180.60	580,000.00
FILTRATION GROUP 3/18 (USD) TL		\$ 932,694.81	\$ 927,430.88	938,410.28
FINANCE DEPARTMENT GOVERN 144A	4.000% 07/28/2050 DD 07/28/20	\$ 2,013,209.00	\$ 1,946,023.00	1,915,000.00
FINANCIAL INSTITUTIONS INC		\$ 297,701.40	\$ 221,670.00	9,852.00
FIREEYE INC		\$ 1,072,535.12	\$ 990,034.98	42,933.00
FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	\$ 100,801.00	\$ 110,837.00	100,000.00
FIRST AMERICAN FINANCIAL CORP		\$ 934,885.24	\$ 1,218,364.74	23,598.00
FIRST BANCORP INC/THE		\$ 173,301.62	\$ 160,197.80	6,307.00
FIRST BANCORP/PUERTO RICO		\$ 861,063.30	\$ 1,226,933.06	133,073.00
FIRST BANCORP/SOUTHERN PINES N		\$ 466,448.87	\$ 492,972.24	17,528.00
FIRST BANCSHARES INC/THE		\$ 361,144.28	\$ 396,313.92	12,834.00
FIRST BANK/HAMILTON NJ		\$ 137,670.21	\$ 94,053.26	10,027.00
FIRST BUSEY CORP		\$ 833,629.99	\$ 673,803.85	31,267.00
FIRST BUSINESS FINANCIAL SERVI		\$ 117,062.68	\$ 98,143.71	5,331.00
FIRST CAPITAL INC		\$ 102,804.35	\$ 123,602.96	2,041.00
FIRST CHOICE BANCORP		\$ 168,139.99	\$ 118,349.00	6,380.00
FIRST CITIZENS BANCSHARES INC/		\$ 443,718.30	\$ 614,468.90	1,070.00
FIRST COMMONWEALTH FINANCIAL C		\$ 711,899.02	\$ 646,510.24	59,096.00
FIRST COMMUNITY BANCSHARES INC		\$ 287,333.49	\$ 231,316.02	10,719.00
FIRST COMMUNITY CORP/SC		\$ 64,086.09	\$ 71,307.03	4,197.00
FIRST FINANCIAL BANCORP		\$ 1,460,546.14	\$ 1,050,835.85	59,945.00
FIRST FINANCIAL BANCSHARES INC		\$ 228,410.65	\$ 340,551.45	9,414.00
FIRST FINANCIAL CORP/IN		\$ 375,306.81	\$ 324,630.60	8,356.00
FIRST FOUNDATION INC		\$ 297,835.13	\$ 390,300.00	19,515.00
FIRST GUARANTY BANCSHARES INC		\$ 51,636.47	\$ 41,635.11	2,343.00
FIRST HAWAIIAN INC		\$ 601,996.01	\$ 497,490.84	21,098.00
FIRST HORIZON CORP		\$ 1,250,904.35	\$ 1,310,069.20	102,670.00
FIRST INDUSTRIAL REALTY TRUST		\$ 5,931,008.56	\$ 6,014,520.93	142,761.00
FIRST INTERNET BANCORP		\$ 172,563.55	\$ 167,439.24	5,826.00
FIRST INTERSTATE BANCSYSTEM IN		\$ 939,701.78	\$ 1,022,552.37	25,081.00
FIRST MERCHANTS CORP		\$ 1,199,512.40	\$ 1,248,147.24	33,364.00
FIRST MID BANCSHARES INC		\$ 300,849.68	\$ 302,536.08	8,988.00
FIRST MIDWEST BANCORP INC/IL		\$ 1,598,796.13	\$ 1,122,041.60	70,480.00
FIRST NORTHWEST BANCORP		\$ 80,649.87	\$ 85,066.80	5,453.00
FIRST OF LONG ISLAND CORP/THE		\$ 360,542.50	\$ 251,220.90	14,074.00
FIRST PHILIPPINE HOLDINGS CORP		\$ 354,964.24	\$ 411,475.85	256,630.00
FIRST QUANTUM MINERALS LT 144A	7.500% 04/01/2025 DD 03/22/17	\$ 204,776.25	\$ 211,373.75	203,000.00
FIRST QUANTUM MINERALS LT 144A	6.875% 03/01/2026 DD 02/27/18	\$ 202,492.50	\$ 211,627.50	203,000.00
FIRST REPUBLIC BANK/CA		\$ 2,168,670.19	\$ 4,864,117.65	33,105.00
FIRST SAVINGS FINANCIAL GROUP		\$ 47,479.77	\$ 70,915.00	1,091.00
FIRST SOLAR INC		\$ 796,613.66	\$ 1,701,424.00	17,200.00
FIRST UNITED CORP		\$ 57,584.76	\$ 61,178.50	3,947.00
FIRST WESTERN FINANCIAL INC		\$ 52,075.47	\$ 71,821.90	3,670.00
FIRSTCASH INC		\$ 162,162.36	\$ 207,808.68	2,967.00
FIRSTENERGY CORP		\$ 4,113,709.75	\$ 3,204,897.61	104,701.00
FIS GROUP NON US SMALL CAP CIT	CLASS A	\$ 198,428,766.89	\$ 234,262,000.00	20,000,000.00
FISERV INC	2.750% 07/01/2024 DD 06/24/19	\$ 768,965.40	\$ 901,983.60	840,000.00
FISERV INC	3.500% 07/01/2029 DD 06/24/19	\$ 1,499,642.60	\$ 1,872,650.40	1,640,000.00
FISERV INC	4.400% 07/01/2049 DD 06/24/19	\$ 103,485.00	\$ 133,948.00	100,000.00
FISERV INC		\$ 5,230,797.15	\$ 13,098,682.12	115,042.00
FITBIT INC		\$ 328,184.18	\$ 416,214.40	61,208.00
FIVE BELOW INC		\$ 3,666,248.48	\$ 12,174,933.42	69,579.00
FIVE PRIME THERAPEUTICS INC		\$ 775,549.83	\$ 348,756.03	20,503.00
FIVE STAR SENIOR LIVING INC		\$ 44,457.48	\$ 76,127.70	11,033.00
FIVE9 INC		\$ 1,325,707.58	\$ 2,146,340.80	12,307.00
FLAGSTAR BANCORP INC		\$ 951,050.77	\$ 1,215,055.60	29,810.00
FLEETCOR TECHNOLOGIES INC		\$ 1,884,624.43	\$ 4,373,737.73	16,031.00
FLEX ACQUISITION CO INC 144A	6.875% 01/15/2025 DD 01/17/17	\$ 909,900.67	\$ 921,620.00	908,000.00
FLEXION THERAPEUTICS INC		\$ 53,135.49	\$ 37,297.28	3,232.00
FLIR SYSTEMS INC		\$ 746,976.53	\$ 1,021,808.79	23,313.00
FLOOR & DECOR HOLDINGS INC		\$ 851,703.47	\$ 1,643,445.00	17,700.00
FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	\$ 1,418,606.40	\$ 1,545,072.10	1,030,000.00
FLORIDA POWER & LIGHT CO	3.250% 06/01/2024 DD 05/15/14	\$ 659,136.25	\$ 672,893.75	625,000.00
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	\$ 41,523.60	\$ 49,585.60	40,000.00
FLORIDA POWER & LIGHT CO	3.950% 03/01/2048 DD 02/28/18	\$ 593,845.00	\$ 652,075.00	500,000.00
FLORIDA POWER & LIGHT CO	2.850% 04/01/2025 DD 03/27/20	\$ 789,757.50	\$ 816,187.50	750,000.00
FLORIDA ST BRD OF ADMIN FIN CO	1.705% 07/01/2027 DD 09/16/20	\$ 1,400,000.00	\$ 1,453,186.00	1,400,000.00
FLOWERS FOODS INC		\$ 584,592.70	\$ 937,198.82	41,414.00
FLOWSERVE CORP		\$ 1,049,118.28	\$ 1,014,517.35	27,531.00
FLUENT INC		\$ 54,018.66	\$ 130,541.04	24,584.00
FLUIDGM CORP		\$ 178,329.82	\$ 244,764.00	40,794.00
FLUOR CORP	4.250% 09/15/2028 DD 08/29/18	\$ 798,296.00	\$ 798,024.00	800,000.00
FLUOR CORP		\$ 981,610.58	\$ 1,391,402.22	87,126.00
FLUSHING FINANCIAL CORP		\$ 450,357.14	\$ 292,531.20	17,580.00
FMC CORP	3.450% 10/01/2029 DD 09/20/19	\$ 511,290.00	\$ 569,215.00	500,000.00
FMC CORP		\$ 1,245,279.36	\$ 3,011,855.58	26,206.00
FNB CORP/PA		\$ 914,605.45	\$ 646,484.50	68,051.00
FNCB BANCORP INC		\$ 88,511.74	\$ 73,734.40	11,521.00
FNMA POOL #0050492	9.000% 10/01/2021 DD 10/01/91	\$ 1.21	\$ 1.12	1.11
FNMA POOL #0050525	8.500% 01/01/2022 DD 01/01/92	\$ 11.80	\$ 11.93	11.62
FNMA POOL #0050715	8.000% 04/01/2023 DD 04/01/93	\$ 54.89	\$ 54.71	52.43
FNMA POOL #0050966	7.000% 01/01/2024 DD 01/01/94	\$ 138.18	\$ 156.60	146.52
FNMA POOL #0124087	8.000% 01/01/2022 DD 01/01/92	\$ 26.34	\$ 26.69	26.47
FNMA POOL #0124790	9.000% 02/01/2023 DD 04/01/93	\$ 13.04	\$ 12.33	12.22
FNMA POOL #0155011	7.500% 03/01/2022 DD 03/01/92	\$ 23.49	\$ 24.82	24.59
FNMA POOL #0156831	8.000% 04/01/2022 DD 04/01/92	\$ 7.00	\$ 6.96	6.94
FNMA POOL #0171930	7.000% 08/01/2022 DD 08/01/92	\$ 133.21	\$ 136.29	135.06

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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 #0MA4075	2.500% 06/01/2035 DD 06/01/20	\$ 1,983,756.78	\$ 1,972,655.06	1,888,449.11
FNMA POOL #0MA4093	2.000% 07/01/2040 DD 07/01/20	\$ 1,253,272.84	\$ 1,256,297.54	1,206,783.22
FNMA POOL #0MA4096	2.500% 07/01/2050 DD 07/01/20	\$ 3,027,702.85	\$ 3,036,827.12	2,878,318.14
FNMA POOL #0MA4097	3.000% 07/01/2050 DD 07/01/20	\$ 1,552,941.73	\$ 1,549,644.19	1,477,892.51
FNMA POOL #0MA4099	2.500% 07/01/2035 DD 07/01/20	\$ 1,010,032.46	\$ 1,011,464.65	967,695.77
FNMA POOL #0MA4128	2.000% 09/01/2040 DD 08/01/20	\$ 1,009,184.28	\$ 1,015,217.42	976,236.31
FNMA POOL #0MA4176	2.000% 11/01/2040 DD 10/01/20	\$ 1,743,431.17	\$ 1,751,818.19	1,686,256.54
FNMA GTD REMIC P/T 02-W1 3B4	VAR RT 02/25/2042 DD 03/01/02	\$ 8,793.08	\$ 1,195.54	15,127.11
FNMA GTD REMIC P/T 02-W6 3B3	VAR RT 06/25/2042 DD 07/01/02	\$ 20,848.73	\$ 30,468.52	31,190.27
FNMA GTD REMIC P/T 03-W10 2B5	VAR RT 06/25/2043 DD 06/01/03	\$ 74.88	\$ 2.61	122.84
FNMA GTD REMIC P/T 10-79 AY	4.000% 07/25/2025 DD 06/01/10	\$ 333,469.56	\$ 329,968.32	319,455.05
FNMA GTD REMIC P/T 14-33 AH	3.000% 06/25/2029 DD 05/01/14	\$ 613,733.33	\$ 620,617.04	595,476.04
FNMA GTD REMIC P/T 14-91 PB	3.000% 02/25/2038 DD 12/01/14	\$ 45,055.99	\$ 44,197.19	44,199.84
FNMA GTD REMIC P/T 14-M11 1A	VAR RT 08/25/2024 DD 09/01/14	\$ 647,575.39	\$ 667,811.28	621,734.53
FNMA GTD REMIC P/T 15-M1 A2	2.532% 09/25/2024 DD 01/01/15	\$ 318,673.19	\$ 348,241.54	328,687.90
FNMA GTD REMIC P/T 15-M8 AB2	VAR RT 01/25/2025 DD 05/01/15	\$ 102,152.10	\$ 107,027.36	100,149.12
FNMA GTD REMIC P/T 16-M6 A2	2.488% 05/25/2029 DD 06/01/16	\$ 476,093.75	\$ 543,275.00	500,000.00
FNMA GTD REMIC P/T 17-M2 A2	VAR RT 02/25/2027 DD 02/01/17	\$ 731,718.75	\$ 833,152.50	750,000.00
FNMA GTD REMIC P/T 18-M1 A2	VAR RT 12/25/2027 DD 01/01/18	\$ 482,382.81	\$ 559,535.00	500,000.00
FNMA GTD REMIC P/T 18-M10 A2	VAR RT 07/25/2028 DD 07/01/18	\$ 887,062.50	\$ 1,044,747.00	900,000.00
FNMA GTD REMIC P/T 18-M12 A2	VAR RT 08/25/2030 DD 09/01/18	\$ 7,065,143.75	\$ 6,994,828.40	5,845,000.00
FNMA GTD REMIC P/T 19-M5 A2	3.273% 02/25/2029 DD 04/01/19	\$ 213,984.38	\$ 231,368.00	200,000.00
FNMA GTD REMIC P/T 20-M1 A1	2.151% 10/25/2029 DD 01/01/20	\$ 3,682,339.39	\$ 3,728,233.29	3,492,882.85
FNMA GTD REMIC P/T 20-M8 A2	1.821% 02/25/2030 DD 03/01/20	\$ 1,056,718.75	\$ 1,053,320.00	1,000,000.00
FOB ICE CCP COLLATERAL	VAR RT 01/01/2049 DD 07/01/08	\$ 623,000.00	\$ 623,000.00	623,000.00
FOCUS FINANCIAL PARTNERS INC		\$ 87,419.16	\$ 100,659.00	2,314.00
FOGHORN THERAPEUTICS INC		\$ 25,724.72	\$ 20,148.38	994.00
FOMENTO ECONOMICO MEXICANO SAB	3.500% 01/16/2050 DD 01/16/20	\$ 1,770,787.50	\$ 1,947,400.00	1,750,000.00
FOUAR CORP		\$ 88,477.06	\$ 71,453.76	4,116.00
FOOT LOCKER INC		\$ 785,957.23	\$ 725,331.84	17,936.00
FORD CREDIT AUTO OWNER TR B A3	0.560% 10/15/2024 DD 06/19/20	\$ 462,120.31	\$ 462,042.40	460,000.00
FORD CREDIT FLOORPLAN MAS 3 A1	2.230% 09/15/2024 DD 09/20/19	\$ 140,989.84	\$ 144,379.20	140,000.00
FORD MOTOR CO	4.750% 01/15/2043 DD 01/08/13	\$ 584,623.00	\$ 663,000.00	650,000.00
FORD MOTOR CO	8.500% 04/21/2023 DD 04/22/20	\$ 1,427,218.11	\$ 1,548,701.76	1,376,000.00
FORD MOTOR CO		\$ 8,418,574.41	\$ 6,711,033.15	763,485.00
FORD MOTOR CREDIT CO LLC	4.389% 01/08/2026 DD 01/08/16	\$ 1,049,000.00	\$ 1,049,680.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 04/05/2021 DD 03/05/18	\$ 2,580,000.00	\$ 2,568,957.60	2,580,000.00
FORD MOTOR CREDIT CO LLC	5.750% 02/01/2021 DD 02/07/11	\$ 3,214,624.00	\$ 2,807,000.00	2,800,000.00
FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	\$ 1,034,350.00	\$ 1,026,250.00	1,000,000.00
FORD MOTOR CREDIT CO LLC	VAR RT 02/15/2023 DD 05/03/18	\$ 300,000.00	\$ 289,509.00	300,000.00
FORD MOTOR CREDIT CO LLC	5.125% 06/16/2025 DD 06/19/20	\$ 2,934,109.00	\$ 3,177,090.60	2,922,000.00
FORD MOTOR CREDIT CO LLC	4.125% 08/17/2027 DD 08/17/20	\$ 588,000.00	\$ 615,930.00	588,000.00
FORD MOTOR CREDIT CO LLC	3.375% 11/13/2025 DD 11/13/20	\$ 1,184,000.00	\$ 1,216,394.24	1,184,000.00
FORD MOTOR CREDIT CO LLC	5.584% 03/18/2024 DD 03/18/19	\$ 319,414.99	\$ 361,347.75	335,000.00
FORD MOTOR CREDIT CO LLC	5.113% 05/03/2029 DD 05/03/19	\$ 3,424,308.00	\$ 3,796,603.30	3,409,000.00
FORESTAR GROUP INC		\$ 152,764.62	\$ 207,995.26	10,307.00
FORMA THERAPEUTICS HOLDINGS IN		\$ 139,672.78	\$ 110,528.30	3,167.00
FORMFACTOR INC		\$ 2,659,301.95	\$ 4,015,443.78	93,339.00
FORMOSAN RUBBER GROUP INC		\$ 317,533.94	\$ 330,984.41	375,000.00
FORRESTER RESEARCH INC		\$ 32,642.65	\$ 33,939.00	810.00
FORTERRA INC		\$ 33,115.41	\$ 34,647.93	2,015.00
FORTINET INC		\$ 948,414.91	\$ 3,817,072.47	25,699.00
FORTIS INC/CANADA	3.055% 10/04/2026 DD 04/04/17	\$ 36,959.18	\$ 41,825.84	38,000.00
FORTITUDE GOLD CORP		\$ 12,353.35	\$ 12,353.35	11,611.43
FORTIVE CORP	3.150% 06/15/2026 DD 06/15/17	\$ 105,365.40	\$ 116,727.45	105,000.00
FORTIVE CORP		\$ 2,130,474.84	\$ 4,299,977.94	60,717.00
FORTRESS BIOTECH INC		\$ 12,195.97	\$ 14,616.87	4,611.00
FORTUNE BRANDS HOME & SECURITY	4.000% 09/21/2023 DD 09/21/18	\$ 1,418,725.50	\$ 1,536,279.60	1,410,000.00
FORTUNE BRANDS HOME & SECURITY		\$ 996,785.70	\$ 2,342,041.84	27,322.00
FORWARD AIR CORP		\$ 5,738,199.24	\$ 6,995,283.08	91,037.00
FOSSIL GROUP INC		\$ 720,003.36	\$ 246,938.94	28,482.00
FOUNDATION BUILDING MATERIALS		\$ 167,053.82	\$ 203,241.80	10,580.00
FOUR CORNERS PROPERTY TRUST IN		\$ 108,165.91	\$ 154,238.37	5,181.00
FOX CORP	4.030% 01/25/2024 DD 01/25/20	\$ 1,713,876.24	\$ 1,837,035.12	1,668,000.00
FOX CORP	4.709% 01/25/2029 DD 01/25/20	\$ 1,278,415.00	\$ 1,455,960.00	1,200,000.00
FOX CORP	5.476% 01/25/2039 DD 01/25/20	\$ 1,335,951.40	\$ 1,453,599.20	1,060,000.00
FOX CORP	5.576% 01/25/2049 DD 01/25/20	\$ 77,841.00	\$ 109,630.50	75,000.00
FOX CORP		\$ 2,955,617.66	\$ 2,071,422.05	71,134.00
FOX CORP		\$ 1,356,098.40	\$ 945,993.28	32,756.00
FOX FACTORY HOLDING CORP		\$ 4,195,006.71	\$ 5,804,218.97	54,907.00
FRANCE TELECOM SA NT	VAR RT 03/01/2031 DD 09/01/01	\$ 1,174,351.00	\$ 1,365,275.30	830,000.00
FRANCHISE GROUP INC		\$ 285,774.89	\$ 370,331.78	12,194.00
FRANKLIN COVEY CO		\$ 20,096.36	\$ 20,599.75	925.00
FRANKLIN ELECTRIC CO INC		\$ 211,212.57	\$ 356,362.29	5,149.00
FRANKLIN FINANCIAL SERVICES CO		\$ 105,041.47	\$ 75,143.40	2,780.00
FRANKLIN RESOURCES INC		\$ 2,130,413.01	\$ 1,512,444.78	60,522.00
FRANKLIN STREET PROPERTIES COR		\$ 742,569.46	\$ 280,986.63	64,299.00
FRANK'S INTERNATIONAL NV		\$ 527,889.32	\$ 264,325.06	96,469.00
FREEMONT-MCMORAN INC	5.400% 11/14/2034 DD 11/14/14	\$ 388,312.50	\$ 409,158.75	327,000.00
FREEMONT-MCMORAN INC	5.000% 09/01/2027 DD 08/15/19	\$ 1,108,902.09	\$ 1,146,920.00	1,082,000.00
FREEMONT-MCMORAN INC		\$ 5,883,414.38	\$ 7,383,877.54	283,777.00
FREMONT HOME LOAN TRUST 2 2 M4	VAR RT 06/25/2035 DD 07/28/05	\$ 1,750,500.00	\$ 1,701,018.00	1,800,000.00
FRENCH REPUBLIC GOVERNMENT 144A	1.800% 07/25/2040	\$ 642,981.46	\$ 716,662.92	353,132.70
FRENCH REPUBLIC GOVERNMENT 144A	0.700% 07/25/2030	\$ 3,052,846.59	\$ 3,066,258.22	2,064,816.10
FRENCH REPUBLIC GOVERNMENT 144A	0.100% 07/25/2047	\$ 1,120,474.30	\$ 1,526,870.81	907,566.60
FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	\$ 490,320.87	\$ 511,342.41	292,333.50
FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2028	\$ 105,465.66	\$ 117,998.00	88,153.50
FREQUENCY THERAPEUTICS INC		\$ 39,697.56	\$ 65,125.22	1,847.00
FRESH DEL MONTE PRODUCE INC		\$ 1,103,889.91	\$ 464,334.37	19,291.00
FRESHPET INC		\$ 1,585,670.03	\$ 24,139,009.95	170,005.00
FRONT YARD RESIDENTIAL CORP		\$ 355,637.51	\$ 499,834.80	30,854.00
FRONTDOOR INC		\$ 515,262.24	\$ 966,341.66	19,246.00
FRONTLINE LTD/BERMUDA		\$ 516,304.09	\$ 458,519.74	73,717.00
FRP HOLDINGS INC		\$ 170,696.19	\$ 188,577.00	4,140.00

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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>
FS BANCORP INC		\$ 114,022.31	\$ 118,696.80	2,166.00
FTI CONSULTING INC		\$ 819,363.77	\$ 812,204.40	7,270.00
FUELCCELL ENERGY INC		\$ 310,203.05	\$ 847,601.94	75,882.00
FULCRUM THERAPEUTICS INC		\$ 12,143.79	\$ 12,424.31	1,061.00
FULGENT GENETICS INC		\$ 19,814.77	\$ 49,442.90	949.00
FULTON FINANCIAL CORP		\$ 1,704,787.90	\$ 1,252,169.52	98,441.00
FUNKO INC		\$ 96,172.65	\$ 156,904.08	15,116.00
FUTUREFUEL CORP		\$ 216,700.16	\$ 202,311.00	15,930.00
FUTURES CASH COLLATERAL HELD	AT GOLDMAN	\$ 270,000.00	\$ 270,000.00	270,000.00
FVCBANKCORP INC		\$ 139,313.88	\$ 108,045.00	7,350.00
FWD SECURITIZATIO INV1 A1 144A	VAR RT 01/25/2050 DD 01/01/20	\$ 1,352,248.32	\$ 1,384,665.33	1,352,291.47
G1 THERAPEUTICS INC		\$ 366,396.86	\$ 224,497.21	12,479.00
GABON GOVERNMENT INTERNAT REGS	6.375% 12/12/2024	\$ 249,189.95	\$ 346,320.00	333,000.00
GAIA INC		\$ 69,161.14	\$ 76,708.32	7,764.00
GALECTIN THERAPEUTICS INC		\$ 10,625.40	\$ 6,126.40	2,735.00
GALERA THERAPEUTICS INC		\$ 6,017.60	\$ 6,680.19	653.00
GAMANIA DIGITAL ENTERTAINMENT		\$ 244,327.96	\$ 273,233.92	109,833.00
GAMCO INVESTORS INC		\$ 16,900.99	\$ 12,950.20	730.00
GAMESTOP CORP		\$ 540,959.30	\$ 670,440.24	35,586.00
GAMING AND LEISURE PROPERTIES		\$ 4,091,994.84	\$ 5,267,394.40	124,231.00
GAN LTD		\$ 73,179.96	\$ 74,001.72	3,649.00
GANNETT CO INC		\$ 841,455.22	\$ 266,558.88	79,333.00
GAP INC/THE		\$ 691,003.20	\$ 644,545.56	31,924.00
GARMIN LTD		\$ 1,593,101.34	\$ 3,460,447.54	28,919.00
GARTNER INC		\$ 1,095,581.93	\$ 2,660,275.33	16,607.00
GATES GLOBAL 11/17 (USD)	COV-LITE TLB	\$ 974,552.39	\$ 988,752.98	992,335.31
GATES INDUSTRIAL CORP PLC		\$ 184,076.66	\$ 128,914.28	10,103.00
GATOS SILVER INC		\$ 140,222.21	\$ 176,387.11	13,537.00
GATX CORP		\$ 1,183,393.70	\$ 1,793,610.34	21,563.00
GCP APPLIED TECHNOLOGIES 144A	5.500% 04/15/2026 DD 04/10/18	\$ 1,631,363.69	\$ 1,651,090.00	1,603,000.00
GCP APPLIED TECHNOLOGIES INC		\$ 194,767.83	\$ 223,894.55	9,467.00
GE CAPITAL FUNDING LLC 144A	3.450% 05/15/2025 DD 05/18/20	\$ 503,385.00	\$ 551,660.00	500,000.00
GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	\$ 6,892,888.37	\$ 8,371,559.70	7,014,000.00
GE CAPITAL INTERNATIONAL FUNDI	3.373% 11/15/2025 DD 05/15/16	\$ 108,069.15	\$ 116,536.35	105,000.00
GENASYS INC		\$ 12,790.77	\$ 16,039.20	2,460.00
GENCO SHIPPING & TRADING LTD		\$ 105,667.13	\$ 77,176.96	10,486.00
GENCOR INDUSTRIES INC		\$ 74,595.22	\$ 61,512.30	5,001.00
GENERAC HOLDINGS INC		\$ 1,474,636.82	\$ 2,755,072.15	12,115.00
GENERAL DYNAMICS CORP	2.250% 11/15/2022 DD 11/06/12	\$ 1,038,990.00	\$ 1,031,510.00	1,000,000.00
GENERAL DYNAMICS CORP	3.750% 05/15/2028 DD 05/11/18	\$ 932,760.60	\$ 1,099,706.00	940,000.00
GENERAL DYNAMICS CORP	3.625% 04/01/2030 DD 03/25/20	\$ 444,376.00	\$ 474,504.00	400,000.00
GENERAL DYNAMICS CORP		\$ 5,823,723.45	\$ 7,402,753.26	49,743.00
GENERAL ELECTRIC CO	4.350% 05/01/2050 DD 04/22/20	\$ 4,701,559.90	\$ 5,576,047.75	4,585,000.00
GENERAL ELECTRIC CO	4.125% 10/09/2042 DD 10/09/12	\$ 9,340.08	\$ 10,550.34	9,000.00
GENERAL ELECTRIC CO	3.450% 05/01/2027 DD 04/22/20	\$ 510,780.00	\$ 565,525.00	500,000.00
GENERAL ELECTRIC CO	3.625% 05/01/2030 DD 04/22/20	\$ 506,500.00	\$ 571,445.00	500,000.00
GENERAL ELECTRIC CO	4.250% 05/01/2040 DD 04/22/20	\$ 1,015,410.00	\$ 1,182,210.00	1,000,000.00
GENERAL ELECTRIC CO	6.150% 08/07/2037 DD 08/07/07	\$ 12,685.70	\$ 13,785.60	10,000.00
GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	\$ 601,535.46	\$ 650,563.20	480,000.00
GENERAL ELECTRIC CO	6.875% 01/10/2039 DD 01/09/09	\$ 1,082,716.30	\$ 1,516,242.40	1,030,000.00
GENERAL ELECTRIC CO	6.750% 03/15/2032 DD 03/20/02	\$ 1,283,165.60	\$ 1,633,399.90	1,165,000.00
GENERAL ELECTRIC CO		\$ 36,479,917.26	\$ 18,535,338.00	1,716,235.00
GENERAL FINANCE CORP		\$ 63,464.09	\$ 52,183.32	6,132.00
GENERAL FINANCE CORP		\$ 4,741.33	\$ 3,267.84	384.00
GENERAL MILLS INC	3.650% 02/15/2024 DD 01/28/14	\$ 50,148.00	\$ 54,251.00	50,000.00
GENERAL MILLS INC	4.000% 04/17/2025 DD 04/17/18	\$ 480,110.00	\$ 565,245.00	500,000.00
GENERAL MILLS INC	4.200% 04/17/2028 DD 04/17/18	\$ 656,580.70	\$ 731,377.80	610,000.00
GENERAL MILLS INC	2.875% 04/15/2030 DD 04/03/20	\$ 531,845.00	\$ 554,395.00	500,000.00
GENERAL MILLS INC		\$ 5,815,551.87	\$ 6,990,555.60	118,887.00
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	\$ 1,136,680.00	\$ 1,517,591.25	1,125,000.00
GENERAL MOTORS CO	5.950% 04/01/2049 DD 09/10/18	\$ 214,966.50	\$ 236,673.50	175,000.00
GENERAL MOTORS CO	6.800% 10/01/2027 DD 05/12/20	\$ 2,641,847.79	\$ 3,284,741.16	2,556,000.00
GENERAL MOTORS CO	4.875% 10/02/2023 DD 04/02/14	\$ 80,891.25	\$ 83,203.50	75,000.00
GENERAL MOTORS CO	5.000% 04/01/2035 DD 11/12/14	\$ 49,125.50	\$ 60,204.00	50,000.00
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	\$ 779,086.40	\$ 1,329,800.85	1,095,000.00
GENERAL MOTORS CO	6.750% 04/01/2046 DD 02/23/16	\$ 89,919.00	\$ 108,055.50	75,000.00
GENERAL MOTORS CO	4.200% 10/01/2027 DD 08/07/17	\$ 80,998.40	\$ 90,651.20	80,000.00
GENERAL MOTORS CO	5.150% 04/01/2038 DD 08/07/17	\$ 1,846,363.70	\$ 2,753,381.50	2,290,000.00
GENERAL MOTORS CO	6.125% 10/01/2025 DD 05/12/20	\$ 1,398,586.00	\$ 1,698,158.00	1,400,000.00
GENERAL MOTORS CO		\$ 7,496,953.40	\$ 10,231,406.04	245,711.00
GENERAL MOTORS FINANCIAL CO IN	3.700% 05/09/2023 DD 05/09/16	\$ 2,734,585.69	\$ 3,084,367.20	2,910,000.00
GENERAL MOTORS FINANCIAL CO IN	VAR RT 11/17/2023 DD 11/18/20	\$ 3,155,000.00	\$ 3,161,310.00	3,155,000.00
GENERAL MOTORS FINANCIAL CO IN	3.450% 04/10/2022 DD 04/10/15	\$ 76,383.00	\$ 77,124.75	75,000.00
GENERAL MOTORS FINANCIAL CO IN	4.300% 07/13/2025 DD 07/13/15	\$ 77,547.75	\$ 84,084.75	75,000.00
GENERAL MOTORS FINANCIAL CO IN	4.350% 01/17/2027 DD 01/17/17	\$ 40,110.80	\$ 45,535.60	40,000.00
GENERAL MOTORS FINANCIAL CO IN	3.850% 01/05/2028 DD 01/05/18	\$ 370,272.00	\$ 444,984.00	400,000.00
GENERAL MOTORS FINANCIAL CO IN	5.100% 01/17/2024 DD 01/17/19	\$ 1,488,240.00	\$ 1,678,575.00	1,500,000.00
GENERAL MOTORS FINANCIAL CO IN	3.550% 07/08/2022 DD 04/08/19	\$ 1,529,232.60	\$ 1,731,330.20	1,660,000.00
GENERAL MOTORS FINANCIAL CO IN	2.750% 06/20/2025 DD 06/22/20	\$ 393,972.00	\$ 427,720.00	400,000.00
GENERATION BIO CO		\$ 69,951.30	\$ 66,565.80	2,348.00
GENERTEC UNIVERSAL MEDICAL GRO	HK/02666	\$ 376,756.23	\$ 400,168.13	535,897.00
GENESCO INC		\$ 503,861.03	\$ 263,076.87	8,743.00
GENESIS ENERGY LP / GENESIS EN	7.750% 02/01/2028 DD 01/16/20	\$ 1,578,663.99	\$ 1,696,690.00	1,772,000.00
GENESIS ENERGY LP / GENESIS EN	8.000% 01/15/2027 DD 12/17/20	\$ 329,000.00	\$ 325,775.80	329,000.00
GENESYS LOGIC INC		\$ 1,521,713.31	\$ 1,870,681.20	724,000.00
GENIE ENERGY LTD		\$ 9,585.32	\$ 6,993.70	970.00
GENMARK DIAGNOSTICS INC		\$ 62,291.16	\$ 74,752.00	5,120.00
GENPACT LTD		\$ 892,019.59	\$ 1,427,002.72	34,502.00
GENPREX INC		\$ 6,478.07	\$ 8,590.50	2,070.00
GENTEX CORP		\$ 723,995.77	\$ 1,538,725.50	45,350.00
GENTHERM INC		\$ 80,419.86	\$ 157,310.64	2,412.00
GENUINE PARTS CO	1.875% 11/01/2030 DD 10/29/20	\$ 743,017.50	\$ 744,262.50	750,000.00
GENUINE PARTS CO		\$ 2,017,472.57	\$ 2,707,793.66	26,962.00
GENWORTH FINANCIAL INC		\$ 1,325,064.18	\$ 1,181,355.84	312,528.00

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>
GEO GROUP INC/THE		\$ 889,734.22	\$ 651,715.02	73,557.00
GEORGIA-PACIFIC LLC		\$ 51,456.80	\$ 48,806.00	40,000.00
GERMAN AMERICAN BANCORP INC	8.000% 01/15/2024 DD 12/11/03	\$ 486,137.58	\$ 505,846.83	15,287.00
GERON CORP		\$ 294,877.16	\$ 283,295.07	178,173.00
GETTY REALTY CORP		\$ 561,782.61	\$ 620,228.34	22,521.00
GFL ENVIRONMENTAL INC 144A	8.500% 05/01/2027 DD 04/23/19	\$ 1,056,097.50	\$ 1,115,550.00	1,005,000.00
GFL ENVIRONMENTAL INC 144A	3.750% 08/01/2025 DD 08/24/20	\$ 1,027,721.22	\$ 1,054,725.00	1,029,000.00
GHANA GOVERNMENT INTERNAT 144A	8.125% 03/26/2032 DD 03/26/19	\$ 704,148.93	\$ 917,985.53	869,000.00
GHANA GOVERNMENT INTERNAT 144A	8.950% 03/26/2051 DD 03/26/19	\$ 797,332.50	\$ 867,027.20	832,000.00
GHANA GOVERNMENT INTERNAT REGS	7.625% 05/16/2029	\$ 563,437.50	\$ 637,903.80	601,000.00
GIBALTAR INDUSTRIES INC		\$ 642,861.18	\$ 1,164,276.96	16,184.00
GIGABYTE TECHNOLOGY CO LTD		\$ 102,757.09	\$ 199,251.40	71,961.00
G-III APPAREL GROUP LTD		\$ 725,435.75	\$ 644,161.16	27,134.00
GILDAN ACTIVEWEAR INC		\$ 2,917,509.54	\$ 4,106,538.46	147,000.00
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	\$ 11,142.10	\$ 14,429.20	10,000.00
GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	\$ 71,029.70	\$ 76,295.10	70,000.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	\$ 102,943.50	\$ 131,965.00	100,000.00
GILEAD SCIENCES INC	3.250% 09/01/2022 DD 09/14/15	\$ 1,118,424.80	\$ 1,148,741.00	1,100,000.00
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	\$ 1,047,735.30	\$ 1,332,027.00	1,005,000.00
GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	\$ 79,439.20	\$ 90,758.40	80,000.00
GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	\$ 1,045,897.30	\$ 1,258,206.80	1,030,000.00
GILEAD SCIENCES INC	2.500% 09/01/2023 DD 09/20/16	\$ 76,544.00	\$ 84,148.80	80,000.00
GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	\$ 209,990.30	\$ 230,724.90	210,000.00
GILEAD SCIENCES INC	2.800% 10/01/2050 DD 09/30/20	\$ 596,496.00	\$ 595,458.00	600,000.00
GILEAD SCIENCES INC	1.200% 10/01/2027 DD 09/30/20	\$ 569,504.10	\$ 573,950.10	570,000.00
GILEAD SCIENCES INC	1.650% 10/01/2030 DD 09/30/20	\$ 473,864.75	\$ 476,634.00	475,000.00
GILEAD SCIENCES INC		\$ 11,627,875.16	\$ 14,430,302.88	247,688.00
GLACIER BANCORP INC		\$ 1,891,758.50	\$ 2,468,482.51	53,651.00
GLADSTONE COMMERCIAL CORP		\$ 324,502.13	\$ 305,208.00	16,956.00
GLADSTONE LAND CORP		\$ 90,747.73	\$ 105,671.52	7,218.00
GLATFELTER CORP		\$ 581,167.16	\$ 445,077.36	27,172.00
GLAUKOS CORP		\$ 134,434.00	\$ 234,284.38	3,113.00
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	\$ 2,180,289.90	\$ 2,542,029.00	1,610,000.00
GLAXOSMITHKLINE CAPITAL INC	2.800% 03/18/2023 DD 03/18/13	\$ 79,166.40	\$ 84,238.40	80,000.00
GLAXOSMITHKLINE CAPITAL INC	3.875% 05/15/2028 DD 05/15/18	\$ 1,259,403.70	\$ 1,393,095.60	1,170,000.00
GLAXOSMITHKLINE CAPITAL PLC	2.850% 05/08/2022 DD 05/09/12	\$ 1,120,195.45	\$ 1,132,503.75	1,095,000.00
GLENORE CANADA CORP	6.200% 06/15/2035 DD 06/08/05	\$ 1,298,737.50	\$ 1,644,050.00	1,250,000.00
GLENORE FINANCE CANADA L 144A	6.000% 11/15/2041 DD 11/10/11	\$ 745,612.50	\$ 950,400.00	750,000.00
GLOBAL BLOOD THERAPEUTICS INC		\$ 707,849.16	\$ 467,618.07	10,797.00
GLOBAL MEDICAL REIT INC		\$ 253,446.32	\$ 341,296.98	26,133.00
GLOBAL MIXED MODE TECHNOLOGY I		\$ 148,972.31	\$ 399,289.28	70,340.00
GLOBAL NET LEASE INC		\$ 1,208,394.79	\$ 955,246.48	55,732.00
GLOBAL NET LEASE INC / GL 144A	3.750% 12/15/2027 DD 12/16/20	\$ 955,000.00	\$ 984,595.45	955,000.00
GLOBAL PAYMENTS INC	2.650% 02/15/2025 DD 08/14/19	\$ 899,711.80	\$ 1,006,627.20	940,000.00
GLOBAL PAYMENTS INC	3.200% 08/15/2029 DD 08/14/19	\$ 860,059.20	\$ 1,040,147.60	940,000.00
GLOBAL PAYMENTS INC	4.150% 08/15/2049 DD 08/14/19	\$ 106,362.00	\$ 123,309.00	100,000.00
GLOBAL PAYMENTS INC		\$ 3,608,717.22	\$ 12,623,396.58	58,599.00
GLOBAL WATER RESOURCES INC		\$ 9,030.07	\$ 13,646.27	947.00
GLOBANT SA		\$ 994,470.19	\$ 1,532,627.23	7,043.00
GLOBE LIFE INC		\$ 1,046,227.12	\$ 1,948,579.20	20,520.00
GLOBUS MEDICAL INC		\$ 601,295.48	\$ 867,817.32	13,306.00
GLU MOBILE INC		\$ 3,429,917.01	\$ 4,217,157.53	468,053.00
GLYCOMIMETICS INC		\$ 101,222.20	\$ 84,588.72	22,497.00
GM FINANCIAL CONSUMER AUT 3 A4	2.210% 11/18/2024 DD 07/24/19	\$ 2,056,957.03	\$ 2,050,765.20	1,980,000.00
GMS INC		\$ 624,530.87	\$ 784,738.08	25,746.00
GNMA POOL #0319280	7.500% 12/15/2021 DD 01/01/92	\$ 165.29	\$ 169.94	169.42
GNMA POOL #0326446	7.500% 07/15/2023 DD 07/01/93	\$ 143.32	\$ 143.17	141.49
GNMA POOL #0326843	7.000% 11/15/2022 DD 11/01/92	\$ 190.74	\$ 189.04	188.39
GNMA POOL #0330530	7.500% 08/15/2022 DD 08/01/92	\$ 406.74	\$ 401.66	400.12
GNMA POOL #0341673	7.000% 01/15/2023 DD 01/01/93	\$ 11.09	\$ 11.63	11.52
GNMA POOL #0344202	7.500% 01/15/2023 DD 01/01/93	\$ 33.38	\$ 32.45	32.38
GNMA POOL #0345885	7.000% 09/15/2023 DD 10/01/93	\$ 86.74	\$ 86.64	86.58
GNMA POOL #0351170	7.000% 09/15/2023 DD 09/01/93	\$ 235.84	\$ 263.76	252.54
GNMA POOL #0351408	6.500% 01/15/2024 DD 01/01/94	\$ 37.75	\$ 41.77	37.61
GNMA POOL #0352050	7.000% 10/15/2023 DD 10/01/93	\$ 95.10	\$ 96.77	92.25
GNMA POOL #0361382	6.500% 11/15/2023 DD 11/01/93	\$ 166.54	\$ 183.25	165.00
GNMA POOL #0362222	7.500% 02/15/2024 DD 02/01/94	\$ 258.81	\$ 262.57	256.89
GNMA POOL #0367096	4.500% 07/15/2041 DD 07/01/11	\$ 4,088.04	\$ 4,162.27	3,760.74
GNMA POOL #0369368	6.000% 12/15/2023 DD 12/01/93	\$ 1,244.55	\$ 1,427.95	1,273.60
GNMA POOL #0373730	7.000% 05/15/2026 DD 05/01/96	\$ 1,085.73	\$ 1,147.50	1,128.78
GNMA POOL #0385503	7.000% 04/15/2024 DD 04/01/94	\$ 91.71	\$ 100.19	99.21
GNMA POOL #0386561	7.000% 06/15/2024 DD 06/01/94	\$ 288.04	\$ 296.61	292.78
GNMA POOL #0391574	7.000% 06/15/2024 DD 06/01/94	\$ 1,226.65	\$ 1,239.72	1,235.15
GNMA POOL #0419161	6.000% 02/15/2029 DD 02/01/99	\$ 398.34	\$ 450.89	401.99
GNMA POOL #0429778	5.500% 12/15/2033 DD 12/01/03	\$ 4,672.00	\$ 5,331.62	4,585.31
GNMA POOL #0433820	6.500% 06/15/2028 DD 06/01/98	\$ 1,580.78	\$ 1,763.61	1,587.94
GNMA POOL #0442018	8.500% 09/15/2026 DD 10/01/96	\$ 178.56	\$ 174.36	173.62
GNMA POOL #0477481	6.500% 10/15/2028 DD 10/01/98	\$ 806.64	\$ 905.35	815.17
GNMA POOL #0486793	6.500% 12/15/2028 DD 12/01/98	\$ 109.31	\$ 120.10	108.14
GNMA POOL #0500269	6.000% 01/15/2034 DD 01/01/04	\$ 2,383.02	\$ 2,765.12	2,338.78
GNMA POOL #0503460	6.000% 03/15/2029 DD 03/01/99	\$ 5,302.22	\$ 6,118.74	5,447.79
GNMA POOL #0520056	7.000% 07/15/2031 DD 07/01/01	\$ 547.49	\$ 577.94	516.20
GNMA POOL #0550727	5.000% 11/15/2035 DD 11/01/05	\$ 2,133.19	\$ 2,484.48	2,187.17
GNMA POOL #0551757	6.500% 04/15/2032 DD 04/01/02	\$ 1,976.65	\$ 2,148.17	1,881.41
GNMA POOL #0553057	5.500% 02/15/2033 DD 02/01/03	\$ 2,250.91	\$ 2,606.52	2,252.65
GNMA POOL #0553167	6.000% 04/15/2033 DD 04/01/03	\$ 4,167.58	\$ 4,816.05	3,992.32
GNMA POOL #0565159	5.500% 09/15/2033 DD 09/01/03	\$ 2,864.43	\$ 3,186.86	2,801.42
GNMA POOL #0579509	5.500% 03/15/2033 DD 03/01/03	\$ 6,983.73	\$ 6,924.71	6,035.66
GNMA POOL #0595818	4.500% 08/15/2035 DD 08/01/05	\$ 89,440.06	\$ 93,396.40	83,747.81
GNMA POOL #0598138	5.500% 03/15/2033 DD 03/01/03	\$ 1,516.91	\$ 1,638.44	1,475.87
GNMA POOL #0602794	5.500% 03/15/2033 DD 03/01/03	\$ 1,470.07	\$ 1,566.99	1,408.25
GNMA POOL #0604141	6.000% 03/15/2033 DD 03/01/03	\$ 1,421.68	\$ 1,653.58	1,368.84
GNMA POOL #0604661	5.000% 10/15/2033 DD 10/01/03	\$ 4,441.25	\$ 5,152.84	4,492.49
GNMA POOL #0607122	5.500% 04/15/2034 DD 04/01/04	\$ 2,337.35	\$ 2,552.49	2,297.84

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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>
GOHL CAPITAL LTD REGS	4.250% 01/24/2027	\$ 502,750.00	\$ 529,852.05	500,000.00
GOL FINANCE SA 144A	7.000% 01/31/2025 DD 12/11/17	\$ 651,185.21	\$ 784,808.72	872,000.00
GOLAR LNG LTD		\$ 1,268,047.71	\$ 544,235.84	56,456.00
GOLD RESOURCE CORP		\$ 137,945.71	\$ 118,262.40	40,640.00
GOLDEN ENTERTAINMENT INC		\$ 104,178.33	\$ 138,334.95	6,955.00
GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	\$ 8,713,587.93	\$ 8,424,290.00	7,970,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 05/01/2029 DD 04/23/18	\$ 3,480,395.40	\$ 4,330,214.00	3,650,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/23/2023 DD 01/23/18	\$ 4,995,000.00	\$ 5,041,503.45	4,995,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	\$ 313,554.50	\$ 342,757.70	310,000.00
GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	\$ 113,848.00	\$ 144,039.00	100,000.00
GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	\$ 2,239,064.23	\$ 3,029,716.80	1,980,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 01/22/2023 DD 01/22/13	\$ 60,782.40	\$ 60,027.80	60,000.00
GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	\$ 115,646.80	\$ 131,882.00	115,000.00
GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	\$ 1,570,339.20	\$ 2,249,178.20	1,615,000.00
GOLDMAN SACHS GROUP INC/THE	3.850% 01/26/2027 DD 01/26/17	\$ 1,264,208.10	\$ 1,289,556.00	1,130,000.00
GOLDMAN SACHS GROUP INC/THE	3.000% 04/26/2022 DD 01/26/17	\$ 76,120.50	\$ 75,608.25	75,000.00
GOLDMAN SACHS GROUP INC/THE	3.200% 02/23/2023 DD 01/23/18	\$ 4,115,701.00	\$ 4,332,142.00	4,100,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2029 DD 01/23/18	\$ 868,403.20	\$ 931,723.10	805,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2039 DD 04/23/18	\$ 1,174,795.50	\$ 1,393,445.10	1,090,000.00
GOLDMAN SACHS GROUP INC/THE	3.625% 02/20/2024 DD 02/20/19	\$ 200,376.00	\$ 217,664.00	200,000.00
GOLDMAN SACHS GROUP INC/THE	2.600% 02/07/2030 DD 02/07/20	\$ 933,120.00	\$ 1,075,650.00	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 04/01/2025 DD 03/30/20	\$ 1,018,150.00	\$ 1,110,990.00	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 11/17/2023 DD 11/19/20	\$ 500,880.00	\$ 502,025.00	500,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	\$ 245,147.50	\$ 280,660.00	250,000.00
GOLDMAN SACHS GROUP INC/THE	3.500% 01/23/2025 DD 01/23/15	\$ 1,099,350.00	\$ 1,103,660.00	1,000,000.00
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	\$ 651,260.90	\$ 662,422.50	590,000.00
GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	\$ 129,518.35	\$ 160,261.70	115,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/18/2021 DD 03/18/11	\$ 299,373.00	\$ 299,349.00	300,000.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 08/30/2023 DD 08/30/13	\$ 212,450.00	\$ 212,963.10	210,000.00
GOLDMAN SACHS GROUP INC/THE		\$ 9,411,524.32	\$ 17,235,558.18	65,358.00
GOLFZON CO LTD		\$ 885,518.41	\$ 877,812.74	13,760.00
GOODRICH PETROLEUM CORP		\$ 38,083.33	\$ 36,132.29	3,581.00
GOODYEAR TIRE & RUBBER CO/THE		\$ 1,158,129.62	\$ 1,562,759.31	143,241.00
GOOSEHEAD INSURANCE INC		\$ 498,066.95	\$ 889,788.32	7,132.00
GOPRO INC		\$ 108,050.35	\$ 136,711.08	16,511.00
GORMAN-RUPP CO/THE		\$ 261,144.32	\$ 313,888.85	9,673.00
GOSSAMER BIO INC		\$ 405,227.49	\$ 209,055.73	21,619.00
GOVERNMENT OF CANADA	4.250% 01-DEC-2026 REAL RTN BD	\$ 160,654.60	\$ 162,311.72	156,538.00
GOVERNMENT OF CANADA	4.000% 01-DEC-2031 REAL RTN BD	\$ 1,871,571.88	\$ 2,051,071.36	1,707,550.75
GOVERNMENT OF CANADA	3.000% 01-DEC-2036 REAL RTN BD	\$ 2,023,325.58	\$ 2,369,481.84	1,922,212.80
GP STRATEGIES CORP		\$ 170,077.97	\$ 170,750.70	8,495.00
GPMT 2018-FL1 LTD FL1 D 144A	VAR RT 11/21/2035 DD 05/09/18	\$ 410,000.00	\$ 390,673.42	410,000.00
GRACE 2014-GRCE MO GRCE F 144A	VAR RT 06/10/2028 DD 06/01/14	\$ 1,561,705.31	\$ 1,576,737.60	1,578,000.00
GRACO INC		\$ 750,169.07	\$ 2,354,992.50	32,550.00
GRAFTECH INTERNATIONAL LTD		\$ 146,081.80	\$ 84,000.80	7,880.00
GRAHAM CORP		\$ 120,488.43	\$ 90,396.90	5,955.00
GRAHAM HOLDINGS CO		\$ 378,226.89	\$ 525,912.68	986.00
GRAHAM PACKAGING CO INC 144A	7.125% 08/15/2028 DD 08/04/20	\$ 508,317.41	\$ 541,450.00	490,000.00
GRAND CANYON EDUCATION INC		\$ 1,095,996.35	\$ 906,612.07	9,737.00
GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	\$ 604,498.50	\$ 622,390.50	450,000.00
GRANITE CONSTRUCTION INC		\$ 1,247,223.10	\$ 705,998.72	26,432.00
GRANITE POINT MORTGAGE TRUST I		\$ 609,524.92	\$ 336,033.63	33,637.00
GRAPHIC PACKAGING HOLDING CO		\$ 868,027.61	\$ 1,090,749.66	64,389.00
GRAY TELEVISION INC		\$ 491,374.38	\$ 706,028.85	39,465.00
GRAYBUG VISION INC		\$ 23,035.53	\$ 26,205.06	903.00
GREAT AJAX CORP		\$ 164,251.53	\$ 134,515.60	12,860.00
GREAT LAKES DREDGE & DOCK CORP		\$ 311,924.37	\$ 323,770.90	39,770.00
GREAT SOUTHERN BANCORP INC		\$ 340,890.23	\$ 331,737.60	6,784.00
GREAT WESTERN BANCORP INC		\$ 1,286,097.14	\$ 717,664.20	34,338.00
GREEN BRICK PARTNERS INC		\$ 144,039.17	\$ 336,524.72	14,657.00
GREEN DOT CORP		\$ 4,844,906.80	\$ 5,534,020.80	99,176.00
GREEN PLAINS INC		\$ 504,394.32	\$ 277,188.99	21,047.00
GREENBRIER COS INC/THE		\$ 720,686.12	\$ 727,163.44	19,988.00
GREENE COUNTY BANCORP INC		\$ 36,803.93	\$ 41,727.13	1,637.00
GREENHILL & CO INC		\$ 27,872.04	\$ 12,698.44	1,046.00
GREENLANE HOLDINGS INC		\$ 9,368.84	\$ 3,868.92	977.00
GREENLIGHT CAPITAL RE LTD		\$ 391,494.24	\$ 127,391.37	17,427.00
GREENSKY INC		\$ 22,739.31	\$ 21,228.55	4,585.00
GREIF INC		\$ 804,422.83	\$ 746,704.64	15,928.00
GREIF INC		\$ 219,483.08	\$ 180,215.50	3,725.00
GRID DYNAMICS HOLDINGS INC		\$ 10,341.84	\$ 20,235.60	1,606.00
GRIFFON CORP	5.750% 03/01/2028 DD 02/19/20	\$ 1,315,929.34	\$ 1,380,037.50	1,305,000.00
GRIFFON CORP		\$ 506,412.35	\$ 548,568.46	26,917.00
GRITSTONE ONCOLOGY INC		\$ 174,929.10	\$ 62,622.36	15,894.00
GROCERY OUTLET HOLDING CORP		\$ 405,874.29	\$ 484,580.50	12,346.00
GROUP 1 AUTOMOTIVE INC		\$ 733,212.05	\$ 1,405,558.52	10,718.00
GROUPON INC		\$ 342,664.27	\$ 544,506.35	14,331.00
GROWGENERATION CORP		\$ 24,144.22	\$ 106,075.20	2,640.00
GRUBHUB INC		\$ 1,992,288.32	\$ 1,383,130.21	18,623.00
GRUPO TELEVISIA SAB	5.000% 05/13/2045 DD 05/13/14	\$ 906,473.20	\$ 1,181,782.00	980,000.00
GRUPO TELEVISIA SAB	6.625% 01/15/2040 DD 11/30/09	\$ 293,319.00	\$ 305,149.86	218,000.00
GS MORTGAGE SECU GC45 SWD 144A	VAR RT 12/13/2039 DD 01/01/20	\$ 634,128.39	\$ 628,606.89	714,000.00
GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	\$ 303,688.48	\$ 275,536.74	327,000.00
GS MORTGAGE SECURI GC13 D 144A	VAR RT 07/10/2046 DD 07/01/13	\$ 2,419,904.06	\$ 2,183,095.14	2,658,000.00
GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	\$ 1,349,814.65	\$ 1,437,343.52	1,471,000.00
GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	\$ 1,122,502.66	\$ 1,012,236.48	1,483,000.00
GS MORTGAGE SECURI GC38 D 144A	3.000% 02/10/2052 DD 02/01/19	\$ 387,483.19	\$ 433,710.86	466,000.00
GS MORTGAGE SECURI GC39 D 144A	3.000% 05/10/2052 DD 05/01/19	\$ 1,072,506.90	\$ 1,078,673.40	1,239,000.00
GS MORTGAGE SECURI GC40 D 144A	3.000% 07/10/2052 DD 07/01/19	\$ 863,157.71	\$ 892,207.26	966,000.00
GS MORTGAGE SECURI GC42 D 144A	2.800% 09/01/2052 DD 09/01/19	\$ 367,937.23	\$ 368,209.17	399,000.00
GS MORTGAGE SECURI GC42 E 144A	2.800% 09/01/2052 DD 09/01/19	\$ 915,148.67	\$ 920,907.33	1,113,000.00
GS MORTGAGE SECURI GC45 D 144A	VAR RT 02/13/2053 DD 01/01/20	\$ 821,325.96	\$ 787,241.70	945,000.00
GS MORTGAGE SECURI GCJ7 D 144A	VAR RT 05/10/2045 DD 06/01/12	\$ 1,480,345.57	\$ 1,546,492.06	1,718,000.00
GS MORTGAGE SECURI GCJ7 F 144A	VAR RT 05/10/2045 DD 06/01/12	\$ 1,130,011.25	\$ 377,752.95	1,394,000.00

**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>
GS MORTGAGE SECURI GCJ9 D 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 1,157,745.47	\$ 1,159,383.12	1,176,000.00
GS MORTGAGE SECURI GCJ9 E 144A	VAR RT 11/10/2045 DD 11/01/12	\$ 103,302.34	\$ 90,209.45	115,000.00
GS MORTGAGE SECURI GSA1 E 144A	2.800% 11/10/2052 DD 11/01/19	\$ 554,411.19	\$ 498,689.73	693,000.00
GS MORTGAGE SECURI SOHO E 144A	VAR RT 06/15/2036 DD 06/17/19	\$ 1,523,292.48	\$ 1,431,852.63	1,527,000.00
GS MORTGAGE SECURIT 70P F 144A	VAR RT 10/15/2036 DD 10/23/19	\$ 1,089,000.00	\$ 942,137.46	1,089,000.00
GS MORTGAGE SECURIT GC3 D 144A	VAR RT 03/10/2044 DD 03/01/11	\$ 358,431.09	\$ 333,269.41	337,000.00
GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 532,947.03	\$ 470,449.07	549,513.00
GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 291,313.48	\$ 248,906.70	315,000.00
GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	\$ 1,293,196.25	\$ 803,187.19	1,717,000.00
GS MORTGAGE SECURIT GC6 D 144A	VAR RT 01/10/2045 DD 02/01/12	\$ 1,982,200.92	\$ 1,633,850.07	1,954,787.00
GS MORTGAGE SECURIT GC6 E 144A	VAR RT 01/10/2045 DD 02/01/12	\$ 1,185,475.20	\$ 908,908.56	1,279,000.00
GS MORTGAGE SECURIT GS2 D 144A	2.753% 05/10/2049 DD 05/01/16	\$ 536,257.97	\$ 539,493.75	675,000.00
GS MORTGAGE SECURIT GS6 D 144A	3.243% 05/10/2050 DD 05/01/17	\$ 1,444,645.52	\$ 1,583,829.24	1,743,000.00
GS MORTGAGE SECURIT GS9 D 144A	3.000% 03/10/2051 DD 03/01/18	\$ 1,027,118.98	\$ 1,004,883.60	1,302,000.00
GS MORTGAGE SECURIT C1 B 144A	5.148% 08/10/2043 DD 08/01/10	\$ 513,965.16	\$ 547,387.47	567,000.00
GS MORTGAGE SECURITIES GC30 A4	3.382% 05/10/2050 DD 05/01/15	\$ 499,433.59	\$ 551,975.00	500,000.00
GS MORTGAGE SECURITIES GC61 F	VAR RT 01/10/2022 DD 02/01/12	\$ 463,478.91	\$ 250,907.54	580,000.00
GS MORTGAGE SECURITIES GCJ7 C	VAR RT 05/10/2045 DD 06/01/12	\$ 1,595,988.18	\$ 1,561,087.40	1,580,000.00
GS MORTGAGE SECURITIES GCJ9 A3	2.773% 11/10/2045 DD 11/01/12	\$ 2,177,473.92	\$ 2,249,281.33	2,184,510.59
GS MORTGAGE SECURITIES GS1 A3	3.734% 11/10/2048 DD 11/01/15	\$ 207,799.45	\$ 224,221.53	201,000.00
GS MORTGAGE SECURITIES GS10 A5	VAR RT 07/10/2051 DD 07/01/18	\$ 808,687.50	\$ 938,224.00	800,000.00
GS MORTGAGE SECURITIES GS5 AAB	3.467% 03/10/2050 DD 03/01/17	\$ 525,703.13	\$ 545,555.00	500,000.00
GS MORTGAGE SECURITIES GS9 A4	VAR RT 03/10/2051 DD 03/01/18	\$ 510,000.00	\$ 585,600.00	500,000.00
GS MORTGAGE SECURITIES T GS2 C	VAR RT 05/10/2049 DD 05/01/16	\$ 861,817.95	\$ 898,258.57	839,000.00
GSI TECHNOLOGY INC		\$ 88,344.89	\$ 76,797.20	10,378.00
GTT COMMUNICATIONS INC		\$ 66,049.31	\$ 8,396.64	2,352.00
GTY TECHNOLOGY HOLDINGS INC		\$ 179,137.17	\$ 139,720.14	26,973.00
GUARANTY BANCSHARES INC/TX		\$ 149,411.90	\$ 129,713.45	4,331.00
GUARDANT HEALTH INC		\$ 1,334,844.50	\$ 2,114,405.28	16,406.00
GUATEMALA GOVERNMENT BOND REGS	4.500% 05/03/2026 DD 05/03/16	\$ 262,124.10	\$ 269,730.00	243,000.00
GUATEMALA GOVERNMENT BOND REGS	6.125% 06/01/2050 DD 05/31/19	\$ 627,252.50	\$ 647,511.16	491,000.00
GUESS? INC		\$ 390,626.47	\$ 558,035.40	24,670.00
GUIDEWIRE SOFTWARE INC		\$ 1,038,869.30	\$ 2,093,535.99	16,263.00
GWG HOLDINGS INC		\$ 1,999.09	\$ 1,957.20	280.00
H&E EQUIPMENT SERVICES INC		\$ 434,154.45	\$ 594,590.26	19,946.00
H&R BLOCK INC		\$ 821,278.19	\$ 646,342.58	40,753.00
HACKENSACK MERIDIAN HEALTH INC	2.675% 09/01/2041 DD 08/26/20	\$ 726,401.94	\$ 745,335.47	737,000.00
HACKETT GROUP INC/THE		\$ 57,673.81	\$ 51,631.32	3,588.00
HAEMONETICS CORP		\$ 823,613.32	\$ 1,116,487.50	9,402.00
HAIN CELESTIAL GROUP INC/THE		\$ 723,518.27	\$ 668,256.60	16,644.00
HAITIAN INTERNATIONAL HOLDINGS	HK/01882	\$ 570,411.82	\$ 784,590.88	227,000.00
HAKUHODO DY HOLDINGS INC		\$ 1,798,850.38	\$ 1,766,608.54	128,900.00
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	\$ 685,655.00	\$ 962,799.75	825,000.00
HALLIBURTON CO	5.000% 11/15/2045 DD 11/13/15	\$ 1,184,985.35	\$ 1,943,638.95	1,635,000.00
HALLIBURTON CO		\$ 6,621,318.68	\$ 3,199,864.50	169,305.00
HALOZYME THERAPEUTICS INC		\$ 158,300.91	\$ 414,543.26	9,706.00
HAMILTON BEACH BRANDS HOLDING		\$ 35,650.53	\$ 49,588.32	2,832.00
HAMILTON LANE INC		\$ 106,037.60	\$ 180,685.75	2,315.00
HAN KUK CARBON CO LTD		\$ 460,680.16	\$ 528,998.66	42,725.00
HANCOCK WHITNEY CORP		\$ 2,171,818.72	\$ 1,815,783.48	53,374.00
HANDSOME CO LTD		\$ 656,735.97	\$ 710,455.89	25,513.00
HANESBRANDS INC		\$ 1,191,757.51	\$ 1,134,484.38	77,811.00
HANGER INC		\$ 390,859.73	\$ 452,224.35	20,565.00
HANMI FINANCIAL CORP		\$ 510,375.49	\$ 198,109.80	17,470.00
HANNON ARMSTRONG SUSTAINABLE I		\$ 982,823.41	\$ 2,747,977.89	43,323.00
HANOVER INSURANCE GROUP INC/TH		\$ 434,295.02	\$ 948,104.28	8,109.00
HANSOL PAPER CO LTD		\$ 1,494,874.62	\$ 1,496,687.35	117,390.00
HANWHA AEROSPACE CO LTD		\$ 353,366.15	\$ 406,078.42	15,478.00
HARBORONE BANCORP INC		\$ 281,482.67	\$ 357,913.02	32,957.00
HARLEY-DAVIDSON INC		\$ 1,546,799.16	\$ 1,259,213.70	34,311.00
HARMONIC INC		\$ 290,078.32	\$ 435,086.25	58,875.00
HARMONY BIOSCIENCES HOLDINGS I		\$ 32,414.94	\$ 32,860.35	909.00
HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	\$ 970,000.00	\$ 0.10	1,000.00
HARPOON THERAPEUTICS INC		\$ 11,231.22	\$ 12,989.02	782.00
HARROW HEALTH INC		\$ 8,275.48	\$ 11,174.94	1,629.00
HARSCO CORP		\$ 616,311.28	\$ 869,171.18	48,341.00
HARTFORD FINANCIAL SERVICES GR	4.400% 03/15/2048 DD 03/15/18	\$ 1,496,700.00	\$ 1,978,470.00	1,500,000.00
HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	\$ 119,636.00	\$ 140,112.00	100,000.00
HARTFORD FINANCIAL SERVICES GR	3.600% 08/19/2049 DD 08/19/19	\$ 527,625.00	\$ 586,740.00	500,000.00
HARTFORD FINANCIAL SERVICES GR		\$ 1,907,989.27	\$ 3,378,591.42	68,979.00
HARVARD BIOSCIENCE INC		\$ 67,202.93	\$ 99,836.88	23,272.00
HASBRO INC	2.600% 11/19/2022 DD 11/19/19	\$ 947,269.00	\$ 976,180.60	940,000.00
HASBRO INC	3.000% 11/19/2024 DD 11/19/19	\$ 200,490.00	\$ 216,560.00	200,000.00
HASBRO INC	3.550% 11/19/2026 DD 11/19/19	\$ 201,100.00	\$ 223,222.00	200,000.00
HASBRO INC	3.900% 11/19/2029 DD 11/19/19	\$ 879,768.60	\$ 1,064,559.40	940,000.00
HASBRO INC		\$ 1,512,452.90	\$ 2,271,525.36	24,284.00
HAVERTY FURNITURE COS INC		\$ 231,550.49	\$ 287,961.69	10,407.00
HAWAIIAN ELECTRIC INDUSTRIES I		\$ 707,688.63	\$ 861,038.70	24,330.00
HAWAIIAN HOLDINGS INC		\$ 1,101,913.45	\$ 496,732.80	28,064.00
HAWKINS INC		\$ 136,259.49	\$ 165,194.98	3,158.00
HAWTHORN BANCSHARES INC		\$ 100,374.23	\$ 85,848.00	3,920.00
HAYNES INTERNATIONAL INC		\$ 304,327.02	\$ 183,353.44	7,691.00
HAYS PLC		\$ 2,757,290.46	\$ 2,927,220.90	1,497,500.00
HAZINE MUSTESARLIGI VARLI 144A	5.800% 02/21/2022 DD 02/21/19	\$ 457,000.00	\$ 465,847.52	457,000.00
HB FULLER CO		\$ 667,243.39	\$ 711,586.08	13,716.00
HBT FINANCIAL INC		\$ 114,045.47	\$ 95,763.15	6,321.00
HC2 HOLDINGS INC		\$ 12,689.32	\$ 14,352.00	4,416.00
HCA HEALTHCARE INC		\$ 2,897,855.97	\$ 8,005,205.04	52,324.00
HCA INC	5.250% 04/15/2025 DD 10/17/14	\$ 583,435.00	\$ 583,840.00	500,000.00
HCA INC	4.125% 06/15/2029 DD 06/12/19	\$ 757,531.40	\$ 881,660.80	760,000.00
HCA INC	5.250% 06/15/2049 DD 06/12/19	\$ 886,005.00	\$ 1,188,720.00	900,000.00
HCA INC	3.500% 09/01/2030 DD 02/26/20	\$ 614,231.25	\$ 627,984.78	591,000.00
HCA INC	5.375% 09/01/2026 DD 08/23/18	\$ 1,151,908.85	\$ 1,295,373.80	1,127,000.00
HCA INC	5.625% 09/01/2028 DD 08/23/18	\$ 1,008,375.95	\$ 1,096,220.00	929,000.00

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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>
HCI GROUP INC		\$ 112,654.37	\$ 160,299.50	3,065.00
HDACCESS		\$ 306,102.00	\$ -	306,102.00
HEALIUS LTD		\$ 2,282,139.98	\$ 2,651,520.00	921,225.00
HEALTH CATALYST INC		\$ 70,944.67	\$ 107,693.22	2,474.00
HEALTHCARE REALTY TRUST INC		\$ 2,464,511.50	\$ 2,470,652.80	83,468.00
HEALTHCARE SERVICES GROUP INC		\$ 194,123.27	\$ 154,493.80	5,498.00
HEALTHCARE TRUST OF AMERICA HO	3.100% 02/15/2030 DD 09/16/19	\$ 468,550.00	\$ 546,165.00	500,000.00
HEALTHCARE TRUST OF AMERICA IN		\$ 1,115,178.90	\$ 1,137,402.00	41,300.00
HEALTHQUITY INC		\$ 293,981.69	\$ 383,056.45	5,495.00
HEALTHPEAK PROPERTIES INC	4.000% 06/01/2025 DD 05/20/15	\$ 912,973.80	\$ 1,066,740.20	940,000.00
HEALTHPEAK PROPERTIES INC		\$ 12,090,422.93	\$ 11,673,254.04	386,148.00
HEALTHSTREAM INC		\$ 395,191.39	\$ 350,925.12	16,068.00
HEARTLAND EXPRESS INC		\$ 563,386.44	\$ 545,733.10	30,151.00
HEARTLAND FINANCIAL USA INC		\$ 967,084.98	\$ 866,865.01	21,473.00
HECLA MINING CO		\$ 1,517,069.11	\$ 2,094,005.52	323,149.00
HEICO CORP		\$ 331,181.63	\$ 1,152,939.20	8,708.00
HEICO CORP		\$ 563,505.57	\$ 1,910,068.02	16,317.00
HEIDRICK & STRUGGLES INTERNATI		\$ 344,558.71	\$ 351,032.24	11,948.00
HELEN OF TROY LTD		\$ 5,608,123.66	\$ 6,146,664.16	27,664.00
HELIOS TECHNOLOGIES INC		\$ 436,623.58	\$ 619,762.70	11,630.00
HELIX ENERGY SOLUTIONS GROUP I		\$ 783,625.57	\$ 370,923.00	88,315.00
HELLOFRESH SE		\$ 2,966,226.40	\$ 3,093,134.40	40,000.00
HELMERICH & PAYNE INC		\$ 1,294,850.41	\$ 502,201.44	21,684.00
HEMISPHERE MEDIA GROUP INC		\$ 100,788.95	\$ 106,169.28	10,248.00
HENRY SCHEIN INC		\$ 1,163,685.02	\$ 1,868,803.86	27,951.00
HERBALIFE NUTRITION LTD		\$ 583,935.83	\$ 904,252.95	18,819.00
HERC HOLDINGS INC		\$ 616,366.23	\$ 953,581.19	14,359.00
HERITAGE COMMERCE CORP		\$ 440,974.79	\$ 321,076.26	36,198.00
HERITAGE FINANCIAL CORP/WA		\$ 560,433.24	\$ 522,509.21	22,339.00
HERITAGE INSURANCE HOLDINGS IN		\$ 220,713.91	\$ 145,993.56	14,412.00
HERITAGE-CRYSTAL CLEAN INC		\$ 160,254.96	\$ 198,942.94	9,442.00
HERMAN MILLER INC		\$ 935,261.77	\$ 1,235,322.40	36,548.00
HERON THERAPEUTICS INC		\$ 136,328.84	\$ 136,344.93	6,442.00
HERSHA HOSPITALITY TRUST		\$ 399,379.50	\$ 164,964.12	20,908.00
HERSHEY CO/THE	3.375% 05/15/2023 DD 05/10/18	\$ 1,178,088.30	\$ 1,252,789.20	1,170,000.00
HERSHEY CO/THE		\$ 2,519,348.45	\$ 4,581,629.41	30,077.00
HESKA CORP		\$ 257,197.78	\$ 428,647.95	2,943.00
HESS CORP	5.600% 02/15/2041 DD 08/10/10	\$ 1,812,795.30	\$ 2,300,378.60	1,885,000.00
HESS CORP	5.800% 04/01/2047 DD 09/28/16	\$ 872,376.05	\$ 998,810.45	785,000.00
HESS CORP	4.300% 04/01/2027 DD 09/28/16	\$ 1,086,700.50	\$ 1,554,482.70	1,410,000.00
HESS CORP		\$ 2,924,640.45	\$ 2,792,907.74	52,906.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2035 DD 10/15/16	\$ 1,397,088.23	\$ 1,838,720.25	1,425,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	\$ 710,116.45	\$ 949,017.60	720,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2022 DD 10/15/16	\$ 41,506.00	\$ 42,487.20	40,000.00
HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	\$ 110,315.50	\$ 128,695.60	110,000.00
HEWLETT PACKARD ENTERPRISE CO	4.650% 10/01/2024 DD 04/09/20	\$ 527,895.00	\$ 567,550.00	500,000.00
HEWLETT PACKARD ENTERPRISE CO	4.450% 10/02/2023 DD 04/09/20	\$ 523,720.00	\$ 550,040.00	500,000.00
HEWLETT PACKARD ENTERPRISE CO		\$ 2,445,057.01	\$ 3,037,735.65	256,349.00
HEXCEL CORP		\$ 700,658.61	\$ 859,436.76	17,724.00
HF FOODS GROUP INC		\$ 193,307.40	\$ 166,522.88	22,144.00
HIBBETT SPORTS INC		\$ 257,266.50	\$ 470,066.22	10,179.00
HIGHWOODS PROPERTIES INC		\$ 1,067,595.46	\$ 861,516.57	21,739.00
HILCORP ENERGY I LP / HIL 144A	5.750% 10/01/2025 DD 06/04/15	\$ 1,690,388.60	\$ 1,756,541.25	1,737,000.00
HILEX POLY 12/16 COV-LITE TL		\$ 720,313.49	\$ 709,608.76	714,294.53
HILLENBRAND INC	5.750% 06/15/2025 DD 06/16/20	\$ 214,000.00	\$ 231,120.00	214,000.00
HILLENBRAND INC		\$ 1,395,365.91	\$ 1,825,228.00	45,860.00
HILL-ROM HOLDINGS INC		\$ 666,595.12	\$ 1,207,774.16	12,328.00
HILLTOP HOLDINGS INC		\$ 1,180,491.03	\$ 1,225,460.46	44,546.00
HILTON DOMESTIC OPERATING 144A	5.750% 05/01/2028 DD 04/21/20	\$ 395,000.00	\$ 429,562.50	395,000.00
HILTON DOMESTIC OPERATING CO I	4.875% 01/15/2030 DD 06/20/19	\$ 1,465,379.86	\$ 1,636,565.00	1,498,000.00
HILTON GRAND VACATIONS INC		\$ 116,862.93	\$ 194,777.55	6,213.00
HILTON USA TRUST 20 HHV F 144A	VAR RT 11/05/2038 DD 11/01/16	\$ 539,916.56	\$ 580,638.87	609,000.00
HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	\$ 1,582,289.06	\$ 1,585,039.20	1,590,000.00
HILTON WORLDWIDE HOLDINGS INC		\$ 3,386,602.24	\$ 5,927,376.50	53,275.00
HINGHAM INSTITUTION FOR SAVING		\$ 138,038.42	\$ 179,712.00	832.00
HIROSE ELECTRIC CO LTD		\$ 228,228.34	\$ 297,402.29	1,962.00
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
HMS HOLDINGS CORP		\$ 141,131.33	\$ 236,118.75	6,425.00
HNI CORP		\$ 862,702.89	\$ 908,606.82	26,367.00
HO TUNG CHEMICAL CORP		\$ 1,375,655.89	\$ 1,452,126.94	3,923,256.00
HOLLY ENERGY PARTNERS LP 144A	5.000% 02/01/2028 DD 02/04/20	\$ 1,302,975.12	\$ 1,319,825.00	1,310,000.00
HOLLYFRONTIER CORP		\$ 856,784.54	\$ 818,204.20	31,652.00
HOLOGIC INC		\$ 1,468,000.32	\$ 3,785,994.72	51,984.00
HOME BANCORP INC		\$ 175,535.12	\$ 132,896.52	4,748.00
HOME BANCSHARES INC/AR		\$ 2,054,924.47	\$ 1,845,223.52	94,724.00
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	\$ 2,123,864.00	\$ 2,785,902.00	2,100,000.00
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	\$ 1,112,498.00	\$ 1,425,181.00	940,000.00
HOME DEPOT INC/THE	2.700% 04/01/2023 DD 04/05/13	\$ 60,922.80	\$ 62,929.80	60,000.00
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	\$ 63,807.00	\$ 78,045.60	60,000.00
HOME DEPOT INC/THE	3.750% 02/15/2024 DD 09/10/13	\$ 96,145.20	\$ 98,687.70	90,000.00
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	\$ 65,848.80	\$ 79,759.80	60,000.00
HOME DEPOT INC/THE	2.625% 06/01/2022 DD 06/02/15	\$ 39,925.20	\$ 41,248.80	40,000.00
HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	\$ 93,679.20	\$ 101,349.90	90,000.00
HOME DEPOT INC/THE	3.000% 04/01/2026 DD 02/12/16	\$ 39,292.00	\$ 44,718.00	40,000.00
HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	\$ 65,929.50	\$ 75,443.90	70,000.00
HOME DEPOT INC/THE	4.500% 12/06/2048 DD 12/06/18	\$ 925,769.20	\$ 1,319,562.60	940,000.00
HOME DEPOT INC/THE	2.950% 06/15/2029 DD 06/17/19	\$ 997,510.00	\$ 1,136,690.00	1,000,000.00
HOME DEPOT INC/THE	2.700% 04/15/2030 DD 03/30/20	\$ 1,022,250.00	\$ 1,116,110.00	1,000,000.00
HOME DEPOT INC/THE	3.300% 04/15/2040 DD 03/30/20	\$ 1,145,640.00	\$ 1,178,600.00	1,000,000.00
HOME DEPOT INC/THE	3.350% 04/15/2050 DD 03/30/20	\$ 415,224.00	\$ 476,028.00	400,000.00
HOME DEPOT INC/THE		\$ 19,923,142.94	\$ 56,522,873.52	212,796.00
HOME PARTNERS OF AMER 1 E 144A	VAR RT 07/17/2034 DD 06/29/17	\$ 252,000.00	\$ 252,312.48	252,000.00
HOME PARTNERS OF AMER 1 E 144A	3.604% 09/17/2039 DD 07/31/19	\$ 706,347.31	\$ 728,490.17	706,387.31
HOME PARTNERS OF AMER 1 F 144A	VAR RT 07/17/2037 DD 06/07/18	\$ 682,000.00	\$ 681,358.92	682,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
HOME PARTNERS OF AMER 1 F 144A	4.101% 09/17/2039 DD 07/31/19	\$ 115,035.63	\$ 117,616.74	115,037.60
HOME PARTNERS OF AMER 2 F 144A	3.866% 10/19/2039 DD 09/19/19	\$ 944,848.86	\$ 971,302.06	944,864.74
HOMESTREET INC		\$ 391,770.68	\$ 446,377.50	13,226.00
HOMETRUST BANCSHARES INC		\$ 203,754.27	\$ 183,753.96	9,516.00
HOMOLOGY MEDICINES INC		\$ 44,460.80	\$ 28,179.84	2,496.00
HONDA AUTO RECEIVABLES 20 1 A3	2.830% 03/20/2023 DD 02/27/19	\$ 110,425.06	\$ 110,431.24	108,584.22
HONDA AUTO RECEIVABLES 20 3 A4	1.850% 08/15/2025 DD 08/27/19	\$ 2,361,726.40	\$ 2,491,075.40	2,420,000.00
HONDA AUTO RECEIVABLES 20 4 A4	2.210% 03/21/2024 DD 11/29/17	\$ 492,070.31	\$ 502,670.00	500,000.00
HONDURAS GOVERNMENT INTER 144A	5.625% 06/24/2030 DD 06/24/20	\$ 233,000.00	\$ 266,202.50	233,000.00
HONEYWELL INTERNATIONAL INC	2.500% 11/01/2026 DD 10/31/16	\$ 86,736.60	\$ 99,349.20	90,000.00
HONEYWELL INTERNATIONAL INC	3.812% 11/21/2047 DD 11/21/17	\$ 978,446.40	\$ 1,203,322.20	940,000.00
HONEYWELL INTERNATIONAL INC	1.350% 06/01/2025 DD 05/18/20	\$ 510,015.00	\$ 518,045.00	500,000.00
HONEYWELL INTERNATIONAL INC		\$ 11,839,017.35	\$ 29,544,030.00	138,900.00
HONG KONG & CHINA GAS CO LTD	HK/00003	\$ 1,858,248.83	\$ 3,059,057.90	2,048,314.00
HOOKER FURNITURE CORP		\$ 243,283.13	\$ 222,654.00	6,904.00
HOOKIPA PHARMA INC		\$ 14,745.30	\$ 15,903.06	1,434.00
HOPE BANCORP INC		\$ 1,366,967.61	\$ 798,284.70	73,170.00
HORACE MANN EDUCATORS CORP		\$ 1,005,618.31	\$ 1,077,485.20	25,630.00
HORIZON BANCORP INC/IN		\$ 408,887.71	\$ 420,813.38	26,533.00
HORIZON THERAPEUTICS PLC		\$ 1,264,064.55	\$ 2,890,961.15	39,521.00
HORMEL FOODS CORP		\$ 1,362,990.14	\$ 2,554,321.22	54,802.00
HOST HOTELS & RESORTS INC		\$ 6,881,590.66	\$ 7,101,972.57	485,439.00
HOST HOTELS & RESORTS LP		\$ 494,140.00	\$ 526,770.00	500,000.00
HOSTESS BRANDS INC	3.500% 09/15/2030 DD 08/20/20	\$ 679,653.84	\$ 677,685.60	46,290.00
HOUGHTON MIFFLIN HARCOURT CO		\$ 561,113.97	\$ 215,777.34	64,798.00
HOULIHAN LOKEY INC		\$ 6,726,449.57	\$ 7,246,587.24	107,788.00
HOWARD BANCORP INC		\$ 144,919.56	\$ 96,782.95	8,195.00
HOWARD HUGHES CORP/THE		\$ 737,801.80	\$ 657,565.83	8,331.00
HOWARD HUGHES CORP/THE 144A	5.375% 03/15/2025 DD 03/16/17	\$ 1,507,175.00	\$ 1,562,343.75	1,515,000.00
HOWDEN JOINERY GROUP PLC		\$ 981,308.31	\$ 1,696,767.70	180,000.00
HOWMET AEROSPACE INC		\$ 1,381,149.85	\$ 2,142,326.56	75,064.00
HP INC	2.200% 06/17/2025 DD 06/17/20	\$ 412,928.00	\$ 423,496.00	400,000.00
HP INC	3.000% 06/17/2027 DD 06/17/20	\$ 523,560.00	\$ 551,705.00	500,000.00
HP INC	6.000% 09/15/2041 DD 09/19/11	\$ 877,930.00	\$ 1,306,480.00	1,000,000.00
HP INC		\$ 3,733,241.24	\$ 6,885,667.21	280,019.00
HSBC HOLDINGS PLC	VAR RT 05/22/2030 DD 05/22/19	\$ 4,908,890.76	\$ 5,554,347.50	4,810,000.00
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	\$ 77,843.40	\$ 86,897.40	60,000.00
HSBC HOLDINGS PLC	6.500% 09/15/2037 DD 09/12/07	\$ 685,630.00	\$ 731,675.00	500,000.00
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	\$ 1,722,912.80	\$ 2,226,653.10	1,470,000.00
HSBC HOLDINGS PLC	5.250% 03/14/2044 DD 03/12/14	\$ 21,130.20	\$ 27,850.60	20,000.00
HSBC HOLDINGS PLC	4.250% 08/18/2025 DD 08/18/15	\$ 39,714.40	\$ 45,446.80	40,000.00
HSBC HOLDINGS PLC	4.300% 03/08/2026 DD 03/08/16	\$ 568,080.00	\$ 576,080.00	500,000.00
HSBC HOLDINGS PLC	4.375% 11/23/2026 DD 11/23/16	\$ 1,522,737.40	\$ 1,880,742.90	1,630,000.00
HSBC HOLDINGS PLC	VAR RT 05/18/2024 DD 05/18/18	\$ 3,189,390.00	\$ 3,236,010.00	3,000,000.00
HSBC HOLDINGS PLC	VAR RT 06/19/2029 DD 06/19/18	\$ 1,165,830.00	\$ 1,183,050.00	1,000,000.00
HSBC HOLDINGS PLC	VAR RT 09/12/2026 DD 09/12/18	\$ 1,126,810.00	\$ 1,139,680.00	1,000,000.00
HSBC HOLDINGS PLC	VAR RT 03/11/2025 DD 03/11/19	\$ 1,544,795.60	\$ 1,812,437.80	1,660,000.00
HSBC HOLDINGS PLC	VAR RT 08/18/2031 DD 08/18/20	\$ 318,304.35	\$ 325,338.30	315,000.00
HSBC HOLDINGS PLC	VAR RT 11/07/2025 DD 11/07/19	\$ 2,200,000.00	\$ 2,342,824.00	2,200,000.00
HSBC USA INC	3.500% 06/23/2024 DD 06/23/14	\$ 100,249.00	\$ 109,444.00	100,000.00
HUAKU DEVELOPMENT CO LTD		\$ 271,918.06	\$ 271,855.65	87,000.00
HUAXIN CEMENT CO LTD	CN/900933	\$ 906,246.07	\$ 1,926,766.38	889,140.00
HUB GROUP INC		\$ 840,070.21	\$ 1,154,250.00	20,250.00
HUB INTERNATIONAL LTD 144A	7.000% 05/01/2026 DD 04/25/18	\$ 802,169.40	\$ 816,761.99	781,000.00
HUBBELL INC		\$ 960,414.99	\$ 1,822,683.75	11,625.00
HUBSPOT INC		\$ 1,372,473.55	\$ 3,161,609.00	7,975.00
HUDSON PACIFIC PROPERTIES INC		\$ 1,140,281.40	\$ 794,821.80	33,090.00
HUDSON YARDS 2019- 30HY E 144A	VAR RT 07/10/2039 DD 07/01/19	\$ 871,266.22	\$ 926,622.48	903,000.00
HUDSON YARDS 2019- 55HY F 144A	VAR RT 12/10/2041 DD 12/01/19	\$ 599,613.50	\$ 616,264.32	672,000.00
HUGHES SATELLITE SYSTEMS CORP	6.625% 08/01/2026 DD 02/01/17	\$ 1,583,342.57	\$ 1,727,754.69	1,527,000.00
HUMANA INC	4.950% 10/01/2044 DD 09/19/14	\$ 176,086.80	\$ 229,119.20	170,000.00
HUMANA INC	3.950% 03/15/2027 DD 03/16/17	\$ 573,845.00	\$ 575,435.00	500,000.00
HUMANA INC	4.875% 04/01/2030 DD 03/26/20	\$ 627,390.00	\$ 624,730.00	500,000.00
HUMANA INC		\$ 3,888,181.06	\$ 10,665,378.92	25,996.00
HUNGARY GOVERNMENT INTERNATION	7.625% 03/29/2041 DD 03/29/11	\$ 1,074,375.00	\$ 1,328,362.50	750,000.00
HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	\$ 717,910.00	\$ 741,000.00	650,000.00
HUNTINGTON BANCSHARES INC/OH	2.300% 01/14/2022 DD 08/09/16	\$ 35,716.47	\$ 37,666.37	37,000.00
HUNTINGTON BANCSHARES INC/OH		\$ 1,755,925.99	\$ 2,457,696.96	194,592.00
HUNTINGTON INGALLS INDUSTRIES		\$ 722,397.15	\$ 1,407,653.36	8,257.00
HUNTSMAN CORP		\$ 514,258.53	\$ 892,268.88	35,492.00
HUONS CO LTD		\$ 529,720.16	\$ 628,012.69	11,039.00
HUONS GLOBAL CO LTD		\$ 331,053.73	\$ 346,621.78	12,873.00
HURCO COS INC		\$ 126,597.04	\$ 116,670.00	3,889.00
HURON CONSULTING GROUP INC		\$ 644,014.70	\$ 766,114.20	12,996.00
HUSKY ENERGY INC		\$ 762,943.20	\$ 900,228.00	840,000.00
HYATT HOTELS CORP	4.000% 04/15/2024 DD 03/17/14	\$ 381,716.27	\$ 538,906.50	7,258.00
HYDROFARM HOLDINGS GROUP INC		\$ 519,640.00	\$ 1,366,133.56	25,982.00
HYDRO-QUEBEC	8.050% 07/07/2024 DD 07/07/94	\$ 133,058.83	\$ 124,859.00	100,000.00
HYSTER-YALE MATERIALS HANDLING		\$ 394,185.82	\$ 363,314.55	6,101.00
HYUNDAI AUTO RECEIVABLES B A3	1.940% 02/15/2024 DD 11/06/19	\$ 115,274.02	\$ 117,112.55	115,000.00
HYUNDAI CAPITAL AMERICA 144A	3.750% 07/08/2021 DD 06/08/18	\$ 1,997,560.00	\$ 2,029,220.00	2,000,000.00
I3 VERTICALS INC		\$ 30,691.28	\$ 43,093.60	1,298.00
IAA INC		\$ 569,017.03	\$ 1,895,596.56	29,172.00
IAC/INTERACTIVECORP		\$ 380,002.74	\$ 2,790,450.95	14,737.00
IBEX HOLDINGS LTD		\$ 14,445.89	\$ 28,928.90	1,547.00
IBIO INC		\$ 22,802.05	\$ 11,020.80	10,496.00
IBM CREDIT LLC	VAR RT 02/05/2021 DD 02/06/18	\$ 1,000,000.00	\$ 1,000,170.00	1,000,000.00
ICAD INC		\$ 14,839.52	\$ 19,628.40	1,487.00
ICF INTERNATIONAL INC		\$ 352,878.36	\$ 473,482.10	6,370.00
ICHOR HOLDINGS LTD		\$ 37,340.90	\$ 49,015.77	1,626.00
ICU MEDICAL INC		\$ 947,301.19	\$ 752,859.90	3,510.00
IDACORP INC		\$ 902,752.30	\$ 885,396.60	9,220.00
IDEAYA BIOSCIENCES INC		\$ 108,919.63	\$ 107,548.00	7,682.00
IDEX CORP		\$ 1,085,195.74	\$ 3,034,612.80	15,234.00

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IDEXX LABORATORIES INC		\$ 1,600,530.09	\$ 8,444,303.91	16,893.00
IDT CORP		\$ 51,764.72	\$ 55,867.20	4,520.00
IES HOLDINGS INC		\$ 64,043.16	\$ 160,725.64	3,491.00
IGM BIOSCIENCES INC		\$ 27,049.52	\$ 46,175.67	523.00
IHEARTMEDIA INC		\$ 338,422.24	\$ 485,830.26	37,458.00
IHS MARKIT LTD		\$ 3,828,369.74	\$ 6,979,341.85	77,695.00
IHS NETHERLANDS HOLDCO BV 144A	8.000% 09/18/2027 DD 09/18/19	\$ 142,000.00	\$ 152,850.00	142,000.00
II-VI INC		\$ 7,302,814.61	\$ 11,512,953.36	151,566.00
IL DONG PHARMACEUTICAL CO LTD		\$ 477,457.47	\$ 445,714.99	25,618.00
ILLINOIS ST TOLL HIGHWAY AUTH	6.184% 01/01/2034 DD 05/21/09	\$ 153,385.00	\$ 180,640.00	125,000.00
ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	\$ 1,117,383.10	\$ 1,070,828.95	995,000.00
ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	\$ 52,771.00	\$ 62,989.00	50,000.00
ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	\$ 1,479,146.55	\$ 1,561,380.45	1,435,000.00
ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	\$ 972,416.60	\$ 1,038,718.80	940,000.00
ILLINOIS TOOL WORKS INC		\$ 5,677,034.74	\$ 12,843,210.44	62,013.00
ILLUMINA INC		\$ 8,634,960.58	\$ 18,374,200.00	49,660.00
ILLUMINATE BUYER LLC / IL 144A	9.000% 07/01/2028 DD 06/30/20	\$ 946,555.00	\$ 991,100.00	901,000.00
IMARA INC		\$ 12,699.15	\$ 8,180.55	371.00
IMAX CORP		\$ 394,964.51	\$ 558,169.50	30,975.00
IMMERSION CORP		\$ 29,989.50	\$ 41,490.75	3,675.00
IMMUNIC INC		\$ 21,971.03	\$ 22,797.39	1,491.00
IMMUNOGEN INC		\$ 228,502.00	\$ 443,927.70	68,826.00
IMMUNOME INC		\$ 1,294.80	\$ 1,258.40	130.00
IMMUNOVANT INC		\$ 7,842,958.76	\$ 9,695,096.24	209,896.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 07/26/2026 DD 07/26/19	\$ 398,098.00	\$ 442,744.00	400,000.00
IMPERIAL BRANDS FINANCE P 144A	3.500% 02/11/2023 DD 02/11/13	\$ 2,480,825.00	\$ 2,617,200.00	2,500,000.00
IMPERIAL BRANDS FINANCE P 144A	4.250% 07/21/2025 DD 07/21/15	\$ 210,722.00	\$ 225,244.00	200,000.00
IMPINJ INC		\$ 50,005.62	\$ 51,876.93	1,239.00
IMT TRUST 2017-A APTS EFL 144A	VAR RT 06/15/2034 DD 07/18/17	\$ 549,975.08	\$ 539,000.31	549,478.87
INARI MEDICAL INC		\$ 99,800.69	\$ 125,348.44	1,436.00
INCITEC PIVOT LTD		\$ 6,789,861.69	\$ 5,205,454.26	2,958,717.00
INCYTE CORP		\$ 2,487,333.20	\$ 3,131,975.84	36,008.00
INDEPENDENCE HOLDING CO		\$ 61,788.55	\$ 119,679.00	2,919.00
INDEPENDENCE PLAZA INDP E 144A	4.996% 07/10/2035 DD 06/01/18	\$ 1,219,940.34	\$ 1,193,928.60	1,220,000.00
INDEPENDENCE REALTY TRUST INC		\$ 566,944.99	\$ 793,417.54	59,078.00
INDEPENDENT BANK CORP		\$ 1,303,830.02	\$ 1,398,716.00	19,150.00
INDEPENDENT BANK CORP/MI		\$ 236,577.02	\$ 241,846.18	13,094.00
INDEPENDENT BANK GROUP INC		\$ 1,179,946.62	\$ 1,434,521.40	22,945.00
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	\$ 96,627.60	\$ 117,736.20	90,000.00
INDONESIA ASAHAN ALUMINIU 144A	5.710% 11/15/2023 DD 11/15/18	\$ 600,341.03	\$ 615,485.00	557,000.00
INDONESIA ASAHAN ALUMINIU 144A	6.757% 11/15/2048 DD 11/15/18	\$ 1,337,130.20	\$ 1,668,543.24	1,222,000.00
INDONESIA ASAHAN ALUMINIU 144A	5.450% 05/15/2030 DD 05/15/20	\$ 2,880,189.60	\$ 3,025,050.88	2,512,000.00
INDONESIA ASAHAN ALUMINIU 144A	5.800% 05/15/2050 DD 05/15/20	\$ 1,836,164.42	\$ 2,360,102.88	1,896,000.00
INDONESIA GOVERNMENT INTE 144A	4.350% 01/08/2027 DD 12/08/16	\$ 198,686.70	\$ 230,272.02	198,000.00
INDONESIA GOVERNMENT INTE 144A	3.850% 07/18/2027 DD 07/18/17	\$ 337,275.00	\$ 410,947.20	360,000.00
INDONESIA GOVERNMENT INTE REGS	8.500% 10/12/2035 DD 10/12/05	\$ 1,640,051.60	\$ 1,998,987.84	1,224,000.00
INDONESIA GOVERNMENT INTE REGS	6.625% 02/17/2037 DD 02/14/07	\$ 1,349,632.00	\$ 1,873,444.74	1,318,000.00
INDONESIA GOVERNMENT INTE REGS	5.125% 01/15/2045 DD 01/15/15	\$ 104,737.50	\$ 135,222.15	105,000.00
INDONESIA GOVERNMENT INTERNATI	2.950% 01/11/2023 DD 12/11/17	\$ 785,030.00	\$ 834,328.00	800,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 01/11/2028 DD 12/11/17	\$ 298,710.00	\$ 335,880.00	300,000.00
INDONESIA GOVERNMENT INTERNATI	2.850% 02/14/2030 DD 01/14/20	\$ 1,777,732.42	\$ 1,978,684.26	1,834,000.00
INDONESIA GOVERNMENT INTERNATI	3.500% 02/14/2050 DD 01/14/20	\$ 830,029.40	\$ 1,018,856.60	940,000.00
INDONESIA GOVERNMENT INTERNATI	3.850% 10/15/2030 DD 04/15/20	\$ 670,325.00	\$ 753,001.92	648,000.00
INDONESIA GOVERNMENT INTERNATI	4.200% 10/15/2050 DD 04/15/20	\$ 501,150.00	\$ 594,705.00	500,000.00
INDONESIA GOVERNMENT INTERNATI	4.450% 04/15/2070 DD 04/15/20	\$ 491,075.00	\$ 611,565.00	500,000.00
INDONESIA TREASURY BOND	6.625% 05/15/2033	\$ 586,357.05	\$ 598,450.92	8,200,000,000.00
INDONESIA TREASURY BOND	9.000% 03/15/2029	\$ 4,159,649.50	\$ 3,820,976.19	45,000,000,000.00
INDONESIA TREASURY BOND	8.750% 02/15/2044	\$ 3,079,743.29	\$ 3,046,644.91	37,000,000,000.00
INDUS REALTY TRUST INC		\$ 21,543.15	\$ 36,937.50	591.00
INDUSTRIA DE DISENO TEXTIL SA		\$ 4,778,896.07	\$ 10,033,105.11	314,900.00
INDUSTRIAL LOGISTICS PROPRIETIE		\$ 802,506.40	\$ 934,674.28	40,132.00
INDYMAC INDX MORTGAG AR18 2A1A	VAR RT 10/25/2036 DD 09/07/05	\$ 51,996.47	\$ 40,420.84	70,864.00
INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	\$ 945,871.31	\$ 1,077,460.21	1,157,029.10
INDYMAC INDX MORTGAGE AR39 A1	VAR RT 02/25/2037 DD 12/28/06	\$ 767,344.21	\$ 783,493.67	811,885.29
INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	\$ 479,231.13	\$ 537,198.62	567,557.26
INFINERA CORP		\$ 528,389.88	\$ 617,785.52	58,949.00
INFORMATION SERVICES GROUP INC		\$ 85,109.72	\$ 79,284.16	24,172.00
INFUSYSTEM HOLDINGS INC		\$ 12,518.47	\$ 20,094.60	1,070.00
ING GROEP NV	4.100% 10/02/2023 DD 10/02/18	\$ 1,350,972.00	\$ 1,483,137.00	1,350,000.00
ING GROEP NV	3.150% 03/29/2022 DD 03/29/17	\$ 76,689.75	\$ 77,564.25	75,000.00
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	\$ 690,759.00	\$ 809,746.00	700,000.00
ING GROEP NV	3.550% 04/09/2024 DD 04/09/19	\$ 200,412.00	\$ 218,514.00	200,000.00
ING GROEP NV	4.050% 04/09/2029 DD 04/09/19	\$ 1,180,562.10	\$ 1,389,995.10	1,170,000.00
INGERSOLL RAND INC		\$ 1,298,850.69	\$ 3,184,370.64	69,894.00
INGEVITY CORP		\$ 160,918.03	\$ 229,386.17	3,029.00
INGLES MARKETS INC		\$ 411,896.00	\$ 378,010.26	8,861.00
INGREDION INC		\$ 1,041,958.76	\$ 996,827.57	12,671.00
INHIBRX INC		\$ 55,896.73	\$ 38,937.57	1,181.00
INKIA ENERGY LTD 144A	5.875% 11/09/2027 DD 11/09/17	\$ 335,057.00	\$ 380,417.31	351,000.00
INNOSPEC INC		\$ 295,383.14	\$ 395,129.15	4,355.00
INNOVATIVE INDUSTRIAL PROPRTI		\$ 797,290.21	\$ 1,552,759.27	8,479.00
INNOVIVA INC		\$ 53,827.02	\$ 57,799.35	4,665.00
INOGEN INC		\$ 213,750.83	\$ 210,130.04	4,703.00
INOVALON HOLDINGS INC		\$ 75,923.03	\$ 98,554.08	5,424.00
INOVIO PHARMACEUTICALS INC		\$ 179,385.99	\$ 102,137.85	11,541.00
INOZYME PHARMA INC		\$ 30,894.75	\$ 26,604.96	1,289.00
INPHI CORP		\$ 1,060,198.14	\$ 1,492,371.00	9,300.00
INSEGO CORP		\$ 38,938.84	\$ 77,535.64	5,012.00
INSIGHT ENTERPRISES INC		\$ 587,542.09	\$ 1,239,658.28	16,292.00
INSMED INC		\$ 151,492.01	\$ 245,780.07	7,383.00
INSPERITY INC		\$ 723,074.24	\$ 1,013,271.90	12,445.00
INSPIRE MEDICAL SYSTEMS INC		\$ 131,624.94	\$ 356,806.73	1,897.00
INSTALLED BUILDING PRODUCTS IN		\$ 4,838,015.85	\$ 8,787,487.23	86,211.00
INSTEEL INDUSTRIES INC		\$ 262,938.05	\$ 255,214.20	11,460.00

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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>
JPMORGAN CHASE & CO	VAR RT 03/24/2031 DD 03/24/20	\$ 1,143,170.00	\$ 1,230,130.00	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2026 DD 04/22/20	\$ 1,004,530.00	\$ 1,056,130.00	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2031 DD 04/22/20	\$ 760,342.50	\$ 806,145.00	750,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2041 DD 04/22/20	\$ 1,033,830.00	\$ 1,117,770.00	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 04/22/2051 DD 04/22/20	\$ 1,037,380.00	\$ 1,113,420.00	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 06/01/2024 DD 05/27/20	\$ 1,025,870.00	\$ 1,026,700.00	1,000,000.00
JPMORGAN CHASE & CO	VAR RT 11/19/2031 DD 11/19/20	\$ 1,325,591.50	\$ 1,337,574.25	1,325,000.00
JPMORGAN CHASE & CO	5.400% 01/06/2042 DD 12/22/11	\$ 68,711.40	\$ 89,311.80	60,000.00
JPMORGAN CHASE & CO	2.972% 01/15/2023 DD 12/08/16	\$ 121,902.00	\$ 123,268.80	120,000.00
JPMORGAN CHASE & CO	VAR RT 02/25/2021 DD 02/25/11	\$ 1,291,067.55	\$ 1,273,132.08	1,272,000.00
JPMORGAN CHASE & CO	VAR RT 04/08/2022 DD 04/08/11	\$ 2,619,617.10	\$ 2,632,628.70	2,610,000.00
JPMORGAN CHASE & CO	VAR RT 05/31/2021 DD 05/31/11	\$ 120,960.00	\$ 120,528.00	120,000.00
JPMORGAN CHASE & CO	VAR RT 06/15/2023 DD 06/15/11	\$ 94,006.00	\$ 104,479.00	100,000.00
JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	\$ 4,568,520.00	\$ 5,172,165.00	4,500,000.00
JPMORGAN CHASE & CO		\$ 34,140,585.19	\$ 76,268,430.56	600,208.00
JSE LTD		\$ 975,134.67	\$ 1,249,369.41	163,126.00
JULIUS BAER GROUP LTD		\$ 5,074,708.53	\$ 7,151,308.33	123,949.00
JUNIPER NETWORKS INC	3.750% 08/15/2029 DD 08/26/19	\$ 101,314.00	\$ 115,256.00	100,000.00
JUNIPER NETWORKS INC		\$ 1,359,861.47	\$ 1,356,587.66	60,266.00
JW PHARMACEUTICAL CORP		\$ 472,170.73	\$ 442,424.37	13,712.00
KADANT INC		\$ 56,627.99	\$ 114,052.82	809.00
KADMON HOLDINGS INC		\$ 47,866.29	\$ 52,709.15	12,701.00
KAISA GROUP HOLDINGS LTD	HK/01638	\$ 1,441,783.24	\$ 1,453,347.15	2,942,307.00
KAISER ALUMINUM CORP		\$ 756,615.15	\$ 961,308.00	9,720.00
KAISER ALUMINUM CORP 144A	4.625% 03/01/2028 DD 11/26/19	\$ 1,372,577.00	\$ 1,449,387.50	1,397,000.00
KAISER FOUNDATION HOSPITALS	4.875% 04/01/2042 DD 04/11/12	\$ 1,677,432.60	\$ 1,934,703.30	1,410,000.00
KALA PHARMACEUTICALS INC		\$ 31,387.60	\$ 19,851.84	2,928.00
KALEIDO BIOSCIENCES INC		\$ 6,390.91	\$ 7,753.20	852.00
KALLPA GENERACION SA 144A	4.125% 08/16/2027 DD 08/16/17	\$ 178,457.50	\$ 182,962.50	170,000.00
KALLPA GENERACION SA 144A	4.875% 05/24/2026 DD 05/24/16	\$ 124,983.75	\$ 126,644.90	115,000.00
KALVISTA PHARMACEUTICALS INC		\$ 93,962.82	\$ 131,733.63	6,937.00
KAMAN CORP		\$ 949,989.57	\$ 886,543.34	15,518.00
KANSAS CITY SOUTHERN	3.500% 05/01/2050 DD 04/22/20	\$ 496,040.00	\$ 555,900.00	500,000.00
KANSAS CITY SOUTHERN	4.700% 05/01/2048 DD 05/03/18	\$ 334,443.00	\$ 377,679.00	300,000.00
KANSAS CITY SOUTHERN		\$ 1,578,351.69	\$ 3,933,585.10	19,270.00
KAR AUCTION SERVICES INC		\$ 1,078,680.47	\$ 1,487,776.45	79,945.00
KARUNA THERAPEUTICS INC		\$ 87,523.93	\$ 118,149.17	1,163.00
KARYOPHARM THERAPEUTICS INC		\$ 10,517,650.64	\$ 9,299,346.84	600,733.00
KAZAKHSTAN GOVERNMENT INT 144A	4.875% 10/14/2044 DD 10/14/14	\$ 266,175.00	\$ 264,154.80	195,000.00
KAZMUNAYGAS NATIONAL CO J 144A	5.750% 04/19/2047 DD 04/19/17	\$ 312,382.79	\$ 393,974.70	294,000.00
KAZMUNAYGAS NATIONAL CO J 144A	6.375% 10/24/2048 DD 04/24/18	\$ 333,000.00	\$ 344,712.00	240,000.00
KAZMUNAYGAS NATIONAL CO J REGS	5.375% 04/24/2030	\$ 1,431,051.99	\$ 1,535,929.25	1,246,000.00
KB HOME	4.800% 11/15/2029 DD 11/04/19	\$ 835,122.71	\$ 897,755.00	818,000.00
KB HOME		\$ 853,135.37	\$ 1,594,479.36	47,568.00
KBR INC		\$ 1,297,623.13	\$ 2,421,757.14	78,298.00
KEARNY FINANCIAL CORP/MD		\$ 542,075.95	\$ 400,403.52	37,917.00
KELLOGG CO	2.650% 12/01/2023 DD 11/15/16	\$ 1,604,947.40	\$ 1,717,998.80	1,610,000.00
KELLOGG CO	3.250% 04/01/2026 DD 03/07/16	\$ 38,602.00	\$ 44,976.80	40,000.00
KELLOGG CO	4.300% 05/15/2028 DD 05/14/18	\$ 435,932.00	\$ 478,860.00	400,000.00
KELLOGG CO		\$ 2,973,478.38	\$ 3,084,741.10	49,570.00
KELLY SERVICES INC		\$ 436,811.93	\$ 429,275.33	20,869.00
KEMPER CORP		\$ 1,178,513.19	\$ 1,087,067.67	14,149.00
KENNAMETAL INC		\$ 1,843,268.10	\$ 1,863,823.20	51,430.00
KENNEDY-WILSON HOLDINGS INC		\$ 1,380,375.06	\$ 1,334,844.46	74,614.00
KENNEDY-WILSON INC	5.875% 04/01/2024 DD 03/25/14	\$ 786,887.50	\$ 817,075.00	805,000.00
KENYA GOVERNMENT INTERNAT 144A	8.250% 02/28/2048 DD 02/28/18	\$ 511,200.00	\$ 548,716.80	480,000.00
KENYA GOVERNMENT INTERNAT 144A	7.000% 05/22/2027 DD 05/22/19	\$ 348,823.68	\$ 406,361.25	369,000.00
KEROS THERAPEUTICS INC		\$ 72,447.18	\$ 92,407.40	1,310.00
KEURIG DR PEPPER INC	4.500% 11/15/2045 DD 11/09/15	\$ 801,879.00	\$ 1,028,176.00	800,000.00
KEURIG DR PEPPER INC	4.420% 12/15/2046 DD 12/14/16	\$ 101,021.00	\$ 127,343.00	100,000.00
KEURIG DR PEPPER INC	3.200% 05/01/2030 DD 04/13/20	\$ 527,515.00	\$ 566,110.00	500,000.00
KEURIG DR PEPPER INC	3.800% 05/01/2050 DD 04/13/20	\$ 522,165.00	\$ 598,855.00	500,000.00
KEURIG DR PEPPER INC		\$ 1,593,732.77	\$ 2,743,616.00	85,738.00
KEYBANK NA/CLEVELAND OH	3.375% 03/07/2023 DD 03/07/18	\$ 1,160,143.80	\$ 1,245,862.80	1,170,000.00
KEYBANK NA/CLEVELAND OH	VAR RT 01/03/2024 DD 12/16/20	\$ 2,000,000.00	\$ 2,001,980.00	2,000,000.00
KEYBANK NA/CLEVELAND OH	3.400% 05/20/2026 DD 05/20/16	\$ 561,265.00	\$ 561,385.00	500,000.00
KEYCORP	2.550% 10/01/2029 DD 09/11/19	\$ 533,750.00	\$ 541,540.00	500,000.00
KEYCORP		\$ 2,217,612.86	\$ 3,169,870.47	193,167.00
KEYENCE CORP		\$ 1,940,337.40	\$ 23,571,891.94	41,960.00
KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	\$ 1,092,508.35	\$ 1,181,602.40	1,045,000.00
KEYSIGHT TECHNOLOGIES INC		\$ 1,349,278.83	\$ 4,804,509.57	36,373.00
KEZAR LIFE SCIENCES INC		\$ 129,208.13	\$ 97,180.74	18,617.00
KFORCE INC		\$ 31,633.22	\$ 61,156.77	1,453.00
KGINICIS CO LTD		\$ 218,182.61	\$ 295,192.02	15,914.00
KILROY REALTY CORP		\$ 5,584,898.22	\$ 5,073,012.00	88,380.00
KILROY REALTY LP	3.800% 01/15/2023 DD 01/14/13	\$ 2,499,175.00	\$ 2,617,875.00	2,500,000.00
KILROY REALTY LP	3.450% 12/15/2024 DD 12/11/17	\$ 199,740.00	\$ 216,850.00	200,000.00
KIMBALL ELECTRONICS INC		\$ 250,157.79	\$ 238,474.86	14,914.00
KIMBALL INTERNATIONAL INC		\$ 271,283.79	\$ 268,134.10	22,438.00
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	\$ 171,955.09	\$ 196,416.78	120,000.00
KIMBERLY-CLARK CORP	2.400% 06/01/2023 DD 05/23/13	\$ 8,908.57	\$ 9,455.13	9,000.00
KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	\$ 35,847.20	\$ 47,365.60	40,000.00
KIMBERLY-CLARK CORP		\$ 6,176,519.29	\$ 8,996,531.75	66,725.00
KIMBERLY-CLARK DE MEXICO SAB D		\$ 4,034,235.95	\$ 4,328,264.10	2,537,300.00
KIMCO REALTY CORP	3.700% 10/01/2049 DD 08/29/19	\$ 1,705,137.00	\$ 2,043,754.00	1,900,000.00
KIMCO REALTY CORP	3.125% 06/01/2023 DD 05/23/13	\$ 605,818.00	\$ 632,070.00	600,000.00
KIMCO REALTY CORP		\$ 1,485,826.91	\$ 1,248,892.04	83,204.00
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	\$ 892,073.75	\$ 1,105,842.50	875,000.00
KINDER MORGAN ENERGY PARTNERS	7.500% 11/15/2040 DD 11/19/10	\$ 185,093.95	\$ 208,140.25	145,000.00
KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	\$ 21,869.00	\$ 27,934.63	20,000.00
KINDER MORGAN ENERGY PARTNERS	6.950% 01/15/2038 DD 06/21/07	\$ 625,456.70	\$ 998,866.30	730,000.00
KINDER MORGAN ENERGY PARTNERS	6.500% 09/01/2039 DD 09/16/09	\$ 401,065.00	\$ 456,589.00	350,000.00
KINDER MORGAN ENERGY PARTNERS	3.450% 02/15/2023 DD 08/13/12	\$ 94,527.48	\$ 107,348.88	102,000.00
KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	\$ 129,838.75	\$ 146,623.75	125,000.00

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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>
LAM RESEARCH CORP		\$ 2,050,296.49	\$ 13,498,893.41	28,583.00
LAMAR ADVERTISING CO		\$ 754,075.78	\$ 1,446,946.14	17,387.00
LAMB WESTON HOLDINGS INC		\$ 814,930.82	\$ 2,387,790.50	30,325.00
LANCASTER COLONY CORP		\$ 192,155.32	\$ 252,261.29	1,373.00
LANDEC CORP		\$ 222,203.29	\$ 173,914.65	16,029.00
LANDMARK BANCORP INC/MANHATTAN		\$ 51,322.95	\$ 53,121.68	2,324.80
LANDS' END INC		\$ 127,115.92	\$ 153,060.72	7,096.00
LANDSTAR SYSTEM INC		\$ 498,329.85	\$ 1,080,781.16	8,026.00
LANDWIRTSCHAFTLICHE RENTENBANK	2.000% 01/13/2025 DD 01/13/15	\$ 1,700,821.20	\$ 1,745,304.40	1,640,000.00
LANNER ELECTRONICS INC		\$ 198,154.22	\$ 233,418.32	95,052.00
LANNETT CO INC		\$ 365,862.37	\$ 128,091.92	19,646.00
LANTHEUS HOLDINGS INC		\$ 83,842.63	\$ 65,831.20	4,880.00
LAS VEGAS SANDS CORP		\$ 3,399,528.23	\$ 4,020,735.20	67,462.00
LATTICE SEMICONDUCTOR CORP		\$ 5,489,932.38	\$ 9,487,901.58	207,069.00
LAUREATE EDUCATION INC		\$ 1,029,952.05	\$ 967,919.68	66,478.00
LAWSON PRODUCTS INC/DE		\$ 35,713.36	\$ 62,364.75	1,225.00
LAZARD GROUP LLC	4.375% 03/11/2029 DD 03/11/19	\$ 1,290,133.00	\$ 1,524,432.00	1,300,000.00
LAZARD LTD		\$ 569,984.24	\$ 733,651.20	17,344.00
LA-Z-BOY INC		\$ 734,968.51	\$ 1,100,181.60	27,615.00
LBM ACQUISITION LLC 144A	6.250% 01/15/2029 DD 12/18/20	\$ 323,000.00	\$ 333,497.50	323,000.00
LCH CCP CREDIT SUISSE CASH COL	VAR RT 01/01/2049 DD 07/01/08	\$ 211,000.00	\$ 211,000.00	211,000.00
LCI INDUSTRIES		\$ 174,782.67	\$ 231,608.48	1,786.00
LCNB CORP		\$ 147,388.97	\$ 109,807.75	7,475.00
LEAR CORP		\$ 804,452.28	\$ 1,844,429.94	11,598.00
LEBANON GOVERNMENT INTERN REGS	8.250% 04/12/2021	\$ 539,400.00	\$ 256,537.28	1,844,000.00
LEGACY CLASS (USD)		\$ 7,024,727.09	\$ 7,128,950.28	8,920,074.48
LEGACY HOUSING CORP		\$ 53,813.72	\$ 59,412.52	3,932.00
LEGACY LIFEPOINT HEALTH L 144A	4.375% 02/15/2027 DD 02/13/20	\$ 702,170.28	\$ 703,878.75	703,000.00
LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	\$ 1,831,760.00	\$ 2,511,162.50	1,750,000.00
LEGGETT & PLATT INC		\$ 915,943.60	\$ 1,243,589.60	28,072.00
LEHMAN PROXY STANDISH - REC		\$ 2,260.26	\$ 2,260.26	2,260.26
LEIA GROUP TRUST		\$ 195,595,785.11	\$ 279,696,480.00	20,000,000.00
LEIDOS HOLDINGS INC		\$ 1,210,956.04	\$ 2,809,752.48	26,729.00
LELAND STANFORD JUNIOR UNIVERS	3.647% 05/01/2048 DD 04/11/17	\$ 10,064.10	\$ 12,669.80	10,000.00
LEMAITRE VASCULAR INC		\$ 80,619.08	\$ 121,824.00	3,008.00
LEMONADE INC		\$ 130,532.12	\$ 289,467.50	2,363.00
LENDINGCLUB CORP		\$ 849,863.12	\$ 458,525.76	43,421.00
LENDINGTREE INC		\$ 572,920.92	\$ 373,449.56	1,364.00
LENNAR CORP	4.750% 11/29/2027 DD 05/29/18	\$ 589,900.00	\$ 590,900.00	500,000.00
LENNAR CORP		\$ 1,927,964.46	\$ 3,999,711.87	52,469.00
LENNAR CORP		\$ 120,974.56	\$ 200,613.60	3,278.00
LENNOX INTERNATIONAL INC		\$ 481,774.01	\$ 2,003,542.61	7,313.00
LENSAR INC		\$ 16,789.08	\$ 38,519.25	5,313.00
LESLIE'S INC		\$ 197,800.00	\$ 238,650.00	8,600.00
LEVEL ONE BANCORP INC		\$ 83,403.34	\$ 65,504.74	3,238.00
LEVIATHAN BOND LTD 144A	6.500% 06/30/2027	\$ 1,054,000.00	\$ 1,183,115.00	1,054,000.00
LEVIATHAN BOND LTD 144A	6.750% 06/30/2030	\$ 634,715.00	\$ 713,915.00	629,000.00
LEXICON PHARMACEUTICALS INC		\$ 50,558.67	\$ 10,345.50	3,025.00
LEXINGTON REALTY TRUST		\$ 1,715,468.63	\$ 1,794,652.56	168,988.00
LG INTERNATIONAL CORP		\$ 1,420,427.20	\$ 3,225,347.45	141,850.00
LGI HOMES INC		\$ 81,185.45	\$ 173,594.00	1,640.00
LHC GROUP INC		\$ 175,323.95	\$ 469,304.00	2,200.00
LIBERTY BROADBAND CORP		\$ 247,411.86	\$ 826,979.84	5,248.00
LIBERTY BROADBAND CORP		\$ 2,098,826.81	\$ 5,185,299.86	32,741.68
LIBERTY LATIN AMERICA LTD		\$ 547,088.88	\$ 316,314.60	28,420.00
LIBERTY LATIN AMERICA LTD		\$ 1,509,660.05	\$ 1,063,542.09	95,901.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 52,427.27	\$ 68,865.03	2,769.00
LIBERTY MEDIA CORP-LIBERTY BRA		\$ 198,582.64	\$ 262,857.20	10,565.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 1,519,176.26	\$ 1,793,161.80	42,093.00
LIBERTY MEDIA CORP-LIBERTY FOR		\$ 189,897.88	\$ 203,892.33	5,367.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 402,341.14	\$ 601,939.03	13,937.00
LIBERTY MEDIA CORP-LIBERTY SIR		\$ 711,719.88	\$ 1,410,507.18	32,418.00
LIBERTY OILFIELD SERVICES INC		\$ 552,862.09	\$ 492,910.79	47,809.00
LIBERTY TRIPADVISOR HOLDINGS I		\$ 148,731.51	\$ 195,773.06	45,109.00
LIFE STORAGE INC		\$ 7,231,031.96	\$ 8,619,838.61	72,199.00
LIFEPOINT HEALTH INC 144A	5.375% 01/15/2029 DD 12/04/20	\$ 864,000.00	\$ 862,142.40	864,000.00
LIFETIME BRANDS INC		\$ 117,417.65	\$ 115,200.80	7,579.00
LIFEVANTAGE CORP		\$ 14,101.84	\$ 9,431.84	1,012.00
LIGAND PHARMACEUTICALS INC		\$ 117,629.08	\$ 105,715.35	1,063.00
LIMELIGHT NETWORKS INC		\$ 31,990.27	\$ 34,724.97	8,703.00
LIMESTONE BANCORP INC		\$ 1,710,643.17	\$ 1,500,769.28	119,488.00
LIMONEIRA CO		\$ 180,343.47	\$ 136,197.00	8,180.00
LINCOLN ELECTRIC HOLDINGS INC		\$ 729,063.88	\$ 1,410,926.25	12,137.00
LINCOLN NATIONAL CORP	3.625% 12/12/2026 DD 12/12/16	\$ 1,271,187.50	\$ 1,442,875.00	1,250,000.00
LINCOLN NATIONAL CORP	4.000% 09/01/2023 DD 08/16/13	\$ 173,448.25	\$ 190,886.50	175,000.00
LINCOLN NATIONAL CORP	4.350% 03/01/2048 DD 02/12/18	\$ 24,828.75	\$ 31,378.25	25,000.00
LINCOLN NATIONAL CORP	3.800% 03/01/2028 DD 02/12/18	\$ 29,878.20	\$ 34,705.80	30,000.00
LINCOLN NATIONAL CORP	3.050% 01/15/2030 DD 08/19/19	\$ 540,540.00	\$ 557,675.00	500,000.00
LINCOLN NATIONAL CORP		\$ 1,135,378.05	\$ 1,835,258.49	36,479.00
LINDBLAD EXPEDITIONS HOLDINGS		\$ 18,797.55	\$ 32,373.92	1,891.00
LINDE PLC		\$ 20,810,525.91	\$ 41,731,024.66	158,366.00
LINDSAY CORP		\$ 62,870.94	\$ 98,528.82	767.00
LINEAGE LOGISTICS 2/18		\$ 2,026.97	\$ 2,043.02	2,047.63
LINK ADMINISTRATION HOLDINGS L		\$ 1,747,842.40	\$ 2,518,489.55	588,067.00
LIONS GATE ENTERTAINMENT CORP		\$ 383,878.98	\$ 152,630.88	13,424.00
LIONS GATE ENTERTAINMENT CORP		\$ 552,967.32	\$ 213,059.88	20,526.00
LIQUIDIA CORP		\$ 25,810.90	\$ 5,846.90	1,982.00
LIQUIDITY SERVICES INC		\$ 149,417.56	\$ 271,965.54	17,094.00
LITHIA MOTORS INC		\$ 1,235,238.92	\$ 2,703,392.79	9,237.00
LITTELFUSE INC		\$ 1,152,824.61	\$ 1,265,914.86	4,971.00
LIVANOVA PLC		\$ 711,924.54	\$ 758,369.34	11,454.00
LIVE NATION ENTERTAINMENT INC		\$ 949,479.41	\$ 2,135,034.88	29,056.00
LIVE OAK BANCSHARES INC		\$ 3,844,585.52	\$ 4,255,358.52	89,662.00
LIVENT CORP		\$ 907,783.13	\$ 1,708,599.60	90,690.00

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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>
LIVEPERSON INC		\$ 69,523.00	\$ 282,461.97	4,539.00
LIVERAMP HOLDINGS INC		\$ 7,927,219.37	\$ 10,651,853.03	145,537.00
LIVEXLIVE MEDIA INC		\$ 76,341.75	\$ 76,450.24	23,308.00
LIVZON PHARMACEUTICAL GROUP IN LKQ CORP	HK01513	\$ 516,069.19	\$ 672,146.32	173,435.00
LLOYDS BANKING GROUP PLC		\$ 1,324,749.04	\$ 2,034,334.72	57,728.00
LLOYDS BANKING GROUP PLC	VAR RT 11/07/2023 DD 11/07/17	\$ 2,034,255.00	\$ 2,193,954.00	2,100,000.00
LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	\$ 1,253,775.70	\$ 1,486,849.00	1,300,000.00
LLOYDS BANKING GROUP PLC	5.300% 12/01/2045 DD 06/01/16	\$ 10,338.70	\$ 13,805.40	10,000.00
LLOYDS BANKING GROUP PLC	4.500% 11/04/2024 DD 11/04/14	\$ 933,589.80	\$ 1,051,615.60	940,000.00
LLOYDS BANKING GROUP PLC	4.650% 03/24/2026 DD 03/24/16	\$ 70,730.10	\$ 80,562.30	70,000.00
LLOYDS BANKING GROUP PLC	3.000% 01/11/2022 DD 01/11/17	\$ 1,952,745.25	\$ 2,066,745.20	2,015,000.00
LLOYDS BANKING GROUP PLC	3.750% 01/11/2027 DD 01/11/17	\$ 1,884,421.85	\$ 2,251,029.70	1,985,000.00
LLOYDS BANKING GROUP PLC	VAR RT 07/09/2025 DD 04/09/20	\$ 1,048,270.00	\$ 1,102,490.00	1,000,000.00
LLOYDS BANKING GROUP PLC	VAR RT 06/15/2023 DD 06/15/20	\$ 502,235.00	\$ 505,510.00	500,000.00
LLOYDS BANKING GROUP PLC	VAR RT 02/05/2026 DD 02/05/20	\$ 2,000,000.00	\$ 2,112,920.00	2,000,000.00
LOCKHEED MARTIN CORP	4.070% 12/15/2042 DD 12/14/12	\$ 1,255,770.00	\$ 1,299,470.00	1,000,000.00
LOCKHEED MARTIN CORP	2.900% 03/01/2025 DD 02/20/15	\$ 57,920.40	\$ 65,442.00	60,000.00
LOCKHEED MARTIN CORP	3.550% 01/15/2026 DD 11/23/15	\$ 1,250,234.95	\$ 1,277,887.50	1,125,000.00
LOCKHEED MARTIN CORP	4.090% 09/15/2052 DD 09/07/17	\$ 98,281.08	\$ 132,368.00	100,000.00
LOCKHEED MARTIN CORP		\$ 8,680,158.35	\$ 17,342,192.92	48,854.00
LOEWS CORP		\$ 1,959,228.13	\$ 2,186,666.42	48,571.00
LOGICBIO THERAPEUTICS INC		\$ 8,140.49	\$ 6,950.93	911.00
LOGO YAZILIM SANAYI VE TICARET		\$ 367,708.46	\$ 502,911.80	29,784.00
LOOMIS AB		\$ 3,944,400.83	\$ 3,900,118.72	141,600.00
LORAL SPACE & COMMUNICATIONS I		\$ 141,275.23	\$ 136,162.13	6,487.00
L'OREAL SA		\$ 2,988,072.62	\$ 12,929,497.56	34,000.00
LOS ANGELES CA DEPT WTR & PWR	6.574% 07/01/2045 DD 12/02/10	\$ 2,335,204.80	\$ 2,467,189.76	1,410,000.00
LOS ANGELES CA UNIF SCH DIST	5.750% 07/01/2034 DD 10/15/09	\$ 54,613.00	\$ 70,540.00	50,000.00
LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	\$ 2,186,844.75	\$ 2,293,874.50	1,525,000.00
LOTTE FINE CHEMICAL CO LTD		\$ 414,566.27	\$ 319,624.41	6,290.00
LOUISIANA-PACIFIC CORP		\$ 164,457.36	\$ 298,214.91	8,023.00
LOVESAC CO/THE		\$ 14,040.39	\$ 31,110.98	722.00
LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	\$ 49,851.50	\$ 54,325.00	50,000.00
LOWE'S COS INC	3.375% 09/15/2025 DD 09/16/15	\$ 60,400.20	\$ 66,968.40	60,000.00
LOWE'S COS INC	2.500% 04/15/2026 DD 04/20/16	\$ 67,004.70	\$ 75,909.40	70,000.00
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	\$ 49,417.50	\$ 62,591.00	50,000.00
LOWE'S COS INC	3.650% 04/05/2029 DD 04/05/19	\$ 1,189,005.90	\$ 1,482,051.90	1,270,000.00
LOWE'S COS INC	4.550% 04/05/2049 DD 04/05/19	\$ 1,164,772.30	\$ 1,710,042.30	1,270,000.00
LOWE'S COS INC	1.300% 04/15/2028 DD 10/22/20	\$ 799,432.00	\$ 807,056.00	800,000.00
LOWE'S COS INC	1.700% 10/15/2030 DD 10/22/20	\$ 498,085.00	\$ 506,590.00	500,000.00
LOWE'S COS INC	3.000% 10/15/2050 DD 10/22/20	\$ 399,608.00	\$ 427,848.00	400,000.00
LOWE'S COS INC		\$ 7,257,983.72	\$ 23,984,367.26	149,426.00
LPL FINANCIAL HOLDINGS INC		\$ 538,015.29	\$ 509,314.04	14,482.00
LSI INDUSTRIES INC		\$ 100,265.75	\$ 136,651.84	15,964.00
LSL PROPERTY SERVICES PLC		\$ 2,898,547.63	\$ 2,768,605.63	696,010.00
LTC PROPERTIES INC		\$ 734,118.65	\$ 629,369.25	16,175.00
LULULEMON ATHLETICA INC		\$ 2,193,007.99	\$ 7,751,324.16	22,272.00
LUMBER LIQUIDATORS HOLDINGS IN		\$ 226,992.62	\$ 478,959.94	15,581.00
LUMENTUM HOLDINGS INC		\$ 1,114,159.62	\$ 1,387,398.00	14,635.00
LUMINEX CORP		\$ 78,290.73	\$ 73,105.44	3,162.00
LUNA INNOVATIONS INC		\$ 12,189.79	\$ 21,093.80	2,135.00
LUTHER BURBANK CORP		\$ 130,723.81	\$ 107,016.00	10,920.00
LUXFER HOLDINGS PLC		\$ 244,689.65	\$ 268,696.88	16,364.00
LUXOR CAPITAL PARTNERS LP		\$ 2,168,509.15	\$ 1,590,404.12	2,168,509.15
LVMH MOET HENNESSY LOUIS VUITT		\$ 6,554,029.58	\$ 22,816,576.87	36,500.00
LYB INTERNATIONAL FINANCE III	4.200% 05/01/2050 DD 04/20/20	\$ 502,520.00	\$ 582,670.00	500,000.00
LYB INTERNATIONAL FINANCE III	1.250% 10/01/2025 DD 10/08/20	\$ 453,406.50	\$ 457,884.00	450,000.00
LYB INTERNATIONAL FINANCE III	3.375% 10/01/2040 DD 10/08/20	\$ 456,102.00	\$ 474,637.50	450,000.00
LYDALL INC		\$ 403,357.49	\$ 316,366.05	10,535.00
LYFT INC		\$ 2,288,151.73	\$ 2,381,134.58	48,466.00
LYONDELLBASELL INDUSTRIES NV	5.750% 04/15/2024 DD 04/09/12	\$ 103,018.50	\$ 103,538.70	90,000.00
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15	\$ 98,659.21	\$ 120,416.00	100,000.00
LYONDELLBASELL INDUSTRIES NV		\$ 3,305,156.04	\$ 4,820,766.04	52,594.00
LYRA THERAPEUTICS INC		\$ 3,360.13	\$ 3,511.20	308.00
M&T BANK CORP	3.550% 07/26/2023 DD 07/26/18	\$ 1,197,242.10	\$ 1,264,068.00	1,170,000.00
M&T BANK CORP		\$ 2,748,700.21	\$ 3,292,359.90	25,863.00
M/I HOMES INC		\$ 452,304.24	\$ 769,715.91	17,379.00
MACATAWA BANK CORP		\$ 148,975.04	\$ 135,393.12	16,176.00
MACERICH CO/THE		\$ 747,054.83	\$ 989,610.49	92,747.00
MACK-CALI REALTY CORP		\$ 1,358,298.02	\$ 672,640.64	53,984.00
MACKINAC FINANCIAL CORP		\$ 97,006.48	\$ 78,346.40	6,140.00
MACOM TECHNOLOGY SOLUTIONS HOL		\$ 7,777,120.56	\$ 17,783,479.04	323,101.00
MACQUARIE EMERGING MKTS TR CL	60	\$ 430,510,102.74	\$ 563,451,392.65	43,242,624.15
MACQUARIE INFRASTRUCTURE CORP		\$ 1,472,073.85	\$ 687,390.30	18,306.00
MACQUARIE MEXICO REAL ESTATE M		\$ 383,618.87	\$ 473,867.55	335,300.00
MACROGENICS INC		\$ 454,237.57	\$ 527,631.66	23,081.00
MACY'S INC		\$ 1,165,442.86	\$ 2,174,490.00	193,288.00
MADISON SQUARE GARDEN ENTERTA		\$ 203,520.11	\$ 422,260.80	4,020.00
MADISON SQUARE GARDEN SPORTS C		\$ 536,338.64	\$ 740,082.00	4,020.00
MADRIGAL PHARMACEUTICALS INC		\$ 59,551.55	\$ 68,814.23	619.00
MAGELLAN HEALTH INC		\$ 741,676.84	\$ 746,388.40	9,010.00
MAGELLAN MIDSTREAM PARTNERS LP	5.150% 10/15/2043 DD 10/10/13	\$ 580,740.00	\$ 642,225.00	500,000.00
MAGENTA THERAPEUTICS INC		\$ 34,015.36	\$ 23,794.40	3,035.00
MAGNA INTERNATIONAL INC	2.450% 06/15/2030 DD 06/15/20	\$ 305,817.00	\$ 322,707.00	300,000.00
MAGNITE INC		\$ 263,627.33	\$ 1,065,145.64	34,684.00
MAGNOLIA OIL & GAS CORP		\$ 157,063.23	\$ 108,074.48	15,308.00
MAGYAR TELEKOM TELECOMMUNICATI		\$ 143,467.29	\$ 154,311.27	120,371.00
MAINSTREET BANCSHARES INC		\$ 91,966.82	\$ 69,246.45	4,095.00
MALAYSIA GOVERNMENT BOND	3.480% 03/15/2023	\$ 2,562,971.43	\$ 2,136,098.67	8,310,000.00
MALAYSIA GOVERNMENT BOND	3.900% 11/30/2026	\$ 299,676.01	\$ 352,536.74	1,305,000.00
MALAYSIA GOVERNMENT BOND	3.620% 11/30/2021	\$ 660,039.01	\$ 669,547.38	2,650,000.00
MALAYSIA GOVERNMENT BOND	3.882% 03/10/2022	\$ 1,201,947.69	\$ 1,266,765.57	4,975,000.00
MALAYSIA GOVERNMENT BOND	4.048% 09/30/2021	\$ 2,422,604.76	\$ 2,129,630.40	8,420,000.00
MALAYSIA GOVERNMENT BOND	3.955% 09/15/2025	\$ 809,024.39	\$ 946,028.99	3,520,000.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NIGERIA GOVERNMENT INTERN REGS	7.875% 02/16/2032	\$ 627,913.75	\$ 798,427.75	727,000.00
NIKE INC	2.250% 05/01/2023 DD 04/26/13	\$ 49,915.00	\$ 52,081.00	50,000.00
NIKE INC	3.875% 11/01/2045 DD 10/29/15	\$ 75,492.00	\$ 103,841.60	80,000.00
NIKE INC	2.375% 11/01/2026 DD 10/21/16	\$ 74,305.60	\$ 87,495.20	80,000.00
NIKE INC	2.850% 03/27/2030 DD 03/27/20	\$ 1,056,330.00	\$ 1,132,870.00	1,000,000.00
NIKE INC	3.375% 03/27/2050 DD 03/27/20	\$ 548,425.00	\$ 618,570.00	500,000.00
NIKE INC		\$ 13,686,505.06	\$ 55,645,526.86	393,338.00
NISOURCE INC	3.490% 05/15/2027 DD 05/22/17	\$ 1,666,664.00	\$ 1,916,341.70	1,690,000.00
NISOURCE INC	4.375% 05/15/2047 DD 05/22/17	\$ 1,348,473.60	\$ 1,788,881.10	1,410,000.00
NISOURCE INC	3.600% 05/01/2030 DD 04/13/20	\$ 199,262.00	\$ 231,434.00	200,000.00
NISOURCE INC		\$ 1,244,729.14	\$ 1,682,121.38	73,327.00
NISSAN MOTOR ACCEPTANCE C 144A	2.650% 07/13/2022 DD 07/13/17	\$ 197,468.00	\$ 204,664.00	200,000.00
NISSAN MOTOR ACCEPTANCE C 144A	3.150% 03/15/2021 DD 03/20/18	\$ 300,621.00	\$ 301,329.00	300,000.00
NISSAN MOTOR CO LTD 144A	4.345% 09/17/2027 DD 09/17/20	\$ 868,176.00	\$ 883,624.00	800,000.00
NISSAN MOTOR CO LTD 144A	4.810% 09/17/2030 DD 09/17/20	\$ 1,900,000.00	\$ 2,139,438.00	1,900,000.00
NKARTA INC		\$ 101,909.73	\$ 190,188.18	3,094.00
NL INDUSTRIES INC		\$ 50,215.41	\$ 31,328.12	6,554.00
NLIGHT INC		\$ 51,783.01	\$ 83,649.30	2,562.00
NMI HOLDINGS INC		\$ 751,694.96	\$ 1,096,554.45	48,413.00
NN INC		\$ 370,147.34	\$ 169,466.58	25,794.00
NOBLE DEVELOPMENT PCL		\$ 374,028.72	\$ 475,222.96	574,100.00
NOBLE ENERGY INC	5.250% 11/15/2043 DD 11/08/13	\$ 611,633.00	\$ 1,149,160.00	800,000.00
NOMURA HOLDINGS INC	2.648% 01/16/2025 DD 01/16/20	\$ 500,000.00	\$ 533,985.00	500,000.00
NOMURA HOLDINGS INC	3.103% 01/16/2030 DD 01/16/20	\$ 808,252.50	\$ 1,058,677.40	970,000.00
NON-BASE CURRENCY		\$ 2,226,091.24	\$ 2,288,850.05	-
NOODLES & CO		\$ 3,015,187.26	\$ 2,654,976.70	336,073.00
NORDIC AMERICAN TANKERS LTD		\$ 593,425.08	\$ 268,821.70	91,126.00
NORDIC ENTERTAINMENT GROUP AB		\$ 105,137.26	\$ 195,444.78	3,500.00
NORDIC INVESTMENT BANK	2.125% 02/01/2022 DD 02/01/17	\$ 2,061,580.00	\$ 2,041,720.00	2,000,000.00
NORDIC INVESTMENT BANK	0.375% 05/19/2023 DD 05/20/20	\$ 1,504,195.00	\$ 1,505,145.00	1,500,000.00
NORDSON CORP		\$ 922,571.90	\$ 2,288,217.65	11,387.00
NORDSTROM INC		\$ 1,200,493.39	\$ 702,849.20	22,520.00
NORDSTROM INC 144A	8.750% 05/15/2025 DD 04/16/20	\$ 230,000.00	\$ 257,611.50	230,000.00
NORFOLK SOUTHERN CORP	2.903% 02/15/2023 DD 02/15/13	\$ 64,930.32	\$ 59,686.98	57,000.00
NORFOLK SOUTHERN CORP	3.850% 01/15/2024 DD 11/21/13	\$ 104,526.00	\$ 109,125.00	100,000.00
NORFOLK SOUTHERN CORP	3.942% 11/01/2047 DD 05/01/18	\$ 106,920.23	\$ 136,560.48	112,000.00
NORFOLK SOUTHERN CORP		\$ 1,649,963.94	\$ 1,846,064.13	1,693,000.00
NORFOLK SOUTHERN CORP	3.155% 05/15/2055 DD 05/15/20	\$ 4,491,177.44	\$ 11,974,355.95	50,395.00
NOROO PAINT & COATINGS CO LTD		\$ 100,518.62	\$ 143,518.47	15,732.00
NORTHEAST BANK		\$ 87,152.71	\$ 100,123.92	4,446.00
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	\$ 886,741.80	\$ 1,092,665.40	940,000.00
NORTHERN STATES POWER CO/MN	2.600% 05/15/2023 DD 05/20/13	\$ 1,303,996.65	\$ 1,338,533.10	1,285,000.00
NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	\$ 76,559.20	\$ 97,110.40	80,000.00
NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	\$ 49,454.00	\$ 57,708.00	50,000.00
NORTHERN TRUST CORP		\$ 2,308,785.14	\$ 3,624,636.24	38,916.00
NORTHFIELD BANCORP INC		\$ 495,857.93	\$ 357,594.66	29,002.00
NORTHRIM BANCORP INC		\$ 115,599.15	\$ 133,932.75	3,945.00
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	\$ 1,162,540.00	\$ 1,254,720.00	1,000,000.00
NORTHROP GRUMMAN CORP	2.550% 10/15/2022 DD 10/13/17	\$ 1,600,726.00	\$ 1,702,188.80	1,640,000.00
NORTHROP GRUMMAN CORP	5.250% 05/01/2050 DD 03/23/20	\$ 406,440.00	\$ 445,962.00	300,000.00
NORTHROP GRUMMAN CORP		\$ 4,448,338.04	\$ 9,355,513.44	30,702.00
NORTHROP GRUMMAN SYSTEMS CORP	7.750% 02/15/2031 DD 02/27/01	\$ 148,093.00	\$ 153,622.00	100,000.00
NORTHWEST BANCSHARES INC		\$ 1,215,707.58	\$ 923,114.92	72,458.00
NORTHWEST NATURAL HOLDING CO		\$ 1,004,932.05	\$ 785,279.25	17,075.00
NORTHWEST PIPE CO		\$ 100,734.77	\$ 167,281.30	5,911.00
NORTHWESTERN CORP		\$ 1,790,018.01	\$ 1,833,208.09	31,439.00
NORTONLIFELOCK INC		\$ 2,109,223.19	\$ 2,301,987.62	110,779.00
NORWAY GOVERNMENT BOND 144A	1.375% 08/19/2030	\$ 680,383.71	\$ 695,025.89	5,730,000.00
NORWEGIAN CRUISE LINE HOLDINGS		\$ 2,272,783.49	\$ 1,482,721.58	58,306.00
NORWOOD FINANCIAL CORP		\$ 99,927.93	\$ 93,767.11	3,583.00
NOS SGPS SA		\$ 2,778,442.93	\$ 1,998,132.03	571,400.00
NOVAGOLD RESOURCES INC		\$ 176,877.74	\$ 255,355.69	26,407.00
NOVANTA INC		\$ 107,364.16	\$ 293,185.60	2,480.00
NOVARTIS AG		\$ 5,386,848.73	\$ 8,677,758.92	91,700.00
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	\$ 998,243.00	\$ 1,252,924.40	910,000.00
NOVARTIS CAPITAL CORP	4.000% 11/20/2045 DD 11/20/15	\$ 944,984.80	\$ 1,218,281.40	930,000.00
NOVARTIS CAPITAL CORP	3.100% 05/17/2027 DD 02/17/17	\$ 61,116.00	\$ 67,416.60	60,000.00
NOVARTIS CAPITAL CORP	2.200% 08/14/2030 DD 02/14/20	\$ 1,507,238.40	\$ 1,760,704.00	1,640,000.00
NOVARTIS CAPITAL CORP	2.750% 08/14/2050 DD 02/14/20	\$ 601,183.20	\$ 613,687.20	560,000.00
NOVAVAX INC		\$ 1,416,751.46	\$ 3,228,437.52	28,952.00
NOVO NORDISK A/S		\$ 4,510,258.41	\$ 13,773,988.65	196,400.00
NOVOCURE LTD		\$ 1,196,062.34	\$ 3,395,217.84	19,621.00
NOW INC		\$ 1,249,692.29	\$ 490,149.88	68,266.00
NRG ENERGY INC	5.750% 01/15/2028 DD 07/15/18	\$ 668,134.60	\$ 721,050.00	660,000.00
NRG ENERGY INC		\$ 852,614.76	\$ 1,734,772.45	46,199.00
NU SKIN ENTERPRISES INC		\$ 593,621.43	\$ 619,668.09	11,343.00
NUANCE COMMUNICATIONS INC		\$ 961,430.81	\$ 2,432,621.66	55,174.00
NUCOR CORP	2.700% 06/01/2030 DD 05/22/20	\$ 507,790.00	\$ 549,815.00	500,000.00
NUCOR CORP		\$ 2,752,510.78	\$ 3,145,656.60	59,140.00
NUCOR CORP 144A	2.979% 12/15/2055 DD 12/07/20	\$ 375,273.50	\$ 364,154.00	350,000.00
NURIX THERAPEUTICS INC		\$ 70,899.21	\$ 66,845.04	2,033.00
NUTANIX INC		\$ 1,663,817.44	\$ 1,141,232.83	35,809.00
NUTRIEN LTD	4.125% 03/15/2035 DD 03/15/18	\$ 1,115,070.00	\$ 1,190,860.00	1,000,000.00
NUTRIEN LTD	5.250% 01/15/2045 DD 01/15/18	\$ 676,338.75	\$ 851,256.25	625,000.00
NUTRIEN LTD	4.200% 04/01/2029 DD 04/01/19	\$ 757,703.50	\$ 872,875.60	730,000.00
NUTRIEN LTD	2.950% 05/13/2030 DD 05/13/20	\$ 519,600.00	\$ 549,865.00	500,000.00
NUTRITION & BIOSCIENCES I 144A	3.468% 12/01/2050 DD 09/16/20	\$ 849,923.50	\$ 923,338.00	850,000.00
NUVASIVE INC		\$ 236,379.64	\$ 213,152.72	3,784.00
NV5 GLOBAL INC		\$ 4,750,357.52	\$ 7,760,854.14	98,513.00
NVE CORP		\$ 35,692.34	\$ 30,618.10	545.00
NVENT ELECTRIC PLC		\$ 422,032.15	\$ 668,818.93	28,717.00
NVIDIA CORP	3.200% 09/16/2026 DD 09/16/16	\$ 566,855.00	\$ 566,125.00	500,000.00
NVIDIA CORP	3.500% 04/01/2040 DD 03/31/20	\$ 589,105.00	\$ 600,460.00	500,000.00
NVIDIA CORP	3.500% 04/01/2050 DD 03/31/20	\$ 541,520.00	\$ 606,545.00	500,000.00

SERS Public Holdings
As of December 31, 2020

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
NVIDIA CORP	3.700% 04/01/2060 DD 03/31/20	\$ 797,672.00	\$ 1,027,912.00	800,000.00
NVIDIA CORP		\$ 9,855,584.95	\$ 61,074,423.20	116,956.00
NVR INC		\$ 812,352.60	\$ 2,684,547.88	658.00
NYMOX PHARMACEUTICAL CORP		\$ 21,787.99	\$ 14,371.60	5,795.00
OAK STREET HEALTH INC		\$ 135,580.25	\$ 196,262.44	3,209.00
OAK VALLEY BANCORP		\$ 95,202.36	\$ 71,366.28	4,294.00
OASIS PETROLEUM INC		\$ 1,633,753.88	\$ 686,684.74	18,529.00
OCCIDENTAL PETROLEUM CORP	4.300% 08/15/2039 DD 08/08/19	\$ 945,069.50	\$ 803,244.00	950,000.00
OCCIDENTAL PETROLEUM CORP	4.400% 04/15/2046 DD 04/04/16	\$ 938,355.50	\$ 1,098,052.20	1,260,000.00
OCCIDENTAL PETROLEUM CORP	4.200% 03/15/2048 DD 03/02/18	\$ 886,525.00	\$ 957,625.00	1,175,000.00
OCCIDENTAL PETROLEUM CORP	4.400% 08/15/2049 DD 08/08/19	\$ 434,400.00	\$ 493,038.00	585,000.00
OCCIDENTAL PETROLEUM CORP	6.200% 03/15/2040 DD 09/15/19	\$ 272,800.00	\$ 287,100.00	290,000.00
OCCIDENTAL PETROLEUM CORP	6.600% 03/15/2046 DD 09/15/19	\$ 1,142,906.25	\$ 1,308,937.20	1,290,000.00
OCCIDENTAL PETROLEUM CORP	5.550% 03/15/2026 DD 09/15/19	\$ 488,960.00	\$ 559,551.84	536,000.00
OCCIDENTAL PETROLEUM CORP	7.500% 05/01/2031 DD 05/01/19	\$ 560,599.97	\$ 676,086.00	600,000.00
OCCIDENTAL PETROLEUM CORP	7.875% 09/15/2031 DD 09/15/19	\$ 480,937.50	\$ 551,925.00	495,000.00
OCCIDENTAL PETROLEUM CORP	8.875% 07/15/2030 DD 07/13/20	\$ 3,345,038.36	\$ 3,669,142.50	3,126,000.00
OCCIDENTAL PETROLEUM CORP	5.500% 12/01/2025 DD 12/22/20	\$ 913,000.00	\$ 951,902.93	913,000.00
OCCIDENTAL PETROLEUM CORP		\$ 11,753,872.37	\$ 2,894,041.59	167,189.00
OCEANEERING INTERNATIONAL INC		\$ 1,403,525.90	\$ 490,165.20	61,656.00
OCEANFIRST FINANCIAL CORP		\$ 5,606,688.84	\$ 3,998,799.09	214,643.00
OCONEE FEDERAL FINANCIAL CORP		\$ 15,197.30	\$ 15,306.50	605.00
OCULAR THERAPEUTIX INC		\$ 4,999,111.04	\$ 8,520,534.00	411,620.00
ODONATE THERAPEUTICS INC		\$ 29,079.93	\$ 18,566.40	967.00
ODP CORP/THE		\$ 1,400,329.72	\$ 946,038.40	32,288.00
OESTERREICHISCHE KONTROLLBANK	1.500% 02/12/2025 DD 02/12/20	\$ 1,044,780.00	\$ 1,043,900.00	1,000,000.00
OESTERREICHISCHE KONTROLLBANK	0.375% 09/17/2025 DD 09/17/20	\$ 993,180.00	\$ 995,090.00	1,000,000.00
OFFICE PROPERTIES INCOME TRUST	4.000% 07/15/2022 DD 07/20/17	\$ 100,071.00	\$ 102,214.00	100,000.00
OFFICE PROPERTIES INCOME TRUST		\$ 2,250,607.64	\$ 677,442.24	29,817.00
OFG BANCORP		\$ 472,887.67	\$ 582,730.74	31,431.00
OG E ENERGY CORP		\$ 1,226,176.84	\$ 1,343,153.88	42,158.00
OGLETHORPE POWER CORP	5.250% 09/01/2050 DD 08/19/11	\$ 485,920.00	\$ 494,680.00	400,000.00
OHIO ST UNIV	3.798% 12/01/2046 DD 03/09/16	\$ 2,266,065.60	\$ 2,289,740.20	1,870,000.00
OHIO VALLEY BANCORP		\$ 88,949.98	\$ 63,602.00	2,695.00
O-I GLASS INC		\$ 246,765.04	\$ 368,090.80	30,932.00
OIL STATES INTERNATIONAL INC		\$ 1,148,950.79	\$ 186,242.00	37,100.00
OIL-DRI CORP OF AMERICA		\$ 118,096.97	\$ 108,408.48	3,181.00
OKTA INC		\$ 1,815,354.60	\$ 5,965,193.86	23,461.00
OLD DOMINION FREIGHT LINE INC		\$ 1,101,409.84	\$ 3,688,706.82	18,899.00
OLD NATIONAL BANCORP/IN		\$ 1,745,949.97	\$ 1,683,290.88	101,648.00
OLD REPUBLIC INTERNATIONAL CORP		\$ 703,419.61	\$ 1,025,846.37	52,047.00
OLD SECOND BANCORP INC		\$ 169,881.43	\$ 179,083.10	17,731.00
OLIN CORP		\$ 669,479.35	\$ 581,826.40	23,690.00
OLLIE'S BARGAIN OUTLET HOLDING		\$ 985,581.30	\$ 996,530.99	12,187.00
OLYMPIC STEEL INC		\$ 124,119.90	\$ 77,140.71	5,787.00
OMAN GOVERNMENT INTERNATI 144A	5.625% 01/17/2028 DD 01/17/18	\$ 13,035.01	\$ 17,323.51	17,000.00
OMAN GOVERNMENT INTERNATI 144A	6.750% 01/17/2048 DD 01/17/18	\$ 790,663.75	\$ 811,209.60	820,000.00
OMAN GOVERNMENT INTERNATI 144A	7.375% 10/28/2032 DD 10/28/20	\$ 215,766.56	\$ 238,582.80	216,000.00
OMAN GOVERNMENT INTERNATI REGS	6.750% 01/17/2048	\$ 425,460.45	\$ 558,943.20	565,000.00
OMEGA FLEX INC		\$ 11,013.52	\$ 30,076.00	206.00
OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	\$ 98,300.00	\$ 108,864.00	100,000.00
OMEGA HEALTHCARE INVESTORS INC	3.625% 10/01/2029 DD 09/20/19	\$ 450,500.00	\$ 530,590.00	500,000.00
OMEGA HEALTHCARE INVESTORS INC	3.375% 02/01/2031 DD 10/09/20	\$ 923,928.00	\$ 995,904.00	950,000.00
OMEGA HEALTHCARE INVESTORS INC		\$ 1,451,901.14	\$ 1,675,223.68	46,124.00
OMEROS CORP		\$ 62,878.96	\$ 62,168.32	4,352.00
OMNICELL INC		\$ 154,014.26	\$ 369,421.56	3,078.00
OMNICOM GROUP INC		\$ 2,425,266.95	\$ 2,545,631.55	40,815.00
OMNICOM GROUP INC / OMNICOM CA	3.625% 05/01/2022 DD 04/23/12	\$ 48,226.50	\$ 52,149.00	50,000.00
ON SEMICONDUCTOR CORP		\$ 709,559.39	\$ 2,542,630.05	77,685.00
ON SEMICONDUCTOR CORP 144A	3.875% 09/01/2028 DD 08/21/20	\$ 510,813.12	\$ 526,815.00	509,000.00
ONCOCYTE CORP		\$ 13,870.70	\$ 10,948.59	4,581.00
ONCOR ELECTRIC DELIVERY CO LLC	3.750% 04/01/2045 DD 10/01/15	\$ 57,892.20	\$ 73,285.80	60,000.00
ONCOR ELECTRIC DELIVERY CO LLC	3.800% 09/30/2047 DD 03/30/18	\$ 1,513,852.20	\$ 1,731,353.10	1,410,000.00
ONCOR ELECTRIC DELIVERY CO LLC	5.750% 03/15/2029 DD 11/30/18	\$ 843,375.32	\$ 907,313.76	688,000.00
ONCORUS INC		\$ 29,700.90	\$ 29,581.95	915.00
ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	\$ 100,690.00	\$ 108,276.00	100,000.00
ONE GAS INC		\$ 1,872,503.90	\$ 2,234,697.93	29,109.00
ONE LIBERTY PROPERTIES INC		\$ 238,928.56	\$ 198,070.83	9,869.00
ONEMAIN FINANCE CORP	6.125% 03/15/2024 DD 02/22/19	\$ 2,251,750.00	\$ 2,403,500.00	2,200,000.00
ONEMAIN FINANCE CORP	4.000% 09/15/2030 DD 12/17/20	\$ 230,000.00	\$ 238,650.30	230,000.00
ONEMAIN FINANCE CORP	7.125% 03/15/2026 DD 05/11/18	\$ 2,357,765.75	\$ 2,473,790.00	2,092,000.00
ONEMAIN FINANCE CORP	8.875% 06/01/2025 DD 05/14/20	\$ 328,830.80	\$ 365,393.75	323,000.00
ONEMAIN HOLDINGS INC		\$ 465,808.90	\$ 638,312.64	13,254.00
ONEOK INC	7.500% 09/01/2023 DD 08/21/15	\$ 120,989.00	\$ 115,750.00	100,000.00
ONEOK INC	4.000% 07/13/2027 DD 07/13/17	\$ 101,360.00	\$ 111,504.00	100,000.00
ONEOK INC	4.550% 07/15/2028 DD 07/02/18	\$ 2,499,117.30	\$ 3,055,494.60	2,670,000.00
ONEOK INC	5.200% 07/15/2048 DD 07/02/18	\$ 645,806.60	\$ 1,132,184.00	970,000.00
ONEOK INC	4.350% 03/15/2029 DD 03/13/19	\$ 996,870.00	\$ 1,134,100.00	1,000,000.00
ONEOK INC		\$ 4,115,886.98	\$ 3,275,425.96	85,342.00
ONEOK PARTNERS LP	3.375% 10/01/2022 DD 09/13/12	\$ 79,153.60	\$ 83,263.20	80,000.00
ONESPAN INC		\$ 38,746.59	\$ 50,748.72	2,454.00
ONESPAN WORLD HOLDINGS LTD		\$ 424,965.63	\$ 282,378.72	27,848.00
ONEWATER MARINE INC		\$ 9,463.19	\$ 16,784.93	577.00
ONTO INNOVATION INC		\$ 6,930,541.41	\$ 9,366,018.60	196,972.00
ONTRAK INC		\$ 13,599.54	\$ 36,332.52	588.00
OOHIMEDIA LTD		\$ 2,477,347.24	\$ 3,039,035.46	2,372,506.00
OOMA INC		\$ 15,722.11	\$ 22,104.00	1,535.00
OP BANCORP		\$ 90,269.45	\$ 58,173.50	7,555.00
OPKO HEALTH INC		\$ 960,849.52	\$ 971,024.55	245,829.00
OPORTUN FINANCIAL CORP		\$ 183,905.08	\$ 234,609.44	12,112.00
OPPENHEIMER HOLDINGS INC		\$ 96,952.12	\$ 181,791.12	5,784.00
OPTIMIZERX CORP		\$ 17,595.76	\$ 33,559.32	1,077.00
OPTINOSE INC		\$ 33,834.78	\$ 10,718.46	2,589.00
OPTION CARE HEALTH INC		\$ 39,001.65	\$ 70,771.00	4,525.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	\$ 3,454,672.60	\$ 4,119,593.10	3,255,000.00
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	\$ 1,158,504.00	\$ 1,481,868.00	1,200,000.00
ORACLE CORP	3.600% 04/01/2050 DD 04/01/20	\$ 3,963,930.40	\$ 4,380,700.80	3,760,000.00
ORACLE CORP	3.850% 04/01/2060 DD 04/01/20	\$ 2,312,714.43	\$ 2,852,950.40	2,320,000.00
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	\$ 207,064.10	\$ 243,994.20	170,000.00
ORACLE CORP	2.500% 10/15/2022 DD 10/25/12	\$ 121,113.60	\$ 124,731.60	120,000.00
ORACLE CORP	3.625% 07/15/2023 DD 07/16/13	\$ 199,666.00	\$ 216,794.00	200,000.00
ORACLE CORP	3.400% 07/08/2024 DD 07/08/14	\$ 30,403.80	\$ 32,836.50	30,000.00
ORACLE CORP	2.500% 05/15/2022 DD 05/05/15	\$ 1,718,363.10	\$ 1,817,329.80	1,770,000.00
ORACLE CORP	2.950% 05/15/2025 DD 05/05/15	\$ 1,113,554.80	\$ 1,186,120.80	1,080,000.00
ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	\$ 1,019,215.60	\$ 1,352,297.30	1,030,000.00
ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	\$ 1,729,666.10	\$ 2,246,251.80	1,830,000.00
ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	\$ 75,076.00	\$ 87,915.20	80,000.00
ORACLE CORP	3.800% 11/15/2037 DD 11/09/17	\$ 133,705.00	\$ 157,020.50	130,000.00
ORACLE CORP	2.625% 02/15/2023 DD 11/09/17	\$ 2,824,056.00	\$ 2,826,117.00	2,700,000.00
ORACLE CORP	2.950% 04/01/2030 DD 04/01/20	\$ 507,690.00	\$ 559,070.00	500,000.00
ORACLE CORP	3.600% 04/01/2040 DD 04/01/20	\$ 1,001,095.00	\$ 1,171,190.00	1,000,000.00
ORACLE CORP	4.500% 07/08/2044 DD 07/08/14	\$ 879,432.00	\$ 1,042,208.00	800,000.00
ORACLE CORP		\$ 16,658,631.21	\$ 35,504,588.98	548,842.00
ORANGE SA	5.375% 01/13/2042 DD 01/13/12	\$ 852,284.00	\$ 992,922.00	700,000.00
ORANGE SA	5.500% 02/06/2044 DD 02/06/14	\$ 53,059.50	\$ 72,948.00	50,000.00
ORASURE TECHNOLOGIES INC		\$ 201,448.07	\$ 211,774.10	20,007.00
ORBCOMM INC		\$ 196,289.54	\$ 302,632.12	40,786.00
ORCHID ISLAND CAPITAL INC		\$ 353,761.17	\$ 213,492.78	40,899.00
OREGON ST		\$ 622,175.40	\$ 620,977.50	495,000.00
O'REILLY AUTOMOTIVE INC	5.892% 06/01/2027 DD 10/31/03	\$ 1,722,111.20	\$ 1,732,664.20	1,730,000.00
O'REILLY AUTOMOTIVE INC	1.750% 03/15/2031 DD 09/23/20	\$ 2,265,835.81	\$ 6,478,086.98	14,314.00
ORGANOGENESIS HOLDINGS INC		\$ 8,106.00	\$ 11,370.30	1,510.00
ORGENESIS INC		\$ 56,101.33	\$ 39,748.88	8,794.00
ORIC PHARMACEUTICALS INC		\$ 4,175,098.97	\$ 6,145,365.95	181,547.00
ORIGIN BANCORP INC		\$ 497,348.92	\$ 379,254.89	13,657.00
ORION ENERGY SYSTEMS INC		\$ 6,439.00	\$ 19,740.00	2,000.00
ORION ENGINEERED CARBONS SA		\$ 340,721.51	\$ 283,015.68	16,512.00
ORION ENGINEERED CARBONS SA		\$ 21,528.69	\$ 37,965.10	2,215.00
ORIX CORP	3.700% 07/18/2027 DD 07/18/17	\$ 100,675.02	\$ 114,053.00	100,000.00
ORMAT TECHNOLOGIES INC		\$ 152,954.18	\$ 263,527.32	2,919.00
ORRSTOWN FINANCIAL SERVICES INC		\$ 131,641.60	\$ 110,818.80	6,696.00
ORTHOPIX MEDICAL INC		\$ 410,186.94	\$ 499,685.48	11,626.00
ORTHOPEDIATRICS CORP		\$ 32,076.44	\$ 39,806.25	965.00
OSHKOSH CORP		\$ 679,427.49	\$ 1,300,431.63	15,109.00
OSI SYSTEMS INC		\$ 96,470.64	\$ 116,245.34	1,247.00
OSMOTICA PHARMACEUTICALS PLC		\$ 17,651.81	\$ 12,318.80	2,990.00
OTIS WORLDWIDE CORP	2.565% 02/15/2030 DD 08/15/20	\$ 970,920.00	\$ 1,073,830.00	1,000,000.00
OTIS WORLDWIDE CORP		\$ 3,915,862.27	\$ 5,509,783.30	81,566.00
OTTER TAIL CORP		\$ 686,505.46	\$ 753,387.41	17,681.00
OUTFRONT MEDIA INC		\$ 2,277,208.46	\$ 2,548,452.84	130,289.00
OUTSET MEDICAL INC		\$ 125,447.45	\$ 128,572.08	2,262.00
OVERSEAS SHIPHOLDING GROUP INC		\$ 233,485.46	\$ 90,100.42	42,103.00
OVERSTOCK.COM INC		\$ 150,914.83	\$ 349,605.36	7,288.00
OVID THERAPEUTICS INC		\$ 24,392.86	\$ 7,308.84	3,164.00
OVINTIV INC		\$ 1,432,324.59	\$ 2,326,880.04	162,039.00
OWENS & MINOR INC		\$ 1,347,332.00	\$ 1,238,619.50	45,790.00
OWENS CORNING	4.300% 07/15/2047 DD 06/26/17	\$ 684,727.00	\$ 961,584.00	800,000.00
OWENS CORNING		\$ 895,702.50	\$ 1,563,459.12	20,637.00
OXFORD INDUSTRIES INC		\$ 658,553.91	\$ 669,381.18	10,218.00
OYSTER POINT PHARMA INC		\$ 2,595,694.51	\$ 2,122,067.92	112,756.00
PACCAR INC		\$ 3,306,051.27	\$ 5,862,467.16	67,947.00
PACIFIC ALTERNATIVE ASSET MANAGEMENT COMPANY		\$ 15,330,315.60	\$ 3,633,808.43	12,307,314.44
PACIFIC BIOSCIENCES OF CALIFOR		\$ 156,773.15	\$ 632,961.94	24,401.00
PACIFIC GAS AND ELECTRIC CO	1.750% 06/16/2022 DD 06/19/20	\$ 500,525.00	\$ 501,410.00	500,000.00
PACIFIC GAS AND ELECTRIC CO	2.100% 08/01/2027 DD 06/19/20	\$ 494,840.00	\$ 508,810.00	500,000.00
PACIFIC GAS AND ELECTRIC CO	3.300% 08/01/2040 DD 06/19/20	\$ 585,732.00	\$ 598,836.00	600,000.00
PACIFIC GAS AND ELECTRIC CO	3.500% 08/01/2050 DD 06/19/20	\$ 2,940,881.00	\$ 2,981,730.00	3,000,000.00
PACIFIC GAS AND ELECTRIC CO	4.550% 07/01/2030 DD 07/02/20	\$ 994,427.40	\$ 990,999.60	870,000.00
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	\$ 910,897.50	\$ 893,707.50	750,000.00
PACIFIC GAS AND ELECTRIC CO	4.500% 07/01/2040 DD 07/02/20	\$ 1,028,435.55	\$ 1,000,377.30	895,000.00
PACIFIC GAS AND ELECTRIC CO	3.500% 06/15/2025 DD 06/12/15	\$ 211,342.00	\$ 216,386.00	200,000.00
PACIFIC GAS AND ELECTRIC CO	3.300% 12/01/2027 DD 11/29/17	\$ 314,157.00	\$ 320,592.00	300,000.00
PACIFIC GAS AND ELECTRIC CO	VAR RT 11/15/2021 DD 11/16/20	\$ 1,500,000.00	\$ 1,500,000.00	1,500,000.00
PACIFIC NATIONAL FINANCE REGS	4.750% 03/22/2028	\$ 586,164.00	\$ 642,387.92	600,000.00
PACIFIC PREMIER BANCORP INC		\$ 13,631,611.60	\$ 13,210,983.76	421,672.00
PACIFICORP	2.700% 09/15/2030 DD 04/08/20	\$ 741,380.00	\$ 769,321.00	700,000.00
PACIFICORP	3.300% 03/15/2051 DD 04/08/20	\$ 859,223.00	\$ 917,696.00	800,000.00
PACIRA BIOSCIENCES INC		\$ 122,344.22	\$ 184,785.92	3,088.00
PACKAGING CORP OF AMERICA		\$ 1,120,636.93	\$ 2,640,011.13	19,143.00
PACTIV EVERGREEN INC		\$ 367,080.51	\$ 388,667.64	21,426.00
PACWEST BANCORP		\$ 1,157,932.85	\$ 657,860.00	25,900.00
PAE INC		\$ 40,083.72	\$ 39,868.74	4,343.00
PAGEGROUP PLC		\$ 3,058,456.95	\$ 3,286,613.96	537,403.00
PAGERDUTY INC		\$ 451,386.63	\$ 703,270.50	16,865.00
PAKISTAN GOVERNMENT INTER REGS	6.875% 12/05/2027	\$ 337,590.00	\$ 355,492.50	341,000.00
PALO ALTO NETWORKS INC		\$ 2,536,918.19	\$ 6,706,920.08	18,872.00
PALOMAR HOLDINGS INC		\$ 5,855,431.63	\$ 11,558,084.00	130,100.00
PAM TRANSPORTATION SERVICES IN		\$ 42,732.51	\$ 46,158.00	942.00
PANAMA GOVERNMENT INTERNATIONA	6.700% 01/26/2036 DD 01/26/06	\$ 2,064,645.00	\$ 2,309,190.55	1,555,000.00
PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14	\$ 2,028,209.20	\$ 2,179,332.20	1,970,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 05/15/2047 DD 05/15/17	\$ 1,557,835.40	\$ 2,105,366.40	1,640,000.00
PANAMA GOVERNMENT INTERNATIONA	4.500% 04/01/2056 DD 04/01/20	\$ 945,000.00	\$ 965,625.00	750,000.00
PANAMA GOVERNMENT INTERNATIONA	3.870% 07/23/2060 DD 07/23/19	\$ 634,582.30	\$ 661,760.62	562,000.00
PANDION THERAPEUTICS INC		\$ 17,009.71	\$ 17,626.95	1,187.00
PANGAEA LOGISTICS SOLUTIONS LT		\$ 14,547.27	\$ 16,863.76	6,088.00
PAPA JOHN'S INTERNATIONAL INC		\$ 364,614.47	\$ 427,304.60	5,036.00
PAPUA NEW GUINEA GOVERNME 144A	8.375% 10/04/2028 DD 10/04/18	\$ 1,744,351.46	\$ 1,692,962.50	1,670,000.00
PAR PACIFIC HOLDINGS INC		\$ 407,393.23	\$ 348,787.02	24,949.00

**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>
PAR TECHNOLOGY CORP		\$ 33,660.61	\$ 85,268.82	1,358.00
PARAMOUNT GROUP INC		\$ 723,132.81	\$ 388,322.24	42,956.00
PARATEK PHARMACEUTICALS INC		\$ 38,642.18	\$ 28,902.42	4,617.00
PARK AEROSPACE CORP		\$ 206,905.08	\$ 161,282.07	12,027.00
PARK CITY GROUP INC		\$ 28,681.36	\$ 28,213.10	5,890.00
PARK HOTELS & RESORTS INC		\$ 1,341,119.09	\$ 848,839.25	49,495.00
PARK NATIONAL CORP		\$ 967,040.37	\$ 930,808.64	8,864.00
PARKE BANCORP INC		\$ 121,961.71	\$ 100,776.00	6,460.00
PARKER-HANNIFIN CORP	3.250% 03/01/2027 DD 09/01/17	\$ 2,003,935.90	\$ 2,257,350.00	2,020,000.00
PARKER-HANNIFIN CORP	4.000% 06/14/2049 DD 06/14/19	\$ 41,942.40	\$ 50,061.60	40,000.00
PARKER-HANNIFIN CORP		\$ 2,629,245.72	\$ 6,971,789.13	25,593.00
PARK-OHIO HOLDINGS CORP		\$ 212,779.57	\$ 167,323.50	5,415.00
PARK-OHIO INDUSTRIES INC	6.625% 04/15/2027 DD 04/17/17	\$ 868,195.18	\$ 882,855.00	853,000.00
PARSLEY ENERGY INC		\$ 1,799,262.43	\$ 945,421.80	66,579.00
PARSLEY ENERGY LLC / PARS 144A	5.375% 01/15/2025 DD 12/13/16	\$ 761,585.97	\$ 833,004.00	810,000.00
PARSLEY ENERGY LLC / PARS 144A	4.125% 02/15/2028 DD 02/11/20	\$ 706,003.00	\$ 751,800.00	716,000.00
PARSONS CORP		\$ 179,035.56	\$ 186,164.33	5,113.00
PARTNERS BANCORP		\$ 37,483.91	\$ 37,602.50	5,785.00
PASSAGE BIO INC		\$ 2,539,556.24	\$ 3,121,099.77	122,061.00
PATRICK INDUSTRIES INC		\$ 109,086.93	\$ 159,939.00	2,340.00
PATTERSON COS INC		\$ 1,262,078.66	\$ 1,556,434.27	52,529.00
PATTERSON-UTI ENERGY INC		\$ 404,733.14	\$ 595,794.94	113,269.00
PAYMED INC		\$ 5,869.52	\$ 5,762.16	2,718.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		\$ (242,325,495.86)	\$ (244,336,151.09)	-
PAYCHEX INC		\$ 2,780,399.14	\$ 5,976,099.30	64,135.00
PAYCOM SOFTWARE INC		\$ 1,221,587.97	\$ 4,504,862.25	9,961.00
PAYLOCITY HOLDING CORP		\$ 730,013.67	\$ 1,503,760.73	7,303.00
PAYPAL HOLDINGS INC	2.850% 10/01/2029 DD 09/26/19	\$ 90,041.40	\$ 99,972.00	90,000.00
PAYPAL HOLDINGS INC	1.650% 06/01/2025 DD 05/18/20	\$ 1,399,720.00	\$ 1,462,692.00	1,400,000.00
PAYPAL HOLDINGS INC	2.300% 06/01/2030 DD 05/18/20	\$ 998,930.00	\$ 1,070,820.00	1,000,000.00
PAYPAL HOLDINGS INC	3.250% 06/01/2050 DD 05/18/20	\$ 1,145,607.00	\$ 1,326,605.50	1,150,000.00
PAYPAL HOLDINGS INC		\$ 9,507,771.41	\$ 54,475,154.20	232,601.00
PAYSIGN INC		\$ 28,291.36	\$ 10,560.64	2,276.00
PBF ENERGY INC		\$ 578,508.47	\$ 428,385.60	60,336.00
PC CONNECTION INC		\$ 178,930.89	\$ 305,351.53	6,457.00
PCB BANCORP		\$ 150,281.27	\$ 79,110.75	7,825.00
PCSB FINANCIAL CORP		\$ 158,695.26	\$ 147,333.42	9,243.00
PCTEL INC		\$ 66,520.84	\$ 67,822.11	10,323.00
PDC ENERGY INC		\$ 2,959,391.14	\$ 1,266,454.64	61,688.00
PDF SOLUTIONS INC		\$ 58,898.02	\$ 73,591.20	3,407.00
PDL COMMUNITY BANCORP		\$ 72,689.25	\$ 48,682.32	4,632.00
PEABODY ENERGY CORP		\$ 1,085,086.76	\$ 93,563.43	38,823.00
PEAPACK-GLADSTONE FINANCIAL CO		\$ 309,060.45	\$ 256,732.80	11,280.00
PEBBLEBROOK HOTEL TRUST		\$ 2,432,112.04	\$ 1,514,413.83	80,553.93
PECO ENERGY CO	3.700% 09/15/2047 DD 09/18/17	\$ 201,461.62	\$ 245,164.00	200,000.00
PECO ENERGY CO	3.900% 03/01/2048 DD 02/23/18	\$ 19,887.60	\$ 25,223.00	20,000.00
PEGASYSYSTEMS INC		\$ 438,164.90	\$ 1,034,364.12	7,762.00
PELOTON INTERACTIVE INC		\$ 5,442,711.18	\$ 7,542,608.08	49,714.00
PENN NATIONAL GAMING INC		\$ 1,482,274.25	\$ 4,665,621.03	54,019.00
PENN VIRGINIA CORP		\$ 267,581.75	\$ 89,898.55	8,857.00
PENNANT GROUP INC/THE		\$ 17,243.58	\$ 108,920.56	1,876.00
PENNS WOODS BANCORP INC		\$ 135,926.36	\$ 116,602.83	4,483.00
PENNYMAC FINANCIAL SERVICES IN		\$ 695,343.17	\$ 1,538,920.24	23,452.00
PENNYMAC MORTGAGE INVESTMENT T		\$ 1,042,223.56	\$ 1,065,989.18	60,602.00
PENNSKE AUTOMOTIVE GROUP INC		\$ 398,055.51	\$ 467,518.08	7,872.00
PENSKE TRUCK LEASING CO L 144A	3.950% 03/10/2025 DD 03/08/18	\$ 697,284.00	\$ 784,049.00	700,000.00
PENSKE TRUCK LEASING CO L 144A	4.450% 01/29/2043 DD 01/29/19	\$ 897,588.00	\$ 1,041,777.00	900,000.00
PENSKE TRUCK LEASING CO L 144A	3.450% 07/01/2024 DD 05/01/19	\$ 897,876.00	\$ 980,730.00	900,000.00
PENTAIR PLC		\$ 993,738.63	\$ 1,696,862.58	31,962.00
PENUMBRA INC		\$ 942,468.04	\$ 1,072,050.00	6,126.00
PEOPLES BANCORP INC/OH		\$ 333,393.48	\$ 307,579.86	11,354.00
PEOPLES BANCORP OF NORTH CAROL		\$ 74,206.58	\$ 63,489.16	2,758.00
PEOPLES FINANCIAL SERVICES COR		\$ 198,035.00	\$ 158,656.16	4,316.00
PEOPLE'S UNITED FINANCIAL INC		\$ 1,145,422.90	\$ 976,926.15	75,555.00
PEPSICO INC	2.750% 03/01/2023 DD 02/28/13	\$ 1,634,271.40	\$ 1,747,365.55	1,655,000.00
PEPSICO INC	4.250% 10/22/2044 DD 10/22/14	\$ 200,064.00	\$ 260,788.00	200,000.00
PEPSICO INC	3.100% 07/17/2022 DD 07/17/15	\$ 1,683,571.30	\$ 1,703,845.20	1,640,000.00
PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	\$ 101,344.00	\$ 112,638.00	100,000.00
PEPSICO INC	4.450% 04/14/2046 DD 10/14/15	\$ 1,038,127.00	\$ 1,478,880.20	1,060,000.00
PEPSICO INC	2.375% 10/06/2026 DD 10/06/16	\$ 57,930.60	\$ 65,409.60	60,000.00
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	\$ 114,119.30	\$ 145,096.80	120,000.00
PEPSICO INC	2.250% 03/19/2025 DD 03/19/20	\$ 1,533,500.00	\$ 1,602,285.00	1,500,000.00
PEPSICO INC	2.750% 03/19/2030 DD 03/19/20	\$ 1,032,920.00	\$ 1,119,690.00	1,000,000.00
PEPSICO INC	3.500% 03/19/2040 DD 03/19/20	\$ 1,593,090.00	\$ 1,799,265.00	1,500,000.00
PEPSICO INC		\$ 23,796,690.26	\$ 40,749,132.50	274,775.00
PERDOCEO EDUCATION CORP		\$ 56,993.88	\$ 64,299.33	5,091.00
PERFICIENT INC		\$ 6,421,306.93	\$ 7,380,174.95	154,883.00
PERFORMANCE FOOD GROUP CO		\$ 2,251,254.77	\$ 3,852,505.98	80,918.00
PERKINELMER INC		\$ 1,060,471.32	\$ 3,136,910.00	21,860.00
PERRIGO CO PLC		\$ 3,453,564.91	\$ 1,352,690.56	30,248.00
PERSONALIS INC		\$ 24,424.24	\$ 64,030.89	1,749.00
PERSPECTA INC		\$ 507,606.96	\$ 559,932.24	23,253.00
PERTAMINA PERSERO PT 144A	3.650% 07/30/2029 DD 07/30/19	\$ 470,000.00	\$ 522,875.00	470,000.00
PERTAMINA PERSERO PT REGS	6.000% 05/03/2042 DD 05/03/12	\$ 312,830.00	\$ 366,659.72	287,000.00
PERTAMINA PERSERO PT REGS	5.625% 05/20/2043 DD 05/20/13	\$ 244,200.00	\$ 324,738.48	264,000.00
PERU PAYROLL DEDUCTION FI REGS	0.000% 11/01/2029	\$ 272,691.41	\$ 295,694.43	365,054.86
PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	\$ 1,160,770.00	\$ 1,357,470.45	795,000.00
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	\$ 852,000.00	\$ 1,100,750.00	700,000.00
PERUVIAN GOVERNMENT INTERNATIO	2.392% 01/23/2026 DD 04/23/20	\$ 501,300.00	\$ 533,255.00	500,000.00
PERUVIAN GOVERNMENT INTERNATIO	2.783% 01/23/2031 DD 04/23/20	\$ 796,565.00	\$ 860,760.35	785,000.00
PETIQ INC		\$ 42,758.10	\$ 59,635.95	1,551.00
PETMED EXPRESS INC		\$ 36,604.12	\$ 46,134.34	1,439.00
PETROAMAZONAS EP 144A	4.625% 12/06/2021	\$ 239,156.04	\$ 234,902.53	252,583.37
PETROBRAS GLOBAL FINANCE BV	6.900% 03/19/2049 DD 03/19/19	\$ 731,250.00	\$ 842,887.50	665,000.00

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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>
PETROLEOS DE VENEZUELA SA REGS	5.375% 04/12/2027	\$ 15,065.00	\$ 3,220.00	92,000.00
PETROLEOS DE VENEZUELA SA REGS	9.750% 05/17/2035 DD 05/17/12	\$ 482,736.00	\$ 48,416.00	1,424,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 11/15/2026 DD 11/15/13	\$ 364,620.00	\$ 60,620.00	1,732,000.00
PETROLEOS DE VENEZUELA SA REGS	6.000% 05/16/2024 DD 05/16/14	\$ 3,019,466.88	\$ 357,600.71	10,217,163.00
PETROLEOS DEL PERU SA 144A	4.750% 06/19/2032 DD 06/19/17	\$ 321,930.00	\$ 336,676.00	292,000.00
PETROLEOS DEL PERU SA REGS	4.750% 06/19/2032 DD 06/19/17	\$ 318,470.40	\$ 332,064.00	288,000.00
PETROLEOS DEL PERU SA REGS	5.625% 06/19/2047 DD 06/19/17	\$ 649,600.00	\$ 675,515.52	552,000.00
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	\$ 4,157,736.03	\$ 3,786,562.50	4,039,000.00
PETROLEOS MEXICANOS	7.690% 01/23/2050 DD 07/23/20	\$ 8,844,433.58	\$ 9,660,043.25	9,581,000.00
PETROLEOS MEXICANOS	6.625% 06/15/2035 DD 12/15/05	\$ 472,150.00	\$ 693,000.00	700,000.00
PETROLEOS MEXICANOS	6.500% 06/02/2041 DD 06/02/11	\$ 379,837.50	\$ 579,858.75	621,000.00
PETROLEOS MEXICANOS	5.625% 01/23/2046 DD 01/23/16	\$ 43,160.00	\$ 44,720.00	52,000.00
PETROLEOS MEXICANOS	6.875% 08/04/2026 DD 08/04/16	\$ 621,363.46	\$ 703,570.00	644,000.00
PETROLEOS MEXICANOS	5.350% 02/12/2028 DD 08/12/18	\$ 126,900.00	\$ 178,065.00	180,000.00
PETROLEOS MEXICANOS	6.500% 01/23/2029 DD 10/23/18	\$ 1,630,724.29	\$ 1,639,017.10	1,774,000.00
PETROLEOS MEXICANOS	6.490% 01/23/2027 DD 07/23/20	\$ 22,707.50	\$ 32,736.00	31,000.00
PETROLEOS MEXICANOS	5.950% 01/28/2031 DD 07/28/20	\$ 246,391.50	\$ 276,307.50	277,000.00
PETROLEOS MEXICANOS	6.950% 01/28/2060 DD 07/28/20	\$ 775,271.80	\$ 808,959.00	860,000.00
PETROLEOS MEXICANOS 144A	6.875% 10/16/2025 DD 10/16/20	\$ 331,961.04	\$ 364,601.70	333,000.00
PETRONAS CAPITAL LTD 144A	4.800% 04/21/2060 DD 04/21/20	\$ 900,000.00	\$ 1,299,672.00	900,000.00
PFIZER INC	7.200% 03/15/2039 DD 03/24/09	\$ 2,443,722.80	\$ 2,783,142.60	1,610,000.00
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	\$ 1,126,913.50	\$ 1,344,438.75	1,005,000.00
PFIZER INC	3.400% 05/15/2024 DD 05/15/14	\$ 40,891.20	\$ 43,956.40	40,000.00
PFIZER INC	4.000% 12/15/2036 DD 11/21/16	\$ 19,698.20	\$ 25,323.40	20,000.00
PFIZER INC	4.200% 09/15/2048 DD 09/07/18	\$ 49,905.50	\$ 67,281.50	50,000.00
PFIZER INC	3.450% 03/15/2029 DD 03/11/19	\$ 92,389.50	\$ 105,189.30	90,000.00
PFIZER INC	4.000% 03/15/2049 DD 03/11/19	\$ 61,512.00	\$ 78,859.80	60,000.00
PFIZER INC	2.700% 05/28/2050 DD 05/28/20	\$ 522,005.00	\$ 537,155.00	500,000.00
PFIZER INC		\$ 28,734,248.32	\$ 40,529,503.26	1,101,046.00
PFSWEB INC		\$ 21,285.41	\$ 21,286.99	3,163.00
PG&E CORP		\$ 6,754,677.35	\$ 3,267,460.56	262,236.00
PGT INNOVATIONS INC		\$ 374,412.41	\$ 482,383.44	23,716.00
PHASEBIO PHARMACEUTICALS INC		\$ 14,575.43	\$ 3,732.96	1,111.00
PHATHOM PHARMACEUTICALS INC		\$ 20,869.28	\$ 26,443.12	796.00
PHIBRO ANIMAL HEALTH CORP		\$ 62,387.06	\$ 42,316.18	2,179.00
PHILIP MORRIS INTERNATIONAL IN	0.875% 05/01/2026 DD 11/02/20	\$ 996,310.00	\$ 1,004,160.00	1,000,000.00
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	\$ 1,157,050.83	\$ 1,434,205.00	940,000.00
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	\$ 37,646.00	\$ 48,966.40	40,000.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	\$ 118,141.80	\$ 140,813.40	105,000.00
PHILIP MORRIS INTERNATIONAL IN	3.250% 11/10/2024 DD 11/10/14	\$ 806,999.80	\$ 881,048.00	800,000.00
PHILIP MORRIS INTERNATIONAL IN	2.750% 02/25/2026 DD 02/25/16	\$ 59,014.80	\$ 65,436.60	60,000.00
PHILIP MORRIS INTERNATIONAL IN	1.500% 05/01/2025 DD 05/01/20	\$ 500,615.00	\$ 517,895.00	500,000.00
PHILIP MORRIS INTERNATIONAL IN	1.125% 05/01/2023 DD 05/01/20	\$ 1,004,980.00	\$ 1,019,750.00	1,000,000.00
PHILIP MORRIS INTERNATIONAL IN		\$ 26,341,307.00	\$ 25,473,903.47	307,693.00
PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	\$ 253,500.00	\$ 212,761.50	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	\$ 245,812.50	\$ 246,891.00	150,000.00
PHILIPPINE GOVERNMENT INTERNAT	7.750% 01/14/2031 DD 01/11/06	\$ 1,438,674.50	\$ 1,662,228.00	1,080,000.00
PHILIPPINE GOVERNMENT INTERNAT	6.375% 10/23/2034 DD 10/23/09	\$ 1,467,400.00	\$ 1,466,310.00	1,000,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	\$ 1,179,086.40	\$ 1,388,778.30	1,170,000.00
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	\$ 932,265.60	\$ 1,088,416.60	940,000.00
PHILLIPS 66	5.875% 05/01/2042 DD 11/01/12	\$ 943,660.56	\$ 1,306,938.40	940,000.00
PHILLIPS 66	3.700% 04/06/2023 DD 04/09/20	\$ 514,475.00	\$ 535,490.00	500,000.00
PHILLIPS 66	3.850% 04/09/2025 DD 04/09/20	\$ 518,725.00	\$ 560,905.00	500,000.00
PHILLIPS 66		\$ 5,026,871.58	\$ 5,962,664.76	85,254.00
PHILLIPS 66 PARTNERS LP	3.605% 02/15/2025 DD 02/23/15	\$ 129,728.30	\$ 140,497.50	130,000.00
PHOTRONICS INC		\$ 397,577.97	\$ 437,605.92	39,212.00
PHREESIA INC		\$ 2,518,337.51	\$ 4,469,667.50	82,375.00
PHYSICIANS REALTY TRUST		\$ 2,222,054.35	\$ 2,294,989.60	128,932.00
PICO HOLDINGS INC		\$ 150,143.25	\$ 98,904.30	10,578.00
PIEDMONT NATURAL GAS CO INC	3.500% 06/01/2029 DD 05/24/19	\$ 573,170.00	\$ 573,970.00	500,000.00
PIEDMONT OFFICE REALTY TRUST I		\$ 1,548,005.89	\$ 1,269,250.92	78,204.00
PIERIS PHARMACEUTICALS INC		\$ 18,200.85	\$ 9,002.50	3,601.00
PILGRIM'S PRIDE CORP		\$ 336,572.17	\$ 249,164.66	12,706.00
PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	\$ 737,621.80	\$ 754,551.00	735,000.00
PILGRIM'S PRIDE CORP 144A	5.875% 09/30/2027 DD 09/29/17	\$ 833,458.87	\$ 912,157.01	841,000.00
PINE RIVER FUND LP		\$ 158,503.88	\$ 287,871.97	160,365.60
PING IDENTITY HOLDING CORP		\$ 6,357,526.04	\$ 5,552,350.88	193,867.00
PINNACLE FINANCIAL PARTNERS IN		\$ 942,576.09	\$ 991,051.60	15,389.00
PINNACLE WEST CAPITAL CORP		\$ 1,432,179.01	\$ 1,828,696.35	22,873.00
PINTEREST INC		\$ 1,694,943.05	\$ 5,168,800.60	78,434.00
PIONEER BANCORP INC/NY		\$ 91,984.91	\$ 76,177.99	7,207.00
PIONEER NATURAL RESOURCES CO	1.900% 08/15/2030 DD 08/11/20	\$ 485,765.00	\$ 495,585.00	500,000.00
PIONEER NATURAL RESOURCES CO		\$ 4,475,168.53	\$ 3,790,600.87	33,283.00
PIPER SANDLER COS		\$ 717,517.63	\$ 1,086,894.80	10,772.00
PIRELLI & C SPA		\$ 5,299,567.05	\$ 4,779,083.89	881,100.00
PITNEY BOWES INC		\$ 590,394.09	\$ 438,364.08	71,163.00
PIXART IMAGING INC		\$ 1,263,009.80	\$ 1,537,701.49	225,033.00
PIXELWORKS INC		\$ 17,369.38	\$ 15,261.84	5,412.00
PJT PARTNERS INC		\$ 65,395.70	\$ 127,774.50	1,698.00
PLA ADMINISTRADORA INDUSTRIAL		\$ 404,796.36	\$ 423,377.99	274,968.00
PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	\$ 309,038.70	\$ 329,589.00	270,000.00
PLAINS ALL AMERICAN PIPELINE L	3.600% 11/01/2024 DD 09/09/14	\$ 57,369.60	\$ 63,945.00	60,000.00
PLAINS ALL AMERICAN PIPELINE L	4.500% 12/15/2026 DD 11/22/16	\$ 61,321.20	\$ 67,206.60	60,000.00
PLAINS ALL AMERICAN PIPELINE L	3.550% 12/15/2029 DD 09/16/19	\$ 857,180.00	\$ 1,046,500.00	1,000,000.00
PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	\$ 1,633,248.45	\$ 1,780,251.30	1,665,000.00
PLANET FITNESS INC		\$ 4,197,171.48	\$ 10,826,046.91	139,457.00
PLANTRONICS INC		\$ 286,019.91	\$ 403,125.42	14,914.00
PLAYA FUNDING 4/17 COV-LITE	TLB	\$ 299,564.02	\$ 274,923.16	300,314.77
PLAYAGS INC		\$ 71,172.02	\$ 87,681.60	12,178.00
PLEXUS CORP		\$ 265,378.06	\$ 391,988.52	5,012.00
PLIANT THERAPEUTICS INC		\$ 46,543.20	\$ 37,488.00	1,650.00
PLUG POWER INC		\$ 156,730.08	\$ 926,556.84	27,324.00
PLUMAS BANCORP		\$ 56,909.34	\$ 63,990.50	2,723.00
PLURALSIGHT INC		\$ 447,068.52	\$ 354,622.24	16,919.00

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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>
PLYMOUTH INDUSTRIAL REIT INC		\$ 20,861.08	\$ 24,930.00	1,662.00
PMV PHARMACEUTICALS INC		\$ 144,718.34	\$ 183,607.35	2,985.00
PNC BANK NA	3.800% 07/25/2023 DD 07/25/13	\$ 1,446,198.30	\$ 1,528,510.50	1,410,000.00
PNC BANK NA	2.950% 02/23/2025 DD 02/23/15	\$ 9,754.70	\$ 10,948.10	10,000.00
PNC BANK NA	3.100% 10/25/2027 DD 10/23/17	\$ 1,294,786.80	\$ 1,579,623.00	1,410,000.00
PNC FINANCIAL SERVICES GROUP I	2.200% 11/01/2024 DD 11/01/19	\$ 999,670.00	\$ 1,062,790.00	1,000,000.00
PNC FINANCIAL SERVICES GROUP I	3.900% 04/29/2024 DD 04/28/14	\$ 61,482.00	\$ 66,481.80	60,000.00
PNC FINANCIAL SERVICES GROUP I	3.450% 04/23/2029 DD 04/22/19	\$ 1,769,839.50	\$ 2,155,530.30	1,870,000.00
PNC FINANCIAL SERVICES GROUP I		\$ 6,644,395.83	\$ 12,443,735.00	83,515.00
PNM RESOURCES INC		\$ 1,676,893.52	\$ 2,379,911.20	49,040.00
POLARIS INC		\$ 826,292.52	\$ 1,115,824.08	11,711.00
POOL CORP		\$ 900,880.94	\$ 2,964,355.00	7,958.00
POPULAR INC		\$ 498,994.19	\$ 1,082,301.44	19,217.00
PORT AUTH OF NEW YORK & NEW JE	6.040% 12/01/2029 DD 07/01/09	\$ 694,795.50	\$ 700,082.25	525,000.00
PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	\$ 50,962.65	\$ 71,709.50	50,000.00
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	\$ 1,373,824.91	\$ 1,403,508.70	1,055,000.00
PORT AUTH OF NEW YORK & NEW JE	4.031% 09/01/2048 DD 08/29/18	\$ 338,296.60	\$ 353,043.10	290,000.00
PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	\$ 1,400,000.00	\$ 1,944,935.94	1,400,000.00
PORT OF MORROW OR TRANSMISSION	2.543% 09/01/2040 DD 06/25/20	\$ 1,105,951.00	\$ 1,139,853.01	1,100,000.00
PORTLAND GENERAL ELECTRIC CO		\$ 2,400,525.52	\$ 2,377,455.99	55,587.00
POSEIDA THERAPEUTICS INC		\$ 20,563.83	\$ 23,333.19	2,127.00
POST HOLDINGS INC		\$ 1,106,909.11	\$ 1,413,634.95	13,995.00
POST HOLDINGS INC 144A	4.625% 04/15/2030 DD 02/26/20	\$ 1,710,220.98	\$ 1,745,201.64	1,659,000.00
POTLATCHDELTAIC CORP		\$ 1,852,897.88	\$ 2,029,761.58	40,579.00
POWELL INDUSTRIES INC		\$ 220,349.71	\$ 163,168.17	5,533.00
POWER INTEGRATIONS INC		\$ 164,534.87	\$ 351,916.14	4,299.00
POWERFLEET INC		\$ 82,272.39	\$ 127,907.45	17,215.00
PPD INC		\$ 943,257.02	\$ 1,212,654.14	35,437.00
PPG INDUSTRIES INC		\$ 3,310,210.88	\$ 6,815,837.20	47,260.00
PPL CAPITAL FUNDING INC	3.400% 06/01/2023 DD 05/24/13	\$ 118,131.25	\$ 132,748.75	125,000.00
PPL CAPITAL FUNDING INC	3.950% 03/15/2024 DD 03/10/14	\$ 550,205.00	\$ 545,760.00	500,000.00
PPL CAPITAL FUNDING INC	4.125% 04/15/2030 DD 04/03/20	\$ 1,121,650.00	\$ 1,196,290.00	1,000,000.00
PPL CORP		\$ 4,440,769.22	\$ 4,220,242.80	149,654.00
PPL ELECTRIC UTILITIES CORP	3.000% 10/01/2049 DD 09/06/19	\$ 411,630.00	\$ 545,905.00	500,000.00
PQ GROUP HOLDINGS INC		\$ 335,507.56	\$ 293,385.24	20,574.00
PRA GROUP INC		\$ 1,016,305.06	\$ 1,108,814.28	27,958.00
PRA HEALTH SCIENCES INC		\$ 1,122,100.77	\$ 1,491,105.28	11,887.00
PRAXIS PRECISION MEDICINES INC		\$ 118,857.64	\$ 137,990.16	2,508.00
PRECIGEN INC		\$ 119,132.61	\$ 126,204.60	12,373.00
PRECISION BIOSCIENCES INC		\$ 51,205.19	\$ 39,806.82	4,773.00
PRECISION CASTPARTS CORP	3.250% 06/15/2025 DD 06/10/15	\$ 77,051.25	\$ 82,872.00	75,000.00
PREFERRED APARTMENT COMMUNITIE		\$ 434,632.46	\$ 218,892.00	29,580.00
PREFERRED BANKILOS ANGELES CA		\$ 391,692.29	\$ 433,284.95	8,585.00
PREFORMED LINE PRODUCTS CO		\$ 99,751.75	\$ 128,940.96	1,884.00
PRELUDE THERAPEUTICS INC		\$ 151,022.48	\$ 142,384.50	1,990.00
PREMIER FINANCIAL BANCORP INC		\$ 114,887.03	\$ 107,835.06	8,114.00
PREMIER FINANCIAL CORP		\$ 532,977.88	\$ 530,725.00	23,075.00
PREMIER INC		\$ 994,678.87	\$ 984,870.90	28,059.00
PRESIDENT AND FELLOWS OF HARVA	3.150% 07/15/2046 DD 10/13/16	\$ 670,200.00	\$ 827,974.00	700,000.00
PRESTIGE CONSUMER HEALTHCARE I		\$ 842,386.55	\$ 747,822.02	21,446.00
PREVAIL THERAPEUTICS INC		\$ 13,219.02	\$ 24,223.50	1,050.00
PRICESMART INC		\$ 741,106.13	\$ 1,211,041.55	13,295.00
PRIME SECURITY SERVICES B 144A	5.750% 04/15/2026 DD 04/04/19	\$ 1,232,071.53	\$ 1,253,775.00	1,145,000.00
PRIME SECURITY SERVICES B 144A	6.250% 01/15/2028 DD 01/28/20	\$ 793,522.48	\$ 849,209.69	791,000.00
PRIMEENERGY RESOURCES CORP		\$ 29,593.47	\$ 13,166.85	305.00
PRIMERICA INC		\$ 925,919.03	\$ 1,074,788.25	8,025.00
PRIMO WATER CORP		\$ 1,319,975.27	\$ 1,517,102.72	96,754.00
PRIMORIS SERVICES CORP		\$ 355,641.06	\$ 414,067.17	14,997.00
PRINCIPAL FINANCIAL GROUP INC	3.100% 11/15/2026 DD 11/10/16	\$ 1,630,394.75	\$ 1,867,491.00	1,675,000.00
PRINCIPAL FINANCIAL GROUP INC	6.050% 10/15/2036 DD 10/16/06	\$ 708,745.00	\$ 702,425.00	500,000.00
PRINCIPAL FINANCIAL GROUP INC		\$ 1,983,930.15	\$ 2,865,842.96	53,736.00
PRIORITY TECHNOLOGY HOLDINGS I		\$ 4,372.17	\$ 3,921.28	557.00
PRIVATE EXPORT FUNDING CORP	2.800% 05/15/2022 DD 09/29/11	\$ 522,880.00	\$ 517,875.00	500,000.00
PROASSURANCE CORP		\$ 1,159,780.63	\$ 591,392.97	33,243.00
PROCTER & GAMBLE CO/THE	2.300% 02/06/2022 DD 02/06/12	\$ 1,273,618.80	\$ 1,340,326.50	1,310,000.00
PROCTER & GAMBLE CO/THE	2.450% 11/03/2026 DD 11/03/16	\$ 120,435.00	\$ 138,012.50	125,000.00
PROCTER & GAMBLE CO/THE	3.000% 03/25/2030 DD 03/25/20	\$ 1,177,350.00	\$ 1,153,160.00	1,000,000.00
PROCTER & GAMBLE CO/THE		\$ 37,326,845.63	\$ 67,182,496.74	482,841.00
PROFESSIONAL HOLDING CORP		\$ 81,671.43	\$ 93,768.11	6,077.00
PROG HOLDINGS INC		\$ 1,296,434.95	\$ 1,995,183.19	37,037.00
PROGENITY INC		\$ 3,899.88	\$ 2,442.60	460.00
PROGRESS RESIDENTI SFR1 F 144A	5.061% 08/17/2035 DD 02/28/19	\$ 619,978.92	\$ 637,676.20	620,000.00
PROGRESS RESIDENTI SFR1 F 144A	5.350% 08/17/2034 DD 07/26/17	\$ 175,992.88	\$ 179,609.76	176,000.00
PROGRESS RESIDENTI SFR1 F 144A	4.778% 03/17/2035 DD 02/22/18	\$ 740,673.92	\$ 740,907.72	738,000.00
PROGRESS RESIDENTI SFR1 G 144A	4.028% 04/17/2037 DD 03/19/20	\$ 671,979.50	\$ 669,614.40	672,000.00
PROGRESS RESIDENTI SFR1 H 144A	5.268% 04/17/2037 DD 03/19/20	\$ 188,995.63	\$ 185,518.62	189,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.953% 08/17/2035 DD 08/02/18	\$ 641,953.82	\$ 681,072.00	672,000.00
PROGRESS RESIDENTI SFR2 F 144A	4.837% 05/17/2036 DD 04/25/19	\$ 216,995.26	\$ 211,182.23	217,000.00
PROGRESS RESIDENTI SFR3 F 144A	5.368% 10/17/2035 DD 10/04/18	\$ 1,070,966.91	\$ 1,094,379.93	1,071,000.00
PROGRESS RESIDENTI SFR3 F 144A	3.867% 09/17/2036 DD 08/22/19	\$ 566,984.07	\$ 576,457.56	567,000.00
PROGRESS RESIDENTI SFR3 G 144A	4.116% 09/17/2036 DD 08/22/19	\$ 412,632.14	\$ 422,485.39	424,000.00
PROGRESS RESIDENTI SFR3 H 144A	6.234% 10/17/2027 DD 10/08/20	\$ 419,998.19	\$ 419,756.40	420,000.00
PROGRESS RESIDENTI SFR4 F 144A	3.684% 10/17/2036 DD 10/03/19	\$ 1,958,938.88	\$ 1,997,474.76	1,959,000.00
PROGRESS SOFTWARE CORP		\$ 107,327.42	\$ 149,307.76	3,304.00
PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	\$ 49,842.00	\$ 65,775.00	50,000.00
PROGRESSIVE CORP/THE	4.125% 04/15/2047 DD 04/06/17	\$ 50,856.50	\$ 65,589.00	50,000.00
PROGRESSIVE CORP/THE	3.200% 03/26/2030 DD 03/26/20	\$ 559,545.00	\$ 575,820.00	500,000.00
PROGRESSIVE CORP/THE	3.950% 03/26/2050 DD 03/26/20	\$ 622,830.00	\$ 648,465.00	500,000.00
PROGRESSIVE CORP/THE		\$ 3,592,991.97	\$ 11,376,144.00	115,050.00
PROGNY INC		\$ 48,800.79	\$ 83,253.96	1,964.00
PROLOGIS INC		\$ 18,877,481.17	\$ 32,847,537.36	329,596.00
PROLOGIS LP	3.750% 11/01/2025 DD 10/30/15	\$ 81,300.80	\$ 90,824.00	80,000.00
PROLOGIS LP	2.250% 04/15/2030 DD 02/18/20	\$ 70,259.00	\$ 75,010.60	70,000.00
PROLOGIS LP	3.000% 04/15/2050 DD 02/18/20	\$ 35,866.95	\$ 38,686.20	35,000.00

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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>
PROLOGIS LP	2.125% 10/15/2050 DD 08/20/20	\$ 279,120.00	\$ 278,469.00	300,000.00
PROLOGIS LP	1.250% 10/15/2030 DD 08/20/20	\$ 490,095.00	\$ 495,115.00	500,000.00
PROOFPOINT INC		\$ 1,473,613.04	\$ 1,668,567.12	12,232.00
PROPETRO HOLDING CORP		\$ 616,614.07	\$ 369,197.01	49,959.00
PROS HOLDINGS INC		\$ 98,163.46	\$ 147,029.92	2,896.00
PROSIGHT GLOBAL INC		\$ 78,694.91	\$ 72,271.39	5,633.00
PROSPERITY BANCSHARES INC		\$ 1,052,927.76	\$ 1,122,869.04	16,189.00
PROTAGONIST THERAPEUTICS INC		\$ 35,949.32	\$ 44,936.64	2,229.00
PROTARA THERAPEUTICS INC		\$ 4,512.80	\$ 3,679.92	152.00
PROTECTIVE INSURANCE CORP		\$ 158,185.40	\$ 83,288.25	6,075.00
PROTHENA CORP PLC		\$ 512,385.18	\$ 232,189.33	19,333.00
PROTO LABS INC		\$ 142,355.52	\$ 297,289.20	1,938.00
PROVENTION BIO INC		\$ 50,608.97	\$ 59,374.70	3,505.00
PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	\$ 1,220,178.64	\$ 1,656,149.13	1,428,355.07
PROVIDENCE SERVICE CORP/THE		\$ 39,582.99	\$ 118,667.28	856.00
PROVIDENT BANCORP INC		\$ 133,539.98	\$ 149,544.00	12,462.00
PROVIDENT FINANCIAL HOLDINGS I		\$ 83,744.92	\$ 62,682.90	3,990.00
PROVIDENT FINANCIAL SERVICES I		\$ 1,128,521.10	\$ 799,740.84	44,529.00
PROVINCE OF ALBERTA CANADA	3.300% 03/15/2028 DD 03/15/18	\$ 1,238,224.80	\$ 1,247,205.60	1,080,000.00
PROVINCE OF ALBERTA CANADA	1.875% 11/13/2024 DD 11/13/19	\$ 1,052,189.00	\$ 1,052,510.00	1,000,000.00
PROVINCE OF ALBERTA CANADA	1.300% 07/22/2030 DD 07/22/20	\$ 502,950.00	\$ 497,850.00	500,000.00
PROVINCE OF BRITISH COLUMBIA C	1.750% 09/27/2024 DD 09/27/19	\$ 1,054,420.00	\$ 1,052,810.00	1,000,000.00
PROVINCE OF MANITOBA CANADA	3.050% 05/14/2024 DD 05/14/14	\$ 1,874,097.45	\$ 1,908,457.20	1,755,000.00
PROVINCE OF MANITOBA CANADA	2.600% 04/16/2024 DD 04/16/19	\$ 1,224,644.40	\$ 1,254,006.00	1,170,000.00
PROVINCE OF ONTARIO CANADA	1.050% 05/21/2027 DD 05/21/20	\$ 757,350.00	\$ 758,887.50	750,000.00
PROVINCE OF ONTARIO CANADA	1.750% 01/24/2023 DD 01/24/20	\$ 1,906,585.60	\$ 1,925,539.00	1,870,000.00
PROVINCE OF ONTARIO CANADA	3.200% 05/16/2024 DD 05/16/14	\$ 1,096,820.00	\$ 1,093,660.00	1,000,000.00
PROVINCE OF ONTARIO CANADA	2.400% 02/08/2022 DD 02/08/17	\$ 1,444,482.60	\$ 1,443,064.50	1,410,000.00
PROVINCE OF ONTARIO CANADA	3.400% 10/17/2023 DD 10/17/18	\$ 669,660.00	\$ 678,118.75	625,000.00
PROVINCE OF QUEBEC CANADA	7.500% 09/15/2029 DD 09/15/99	\$ 1,241,609.10	\$ 1,269,702.00	840,000.00
PROVINCE OF QUEBEC CANADA	1.350% 05/28/2030 DD 05/28/20	\$ 511,165.00	\$ 506,620.00	500,000.00
PROVINCE OF QUEBEC CANADA	0.600% 07/23/2025 DD 07/23/20	\$ 1,000,495.00	\$ 1,004,180.00	1,000,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/20/2026 DD 04/20/16	\$ 991,105.00	\$ 1,032,355.00	940,000.00
PROVINCE OF QUEBEC CANADA	2.500% 04/09/2024 DD 04/09/19	\$ 1,227,528.20	\$ 1,251,806.40	1,170,000.00
PRUDENTIAL BANCORP INC		\$ 86,385.23	\$ 69,679.35	5,031.00
PRUDENTIAL FINANCIAL INC	3.700% 03/13/2051 DD 09/13/19	\$ 1,575,713.30	\$ 1,904,943.80	1,570,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 06/15/2043 DD 11/19/12	\$ 1,418,950.20	\$ 1,887,476.80	1,760,000.00
PRUDENTIAL FINANCIAL INC	VAR RT 03/15/2044 DD 03/22/13	\$ 99,875.00	\$ 106,242.00	100,000.00
PRUDENTIAL FINANCIAL INC	3.905% 12/07/2047 DD 12/07/17	\$ 43,153.74	\$ 50,549.10	42,000.00
PRUDENTIAL FINANCIAL INC	5.700% 12/14/2036 DD 12/14/06	\$ 1,618,034.20	\$ 1,985,499.90	1,370,000.00
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	\$ 41,179.60	\$ 52,182.80	40,000.00
PRUDENTIAL FINANCIAL INC	3.000% 03/10/2040 DD 03/10/20	\$ 489,565.00	\$ 547,685.00	500,000.00
PRUDENTIAL FINANCIAL INC		\$ 5,547,009.87	\$ 6,173,463.32	79,076.00
PRUKSA HOLDING PCL		\$ 293,466.38	\$ 170,519.02	408,700.00
PS BUSINESS PARKS INC	PFD 5.200% CUMULATIVE	\$ 524,608.47	\$ 616,200.00	23,700.00
PS BUSINESS PARKS INC		\$ 165,882.46	\$ 189,074.01	1,423.00
PSEG POWER LLC	8.625% 04/15/2031 DD 10/15/01	\$ 45,389.75	\$ 53,309.89	35,000.00
PTC INC		\$ 1,026,769.48	\$ 2,383,588.08	19,928.00
PTC THERAPEUTICS INC		\$ 137,536.96	\$ 275,001.18	4,506.00
PUBLIC SERVICE CO OF COLORADO	3.700% 06/15/2028 DD 06/21/18	\$ 586,160.00	\$ 583,050.00	500,000.00
PUBLIC SERVICE CO OF NEW HAMPS	3.600% 07/01/2049 DD 06/28/19	\$ 589,925.00	\$ 607,530.00	500,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.200% 08/01/2049 DD 08/12/19	\$ 1,067,538.75	\$ 1,231,466.25	1,075,000.00
PUBLIC SERVICE ELECTRIC AND GA	2.250% 09/15/2026 DD 09/13/16	\$ 910,631.80	\$ 1,015,294.00	940,000.00
PUBLIC SERVICE ELECTRIC AND GA	3.600% 12/01/2047 DD 12/06/17	\$ 916,044.60	\$ 1,131,703.60	940,000.00
PUBLIC SERVICE ENTERPRISE GROU	0.800% 08/15/2025 DD 08/14/20	\$ 548,762.50	\$ 550,170.50	550,000.00
PUBLIC SERVICE ENTERPRISE GROU	1.600% 08/15/2030 DD 08/14/20	\$ 399,264.00	\$ 394,392.00	400,000.00
PUBLIC SERVICE ENTERPRISE GROU		\$ 3,889,193.52	\$ 5,897,336.50	101,155.00
PUBLIC STORAGE		\$ 8,058,884.73	\$ 9,863,482.16	42,712.00
PUGET SOUND ENERGY INC	3.250% 09/15/2049 DD 08/30/19	\$ 669,202.70	\$ 833,160.00	750,000.00
PULMONX CORP		\$ 90,832.28	\$ 116,919.88	1,694.00
PULSE BIOSCIENCES INC		\$ 23,232.74	\$ 24,217.90	1,015.00
PULTEGROUP INC	5.000% 01/15/2027 DD 07/29/16	\$ 143,996.60	\$ 143,960.00	122,000.00
PULTEGROUP INC		\$ 675,966.16	\$ 2,291,784.88	53,149.00
PUMA BIOTECHNOLOGY INC		\$ 82,632.67	\$ 23,197.86	2,261.00
PURE CYCLE CORP		\$ 12,193.50	\$ 16,103.82	1,434.00
PURE STORAGE INC		\$ 924,937.73	\$ 968,680.23	42,843.00
PURPLE INNOVATION INC		\$ 19,272.07	\$ 40,384.44	1,226.00
PVH CORP		\$ 1,146,276.08	\$ 1,199,726.42	12,778.00
PZENA INVESTMENT MANAGEMENT IN		\$ 11,604.78	\$ 9,088.50	1,245.00
Q2 HOLDINGS INC		\$ 6,073,170.66	\$ 10,103,420.50	79,850.00
QAD INC		\$ 27,595.45	\$ 53,703.00	850.00
QATAR GOVERNMENT INTERNAT 144A	5.750% 01/20/2042 DD 12/05/11	\$ 301,106.25	\$ 396,175.00	265,000.00
QATAR GOVERNMENT INTERNAT 144A	4.000% 03/14/2029 DD 03/14/19	\$ 3,665,489.87	\$ 3,748,155.00	3,163,000.00
QATAR GOVERNMENT INTERNAT 144A	4.817% 03/14/2049 DD 03/14/19	\$ 959,455.00	\$ 946,879.72	694,000.00
QATAR GOVERNMENT INTERNAT 144A	3.750% 04/16/2030 DD 04/16/20	\$ 903,575.00	\$ 905,036.10	769,000.00
QATAR GOVERNMENT INTERNAT REGS	5.103% 04/23/2048 DD 04/23/18	\$ 1,500,000.00	\$ 2,108,625.00	1,500,000.00
QATAR GOVERNMENT INTERNAT REGS	4.500% 01/20/2022	\$ 422,000.00	\$ 417,240.00	400,000.00
QATAR GOVERNMENT INTERNAT REGS	4.000% 03/14/2029	\$ 1,823,963.75	\$ 1,892,445.00	1,597,000.00
QCR HOLDINGS INC		\$ 346,367.80	\$ 360,862.85	9,115.00
QEP RESOURCES INC	5.250% 05/01/2023 DD 09/12/12	\$ 1,004,550.96	\$ 1,111,440.00	1,056,000.00
QIAGEN NV		\$ 1,056,186.61	\$ 2,436,596.40	46,104.00
QISDA CORP		\$ 173,317.86	\$ 251,398.68	244,000.00
QORVO INC		\$ 1,745,504.96	\$ 3,891,050.54	23,402.00
QTS REALTY TRUST INC		\$ 354,730.74	\$ 401,415.56	6,487.00
QUAD/GRAPHICS INC		\$ 494,357.49	\$ 85,109.60	22,280.00
QUAKER CHEMICAL CORP		\$ 131,096.29	\$ 244,014.57	963.00
QUALCOMM INC	3.000% 05/20/2022 DD 05/20/15	\$ 1,454,758.60	\$ 1,515,202.60	1,460,000.00
QUALCOMM INC	3.450% 05/20/2025 DD 05/20/15	\$ 84,971.10	\$ 84,644.10	85,000.00
QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	\$ 79,575.90	\$ 100,327.50	75,000.00
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	\$ 155,164.25	\$ 220,529.35	155,000.00
QUALCOMM INC	2.900% 05/20/2024 DD 05/26/17	\$ 60,571.80	\$ 64,614.60	60,000.00
QUALCOMM INC	3.250% 05/20/2027 DD 05/26/17	\$ 1,493,985.80	\$ 1,793,410.60	1,580,000.00
QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	\$ 69,930.00	\$ 94,911.60	70,000.00
QUALCOMM INC		\$ 13,665,421.17	\$ 33,926,879.70	222,705.00

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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>
QUALITAS CONTROLADORA SAB DE C		\$ 218,282.15	\$ 500,601.44	93,100.00
QUALITY HOUSES PCL		\$ 489,351.45	\$ 378,678.57	4,932,700.00
QUALYS INC		\$ 141,695.34	\$ 302,481.34	2,482.00
QUANEX BUILDING PRODUCTS CORP		\$ 388,907.59	\$ 449,563.26	20,278.00
QUANTA SERVICES INC	2.900% 10/01/2030 DD 09/22/20	\$ 747,472.50	\$ 804,120.00	750,000.00
QUANTA SERVICES INC		\$ 664,163.26	\$ 1,900,751.84	26,392.00
QUANTERIX CORP		\$ 37,669.04	\$ 72,075.00	1,550.00
QUANTUM CORP		\$ 56,706.61	\$ 88,317.72	14,431.00
QUEENSLAND TREASURY CORP REGS	5.500% 06/21/2021	\$ 2,274,915.91	\$ 2,384,586.46	3,015,000.00
QUEST DIAGNOSTICS INC		\$ 1,893,287.65	\$ 3,138,341.95	26,335.00
QUICKSILVER INC		\$ 30,426.08	\$ 47,640.00	1,588.00
QUIDEL CORP		\$ 1,679,394.71	\$ 1,356,537.15	7,551.00
QUINSTREET INC		\$ 200,691.41	\$ 452,105.28	21,087.00
QUOTIENT LTD		\$ 37,722.50	\$ 26,456.38	5,078.00
QUOTIENT TECHNOLOGY INC		\$ 291,075.33	\$ 254,660.28	27,034.00
QURATE RETAIL INC	PFID 8.000% CUMULATIVE	\$ 177.97	\$ 94.05	0.95
QURATE RETAIL INC		\$ 932,167.33	\$ 904,641.05	82,465.00
R1 RCM INC		\$ 48,543.45	\$ 188,965.34	7,867.00
RACKSPACE TECHNOLOGY INC		\$ 101,934.64	\$ 107,555.58	5,643.00
RADIAN GROUP INC		\$ 1,839,797.21	\$ 2,392,659.00	118,156.00
RADIANT LOGISTICS INC		\$ 94,794.89	\$ 141,195.20	24,344.00
RADIANT OPTO-ELECTRONICS CORP		\$ 163,353.87	\$ 158,231.90	39,000.00
RADIATE HOLDCO LLC / RADI 144A	4.500% 09/15/2026 DD 09/25/20	\$ 719,737.50	\$ 742,500.00	720,000.00
RADIATE HOLDCO LLC / RADI 144A	6.500% 09/15/2028 DD 09/25/20	\$ 629,125.00	\$ 660,701.25	627,000.00
RADIUS HEALTH INC		\$ 1,366,623.39	\$ 631,315.28	35,348.00
RADNET INC		\$ 30,775.15	\$ 62,604.43	3,199.00
RAFAEL HOLDINGS INC		\$ 157,639.30	\$ 132,061.16	5,663.00
RALI SERIES 2007-Q04 T Q04 A1A	VAR RT 05/25/2047 DD 05/30/07	\$ 328,569.70	\$ 324,040.00	351,411.44
RALPH LAUREN CORP		\$ 1,339,301.30	\$ 1,088,232.60	10,490.00
RAMBUS INC		\$ 930,516.87	\$ 1,224,155.52	70,112.00
RANDSTAD NV		\$ 2,039,484.59	\$ 2,591,796.88	39,787.00
RANGE RESOURCES CORP		\$ 684,772.82	\$ 889,023.00	132,690.00
RANPAK HOLDINGS CORP		\$ 125,666.23	\$ 242,484.48	18,042.00
RAPID7 INC		\$ 7,460,611.93	\$ 20,742,299.76	230,061.00
RAPT THERAPEUTICS INC		\$ 22,358.76	\$ 16,037.00	812.00
RASC SERIES 2005-KS11 KS11 M3	VAR RT 12/25/2035 DD 11/29/05	\$ 543,192.29	\$ 537,247.87	571,030.00
RAVEN INDUSTRIES INC		\$ 424,839.51	\$ 676,061.79	20,431.00
RAYMOND JAMES FINANCIAL INC		\$ 1,250,762.76	\$ 2,460,345.39	25,717.00
RAYONIER ADVANCED MATERIALS INC		\$ 513,112.09	\$ 245,204.16	37,608.00
RAYONIER INC		\$ 830,998.03	\$ 816,999.04	27,808.00
RAYTHEON TECHNOLOGIES CORP	3.125% 07/01/2050 DD 05/18/20	\$ 524,570.00	\$ 551,345.00	500,000.00
RAYTHEON TECHNOLOGIES CORP	7.200% 08/15/2027 DD 08/15/20	\$ 34,954.25	\$ 33,678.75	25,000.00
RAYTHEON TECHNOLOGIES CORP	4.875% 10/15/2040 DD 10/15/20	\$ 512,448.00	\$ 521,036.00	400,000.00
RAYTHEON TECHNOLOGIES CORP	3.500% 03/15/2027 DD 09/15/20	\$ 1,068,770.60	\$ 1,072,878.40	940,000.00
RAYTHEON TECHNOLOGIES CORP	4.800% 12/15/2043 DD 06/15/20	\$ 133,288.00	\$ 127,489.00	100,000.00
RAYTHEON TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	\$ 1,241,101.98	\$ 1,623,492.45	1,245,000.00
RAYTHEON TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15	\$ 532,359.60	\$ 708,915.20	560,000.00
RAYTHEON TECHNOLOGIES CORP	2.650% 11/01/2026 DD 11/01/16	\$ 18,975.20	\$ 21,954.40	20,000.00
RAYTHEON TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	\$ 321,783.60	\$ 391,611.00	330,000.00
RAYTHEON TECHNOLOGIES CORP	3.125% 05/04/2027 DD 05/04/17	\$ 1,115,010.00	\$ 1,121,660.00	1,000,000.00
RAYTHEON TECHNOLOGIES CORP	4.625% 11/16/2048 DD 08/16/18	\$ 92,270.70	\$ 122,184.00	90,000.00
RAYTHEON TECHNOLOGIES CORP	4.125% 11/16/2028 DD 08/16/18	\$ 845,278.80	\$ 1,001,414.40	840,000.00
RAYTHEON TECHNOLOGIES CORP		\$ 13,611,596.87	\$ 20,137,305.10	281,601.25
RBB BANCORP		\$ 278,029.73	\$ 162,689.64	10,578.00
RBC BEARINGS INC		\$ 180,392.22	\$ 319,765.44	1,786.00
RCI HOSPITALITY HOLDINGS INC		\$ 103,078.05	\$ 208,440.40	5,285.00
RE/MAX HOLDINGS INC		\$ 508,181.97	\$ 399,775.32	11,004.00
READY CAPITAL CORP		\$ 342,498.23	\$ 322,940.55	25,939.00
REALOGY 1/18 TLB		\$ 29,175.00	\$ 28,612.21	29,175.00
REALOGY GROUP LLC / REALO 144A	7.625% 06/15/2025 DD 06/16/20	\$ 130,000.00	\$ 141,143.60	130,000.00
REALOGY HOLDINGS CORP		\$ 518,689.62	\$ 932,740.16	71,093.00
REALPAGE INC		\$ 1,024,517.98	\$ 1,580,701.56	18,119.00
REALREAL INC/THE		\$ 52,202.71	\$ 89,610.44	4,586.00
REALTY INCOME CORP	3.875% 04/15/2025 DD 04/04/18	\$ 1,243,750.00	\$ 1,408,062.50	1,250,000.00
REALTY INCOME CORP	3.250% 10/15/2022 DD 10/10/12	\$ 1,372,286.40	\$ 1,423,080.75	1,365,000.00
REALTY INCOME CORP		\$ 12,318,403.58	\$ 12,037,168.89	193,617.00
REATA PHARMACEUTICALS INC		\$ 716,641.76	\$ 542,939.04	4,392.00
RECKITT BENCKISER GROUP PLC		\$ 6,625,527.76	\$ 10,731,104.28	120,000.00
RECRO PHARMA INC		\$ 10,792.64	\$ 4,084.05	1,433.00
RED RIVER BANCSHARES INC		\$ 162,429.93	\$ 152,614.00	3,080.00
RED ROBIN GOURMET BURGERS INC		\$ 450,997.58	\$ 181,281.21	9,427.00
RED ROCK RESORTS INC		\$ 198,481.17	\$ 347,430.00	13,875.00
RED VIOLET INC		\$ 7,914.80	\$ 12,924.45	495.00
REDFIN CORP		\$ 172,088.45	\$ 496,949.83	7,241.00
REDWOOD TRUST INC		\$ 1,053,919.13	\$ 608,893.00	69,350.00
REGAL BELOIT CORP		\$ 485,288.12	\$ 985,673.06	8,026.00
REGENCY CENTERS CORP		\$ 5,121,779.64	\$ 4,712,820.66	103,374.00
REGENCY CENTERS LP	2.950% 09/15/2029 DD 08/20/19	\$ 101,767.00	\$ 106,867.00	100,000.00
REGENERON PHARMACEUTICALS INC	1.750% 09/15/2030 DD 08/12/20	\$ 549,439.00	\$ 541,607.00	550,000.00
REGENERON PHARMACEUTICALS INC		\$ 5,483,344.73	\$ 9,183,921.10	19,010.00
REGENXBIO INC		\$ 84,211.63	\$ 113,581.44	2,504.00
REGIONAL MANAGEMENT CORP		\$ 109,478.62	\$ 151,658.94	5,079.00
REGIONALCARE/LIFEPPOINT HEALTH		\$ 1,164,215.85	\$ 1,173,293.92	1,177,852.21
REGIONS FINANCIAL CORP	3.800% 08/14/2023 DD 08/13/18	\$ 1,012,620.00	\$ 1,084,800.00	1,000,000.00
REGIONS FINANCIAL CORP		\$ 1,487,250.08	\$ 3,072,407.52	190,596.00
REGIS CORP		\$ 209,874.02	\$ 136,370.41	14,839.00
REGL TRANSPRTN DIST CO SALES T	5.844% 11/01/2050 DD 11/23/10	\$ 824,885.00	\$ 831,505.00	500,000.00
REINSURANCE GROUP OF AMERICA I	4.700% 09/15/2023 DD 09/24/13	\$ 102,228.00	\$ 110,474.00	100,000.00
REINSURANCE GROUP OF AMERICA I		\$ 1,144,349.64	\$ 1,595,827.10	13,769.00
RELAY THERAPEUTICS INC		\$ 272,478.07	\$ 252,435.44	6,074.00
RELIANCE STEEL & ALUMINUM CO		\$ 866,212.16	\$ 1,548,128.00	12,928.00
RELIANT BANCORP INC		\$ 200,773.75	\$ 165,420.08	8,884.00
RELMADA THERAPEUTICS INC		\$ 45,606.46	\$ 34,122.48	1,064.00
RENAISSANCERE HOLDINGS LTD	3.600% 04/15/2029 DD 04/02/19	\$ 833,117.00	\$ 905,640.00	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>
RENAISSANCERE HOLDINGS LTD		\$ 1,269,061.91	\$ 1,648,582.44	9,942.00
RENASANT CORP		\$ 1,301,329.66	\$ 1,133,938.24	33,668.00
RENEWABLE ENERGY GROUP INC		\$ 274,912.27	\$ 1,675,388.74	23,657.00
RENT-A-CENTER INC/TX		\$ 135,112.48	\$ 257,002.48	6,712.00
REPAY HOLDINGS CORP		\$ 4,696,631.42	\$ 5,170,496.75	189,743.00
REPERFORMING LOAN R R3 B3 144A	5.750% 08/25/2043 DD 10/01/02	\$ 1.00	\$ -	1.00
REPLIGEN CORP		\$ 1,206,284.28	\$ 1,907,293.39	9,953.00
REPLIMUNE GROUP INC		\$ 4,849,991.74	\$ 11,403,645.40	298,916.00
REPRO-MED SYSTEMS INC		\$ 17,153.23	\$ 12,021.94	1,997.00
REPUBLIC BANCORP INC/KY		\$ 221,800.05	\$ 215,878.95	5,985.00
REPUBLIC FIRST BANCORP INC		\$ 171,317.90	\$ 84,989.85	29,821.00
REPUBLIC OF ANGOLA VIA AV REGS	VAR RT 07/01/2023	\$ 1,261,090.78	\$ 1,053,199.96	1,177,846.17
REPUBLIC OF ANGOLA VIA AV REGS	VAR RT 12/07/2023	\$ 562,350.00	\$ 594,506.40	666,000.00
REPUBLIC OF ANGOLA VIA AV REGS	6.927% 02/19/2027	\$ 886,414.28	\$ 994,652.65	1,197,857.14
REPUBLIC OF BELARUS INTER REGS	6.200% 02/28/2030	\$ 1,170,912.50	\$ 1,223,981.92	1,211,000.00
REPUBLIC OF BELARUS INTER REGS	7.625% 06/29/2027	\$ 456,835.00	\$ 497,200.00	452,000.00
REPUBLIC OF BELARUS MINIS 144A	6.378% 02/24/2031 DD 06/24/20	\$ 342,845.00	\$ 364,385.00	359,000.00
REPUBLIC OF CAMEROON INTE 144A	9.500% 11/19/2025 DD 11/19/15	\$ 650,097.23	\$ 670,440.00	604,000.00
REPUBLIC OF ITALY GOVERNMENT I	2.875% 10/17/2029 DD 10/17/19	\$ 649,034.00	\$ 737,149.00	700,000.00
REPUBLIC OF ITALY GOVERNMENT I	4.000% 10/17/2049 DD 10/17/19	\$ 382,032.00	\$ 439,688.00	400,000.00
REPUBLIC OF POLAND GOVERNMENT	2.000% 04/25/2021	\$ 2,528,444.54	\$ 2,537,949.54	9,400,000.00
REPUBLIC OF POLAND GOVERNMENT	3.000% 03/17/2023 DD 09/17/12	\$ 698,046.00	\$ 739,683.00	700,000.00
REPUBLIC OF POLAND GOVERNMENT	5.000% 03/23/2022 DD 11/03/11	\$ 1,141,173.30	\$ 1,116,232.20	1,055,000.00
REPUBLIC OF SOUTH AFRICA GOVER	6.500% 02/28/2041	\$ 6,904,689.82	\$ 3,706,465.11	83,245,000.00
REPUBLIC OF SOUTH AFRICA GOVER	8.750% 02/28/2048	\$ 5,323,789.35	\$ 4,406,313.25	78,700,000.00
REPUBLIC OF SOUTH AFRICA GOVER	5.750% 09/30/2049 DD 09/30/19	\$ 492,000.00	\$ 492,865.92	492,000.00
REPUBLIC SERVICES INC	2.500% 08/15/2024 DD 08/07/19	\$ 1,069,760.00	\$ 1,067,880.00	1,000,000.00
REPUBLIC SERVICES INC	2.300% 03/01/2030 DD 02/27/20	\$ 476,810.00	\$ 528,305.00	500,000.00
REPUBLIC SERVICES INC		\$ 1,729,762.87	\$ 4,118,269.50	42,765.00
RESEARCH FRONTIERS INC		\$ 8,094.31	\$ 5,560.99	1,979.00
RESIDEO TECHNOLOGIES INC		\$ 1,061,059.76	\$ 1,884,210.02	88,627.00
RESMED INC		\$ 1,451,721.06	\$ 6,083,042.08	28,618.00
RESOLUTION FDG CORP PRIN STRIP	0.000% 04/15/2030 DD 04/15/90	\$ 7,344,757.10	\$ 10,493,303.10	11,810,000.00
RESONANT INC		\$ 9,100.68	\$ 9,648.65	3,641.00
RESOURCES CONNECTION INC		\$ 294,174.74	\$ 239,081.40	19,020.00
RETAIL OPPORTUNITY INVESTMENTS		\$ 3,183,672.84	\$ 2,539,078.75	189,625.00
RETAIL PROPERTIES OF AMERICA I		\$ 4,603,343.16	\$ 4,402,895.92	514,357.00
RETAIL VALUE INC		\$ 364,937.29	\$ 157,770.70	10,610.00
RETRACTABLE TECHNOLOGIES INC		\$ 16,798.76	\$ 19,686.42	1,833.00
REUNERT LTD		\$ 283,499.60	\$ 265,041.54	107,545.00
REV GROUP INC		\$ 256,173.76	\$ 136,889.78	15,538.00
REVANCE THERAPEUTICS INC		\$ 241,216.73	\$ 354,561.74	12,511.00
REVLON 7/16 COV-LITE TLB		\$ 946,146.12	\$ 439,349.54	1,234,127.93
REVLON INC		\$ 63,874.55	\$ 46,569.60	3,920.00
REVOLUTION MEDICINES INC		\$ 80,750.07	\$ 112,316.83	2,837.00
REX AMERICAN RESOURCES CORP		\$ 299,401.22	\$ 253,985.79	3,457.00
REXFORD INDUSTRIAL REALTY INC		\$ 3,413,358.58	\$ 3,987,290.01	81,191.00
REXFORD INDUSTRIAL REALTY INC	PFD 5.875% CUMULATIVE	\$ 748,852.22	\$ 747,200.00	30,000.00
REXFORD INDUSTRIAL REALTY LP	2.125% 12/01/2030 DD 11/16/20	\$ 1,171,609.25	\$ 1,176,539.25	1,175,000.00
REXNORD CORP		\$ 1,715,665.28	\$ 2,741,119.37	69,413.00
REYNOLDS AMERICAN INC	8.125% 05/01/2040 DD 11/01/15	\$ 1,858,425.00	\$ 2,207,310.00	1,500,000.00
REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	\$ 759,896.15	\$ 1,011,080.00	800,000.00
REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	\$ 570,102.00	\$ 706,173.80	620,000.00
REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	\$ 104,065.00	\$ 111,530.00	100,000.00
REYNOLDS CONSUMER PRODUCTS INC		\$ 268,943.76	\$ 288,744.48	9,612.00
RGC RESOURCES INC		\$ 74,637.54	\$ 65,965.72	2,774.00
RH		\$ 95,143.53	\$ 511,962.88	1,144.00
RHYTHM PHARMACEUTICALS INC		\$ 61,563.81	\$ 73,462.83	2,471.00
RIBBON COMMUNICATIONS INC		\$ 251,320.51	\$ 278,393.28	42,438.00
RICHMOND MUTUAL BANCORP INC		\$ 104,880.54	\$ 102,941.76	7,536.00
RICHTER GEDEON NYRT		\$ 1,054,640.78	\$ 1,113,388.82	44,359.00
RIGEL PHARMACEUTICALS INC		\$ 33,321.09	\$ 43,666.00	12,476.00
RIMINI STREET INC		\$ 9,132.22	\$ 7,384.81	1,667.00
RINGCENTRAL INC		\$ 1,554,509.56	\$ 5,851,296.80	15,440.00
RIO TINTO FINANCE USA LTD	7.125% 07/15/2028 DD 06/27/08	\$ 101,094.00	\$ 105,545.25	75,000.00
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	\$ 1,863,729.10	\$ 2,328,491.40	1,590,000.00
RITE AID CORP		\$ 1,246,360.11	\$ 540,182.92	34,124.00
RIVERVIEW BANCORP INC		\$ 93,208.72	\$ 69,489.86	13,211.00
RLI CORP		\$ 409,047.16	\$ 585,843.75	5,625.00
RLJ LODGING TRUST	PFD 1.950% CUMULATIVE	\$ 685,950.00	\$ 683,260.00	26,900.00
RLJ LODGING TRUST		\$ 2,081,327.72	\$ 1,436,253.30	101,502.00
RMR GROUP INC/THE		\$ 69,456.74	\$ 72,373.88	1,874.00
ROBECO RIVER ROAD FUND LTD		\$ 206,752.00	\$ 123,202.57	206.75
ROBERT HALF INTERNATIONAL INC		\$ 677,422.68	\$ 1,274,904.40	20,405.00
ROBINSONS LAND CORP		\$ 486,520.47	\$ 434,608.06	984,500.00
ROCHE HOLDING AG		\$ 8,643,849.07	\$ 11,955,201.08	34,200.00
ROCKET COS INC		\$ 395,002.99	\$ 358,642.14	17,737.00
ROCKET PHARMACEUTICALS INC		\$ 45,774.83	\$ 137,374.20	2,505.00
ROCKWELL AUTOMATION INC		\$ 2,154,968.35	\$ 5,674,576.25	22,625.00
ROCKWELL MEDICAL INC		\$ 38,678.60	\$ 7,704.28	7,628.00
ROCKY BRANDS INC		\$ 121,992.79	\$ 120,420.30	4,290.00
ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	\$ 906,543.70	\$ 1,357,260.30	990,000.00
ROGERS COMMUNICATIONS INC	4.300% 02/15/2048 DD 02/08/18	\$ 44,512.20	\$ 57,487.05	45,000.00
ROGERS COMMUNICATIONS INC	4.350% 05/01/2049 DD 04/30/19	\$ 566,190.00	\$ 647,400.00	500,000.00
ROGERS CORP		\$ 1,114,595.47	\$ 1,509,729.38	9,722.00
ROKU INC		\$ 2,216,320.68	\$ 7,090,951.14	21,357.00
ROLLINS INC		\$ 549,572.11	\$ 1,658,228.48	42,442.50
ROMANIAN GOVERNMENT INTER 144A	3.375% 02/08/2038	\$ 1,031,592.27	\$ 1,038,821.26	739,000.00
ROMANIAN GOVERNMENT INTER 144A	4.625% 04/03/2049	\$ 779,724.24	\$ 996,795.84	604,000.00
ROMANIAN GOVERNMENT INTER 144A	4.000% 02/14/2051 DD 07/14/20	\$ 441,060.00	\$ 469,199.52	432,000.00
ROMANIAN GOVERNMENT INTER REGS	4.625% 04/03/2049	\$ 455,477.05	\$ 599,067.70	363,000.00
ROMANIAN GOVERNMENT INTER REGS	4.125% 03/11/2039	\$ 518,582.01	\$ 593,309.71	388,000.00
ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	\$ 99,794.00	\$ 115,532.00	100,000.00
ROPER TECHNOLOGIES INC	2.000% 06/30/2030 DD 06/22/20	\$ 399,852.00	\$ 408,848.00	400,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ROPER TECHNOLOGIES INC	1.000% 09/15/2025 DD 09/01/20	\$ 1,008,290.00	\$ 1,012,070.00	1,000,000.00
ROPER TECHNOLOGIES INC		\$ 3,171,149.03	\$ 8,812,341.78	20,442.00
ROSS STORES INC	4.600% 04/15/2025 DD 04/06/20	\$ 748,995.00	\$ 865,207.50	750,000.00
ROSS STORES INC		\$ 3,077,550.38	\$ 8,616,840.84	70,164.00
ROYAL BANK OF CANADA	VAR RT 10/05/2023 DD 10/05/18	\$ 1,004,360.00	\$ 1,009,980.00	1,000,000.00
ROYAL BANK OF CANADA	2.250% 11/01/2024 DD 10/24/19	\$ 1,554,898.10	\$ 1,744,648.40	1,640,000.00
ROYAL BANK OF CANADA	1.600% 04/17/2023 DD 04/17/20	\$ 1,000,430.00	\$ 1,028,350.00	1,000,000.00
ROYAL BANK OF CANADA	1.150% 06/10/2025 DD 06/10/20	\$ 500,790.00	\$ 510,935.00	500,000.00
ROYAL CARIBBEAN CRUISES L 144A	9.125% 06/15/2023 DD 06/09/20	\$ 795,407.50	\$ 834,365.00	769,000.00
ROYAL CARIBBEAN CRUISES LTD	5.250% 11/15/2022 DD 11/07/12	\$ 473,200.00	\$ 562,312.80	560,000.00
ROYAL CARIBBEAN CRUISES LTD		\$ 1,941,262.43	\$ 2,513,542.57	33,653.00
ROYAL GOLD INC		\$ 1,009,672.87	\$ 1,498,718.76	14,091.00
ROYALTY PHARMA PLC		\$ 910,230.99	\$ 1,134,833.70	22,674.00
ROYALTY PHARMA PLC 144A	1.750% 09/02/2027 DD 09/02/20	\$ 503,780.00	\$ 514,485.00	500,000.00
ROYALTY PHARMA PLC 144A	3.300% 09/02/2040 DD 09/02/20	\$ 500,805.00	\$ 525,730.00	500,000.00
RPC INC		\$ 253,766.80	\$ 112,804.65	35,811.00
RPM INTERNATIONAL INC	4.250% 01/15/2048 DD 12/20/17	\$ 775,206.00	\$ 881,624.00	800,000.00
RPM INTERNATIONAL INC		\$ 821,973.00	\$ 2,210,856.12	24,354.00
RPT REALTY		\$ 1,113,143.14	\$ 765,438.50	88,490.00
RUBIUS THERAPEUTICS INC		\$ 137,876.14	\$ 143,018.37	18,843.00
RUSH ENTERPRISES INC		\$ 544,884.45	\$ 1,047,511.80	25,290.00
RUSH ENTERPRISES INC		\$ 86,671.00	\$ 156,788.82	4,138.00
RUSSIAN FEDERAL BOND - OFZ	7.650% 04/10/2030	\$ 2,538,931.20	\$ 2,457,628.99	161,000,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.875% 09/16/2043	\$ 1,214,700.00	\$ 1,442,600.00	1,000,000.00
RUSSIAN FOREIGN BOND - EU REGS	4.750% 05/27/2026	\$ 1,389,000.00	\$ 1,385,616.00	1,200,000.00
RUSSIAN FOREIGN BOND - EU REGS	5.100% 03/28/2035	\$ 4,502,987.14	\$ 4,550,112.00	3,600,000.00
RUTH'S HOSPITALITY GROUP INC		\$ 35,684.65	\$ 42,232.86	2,382.00
RYDER SYSTEM INC		\$ 638,104.52	\$ 604,259.84	9,784.00
RYERSON HOLDING CORP		\$ 62,428.21	\$ 128,666.12	9,433.00
RYMAN HOSPITALITY PROPERTIES	5/17 COV-LITE TLB	\$ 317,844.11	\$ 309,898.00	317,844.11
RYMAN HOSPITALITY PROPERTIES I		\$ 1,327,388.65	\$ 2,327,759.76	32,951.00
S&P GLOBAL INC	2.300% 08/15/2060 DD 08/13/20	\$ 466,160.00	\$ 475,870.00	500,000.00
S&P GLOBAL INC		\$ 4,402,861.95	\$ 15,616,318.65	47,505.00
S&T BANCORP INC		\$ 837,460.44	\$ 598,196.88	24,082.00
SABINE PASS LIQUEFACTION LLC	VAR RT 04/15/2023 DD 10/15/13	\$ 901,555.35	\$ 1,181,027.25	1,075,000.00
SABINE PASS LIQUEFACTION LLC	5.750% 05/15/2024 DD 11/15/14	\$ 621,501.00	\$ 640,242.40	560,000.00
SABINE PASS LIQUEFACTION LLC	5.625% 03/01/2025 DD 09/01/15	\$ 1,418,518.60	\$ 2,076,049.60	1,780,000.00
SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	\$ 1,233,315.28	\$ 1,662,488.70	1,410,000.00
SABINE PASS LIQUEFACTION LLC	5.875% 06/30/2026 DD 12/31/16	\$ 745,601.45	\$ 1,045,871.50	865,000.00
SABRA HEALTH CARE LP	3.900% 10/15/2029 DD 10/07/19	\$ 338,805.60	\$ 361,850.16	344,000.00
SABRA HEALTH CARE LP	4.800% 06/01/2024 DD 05/29/19	\$ 528,175.00	\$ 536,340.00	500,000.00
SABRA HEALTH CARE REIT INC		\$ 5,189,237.71	\$ 4,364,368.83	251,259.00
SABRE CORP		\$ 1,451,933.31	\$ 710,357.96	59,098.00
SAFE BULKERS INC		\$ 87,943.93	\$ 45,672.90	35,133.00
SAFEGUARD SCIENTIFICS INC		\$ 85,318.67	\$ 73,267.92	11,484.00
SAFEHOLD INC		\$ 174,167.06	\$ 403,696.81	5,569.00
SAFETY INSURANCE GROUP INC		\$ 650,663.15	\$ 687,779.10	8,829.00
SAGA COMMUNICATIONS INC		\$ 125,062.74	\$ 63,244.66	2,633.00
SAGE THERAPEUTICS INC		\$ 1,626,820.60	\$ 903,856.48	10,448.00
SAIA INC		\$ 114,539.93	\$ 344,424.00	1,905.00
SAILPOINT TECHNOLOGIES HOLDING		\$ 6,515,049.55	\$ 12,978,634.24	243,776.00
SALESFORCE.COM INC	3.700% 04/11/2028 DD 04/11/18	\$ 594,080.00	\$ 589,960.00	500,000.00
SALESFORCE.COM INC		\$ 13,468,692.11	\$ 38,583,364.05	173,385.00
SALISBURY BANCORP INC		\$ 59,062.34	\$ 55,644.11	1,493.00
SALLY BEAUTY HOLDINGS INC		\$ 1,071,567.23	\$ 909,396.56	69,739.00
SAN DIEGO GAS & ELECTRIC CO	3.600% 09/01/2023 DD 09/09/13	\$ 102,334.00	\$ 107,524.00	100,000.00
SAN DIEGO GAS & ELECTRIC CO	1.700% 10/01/2030 DD 09/28/20	\$ 499,130.00	\$ 505,715.00	500,000.00
SAN DIEGO GAS & ELECTRIC CO	3.320% 04/15/2050 DD 04/07/20	\$ 699,069.00	\$ 795,795.00	700,000.00
SANDERSON FARMS INC		\$ 368,653.32	\$ 516,637.60	3,908.00
SANDS CHINA LTD 144A	4.375% 06/18/2030 DD 06/04/20	\$ 418,400.00	\$ 444,788.00	400,000.00
SANDY SPRING BANCORP INC		\$ 921,268.23	\$ 916,578.06	28,474.00
SANGAMO THERAPEUTICS INC		\$ 75,374.96	\$ 132,096.33	8,465.00
SANGSANGIN CO LTD		\$ 230,911.62	\$ 208,480.08	35,276.00
SANMINA CORP		\$ 1,222,193.82	\$ 1,266,351.90	39,710.00
SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	\$ 1,600,811.85	\$ 1,710,295.20	1,335,000.00
SANTANDER CONSUMER USA HOLDING		\$ 161,646.83	\$ 218,306.28	9,914.00
SANTANDER HOLDINGS USA INC	3.244% 10/05/2026 DD 10/04/19	\$ 1,631,000.10	\$ 1,998,276.80	1,840,000.00
SANTANDER HOLDINGS USA INC	3.400% 01/18/2023 DD 12/18/17	\$ 498,645.00	\$ 525,190.00	500,000.00
SANTANDER UK GROUP HOLDINGS PL	3.571% 01/10/2023 DD 01/10/17	\$ 61,435.80	\$ 61,824.60	60,000.00
SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/03/2028 DD 11/03/17	\$ 3,600,204.70	\$ 4,410,128.10	3,910,000.00
SANTANDER UK GROUP HOLDINGS PL	3.125% 01/08/2021 DD 01/08/16	\$ 1,533,840.00	\$ 1,500,330.00	1,500,000.00
SANTANDER UK PLC	4.000% 03/13/2024 DD 03/13/14	\$ 20,611.00	\$ 22,120.80	20,000.00
SANTANDER UK PLC	2.100% 01/13/2023 DD 01/13/20	\$ 912,369.20	\$ 971,283.20	940,000.00
SANTANDER UK PLC	3.400% 06/01/2021 DD 06/01/18	\$ 998,130.00	\$ 1,012,640.00	1,000,000.00
SAPIENS INTERNATIONAL CORP NV		\$ 51,782.06	\$ 57,699.85	1,885.00
SARANA MENARA NUSANTARA TBK PT		\$ 1,379,446.05	\$ 1,601,531.16	23,439,200.00
SAREPTA THERAPEUTICS INC		\$ 2,020,649.07	\$ 2,507,737.41	14,709.00
SASOL FINANCING USA LLC	5.875% 03/27/2024 DD 09/27/18	\$ 1,762,700.00	\$ 1,804,550.00	1,700,000.00
SATSUMA PHARMACEUTICALS INC		\$ 16,604.26	\$ 3,167.07	687.00
SAUDI ARABIAN OIL CO 144A	3.250% 11/24/2050 DD 11/24/20	\$ 1,044,442.00	\$ 1,064,773.50	1,050,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 10/26/2046 DD 10/26/16	\$ 1,020,760.00	\$ 1,203,048.00	992,000.00
SAUDI GOVERNMENT INTERNAT 144A	2.875% 03/04/2023 DD 10/04/17	\$ 2,185,392.00	\$ 2,302,960.00	2,200,000.00
SAUDI GOVERNMENT INTERNAT 144A	5.000% 04/17/2049 DD 04/17/18	\$ 2,098,890.38	\$ 2,710,217.40	2,068,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.500% 04/17/2030 DD 04/17/18	\$ 1,790,949.38	\$ 1,848,207.89	1,531,000.00
SAUDI GOVERNMENT INTERNAT 144A	4.375% 04/16/2029 DD 01/16/19	\$ 429,570.00	\$ 427,370.40	360,000.00
SAUDI GOVERNMENT INTERNAT 144A	5.250% 01/16/2050 DD 01/16/19	\$ 184,690.00	\$ 198,850.54	146,000.00
SAUDI GOVERNMENT INTERNAT 144A	3.250% 10/22/2030 DD 04/22/20	\$ 3,020,737.50	\$ 3,019,521.16	2,738,000.00
SAUDI GOVERNMENT INTERNAT REGS	4.500% 10/26/2046	\$ 976,750.00	\$ 1,091,475.00	900,000.00
SAUDI GOVERNMENT INTERNAT REGS	3.750% 01/21/2055	\$ 603,910.00	\$ 637,406.80	584,000.00
SAUDI GOVERNMENT INTERNAT REGS	2.500% 02/03/2027	\$ 316,500.00	\$ 316,666.20	300,000.00
SAUL CENTERS INC		\$ 94,219.52	\$ 54,901.44	1,733.00
SAVARA INC		\$ 93,451.26	\$ 31,506.55	27,397.00
SB FINANCIAL GROUP INC		\$ 67,662.92	\$ 76,117.92	4,164.00
SBA COMMUNICATIONS CORP		\$ 5,238,616.67	\$ 9,570,695.99	33,923.00

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>
SBA FINANCE 4/18 TLB		\$ 786,887.50	\$ 777,263.87	786,887.50
SCANSOURCE INC		\$ 556,860.04	\$ 413,031.66	15,657.00
SCHLUMBERGER LTD		\$ 19,842,414.63	\$ 6,034,270.43	276,421.00
SCHNEIDER NATIONAL INC		\$ 279,239.32	\$ 202,673.70	9,791.00
SCHNITZER STEEL INDUSTRIES INC		\$ 412,051.87	\$ 508,709.22	15,942.00
SCHOLAR ROCK HOLDING CORP		\$ 39,338.83	\$ 88,615.78	1,826.00
SCHOLASTIC CORP		\$ 762,747.05	\$ 450,425.00	18,017.00
SCHRODINGER INC/UNITED STATES		\$ 104,126.19	\$ 170,316.18	2,151.00
SCHWEITZER-MAUDUIT INTERNATION		\$ 771,763.37	\$ 778,344.97	19,357.00
SCI PHARMTECH INC		\$ 111,042.72	\$ 89,509.72	29,941.00
SCIENCE APPLICATIONS INTERNATI		\$ 823,607.35	\$ 1,037,349.04	10,961.00
SCIENTIFIC GAMES CORP		\$ 197,866.63	\$ 541,485.99	13,051.00
SCIENTIFIC GAMES INTERNAT 144A	8.250% 03/15/2026 DD 03/19/19	\$ 558,237.40	\$ 579,748.80	538,000.00
SCIENTIFIC GAMES INTERNAT 144A	7.250% 11/15/2029 DD 11/26/19	\$ 1,024,176.25	\$ 1,081,037.50	985,000.00
SCORPIO BULKERS INC		\$ 202,008.04	\$ 85,310.27	5,039.00
SCORPIO TANKERS INC		\$ 892,219.98	\$ 350,269.38	31,302.00
SCOTTS MIRACLE-GRO CO/THE		\$ 662,930.09	\$ 1,586,946.66	7,969.00
SCPHARMACEUTICALS INC		\$ 3,693.34	\$ 2,713.77	513.00
SCULPTOR CAPITAL MANAGEMENT IN		\$ 203,358.64	\$ 178,843.20	11,766.00
SEABOARD CORP		\$ 216,439.58	\$ 169,736.00	56.00
SEACHANGE INTERNATIONAL INC		\$ 30,266.58	\$ 29,850.80	21,322.00
SEACOAST BANKING CORP OF FLORI		\$ 682,337.50	\$ 940,014.55	31,919.00
SEACOR HOLDINGS INC		\$ 425,925.65	\$ 498,477.70	12,026.00
SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	\$ 307,876.01	\$ 397,199.13	353,000.00
SEAGATE HDD CAYMAN 144A	4.091% 06/01/2029 DD 06/18/20	\$ 335,584.27	\$ 407,075.00	380,000.00
SEAGATE HDD CAYMAN 144A	3.125% 07/15/2029 DD 12/08/20	\$ 679,695.00	\$ 678,074.58	678,000.00
SEAGEN INC		\$ 1,453,345.14	\$ 4,344,347.70	24,805.00
SEALED AIR CORP		\$ 905,494.16	\$ 1,427,091.14	31,166.00
SEASPIRE HOLDINGS CORP		\$ 2,241,107.49	\$ 2,908,600.90	166,682.00
SEAWORLD ENTERTAINMENT INC		\$ 3,580,003.09	\$ 5,628,105.99	178,161.00
SEBANG GLOBAL BATTERY CO LTD		\$ 457,852.45	\$ 869,447.84	13,708.00
SECUREWORKS CORP		\$ 56,102.95	\$ 72,763.74	5,117.00
SECURITY NATIONAL FINANCIAL CO		\$ 36,269.06	\$ 46,542.90	5,574.00
SEER INC		\$ 358,203.65	\$ 664,697.60	11,840.00
SEI INVESTMENTS CO		\$ 712,748.22	\$ 1,258,248.18	21,894.00
SELECT BANCORP INC		\$ 120,842.30	\$ 92,247.27	9,741.00
SELECT ENERGY SERVICES INC		\$ 468,570.54	\$ 149,244.10	36,401.00
SELECT MEDICAL HOLDINGS CORP		\$ 110,009.54	\$ 219,094.86	7,921.00
SELECTA BIOSCIENCES INC		\$ 67,258.20	\$ 71,020.17	23,439.00
SELECTIVE INSURANCE GROUP INC		\$ 1,683,574.01	\$ 2,444,234.16	36,492.00
SELECTQUOTE INC		\$ 312,470.64	\$ 305,481.50	14,722.00
SEMPRA ENERGY	4.000% 02/01/2048 DD 01/12/18	\$ 49,859.00	\$ 59,576.50	50,000.00
SEMPRA ENERGY		\$ 4,934,262.67	\$ 7,236,760.59	56,799.00
SEMTECH CORP		\$ 5,899,633.21	\$ 8,493,499.62	117,818.00
SENECA FOODS CORP		\$ 145,030.76	\$ 159,799.50	4,005.00
SENSATA TECHNOLOGIES HOLDING P		\$ 1,216,850.36	\$ 1,534,628.52	29,098.00
SENSEONICS HOLDINGS INC		\$ 350,207.24	\$ 103,439.26	118,623.00
SENSEONICS WTS 7/21 SER D	NON-DISCRET	\$ 22,682.00	\$ -	22,682.00
SENSIENT TECHNOLOGIES CORP		\$ 1,160,060.09	\$ 1,235,499.96	16,748.00
SEOHEE CONSTRUCTION CO LTD		\$ 537,698.45	\$ 878,916.89	624,031.00
SERES THERAPEUTICS INC		\$ 38,451.13	\$ 95,770.50	3,909.00
SERITAGE GROWTH PROPERTIES		\$ 966,764.76	\$ 312,111.48	21,261.00
SERVICE CORP INTERNATIONAL/US		\$ 613,955.43	\$ 1,785,767.00	36,370.00
SERVICE PROPERTIES TRUST	7.500% 09/15/2025 DD 06/17/20	\$ 465,000.00	\$ 535,828.80	465,000.00
SERVICE PROPERTIES TRUST		\$ 671,881.87	\$ 1,167,452.94	101,606.00
SERVICENOW INC		\$ 5,286,343.87	\$ 31,701,465.42	57,594.00
SERVICOURCE INTERNATIONAL IN		\$ 93,106.53	\$ 100,452.00	57,075.00
SERVISFIRST BANCSHARES INC		\$ 356,308.18	\$ 421,675.14	10,466.00
SFL CORP LTD		\$ 817,097.07	\$ 373,013.16	59,397.00
SG COMMERCIAL MORT COVE F 144A	VAR RT 03/15/2037 DD 03/01/20	\$ 1,259,055.46	\$ 1,150,214.56	1,258,000.00
SG COMMERCIAL MORT COVE F 144A	VAR RT 03/15/2037 DD 03/01/20	\$ 333,573.53	\$ 283,665.56	347,000.00
SG COMMERCIAL MORT PREZ F 144A	VAR RT 09/15/2039 DD 10/01/19	\$ 1,251,907.36	\$ 1,209,259.86	1,346,000.00
SGS SA		\$ 4,370,930.30	\$ 5,134,905.82	1,700.00
SGSP AUSTRALIA ASSETS PTY REGS	3.500% 07/07/2027	\$ 2,199,758.00	\$ 2,431,990.00	2,200,000.00
SHAKE SHACK INC		\$ 124,439.07	\$ 216,952.02	2,559.00
SHARJAH SUKUK PROGRAM LTD REGS	3.854% 04/03/2026	\$ 327,050.00	\$ 337,003.02	310,000.00
SHARPS COMPLIANCE CORP		\$ 7,606.73	\$ 9,780.75	1,035.00
SHATTUCK LABS INC		\$ 129,896.02	\$ 151,884.18	2,898.00
SHELL INTERNATIONAL FINANCE BV	2.375% 08/21/2022 DD 08/21/12	\$ 58,302.60	\$ 62,089.80	60,000.00
SHELL INTERNATIONAL FINANCE BV	3.400% 08/12/2023 DD 08/12/13	\$ 71,066.10	\$ 75,555.90	70,000.00
SHELL INTERNATIONAL FINANCE BV	4.550% 08/12/2043 DD 08/12/13	\$ 114,613.80	\$ 139,503.00	105,000.00
SHELL INTERNATIONAL FINANCE BV	3.250% 05/11/2025 DD 05/11/15	\$ 1,114,570.00	\$ 1,108,430.00	1,000,000.00
SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	\$ 151,056.00	\$ 187,659.00	150,000.00
SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	\$ 2,098,399.40	\$ 2,819,728.20	2,140,000.00
SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	\$ 112,966.00	\$ 151,130.40	120,000.00
SHELL INTERNATIONAL FINANCE BV	2.875% 05/10/2026 DD 05/10/16	\$ 28,520.10	\$ 33,178.80	30,000.00
SHELL INTERNATIONAL FINANCE BV	2.500% 09/12/2026 DD 09/12/16	\$ 279,777.00	\$ 318,440.30	290,000.00
SHELL INTERNATIONAL FINANCE BV	2.000% 11/07/2024 DD 11/07/19	\$ 1,054,240.00	\$ 1,053,730.00	1,000,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 11/07/2029 DD 11/07/19	\$ 297,882.00	\$ 322,968.00	300,000.00
SHELL INTERNATIONAL FINANCE BV	3.125% 11/07/2049 DD 11/07/19	\$ 631,810.00	\$ 828,450.00	750,000.00
SHELL INTERNATIONAL FINANCE BV	2.375% 04/06/2025 DD 04/06/20	\$ 510,495.00	\$ 536,250.00	500,000.00
SHELL INTERNATIONAL FINANCE BV	2.750% 04/06/2030 DD 04/06/20	\$ 510,480.00	\$ 553,165.00	500,000.00
SHENANDOAH TELECOMMUNICATIONS		\$ 115,621.44	\$ 153,494.25	3,549.00
SHERWIN-WILLIAMS CO/THE	3.450% 08/01/2025 DD 07/31/15	\$ 897,235.00	\$ 949,113.20	860,000.00
SHERWIN-WILLIAMS CO/THE	4.500% 06/01/2047 DD 05/16/17	\$ 814,168.90	\$ 1,136,985.50	850,000.00
SHERWIN-WILLIAMS CO/THE	4.200% 01/15/2022 DD 07/15/17	\$ 213,286.00	\$ 205,872.00	200,000.00
SHERWIN-WILLIAMS CO/THE		\$ 3,373,563.15	\$ 11,921,710.02	16,222.00
SHIN-ETSU CHEMICAL CO LTD		\$ 6,254,022.84	\$ 17,385,635.99	99,500.00
SHINKONG INSURANCE CO LTD		\$ 427,988.88	\$ 507,300.17	368,800.00
SHIRE ACQUISITIONS INVESTMENTS	3.200% 09/23/2026 DD 09/23/16	\$ 120,339.25	\$ 139,835.00	125,000.00
SHOCKWAVE MEDICAL INC		\$ 97,692.73	\$ 215,115.28	2,074.00
SHOE CARNIVAL INC		\$ 163,823.45	\$ 224,736.48	5,736.00
SHORE BANCSHARES INC		\$ 108,242.43	\$ 111,631.60	7,646.00
SHORT TERM INVESTMENT FUNDS		\$ 13.88	\$ 13.88	13.88

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>
SHOTSPOTTER INC		\$ 22,408.67	\$ 22,431.50	595.00
SHUTTERSTOCK INC		\$ 75,027.53	\$ 115,580.40	1,612.00
SHYFT GROUP INC/THE		\$ 26,487.50	\$ 71,971.68	2,536.00
SI-BONE INC		\$ 37,704.83	\$ 61,504.30	2,057.00
SIEBERT FINANCIAL CORP		\$ 6,560.13	\$ 3,540.60	843.00
SIENRA INC		\$ 57,023.42	\$ 37,845.81	9,729.00
SIERRA BANCORP		\$ 191,300.66	\$ 205,688.08	8,599.00
SIGA TECHNOLOGIES INC		\$ 25,118.08	\$ 27,858.64	3,832.00
SIGMA FINANCE CORP	VAR RT 03/09/2009	\$ 328.00	\$ 288.05	392,030.77
SIGMA FINANCE INC 144A	VAR RT 03/12/2009 DD 03/12/07	\$ 5,560.38	\$ -	8,896,607.65
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 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
SIGNATURE AVIATION US HOL 144A	4.000% 03/01/2028 DD 11/01/19	\$ 1,363,326.44	\$ 1,437,496.20	1,428,000.00
SIGNATURE BANK/NEW YORK NY		\$ 973,447.79	\$ 1,282,413.91	9,479.00
SIGNET JEWELERS LTD		\$ 1,753,222.19	\$ 882,566.28	32,364.00
SIHUAN PHARMACEUTICAL HOLDINGS	HK/00460	\$ 288,012.07	\$ 299,468.76	2,831,751.00
SILGAN HOLDINGS INC		\$ 390,053.26	\$ 627,986.88	16,936.00
SILICON LABORATORIES INC		\$ 247,677.58	\$ 400,102.28	3,142.00
SILICON WORKS CO LTD		\$ 1,371,857.29	\$ 1,611,844.77	30,085.00
SILK ROAD MEDICAL INC		\$ 79,651.93	\$ 124,574.44	1,978.00
SILVERCREST ASSET MANAGEMENT G		\$ 38,396.01	\$ 42,739.53	3,077.00
SILVERGATE CAPITAL CORP		\$ 132,058.47	\$ 714,936.51	9,621.00
SIMMONS FIRST NATIONAL CORP		\$ 1,871,869.35	\$ 1,447,998.12	67,068.00
SIMON PROPERTY GROUP INC		\$ 12,826,926.74	\$ 9,725,075.36	114,037.00
SIMON PROPERTY GROUP LP	2.000% 09/13/2024 DD 09/13/19	\$ 1,472,490.00	\$ 1,567,575.00	1,500,000.00
SIMON PROPERTY GROUP LP	4.250% 10/01/2044 DD 09/10/14	\$ 1,118,885.00	\$ 1,350,074.70	1,170,000.00
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	\$ 73,947.00	\$ 87,096.00	75,000.00
SIMON PROPERTY GROUP LP	2.350% 01/30/2022 DD 11/23/16	\$ 510,700.00	\$ 507,725.00	500,000.00
SIMON PROPERTY GROUP LP	2.625% 06/15/2022 DD 06/01/17	\$ 946,767.60	\$ 964,637.40	940,000.00
SIMON PROPERTY GROUP LP	3.250% 09/13/2049 DD 09/13/19	\$ 57,790.80	\$ 61,449.60	60,000.00
SIMPLO TECHNOLOGY CO LTD		\$ 272,838.81	\$ 336,322.87	27,000.00
SIMPLY GOOD FOODS CO/THE		\$ 9,900,779.64	\$ 18,318,128.64	584,124.00
SIMPSON MANUFACTURING CO INC		\$ 173,360.85	\$ 297,077.55	3,179.00
SIMULATIONS PLUS INC		\$ 25,421.28	\$ 74,724.88	1,039.00
SINCLAIR BROADCAST GROUP INC		\$ 459,610.36	\$ 870,269.40	27,324.00
SINMAG EQUIPMENT CORP		\$ 465,207.91	\$ 257,346.57	84,870.00
SINO-AMERICAN SILICON PRODUCTS		\$ 1,049,992.85	\$ 2,503,825.21	396,352.00
SINON CORP		\$ 371,855.84	\$ 492,775.29	644,000.00
SINOPEC GROUP OVERSEAS DE 144A	2.500% 08/08/2024 DD 08/08/19	\$ 118,716.78	\$ 123,356.59	119,000.00
SIRIUS XM HOLDINGS INC		\$ 733,769.73	\$ 1,414,401.17	222,041.00
SIRIUS XM RADIO INC 144A	5.000% 08/01/2027 DD 07/05/17	\$ 1,482,174.72	\$ 1,554,452.13	1,463,000.00
SIRIUS XM RADIO INC 144A	4.125% 07/01/2030 DD 06/11/20	\$ 1,538,217.10	\$ 1,615,728.84	1,518,000.00
SITE CENTERS CORP	PFD 6.250% CUMULATIVE	\$ 637,000.00	\$ 624,769.60	25,480.00
SITE CENTERS CORP		\$ 704,566.72	\$ 958,374.12	94,701.00
SITEONE LANDSCAPE SUPPLY INC		\$ 224,241.67	\$ 505,077.92	3,184.00
SITIME CORP		\$ 29,982.67	\$ 75,440.82	674.00
SITRONIX TECHNOLOGY CORP		\$ 743,328.79	\$ 780,749.53	135,000.00
SIX FLAGS ENTERTAINMENT CORP		\$ 817,120.03	\$ 526,674.50	15,445.00
SJW GROUP		\$ 504,472.41	\$ 608,634.00	8,775.00
SKANDINAVISKA ENSKILDA BANKEN	2.800% 03/11/2022 DD 03/14/17	\$ 1,494,540.00	\$ 1,544,280.00	1,500,000.00
SKECHERS USA INC		\$ 909,972.57	\$ 973,183.32	27,078.00
SKYLINE CHAMPION CORP		\$ 103,244.87	\$ 119,923.44	3,876.00
SKYWEST INC		\$ 1,159,425.25	\$ 1,231,389.88	30,548.00
SKYWOKS SOLUTIONS INC		\$ 1,572,663.16	\$ 5,094,726.00	33,325.00
SL GREEN OPERATING PARTNERSHIP	3.250% 10/15/2022 DD 10/05/17	\$ 1,409,141.10	\$ 1,455,923.70	1,410,000.00
SL GREEN REALTY CORP		\$ 1,968,650.35	\$ 1,587,509.10	26,645.00
SLACK TECHNOLOGIES INC		\$ 2,554,923.02	\$ 3,317,571.84	78,541.00
SLEEP NUMBER CORP		\$ 423,955.87	\$ 907,254.38	11,083.00
SLH PROXY SHORT EXPOSURE	LBIOPNTL8	\$ (84,028.01)	\$ (84,028.01)	(84,028.01)
SLM CORP		\$ 473,348.48	\$ 809,475.87	65,333.00
SM ENERGY CO	6.125% 11/15/2022 DD 05/15/15	\$ 949,762.72	\$ 1,018,075.00	1,055,000.00
SM ENERGY CO		\$ 847,675.32	\$ 426,105.00	69,625.00
SMART GLOBAL HOLDINGS INC		\$ 40,699.72	\$ 56,971.82	1,514.00
SMARTFINANCIAL INC		\$ 208,221.65	\$ 161,462.40	8,896.00
SMARTSHEET INC		\$ 1,082,786.77	\$ 1,564,706.78	22,582.00
SMC CORP		\$ 4,663,797.75	\$ 9,084,749.81	14,900.00
SMITH & WESSON BRANDS INC		\$ 374,092.23	\$ 603,642.00	34,008.00
SMITH MICRO SOFTWARE INC		\$ 11,008.98	\$ 13,501.22	2,491.00
SNAP-ON INC		\$ 1,137,464.79	\$ 1,995,321.26	11,659.00
SOCIETE GENERALE SA 144A	VAR RT 12/14/2026 DD 12/14/20	\$ 1,000,000.00	\$ 1,008,830.00	1,000,000.00
SOFTWARE AG		\$ 3,185,375.54	\$ 3,528,608.08	86,500.00
SOFT-WORLD INTERNATIONAL CORP		\$ 258,172.90	\$ 381,023.56	101,000.00
SOLAREGE TECHNOLOGIES INC		\$ 1,278,070.54	\$ 3,148,757.04	9,867.00
SOLARIS OILFIELD INFRASTRUCTUR		\$ 139,771.60	\$ 146,015.32	17,938.00
SOLARWINDS CORP		\$ 73,171.18	\$ 76,872.90	5,142.00
SOLENO THERAPEUTICS INC		\$ 22,003.92	\$ 21,316.85	11,045.00
SOLID BIOSCIENCES INC		\$ 107,280.45	\$ 109,023.14	14,383.00
SOLITON INC		\$ 6,620.13	\$ 3,993.60	520.00
SOMBOON ADVANCE TECHNOLOGY PCL		\$ 420,864.80	\$ 356,793.06	651,800.00
SONIC AUTOMOTIVE INC		\$ 312,914.81	\$ 556,989.37	14,441.00
SONOCO PRODUCTS CO		\$ 874,268.23	\$ 1,206,863.25	20,369.00
SONOS INC		\$ 67,188.05	\$ 138,843.04	5,936.00
SORRENTO THERAPEUTICS INC		\$ 110,223.64	\$ 122,467.80	17,944.00
SOUTH JERSEY INDUSTRIES INC		\$ 926,786.58	\$ 649,430.80	30,136.00
SOUTH PLAINS FINANCIAL INC		\$ 127,890.94	\$ 125,467.95	6,621.00
SOUTH STATE CORP		\$ 9,282,788.18	\$ 9,028,028.70	124,869.00
SOUTHERN CALIFORNIA EDISON CO	6.050% 03/15/2039 DD 03/20/09	\$ 642,925.00	\$ 678,525.00	500,000.00
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	\$ 1,262,231.40	\$ 1,592,307.75	1,285,000.00
SOUTHERN CALIFORNIA EDISON CO	4.200% 03/01/2029 DD 03/15/19	\$ 563,945.00	\$ 591,450.00	500,000.00
SOUTHERN CALIFORNIA EDISON CO	4.875% 03/01/2049 DD 03/15/19	\$ 104,146.00	\$ 131,966.00	100,000.00
SOUTHERN CALIFORNIA EDISON CO	2.250% 06/01/2030 DD 03/09/20	\$ 363,712.00	\$ 416,464.00	400,000.00
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	\$ 52,158.50	\$ 59,556.00	50,000.00

SERS Public Holdings
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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
SOUTHERN CO GAS CAPITAL CORP	4.400% 05/30/2047 DD 05/09/17	\$ 1,537,892.40	\$ 1,770,607.50	1,410,000.00
SOUTHERN CO/THE	2.950% 07/01/2023 DD 05/24/16	\$ 1,380,955.60	\$ 1,546,081.60	1,460,000.00
SOUTHERN CO/THE	3.250% 07/01/2026 DD 05/24/16	\$ 1,325,803.80	\$ 1,525,620.80	1,360,000.00
SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	\$ 812,695.10	\$ 1,220,163.00	970,000.00
SOUTHERN CO/THE	3.700% 04/30/2030 DD 04/03/20	\$ 1,668,480.00	\$ 1,736,955.00	1,500,000.00
SOUTHERN CO/THE		\$ 9,907,245.88	\$ 12,782,354.40	208,080.00
SOUTHERN COPPER CORP	7.500% 07/27/2035 DD 07/27/05	\$ 739,865.00	\$ 762,595.00	500,000.00
SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	\$ 1,775,051.60	\$ 2,663,938.50	1,770,000.00
SOUTHERN COPPER CORP	3.500% 11/08/2022 DD 11/08/12	\$ 73,131.90	\$ 78,862.50	75,000.00
SOUTHERN COPPER CORP		\$ 520,759.79	\$ 1,100,788.48	16,904.00
SOUTHERN FIRST BANCSHARES INC		\$ 151,543.34	\$ 157,767.05	4,463.00
SOUTHERN MISSOURI BANCORP INC		\$ 147,178.49	\$ 148,577.64	4,881.00
SOUTHERN NATIONAL BANCORP OF V		\$ 195,190.72	\$ 149,740.15	12,365.00
SOUTHSIDE BANCSHARES INC		\$ 709,191.74	\$ 611,725.42	19,714.00
SOUTHWEST AIRLINES CO	5.125% 06/15/2027 DD 06/08/20	\$ 2,947,175.75	\$ 3,384,468.90	2,845,000.00
SOUTHWEST AIRLINES CO	5.250% 05/04/2025 DD 05/04/20	\$ 1,019,634.40	\$ 1,106,042.80	955,000.00
SOUTHWEST AIRLINES CO		\$ 2,893,097.48	\$ 5,610,445.70	120,370.00
SOUTHWEST GAS HOLDINGS INC		\$ 2,411,313.23	\$ 1,950,318.00	32,104.00
SOUTHWESTERN ENERGY CO		\$ 1,978,348.33	\$ 1,190,959.98	399,651.00
SOUTHWESTERN PUBLIC SERVICE CO	3.150% 05/01/2050 DD 05/18/20	\$ 1,487,070.00	\$ 1,665,000.00	1,500,000.00
SP PLUS CORP		\$ 446,989.45	\$ 409,270.68	14,196.00
SPAIN GOVERNMENT INFLATIO 144A	0.700% 11/30/2033	\$ 1,452,715.55	\$ 1,546,671.18	1,052,111.25
SPARK ENERGY INC		\$ 10,506.24	\$ 8,335.47	871.00
SPARTANNASH CO		\$ 744,067.61	\$ 383,368.20	22,020.00
SPECIALTY BUILDING PRODUC 144A	6.375% 09/30/2026 DD 09/30/20	\$ 1,011,494.75	\$ 1,044,903.64	986,000.00
SPECTRA ENERGY PARTNERS LP	5.950% 09/25/2043 DD 09/25/13	\$ 894,793.70	\$ 1,124,857.80	870,000.00
SPECTRUM BRANDS HOLDINGS INC		\$ 609,974.05	\$ 543,935.26	6,887.00
SPECTRUM PHARMACEUTICALS INC		\$ 359,494.16	\$ 304,864.23	89,403.00
SPERO THERAPEUTICS INC		\$ 32,824.13	\$ 32,353.00	2,700.00
SPIGEN KOREA CO LTD		\$ 336,770.15	\$ 356,512.84	5,949.00
SPIRE INC		\$ 2,080,229.48	\$ 1,990,811.48	31,087.00
SPIRIT AEROSYSTEMS HOLDINGS INC		\$ 954,506.24	\$ 883,004.01	22,589.00
SPIRIT AIRLINES INC		\$ 1,369,711.04	\$ 1,509,836.40	61,752.00
SPIRIT OF TEXAS BANCSHARES INC		\$ 174,847.89	\$ 139,288.80	8,291.00
SPIRIT REALTY CAPITAL INC	PFD 6.000% CUMULATIVE	\$ 564,424.84	\$ 659,526.00	24,600.00
SPIRIT REALTY CAPITAL INC		\$ 946,881.07	\$ 772,669.95	19,235.00
SPIRIT REALTY LP	3.200% 02/15/2031 DD 08/06/20	\$ 294,618.00	\$ 318,798.00	300,000.00
SPIRIT REALTY LP	4.450% 09/15/2026 DD 03/15/17	\$ 198,756.00	\$ 225,646.00	200,000.00
SPLUNK INC		\$ 2,201,425.12	\$ 5,530,429.17	32,553.00
SPOK HOLDINGS INC		\$ 194,380.10	\$ 122,986.50	11,050.00
SPORTSMAN'S WAREHOUSE HOLDINGS		\$ 23,464.25	\$ 55,194.75	3,145.00
SPOTIFY TECHNOLOGY SA		\$ 3,734,689.61	\$ 8,079,524.82	25,677.00
SPRINGWORKS THERAPEUTICS INC		\$ 67,887.11	\$ 124,879.44	1,722.00
SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	\$ 2,224,970.77	\$ 2,401,987.46	1,517,000.00
SPRINT CORP	7.625% 02/15/2025 DD 02/24/15	\$ 3,419,023.03	\$ 3,641,332.80	3,045,000.00
SPRINT SPECTRUM CO LLC / 144A	VAR RT 03/20/2023 DD 10/27/16	\$ 93,984.37	\$ 94,631.25	93,750.00
SPROUT SOCIAL INC		\$ 53,316.31	\$ 91,001.64	2,004.00
SPROUTS FARMERS MARKET INC		\$ 793,211.13	\$ 571,744.50	28,445.00
SPRUCE BIOSCIENCES INC		\$ 20,656.35	\$ 23,410.53	963.00
SPS COMMERCE INC		\$ 106,168.64	\$ 280,813.74	2,586.00
SPX CORP		\$ 308,065.37	\$ 504,713.16	9,254.00
SPX FLOW INC		\$ 910,039.58	\$ 1,526,434.56	26,336.00
SQUARE INC		\$ 3,104,909.71	\$ 15,860,950.28	72,877.00
SQZ BIOTECHNOLOGIES CO		\$ 46,929.69	\$ 46,599.84	1,608.00
SRI LANKA GOVERNMENT INTE 144A	6.200% 05/11/2027 DD 05/11/17	\$ 434,500.00	\$ 496,795.20	880,000.00
SRI LANKA GOVERNMENT INTE 144A	6.850% 03/14/2024 DD 03/14/19	\$ 308,288.00	\$ 184,800.00	308,000.00
SRI LANKA GOVERNMENT INTE REGS	6.250% 07/27/2021 DD 07/27/11	\$ 95,417.97	\$ 102,385.22	119,000.00
SRI LANKA GOVERNMENT INTE REGS	6.850% 11/03/2025 DD 11/03/15	\$ 387,800.00	\$ 332,108.00	560,000.00
SRI LANKA GOVERNMENT INTE REGS	6.200% 05/11/2027 DD 05/11/17	\$ 54,000.00	\$ 56,454.00	100,000.00
SS&C TECHNOLOGIES HOLDINGS INC		\$ 1,765,228.22	\$ 3,152,912.25	43,339.00
ST JAMES'S PLACE PLC		\$ 2,231,929.73	\$ 3,106,622.84	200,500.00
ST JOE CO/THE		\$ 221,337.70	\$ 490,637.10	11,558.00
STAAR SURGICAL CO		\$ 68,609.81	\$ 264,674.02	3,341.00
STAG INDUSTRIAL INC		\$ 2,350,567.57	\$ 2,692,768.32	85,976.00
STAMPS.COM INC		\$ 9,024,580.92	\$ 7,157,599.77	36,483.00
STANDARD AVB FINANCIAL CORP		\$ 51,955.87	\$ 73,620.81	2,259.00
STANDARD INDUSTRIES INC/N 144A	3.375% 01/15/2031 DD 08/21/20	\$ 1,143,813.00	\$ 1,158,765.00	1,153,000.00
STANDARD LIFE ABERDEEN PLC		\$ 3,903,770.77	\$ 3,255,206.67	846,557.00
STANDARD MOTOR PRODUCTS INC		\$ 571,563.47	\$ 460,596.64	11,384.00
STANDEX INTERNATIONAL CORP		\$ 575,277.45	\$ 591,245.04	7,627.00
STANLEY BLACK & DECKER INC	3.400% 03/01/2026 DD 03/01/19	\$ 1,124,620.00	\$ 1,132,360.00	1,000,000.00
STANLEY BLACK & DECKER INC		\$ 2,894,496.12	\$ 5,500,719.36	30,806.00
STARBUCKS CORP	3.850% 10/01/2023 DD 09/06/13	\$ 97,203.60	\$ 97,747.20	90,000.00
STARBUCKS CORP	4.450% 08/15/2049 DD 05/13/19	\$ 50,967.50	\$ 65,957.50	50,000.00
STARBUCKS CORP	2.250% 03/12/2030 DD 03/12/20	\$ 686,490.00	\$ 793,905.00	750,000.00
STARBUCKS CORP	3.350% 03/12/2050 DD 03/12/20	\$ 291,090.00	\$ 335,355.00	300,000.00
STARBUCKS CORP	2.550% 11/15/2030 DD 05/07/20	\$ 972,318.75	\$ 1,054,462.50	975,000.00
STARBUCKS CORP	3.500% 11/15/2050 DD 05/07/20	\$ 993,300.00	\$ 1,149,760.00	1,000,000.00
STARBUCKS CORP		\$ 9,135,872.20	\$ 24,718,477.86	231,057.00
STARTEK INC		\$ 90,681.45	\$ 83,472.00	11,100.00
STARWOOD MORTGAGE RE 3 A1 144A	VAR RT 004/25/2065 DD 07/01/20	\$ 1,773,177.43	\$ 1,784,886.05	1,773,200.66
STARWOOD PROPERTY TRUST INC		\$ 1,296,899.08	\$ 1,082,228.20	56,074.00
STARWOOD WAYPOINT HOM 1 F 144A	VAR RT 01/17/2035 DD 09/29/17	\$ 15.88	\$ 15.83	15.88
STATE AUTO FINANCIAL CORP		\$ 279,933.51	\$ 194,217.52	10,948.00
STATE GRID OVERSEAS INVES REGS	1.625% 08/05/2030	\$ 3,490,200.00	\$ 3,490,308.00	3,600,000.00
STATE OF ISRAEL	2.500% 01/15/2030 DD 01/15/20	\$ 953,672.00	\$ 1,017,747.40	940,000.00
STATE OF ISRAEL	3.375% 01/15/2050 DD 01/15/20	\$ 905,752.00	\$ 1,039,188.80	940,000.00
STATE OF ISRAEL REGS	3.800% 05/13/2060	\$ 716,460.00	\$ 712,788.00	600,000.00
STATE PUBLIC SCH BLDG AUTH PA	5.000% 09/15/2027 DD 10/06/10	\$ 166,905.00	\$ 181,866.00	150,000.00
STATE STREET CORP	3.100% 05/15/2023 DD 05/15/13	\$ 1,551,940.00	\$ 1,674,744.75	1,575,000.00
STATE STREET CORP	3.700% 11/20/2023 DD 11/19/13	\$ 10,325.70	\$ 10,957.10	10,000.00
STATE STREET CORP	3.550% 08/18/2025 DD 08/18/15	\$ 65,271.05	\$ 73,788.65	65,000.00
STATE STREET CORP	2.650% 05/19/2026 DD 05/19/16	\$ 88,295.40	\$ 99,015.30	90,000.00
STATE STREET CORP	VAR RT 11/01/2034 DD 11/01/19	\$ 965,637.40	\$ 1,129,055.10	1,030,000.00

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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>
STATE STREET CORP	VAR RT 03/30/2026 DD 09/30/20	\$ 1,092,310.00	\$ 1,089,320.00	1,000,000.00
STATE STREET CORP		\$ 4,029,713.08	\$ 5,227,277.94	71,823.00
STATION CASINOS LLC 144A	5.000% 10/01/2025 DD 09/21/17	\$ 702,204.27	\$ 741,466.15	733,000.00
STEEL DYNAMICS INC	3.250% 01/15/2031 DD 06/05/20	\$ 541,905.00	\$ 559,125.00	500,000.00
STEEL DYNAMICS INC	1.650% 10/15/2027 DD 10/09/20	\$ 441,898.35	\$ 458,630.35	445,000.00
STEEL DYNAMICS INC	3.250% 10/15/2050 DD 10/09/20	\$ 105,966.30	\$ 114,886.20	110,000.00
STEEL DYNAMICS INC		\$ 799,495.83	\$ 1,426,315.95	38,685.00
STEELCASE INC		\$ 754,459.44	\$ 728,515.75	53,765.00
STEPAN CO		\$ 983,879.74	\$ 1,473,840.64	12,352.00
STEPSTONE GROUP INC		\$ 279,710.44	\$ 309,285.80	7,771.00
STEREOTAXIS INC		\$ 14,893.27	\$ 16,410.16	3,224.00
STERICYCLE INC		\$ 1,252,809.39	\$ 1,202,667.51	17,347.00
STERIS PLC		\$ 1,543,316.88	\$ 3,223,317.24	17,006.00
STERLING BANCORP INC/MI		\$ 121,611.34	\$ 48,214.80	10,620.00
STERLING BANCORP/DE		\$ 1,115,039.25	\$ 826,738.38	45,981.00
STERLING CONSTRUCTION CO INC		\$ 169,206.02	\$ 270,459.13	14,533.00
STEVEN MADDEN LTD		\$ 728,806.96	\$ 1,101,560.16	31,188.00
STEWART INFORMATION SERVICES C		\$ 725,694.77	\$ 788,606.52	16,307.00
STHREE PLC		\$ 2,681,232.88	\$ 2,352,244.85	577,449.00
STIFEL FINANCIAL CORP		\$ 2,089,658.89	\$ 3,115,476.09	61,741.50
STITCH FIX INC		\$ 279,538.38	\$ 544,216.96	9,268.00
STOCK YARDS BANCORP INC		\$ 462,080.99	\$ 449,773.28	11,111.00
STOKE THERAPEUTICS INC		\$ 20,311.71	\$ 55,737.00	900.00
STONECO LTD		\$ 1,996,835.30	\$ 3,489,057.92	41,576.00
STONERIDGE INC		\$ 458,768.78	\$ 492,023.48	16,276.00
STONEX GROUP INC		\$ 379,186.43	\$ 548,544.60	9,474.00
STORE CAPITAL CORP	2.750% 11/18/2030 DD 11/18/20	\$ 504,570.00	\$ 508,490.00	500,000.00
STORE CAPITAL CORP		\$ 4,122,498.20	\$ 5,069,714.06	149,197.00
STRATEGIC EDUCATION INC		\$ 189,114.39	\$ 169,496.74	1,778.00
STRATUS PROPERTIES INC		\$ 114,007.20	\$ 98,251.50	3,853.00
STRIDE INC		\$ 399,205.05	\$ 528,223.63	24,881.00
STRONGBRIDGE BIOPHARMA PLC		\$ 16,862.95	\$ 12,682.17	5,219.00
STRUCTURED ADJUSTABLE R 12 7A1	VAR RT 09/25/2034 DD 08/01/04	\$ 2,228.79	\$ 2,242.88	2,247.76
STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	\$ 29,959.88	\$ 31,354.37	31,778.30
STRUCTURED ASSET INVESTME 8 A4	VAR RT 09/25/2034 DD 08/25/04	\$ 1,791,247.23	\$ 1,793,987.07	1,802,512.96
STRUCTURED CREDIT MASTER FUND		\$ 62,965,042.10	\$ 179,151,179.55	62,892.97
STRYKER CORP	3.375% 05/15/2024 DD 05/01/14	\$ 112,873.20	\$ 119,700.90	110,000.00
STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	\$ 1,074,757.85	\$ 1,176,926.35	1,055,000.00
STRYKER CORP		\$ 11,014,593.06	\$ 30,887,292.00	126,050.00
STUDIO CITY FINANCE LTD 144A	6.000% 07/15/2025 DD 07/15/20	\$ 86,000.00	\$ 90,558.00	86,000.00
STUDIO CITY FINANCE LTD 144A	6.500% 01/15/2028 DD 07/15/20	\$ 223,000.00	\$ 238,576.55	223,000.00
STURM RUGER & CO INC		\$ 131,014.40	\$ 150,962.40	2,320.00
SUGI HOLDINGS CO LTD		\$ 797,255.01	\$ 1,169,548.15	17,500.00
SULZER AG		\$ 4,394,291.50	\$ 4,672,114.94	44,360.00
SUMITOMO MITSUI BANKING CORP	3.000% 01/18/2023 DD 01/18/13	\$ 98,961.00	\$ 105,236.00	100,000.00
SUMITOMO MITSUI BANKING CORP	3.950% 07/19/2023 DD 07/19/13	\$ 1,151,699.60	\$ 1,229,586.90	1,130,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	\$ 179,301.50	\$ 199,176.25	175,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.446% 01/11/2027 DD 01/12/17	\$ 1,411,404.00	\$ 1,654,734.90	1,470,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.364% 07/12/2027 DD 07/12/17	\$ 1,901,564.40	\$ 2,218,602.40	1,960,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.778% 10/18/2022 DD 10/18/17	\$ 883,587.80	\$ 969,218.10	930,000.00
SUMITOMO MITSUI FINANCIAL GROU	3.040% 07/16/2029 DD 07/16/19	\$ 852,178.20	\$ 1,030,923.60	930,000.00
SUMITOMO MITSUI FINANCIAL GROU	2.130% 07/08/2030 DD 07/08/20	\$ 1,700,000.00	\$ 1,771,910.00	1,700,000.00
SUMMIT FINANCIAL GROUP INC		\$ 169,125.83	\$ 154,847.04	7,013.00
SUMMIT HOTEL PROPERTIES INC		\$ 891,298.80	\$ 578,604.18	64,218.00
SUMMIT MATERIALS INC		\$ 1,359,961.25	\$ 1,429,575.52	71,194.00
SUMMIT MATERIALS LLC / SU 144A	5.250% 01/15/2029 DD 08/11/20	\$ 1,000,000.00	\$ 1,050,000.00	1,000,000.00
SUMO LOGIC INC		\$ 101,156.30	\$ 97,114.84	3,398.00
SUN COMMUNITIES INC		\$ 6,186,161.25	\$ 8,447,812.20	55,596.00
SUNCOKE ENERGY INC		\$ 542,146.31	\$ 223,851.00	51,460.00
SUNCOR ENERGY INC	3.600% 12/01/2024 DD 11/25/14	\$ 1,103,732.20	\$ 1,290,720.60	1,170,000.00
SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	\$ 50,729.50	\$ 55,973.00	50,000.00
SUNCOR ENERGY INC	6.500% 06/15/2038 DD 06/28/07	\$ 1,096,360.00	\$ 1,397,810.00	1,000,000.00
SUNNOVA ENERGY INTERNATIONAL I		\$ 515,474.98	\$ 1,324,926.54	29,358.00
SUNOCO LOGISTICS PARTNERS OPER	5.300% 04/01/2044 DD 04/03/14	\$ 1,999,600.00	\$ 2,215,291.50	2,050,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.350% 05/15/2045 DD 11/17/14	\$ 1,037,661.10	\$ 1,151,182.45	1,045,000.00
SUNOCO LOGISTICS PARTNERS OPER	4.950% 01/15/2043 DD 01/10/13	\$ 49,275.50	\$ 51,704.00	50,000.00
SUNOCO LOGISTICS PARTNERS OPER	5.400% 10/01/2047 DD 09/21/17	\$ 91,888.20	\$ 100,560.60	90,000.00
SUNPLUS TECHNOLOGY CO LTD		\$ 311,247.92	\$ 339,974.38	522,000.00
SUNPOWER CORP		\$ 135,288.08	\$ 471,724.72	18,398.00
SUNRUN INC		\$ 127,016.04	\$ 757,698.98	10,921.00
SUNSTONE HOTEL INVESTORS INC		\$ 1,818,277.38	\$ 1,507,365.86	133,042.00
SUPALAI PCL		\$ 507,958.48	\$ 479,450.93	700,700.00
SUPER MICRO COMPUTER INC		\$ 3,517,064.65	\$ 3,787,327.50	119,625.00
SUPERIOR GROUP OF COS INC		\$ 97,392.97	\$ 131,352.48	5,652.00
SUPERNUS PHARMACEUTICALS INC		\$ 576,180.07	\$ 616,017.44	24,484.00
SURGALIGN HOLDINGS INC		\$ 151,053.82	\$ 81,012.48	36,992.00
SURGERY PARTNERS INC		\$ 23,215.87	\$ 48,069.57	1,657.00
SURMODICS INC		\$ 30,273.82	\$ 42,388.48	974.00
SUTRO BIOPHARMA INC		\$ 40,699.35	\$ 82,563.13	3,803.00
SUZANO AUSTRIA GMBH	6.000% 01/15/2029 DD 07/15/19	\$ 999,500.00	\$ 1,202,510.00	1,000,000.00
SUZANO AUSTRIA GMBH	5.000% 01/15/2030 DD 05/29/19	\$ 1,235,817.00	\$ 1,601,238.30	1,410,000.00
SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	\$ 123,991.25	\$ 136,241.25	125,000.00
SVB FINANCIAL GROUP		\$ 1,086,120.03	\$ 4,022,572.76	10,372.00
SVENSK EXPORTKREDIT AB	2.375% 03/09/2022 DD 03/09/17	\$ 1,001,534.70	\$ 994,133.60	970,000.00
SVENSK EXPORTKREDIT AB	2.875% 03/14/2023 DD 03/14/18	\$ 2,054,809.20	\$ 2,049,687.60	1,940,000.00
SVENSK EXPORTKREDIT AB	0.625% 05/14/2025 DD 05/14/20	\$ 498,635.00	\$ 502,025.00	500,000.00
SVMK INC		\$ 7,628,924.11	\$ 11,821,448.45	462,679.00
SWAP COLLATERAL WITH CITIBANK		\$ (720,000.00)	\$ (720,000.00)	(720,000.00)
SWAP COLLATERAL WITH HSBC		\$ (1,040,000.00)	\$ (1,040,000.00)	(1,040,000.00)
SWAP COLLATERAL WITH JP MORGAN		\$ (60,000.00)	\$ (60,000.00)	(60,000.00)
SWITCH INC		\$ 340,019.70	\$ 319,215.00	19,500.00
SWK HOLDINGS CORP		\$ 26,536.37	\$ 29,725.20	2,070.00
SYDNEY AIRPORT FINANCE CO 144A	3.625% 04/28/2026 DD 04/28/16	\$ 489,495.00	\$ 549,175.00	500,000.00
SYKES ENTERPRISES INC		\$ 628,709.35	\$ 845,729.17	22,451.00

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>
SYNAPTICS INC		\$ 189,581.85	\$ 340,774.00	3,535.00
SYNCHRONOSS TECHNOLOGIES INC		\$ 194,954.76	\$ 118,477.60	25,208.00
SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	\$ 1,395,027.90	\$ 1,518,709.50	1,350,000.00
SYNCHRONY FINANCIAL	3.950% 12/01/2027 DD 12/01/17	\$ 693,255.00	\$ 841,222.50	750,000.00
SYNCHRONY FINANCIAL	4.250% 08/15/2024 DD 08/11/14	\$ 1,439,305.70	\$ 1,646,330.80	1,490,000.00
SYNCHRONY FINANCIAL		\$ 3,662,796.18	\$ 4,165,026.45	119,995.00
SYNDAX PHARMACEUTICALS INC		\$ 24,984.31	\$ 44,057.44	1,981.00
SYNEOS HEALTH INC		\$ 631,789.74	\$ 768,642.66	11,282.00
SYNGENTA FINANCE NV 144A	4.892% 04/24/2025 DD 04/24/18	\$ 983,890.00	\$ 1,073,260.00	1,000,000.00
SYNNEX CORP		\$ 364,330.24	\$ 638,652.48	7,842.00
SYNNEX THAILAND PCL		\$ 393,789.30	\$ 408,945.26	816,800.00
SYNOPSIS INC		\$ 1,434,943.26	\$ 7,790,162.00	30,050.00
SYNOVUS FINANCIAL CORP		\$ 647,825.04	\$ 832,362.18	25,714.00
SYROS PHARMACEUTICALS INC		\$ 34,375.86	\$ 33,081.65	3,049.00
SYSCO CORP	2.600% 06/12/2022 DD 06/12/12	\$ 99,707.00	\$ 103,061.00	100,000.00
SYSCO CORP	3.750% 10/01/2025 DD 09/28/15	\$ 1,209,075.85	\$ 1,341,626.50	1,195,000.00
SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	\$ 4,286,382.15	\$ 4,877,216.25	4,385,000.00
SYSCO CORP		\$ 3,845,722.63	\$ 7,050,838.48	94,948.00
SYSTEMAX INC		\$ 38,613.27	\$ 112,120.36	3,124.00
T ROWE PRICE GROUP INC		\$ 3,141,739.66	\$ 6,862,508.70	45,330.00
T3EX GLOBAL HOLDINGS CORP	RTS	\$ -	\$ 22,549.90	57,340.00
T3EX GLOBAL HOLDINGS CORP		\$ 1,295,648.10	\$ 1,613,493.80	1,104,408.00
TABERNA PFD FDG III LTD	VAR RT 02/05/2036 DD 09/29/05	\$ 535,268.24	\$ 40.15	535,268.24
TABERNA PFD FDG III LTD SEC NT	VAR RT 02/05/2036 DD 09/29/05	\$ 1,630,216.37	\$ 122.27	1,630,216.38
TABERNA PREFERRED F 6A F1 144A	VAR RT 12/05/2036 DD 06/27/06	\$ 3,373,637.94	\$ 256.80	3,424,033.51
TABULA RASA HEALTHCARE INC		\$ 1,126,902.37	\$ 1,266,179.04	29,556.00
TAC CONSUMER PCL		\$ 388,527.66	\$ 466,214.28	2,289,800.00
TACTILE SYSTEMS TECHNOLOGY INC		\$ 52,350.31	\$ 60,758.88	1,352.00
TAITA CHEMICAL CO LTD		\$ 367,789.64	\$ 913,796.01	659,200.00
TAIWAN SEMICONDUCTOR MANUFACTU	ADR	\$ 6,809,009.42	\$ 31,053,828.72	284,793.00
TAKEDA PHARMACEUTICAL CO LTD	4.400% 11/26/2023 DD 11/26/19	\$ 997,320.00	\$ 1,040,937.20	940,000.00
TAKEDA PHARMACEUTICAL CO LTD	5.000% 11/26/2028 DD 11/26/19	\$ 1,034,907.00	\$ 1,167,950.00	940,000.00
TAKEDA PHARMACEUTICAL CO LTD	2.050% 03/31/2030 DD 07/09/20	\$ 510,210.00	\$ 511,795.00	500,000.00
TAKEDA PHARMACEUTICAL CO LTD	3.175% 07/09/2050 DD 07/09/20	\$ 519,685.00	\$ 533,135.00	500,000.00
TAKE-TWO INTERACTIVE SOFTWARE		\$ 1,886,426.30	\$ 4,748,832.66	22,854.00
TALLGRASS ENERGY PARTNERS 144A	6.000% 03/01/2027 DD 02/20/20	\$ 653,088.77	\$ 734,701.25	709,000.00
TALLGRASS ENERGY PARTNERS 144A	7.500% 10/01/2025 DD 09/16/20	\$ 53,000.00	\$ 57,218.27	53,000.00
TALOS ENERGY INC		\$ 133,983.25	\$ 59,632.88	7,237.00
TANDEM DIABETES CARE INC		\$ 976,416.80	\$ 1,082,045.12	11,309.00
TANGER FACTORY OUTLET CENTERS		\$ 467,411.26	\$ 557,829.72	56,007.00
TAPESTRY INC	4.125% 07/15/2027 DD 06/20/17	\$ 753,120.00	\$ 809,745.00	750,000.00
TAPESTRY INC		\$ 2,739,939.35	\$ 1,589,120.40	51,130.00
TARGA RESOURCES CORP		\$ 2,493,628.14	\$ 1,228,094.52	46,554.00
TARGA RESOURCES PARTNERS LP /	6.500% 07/15/2027 DD 01/17/19	\$ 2,963,329.94	\$ 3,190,985.00	2,941,000.00
TARGET CORP	2.900% 01/15/2022 DD 01/12/12	\$ 795,417.61	\$ 822,112.00	800,000.00
TARGET CORP	3.500% 07/01/2024 DD 06/26/14	\$ 610,905.20	\$ 653,147.70	590,000.00
TARGET CORP	2.500% 04/15/2026 DD 04/11/16	\$ 18,448.80	\$ 22,103.40	20,000.00
TARGET CORP	2.250% 04/15/2025 DD 03/31/20	\$ 510,565.00	\$ 535,230.00	500,000.00
TARGET CORP		\$ 6,373,103.72	\$ 17,412,919.20	98,640.00
TARGET HOSPITALITY CORP		\$ 43,881.62	\$ 27,269.22	17,259.00
TARSUS PHARMACEUTICALS INC		\$ 43,516.74	\$ 36,246.41	877.00
TAUBMAN CENTERS INC	PFD 6.500% CUMULATIVE	\$ 452,025.00	\$ 452,567.43	18,081.00
TAYLOR MORRISON HOME CORP		\$ 8,510,767.70	\$ 9,952,456.50	388,010.00
TAYSHA GENE THERAPIES INC		\$ 26,840.66	\$ 31,901.08	1,202.00
TCEH ESCROW CLAIM	0.000% 12/31/2034 DD 10/03/16	\$ 2,466,433.15	\$ -	3,145,028.82
TCF FINANCIAL CORP		\$ 992,990.28	\$ 1,180,456.74	31,887.00
TCR2 THERAPEUTICS INC		\$ 272,705.52	\$ 459,867.24	14,868.00
TD AMERITRADE HOLDING CORP	2.950% 04/01/2022 DD 03/09/15	\$ 126,321.25	\$ 128,623.75	125,000.00
TEACHERS INSURANCE & ANNU 144A	3.300% 05/15/2050 DD 05/07/20	\$ 998,670.00	\$ 1,089,720.00	1,000,000.00
TEAM INC		\$ 435,660.22	\$ 204,178.80	18,732.00
TECHTARGET INC		\$ 24,658.27	\$ 101,432.76	1,716.00
TECK RESOURCES LTD	3.900% 07/15/2030 DD 06/30/20	\$ 530,345.00	\$ 556,845.00	500,000.00
TEGNA INC		\$ 1,570,142.09	\$ 1,894,898.25	135,835.00
TEGNA INC 144A	4.625% 03/15/2028 DD 01/09/20	\$ 1,520,160.86	\$ 1,564,425.00	1,530,000.00
TEHMAG FOODS CORP		\$ 219,377.16	\$ 325,443.09	37,400.00
TEJON RANCH CO		\$ 290,446.76	\$ 186,332.75	12,895.00
TELA BIO INC		\$ 6,943.50	\$ 7,595.20	505.00
TELADOC HEALTH INC		\$ 3,759,664.14	\$ 4,256,548.52	21,287.00
TELECOM ITALIA CAPITAL SA	6.000% 09/30/2034 DD 09/30/05	\$ 2,077,487.00	\$ 2,408,163.93	1,977,000.00
TELEDYNE TECHNOLOGIES INC		\$ 1,058,235.28	\$ 2,819,120.16	7,192.00
TELEFLEX INC		\$ 1,286,357.15	\$ 3,882,339.81	9,433.00
TELEFONICA EMISIONES SA	7.045% 06/20/2036 DD 06/20/06	\$ 27,735.00	\$ 37,290.00	25,000.00
TELEFONICA EMISIONES SA	4.570% 04/27/2023 DD 04/29/13	\$ 73,947.30	\$ 76,529.60	70,000.00
TELEFONICA EMISIONES SA	4.103% 03/08/2027 DD 03/08/17	\$ 1,361,015.00	\$ 1,574,390.40	1,360,000.00
TELEFONICA EMISIONES SA	5.213% 03/08/2047 DD 03/08/17	\$ 1,095,034.90	\$ 1,435,627.20	1,120,000.00
TELENAV INC		\$ 79,872.07	\$ 63,694.40	13,552.00
TELENET FINANCE LUXEMBOUR 144A	5.500% 03/01/2028	\$ 1,356,000.00	\$ 1,493,100.00	1,400,000.00
TELEPHONE AND DATA SYSTEMS INC		\$ 549,815.73	\$ 402,671.88	21,684.00
TELLURIAN INC		\$ 159,547.95	\$ 129,072.64	100,838.00
TEMPUR SEALY INTERNATIONAL INC		\$ 488,914.49	\$ 997,272.00	36,936.00
TEN SQUARE GAMES SA		\$ 143,856.46	\$ 365,854.54	2,474.00
TENABLE HOLDINGS INC		\$ 158,820.06	\$ 267,937.02	5,127.00
TENET HEALTHCARE CORP	4.625% 07/15/2024 DD 06/14/17	\$ 1,433,569.23	\$ 1,470,903.70	1,435,000.00
TENET HEALTHCARE CORP		\$ 1,069,848.22	\$ 2,354,592.24	58,968.00
TENET HEALTHCARE CORP 144A	7.500% 04/01/2025 DD 04/07/20	\$ 470,388.78	\$ 494,902.50	453,000.00
TENNANT CO		\$ 93,338.04	\$ 94,448.82	1,346.00
TENNECO INC		\$ 640,739.48	\$ 333,158.00	31,430.00
TENNESSEE VALLEY AUTH BD	6.150% 01/15/2038 DD 01/15/98	\$ 798,075.00	\$ 804,060.00	500,000.00
TENNESSEE VALLEY AUTH BD	5.880% 04/01/2036 DD 07/23/97	\$ 738,155.00	\$ 770,230.00	500,000.00
TENNESSEE VALLEY AUTH BD	7.125% 05/01/2030 DD 05/01/00	\$ 372,680.00	\$ 381,437.50	250,000.00
TENNESSEE VALLEY AUTH BD	5.375% 04/01/2056 DD 04/01/06	\$ 205,084.50	\$ 258,027.00	150,000.00
TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	\$ 795,268.88	\$ 848,833.40	565,000.00
TENNESSEE VALLEY AUTH BD	4.625% 09/15/2060 DD 09/15/10	\$ 780,900.00	\$ 788,470.00	500,000.00
TENNESSEE VALLEY AUTH BD	3.875% 02/15/2021 DD 02/08/11	\$ 50,046.75	\$ 45,192.60	45,000.00

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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>
TENNESSEE VALLEY AUTH BD	1.875% 08/15/2022 DD 08/09/12	\$ 268,815.00	\$ 308,307.00	300,000.00
TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	\$ 210,897.50	\$ 311,845.00	250,000.00
TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	\$ 504,522.70	\$ 527,068.80	480,000.00
TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	\$ 100,680.00	\$ 150,877.00	100,000.00
TENNESSEE VALLEY AUTH BD	0.750% 05/15/2025 DD 05/11/20	\$ 505,645.00	\$ 506,405.00	500,000.00
TERADATA CORP		\$ 1,281,316.25	\$ 605,431.68	26,944.00
TERADYNE INC		\$ 734,626.34	\$ 3,890,430.50	32,450.00
TEREX CORP		\$ 923,226.02	\$ 1,450,795.98	41,582.00
TERMINIX GLOBAL HOLDINGS INC		\$ 610,483.31	\$ 1,227,657.67	24,067.00
TERRENO REALTY CORP		\$ 888,997.92	\$ 1,509,733.53	25,803.00
TERRIER MEDIA BUYER INC 144A	8.875% 12/15/2027 DD 12/17/19	\$ 1,114,898.72	\$ 1,200,622.50	1,089,000.00
TERRITORIAL BANCORP INC		\$ 153,547.28	\$ 117,578.79	4,893.00
TESLA INC		\$ 8,340,943.98	\$ 105,717,834.04	149,812.00
TETRA TECH INC		\$ 5,465,470.72	\$ 15,052,326.24	130,008.00
TEVA PHARMACEUTICAL FINANCE NE	4.100% 10/01/2046 DD 07/21/16	\$ 855,540.00	\$ 890,000.00	1,000,000.00
TEXAS CAPITAL BANCSHARES INC		\$ 897,672.91	\$ 1,863,004.50	31,311.00
TEXAS INSTRUMENTS INC	1.850% 05/15/2022 DD 05/06/16	\$ 98,469.00	\$ 102,005.00	100,000.00
TEXAS INSTRUMENTS INC	1.375% 03/12/2025 DD 03/12/20	\$ 735,180.00	\$ 777,802.50	750,000.00
TEXAS INSTRUMENTS INC	1.750% 05/04/2030 DD 05/04/20	\$ 998,900.00	\$ 1,037,080.00	1,000,000.00
TEXAS INSTRUMENTS INC		\$ 18,788,210.96	\$ 43,262,370.18	263,586.00
TEXAS ROADHOUSE INC		\$ 224,812.59	\$ 374,464.56	4,791.00
TEXAS ST	5.517% 04/01/2039 DD 08/26/09	\$ 57,961.50	\$ 74,344.50	50,000.00
TEXTAINER GROUP HOLDINGS LTD		\$ 323,302.90	\$ 586,869.64	30,598.00
TEXTRON INC	3.375% 03/01/2028 DD 09/13/17	\$ 1,326,039.90	\$ 1,555,765.80	1,410,000.00
TEXTRON INC		\$ 1,316,114.85	\$ 2,095,250.49	43,353.00
TFS FINANCIAL CORP		\$ 78,365.35	\$ 155,408.45	8,815.00
TG THERAPEUTICS INC		\$ 246,751.43	\$ 918,673.20	17,660.00
THERAPEUTICSMD INC		\$ 116,443.40	\$ 44,111.76	36,456.00
THERAVANCE BIOPHARMA INC		\$ 170,204.44	\$ 119,254.47	6,711.00
THERMO FISHER SCIENTIFIC INC	4.150% 02/01/2024 DD 12/11/13	\$ 64,280.40	\$ 66,158.40	60,000.00
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	\$ 127,757.50	\$ 181,632.50	125,000.00
THERMO FISHER SCIENTIFIC INC	2.950% 09/19/2026 DD 09/19/16	\$ 88,844.40	\$ 100,329.30	90,000.00
THERMO FISHER SCIENTIFIC INC	4.497% 03/25/2030 DD 03/25/20	\$ 1,111,390.00	\$ 1,249,770.00	1,000,000.00
THERMO FISHER SCIENTIFIC INC		\$ 9,219,160.64	\$ 36,410,954.16	78,172.00
THERMON GROUP HOLDINGS INC		\$ 398,851.15	\$ 318,883.26	20,402.00
THIRD PAKISTAN INTERNATIO REGS	5.500% 10/13/2021	\$ 394,985.00	\$ 404,945.84	401,000.00
THIRD POINT REINSURANCE LTD		\$ 647,845.96	\$ 481,121.76	50,538.00
THOR INDUSTRIES INC		\$ 550,452.26	\$ 1,033,118.90	11,110.00
TIAA SEASONED COMMERCIAL C4 F	VAR RT 08/15/2039 DD 07/10/07	\$ 2,068,000.00	\$ 2,450,606.23	2,765,000.00
TIDEWATER INC		\$ 641,337.52	\$ 214,557.12	24,833.00
TIFFANY & CO		\$ 1,882,590.43	\$ 3,128,247.10	23,798.00
TILLY'S INC		\$ 2,768,914.51	\$ 1,910,778.24	234,164.00
TIMBERLAND BANCORP INC/WA		\$ 117,415.89	\$ 112,881.78	4,653.00
TIME WARNER CABLE LLC	7.300% 07/01/2038 DD 06/19/08	\$ 214,570.62	\$ 274,158.90	185,000.00
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	\$ 1,310,490.10	\$ 1,878,637.20	1,320,000.00
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	\$ 46,302.75	\$ 57,818.25	45,000.00
TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	\$ 1,224,477.21	\$ 1,232,586.39	1,130,585.01
TIMKEN CO/THE		\$ 389,039.88	\$ 881,130.40	11,390.00
TIMKENSTEEL CORP		\$ 360,032.48	\$ 128,172.82	27,446.00
TIPTREE INC		\$ 97,716.35	\$ 76,881.30	15,315.00
TIS INC		\$ 435,978.97	\$ 442,272.26	21,600.00
TITAN CEMENT INTERNATIONAL SA		\$ 1,910,252.60	\$ 1,605,655.51	94,682.00
TITAN MACHINERY INC		\$ 151,904.27	\$ 231,823.90	11,858.00
TIVITY HEALTH INC		\$ 279,473.91	\$ 309,757.08	15,812.00
TJX COS INC/THE	3.750% 04/15/2027 DD 04/01/20	\$ 1,156,930.00	\$ 1,156,460.00	1,000,000.00
TJX COS INC/THE	1.150% 05/15/2028 DD 11/30/20	\$ 500,175.00	\$ 502,525.00	500,000.00
TJX COS INC/THE	1.600% 05/15/2031 DD 11/30/20	\$ 501,415.00	\$ 505,155.00	500,000.00
TJX COS INC/THE		\$ 10,871,060.66	\$ 35,780,204.05	523,945.00
T-MOBILE US INC		\$ 6,904,676.36	\$ 14,623,268.85	108,441.00
T-MOBILE USA INC 144A	4.375% 04/15/2040 DD 04/09/20	\$ 556,850.00	\$ 610,185.00	500,000.00
T-MOBILE USA INC 144A	4.500% 04/15/2050 DD 04/09/20	\$ 1,156,790.00	\$ 1,233,390.00	1,000,000.00
T-MOBILE USA INC 144A	3.500% 04/15/2025 DD 04/09/20	\$ 1,296,567.60	\$ 1,359,125.40	1,230,000.00
T-MOBILE USA INC 144A	3.750% 04/15/2027 DD 04/09/20	\$ 530,255.00	\$ 569,400.00	500,000.00
T-MOBILE USA INC 144A	3.875% 04/15/2030 DD 04/09/20	\$ 2,496,449.40	\$ 2,744,934.00	2,370,000.00
T-MOBILE USA INC 144A	2.050% 02/15/2028 DD 06/24/20	\$ 2,566,475.00	\$ 2,600,400.00	2,500,000.00
T-MOBILE USA INC 144A	2.550% 02/15/2031 DD 06/24/20	\$ 1,825,565.00	\$ 1,837,622.50	1,750,000.00
T-MOBILE USA INC 144A	3.000% 02/15/2041 DD 10/06/20	\$ 994,590.00	\$ 1,036,720.00	1,000,000.00
T-MOBILE USA INC 144A	2.250% 11/15/2031 DD 10/28/20	\$ 1,749,825.00	\$ 1,796,095.00	1,750,000.00
T-MOBILE USA INC 144A	3.600% 11/15/2060 DD 10/28/20	\$ 897,705.00	\$ 955,296.00	900,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.151% 06/01/2032 DD 10/28/20	\$ 665,000.00	\$ 673,113.00	665,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.301% 06/01/2033 DD 10/28/20	\$ 875,000.00	\$ 892,710.00	875,000.00
TOBACCO SETTLEMENT FIN AUTH WV	3.401% 06/01/2034 DD 10/28/20	\$ 200,000.00	\$ 204,878.00	200,000.00
TOLL BROTHERS INC		\$ 531,862.17	\$ 941,690.61	21,663.00
TOMPKINS FINANCIAL CORP		\$ 752,507.77	\$ 630,669.80	8,933.00
TONG REN TANG TECHNOLOGIES CO	HK/01666	\$ 356,083.65	\$ 270,820.26	432,969.00
TOOTSIE ROLL INDUSTRIES INC		\$ 85,619.85	\$ 77,784.30	2,619.00
TOPBUILD CORP		\$ 133,672.91	\$ 441,423.84	2,398.00
TOPKEY CORP		\$ 123,109.45	\$ 233,183.86	42,000.00
TORO CO/THE		\$ 800,652.55	\$ 2,124,226.32	22,398.00
TORONTO-DOMINION BANK/THE	0.750% 06/12/2023 DD 06/12/20	\$ 502,515.00	\$ 505,295.00	500,000.00
TORONTO-DOMINION BANK/THE	1.150% 06/12/2025 DD 06/12/20	\$ 404,248.00	\$ 408,444.00	400,000.00
TORONTO-DOMINION BANK/THE	0.450% 09/11/2023 DD 09/11/20	\$ 1,001,760.00	\$ 1,002,870.00	1,000,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.875% 02/17/2022 DD 02/17/12	\$ 50,090.00	\$ 51,425.50	50,000.00
TOTAL CAPITAL INTERNATIONAL SA	2.829% 01/10/2030 DD 07/10/19	\$ 160,835.20	\$ 178,299.20	160,000.00
TOTAL CAPITAL INTERNATIONAL SA	3.461% 07/12/2049 DD 07/10/19	\$ 49,722.00	\$ 58,169.50	50,000.00
TOWD POINT MORTGAG HY3 A1A 144A	VAR RT 10/25/2059 DD 10/30/19	\$ 1,212,901.02	\$ 1,216,718.12	1,211,436.26
TOWD POINT MORTGAG HY2 A1 144A	VAR RT 05/25/2058 DD 04/30/19	\$ 2,313,983.13	\$ 2,317,523.76	2,302,374.14
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 06/25/2057 DD 08/01/17	\$ 1,016,814.20	\$ 1,019,128.20	983,505.63
TOWD POINT MORTGAGE 4 A1 144A	VAR RT 10/25/2059 DD 10/01/19	\$ 5,389,320.17	\$ 5,634,128.48	5,337,572.93
TOWER BERSAMA INFRASTRUCTURE T		\$ 1,074,013.10	\$ 1,550,057.98	13,361,000.00
TOWNE BANK/PORSMOUTH VA		\$ 1,242,824.38	\$ 971,602.40	41,380.00
TOYOTA AUTO RECEIVABLES 2 A A3	1.660% 05/15/2024 DD 02/12/20	\$ 2,372,979.40	\$ 2,467,819.20	2,420,000.00
TOYOTA AUTO RECEIVABLES 2 A A4	2.100% 09/15/2022 DD 03/15/17	\$ 644,771.65	\$ 639,899.17	639,432.38
TOYOTA INDUSTRIES CORP 144A	3.110% 03/12/2022 DD 03/12/19	\$ 402,324.00	\$ 411,656.00	400,000.00

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<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
TOYOTA MOTOR CORP	3.669% 07/20/2028 DD 07/20/18	\$ 958,940.80	\$ 1,106,521.00	940,000.00
TOYOTA MOTOR CREDIT CORP	3.300% 01/12/2022 DD 01/12/12	\$ 1,116,188.60	\$ 1,113,944.40	1,080,000.00
TOYOTA MOTOR CREDIT CORP	3.200% 01/11/2027 DD 01/09/17	\$ 9,893.20	\$ 11,233.90	10,000.00
TOYOTA MOTOR CREDIT CORP	2.150% 09/08/2022 DD 09/08/17	\$ 2,288,242.20	\$ 2,412,891.00	2,340,000.00
TOYOTA MOTOR CREDIT CORP	2.000% 10/07/2024 DD 10/07/19	\$ 781,778.60	\$ 842,912.00	800,000.00
TOYOTA MOTOR CREDIT CORP	1.150% 08/13/2027 DD 08/14/20	\$ 1,999,060.00	\$ 2,008,120.00	2,000,000.00
TOYOTA MOTOR CREDIT CORP	0.350% 10/14/2022 DD 10/16/20	\$ 450,607.50	\$ 451,219.50	450,000.00
TOYOTA MOTOR CREDIT CORP	0.800% 10/16/2025 DD 10/16/20	\$ 450,765.00	\$ 453,222.00	450,000.00
TPG RE FINANCE TRUST INC		\$ 694,552.53	\$ 397,124.28	37,394.00
TPI COMPOSITES INC		\$ 48,500.23	\$ 117,752.18	2,231.00
TRACTOR SUPPLY CO		\$ 1,343,191.56	\$ 3,296,601.00	23,450.00
TRADE DESK INC/THE		\$ 1,940,556.52	\$ 6,600,240.00	8,240.00
TRADEWEB MARKETS INC		\$ 945,650.59	\$ 991,206.40	15,872.00
TRANE TECHNOLOGIES GLOBAL HOLD	5.750% 06/15/2043 DD 12/15/13	\$ 103,234.00	\$ 143,662.00	100,000.00
TRANE TECHNOLOGIES GLOBAL HOLD	3.750% 08/21/2028 DD 02/21/18	\$ 34,840.75	\$ 40,392.10	35,000.00
TRANE TECHNOLOGIES LUXEMBOURG	3.800% 03/21/2029 DD 03/21/19	\$ 522,480.00	\$ 585,280.00	500,000.00
TRANE TECHNOLOGIES PLC		\$ 1,668,848.96	\$ 6,782,891.32	46,727.00
TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	\$ 1,370,890.80	\$ 1,759,228.80	1,410,000.00
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	\$ 107,915.00	\$ 122,202.00	100,000.00
TRANSCANADA PIPELINES LTD	4.100% 04/15/2030 DD 04/06/20	\$ 798,547.50	\$ 887,122.50	750,000.00
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	\$ 64,556.18	\$ 77,969.00	50,000.00
TRANSCANADA PIPELINES LTD	6.200% 10/15/2037 DD 10/05/07	\$ 122,901.00	\$ 139,242.00	100,000.00
TRANSCAT INC		\$ 13,271.68	\$ 17,860.20	515.00
TRANSCONTINENTAL REALTY INVEST		\$ 26,370.71	\$ 24,278.77	1,007.00
TRANSDIGM GROUP INC		\$ 2,050,889.36	\$ 6,318,458.50	10,210.00
TRANSDIGM INC 144A	6.250% 03/15/2026 DD 02/13/19	\$ 2,630,194.09	\$ 2,696,580.00	2,532,000.00
TRANSDIGM INC 144A	8.000% 12/15/2025 DD 04/08/20	\$ 128,000.00	\$ 141,478.40	128,000.00
TRANSLATE BIO INC		\$ 67,919.88	\$ 92,371.16	5,012.00
TRANSMEDICS GROUP INC		\$ 3,611,075.21	\$ 3,947,065.50	198,345.00
TRANSOCEAN LTD		\$ 644,666.02	\$ 835,864.26	361,846.00
TRANSUNION		\$ 1,720,766.62	\$ 3,724,321.92	37,536.00
TRAVELERS COS INC/THE	6.250% 06/15/2037 DD 05/29/07	\$ 1,256,394.70	\$ 1,560,273.60	1,020,000.00
TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	\$ 99,306.00	\$ 140,084.00	100,000.00
TRAVELERS COS INC/THE		\$ 3,990,052.09	\$ 6,948,595.74	49,502.00
TRAVERE THERAPEUTICS INC		\$ 71,333.52	\$ 98,036.24	3,597.00
TRAVIS PERKINS PLC		\$ 4,508,214.58	\$ 5,801,878.48	315,100.00
TREAN INSURANCE GROUP INC		\$ 75,002.95	\$ 83,682.80	6,388.00
TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	\$ 1,747,586,741.68	\$ 1,747,586,741.68	1,747,586,741.68
TRECORA RESOURCES		\$ 170,100.88	\$ 110,120.46	15,754.00
TREDEGAR CORP		\$ 334,012.61	\$ 269,037.00	16,110.00
TREEHOUSE FOODS INC		\$ 1,086,858.26	\$ 527,598.33	12,417.00
TREX CO INC		\$ 4,598,995.26	\$ 17,116,386.56	204,448.00
TRI POINTE HOMES INC	5.700% 06/15/2028 DD 06/10/20	\$ 1,182,452.10	\$ 1,275,770.00	1,130,000.00
TRI POINTE HOMES INC		\$ 945,997.79	\$ 1,346,673.00	78,068.00
TRIBUNE PUBLISHING CO		\$ 81,421.83	\$ 132,670.80	9,684.00
TRICIDA INC		\$ 65,486.24	\$ 14,741.55	2,091.00
TRICO BANCSHARES		\$ 524,137.54	\$ 578,909.52	16,409.00
TRICON AMERICAN HO SFR1 F 144A	3.745% 03/17/2038 DD 09/26/19	\$ 936,967.04	\$ 964,744.57	937,000.00
TRICON AMERICAN HO SFR1 F 144A	4.882% 07/17/2038 DD 07/21/20	\$ 243,990.48	\$ 261,367.92	244,000.00
TRICON AMERICAN HO SFR1 F 144A	4.960% 05/17/2037 DD 04/18/18	\$ 1,632,618.67	\$ 1,765,349.55	1,665,000.00
TRICON AMERICAN HO SFR2 F 144A	5.104% 01/17/2036 DD 12/20/17	\$ 208,948.30	\$ 218,977.50	210,000.00
TRIMAS CORP		\$ 569,090.01	\$ 807,521.66	25,498.00
TRIMBLE INC		\$ 1,311,791.71	\$ 3,361,135.03	50,339.00
TRINET GROUP INC		\$ 8,512,928.51	\$ 12,238,787.60	151,846.00
TRINIDAD & TOBAGO GOVERNMENT REGS	4.375% 01/16/2024 DD 12/16/13	\$ 333,592.00	\$ 342,125.00	322,000.00
TRINIDAD & TOBAGO GOVERNMENT REGS	4.500% 06/26/2030 DD 06/26/20	\$ 169,785.00	\$ 177,787.50	165,000.00
TRINITY ACQUISITION PLC	4.400% 03/15/2026 DD 03/22/16	\$ 579,135.00	\$ 582,545.00	500,000.00
TRINITY INDUSTRIES INC	4.550% 10/01/2024 DD 09/25/14	\$ 652,697.50	\$ 678,489.50	650,000.00
TRINITY INDUSTRIES INC		\$ 220,771.20	\$ 362,968.06	13,754.00
TRINSEO SA		\$ 851,920.50	\$ 880,812.00	17,200.00
TRIPADVISOR INC		\$ 876,230.82	\$ 574,880.50	19,975.00
TRIPLE D ASSOCIATES INC PFD A		\$ 115,789.00	\$ -	115,789.00
TRIPLE-S MANAGEMENT CORP		\$ 300,787.85	\$ 281,734.60	13,196.00
TRISTATE CAPITAL HOLDINGS INC		\$ 308,131.01	\$ 298,792.80	17,172.00
TRITON INTERNATIONAL LTD/BERMU		\$ 995,998.19	\$ 1,811,266.38	37,338.00
TRIUMPH BANCORP INC		\$ 375,311.74	\$ 678,146.40	13,968.00
TRIUMPH GROUP INC		\$ 741,025.85	\$ 403,050.40	32,090.00
TRONOX HOLDINGS PLC		\$ 536,441.33	\$ 564,361.24	38,602.00
TRUEBLUE INC		\$ 444,518.06	\$ 407,161.65	21,785.00
TRUCAR INC		\$ 238,514.66	\$ 268,674.00	63,970.00
TRUIST BANK	VAR RT 05/17/2022 DD 05/17/19	\$ 2,250,000.00	\$ 2,263,680.00	2,250,000.00
TRUIST BANK	2.150% 12/06/2024 DD 12/06/19	\$ 1,135,547.60	\$ 1,240,001.10	1,170,000.00
TRUIST BANK	2.800% 05/17/2022 DD 05/17/19	\$ 1,402,704.00	\$ 1,456,346.70	1,410,000.00
TRUIST BANK	1.500% 03/10/2025 DD 03/09/20	\$ 476,045.00	\$ 517,660.00	500,000.00
TRUIST BANK	1.250% 03/09/2023 DD 03/09/20	\$ 479,160.00	\$ 509,925.00	500,000.00
TRUIST BANK	2.250% 03/11/2030 DD 03/09/20	\$ 441,885.00	\$ 524,580.00	500,000.00
TRUIST FINANCIAL CORP	3.700% 06/05/2025 DD 06/05/18	\$ 99,417.00	\$ 113,065.00	100,000.00
TRUIST FINANCIAL CORP	2.500% 08/01/2024 DD 07/29/19	\$ 889,356.60	\$ 1,001,184.60	940,000.00
TRUIST FINANCIAL CORP	1.125% 08/03/2027 DD 08/03/20	\$ 998,480.00	\$ 1,006,550.00	1,000,000.00
TRUIST FINANCIAL CORP		\$ 7,898,864.08	\$ 12,716,787.60	265,320.00
TRUPANION INC		\$ 64,746.39	\$ 260,728.38	2,178.00
TRUSTCO BANK CORP NY		\$ 469,675.78	\$ 392,296.05	58,815.00
TRUSTEES OF THE UNIVERSITY OF	4.674% 09/01/2112 DD 04/05/12	\$ 45,019.20	\$ 57,640.80	40,000.00
TRUSTEES OF THE UNIVERSITY OF	2.396% 10/01/2050 DD 07/14/20	\$ 318,504.00	\$ 306,015.00	300,000.00
TRUSTMARK CORP		\$ 1,284,961.02	\$ 1,063,560.64	38,944.00
TTEC HOLDINGS INC		\$ 42,573.26	\$ 97,434.48	1,336.00
TTM TECHNOLOGIES INC		\$ 874,210.39	\$ 859,235.38	62,286.00
TTW PCL		\$ 344,615.31	\$ 318,319.09	769,100.00
TUCOWS INC		\$ 39,754.58	\$ 51,057.99	691.00
TULLOW OIL PLC 144A	7.000% 03/01/2025 DD 03/23/18	\$ 393,595.27	\$ 262,010.00	394,000.00
TUNG HO STEEL ENTERPRISE CORP		\$ 441,521.27	\$ 685,885.12	528,000.00
TUPPERWARE BRANDS CORP		\$ 1,184,136.13	\$ 985,627.70	30,430.00
TURKEY GOVERNMENT INTERNATIONA	6.875% 03/17/2036 DD 01/17/06	\$ 1,239,731.25	\$ 1,333,290.00	1,225,000.00
TURKEY GOVERNMENT INTERNATIONA	6.000% 01/14/2041 DD 01/12/11	\$ 435,451.12	\$ 398,965.50	405,000.00

**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>
UBS COMMERCIAL MORTG C1 F 144A	VAR RT 05/10/2045 DD 05/01/12	\$ 661,204.33	\$ 125,917.29	861,000.00
UBS COMMERCIAL MORTGAGE C15 A3	4.075% 12/15/2051 DD 12/01/18	\$ 584,335.94	\$ 582,790.00	500,000.00
UBS COMMERCIAL MORTGAGE C17 A4	2.921% 10/15/2052 DD 10/01/19	\$ 2,753,994.90	\$ 3,188,428.80	2,910,000.00
UBS COMMERCIAL MORTGAGE C5 A5	3.474% 11/15/2050 DD 11/01/17	\$ 280,868.95	\$ 298,050.80	265,000.00
UBS GROUP AG 144A	VAR RT 08/13/2030 DD 08/13/19	\$ 1,200,000.00	\$ 1,342,572.00	1,200,000.00
UBS GROUP AG 144A	4.125% 09/24/2025 DD 09/24/15	\$ 199,626.00	\$ 229,012.00	200,000.00
UBS GROUP AG 144A	4.125% 04/15/2026 DD 04/05/16	\$ 1,010,830.00	\$ 1,156,010.00	1,000,000.00
UBS-BAMLL TRUST WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	\$ 769,000.90	\$ 483,666.81	849,000.00
UBS-BARCLAYS COMMERCIAL C4 A5	2.850% 12/10/2045 DD 12/01/12	\$ 351,380.86	\$ 362,796.00	350,000.00
UBS-BARCLAYS COMMERCIAL C5 A4	3.185% 03/10/2046 DD 02/01/13	\$ 2,484,252.80	\$ 2,549,141.20	2,440,000.00
UBS-CITIGROUP COMMER C1 C 144A	VAR RT 01/10/2045 DD 12/01/11	\$ 214,987.50	\$ 259,350.00	273,000.00
UDR INC	3.000% 08/15/2031 DD 08/15/19	\$ 102,328.00	\$ 110,303.00	100,000.00
UDR INC	2.950% 09/01/2026 DD 08/23/16	\$ 300,000.00	\$ 329,280.00	300,000.00
UDR INC		\$ 12,589,203.39	\$ 12,880,506.24	335,168.00
UFP INDUSTRIES INC		\$ 337,981.42	\$ 528,947.10	9,522.00
UFP TECHNOLOGIES INC		\$ 114,355.85	\$ 192,364.80	4,128.00
UGI CORP		\$ 1,420,603.40	\$ 1,399,308.96	40,026.00
UKRAINE GOVERNMENT INTERN 144A	6.750% 06/20/2026	\$ 244,718.77	\$ 278,678.32	207,000.00
UKRAINE GOVERNMENT INTERN 144A	7.375% 09/25/2032 DD 09/25/17	\$ 476,675.00	\$ 505,425.00	460,000.00
UKRAINE GOVERNMENT INTERN 144A	9.750% 11/01/2028 DD 11/01/18	\$ 587,755.00	\$ 655,749.90	533,000.00
UKRAINE GOVERNMENT INTERN 144A	8.994% 02/01/2024 DD 11/01/18	\$ 133,821.34	\$ 160,647.44	142,000.00
UKRAINE GOVERNMENT INTERN 144A	7.253% 03/15/2033 DD 07/30/20	\$ 315,311.67	\$ 346,600.92	318,000.00
ULTA BEAUTY INC		\$ 1,692,427.27	\$ 3,120,567.72	10,867.00
ULTRA CLEAN HOLDINGS INC		\$ 40,212.17	\$ 91,892.50	2,950.00
ULTRAGENYX PHARMACEUTICAL INC		\$ 7,562,417.37	\$ 11,163,687.35	80,645.00
ULTRALIFE CORP		\$ 35,448.52	\$ 34,439.81	5,323.00
UMB FINANCIAL CORP		\$ 1,963,332.06	\$ 1,863,419.90	27,010.00
U-MEDIA COMMUNICATIONS INC		\$ 368,963.65	\$ 340,629.23	170,000.00
UMH PROPERTIES INC	PDF 6.750% CUMULATIVE	\$ 398,208.51	\$ 404,480.00	16,000.00
UMH PROPERTIES INC		\$ 96,006.47	\$ 106,246.94	7,174.00
UMPQUA HOLDINGS CORP		\$ 1,064,097.12	\$ 684,676.22	45,223.00
UNDER ARMOUR INC		\$ 791,787.10	\$ 665,955.62	38,786.00
UNDER ARMOUR INC		\$ 708,810.43	\$ 584,560.80	39,285.00
UNICREDIT SPA 144A	7.830% 12/04/2023 DD 12/04/18	\$ 1,200,000.00	\$ 1,412,748.00	1,200,000.00
UNIFI INC		\$ 254,020.35	\$ 150,257.80	8,470.00
UNIFIRST CORP/MA		\$ 1,321,099.74	\$ 1,872,609.74	8,846.00
UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	\$ 57,961.55	\$ 80,826.59	55,000.00
UNILEVER CAPITAL CORP	2.000% 07/28/2026 DD 07/28/16	\$ 1,295,455.40	\$ 1,482,337.70	1,390,000.00
UNILEVER CAPITAL CORP	2.200% 05/05/2022 DD 05/05/17	\$ 1,352,861.40	\$ 1,444,009.20	1,410,000.00
UNILEVER CAPITAL CORP	3.125% 03/22/2023 DD 03/22/18	\$ 99,447.00	\$ 106,225.00	100,000.00
UNION ELECTRIC CO	3.500% 04/15/2024 DD 04/04/14	\$ 1,098,034.30	\$ 1,144,200.25	1,055,000.00
UNION ELECTRIC CO	3.250% 10/01/2049 DD 10/01/19	\$ 713,429.00	\$ 837,302.70	730,000.00
UNION ELECTRIC CO	2.950% 03/15/2030 DD 03/20/20	\$ 550,145.00	\$ 558,000.00	500,000.00
UNION PACIFIC CORP	3.250% 02/05/2050 DD 01/31/20	\$ 2,541,745.00	\$ 2,850,000.00	2,500,000.00
UNION PACIFIC CORP	4.163% 07/15/2022 DD 06/23/11	\$ 1,020,015.60	\$ 1,043,824.65	995,000.00
UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	\$ 576,920.40	\$ 762,829.40	620,000.00
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	\$ 102,624.00	\$ 122,374.00	100,000.00
UNION PACIFIC CORP	3.950% 09/10/2028 DD 06/08/18	\$ 661,542.80	\$ 700,448.00	590,000.00
UNION PACIFIC CORP	3.150% 03/01/2024 DD 02/19/19	\$ 1,705,393.70	\$ 1,871,652.40	1,730,000.00
UNION PACIFIC CORP	3.700% 03/01/2029 DD 02/19/19	\$ 929,994.20	\$ 1,090,400.00	940,000.00
UNION PACIFIC CORP	4.300% 03/01/2049 DD 02/19/19	\$ 98,949.00	\$ 130,418.00	100,000.00
UNION PACIFIC CORP	3.839% 03/20/2060 DD 03/20/20	\$ 722,665.40	\$ 1,058,353.20	855,000.00
UNION PACIFIC CORP	2.150% 02/05/2027 DD 01/31/20	\$ 513,140.00	\$ 530,485.00	500,000.00
UNION PACIFIC CORP		\$ 10,609,228.44	\$ 27,955,617.20	134,260.00
UNISYS CORP		\$ 403,148.66	\$ 693,444.48	35,236.00
UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	\$ 647,786.27	\$ 653,033.63	646,580.76
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	\$ 1,003,802.50	\$ 1,078,884.62	1,000,000.00
UNITED AIRLINES HOLDINGS INC		\$ 1,913,443.31	\$ 2,431,125.75	56,211.00
UNITED BANKSHARES INC/WV		\$ 3,067,707.07	\$ 2,475,975.60	76,419.00
UNITED COMMUNITY BANKS INC/GA		\$ 1,276,370.26	\$ 1,373,196.96	48,284.00
UNITED FIRE GROUP INC		\$ 568,271.03	\$ 325,722.70	12,977.00
UNITED INSURANCE HOLDINGS CORP		\$ 187,138.42	\$ 77,077.00	13,475.00
UNITED KINGDOM GILT INFLA REGS	4.125% 07/22/2030	\$ 1,175,984.48	\$ 1,249,013.93	240,000.00
UNITED KINGDOM GILT INFLA REGS	2.000% 01/26/2035	\$ 78,373.92	\$ 103,984.31	25,000.00
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2055	\$ 2,211,935.47	\$ 3,846,190.04	995,293.00
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2027	\$ 1,634,631.68	\$ 1,689,712.51	932,641.35
UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2032	\$ 1,207,996.89	\$ 1,323,476.93	609,930.00
UNITED KINGDOM GILT INFLA REGS	0.625% 11/22/2042	\$ 3,966,372.72	\$ 4,468,153.11	1,717,610.80
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2029	\$ 2,911,356.63	\$ 3,109,561.41	1,772,599.40
UNITED KINGDOM GILT INFLA REGS	0.500% 03/22/2050	\$ 569,825.85	\$ 961,575.09	324,088.50
UNITED KINGDOM GILT INFLA REGS	0.750% 03/22/2034	\$ 2,125,117.52	\$ 2,429,148.39	1,134,215.60
UNITED KINGDOM GILT INFLA REGS	0.375% 03/22/2062	\$ 2,533,680.51	\$ 3,365,847.96	923,475.60
UNITED KINGDOM GILT INFLA REGS	0.250% 03/22/2052	\$ 1,983,609.07	\$ 3,293,403.04	1,124,670.50
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2044	\$ 2,350,199.88	\$ 2,760,942.25	1,129,020.00
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2024	\$ 1,002,424.76	\$ 985,912.92	655,565.40
UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2068	\$ 268,656.12	\$ 663,217.53	165,005.40
UNITED KINGDOM GILT INFLA REGS	0.125% 08/10/2041	\$ 1,846,214.82	\$ 2,139,002.94	914,256.90
UNITED KINGDOM GILT INFLA REGS	0.125% 11/22/2036	\$ 1,293,645.01	\$ 1,545,082.56	724,377.60
UNITED KINGDOM GILT INFLA REGS	0.125% 08/10/2028	\$ 1,884,985.55	\$ 2,002,010.64	1,159,356.00
UNITED KINGDOM GILT REGS	0.500% 10/22/2061	\$ 1,980,013.33	\$ 2,122,507.69	1,650,000.00
UNITED KINGDOM GILT REGS	0.625% 10/22/2050	\$ 1,515,801.72	\$ 1,654,572.00	1,250,000.00
UNITED NATURAL FOODS INC		\$ 1,405,356.59	\$ 537,693.93	33,669.00
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	\$ 88,851.00	\$ 117,672.00	75,000.00
UNITED PARCEL SERVICE INC	2.450% 10/01/2022 DD 09/27/12	\$ 904,685.00	\$ 975,024.40	940,000.00
UNITED PARCEL SERVICE INC	2.350% 05/16/2022 DD 05/16/17	\$ 1,842,222.50	\$ 1,920,153.40	1,870,000.00
UNITED PARCEL SERVICE INC	3.050% 11/15/2027 DD 11/14/17	\$ 95,500.00	\$ 114,506.00	100,000.00
UNITED PARCEL SERVICE INC	3.750% 11/15/2047 DD 11/14/17	\$ 71,908.90	\$ 88,752.30	70,000.00
UNITED PARCEL SERVICE INC	5.200% 04/01/2040 DD 03/24/20	\$ 370,800.00	\$ 426,126.00	300,000.00
UNITED PARCEL SERVICE INC	5.300% 04/01/2050 DD 03/24/20	\$ 739,885.00	\$ 753,475.00	500,000.00
UNITED PARCEL SERVICE INC		\$ 12,988,122.76	\$ 24,146,539.20	143,388.00
UNITED RENTALS INC		\$ 812,460.47	\$ 3,368,724.66	14,526.00
UNITED SECURITY BANCSHARES/FRE		\$ 83,883.51	\$ 59,368.05	8,421.00
UNITED STATES CELLULAR CORP		\$ 104,502.06	\$ 74,085.66	2,414.00
UNITED STATES LIME & MINERALS		\$ 86,626.98	\$ 134,178.00	1,177.00

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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>
UNITED STATES STEEL CORP		\$ 972,308.23	\$ 2,274,464.79	135,627.00
UNITED THERAPEUTICS CORP		\$ 7,085,638.67	\$ 11,349,034.72	74,768.00
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	\$ 270,870.00	\$ 341,815.00	250,000.00
UNITEDHEALTH GROUP INC	3.350% 07/15/2022 DD 07/23/15	\$ 1,466,033.40	\$ 1,498,926.00	1,430,000.00
UNITEDHEALTH GROUP INC	3.750% 07/15/2025 DD 07/23/15	\$ 200,187.10	\$ 216,474.60	190,000.00
UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	\$ 1,869,790.60	\$ 2,318,200.00	1,730,000.00
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	\$ 131,657.55	\$ 175,865.00	125,000.00
UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16	\$ 234,498.10	\$ 263,345.40	230,000.00
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	\$ 115,998.10	\$ 145,297.90	110,000.00
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	\$ 98,442.00	\$ 124,161.00	100,000.00
UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	\$ 69,471.50	\$ 93,473.80	70,000.00
UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	\$ 1,552,186.25	\$ 2,089,306.20	1,515,000.00
UNITEDHEALTH GROUP INC	3.875% 08/15/2059 DD 07/25/19	\$ 866,867.50	\$ 1,204,061.70	930,000.00
UNITEDHEALTH GROUP INC	1.250% 01/15/2026 DD 05/18/20	\$ 1,025,470.00	\$ 1,030,880.00	1,000,000.00
UNITEDHEALTH GROUP INC	2.000% 05/15/2030 DD 05/18/20	\$ 532,600.00	\$ 530,345.00	500,000.00
UNITEDHEALTH GROUP INC	2.750% 05/15/2040 DD 05/18/20	\$ 528,605.00	\$ 542,415.00	500,000.00
UNITEDHEALTH GROUP INC		\$ 21,454,878.35	\$ 65,588,381.76	187,032.00
UNITI GROUP INC		\$ 128,104.11	\$ 166,870.98	14,226.00
UNITI GROUP LP / UNITI FI 144A	7.875% 02/15/2025 DD 02/10/20	\$ 485,000.00	\$ 520,991.85	485,000.00
UNITIL CORP		\$ 408,737.42	\$ 405,380.39	9,157.00
UNITY BANCORP INC		\$ 78,888.94	\$ 83,169.45	4,739.00
UNITY BIOTECHNOLOGY INC		\$ 31,896.39	\$ 31,272.92	2,533.00
UNITY SOFTWARE INC		\$ 854,955.63	\$ 831,653.93	5,419.00
UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	\$ 155,506.25	\$ 180,682.50	125,000.00
UNIV OF CALIFORNIA CA REVENUES	4.767% 05/15/2115 DD 04/08/15	\$ 161,970.00	\$ 210,520.50	150,000.00
UNIV OF CALIFORNIA CA REVENUES	4.601% 05/15/2031 DD 10/02/13	\$ 617,975.00	\$ 599,775.01	500,000.00
UNIV OF CALIFORNIA CA REVENUES	3.063% 07/01/2025 DD 05/18/17	\$ 204,604.00	\$ 220,602.00	200,000.00
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	\$ 59,107.50	\$ 80,915.50	50,000.00
UNIV OF PITTSBURGH PA OF THE C	3.555% 09/15/2119 DD 11/26/19	\$ 496,395.20	\$ 509,979.50	460,000.00
UNIV OF VIRGINIA VA UNIV REVEN	4.179% 09/01/2117 DD 09/28/17	\$ 253,828.00	\$ 268,118.01	200,000.00
UNIVAR SOLUTIONS INC		\$ 975,475.73	\$ 682,116.82	35,882.00
UNIVERSAL CORP/VA		\$ 852,372.01	\$ 736,295.67	15,147.00
UNIVERSAL DISPLAY CORP		\$ 1,034,969.19	\$ 2,024,997.60	8,812.00
UNIVERSAL ELECTRONICS INC		\$ 93,910.62	\$ 102,401.92	1,952.00
UNIVERSAL HEALTH REALTY INCOME		\$ 129,185.42	\$ 119,156.58	1,854.00
UNIVERSAL HEALTH SERVICES 144A	2.650% 10/15/2030 DD 09/21/20	\$ 1,196,616.00	\$ 1,245,732.00	1,200,000.00
UNIVERSAL HEALTH SERVICES INC		\$ 1,044,434.10	\$ 1,979,862.50	14,399.00
UNIVERSAL INSURANCE HOLDINGS I		\$ 367,299.22	\$ 202,700.65	13,415.00
UNIVERSAL LOGISTICS HOLDINGS I		\$ 28,791.45	\$ 36,856.10	1,790.00
UNIVERSAL TECHNICAL INSTITUTE		\$ 20,494.84	\$ 19,664.24	3,044.00
UNIVERSITY OF SOUTHERN CALIFOR	3.028% 10/01/2039 DD 08/22/16	\$ 367,437.85	\$ 435,160.00	400,000.00
UNIVERSITY OF SOUTHERN CALIFOR	3.226% 10/01/2120 DD 02/04/20	\$ 953,904.60	\$ 1,030,875.50	1,030,000.00
UNIVEST FINANCIAL CORP		\$ 481,364.79	\$ 364,533.54	17,713.00
UNIVISION COMMUNICATIONS 144A	6.625% 06/01/2027 DD 06/18/20	\$ 1,532,491.95	\$ 1,656,185.10	1,542,000.00
UNIZYX HOLDING CORP		\$ 96,849.57	\$ 316,243.92	232,918.00
UNUM GROUP	5.750% 08/15/2042 DD 08/23/12	\$ 769,875.85	\$ 910,815.00	750,000.00
UNUM GROUP	4.000% 06/15/2029 DD 06/13/19	\$ 1,334,197.50	\$ 1,405,925.00	1,250,000.00
UNUM GROUP	4.000% 03/15/2024 DD 03/14/14	\$ 100,833.00	\$ 108,987.00	100,000.00
UNUM GROUP		\$ 1,400,348.10	\$ 1,069,164.58	46,607.00
UPC TECHNOLOGY CORP		\$ 462,243.80	\$ 577,407.65	845,000.00
UPLAND SOFTWARE INC		\$ 64,089.02	\$ 87,925.24	1,916.00
UPWORK INC		\$ 102,031.38	\$ 233,527.80	6,765.00
URANIUM ENERGY CORP		\$ 113,037.86	\$ 168,864.96	95,946.00
URBAN EDGE PROPERTIES		\$ 1,541,096.75	\$ 928,483.82	71,753.00
URBAN OUTFITTERS INC		\$ 630,608.69	\$ 1,094,451.20	42,752.00
UROGEN PHARMA LTD		\$ 155,360.81	\$ 100,461.50	5,575.00
URSTADT BIDDLE PROPERTIES INC		\$ 360,098.29	\$ 258,833.34	18,318.00
URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	\$ 837,567.50	\$ 910,602.00	825,000.00
URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	\$ 1,444,639.00	\$ 1,910,706.16	1,366,000.00
URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	\$ 640,935.00	\$ 677,578.23	573,000.00
URUGUAY GOVERNMENT INTERNATION	4.975% 04/20/2055 DD 04/20/18	\$ 717,669.50	\$ 839,437.50	605,000.00
US 10YR ULTRA FUTURE (CBT)	EXP MAR 21	\$ -	\$ (161,875.00)	259.00
US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	\$ 662,614.83	\$ 595,992.60	596,278.82
US BANCORP	3.700% 01/30/2024 DD 01/30/14	\$ 1,360,479.60	\$ 1,436,087.50	1,310,000.00
US BANCORP	3.600% 09/11/2024 DD 09/11/14	\$ 57,160.90	\$ 60,826.70	55,000.00
US BANCORP	2.625% 01/24/2022 DD 01/24/17	\$ 116,156.70	\$ 117,639.25	115,000.00
US BANCORP	2.950% 07/15/2022 DD 07/23/12	\$ 1,388,768.10	\$ 1,465,215.60	1,410,000.00
US BANCORP		\$ 9,699,625.16	\$ 12,471,630.51	267,689.00
US BANK NA/CINCINNATI OH	1.950% 01/09/2023 DD 12/09/19	\$ 1,748,530.00	\$ 1,805,335.00	1,750,000.00
US BANK NA/CINCINNATI OH	2.800% 01/27/2025 DD 01/27/15	\$ 77,583.20	\$ 87,067.20	80,000.00
US BANK NA/CINCINNATI OH	2.650% 05/23/2022 DD 05/23/19	\$ 520,490.00	\$ 515,740.00	500,000.00
US BANK NA/CINCINNATI OH	1.800% 01/21/2022 DD 01/21/20	\$ 1,125,352.50	\$ 1,187,936.10	1,170,000.00
US CONCRETE INC		\$ 262,750.74	\$ 397,381.74	9,942.00
US CONCRETE INC 144A	5.125% 03/01/2029 DD 09/23/20	\$ 1,148,480.00	\$ 1,175,230.00	1,141,000.00
US ECOLOGY INC		\$ 647,874.06	\$ 713,266.89	19,633.00
US FOODS HOLDING CORP		\$ 1,300,077.13	\$ 1,473,734.33	44,243.00
US PHYSICAL THERAPY INC		\$ 62,731.56	\$ 107,984.50	898.00
US SILICA HOLDINGS INC		\$ 1,035,713.11	\$ 318,750.12	45,406.00
US TREAS-CPI INFLAT	3.625% 04/15/2028 DD 04/15/98	\$ 83,026,149.73	\$ 86,095,122.46	62,625,109.99
US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	\$ 48,369,041.34	\$ 51,448,413.92	33,776,754.00
US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	\$ 68,453,642.78	\$ 71,301,789.19	61,022,019.75
US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	\$ 28,830,514.04	\$ 31,051,413.47	24,919,277.63
US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	\$ 58,675,520.94	\$ 65,204,077.99	47,830,928.25
US TREAS-CPI INFLAT	0.250% 02/15/2050 DD 02/15/20	\$ 5,463,774.84	\$ 5,550,357.70	4,659,232.83
US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	\$ 78,335,723.36	\$ 82,702,536.35	76,646,682.00
US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	\$ 90,448,386.87	\$ 94,505,353.83	84,670,077.61
US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	\$ 99,058,387.61	\$ 100,858,250.83	97,092,984.88
US TREAS-CPI INFLAT	0.125% 04/15/2022 DD 04/15/17	\$ 18,802,374.92	\$ 19,408,751.61	19,009,923.42
US TREAS-CPI INFLAT	0.125% 10/15/2024 DD 10/15/19	\$ 80,734,979.45	\$ 82,599,527.94	77,040,299.90
US TREAS-CPI INFLAT	0.125% 04/15/2025 DD 04/15/20	\$ 27,279,036.21	\$ 27,500,666.55	25,564,655.21
US TREAS-CPI INFLAT	0.125% 07/15/2030 DD 07/15/20	\$ 48,993,351.45	\$ 49,654,868.58	44,268,696.30
US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	\$ 11,370,660.62	\$ 12,341,069.48	8,565,785.28
US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	\$ 5,639,851.60	\$ 5,377,186.89	4,325,453.00
US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	\$ 10,216,814.19	\$ 10,848,238.27	8,259,031.80

SERS Public Holdings
As of December 31, 2020

<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	2.125% 02/15/2040 DD 02/15/10	\$ 6,696,013.66	\$ 7,349,427.09	4,746,557.40
US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	\$ 9,083,462.24	\$ 10,812,044.22	6,896,316.00
US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	\$ 12,456,308.42	\$ 16,639,163.52	11,559,068.50
US TREAS-CPI INFLAT	0.875% 02/15/2047 DD 02/15/17	\$ 6,837,867.56	\$ 9,089,095.31	6,763,323.60
US TREAS-CPI INFLAT	1.000% 02/15/2048 DD 02/15/18	\$ 7,586,573.23	\$ 9,065,573.38	6,514,964.70
US TREAS-CPI INFLAT	0.375% 07/15/2027 DD 07/15/17	\$ 25,938,568.72	\$ 28,670,439.78	25,485,061.89
US TREAS-CPI INFLAT	0.500% 01/15/2028 DD 01/15/18	\$ 33,115,537.47	\$ 35,379,239.87	31,204,127.60
US TREAS-CPI INFLAT	0.625% 04/15/2023 DD 04/15/18	\$ 17,787,807.79	\$ 18,852,314.06	17,904,622.40
US TREAS-CPI INFLAT	0.500% 04/15/2024 DD 04/15/19	\$ 12,637,904.42	\$ 13,417,892.99	12,518,092.50
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	\$ 9,296,780.78	\$ 10,358,436.28	9,151,370.51
US TREAS-CPI INFLAT	0.125% 04/15/2021 DD 04/15/16	\$ 2,844,855.36	\$ 2,849,810.75	2,839,984.40
US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	\$ 10,988,272.88	\$ 11,097,467.29	10,091,634.12
US TREAS-CPI INFLAT	0.375% 07/15/2023 DD 07/15/13	\$ 22,164,115.46	\$ 22,898,635.56	21,616,761.60
US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	\$ 18,287,380.94	\$ 20,331,481.76	18,512,280.00
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	\$ 10,307,823.48	\$ 10,747,198.85	9,241,483.88
US TREAS-CPI INFLAT	0.125% 01/15/2030 DD 01/15/20	\$ 31,008,271.68	\$ 31,710,268.75	28,428,484.50
US TREAS-CPI INFLAT	0.125% 10/15/2025 DD 10/15/20	\$ 16,809,286.59	\$ 16,955,252.33	15,594,621.60
US TREAS-CPI INFLAT	2.000% 01/15/2028 DD 01/15/06	\$ 10,334,256.97	\$ 11,082,159.86	9,321,120.55
US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	\$ 7,635,394.17	\$ 8,559,739.27	6,978,939.65
US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	\$ 7,988,344.33	\$ 10,243,134.59	8,050,247.24
US TREAS-CPI INFLAT	0.750% 02/15/2045 DD 02/15/15	\$ 8,901,108.92	\$ 11,431,709.68	8,868,115.00
US TREAS-CPI INFLAT	1.000% 02/15/2049 DD 02/15/19	\$ 5,934,908.28	\$ 6,180,979.49	4,391,615.68
US TREAS-CPI INFLAT	0.875% 01/15/2029 DD 01/15/19	\$ 8,340,974.35	\$ 9,197,460.46	7,826,959.80
US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	\$ 19,643,954.02	\$ 20,659,632.57	19,250,137.51
US TREAS-CPI INFLAT	0.125% 01/15/2022 DD 01/15/12	\$ 19,345,861.08	\$ 19,825,391.82	19,476,949.20
US TREAS-CPI INFLAT	0.125% 07/15/2022 DD 07/15/12	\$ 18,174,954.41	\$ 18,460,855.93	17,907,166.35
US TREAS-CPI INFLAT	0.375% 01/15/2027 DD 01/15/17	\$ 21,240,425.22	\$ 22,823,285.41	20,453,721.75
US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	\$ 17,787,705.88	\$ 19,390,565.29	18,110,514.15
US ULTRA BOND FUTURE (CBT)	EXP MAR 21	\$ -	\$ 219,306.49	(77.00)
US XPRESS ENTERPRISES INC		\$ 123,828.78	\$ 94,884.48	13,872.00
USA TECHNOLOGIES INC		\$ 2,737,032.66	\$ 3,704,889.60	353,520.00
USANA HEALTH SCIENCES INC		\$ 62,125.51	\$ 65,689.20	852.00
UTAH ACQUISITION SUB INC	3.950% 06/15/2026 DD 12/15/16	\$ 1,865,037.00	\$ 2,065,154.65	1,805,000.00
UTAH ACQUISITION SUB INC	5.250% 06/15/2046 DD 12/15/16	\$ 81,349.50	\$ 98,256.00	75,000.00
UTAH MEDICAL PRODUCTS INC		\$ 47,449.17	\$ 54,457.80	646.00
UTAH ST	3.539% 07/01/2025 DD 09/30/10	\$ 100,701.00	\$ 108,792.00	100,000.00
VAIL RESORTS INC		\$ 1,191,448.78	\$ 2,261,249.76	8,106.00
VALE OVERSEAS LTD	3.750% 07/08/2030 DD 07/08/20	\$ 924,400.00	\$ 1,001,259.00	900,000.00
VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	\$ 989,035.30	\$ 1,450,973.70	990,000.00
VALERO ENERGY CORP	4.000% 04/01/2029 DD 03/25/19	\$ 1,287,307.50	\$ 1,406,262.50	1,250,000.00
VALERO ENERGY CORP	2.150% 09/15/2027 DD 09/10/20	\$ 1,498,050.00	\$ 1,532,640.00	1,500,000.00
VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	\$ 185,134.50	\$ 209,598.00	150,000.00
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	\$ 78,182.50	\$ 93,113.30	70,000.00
VALERO ENERGY CORP	3.400% 09/15/2026 DD 09/12/16	\$ 845,520.90	\$ 1,151,272.50	1,050,000.00
VALERO ENERGY CORP	2.700% 04/15/2023 DD 04/16/20	\$ 519,205.00	\$ 521,805.00	500,000.00
VALERO ENERGY CORP	2.850% 04/15/2025 DD 04/16/20	\$ 493,610.00	\$ 532,520.00	500,000.00
VALERO ENERGY CORP		\$ 3,303,032.36	\$ 4,694,065.46	82,978.00
VALLEY NATIONAL BANCORP		\$ 2,743,231.74	\$ 2,397,837.00	245,932.00
VALMONT INDUSTRIES INC		\$ 520,961.02	\$ 880,772.55	5,035.00
VALUE LINE INC		\$ 2,405.83	\$ 4,055.31	123.00
VALVOLINE INC		\$ 475,129.40	\$ 742,354.34	32,081.00
VANDA PHARMACEUTICALS INC		\$ 394,789.09	\$ 441,701.10	33,615.00
VAPOTHERM INC		\$ 31,538.59	\$ 38,839.56	1,446.00
VAR MARGIN ON SWAPS		\$ 375,959.89	\$ 375,959.89	-
VAREX IMAGING CORP		\$ 597,761.27	\$ 391,146.00	23,450.00
VARIAN MEDICAL SYSTEMS INC		\$ 1,184,289.51	\$ 3,131,628.94	17,894.00
VARONIS SYSTEMS INC		\$ 4,404,186.57	\$ 20,120,103.36	122,976.00
VAXART INC		\$ 63,599.66	\$ 45,080.45	7,895.00
VAXCYTE INC		\$ 163,658.36	\$ 91,719.64	3,452.00
VBI VACCINES INC		\$ 54,679.78	\$ 86,394.00	31,416.00
VB-S1 ISSUER LLC 1A F 144A	5.250% 02/15/2048 DD 02/21/18	\$ 704,447.50	\$ 721,395.84	704,000.00
VECTOR GROUP LTD		\$ 848,435.99	\$ 899,403.30	77,202.00
VECTRUS INC		\$ 128,684.16	\$ 243,180.52	4,891.00
VEECO INSTRUMENTS INC		\$ 729,983.60	\$ 522,726.96	30,111.00
VEEVA SYSTEMS INC		\$ 1,464,729.12	\$ 7,119,337.50	26,150.00
VENEZUELA GOVERNMENT INTE REGS	7.750% 10/13/2019 DD 10/13/09	\$ 1,957,516.09	\$ 446,669.20	4,855,100.00
VENTAS INC		\$ 8,191,606.58	\$ 7,291,855.68	148,692.00
VENTAS REALTY LP	3.750% 05/01/2024 DD 04/17/14	\$ 776,373.60	\$ 915,742.80	840,000.00
VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	\$ 2,467,308.45	\$ 2,758,756.50	2,505,000.00
VENTAS REALTY LP	4.000% 03/01/2028 DD 02/23/18	\$ 39,768.00	\$ 45,630.40	40,000.00
VENTAS REALTY LP	3.000% 01/15/2030 DD 08/21/19	\$ 557,573.00	\$ 645,594.00	600,000.00
VENUS CONCEPT INC		\$ 20,400.38	\$ 8,246.91	4,767.00
VERA BRADLEY INC		\$ 149,474.98	\$ 101,975.56	12,811.00
VERACYTE INC		\$ 88,398.51	\$ 204,373.44	4,176.00
VERASTEM INC		\$ 118,139.81	\$ 143,745.18	67,486.00
VEREIT INC		\$ 8,570,916.17	\$ 8,500,263.42	224,934.20
VEREIT OPERATING PARTNERSHIP L	2.850% 12/15/2032 DD 11/17/20	\$ 508,040.00	\$ 522,825.00	500,000.00
VEREIT OPERATING PARTNERSHIP L	2.200% 06/15/2028 DD 11/17/20	\$ 501,460.00	\$ 511,265.00	500,000.00
VERICEL CORP		\$ 77,733.84	\$ 186,916.64	6,053.00
VERICITY INC		\$ 10,361.02	\$ 10,630.62	1,062.00
VERINT SYSTEMS INC		\$ 1,064,521.94	\$ 1,658,741.38	24,691.00
VERISIGN INC		\$ 1,618,502.86	\$ 4,509,343.20	20,838.00
VERISK ANALYTICS INC	4.000% 06/15/2025 DD 05/15/15	\$ 104,381.00	\$ 113,280.00	100,000.00
VERISK ANALYTICS INC		\$ 2,229,241.45	\$ 6,432,798.92	30,988.00
VERITAS POOL A MEZZ TERM LOAN	0.000% 11/02/2023 DD 11/02/20	\$ 4,869,000.00	\$ 4,869,000.00	4,869,000.00
VERITEX HOLDINGS INC		\$ 644,982.80	\$ 755,045.50	29,425.00
VERITIV CORP		\$ 317,895.25	\$ 166,444.74	8,006.00
VERITONE INC		\$ 27,800.04	\$ 49,246.95	1,731.00
VERIZON COMMUNICATIONS IN 144A	1.680% 10/30/2030 DD 10/06/20	\$ 1,470,729.26	\$ 1,527,787.30	1,534,000.00
VERIZON COMMUNICATIONS IN 144A	2.987% 10/30/2056 DD 10/06/20	\$ 2,145,652.46	\$ 2,898,030.19	2,879,000.00
VERIZON COMMUNICATIONS INC	3.500% 11/01/2024 DD 10/29/14	\$ 1,745,764.00	\$ 1,877,684.00	1,700,000.00
VERIZON COMMUNICATIONS INC	5.150% 09/15/2023 DD 09/18/13	\$ 1,454,485.95	\$ 1,583,210.20	1,405,000.00
VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	\$ 2,346,206.85	\$ 2,986,682.40	2,210,000.00
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	\$ 74,475.20	\$ 99,834.40	80,000.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
VERIZON COMMUNICATIONS INC	4.812% 03/15/2039 DD 02/03/17	\$ 2,653,675.15	\$ 2,720,132.70	2,085,000.00
VERIZON COMMUNICATIONS INC	5.012% 04/15/2049 DD 02/03/17	\$ 2,091,656.20	\$ 2,606,093.60	1,880,000.00
VERIZON COMMUNICATIONS INC	4.125% 03/16/2027 DD 03/16/17	\$ 3,672,978.90	\$ 4,113,628.10	3,490,000.00
VERIZON COMMUNICATIONS INC	4.500% 08/10/2033 DD 08/10/17	\$ 161,870.40	\$ 201,889.60	160,000.00
VERIZON COMMUNICATIONS INC	3.376% 02/15/2025 DD 08/16/17	\$ 1,596,713.24	\$ 1,870,317.76	1,684,000.00
VERIZON COMMUNICATIONS INC	4.329% 09/21/2028 DD 06/21/18	\$ 2,389,731.20	\$ 2,817,898.20	2,340,000.00
VERIZON COMMUNICATIONS INC	4.016% 12/03/2029 DD 06/03/19	\$ 1,504,514.11	\$ 1,736,071.40	1,460,000.00
VERIZON COMMUNICATIONS INC	1.750% 01/20/2031 DD 11/20/20	\$ 498,232.35	\$ 492,525.00	495,000.00
VERIZON COMMUNICATIONS INC	2.650% 11/20/2040 DD 11/20/20	\$ 703,221.00	\$ 691,692.45	685,000.00
VERIZON COMMUNICATIONS INC	3.000% 11/20/2060 DD 11/20/20	\$ 418,560.21	\$ 404,016.00	400,000.00
VERIZON COMMUNICATIONS INC		\$ 37,781,175.64	\$ 48,212,365.00	820,636.00
VERRA MOBILITY CORP		\$ 123,001.21	\$ 131,932.02	9,831.00
VERRICA PHARMACEUTICALS INC		\$ 11,770.98	\$ 10,531.65	915.00
VERSO CORP		\$ 108,538.88	\$ 235,423.72	19,586.00
VERTEX PHARMACEUTICALS INC		\$ 4,450,752.07	\$ 12,081,700.80	51,120.00
VERTIV HOLDINGS CO		\$ 538,462.80	\$ 726,916.45	38,935.00
VERU INC		\$ 12,642.22	\$ 34,072.35	3,939.00
VESTEL BEYAZ ESYA SANAYI VE TI		\$ 292,443.39	\$ 402,271.30	73,138.00
VF CORP		\$ 2,625,270.05	\$ 5,372,716.05	62,905.00
VIACOMCBS INC	4.375% 03/15/2043 DD 03/15/13	\$ 1,410,498.90	\$ 1,547,725.70	1,310,000.00
VIACOMCBS INC	3.700% 08/15/2024 DD 08/19/14	\$ 1,148,625.80	\$ 1,282,881.60	1,170,000.00
VIACOMCBS INC	3.500% 01/15/2025 DD 01/12/15	\$ 548,385.00	\$ 548,515.00	500,000.00
VIACOMCBS INC	4.000% 01/15/2026 DD 07/10/15	\$ 46,764.00	\$ 51,502.50	45,000.00
VIACOMCBS INC	7.875% 07/30/2030 DD 08/01/00	\$ 139,681.00	\$ 149,356.00	100,000.00
VIACOMCBS INC	6.875% 04/30/2036 DD 04/12/06	\$ 1,184,564.40	\$ 1,612,769.45	1,115,000.00
VIACOMCBS INC	4.750% 05/15/2025 DD 04/01/20	\$ 499,930.00	\$ 580,490.00	500,000.00
VIACOMCBS INC		\$ 95,656.39	\$ 48,523.06	1,283.00
VIACOMCBS INC		\$ 5,418,823.52	\$ 3,915,504.36	105,086.00
VIAD CORP		\$ 242,258.45	\$ 454,439.88	12,564.00
VIASAT INC		\$ 837,941.76	\$ 338,515.20	10,368.00
VIASAT INC 144A	5.625% 04/15/2027 DD 03/27/19	\$ 1,307,781.95	\$ 1,331,400.00	1,268,000.00
VIATRIS INC		\$ 3,346,617.61	\$ 4,668,134.00	249,100.00
VIATRIS INC 144A	2.700% 06/22/2030 DD 06/22/20	\$ 346,732.00	\$ 360,784.20	340,000.00
VIATRIS INC 144A	3.850% 06/22/2040 DD 06/22/20	\$ 1,185,121.00	\$ 1,241,537.00	1,100,000.00
VIATRIS INC 144A	4.000% 06/22/2050 DD 06/22/20	\$ 433,939.90	\$ 469,732.90	410,000.00
VIIVI SOLUTIONS INC		\$ 8,017,603.72	\$ 8,581,109.28	573,029.00
VICI PROPERTIES INC		\$ 2,257,069.09	\$ 2,784,141.00	109,182.00
VICI PROPERTIES LP / VICI 144A	4.125% 08/15/2030 DD 02/05/20	\$ 999,141.80	\$ 1,050,351.85	995,000.00
VICOR CORP		\$ 2,324,968.51	\$ 5,025,252.24	54,492.00
VIELA BIO INC		\$ 63,964.18	\$ 57,264.24	1,592.00
VIEMED HEALTHCARE INC		\$ 26,407.96	\$ 19,974.24	2,574.00
VIEWRAY INC		\$ 115,175.91	\$ 178,928.80	46,840.00
VIKING THERAPEUTICS INC		\$ 320,926.30	\$ 212,988.53	37,831.00
VILLAGE SUPER MARKET INC		\$ 179,882.70	\$ 122,168.28	5,538.00
VIR BIOTECHNOLOGY INC		\$ 138,143.64	\$ 105,486.42	3,939.00
VIRGIN GALACTIC HOLDINGS INC		\$ 124,056.30	\$ 189,317.94	7,978.00
VIRGINIA ELECTRIC AND POWER CO	8.875% 11/15/2038 DD 11/06/08	\$ 249,987.50	\$ 463,540.00	250,000.00
VIRGINIA ELECTRIC AND POWER CO	6.000% 05/15/2037 DD 05/17/07	\$ 149,769.47	\$ 168,351.95	115,000.00
VIRGINIA ELECTRIC AND POWER CO	3.450% 09/01/2022 DD 09/01/10	\$ 135,457.40	\$ 135,404.10	130,000.00
VIRGINIA ELECTRIC AND POWER CO	4.000% 01/15/2043 DD 01/08/13	\$ 1,102,022.20	\$ 1,470,573.00	1,170,000.00
VIRGINIA ELECTRIC AND POWER CO	2.750% 03/15/2023 DD 03/14/13	\$ 687,138.00	\$ 732,879.00	700,000.00
VIRGINIA ELECTRIC AND POWER CO	2.875% 07/15/2029 DD 07/10/19	\$ 541,405.00	\$ 561,070.00	500,000.00
VIRGINIA ELECTRIC AND POWER CO	3.300% 12/01/2049 DD 12/05/19	\$ 516,945.00	\$ 589,980.00	500,000.00
VIRNETX HOLDING CORP		\$ 126,529.00	\$ 108,047.52	21,438.00
VIRTU FINANCIAL INC		\$ 240,098.60	\$ 202,794.69	8,057.00
VIRTUS INVESTMENT PARTNERS INC		\$ 461,946.95	\$ 897,078.00	4,134.00
VIRTUSA CORP		\$ 56,570.08	\$ 109,724.98	2,146.00
VISA INC	2.800% 12/14/2022 DD 12/14/15	\$ 582,932.00	\$ 585,995.20	560,000.00
VISA INC	3.150% 12/14/2025 DD 12/14/15	\$ 861,357.60	\$ 970,400.25	865,000.00
VISA INC	4.150% 12/14/2035 DD 12/14/15	\$ 41,126.00	\$ 51,991.60	40,000.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	\$ 2,717,595.20	\$ 3,081,915.00	2,250,000.00
VISA INC	3.650% 09/15/2047 DD 09/11/17	\$ 45,348.75	\$ 56,398.95	45,000.00
VISA INC	1.100% 02/15/2031 DD 08/17/20	\$ 771,481.50	\$ 764,095.75	775,000.00
VISA INC	0.750% 08/15/2027 DD 08/17/20	\$ 399,564.00	\$ 398,856.00	400,000.00
VISA INC	2.000% 08/15/2050 DD 08/17/20	\$ 479,800.80	\$ 463,199.25	485,000.00
VISA INC		\$ 21,123,301.77	\$ 73,177,433.88	334,556.00
VISHAY INTERTECHNOLOGY INC		\$ 1,287,891.42	\$ 1,703,646.02	82,262.00
VISHAY PRECISION GROUP INC		\$ 167,182.86	\$ 243,592.24	7,738.00
VISTA LAND & LIFESCAPES INC		\$ 470,650.66	\$ 328,521.42	3,371,100.00
VISTA OUTDOOR INC		\$ 769,789.10	\$ 863,961.12	36,362.00
VISTEON CORP		\$ 5,167,148.96	\$ 8,356,494.00	66,575.00
VISTRA CORP		\$ 1,811,003.49	\$ 1,841,552.20	93,670.00
VISTRA OPERATIONS CO LLC 144A	5.000% 07/31/2027 DD 06/21/19	\$ 850,440.00	\$ 888,280.00	838,000.00
VITAL FARMS INC		\$ 146,096.51	\$ 102,049.92	4,032.00
VIVINT SMART HOME INC		\$ 688,858.50	\$ 834,129.25	40,199.00
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	\$ 2,511,925.00	\$ 2,820,350.00	2,500,000.00
VMWARE INC	4.500% 05/15/2025 DD 04/07/20	\$ 530,285.00	\$ 572,240.00	500,000.00
VMWARE INC	4.650% 05/15/2027 DD 04/07/20	\$ 528,810.00	\$ 585,080.00	500,000.00
VMWARE INC	4.700% 05/15/2030 DD 04/07/20	\$ 533,000.00	\$ 601,515.00	500,000.00
VMWARE INC		\$ 1,629,071.01	\$ 2,343,744.60	16,710.00
VOCERA COMMUNICATIONS INC		\$ 48,739.75	\$ 98,218.45	2,365.00
VODAFONE GROUP PLC	4.375% 02/19/2043 DD 02/19/13	\$ 473,196.50	\$ 683,078.00	550,000.00
VODAFONE GROUP PLC	7.875% 02/15/2030 DD 08/15/00	\$ 43,840.30	\$ 51,953.50	35,000.00
VODAFONE GROUP PLC	3.750% 01/16/2024 DD 05/30/18	\$ 1,166,874.90	\$ 1,278,529.20	1,170,000.00
VODAFONE GROUP PLC	4.125% 05/30/2025 DD 05/30/18	\$ 251,102.50	\$ 285,875.00	250,000.00
VODAFONE GROUP PLC	4.375% 05/30/2028 DD 05/30/18	\$ 901,911.80	\$ 1,125,800.40	940,000.00
VODAFONE GROUP PLC	5.125% 06/19/2059 DD 06/19/19	\$ 966,366.50	\$ 1,421,523.60	1,030,000.00
VODAFONE GROUP PLC	4.250% 09/17/2050 DD 09/17/19	\$ 438,763.70	\$ 705,979.20	570,000.00
VOLITIONRX LTD		\$ 8,292.97	\$ 7,850.02	2,018.00
VOLKSWAGEN GROUP OF AMERI 144A	4.000% 11/12/2021 DD 11/13/18	\$ 100,096.00	\$ 103,053.00	100,000.00
VONAGE HOLDINGS CORP		\$ 750,909.93	\$ 937,042.51	72,780.00
VONTIER CORP		\$ 371,799.38	\$ 811,152.40	24,286.00
VORNADO REALTY TRUST		\$ 3,508,104.43	\$ 2,476,575.50	66,325.00
VOXX INTERNATIONAL CORP		\$ 73,469.25	\$ 157,305.28	12,328.00

**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>
VOYA FINANCIAL INC	4.800% 06/15/2046 DD 06/13/16	\$ 1,511,835.00	\$ 1,901,430.00	1,500,000.00
VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	\$ 836,726.40	\$ 937,858.60	820,000.00
VOYA FINANCIAL INC		\$ 871,183.40	\$ 1,353,041.67	23,007.00
VOYAGER THERAPEUTICS INC		\$ 30,194.71	\$ 13,677.95	1,913.00
VROOM INC		\$ 212,999.78	\$ 186,905.14	4,562.00
VSE CORP		\$ 211,025.46	\$ 214,119.87	5,563.00
VTV THERAPEUTICS INC		\$ 1,817.37	\$ 1,441.50	775.00
VULCAN MATERIALS CO		\$ 2,099,654.47	\$ 3,982,271.81	26,851.00
VYNE THERAPEUTICS INC		\$ 266,071.26	\$ 125,251.34	79,273.00
W R BERKLEY CORP		\$ 738,630.59	\$ 1,747,012.05	26,302.50
W R GRACE & CO		\$ 625,970.93	\$ 687,881.36	12,548.00
W&T OFFSHORE INC		\$ 140,864.38	\$ 126,033.60	58,080.00
WABASH NATIONAL CORP		\$ 439,802.84	\$ 565,333.53	32,811.00
WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05	\$ 1,960,884.10	\$ 2,297,624.40	1,710,000.00
WADDELL & REED FINANCIAL INC		\$ 766,761.98	\$ 909,541.02	38,066.00
WAITR HOLDINGS INC		\$ 25,793.86	\$ 17,080.32	6,144.00
WALGREENS BOOTS ALLIANCE INC	4.100% 04/15/2050 DD 04/15/20	\$ 1,494,205.00	\$ 1,587,720.00	1,500,000.00
WALGREENS BOOTS ALLIANCE INC	4.500% 11/18/2034 DD 11/18/14	\$ 105,846.00	\$ 114,850.00	100,000.00
WALGREENS BOOTS ALLIANCE INC	4.800% 11/18/2044 DD 11/18/14	\$ 554,600.76	\$ 772,384.80	680,000.00
WALGREENS BOOTS ALLIANCE INC	3.450% 06/01/2026 DD 06/01/16	\$ 1,150,018.20	\$ 1,282,960.00	1,160,000.00
WALGREENS BOOTS ALLIANCE INC		\$ 7,895,811.83	\$ 5,842,501.56	141,487.00
WALKER & DUNLOP INC		\$ 825,847.21	\$ 1,484,098.56	16,128.00
WALMART INC	2.850% 07/08/2024 DD 04/23/19	\$ 1,690,420.30	\$ 1,833,735.75	1,695,000.00
WALMART INC	5.625% 04/15/2041 DD 04/18/11	\$ 2,052,506.10	\$ 2,509,872.40	1,640,000.00
WALMART INC	2.550% 04/11/2023 DD 04/11/13	\$ 699,244.00	\$ 733,334.00	700,000.00
WALMART INC	2.350% 12/15/2022 DD 10/20/17	\$ 696,495.00	\$ 728,882.00	700,000.00
WALMART INC	3.950% 06/28/2038 DD 06/27/18	\$ 74,589.00	\$ 95,671.50	75,000.00
WALMART INC	4.050% 06/29/2048 DD 06/27/18	\$ 707,210.00	\$ 949,935.00	700,000.00
WALMART INC	3.700% 06/26/2028 DD 06/27/18	\$ 760,850.00	\$ 883,387.50	750,000.00
WALMART INC	3.400% 06/26/2023 DD 06/27/18	\$ 1,045,988.40	\$ 1,106,158.20	1,030,000.00
WALMART INC		\$ 19,093,154.13	\$ 39,767,237.10	275,874.00
WALT DISNEY CO/THE	4.625% 03/23/2040 DD 03/23/20	\$ 234,452.45	\$ 313,823.70	235,000.00
WALT DISNEY CO/THE	4.700% 03/23/2050 DD 03/23/20	\$ 468,250.30	\$ 663,856.20	470,000.00
WALT DISNEY CO/THE	3.375% 11/15/2026 DD 11/15/19	\$ 76,853.25	\$ 84,731.25	75,000.00
WALT DISNEY CO/THE	6.400% 12/15/2035 DD 06/15/19	\$ 1,515,600.00	\$ 1,551,750.00	1,000,000.00
WALT DISNEY CO/THE	4.750% 09/15/2044 DD 09/15/19	\$ 1,350,494.50	\$ 1,605,696.30	1,170,000.00
WALT DISNEY CO/THE	4.750% 11/15/2046 DD 11/15/19	\$ 57,627.50	\$ 67,931.00	50,000.00
WALT DISNEY CO/THE	1.750% 08/30/2024 DD 09/06/19	\$ 144,408.40	\$ 151,217.60	145,000.00
WALT DISNEY CO/THE	2.000% 09/01/2029 DD 09/06/19	\$ 924,095.60	\$ 1,076,514.80	1,030,000.00
WALT DISNEY CO/THE	2.750% 09/01/2049 DD 09/06/19	\$ 739,610.80	\$ 994,501.20	940,000.00
WALT DISNEY CO/THE	2.200% 01/13/2028 DD 05/13/20	\$ 1,058,210.00	\$ 1,070,370.00	1,000,000.00
WALT DISNEY CO/THE	2.650% 01/13/2031 DD 05/13/20	\$ 543,489.80	\$ 564,599.65	515,000.00
WALT DISNEY CO/THE	3.500% 05/13/2040 DD 05/13/20	\$ 229,355.70	\$ 246,852.90	210,000.00
WALT DISNEY CO/THE	3.600% 01/13/2051 DD 05/13/20	\$ 1,248,300.00	\$ 1,513,125.00	1,250,000.00
WALT DISNEY CO/THE	3.800% 05/13/2060 DD 05/13/20	\$ 499,285.00	\$ 635,260.00	500,000.00
WALT DISNEY CO/THE		\$ 32,821,932.68	\$ 79,747,826.44	440,158.00
WAMU ASSET-BACKED CERTI HE3 1A	VAR RT 05/25/2037 DD 05/10/07	\$ 1,591,530.69	\$ 1,576,184.97	1,697,067.06
WANDA PROPERTIES INTERNAT REGS	7.250% 01/29/2024	\$ 408,770.00	\$ 418,624.32	408,000.00
WARRIOR MET COAL INC		\$ 693,853.61	\$ 679,980.08	31,894.00
WASHINGTON FEDERAL INC		\$ 1,478,953.50	\$ 1,204,014.24	46,776.00
WASHINGTON REAL ESTATE INVESTM		\$ 1,523,826.50	\$ 1,105,833.75	51,125.00
WASHINGTON TRUST BANCORP INC		\$ 540,550.35	\$ 476,000.00	10,625.00
WASTE MANAGEMENT INC	0.750% 11/15/2025 DD 11/17/20	\$ 1,098,119.00	\$ 1,103,795.00	1,100,000.00
WASTE MANAGEMENT INC	4.100% 03/01/2045 DD 02/26/15	\$ 754,620.00	\$ 878,017.00	700,000.00
WASTE MANAGEMENT INC	4.150% 07/15/2049 DD 05/22/19	\$ 51,750.50	\$ 66,635.50	50,000.00
WASTE MANAGEMENT INC		\$ 4,221,174.44	\$ 9,788,779.65	83,005.00
WATERS CORP		\$ 13,268,828.20	\$ 17,645,004.72	71,316.00
WATERSTONE FINANCIAL INC		\$ 230,970.59	\$ 242,213.40	12,870.00
WATFORD HOLDINGS LTD		\$ 284,510.39	\$ 366,137.20	10,582.00
WATSCO INC		\$ 913,091.72	\$ 1,524,454.95	6,729.00
WATTS WATER TECHNOLOGIES INC		\$ 699,737.73	\$ 1,251,197.70	10,281.00
WAVE LIFE SCIENCES LTD		\$ 43,717.90	\$ 14,268.31	1,813.00
WAYFAIR INC		\$ 1,628,574.51	\$ 3,279,438.63	14,523.00
WD-40 CO		\$ 220,533.49	\$ 388,424.16	1,462.00
WEA FINANCE LLC 144A	3.150% 04/05/2022 DD 04/05/17	\$ 599,094.00	\$ 610,224.00	600,000.00
WEBSTER FINANCIAL CORP		\$ 972,822.78	\$ 917,962.90	19,406.00
WEBZEN INC		\$ 172,361.41	\$ 366,989.96	11,522.00
WEC ENERGY GROUP INC		\$ 29,894.70	\$ 33,438.60	30,000.00
WEC ENERGY GROUP INC	3.550% 06/15/2025 DD 06/10/15	\$ 3,126,950.15	\$ 5,831,112.83	63,361.00
WEEKLEY HOMES LLC / WEEKL 144A	4.875% 09/15/2028 DD 09/23/20	\$ 1,032,978.75	\$ 1,064,855.00	1,019,000.00
WEINGARTEN REALTY INVESTORS		\$ 3,069,260.64	\$ 3,107,066.27	143,381.00
WEIS MARKETS INC		\$ 348,365.15	\$ 281,839.95	5,895.00
WELBILT INC		\$ 415,727.80	\$ 800,896.80	60,674.00
WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	\$ 1,493,506.60	\$ 1,616,648.40	1,480,000.00
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	\$ 1,944,320.40	\$ 2,449,995.20	1,910,000.00
WELLS FARGO & CO	VAR RT 07/26/2021 DD 07/25/16	\$ 1,986,929.00	\$ 1,985,625.50	1,975,000.00
WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	\$ 71,439.64	\$ 92,312.60	83,000.00
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	\$ 2,047,280.40	\$ 2,905,465.00	2,050,000.00
WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	\$ 2,258,249.60	\$ 2,685,464.00	2,440,000.00
WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	\$ 1,433,343.50	\$ 1,728,433.20	1,560,000.00
WELLS FARGO & CO	3.069% 01/24/2023 DD 01/24/17	\$ 79,839.20	\$ 82,283.20	80,000.00
WELLS FARGO & CO	3.500% 03/08/2022 DD 03/08/12	\$ 1,858,981.10	\$ 1,938,741.20	1,870,000.00
WELLS FARGO & CO	4.100% 06/03/2026 DD 06/03/14	\$ 50,226.50	\$ 57,321.50	50,000.00
WELLS FARGO & CO	3.000% 02/19/2025 DD 02/19/15	\$ 2,145,828.00	\$ 2,217,765.60	2,040,000.00
WELLS FARGO & CO	3.550% 09/29/2025 DD 09/28/15	\$ 1,103,634.50	\$ 1,179,507.00	1,050,000.00
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	\$ 155,219.15	\$ 193,126.95	145,000.00
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	\$ 100,077.00	\$ 130,874.00	100,000.00
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	\$ 3,002,272.00	\$ 3,287,411.00	2,900,000.00
WELLS FARGO & CO	2.625% 07/22/2022 DD 07/24/17	\$ 2,259,178.80	\$ 2,422,180.80	2,340,000.00
WELLS FARGO & CO	4.150% 01/24/2029 DD 01/24/19	\$ 126,241.25	\$ 148,375.00	125,000.00
WELLS FARGO & CO	VAR RT 02/11/2031 DD 02/11/20	\$ 939,550.05	\$ 949,648.70	895,000.00
WELLS FARGO & CO	VAR RT 02/11/2026 DD 02/11/20	\$ 1,038,313.25	\$ 1,204,013.30	1,145,000.00
WELLS FARGO & CO	VAR RT 04/04/2031 DD 03/30/20	\$ 915,427.50	\$ 916,912.50	750,000.00
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	\$ 1,231,090.00	\$ 1,421,220.00	1,000,000.00

**SERS Public Holdings
As of December 31, 2020**

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
WILLIAMS COS INC/THE	3.500% 11/15/2030 DD 05/14/20	\$ 523,740.00	\$ 566,295.00	500,000.00
WILLIAMS COS INC/THE	4.000% 09/15/2025 DD 03/03/15	\$ 105,728.10	\$ 119,217.00	105,000.00
WILLIAMS COS INC/THE	3.750% 06/15/2027 DD 06/05/17	\$ 2,020,920.00	\$ 2,282,080.00	2,000,000.00
WILLIAMS COS INC/THE	6.300% 04/15/2040 DD 02/09/10	\$ 1,494,769.10	\$ 2,274,197.40	1,710,000.00
WILLIAMS COS INC/THE	3.350% 08/15/2022 DD 08/14/12	\$ 124,824.35	\$ 120,003.75	125,000.00
WILLIAMS COS INC/THE	3.900% 01/15/2025 DD 06/27/14	\$ 19,665.20	\$ 22,174.80	20,000.00
WILLIAMS COS INC/THE		\$ 7,068,020.20	\$ 4,861,122.50	242,450.00
WILLIAMS-SONOMA INC		\$ 678,759.94	\$ 1,510,796.40	14,835.00
WILLIS LEASE FINANCE CORP		\$ 50,871.51	\$ 58,665.96	1,926.00
WILLIS NORTH AMERICA INC	2.950% 09/15/2029 DD 09/10/19	\$ 544,020.00	\$ 547,060.00	500,000.00
WILLIS TOWERS WATSON PLC		\$ 3,846,182.15	\$ 5,423,745.92	25,744.00
WILLSCOT MOBILE MINI HOLDINGS		\$ 897,950.08	\$ 1,585,940.16	68,448.00
WILSON BAYLY HOLMES-OVCON LTD		\$ 430,520.88	\$ 249,561.19	40,221.00
WINGSTOP INC		\$ 120,490.12	\$ 284,584.85	2,147.00
WINMARK CORP		\$ 233,993.83	\$ 258,447.80	1,391.00
WINNEBAGO INDUSTRIES INC		\$ 5,715,501.70	\$ 5,941,972.08	99,132.00
WINTRUST FINANCIAL CORP		\$ 1,048,076.55	\$ 703,206.99	11,511.00
WISCONSIN ELECTRIC POWER CO	2.050% 12/15/2024 DD 12/10/19	\$ 529,000.00	\$ 529,265.00	500,000.00
WISDOMTREE INDIA EARNINGS		\$ 3,859,547.60	\$ 5,109,559.25	174,925.00
WISDOMTREE INVESTMENTS INC		\$ 458,824.79	\$ 462,801.75	86,505.00
WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	\$ 447,979.60	\$ -	447,979.60
WOLVERINE WORLD WIDE INC		\$ 1,271,941.15	\$ 1,588,656.25	50,837.00
WOODWARD INC		\$ 1,196,327.52	\$ 1,284,815.16	10,572.00
WORKDAY INC		\$ 6,078,114.50	\$ 14,247,450.21	59,461.00
WORKHORSE GROUP INC		\$ 936,103.52	\$ 1,153,569.60	58,320.00
WORKIVA INC		\$ 92,457.66	\$ 264,140.46	2,883.00
WORLD ACCEPTANCE CORP		\$ 177,562.40	\$ 277,527.30	2,715.00
WORLD FINANCIAL NETWORK CR C A	2.210% 07/15/2026 DD 09/18/19	\$ 1,500,820.31	\$ 1,546,365.00	1,500,000.00
WORLD FUEL SERVICES CORP		\$ 911,283.52	\$ 1,203,991.24	38,639.00
WORLD OMNI AUTO RECEIVABL B A3	0.630% 05/15/2025 DD 06/24/20	\$ 1,004,765.63	\$ 1,006,500.00	1,000,000.00
WORLD ONLINE INTL EURO.4		\$ 552,606.33	\$ -	291,314.00
WORLD WRESTLING ENTERTAINMENT		\$ 554,789.43	\$ 369,168.15	7,683.00
WORLDWIDE PLAZA TRU WWP E 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 485,260.55	\$ 504,549.40	530,000.00
WORLDWIDE PLAZA TRU WWP F 144A	VAR RT 11/10/2036 DD 11/01/17	\$ 1,464,701.46	\$ 1,506,784.97	1,679,000.00
WORTHINGTON INDUSTRIES INC		\$ 935,899.67	\$ 1,163,621.10	22,665.00
WOWPRIME CORP		\$ 426,027.83	\$ 388,710.94	86,000.00
WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	\$ 100,257.00	\$ 110,989.00	100,000.00
WP CAREY INC	2.400% 02/01/2031 DD 10/14/20	\$ 946,671.00	\$ 986,622.50	950,000.00
WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	\$ 99,682.00	\$ 115,086.00	100,000.00
WP CAREY INC		\$ 2,413,348.37	\$ 2,555,701.80	36,210.00
WP GLIMCHER MALL WPG PR1 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 416,833.05	\$ 458,834.53	539,000.00
WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	\$ 1,115,595.94	\$ 1,132,795.68	1,479,000.00
WPP FINANCE 2010	3.750% 09/19/2024 DD 09/19/14	\$ 123,665.00	\$ 138,492.50	125,000.00
WPX ENERGY INC	5.750% 06/01/2026 DD 05/23/18	\$ 401,240.00	\$ 479,370.00	456,000.00
WPX ENERGY INC	4.500% 01/15/2030 DD 01/10/20	\$ 1,749,917.50	\$ 1,888,920.00	1,782,000.00
WPX ENERGY INC	5.875% 06/15/2028 DD 06/17/20	\$ 77,385.00	\$ 83,932.31	77,000.00
WPX ENERGY INC		\$ 1,060,242.74	\$ 659,335.00	80,900.00
WRAP TECHNOLOGIES INC		\$ 6,616.68	\$ 4,129.65	855.00
WRKCO INC	4.900% 03/15/2029 DD 12/03/18	\$ 617,455.00	\$ 617,600.00	500,000.00
WRKCO INC	3.000% 06/15/2033 DD 06/03/20	\$ 544,795.00	\$ 549,335.00	500,000.00
WSFS FINANCIAL CORP		\$ 1,307,819.75	\$ 1,392,761.04	31,033.00
WW GRAINGER INC		\$ 1,841,829.97	\$ 3,587,675.24	8,786.00
WW INTERNATIONAL INC		\$ 502,750.64	\$ 561,663.60	23,019.00
WW INTERNATIONAL INC 144A	8.625% 12/01/2025 DD 11/29/17	\$ 1,078,145.21	\$ 1,116,993.00	1,073,000.00
WYETH LLC	6.500% 02/01/2034 DD 12/16/03	\$ 25,204.60	\$ 31,280.80	20,000.00
WYETH LLC	6.000% 02/15/2036 DD 11/14/05	\$ 1,230,105.20	\$ 1,402,273.20	940,000.00
WYNDHAM DESTINATIONS INC		\$ 328,344.59	\$ 636,473.68	14,188.00
WYNDHAM HOTELS & RESORTS INC		\$ 458,201.96	\$ 967,504.88	16,277.00
WYNN MACAU LTD	HK/01128	\$ 3,287,731.52	\$ 2,931,151.88	1,745,600.00
WYNN RESORTS LTD		\$ 2,186,607.59	\$ 2,104,505.16	18,652.00
X4 PHARMACEUTICALS INC		\$ 96,250.95	\$ 64,544.34	10,038.00
XBIOTECH INC		\$ 122,664.64	\$ 139,128.50	8,890.00
XCEL ENERGY INC	2.600% 12/01/2029 DD 11/07/19	\$ 909,232.80	\$ 1,016,948.40	940,000.00
XCEL ENERGY INC	0.500% 10/15/2023 DD 09/25/20	\$ 1,248,825.00	\$ 1,253,550.00	1,250,000.00
XCEL ENERGY INC		\$ 3,717,476.64	\$ 6,857,742.87	102,861.00
XENCOR INC		\$ 1,553,806.39	\$ 3,444,457.61	78,947.00
XENIA HOTELS & RESORTS INC		\$ 1,714,480.91	\$ 1,752,985.60	115,328.00
XERIS PHARMACEUTICALS INC		\$ 40,254.51	\$ 22,917.36	4,658.00
XEROX HOLDINGS CORP		\$ 761,059.88	\$ 725,475.96	31,284.00
XILINX INC		\$ 2,217,199.38	\$ 6,923,196.18	48,834.00
XLIT LTD	4.450% 03/31/2025 DD 03/30/15	\$ 1,498,413.40	\$ 1,626,195.75	1,425,000.00
XOMA CORP		\$ 23,066.51	\$ 43,688.70	990.00
XPEL INC		\$ 19,352.67	\$ 63,315.68	1,228.00
XPERI HOLDING CORP		\$ 1,876,806.01	\$ 1,269,131.60	60,724.00
XPO LOGISTICS INC		\$ 1,167,688.05	\$ 2,108,290.40	17,687.00
XYLEM INC/NY		\$ 1,329,790.12	\$ 3,584,229.48	35,212.00
YALE UNIVERSITY	2.402% 04/15/2050 DD 06/09/20	\$ 534,917.25	\$ 544,493.25	525,000.00
YANG MING MARINE TRANSPORT COR		\$ 466,250.76	\$ 1,077,434.35	1,035,000.00
YELP INC		\$ 874,527.09	\$ 1,245,511.08	38,124.00
YETI HOLDINGS INC		\$ 3,347,532.11	\$ 9,312,810.11	136,013.00
YEXT INC		\$ 124,563.30	\$ 117,145.44	7,452.00
Y-MABS THERAPEUTICS INC		\$ 67,923.74	\$ 109,070.53	2,203.00
YORK WATER CO/THE		\$ 34,345.32	\$ 44,503.00	955.00
YUEXIU PROPERTY CO LTD	HK/00123	\$ 917,089.02	\$ 903,634.10	4,491,438.00
YUM CHINA HOLDINGS INC		\$ 1,948,467.62	\$ 4,551,443.16	79,724.00
YUMI BRANDS INC		\$ 3,058,534.66	\$ 6,398,092.16	58,936.00
ZEBRA TECHNOLOGIES CORP		\$ 717,335.07	\$ 3,958,214.67	10,299.00
ZENDESK INC		\$ 1,332,938.00	\$ 3,351,011.68	23,414.00
ZENG HSING INDUSTRIAL CO LTD		\$ 284,233.48	\$ 305,021.71	61,000.00
ZENTALIS PHARMACEUTICALS INC		\$ 142,066.77	\$ 148,548.40	2,860.00
ZILLOW GROUP INC		\$ 558,193.67	\$ 1,471,142.68	10,822.00
ZILLOW GROUP INC		\$ 1,248,112.75	\$ 3,526,017.00	27,165.00
ZIMMER BIOMET HOLDINGS INC	3.550% 04/01/2025 DD 03/19/15	\$ 3,945,009.85	\$ 4,318,946.90	3,910,000.00
ZIMMER BIOMET HOLDINGS INC		\$ 3,775,619.45	\$ 6,393,348.19	41,491.00

SERS Public Holdings
As of December 31, 2020

<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
ZIONS BANCORP NA		\$ 778,539.37	\$ 1,421,400.24	32,721.00
ZIOPHARM ONCOLOGY INC		\$ 204,738.24	\$ 135,911.16	53,933.00
ZIX CORP		\$ 20,707.47	\$ 34,537.26	4,002.00
ZOETIS INC	3.250% 02/01/2023 DD 08/01/13	\$ 100,084.00	\$ 105,189.00	100,000.00
ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	\$ 50,706.00	\$ 68,468.50	50,000.00
ZOETIS INC	2.000% 05/15/2030 DD 05/12/20	\$ 745,072.50	\$ 776,572.50	750,000.00
ZOETIS INC	3.000% 05/15/2050 DD 05/12/20	\$ 989,050.00	\$ 1,102,510.00	1,000,000.00
ZOETIS INC		\$ 4,512,525.77	\$ 15,518,438.50	93,767.00
ZOGENIX INC		\$ 111,245.00	\$ 81,699.13	4,087.00
ZOOM VIDEO COMMUNICATIONS INC		\$ 8,452,822.21	\$ 11,103,225.12	32,916.00
ZSCALER INC		\$ 1,052,931.04	\$ 2,937,933.81	14,711.00
ZUMIEZ INC		\$ 321,558.39	\$ 478,029.66	12,997.00
ZUORA INC		\$ 104,616.12	\$ 103,026.28	7,396.00
ZYNEX INC		\$ 16,615.36	\$ 18,426.74	1,369.00
ZYNGA INC		\$ 1,043,405.07	\$ 1,851,809.40	187,620.00