

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
	Accrued Interest					256,578,692.46				0.0040
	Sec Trades in Process					-1,229,792,346.29				-0.0190
	CASH		CASH		7/1/2023	-8,940.98	-	0.00	-8,940.98	-0.0000
	CASH		CASH		7/1/2023	-23,625.47	-	0.00	-23,625.47	-0.0000
	CASH		CASH		7/1/2023	-71,541.27	-	0.00	-71,541.27	-0.0000
	CASH		CASH		7/1/2023	-69,078.06	-	0.00	-69,078.06	-0.0000
	CASH		CASH		7/1/2023	0,001.95	-	0.00	1.95	0.0000
	CASH		CASH		7/1/2023	-298,811.11	-	0.00	-298,811.11	-0.0000
	CASH		CASH		7/1/2023	-35,883.82	-	0.00	-35,883.82	-0.0000
	CASH		CASH		7/1/2023	-74,537.20	-	0.00	-74,537.20	-0.0000
50000EUC6	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	KOCH INDUSTRIES DISC	0.00	7/12/2023	99,831,767.00	-	100,000,000.00	99,841,721.94	0.0015
5148X1U35	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	LANDESBANK BADEN DISC	0.00	7/3/2023	104,955,690.00	-	105,000,000.00	104,970,483.34	0.0016
62479MU68	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	MUFG BANK LTD NY DISC	0.00	7/6/2023	109,907,471.30	-	110,000,000.00	109,923,611.10	0.0017
55903VAW3	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	WARNERMEDIA HOLDINGS INC	0.03	3/15/2024	786,000.00	7,933.53	786,000.00	786,000.00	0.0000
313312KP4	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	8/18/2023	198,757,018.00	-	200,000,000.00	199,146,667.37	0.0031
313312ML1	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	10/2/2023	26,662,956.30	-	27,000,000.00	26,658,045.22	0.0004
313384UD9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	3/11/2024	48,301,736.00	-	50,000,000.00	48,211,416.70	0.0007
313384LD9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	9/1/2023	99,180,684.00	-	100,000,000.00	99,166,444.12	0.0015
313384LQ0	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	9/12/2023	34,660,922.10	-	35,000,000.00	34,667,494.96	0.0005
313384LX5	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	9/19/2023	98,936,201.00	-	100,000,000.00	98,966,665.47	0.0015
313384ML0	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	10/2/2023	98,728,473.00	-	100,000,000.00	98,741,916.83	0.0015
313384ND7	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	10/19/2023	98,520,222.00	-	100,000,000.00	98,579,165.47	0.0015
313384NS4	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	11/1/2023	49,161,574.50	-	50,000,000.00	49,133,875.04	0.0008
313312KN9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	8/17/2023	99,391,979.00	-	100,000,000.00	99,571,859.63	0.0015
313384KN8	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	8/17/2023	99,391,979.00	-	100,000,000.00	99,392,915.47	0.0015
61747CS82	MONEY MARKET	CASH AND CASH EQUIVALENTS	MSLF TREASURY PORT-INST	0.00	7/1/2023	10,000,000.00	-	10,000,000.00	10,000,000.00	0.0002
992BXMG92	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.05	7/3/2023	500,000,000.00	1,043,750.00	500,000,000.00	500,000,000.00	0.0077
992BXMYP4	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	7/6/2023	300,000,000.00	670,666.67	300,000,000.00	300,000,000.00	0.0046
992BXE4Y6	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	7/3/2023	400,000,000.00	1,397,222.22	400,000,000.00	400,000,000.00	0.0062
992BXXG94	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	7/3/2023	400,000,000.00	1,008,000.00	400,000,000.00	400,000,000.00	0.0062
992BXPBM9	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	7/10/2023	200,000,000.00	307,388.89	200,000,000.00	200,000,000.00	0.0031
992BXV774	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	7/26/2023	125,000,000.00	35,138.89	125,000,000.00	125,000,000.00	0.0019
992BXWJX2	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK OF MONTREAL TRI REPO	0.05	7/6/2023	250,000,000.00	35,069.44	250,000,000.00	250,000,000.00	0.0039
992BXM8K0	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	MERRILL LYNCH TRI REPO	0.05	7/3/2023	500,000,000.00	1,117,777.78	500,000,000.00	500,000,000.00	0.0077
992BXWJW4	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	MERRILL LYNCH TRI REPO	0.05	7/6/2023	500,000,000.00	69,444.44	500,000,000.00	500,000,000.00	0.0077
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	10,422,730.53	13,997.87	10,422,730.53	10,422,730.53	0.0002
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	6,377,315.29	50,420.91	6,377,315.29	6,377,315.29	0.0001
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	194,337,588.41	879,704.22	194,337,588.41	194,337,588.41	0.0030
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	67,411,607.99	222,124.04	67,411,607.99	67,411,607.99	0.0010
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	15,826,059.87	98,250.04	15,826,059.87	15,826,059.87	0.0002
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	23,912,790.13	78,733.93	23,912,790.13	23,912,790.13	0.0004
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	6,572,263.11	29,453.16	6,572,263.11	6,572,263.11	0.0001
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	21,038,148.74	136,193.25	21,038,148.74	21,038,148.74	0.0003
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	18,701,352.70	92,739.84	18,701,352.70	18,701,352.70	0.0003
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	3,503,576.32	38,021.99	3,503,576.32	3,503,576.32	0.0001
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	189,237.72	857.06	189,237.72	189,237.72	0.0000
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	23,029,549.85	176,207.66	23,029,549.85	23,029,549.85	0.0004
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	96,995,144.79	362,905.39	96,995,144.79	96,995,144.79	0.0015
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	2,594,909.11	15,281.04	2,594,909.11	2,594,909.11	0.0000
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	15,044,126.76	95,698.50	15,044,126.76	15,044,126.76	0.0002
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	39,761.08	175.87	39,761.08	39,761.08	0.0000
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	805,954.97	44,447.75	805,954.97	805,954.97	0.0000
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	14,940,422.57	19,812.46	14,940,422.57	14,940,422.57	0.0002
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	54,067,703.92	219,308.49	54,067,703.92	54,067,703.92	0.0008
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	10,431,686.97	8,027.46	10,431,686.97	10,431,686.97	0.0002
99VVA3FG2	CERTIFICATE OF DEPOSIT	CASH AND CASH EQUIVALENTS	TIME DEPOSITS	0.00	12/31/2049	402,000,000.00	-	402,000,000.00	402,000,000.00	0.0062
912796CQ0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/14/2023	395,814,532.00	-	400,000,000.00	396,080,040.56	0.0061
912796Y29	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/27/2023	199,331,000.00	-	200,000,000.00	199,323,712.72	0.0031
912796CS6	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/28/2023	197,501,770.00	-	200,000,000.00	197,630,374.94	0.0031
912796XQ7	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/13/2023	848,810,790.50	-	850,000,000.00	848,791,221.00	0.0131
912796XY0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/10/2023	696,209,500.00	-	700,000,000.00	697,555,352.08	0.0108
912796Y37	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/3/2023	348,464,424.00	-	350,000,000.00	348,420,880.08	0.0054
912796YH6	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/7/2023	148,582,546.50	-	150,000,000.00	148,965,361.75	0.0023
912796YJ2	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/5/2023	246,618,610.00	-	250,000,000.00	246,789,199.76	0.0038
912796Z36	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/17/2023	198,708,624.00	-	200,000,000.00	198,734,851.97	0.0031
912796Z44	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/24/2023	272,942,056.75	-	275,000,000.00	272,894,712.55	0.0042
912796Z51	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/31/2023	99,153,842.00	-	100,000,000.00	99,170,654.65	0.0015
912796ZS1	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/6/2023	299,876,220.00	-	300,000,000.00	299,797,333.72	0.0046
912796ZZ5	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/20/2023	99,763,417.00	-	100,000,000.00	99,735,927.04	0.0015
912797FA0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/12/2023	197,088,394.00	-	200,000,000.00	197,254,477.68	0.0030
912797FK8	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/16/2023	196,080,178.00	-	200,000,000.00	196,103,225.00	0.0030
912797FR3	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/5/2023	299,918,103.00	-	300,000,000.00	299,843,165.60	0.0046
912797FT9	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	12/7/2023	97,728,406.00	-	100,000,000.00	97,736,458.43	0.0015
912797FU6	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	12/14/2023	170,830,395.75	-	175,000,000.00	170,832,881.25	0.0026

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912797FX0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/11/2023	99,889,278.00	-	100,000,000.00	99,862,500.00	0.0015
912797FZ5	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/25/2023	398,780,528.00	-	400,000,000.00	398,683,219.58	0.0062
912797GA9	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/1/2023	2,315,523,044.25	-	2,325,000,000.00	2,314,969,221.06	0.0358
912797GF8	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/8/2023	248,718,125.00	-	250,000,000.00	248,695,064.41	0.0038
912797GG6	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/15/2023	298,154,286.00	-	300,000,000.00	298,124,311.92	0.0046
912797GV3	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	10/3/2023	98,690,013.00	-	100,000,000.00	98,671,936.77	0.0015
912797FJ1	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/9/2023	34,335,684.42	-	35,000,000.00	34,335,684.42	0.0005
912796Z51	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/31/2023	12,928,838.93	54,587.10	13,260,000.00	12,928,838.93	0.0002
912796Z36	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/17/2023	20,693,629.90	170,091.14	21,000,000.00	20,693,629.90	0.0003
912796Y29	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/27/2023	199,331,000.00	-	200,000,000.00	199,276,260.43	0.0031
912797GJ0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/29/2023	99,182,868.00	-	100,000,000.00	99,178,507.48	0.0015
912797FK8	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/16/2023	19,015,993.75	107,045.33	19,500,000.00	19,015,993.75	0.0003
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	7/1/2023	490,445,155.80	-	490,445,155.80	490,445,155.80	0.0076
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	7/1/2023	1,193,224.88	-	1,193,224.88	1,193,224.88	0.0000
00774MAS4	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	1/30/2026	830,113.50	6,789.76	925,000.00	874,628.45	0.0000
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	3,341,152.80	56,474.00	4,080,000.00	3,629,394.44	0.0001
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	1,187,419.50	20,070.42	1,450,000.00	1,445,330.49	0.0000
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	1,296,570.00	7,750.00	1,500,000.00	1,262,183.46	0.0000
00774MAY1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2033	2,403,240.00	17,566.67	3,000,000.00	2,252,958.00	0.0000
00774MBC8	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.06	6/6/2028	991,210.00	3,993.06	1,000,000.00	990,425.85	0.0000
00774MAG0	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.04	10/1/2025	3,895,249.50	45,056.25	4,050,000.00	4,248,383.28	0.0001
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	11,345,545.00	53,859.17	12,700,000.00	11,876,246.40	0.0002
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	6,397,279.35	30,215.44	7,161,000.00	7,097,871.40	0.0001
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	5,978,298.20	28,236.52	6,692,000.00	6,687,761.15	0.0001
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	1,064,583.00	17,994.17	1,300,000.00	1,315,654.35	0.0000
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	1,813,500.50	8,565.47	2,030,000.00	1,944,071.45	0.0000
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	1,806,554.20	10,798.33	2,090,000.00	1,903,746.80	0.0000
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	443,030.31	7,488.34	541,000.00	539,257.78	0.0000
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	4,321,900.00	25,833.33	5,000,000.00	4,303,056.29	0.0001
00774MAU9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2024	2,302,191.50	6,962.08	2,450,000.00	2,453,722.80	0.0000
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	1,697,365.00	8,016.94	1,900,000.00	1,897,836.78	0.0000
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	950,818.00	5,683.33	1,100,000.00	1,098,441.25	0.0000
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	765,680.85	12,941.96	935,000.00	946,260.99	0.0000
00774MAY1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2033	140,189.00	1,024.72	175,000.00	179,515.88	0.0000
00774MAK1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.05	1/16/2024	811,223.81	18,254.84	817,000.00	819,400.84	0.0000
00774MAL9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.04	4/3/2026	510,694.95	5,819.61	535,000.00	534,701.97	0.0000
00774MAM7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	8/14/2024	975,323.65	11,105.09	1,015,000.00	1,014,313.70	0.0000
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	656,765.82	11,101.02	802,000.00	799,417.25	0.0000
00774MAU9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2024	1,843,632.54	5,575.35	1,962,000.00	1,961,327.74	0.0000
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	639,638.60	3,021.12	716,000.00	715,184.82	0.0000
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	648,285.00	3,875.00	750,000.00	748,937.20	0.0000
00774MBC8	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.06	6/6/2028	4,956,050.00	19,965.28	5,000,000.00	4,952,129.25	0.0001
00507UAU5	CORPORATE BONDS	NON-USD FIXED INCOME	ALLERGAN FUNDING SCS	0.05	3/15/2045	1,157,394.15	20,769.38	1,485,000.00	1,560,912.33	0.0000
00507UAU8	CORPORATE BONDS	NON-USD FIXED INCOME	ALLERGAN FUNDING SCS	0.05	3/15/2035	139,438.40	2,143.56	160,000.00	163,045.39	0.0000
01959EAC2	CORPORATE BONDS	NON-USD FIXED INCOME	ALLIED WORLD ASSURANCE CO HOLD	0.04	10/29/2025	5,648,454.00	44,575.42	5,950,000.00	5,852,328.65	0.0001
02364AWA5	CORPORATE BONDS	NON-USD FIXED INCOME	AMERICA MOVIL SAB DE CV	0.06	3/30/2040	850,232.00	12,386.11	800,000.00	946,587.02	0.0000
02364WBH7	CORPORATE BONDS	NON-USD FIXED INCOME	AMERICA MOVIL SAB DE CV	0.04	4/22/2029	478,119.20	3,612.92	520,000.00	517,824.24	0.0000
03512TAE1	CORPORATE BONDS	NON-USD FIXED INCOME	ANGLOGOLD ASHANTI HOLDINGS PLC	0.04	10/1/2030	416,173.65	4,546.88	485,000.00	483,813.79	0.0000
00185AAG9	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.05	6/14/2044	870,260.00	2,172.22	1,000,000.00	1,145,696.34	0.0000
00185AAD6	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.04	11/27/2023	1,986,240.00	7,555.56	2,000,000.00	1,999,725.74	0.0000
00185AAF1	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.04	6/14/2024	1,956,320.00	3,305.56	2,000,000.00	1,999,821.48	0.0000
00185AAH7	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.05	5/15/2045	1,784,980.00	12,138.89	2,000,000.00	1,994,630.37	0.0000
00185AAF1	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.04	6/14/2024	1,956,320.00	3,305.56	2,000,000.00	1,999,821.48	0.0000
03835VAJ5	CORPORATE BONDS	NON-USD FIXED INCOME	APTIV PLC	0.03	12/1/2051	1,253,200.00	5,166.67	2,000,000.00	1,957,719.33	0.0000
03937LAA3	CORPORATE BONDS	NON-USD FIXED INCOME	ARCH CAPITAL GROUP LTD	0.07	5/1/2034	566,815.00	6,125.00	500,000.00	532,728.14	0.0000
046353AV0	CORPORATE BONDS	NON-USD FIXED INCOME	ASTRAZENECA PLC	0.01	4/8/2026	3,034,534.00	5,487.22	3,400,000.00	3,054,551.89	0.0000
04686JAF8	CORPORATE BONDS	NON-USD FIXED INCOME	ATHENE HOLDING LTD	0.07	2/1/2033	2,014,840.00	55,416.67	2,000,000.00	2,019,977.61	0.0000
04686JAD3	CORPORATE BONDS	NON-USD FIXED INCOME	ATHENE HOLDING LTD	0.04	5/25/2051	2,642,972.22	15,618.30	3,954,000.00	4,031,906.98	0.0000
04686JAC5	CORPORATE BONDS	NON-USD FIXED INCOME	ATHENE HOLDING LTD	0.04	1/15/2031	3,973,605.24	77,660.33	4,812,000.00	4,996,510.98	0.0001
05964HAP0	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	3/24/2025	765,816.00	7,535.82	800,000.00	800,000.00	0.0000
05964HAM7	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	3/25/2031	1,319,248.00	12,620.80	1,600,000.00	1,600,000.00	0.0000
05964HAN5	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.02	9/14/2027	1,388,704.00	8,189.07	1,600,000.00	1,600,000.00	0.0000
05971KAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	12/3/2030	468,234.00	1,282.87	600,000.00	600,000.00	0.0000
05971KAL3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	11/22/2032	1,424,844.00	6,288.75	1,800,000.00	1,800,000.00	0.0000
05964HAQ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	3/24/2028	1,310,722.00	15,749.03	1,400,000.00	1,379,753.15	0.0000
05964HAL9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.02	3/25/2026	536,598.00	2,958.40	600,000.00	605,624.04	0.0000
05964HAB1	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	4/11/2027	2,081,750.00	20,777.78	2,200,000.00	2,353,702.37	0.0000
05971KAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	6/27/2029	2,315,300.00	955.07	2,600,000.00	2,540,589.56	0.0000
05971KAE9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	5/28/2025	4,129,972.00	11,075.53	4,400,000.00	4,274,693.92	0.0001
06367TQW3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	7/9/2024	12,346,704.24	38,819.44	13,000,000.00	12,993,175.95	0.0002
06368FAE9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	1/10/2025	14,076,133.35	106,875.00	15,000,000.00	14,995,958.76	0.0002
06368LAP1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.04	9/14/2024	29,406,965.70	378,958.33	30,000,000.00	29,988,623.22	0.0005
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	560,460.00	1,850.00	600,000.00	599,829.63	0.0000
06368EDC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	1/22/2027	3,626,671.05	17,038.11	4,065,000.00	3,992,454.99	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
06368FAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	9/15/2026	8,996,208.32	37,571.11	10,208,000.00	10,120,285.37	0.0001
06368EDC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	1/22/2027	3,559,758.30	16,723.75	3,990,000.00	3,944,618.85	0.0001
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	653,870.00	2,158.33	700,000.00	699,801.22	0.0000
06367TQW3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	7/9/2024	764,548.75	2,403.82	805,000.00	794,720.80	0.0000
06368LAQ9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	9/14/2027	772,067.00	11,035.86	790,000.00	789,702.88	0.0000
06368FAJ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.03	3/8/2027	2,224,276.20	20,212.88	2,430,000.00	2,426,199.16	0.0000
06368LGV2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	2/1/2028	2,854,194.20	69,856.06	2,860,000.00	2,859,904.66	0.0000
06368LGV2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	2/1/2028	4,452,942.14	108,985.22	4,462,000.00	4,484,799.66	0.0001
06368FAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	9/15/2026	1,106,018.95	4,619.10	1,255,000.00	1,253,625.57	0.0000
06368D3S1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.04	6/7/2025	800,142.51	2,044.87	829,000.00	828,875.19	0.0000
06368FAJ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.03	3/8/2027	860,419.60	7,818.97	940,000.00	938,529.73	0.0000
06368LAQ9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	9/14/2027	732,975.00	10,477.08	750,000.00	749,717.92	0.0000
06368LGV2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	2/1/2028	908,152.70	22,226.93	910,000.00	909,969.66	0.0000
06368FAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	3/8/2024	34,167,125.65	236,201.39	35,000,000.00	34,991,576.91	0.0005
06368EA36	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.00	12/8/2023	5,864,694.24	1,725.00	6,000,000.00	5,911,129.03	0.0001
06368FAA7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.00	9/15/2023	14,835,772.50	17,666.67	15,000,000.00	14,998,699.65	0.0002
06368LGU4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	12/12/2024	14,872,677.90	41,166.67	15,000,000.00	14,990,478.87	0.0002
06368LGV2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	2/1/2028	9,979,700.00	244,251.94	10,000,000.00	10,084,991.56	0.0002
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	2,989,120.00	9,866.67	3,200,000.00	3,042,858.12	0.0000
0641593X2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	4/15/2024	4,326,213.24	6,650.00	4,500,000.00	4,502,810.52	0.0001
064159TF3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/3/2025	2,832,871.20	27,133.33	3,000,000.00	3,060,439.55	0.0000
064159VL7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	6/11/2025	1,837,505.38	1,444.44	2,000,000.00	2,011,573.60	0.0000
06417XAN1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/2/2026	9,820,589.90	196,597.22	10,000,000.00	9,992,406.90	0.0002
0641596E1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	7/31/2024	6,630,625.82	18,958.33	7,000,000.00	6,997,746.68	0.0001
06417XAB7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	1/10/2025	9,365,477.20	68,875.00	10,000,000.00	9,996,594.89	0.0001
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	24,066,093.25	191,666.67	25,000,000.00	24,983,232.41	0.0004
06417XAG6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	5/4/2037	3,501,868.70	29,565.84	4,070,000.00	4,069,877.90	0.0001
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	2,435,479.20	19,396.67	2,530,000.00	2,469,170.56	0.0000
0641598K5	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	9/15/2026	950,151.60	4,134.00	1,080,000.00	1,079,964.99	0.0000
06417XAD3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/2/2027	489,010.50	4,438.96	550,000.00	549,827.05	0.0000
06417XAP6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/1/2030	2,622,732.80	54,600.22	2,720,000.00	2,724,897.57	0.0000
06417XAD3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/2/2027	2,845,152.00	25,826.67	3,200,000.00	3,182,347.11	0.0000
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	1,664,404.56	13,255.67	1,729,000.00	1,710,336.65	0.0000
06417XAP6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/1/2030	260,344.80	5,419.88	270,000.00	269,820.50	0.0000
0641593X2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	4/15/2024	6,248,974.68	9,605.56	6,500,000.00	6,330,191.97	0.0001
0641598J8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.00	9/15/2023	19,789,086.60	23,555.56	20,000,000.00	19,998,224.43	0.0003
064159MK9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	2/11/2024	4,592,258.89	61,602.33	4,659,000.00	4,688,684.31	0.0001
064159YM2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	9/15/2023	7,915,336.48	12,955.56	8,000,000.00	7,975,556.34	0.0001
06418BAC2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	3/11/2024	29,334,431.40	223,666.67	30,000,000.00	29,902,305.81	0.0005
06418GAC1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	6/12/2025	9,947,076.20	28,763.89	10,000,000.00	9,996,688.16	0.0002
06417XAP6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	2/1/2030	4,821,200.00	100,368.06	5,000,000.00	4,996,675.82	0.0001
0641593X2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	4/15/2024	3,052,381.50	4,691.94	3,175,000.00	3,067,240.80	0.0000
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	991,956.00	6,525.75	1,050,000.00	1,050,000.00	0.0000
06738EBR5	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.03	3/10/2032	1,964,575.00	20,558.13	2,500,000.00	2,500,000.00	0.0000
06738ECA1	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	8/9/2033	651,867.75	15,298.73	675,000.00	682,215.96	0.0000
06738ECE3	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.07	11/2/2033	757,008.00	8,531.89	700,000.00	700,000.00	0.0000
06738ECG8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	5/9/2034	701,919.15	6,338.11	705,000.00	705,000.00	0.0000
06738EBY0	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	8/9/2028	4,980,197.84	110,835.37	5,108,000.00	5,108,000.00	0.0001
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	188,944.00	1,243.00	200,000.00	199,575.27	0.0000
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	680,198.40	4,474.80	720,000.00	709,798.18	0.0000
06738ECG8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	5/9/2034	1,602,964.30	14,474.26	1,610,000.00	1,610,000.00	0.0000
06738EBU8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.02	11/24/2027	6,154,610.00	16,396.14	7,000,000.00	7,006,684.79	0.0001
06738ECF0	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	5/9/2027	1,587,862.50	13,555.66	1,610,000.00	1,610,000.00	0.0000
06849UAD7	CORPORATE BONDS	NON-USD FIXED INCOME	BARRICK PD AUSTRALIA FINANCE P	0.06	10/15/2039	375,361.20	4,522.00	360,000.00	376,042.63	0.0000
05530QAP5	CORPORATE BONDS	NON-USD FIXED INCOME	BAT INTERNATIONAL FINANCE PLC	0.04	3/16/2028	1,391,765.75	19,135.67	1,475,000.00	1,475,000.00	0.0000
05530QAN0	CORPORATE BONDS	NON-USD FIXED INCOME	BAT INTERNATIONAL FINANCE PLC	0.02	3/25/2026	239,992.95	1,187.62	267,000.00	267,000.00	0.0000
0778FPAH2	CORPORATE BONDS	NON-USD FIXED INCOME	BELL TELEPHONE CO OF CANADA OR	0.03	2/15/2052	405,648.60	7,132.44	590,000.00	599,465.91	0.0000
0778FPAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BELL TELEPHONE CO OF CANADA OR	0.02	2/15/2032	148,606.80	1,502.61	185,000.00	158,692.80	0.0000
055451AV0	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	9/30/2043	689,047.80	8,720.83	690,000.00	729,158.02	0.0000
055451AV0	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	9/30/2043	554,234.10	7,014.58	555,000.00	646,955.76	0.0000
055451AZ1	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	2/28/2028	5,787,674.20	94,616.04	5,830,000.00	5,802,580.15	0.0001
055451AZ1	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	2/28/2028	4,050,379.20	66,215.00	4,080,000.00	4,060,810.83	0.0001
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	448,761.00	1,621.06	475,000.00	469,386.56	0.0000
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	472,380.00	1,706.38	500,000.00	501,619.41	0.0000
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	1,700,568.00	6,142.95	1,800,000.00	1,795,047.99	0.0000
05565QDU9	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	12/31/2049	1,851,352.50	23,220.31	1,930,000.00	1,861,142.07	0.0000
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	1,700,568.00	6,142.95	1,800,000.00	1,795,047.99	0.0000
111021AE1	CORPORATE BONDS	NON-USD FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	0.10	12/15/2030	258,293.70	898.33	210,000.00	266,283.25	0.0000
11272BA11	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE I UK PLC /	0.02	1/30/2032	1,946,500.00	24,537.50	2,500,000.00	2,500,000.00	0.0000
11271LAH5	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.03	4/15/2031	1,636,860.00	11,501.33	2,000,000.00	2,000,000.00	0.0000
11271LAF9	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.04	3/30/2051	3,302,800.00	44,236.11	5,000,000.00	3,647,116.84	0.0001
11271LAH5	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.03	4/15/2031	4,938,406.62	34,699.52	6,034,000.00	5,981,518.41	0.0001
13607GAP9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.03	4/2/2024	4,887,580.75	38,319.44	5,000,000.00	5,081,480.04	0.0001
13607GRS5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.01	12/14/2023	3,372,499.27	814.82	3,451,000.00	3,450,511.86	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
13607HR46	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.03	4/7/2025	9,600,314.30	77,000.00	10,000,000.00	9,996,817.64	0.0001
13607HR53	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.04	4/7/2032	1,796,920.00	16,800.00	2,000,000.00	1,993,595.34	0.0000
136385AX9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.04	6/1/2027	1,038,697.00	3,529.17	1,100,000.00	1,140,531.53	0.0000
136385AX9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.04	6/1/2027	406,036.10	1,379.58	430,000.00	461,172.61	0.0000
136385AG6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.06	2/1/2035	430,964.16	10,822.50	444,000.00	452,875.36	0.0000
13645RBH6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	12/2/2051	339,532.80	1,198.67	480,000.00	413,740.89	0.0000
13648TAC1	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	11/15/2029	882,750.00	3,673.61	1,000,000.00	903,726.70	0.0000
13648TAH0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.04	11/15/2069	2,839,207.04	19,491.73	3,632,000.00	2,930,699.74	0.0000
13645RBD5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.01	12/2/2024	7,097,695.85	8,216.06	7,555,000.00	7,550,236.59	0.0001
13645RBD5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.01	12/2/2024	2,630,516.00	3,045.00	2,800,000.00	2,798,234.60	0.0000
13645RBH6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	12/2/2051	325,385.60	1,148.72	460,000.00	486,320.63	0.0000
13648TAA5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	3/5/2030	209,632.50	1,651.39	250,000.00	217,623.80	0.0000
13645RBF0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	12/2/2031	4,378,250.00	9,868.06	5,000,000.00	4,998,499.86	0.0001
151191AZ6	CORPORATE BONDS	NON-USD FIXED INCOME	CELULOSA ARAUCO Y CONSTITUCION	0.05	8/1/2024	960,254.22	18,318.75	977,000.00	1,004,090.46	0.0000
151191BB8	CORPORATE BONDS	NON-USD FIXED INCOME	CELULOSA ARAUCO Y CONSTITUCION	0.04	11/2/2027	205,793.28	1,422.56	224,000.00	236,675.33	0.0000
15135UAR0	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.05	6/15/2047	654,698.72	1,737.60	724,000.00	758,397.34	0.0000
15135UAX7	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.04	2/15/2052	529,980.00	10,625.00	750,000.00	741,157.08	0.0000
448055AD5	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.07	9/15/2037	831,408.00	16,017.78	800,000.00	910,133.24	0.0000
15135UAP4	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.05	6/15/2037	2,137,522.24	5,422.67	2,324,000.00	2,141,930.46	0.0000
125491AP5	CORPORATE BONDS	NON-USD FIXED INCOME	CI FINANCIAL CORP	0.04	6/15/2051	4,833,645.60	14,523.11	7,970,000.00	5,573,772.47	0.0001
12594KAB8	CORPORATE BONDS	NON-USD FIXED INCOME	CNH INDUSTRIAL NV	0.04	11/15/2027	1,032,944.00	5,411.39	1,100,000.00	1,013,105.69	0.0000
20825UAC8	CORPORATE BONDS	NON-USD FIXED INCOME	CONOCO FUNDING CO	0.07	10/15/2031	11,415.80	153.06	10,000.00	10,253.98	0.0000
2255012K6	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.05	7/9/2027	1,421,811.50	35,236.11	1,475,000.00	1,372,536.68	0.0000
2255012G5	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.01	8/7/2026	4,302,950.00	25,000.00	5,000,000.00	4,992,878.15	0.0001
2255012K6	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.05	7/9/2027	2,891,820.00	71,666.67	3,000,000.00	2,898,043.63	0.0000
2255012K6	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.05	7/9/2027	11,152,785.80	276,394.44	11,570,000.00	10,654,868.11	0.0002
2255012M2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.08	2/15/2028	3,902,335.50	131,687.50	3,675,000.00	3,667,296.33	0.0001
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	8,175,190.80	95,748.33	8,490,000.00	8,473,500.47	0.0001
2255012J9	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.05	8/9/2024	713,502.00	13,677.36	730,000.00	707,614.01	0.0000
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	717,375.40	8,401.94	745,000.00	746,951.47	0.0000
22550UAF8	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.06	2/21/2025	2,585,022.00	18,228.18	2,650,000.00	2,606,605.18	0.0000
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	5,946,031.00	69,640.28	6,175,000.00	6,142,018.06	0.0001
2255012C4	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.03	4/9/2025	3,124,070.25	22,342.15	3,325,000.00	3,425,746.61	0.0000
2255012C4	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.03	4/9/2025	7,516,560.00	53,755.56	8,000,000.00	7,994,966.95	0.0001
251526CM9	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.01	11/8/2023	4,482,951.00	6,479.47	4,575,000.00	4,575,000.00	0.0001
251526CN7	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.06	11/16/2027	1,127,967.75	10,054.49	1,225,000.00	1,225,000.00	0.0000
251526CP2	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.02	11/16/2027	794,695.25	2,672.09	925,000.00	925,000.00	0.0000
251526CS6	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.07	1/18/2029	1,159,250.64	35,234.08	1,158,000.00	1,194,076.94	0.0000
23291KAH8	CORPORATE BONDS	NON-USD FIXED INCOME	DH EUROPE FINANCE II SARL	0.03	11/15/2029	1,209,642.50	4,568.06	1,375,000.00	1,191,731.33	0.0000
23291KAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	DH EUROPE FINANCE II SARL	0.03	11/15/2039	405,780.00	2,076.39	500,000.00	518,579.85	0.0000
25243YBD0	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2030	841,810.00	3,444.44	1,000,000.00	996,644.54	0.0000
25243YBE8	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2032	1,071,998.40	4,830.83	1,320,000.00	1,311,787.73	0.0000
25243YBD0	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2030	517,713.15	2,030.56	615,000.00	612,939.51	0.0000
279158AJ8	CORPORATE BONDS	NON-USD FIXED INCOME	ECOPETROL SA	0.06	5/28/2045	465,922.40	3,662.08	680,000.00	644,016.58	0.0000
279158AL3	CORPORATE BONDS	NON-USD FIXED INCOME	ECOPETROL SA	0.05	6/26/2026	344,556.00	268.75	360,000.00	359,218.57	0.0000
29082HAA0	CORPORATE BONDS	NON-USD FIXED INCOME	EMBRAER NETHERLANDS FINANCE BV	0.05	6/15/2025	1,183,970.00	2,697.82	1,202,000.00	1,218,900.73	0.0000
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	1,209,806.00	16,145.83	1,550,000.00	1,374,017.45	0.0000
29250NAZ8	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	11/15/2029	1,147,367.00	5,190.97	1,300,000.00	1,299,328.73	0.0000
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	2,895,729.20	38,645.83	3,710,000.00	3,696,835.70	0.0000
29250NBR5	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	3/8/2033	1,316,796.00	23,259.17	1,300,000.00	1,298,375.86	0.0000
29250NAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.05	6/10/2044	622,215.00	1,968.75	750,000.00	852,888.54	0.0000
29250NBR5	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	3/8/2033	2,826,046.80	49,917.75	2,790,000.00	2,786,514.34	0.0000
29250NBR5	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.06	3/8/2033	489,240.36	8,641.68	483,000.00	482,396.57	0.0000
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	261,474.20	3,489.58	335,000.00	283,883.81	0.0000
29359UAC3	CORPORATE BONDS	NON-USD FIXED INCOME	ENSTAR GROUP LTD	0.03	9/1/2031	3,035,550.60	39,990.00	3,870,000.00	3,819,392.41	0.0000
29359UAC3	CORPORATE BONDS	NON-USD FIXED INCOME	ENSTAR GROUP LTD	0.03	9/1/2031	2,459,031.30	32,395.00	3,135,000.00	3,136,286.07	0.0000
29446MAC6	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	11/18/2049	798,988.32	4,138.15	1,066,000.00	1,050,378.27	0.0000
29446MAH5	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.04	4/6/2050	961,295.70	10,352.29	1,185,000.00	1,176,838.26	0.0000
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	1,301,595.00	3,859.38	1,500,000.00	1,493,858.87	0.0000
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	4,056,008.00	34,008.33	4,400,000.00	4,463,465.94	0.0001
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	3,479,870.50	29,177.60	3,775,000.00	3,835,850.93	0.0001
29446MAF9	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	4/6/2030	914,910.00	7,378.47	1,000,000.00	994,400.36	0.0000
29446MAE2	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	4/6/2027	477,166.20	3,612.50	510,000.00	508,585.06	0.0000
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	4,338,650.00	12,864.58	5,000,000.00	4,418,680.93	0.0001
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	2,388,110.25	7,525.78	2,925,000.00	2,539,897.41	0.0000
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	365,962.54	3,068.48	397,000.00	396,266.26	0.0000
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	2,169,325.00	6,432.29	2,500,000.00	2,489,764.74	0.0000
33938XAE5	CORPORATE BONDS	NON-USD FIXED INCOME	FLEX LTD	0.06	1/15/2028	1,126,927.50	37,740.00	1,110,000.00	1,100,720.28	0.0000
36164QNA2	CORPORATE BONDS	NON-USD FIXED INCOME	GE CAPITAL INTERNATIONAL FUNDI	0.04	11/15/2035	731,793.75	4,375.05	775,000.00	819,621.98	0.0000
40049JAZ0	CORPORATE BONDS	NON-USD FIXED INCOME	GRUPO TELEvisa SAB	0.07	1/15/2040	844,274.80	24,897.12	815,000.00	911,485.85	0.0000
438127AA0	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.02	3/10/2025	28,524,931.80	210,067.50	30,000,000.00	30,000,000.00	0.0004
438127AB8	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.03	3/10/2027	450,354.33	3,820.64	489,000.00	489,000.00	0.0000
404280CE7	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/7/2025	4,749,015.40	19,747.50	5,000,000.00	4,880,034.33	0.0001
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	4/18/2026	7,367,606.64	26,685.56	8,000,000.00	7,587,480.89	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
404280DA4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	3/10/2026	4,739,508.10	46,234.58	5,000,000.00	4,884,100.29	0.0001
404280CG2	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	6/4/2026	2,261,893.95	3,849.04	2,445,000.00	2,474,959.20	0.0000
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	723,625.40	2,579.29	895,000.00	895,000.00	0.0000
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,100,129.00	14,244.53	1,175,000.00	1,175,000.00	0.0000
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	599,922.80	7,632.63	610,000.00	609,435.47	0.0000
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	880,905.30	3,390.17	1,090,000.00	1,090,000.00	0.0000
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	4/18/2026	953,183.25	3,452.44	1,035,000.00	1,035,000.00	0.0000
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	501,282.40	1,786.77	620,000.00	620,000.00	0.0000
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	8/17/2029	2,483,751.60	24,387.33	2,970,000.00	2,970,000.00	0.0000
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	1,410,060.00	2,291.50	1,500,000.00	1,375,401.37	0.0000
404280CC1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	5/22/2030	2,467,767.50	11,836.23	2,750,000.00	2,552,908.52	0.0000
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	8/17/2029	2,529,747.00	24,838.95	3,025,000.00	3,025,000.00	0.0000
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	6,450,969.20	83,527.47	6,890,000.00	7,302,050.94	0.0001
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.01	5/24/2025	1,908,267.68	2,012.24	2,006,000.00	2,006,000.00	0.0000
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	1,185,290.32	4,224.85	1,466,000.00	1,268,998.60	0.0000
404280CL1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	9/22/2028	929,411.00	6,006.29	1,085,000.00	1,086,385.96	0.0000
404280CM9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	5/24/2027	1,058,724.00	1,959.77	1,200,000.00	1,197,692.80	0.0000
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.01	5/24/2025	1,003,600.40	1,058.28	1,055,000.00	1,055,000.00	0.0000
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	8/17/2029	1,555,480.80	15,272.87	1,860,000.00	1,860,000.00	0.0000
404280CX5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	11/22/2027	1,144,126.80	3,145.77	1,290,000.00	1,290,000.00	0.0000
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	476,820.30	1,835.05	590,000.00	539,606.82	0.0000
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	2,401,675.00	7,264.58	2,500,000.00	2,464,697.43	0.0000
404280AG4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.07	5/2/2036	556,842.60	5,752.50	540,000.00	648,544.61	0.0000
404280AW9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/8/2026	338,187.50	4,724.03	350,000.00	349,845.45	0.0000
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	2,115,090.00	3,437.25	2,250,000.00	2,157,105.98	0.0000
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	630,372.60	2,426.00	780,000.00	721,689.22	0.0000
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	658,028.00	1,069.37	700,000.00	718,321.00	0.0000
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,226,526.80	15,881.13	1,310,000.00	1,420,228.82	0.0000
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	338,414.40	549.96	360,000.00	360,000.00	0.0000
404280BX6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	9/12/2026	1,634,550.00	22,091.88	1,700,000.00	1,714,842.03	0.0000
404280CL1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	9/22/2028	1,113,580.00	7,196.48	1,300,000.00	1,128,869.69	0.0000
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.01	5/24/2025	2,473,328.00	2,608.09	2,600,000.00	2,599,913.34	0.0000
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	2,650,797.60	10,201.62	3,280,000.00	3,046,210.75	0.0000
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	999,096.80	3,022.07	1,040,000.00	1,040,000.00	0.0000
404280DU0	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.06	3/9/2029	2,117,010.00	40,251.87	2,100,000.00	2,100,000.00	0.0000
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,132,898.80	14,668.83	1,210,000.00	1,311,814.39	0.0000
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	394,816.80	641.62	420,000.00	420,000.00	0.0000
404280BX6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	9/12/2026	2,163,375.00	29,239.25	2,250,000.00	2,250,000.00	0.0000
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.01	5/24/2025	2,092,816.00	2,206.84	2,200,000.00	2,199,926.70	0.0000
404280CX5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	11/22/2027	940,135.20	2,584.90	1,060,000.00	1,060,000.00	0.0000
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	999,096.80	3,022.07	1,040,000.00	1,040,000.00	0.0000
404280DU0	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.06	3/9/2029	483,888.00	9,200.43	480,000.00	480,000.00	0.0000
404280CH0	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	6/4/2031	4,146,050.00	10,680.00	5,000,000.00	4,124,561.40	0.0001
404280AW9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/8/2026	483,125.00	6,748.61	500,000.00	518,989.32	0.0000
404280BZ1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/11/2025	710,811.75	8,424.70	725,000.00	725,000.00	0.0000
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	1,647,329.00	20,958.44	1,675,000.00	1,732,255.03	0.0000
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	4/18/2026	1,151,187.50	4,169.62	1,250,000.00	1,250,000.00	0.0000
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	237,018.68	3,015.51	241,000.00	240,776.98	0.0000
404280CG2	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	6/4/2026	4,625,550.00	7,871.25	5,000,000.00	5,000,000.00	0.0001
29266MAE9	CORPORATE BONDS	NON-USD FIXED INCOME	IBERDROLA INTERNATIONAL BV	0.07	9/15/2033	15,833.40	298.13	15,000.00	15,760.34	0.0000
44962LAJ6	CORPORATE BONDS	NON-USD FIXED INCOME	IHS MARKIT LTD	0.04	5/1/2029	1,427,925.00	10,625.00	1,500,000.00	1,574,041.15	0.0000
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	7,790,125.00	37,756.25	8,750,000.00	8,565,221.29	0.0001
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	1,032,748.00	5,005.40	1,160,000.00	1,160,000.00	0.0000
456837BC6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2033	543,782.40	6,535.68	595,000.00	595,000.00	0.0000
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	4,894,869.40	23,723.87	5,498,000.00	5,476,267.54	0.0001
456837BB8	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2028	2,537,235.90	28,070.46	2,705,000.00	2,705,000.00	0.0000
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	4,304,600.50	20,863.03	4,835,000.00	4,852,233.81	0.0001
456837AP8	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	4/9/2024	392,616.00	3,234.44	400,000.00	399,904.22	0.0000
456837AP8	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	4/9/2024	2,339,009.82	19,269.20	2,383,000.00	2,410,104.44	0.0000
456837BA0	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2026	2,983,279.26	31,054.21	3,107,000.00	3,050,612.57	0.0000
46132FAB6	CORPORATE BONDS	NON-USD FIXED INCOME	INVESCO FINANCE PLC	0.04	1/30/2024	986,990.00	16,777.78	1,000,000.00	999,644.68	0.0000
46514TLH9	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.01	8/1/2023	10,000,000.00	141,741.67	10,000,000.00	10,000,000.00	0.0002
47837RAE0	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.05	12/1/2032	1,980,140.00	8,166.67	2,000,000.00	1,972,025.72	0.0000
47837RAE0	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.05	12/1/2032	495,035.00	2,041.67	500,000.00	493,006.42	0.0000
539439AW9	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.08	11/15/2033	2,678,346.51	25,090.39	2,469,000.00	2,479,457.68	0.0000
53944YAU7	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	8/11/2033	1,480,507.40	30,574.76	1,580,000.00	1,580,000.00	0.0000
53944YAS2	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/18/2028	1,726,159.60	20,063.54	1,870,000.00	1,855,788.86	0.0000
53944YAL7	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	7/9/2025	141,216.95	2,681.05	145,000.00	145,000.00	0.0000
53944YAP8	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.02	5/11/2027	2,732,425.20	6,982.54	3,090,000.00	3,096,516.07	0.0000
53944YAS2	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/18/2028	581,540.40	6,759.38	630,000.00	630,000.00	0.0000
539439AM1	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	12/10/2025	3,192,271.66	8,911.23	3,334,000.00	3,490,163.22	0.0000
539439AR0	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/22/2028	658,734.90	8,361.72	695,000.00	692,898.19	0.0000
53944YAB9	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	3/24/2026	792,658.30	10,399.21	830,000.00	830,576.38	0.0000
53944YAD5	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	1/11/2027	360,540.95	6,817.71	385,000.00	390,805.97	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
53944YAP8	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.02	5/11/2027	428,875.80	1,095.97	485,000.00	485,000.00	0.0000
50247VAC3	CORPORATE BONDS	NON-USD FIXED INCOME	LYB INTERNATIONAL FINANCE BV	0.05	3/15/2044	614,495.00	10,047.92	700,000.00	715,213.26	0.0000
50247VAC3	CORPORATE BONDS	NON-USD FIXED INCOME	LYB INTERNATIONAL FINANCE BV	0.05	3/15/2044	215,073.25	3,516.77	245,000.00	258,533.86	0.0000
559222AV6	CORPORATE BONDS	NON-USD FIXED INCOME	MAGNA INTERNATIONAL INC	0.02	6/15/2030	482,408.10	620.67	570,000.00	568,230.92	0.0000
559222AY0	CORPORATE BONDS	NON-USD FIXED INCOME	MAGNA INTERNATIONAL INC	0.06	3/21/2033	2,035,720.00	30,555.56	2,000,000.00	1,995,694.27	0.0000
56501RAC0	CORPORATE BONDS	NON-USD FIXED INCOME	MANULIFE FINANCIAL CORP	0.04	3/4/2026	2,446,068.50	34,055.94	2,525,000.00	2,472,054.88	0.0000
58507LBC2	CORPORATE BONDS	NON-USD FIXED INCOME	MEDTRONIC GLOBAL HOLDINGS SCA	0.05	3/30/2033	1,332,432.80	15,470.00	1,360,000.00	1,357,230.59	0.0000
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	2/25/2025	1,224,912.00	9,978.15	1,300,000.00	1,275,629.24	0.0000
606822BM5	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.03	7/18/2029	2,834,301.60	46,436.66	3,210,000.00	3,210,000.00	0.0000
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.01	7/17/2025	2,453,406.00	17,238.95	2,680,000.00	2,680,000.00	0.0000
606822CB8	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	10/13/2032	614,884.05	4,133.81	765,000.00	765,000.00	0.0000
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	1/19/2028	3,889,639.50	45,825.08	4,350,000.00	4,350,000.00	0.0001
606822AD6	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	3/1/2026	574,710.00	7,700.00	600,000.00	620,221.85	0.0000
606822BR4	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.03	2/25/2030	3,983,050.20	42,050.77	4,695,000.00	4,844,058.09	0.0001
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.01	7/17/2025	4,709,990.25	33,094.93	5,145,000.00	5,158,404.02	0.0001
606822BZ6	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	10/13/2027	4,397,850.00	17,766.67	5,000,000.00	5,000,000.00	0.0001
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	7/20/2027	8,319,617.50	64,862.16	9,430,000.00	9,354,089.76	0.0001
606822BA1	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	7/26/2033	5,898,263.14	95,637.01	5,906,000.00	5,914,733.03	0.0001
606822BR4	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.03	2/25/2030	547,192.20	5,776.94	645,000.00	666,336.44	0.0000
606822CE2	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	4/19/2028	312,955.50	2,692.80	330,000.00	330,000.00	0.0000
606822CF9	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	4/17/2026	307,526.40	2,523.89	320,000.00	320,000.00	0.0000
606822BX1	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	7/20/2032	1,801,784.85	23,389.21	2,265,000.00	1,762,441.45	0.0000
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	7/20/2027	2,907,013.75	22,663.93	3,295,000.00	3,295,000.00	0.0000
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	7/20/2027	1,588,050.00	12,380.90	1,800,000.00	1,800,000.00	0.0000
606822CB8	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	10/13/2032	747,506.10	5,025.41	930,000.00	930,000.00	0.0000
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	1/19/2028	4,345,666.20	51,197.67	4,860,000.00	4,650,319.00	0.0001
606822CG7	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	4/19/2033	853,097.60	7,939.60	920,000.00	920,000.00	0.0000
606822CK8	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.05	7/20/2033	1,126,862.00	26,399.30	1,150,000.00	1,150,000.00	0.0000
606822BJ2	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.03	7/18/2024	581,040.00	7,609.38	600,000.00	600,000.00	0.0000
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	2/25/2025	1,696,032.00	13,815.90	1,800,000.00	1,742,925.16	0.0000
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	2/25/2025	1,988,126.40	16,195.31	2,110,000.00	2,145,661.83	0.0000
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	7/20/2027	2,020,352.50	15,751.26	2,290,000.00	2,290,000.00	0.0000
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	1/19/2028	2,450,025.80	28,864.53	2,740,000.00	2,624,894.36	0.0000
606822CE2	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	4/19/2028	578,493.50	4,977.60	610,000.00	610,000.00	0.0000
606822CL6	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.05	7/20/2028	440,914.50	10,096.71	450,000.00	450,000.00	0.0000
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.02	7/20/2027	5,028,825.00	39,206.18	5,700,000.00	5,100,367.99	0.0001
606822AR5	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.03	7/25/2027	871,239.00	13,389.05	940,000.00	987,570.56	0.0000
606822AU8	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.04	3/2/2025	2,420,825.00	31,212.71	2,500,000.00	2,556,461.69	0.0000
606822BM5	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.03	7/18/2029	785,834.40	12,874.96	890,000.00	934,068.77	0.0000
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	MITSUBISHI UFJ FINANCIAL GROUP	0.01	7/17/2025	1,762,241.25	12,382.46	1,925,000.00	1,923,980.64	0.0000
60687YCM9	CORPORATE BONDS	NON-USD FIXED INCOME	MIZUHO FINANCIAL GROUP INC	0.06	9/13/2033	3,131,116.90	52,891.77	3,110,000.00	3,110,000.00	0.0000
63253QAB0	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL AUSTRALIA BANK LTD/NE	0.05	1/12/2028	4,995,800.00	116,046.67	5,000,000.00	5,000,000.00	0.0001
636274AE2	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL GRID PLC	0.06	6/12/2033	4,236,471.40	12,769.31	4,165,000.00	4,165,000.00	0.0001
636274AE2	CORPORATE BONDS	NON-USD FIXED INCOME	NATIONAL GRID PLC	0.06	6/12/2033	3,085,046.28	9,298.76	3,033,000.00	3,033,000.00	0.0000
780097BL4	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.04	5/8/2030	1,115,005.50	7,950.99	1,215,000.00	1,350,026.19	0.0000
780097BK6	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.04	3/22/2025	2,141,217.80	25,592.66	2,180,000.00	2,267,389.39	0.0000
780097BG5	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.05	5/18/2029	199,689.00	1,227.08	210,000.00	210,206.81	0.0000
639057AC2	CORPORATE BONDS	NON-USD FIXED INCOME	NATWEST GROUP PLC	0.02	6/14/2027	554,091.30	488.50	630,000.00	630,000.00	0.0000
65535HAX7	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.03	7/14/2031	1,558,638.00	23,773.01	1,965,000.00	1,965,000.00	0.0000
65535HBA6	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.03	1/22/2032	1,436,702.75	23,510.91	1,775,000.00	1,775,000.00	0.0000
65535HBC2	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.06	7/6/2029	1,814,129.60	50,133.61	1,840,000.00	1,840,000.00	0.0000
65535HAX7	CORPORATE BONDS	NON-USD FIXED INCOME	NOMURA HOLDINGS INC	0.03	7/14/2031	317,280.00	4,839.29	400,000.00	400,000.00	0.0000
67077MAN8	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.04	3/15/2035	140,368.00	1,943.33	160,000.00	154,924.10	0.0000
67077MAS7	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	1/15/2045	396,353.10	10,385.38	429,000.00	464,262.29	0.0000
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	725,562.60	9,467.89	740,000.00	738,730.91	0.0000
67077MAW8	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.03	5/13/2030	2,603,310.00	11,800.00	3,000,000.00	2,890,758.86	0.0000
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	1,460,930.10	19,063.72	1,490,000.00	1,487,637.52	0.0000
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	201,980.94	2,635.66	206,000.00	205,646.72	0.0000
67077MAW8	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.03	5/13/2030	1,084,712.50	4,916.67	1,250,000.00	1,324,500.27	0.0000
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	843,221.40	11,003.22	860,000.00	858,634.11	0.0000
67077MBA5	CORPORATE BONDS	NON-USD FIXED INCOME	NUTRIEN LTD	0.05	3/27/2028	402,000.90	5,245.72	410,000.00	409,296.86	0.0000
62954HBB3	CORPORATE BONDS	NON-USD FIXED INCOME	NXP BV / NXP FUNDING LLC / NXP	0.05	1/15/2033	4,220,760.60	101,398.33	4,398,000.00	4,242,821.02	0.0001
686330AQ4	CORPORATE BONDS	NON-USD FIXED INCOME	ORIX CORP	0.05	9/13/2027	992,140.00	15,000.00	1,000,000.00	998,469.16	0.0000
686330AK7	CORPORATE BONDS	NON-USD FIXED INCOME	ORIX CORP	0.03	12/4/2024	599,831.25	1,523.44	625,000.00	624,823.69	0.0000
706451BG5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	6/15/2035	80,214.80	338.61	115,000.00	106,547.84	0.0000
71654QCP5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	1/23/2029	219,655.85	7,559.86	265,000.00	261,810.76	0.0000
706451BG5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	6/15/2035	897,708.24	3,789.50	1,287,000.00	1,292,893.63	0.0000
71654QCG5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	3/13/2027	2,046,218.00	44,850.00	2,300,000.00	2,396,616.83	0.0000
71654QAZ5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	6/2/2041	260,263.90	2,146.81	410,000.00	426,792.01	0.0000
71654QCB6	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	8/4/2026	934,050.00	28,072.92	1,000,000.00	1,058,397.02	0.0000
71654QCL4	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.06	2/12/2048	411,277.60	16,672.28	680,000.00	594,694.46	0.0000
71654QBR2	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.06	1/23/2045	411,493.90	18,746.04	670,000.00	671,204.77	0.0000
71654QBH4	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.05	1/18/2024	2,535,391.80	56,948.13	2,580,000.00	2,588,642.92	0.0000
71654QAZ5	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.07	6/2/2041	1,876,439.24	15,477.94	2,956,000.00	3,158,572.26	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
71654QB8E1	CORPORATE BONDS	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.06	6/27/2044	1,195,179.25	1,268.06	2,075,000.00	1,721,413.94	0.0000
716973AB8	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.04	5/19/2026	19,745,697.60	103,833.33	20,000,000.00	19,977,510.00	0.0003
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	248,942.50	1,385.42	250,000.00	249,628.51	0.0000
716973AG7	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2053	394,918.80	2,349.67	380,000.00	379,434.73	0.0000
716973AH5	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2063	990,446.80	6,105.40	980,000.00	960,974.69	0.0000
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	3,850,642.59	21,429.63	3,867,000.00	3,882,830.24	0.0001
716973AG7	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2053	5,071,588.80	30,174.67	4,880,000.00	4,883,198.92	0.0001
716973AD4	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2030	8,644,387.50	47,468.75	8,750,000.00	8,734,736.05	0.0001
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	1,438,887.65	8,007.71	1,445,000.00	1,442,852.77	0.0000
716973AD4	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2030	2,588,376.60	14,213.50	2,620,000.00	2,615,429.53	0.0000
716973AG7	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2053	748,267.20	4,452.00	720,000.00	718,928.96	0.0000
716973AD4	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2030	3,191,013.90	17,522.75	3,230,000.00	3,224,365.42	0.0000
716973AC6	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.04	5/19/2028	2,011,505.02	10,627.34	2,047,000.00	2,044,595.94	0.0000
716973AA0	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2025	14,864,160.15	81,375.00	15,000,000.00	14,991,949.23	0.0002
716973AE2	CORPORATE BONDS	NON-USD FIXED INCOME	PFIZER INVESTMENT ENTERPRISES	0.05	5/19/2033	4,281,811.00	23,829.17	4,300,000.00	4,293,610.26	0.0001
744330AA9	CORPORATE BONDS	NON-USD FIXED INCOME	PRUDENTIAL FUNDING ASIA PLC	0.03	4/14/2030	3,196,331.77	17,478.73	3,643,000.00	3,775,585.97	0.0000
744330AA9	CORPORATE BONDS	NON-USD FIXED INCOME	PRUDENTIAL FUNDING ASIA PLC	0.03	4/14/2030	153,543.25	-	175,000.00	173,826.68	0.0000
013716AU9	CORPORATE BONDS	NON-USD FIXED INCOME	RIO TINTO ALCAN INC	0.06	12/15/2033	593,895.50	1,497.22	550,000.00	743,815.25	0.0000
76720AAP1	CORPORATE BONDS	NON-USD FIXED INCOME	RIO TINTO FINANCE USA PLC	0.05	3/9/2053	2,672,629.20	42,332.50	2,655,000.00	2,614,796.66	0.0000
76720AAP1	CORPORATE BONDS	NON-USD FIXED INCOME	RIO TINTO FINANCE USA PLC	0.05	3/9/2053	2,013,280.00	31,888.89	2,000,000.00	1,969,715.00	0.0000
775109BG5	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.04	2/15/2048	3,109,840.00	64,977.78	4,000,000.00	3,767,678.46	0.0000
775109BB6	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.05	3/15/2044	614,208.00	10,305.56	700,000.00	660,228.45	0.0000
78015K7C2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	11/1/2024	11,409,791.54	44,846.25	11,959,000.00	12,185,723.91	0.0002
78016EVM3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	1/21/2025	14,098,285.95	106,666.67	15,000,000.00	15,000,000.00	0.0000
78016FZR8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.06	10/25/2024	17,992,377.18	186,780.00	18,000,000.00	18,000,000.00	0.0003
78016FZY3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	4/25/2025	14,800,090.20	132,000.00	15,000,000.00	14,991,117.75	0.0002
78016EZR1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.06	4/27/2026	4,137,306.28	42,497.01	4,178,000.00	4,182,328.49	0.0001
78016FZQ0	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2032	2,973,945.00	19,940.10	3,250,000.00	3,111,309.26	0.0000
78016EZD2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2027	1,144,660.00	6,944.90	1,210,000.00	1,203,862.68	0.0000
78016FZS6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	8/3/2027	906,498.40	16,385.24	940,000.00	939,993.38	0.0000
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	4,804,352.40	112,023.53	4,870,000.00	4,846,869.93	0.0001
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	2,974,357.80	69,353.38	3,015,000.00	3,021,501.15	0.0000
78016EZZ2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2027	1,731,180.00	10,503.44	1,830,000.00	1,824,008.82	0.0000
78016EZZ3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	11/2/2026	999,827.68	2,606.49	1,136,000.00	1,069,413.00	0.0000
78016FZS6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	8/3/2027	867,924.00	15,688.00	900,000.00	899,993.66	0.0000
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	1,006,250.40	23,462.83	1,020,000.00	1,019,504.87	0.0000
78013XW20	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	10/5/2023	2,983,990.77	26,516.67	3,000,000.00	3,024,786.26	0.0000
78013XZU5	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.03	7/16/2024	1,937,289.54	23,375.00	2,000,000.00	1,944,654.04	0.0000
78015K7J7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	10/26/2023	6,887,766.20	6,319.44	7,000,000.00	6,987,950.67	0.0001
78015K7L2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.00	1/19/2024	7,809,329.28	15,300.00	8,000,000.00	7,900,758.88	0.0001
78016EZ59	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.03	4/14/2025	14,437,765.50	108,281.25	15,000,000.00	14,685,882.15	0.0002
78016EZU4	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	7/29/2024	9,474,313.00	27,444.44	10,000,000.00	9,651,185.34	0.0001
78016EZX8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	10/7/2024	15,017,668.00	28,000.00	16,000,000.00	15,117,354.50	0.0002
78016FZW7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.05	1/12/2028	4,932,600.00	115,013.89	5,000,000.00	4,997,572.88	0.0001
78015K7H1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	6/10/2025	3,021,744.25	2,196.98	3,275,000.00	3,063,927.79	0.0000
78081BAH6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYALTY PHARMA PLC	0.01	9/2/2025	2,998,119.25	13,189.17	3,325,000.00	3,043,390.49	0.0000
80281LAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.05	11/15/2024	1,384,342.20	8,548.87	1,395,000.00	1,436,987.66	0.0000
80281LAM7	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	8/21/2026	356,104.00	2,212.89	400,000.00	400,422.26	0.0000
80281LAN5	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.01	3/15/2025	3,223,636.35	10,789.87	3,365,000.00	3,371,797.94	0.0000
80281LAQ8	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	6/14/2027	908,703.15	833.48	1,055,000.00	1,049,767.90	0.0000
80281LAR6	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	1/11/2028	362,182.95	4,838.55	415,000.00	415,000.00	0.0000
80283LAJ2	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK PLC	0.04	3/13/2024	2,885,073.75	35,100.00	2,925,000.00	2,943,822.23	0.0000
806854AJ4	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.03	6/26/2030	3,722,942.24	1,568.65	4,262,000.00	4,360,568.72	0.0001
806854AJ4	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.03	6/26/2030	3,248,620.88	1,368.80	3,719,000.00	3,795,392.22	0.0001
806854AH8	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.04	12/1/2023	1,899,565.10	5,824.79	1,915,000.00	1,914,792.24	0.0000
806854AL9	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.05	5/15/2033	1,317,019.00	8,304.28	1,340,000.00	1,338,859.31	0.0000
806854AK1	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.05	5/15/2028	2,607,997.50	15,237.50	2,650,000.00	2,645,082.11	0.0000
806854AH8	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.04	12/1/2023	1,983,880.00	6,083.33	2,000,000.00	1,999,725.93	0.0000
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	2,156,034.43	10,070.49	2,231,000.00	2,246,009.77	0.0000
822582BT8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/10/2026	4,760,493.85	20,364.58	5,000,000.00	4,870,576.40	0.0001
822582CJ9	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.00	9/15/2023	7,920,248.72	8,833.33	8,000,000.00	7,998,655.52	0.0001
822582BF8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2045	3,935,443.75	26,584.20	4,375,000.00	5,481,168.74	0.0001
822582CD2	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.02	11/7/2029	2,924,885.00	11,934.38	3,350,000.00	3,432,630.74	0.0000
822582AD4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.06	12/15/2038	280,007.50	708.33	250,000.00	286,112.19	0.0000
822582AY8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.05	8/12/2043	202,965.40	3,864.97	220,000.00	229,504.12	0.0000
822582BQ4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/10/2046	2,322,533.60	15,526.67	2,740,000.00	2,684,674.68	0.0000
822582BT8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/10/2026	1,256,772.00	5,376.25	1,320,000.00	1,304,347.87	0.0000
822582BY7	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	9/12/2046	32,539.20	454.17	40,000.00	37,278.42	0.0000
822582CG5	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2030	151,742.00	1,103.82	170,000.00	169,926.98	0.0000
822582CH3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2050	616,175.40	6,369.10	830,000.00	812,825.35	0.0000
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	1,328,800.00	6,206.80	1,375,000.00	1,374,138.79	0.0000
822582BE1	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2035	748,863.72	4,623.44	807,000.00	927,675.12	0.0000
822582CD2	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.02	11/7/2029	4,365,500.00	17,812.50	5,000,000.00	4,485,584.53	0.0001
822582CG5	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2030	2,972,358.00	21,621.88	3,330,000.00	3,053,602.93	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
822582B7Y	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	9/12/2046	195,235.20	2,725.00	240,000.00	236,263.10	0.0000
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	4,832,000.00	22,569.44	5,000,000.00	4,996,867.98	0.0001
822582BF8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2045	930,114.02	6,282.99	1,034,000.00	1,032,271.60	0.0000
82481LAD1	CORPORATE BONDS	NON-USD FIXED INCOME	SHIRE ACQUISITIONS INVESTMENTS	0.03	9/23/2026	572,564.30	5,313.78	610,000.00	609,743.16	0.0000
83192PAA6	CORPORATE BONDS	NON-USD FIXED INCOME	SMITH & NEPHEW PLC	0.02	10/14/2030	954,313.20	5,128.54	1,180,000.00	1,186,822.85	0.0000
85917PAA5	CORPORATE BONDS	NON-USD FIXED INCOME	STERIS IRISH FINCO UNLTD CO	0.03	3/31/2031	173,347.20	1,653.60	208,000.00	207,829.92	0.0000
86562MAF7	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.03	7/14/2026	4,124,764.80	54,759.86	4,485,000.00	4,421,327.14	0.0001
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	6,017,290.20	39,374.78	7,166,000.00	7,074,189.38	0.0001
86562MCB4	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	7/8/2030	4,319,525.70	54,352.28	5,310,000.00	5,340,139.39	0.0001
86562MBV1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/15/2025	3,109,440.00	35,512.20	3,280,000.00	3,299,151.79	0.0000
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	3,761,856.00	24,616.11	4,480,000.00	4,068,714.31	0.0001
86562MCM0	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/14/2027	232,206.00	2,622.09	260,000.00	260,000.00	0.0000
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	1,419,093.00	9,285.99	1,690,000.00	1,690,000.00	0.0000
86562MBV1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/15/2025	1,232,400.00	14,074.96	1,300,000.00	1,327,540.86	0.0000
86562MCA6	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.01	7/8/2025	1,386,512.20	10,695.92	1,510,000.00	1,520,458.81	0.0000
86562MCH1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.01	9/17/2026	1,758,080.00	8,100.44	2,000,000.00	1,841,342.61	0.0000
86562MCM0	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/14/2027	241,137.00	2,722.94	270,000.00	270,000.00	0.0000
86562MCW8	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.06	1/13/2030	7,080,570.00	186,526.67	7,000,000.00	7,000,000.00	0.0001
874060AZ9	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2050	305,227.86	6,583.54	434,000.00	434,000.00	0.0000
874060AZ9	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2050	371,337.12	8,009.47	528,000.00	453,065.99	0.0000
878742BG9	CORPORATE BONDS	NON-USD FIXED INCOME	TECK RESOURCES LTD	0.04	7/15/2030	281,892.30	5,574.83	310,000.00	308,754.38	0.0000
87938WAU7	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.05	3/8/2047	5,340,135.00	101,249.50	6,170,000.00	5,681,660.11	0.0001
87938WAX1	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.06	3/1/2049	671,715.00	13,800.00	750,000.00	934,981.78	0.0000
87938WAU7	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.05	3/8/2047	181,755.00	3,436.24	210,000.00	220,995.12	0.0000
884903BM6	CORPORATE BONDS	NON-USD FIXED INCOME	THOMSON REUTERS CORP	0.05	5/23/2043	478,254.00	2,850.00	600,000.00	590,876.72	0.0000
89114TZL9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	1/10/2025	28,236,768.30	206,625.00	30,000,000.00	29,986,551.86	0.0004
89115A2A9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/6/2025	19,389,440.80	52,305.56	20,000,000.00	20,000,000.00	0.0003
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	617,757.00	2,697.92	700,000.00	660,114.50	0.0000
89115A2A9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/6/2025	1,803,214.20	4,864.42	1,860,000.00	1,860,000.00	0.0000
89114QCB2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/11/2024	5,900,700.00	59,583.33	6,000,000.00	5,998,907.05	0.0001
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	2,674,798.20	8,028.23	2,820,000.00	2,820,000.00	0.0000
89115A2K7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	1/9/2026	4,181,238.23	101,780.61	4,199,000.00	4,194,430.05	0.0001
89115A2C5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2027	6,998,725.20	19,211.75	7,320,000.00	7,319,690.52	0.0001
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	5,235,775.20	15,714.83	5,520,000.00	5,495,926.77	0.0001
89114TZV7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2032	825,540.20	9,422.67	955,000.00	874,114.65	0.0000
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	1,816,396.65	5,451.79	1,915,000.00	1,915,000.00	0.0000
89114QCK2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/11/2025	1,719,272.00	4,354.17	1,900,000.00	1,897,648.31	0.0000
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	1,085,487.30	4,740.63	1,230,000.00	1,228,388.66	0.0000
89114TZQ8	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.02	1/12/2032	906,836.70	12,766.54	1,110,000.00	1,106,098.90	0.0000
89114TZV7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2032	1,158,349.60	13,221.33	1,340,000.00	1,337,685.60	0.0000
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	1,840,109.40	5,522.96	1,940,000.00	1,940,000.00	0.0000
89115A2M3	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	1/10/2028	953,356.80	23,511.36	960,000.00	960,000.00	0.0000
89114TZT2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2027	769,574.40	7,252.00	840,000.00	838,746.15	0.0000
89114QCK2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/11/2025	1,574,491.20	3,987.50	1,740,000.00	1,737,846.32	0.0000
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	617,757.00	2,697.92	700,000.00	699,082.98	0.0000
89115A2H4	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	9/15/2027	900,192.40	12,712.82	920,000.00	920,000.00	0.0000
89115A2M3	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	1/10/2028	1,191,696.00	29,389.20	1,200,000.00	1,200,000.00	0.0000
89114QCA4	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	6/12/2024	3,156,613.95	4,545.49	3,250,000.00	3,207,005.99	0.0000
89114QCB2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/11/2024	2,950,345.80	29,791.67	3,000,000.00	3,002,483.32	0.0000
89114Q CJ5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.00	9/11/2023	11,881,869.48	16,500.00	12,000,000.00	11,947,539.95	0.0002
89114QCC9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	3/4/2024	4,834,217.80	8,937.50	5,000,000.00	4,883,487.21	0.0001
89115A2J0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	9/13/2024	29,461,184.70	385,650.00	30,000,000.00	30,000,000.00	0.0005
89114QCB2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/11/2024	2,999,522.50	30,288.19	3,050,000.00	3,013,008.25	0.0000
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	2,300,136.75	6,903.71	2,425,000.00	2,418,405.93	0.0000
89153VAX7	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	6/29/2041	816,516.25	178.33	1,075,000.00	895,375.85	0.0000
89153VAV1	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	5/29/2050	3,397,046.65	13,022.22	4,685,000.00	4,685,000.00	0.0001
89153VAT6	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	1/10/2030	711,095.70	10,683.01	795,000.00	795,000.00	0.0000
892938AA9	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES FINANCING L	0.05	3/3/2033	5,059,800.00	86,041.67	5,000,000.00	4,993,617.43	0.0001
456873AD0	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES LUXEMBOURG	0.04	3/21/2029	2,718,023.89	30,473.89	2,887,000.00	3,152,438.73	0.0000
456873AE8	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES LUXEMBOURG	0.04	3/21/2026	2,687,756.04	27,387.50	2,817,000.00	2,786,970.88	0.0000
456873AD0	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES LUXEMBOURG	0.04	3/21/2029	2,541,969.00	28,500.00	2,700,000.00	2,948,245.44	0.0000
89352HAK5	CORPORATE BONDS	NON-USD FIXED INCOME	TRANSCANADA PIPELINES LTD	0.04	10/16/2023	995,190.00	7,812.50	1,000,000.00	999,849.57	0.0000
89352HAM1	CORPORATE BONDS	NON-USD FIXED INCOME	TRANSCANADA PIPELINES LTD	0.05	3/1/2034	1,831,720.00	30,833.33	2,000,000.00	1,994,204.16	0.0000
89641UAC5	CORPORATE BONDS	NON-USD FIXED INCOME	TRINITY ACQUISITION PLC	0.04	3/15/2026	2,258,563.30	30,380.78	2,345,000.00	2,511,672.47	0.0000
902133AY3	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.03	2/4/2032	1,810,339.20	22,050.00	2,160,000.00	2,122,832.53	0.0000
902133AU1	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.03	8/15/2027	2,009,141.13	25,346.53	2,147,000.00	2,074,373.92	0.0000
902613AX6	CORPORATE BONDS	NON-USD FIXED INCOME	UBS GROUP AG	0.04	3/26/2025	3,387,213.60	-	3,540,000.00	3,676,458.26	0.0001
902613BB3	CORPORATE BONDS	NON-USD FIXED INCOME	UBS GROUP AG	0.05	4/17/2026	557,397.40	-	580,000.00	622,254.02	0.0000
902613AX6	CORPORATE BONDS	NON-USD FIXED INCOME	UBS GROUP AG	0.04	3/26/2025	3,033,182.80	6,630.21	3,170,000.00	3,243,630.07	0.0000
902613AX6	CORPORATE BONDS	NON-USD FIXED INCOME	UBS GROUP AG	0.04	3/26/2025	2,774,836.00	28,697.92	2,900,000.00	3,006,747.53	0.0000
91911TAH6	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.07	11/21/2036	1,217,206.44	8,891.67	1,164,000.00	1,312,769.45	0.0000
91911TAR4	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.06	6/12/2033	776,674.00	1,803.65	775,000.00	768,443.05	0.0000
92857WBD1	CORPORATE BONDS	NON-USD FIXED INCOME	VODAFONE GROUP PLC	0.04	2/19/2043	901,323.00	17,244.79	1,075,000.00	878,672.29	0.0000
92857WBY5	CORPORATE BONDS	NON-USD FIXED INCOME	VODAFONE GROUP PLC	0.06	2/10/2053	4,435,549.50	99,801.56	4,530,000.00	4,509,275.05	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
94106BAE1	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.03	6/1/2032	1,741,600.00	5,333.33	2,000,000.00	1,998,677.08	0.0000
94106BAF8	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.04	1/15/2033	1,878,680.00	38,733.33	2,000,000.00	1,994,938.97	0.0000
94106BAD3	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.03	1/15/2052	1,811,646.00	36,047.36	2,650,000.00	2,575,295.20	0.0000
961214CX9	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	5/13/2026	4,486,852.80	18,126.00	4,770,000.00	4,548,826.43	0.0001
961214CX9	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	5/13/2026	4,509,428.16	18,217.20	4,794,000.00	4,484,181.36	0.0001
961214EP4	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	11/15/2035	362,852.49	1,612.51	473,000.00	473,000.00	0.0000
961214DF7	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	11/23/2031	300,966.25	1,482.69	325,000.00	325,000.00	0.0000
961214EF6	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	7/24/2034	546,764.54	11,274.30	629,000.00	629,000.00	0.0000
92936MAF4	CORPORATE BONDS	NON-USD FIXED INCOME	WPP FINANCE 2010	0.04	9/19/2024	2,471,868.00	27,093.75	2,550,000.00	2,494,191.79	0.0000
98420EAB1	CORPORATE BONDS	NON-USD FIXED INCOME	XL GROUP LTD	0.05	12/15/2043	737,190.00	1,750.00	750,000.00	1,022,097.91	0.0000
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	2,068,564.80	12,834.00	2,760,000.00	2,702,259.75	0.0000
NABNKH1Y7	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	4/15/2053	539,059.11	5,356.94	725,000.00	725,000.00	0.0000
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	3,297,712.00	20,460.00	4,400,000.00	3,534,586.04	0.0001
168863CE6	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	6/21/2047	592,664.79	775.22	723,000.00	721,990.18	0.0000
168863DL9	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	1/25/2050	180,612.63	3,655.17	241,000.00	239,756.21	0.0000
168863DQ8	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	1/22/2061	2,029,216.80	42,718.00	3,120,000.00	2,169,277.58	0.0000
168863DY1	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	3/7/2042	2,189,704.40	33,946.03	2,470,000.00	2,127,256.97	0.0000
168863DZ8	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.05	1/5/2036	907,672.00	-	920,000.00	915,933.60	0.0000
168863EA2	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.05	1/5/2054	198,444.00	-	200,000.00	199,850.00	0.0000
NAB8HXW82	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	10/30/2042	121,099.03	921.35	150,000.00	149,373.08	0.0000
195325BR5	FOREIGN	NON-USD FIXED INCOME	COLOMBIA GOVERNMENT INTERNATIO	0.06	2/26/2044	1,054,719.20	27,734.38	1,420,000.00	1,516,949.33	0.0000
219868CA2	CORPORATE BONDS	NON-USD FIXED INCOME	CORP ANDINA DE FOMENTO	0.04	11/23/2023	3,558,408.00	14,210.42	3,590,000.00	3,607,489.65	0.0001
298785GJ9	FOREIGN	NON-USD FIXED INCOME	EUROPEAN INVESTMENT BANK	0.03	1/29/2024	2,962,383.81	41,166.67	3,000,000.00	3,049,800.45	0.0000
298785JM9	FOREIGN	NON-USD FIXED INCOME	EUROPEAN INVESTMENT BANK	0.00	7/24/2024	9,488,981.20	16,354.17	10,000,000.00	9,988,271.78	0.0001
298785JF4	FOREIGN	NON-USD FIXED INCOME	EUROPEAN INVESTMENT BANK	0.00	9/15/2023	9,902,005.50	7,361.11	10,000,000.00	9,907,603.90	0.0002
455780CN4	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	10/30/2049	515,853.00	4,075.14	650,000.00	644,594.63	0.0000
455780CD6	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	1/11/2028	1,884,320.00	33,055.56	2,000,000.00	1,994,140.38	0.0000
455780CE4	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	1/11/2048	1,142,687.00	26,704.17	1,300,000.00	1,357,914.40	0.0000
455780DN3	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.05	9/20/2032	3,248,155.20	43,312.17	3,320,000.00	3,283,275.44	0.0001
46513JB34	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONAL	0.03	7/3/2030	326,414.00	5,030.97	370,000.00	370,000.00	0.0000
46514BRA7	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONAL	0.05	1/17/2033	2,942,400.00	61,500.00	3,000,000.00	3,020,458.83	0.0000
46513JB42	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONAL	0.04	7/3/2050	229,230.40	5,364.72	280,000.00	316,599.41	0.0000
46514BBH9	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.04	5/1/2025	10,000,000.00	71,833.33	10,000,000.00	10,000,000.00	0.0002
46514VBC6	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.02	2/1/2024	10,000,000.00	63,287.67	10,000,000.00	10,000,000.00	0.0002
46514VBD4	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.02	3/1/2024	5,000,000.00	16,083.33	5,000,000.00	5,000,000.00	0.0001
46514VBU6	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.00	10/1/2024	5,000,000.00	35,638.59	5,000,000.00	5,000,000.00	0.0001
500769JM7	FOREIGN	NON-USD FIXED INCOME	KREDITANSTALT FUER WIEDERAUFBA	0.04	3/8/2024	14,477,811.15	11,770.83	15,000,000.00	14,991,059.95	0.0002
91087BAS9	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2052	244,025.80	5,266.56	310,000.00	308,808.75	0.0000
91086QBB3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	3/8/2044	2,562,180.00	44,729.17	3,000,000.00	2,449,423.63	0.0000
91087BAD2	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	2/10/2048	3,697,929.40	82,021.84	4,510,000.00	4,111,963.71	0.0001
91087BAQ3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	8/14/2041	3,504,574.20	69,385.93	4,260,000.00	4,139,280.08	0.0001
91086QBB3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	3/8/2044	5,479,648.96	95,660.78	6,416,000.00	6,172,283.89	0.0001
91087BAD2	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	2/10/2048	1,393,898.00	30,628.33	1,700,000.00	1,348,830.79	0.0000
91087BAR1	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2034	3,216,268.80	51,893.33	3,840,000.00	3,387,992.76	0.0000
91087BAG5	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	1/31/2050	170,197.06	3,918.75	209,000.00	223,661.78	0.0000
91087BAR1	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2034	185,102.97	2,986.57	221,000.00	219,919.45	0.0000
91087BAS9	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2052	1,091,031.48	23,546.60	1,386,000.00	1,380,677.09	0.0000
91087BAV2	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.06	2/9/2035	1,839,757.50	43,832.64	1,750,000.00	1,743,740.40	0.0000
91087BAx8	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.06	5/4/2053	784,368.20	8,540.46	770,000.00	769,984.79	0.0000
NABJOWYL7	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.06	1/21/2045	66,542.53	1,726.67	70,000.00	82,010.62	0.0000
91087BAT7	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	5/19/2033	1,454,941.50	8,673.44	1,525,000.00	1,498,169.28	0.0000
698299BV5	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.07	3/28/2054	6,441,251.25	109,673.70	6,195,000.00	6,195,000.00	0.0001
698299AW4	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.07	1/26/2036	1,603,440.00	43,270.83	1,500,000.00	1,804,052.09	0.0000
698299BB9	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.04	4/29/2053	987,338.80	9,849.39	1,330,000.00	1,494,786.99	0.0000
698299BB9	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.04	4/29/2053	308,079.40	3,073.31	415,000.00	466,418.50	0.0000
698299BH6	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.05	4/16/2050	247,433.60	3,000.00	320,000.00	318,734.60	0.0000
698299BL7	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.04	7/23/2060	3,179,794.80	81,697.85	4,810,000.00	3,466,393.97	0.0000
698299BS2	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.05	1/19/2063	145,974.00	4,050.00	200,000.00	198,765.98	0.0000
715638BM3	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.06	11/18/2050	287,949.20	1,881.25	280,000.00	331,048.46	0.0000
715638DS8	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.03	3/11/2041	453,503.50	5,949.17	590,000.00	573,661.51	0.0000
715638DF6	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.03	1/23/2031	338,322.60	4,836.85	396,000.00	397,064.26	0.0000
56346UDU5	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF MANITOBA CANADA	0.03	5/14/2024	978,360.00	3,981.94	1,000,000.00	998,269.41	0.0000
68323AFB5	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF ONTARIO CANADA	0.03	10/17/2023	4,970,056.20	34,944.44	5,000,000.00	5,039,231.54	0.0001
748149AN1	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF QUEBEC CANADA	0.03	4/12/2027	5,323,344.00	34,397.92	5,700,000.00	5,676,087.86	0.0001
465410BX5	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF ITALY GOVERNMENT I	0.02	10/17/2024	1,336,510.00	6,834.72	1,400,000.00	1,398,949.46	0.0000
857524AE2	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF POLAND GOVERNMENT	0.06	11/16/2032	3,982,400.00	27,312.50	3,800,000.00	4,074,106.18	0.0001
731011AV4	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF POLAND GOVERNMENT	0.05	10/4/2033	2,275,827.20	27,332.50	2,320,000.00	2,302,819.27	0.0000
46513JXN6	FOREIGN	NON-USD FIXED INCOME	STATE OF ISRAEL	0.03	1/15/2050	157,416.00	3,268.13	210,000.00	227,840.79	0.0000
46514BBA4	FOREIGN	NON-USD FIXED INCOME	STATE OF ISRAEL	0.05	1/1/2025	15,000,000.00	327,041.67	15,000,000.00	15,000,000.00	0.0002
917288BK7	FOREIGN	NON-USD FIXED INCOME	URUGUAY GOVERNMENT INTERNATIONAL	0.04	1/23/2031	78,810.40	1,536.11	80,000.00	90,791.04	0.0000
266893AA4	GOVERNMENT AGENCIES	NON-USD FIXED INCOME	DURRAH MSN 35603	0.02	1/22/2025	1,035,267.13	3,454.03	1,070,132.04	1,063,256.12	0.0000
46513EFG2	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST AID	0.06	9/18/2033	5,071,374.00	72,700.83	4,620,000.00	6,154,177.45	0.0001
46513EGV8	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST AID	0.06	12/4/2023	18,324,732.40	75,631.88	18,335,000.00	18,743,977.24	0.0003
71654QBP6	FOREIGN	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.02	2/15/2024	199,218.46	1,747.52	202,000.00	202,390.39	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
71654QBY7	FOREIGN	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.02	12/15/2025	803,476.80	918.40	840,000.00	846,567.82	0.0000
78657AAB5	GOVERNMENT AGENCIES	NON-USD FIXED INCOME	SAFINA LTD	0.02	12/30/2023	92,275.32	5.23	94,163.30	94,238.22	0.0000
99VVCX260	ASSET BACKED	USD EQUITY	DFS_GALLIARD_ABS	0.00	7/1/2023	349,480,028.96	-	35,011,559.38	350,000,000.00	0.0054
99VVCX260	ASSET BACKED	USD EQUITY	DFS_GALLIARD_ABS	0.00	7/1/2023	349,480,028.96	-	35,011,559.38	350,000,000.00	0.0054
99VVCVPW2	ASSET BACKED	USD EQUITY	DFS_PTA_ABS.	0.00	7/1/2023	353,782,555.00	-	35,000,000.00	350,000,000.00	0.0055
99VVCVPW2	ASSET BACKED	USD EQUITY	DFS_PTA_ABS.	0.00	7/1/2023	353,782,555.00	-	35,000,000.00	350,000,000.00	0.0055
02008JAC0	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 1 A3	0.03	11/15/2026	4,793,858.68	7,243.75	4,924,000.00	4,923,270.33	0.0001
02008MAC3	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 2 A3	0.05	5/17/2027	4,941,400.00	10,577.78	5,000,000.00	5,005,893.48	0.0001
02008DAC3	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 3 A3	0.05	4/15/2027	2,478,325.00	10,562.50	2,500,000.00	2,518,565.36	0.0000
02376AA7	ASSET BACKED	USD FIXED INCOME	AMERICAN AIRLINES 2017-2 CLASS	0.03	4/15/2031	602,114.24	4,797.31	678,331.57	678,331.58	0.0000
02377LAA2	ASSET BACKED	USD FIXED INCOME	AMERICAN AIRLINES 2019-1 CLASS	0.03	8/15/2033	348,265.61	4,762.65	400,222.50	400,222.50	0.0000
02582JVV3	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 3 A	0.04	8/15/2027	5,189,947.62	8,921.67	5,353,000.00	5,352,927.07	0.0001
02582JJD3	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 7 A	0.06	2/17/2026	2,904,941.90	7,169.91	2,905,000.00	2,903,373.50	0.0000
00179DA44	ASSET BACKED	USD FIXED INCOME	AMSR 2021-SFR1 TRU SFR1 A 144A	0.02	6/17/2038	3,791,880.00	3,417.75	4,500,000.00	4,499,887.32	0.0001
00180UAA3	ASSET BACKED	USD FIXED INCOME	AMSR 2021-SFR3 TRU SFR3 A 144A	0.01	10/17/2038	3,574,380.00	5,043.00	4,100,000.00	4,099,979.21	0.0001
66981YAA7	ASSET BACKED	USD FIXED INCOME	AMSR 2022-SFR3 TRU SFR3 A 144A	0.04	10/17/2039	5,577,239.36	19,986.67	5,996,000.00	5,855,750.76	0.0001
03236YAB1	ASSET BACKED	USD FIXED INCOME	AMUR EQUIPMENT FINA 1A A2 144A	0.06	12/20/2029	5,254,856.25	2,664.38	5,250,000.00	5,249,229.06	0.0001
03236YAB1	ASSET BACKED	USD FIXED INCOME	AMUR EQUIPMENT FINA 1A A2 144A	0.06	12/20/2029	3,005,447.40	1,522.50	3,000,000.00	2,999,559.46	0.0000
00217QAB7	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A2 144A	0.03	1/15/2031	1,852,645.39	4,891.62	1,881,393.08	1,876,084.85	0.0000
00217QAC5	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.03	1/15/2031	541,786.52	1,617.82	566,000.00	565,935.95	0.0000
00217FAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.01	3/15/2030	6,764,100.00	2,115.56	7,000,000.00	6,998,479.38	0.0001
00217FAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.01	3/15/2030	1,932,600.00	604.44	2,000,000.00	1,999,565.53	0.0000
00217QAC5	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.03	1/15/2031	7,686,476.60	22,952.42	8,030,000.00	8,029,092.15	0.0001
00217TAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.02	8/15/2028	1,580,799.91	1,271.35	1,589,190.84	1,606,379.13	0.0000
05377RGC2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	4/20/2029	5,846,040.00	9,625.00	6,000,000.00	5,998,960.12	0.0001
05377RDU5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.02	8/20/2026	4,648,500.00	3,559.72	5,000,000.00	5,106,391.33	0.0001
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	18,212,001.40	8,745.37	20,740,000.00	20,712,323.83	0.0003
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	5,006,983.22	2,404.34	5,702,000.00	5,066,611.92	0.0001
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	15,454,736.00	7,421.33	17,600,000.00	17,588,402.65	0.0002
05377RGC2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	4/20/2029	4,871,700.00	8,020.83	5,000,000.00	4,999,133.43	0.0001
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	1,255,697.30	602.98	1,430,000.00	1,309,057.39	0.0000
05377RDU5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.02	8/20/2026	278,910.00	213.58	300,000.00	277,793.19	0.0000
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	5,049,132.50	2,424.58	5,750,000.00	5,093,853.82	0.0001
05377RGC2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.05	4/20/2029	7,916,512.50	13,033.85	8,125,000.00	8,081,347.28	0.0001
05377RDL5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 2A A 144A	0.03	9/22/2025	6,049,633.45	6,382.22	6,235,000.00	6,433,920.94	0.0001
05377RGJ7	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 2A A 144A	0.05	10/20/2027	977,320.00	1,588.89	1,000,000.00	999,931.36	0.0000
05377RDQ4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.02	3/20/2026	5,060,376.00	3,865.16	5,360,000.00	5,150,302.62	0.0001
05377RDQ4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.02	3/20/2026	8,968,950.00	6,850.56	9,500,000.00	9,055,872.98	0.0001
05377RFK5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.05	2/20/2027	9,181,085.00	13,410.83	9,500,000.00	9,384,412.02	0.0001
05377RFP4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 4A A 144A	0.05	2/20/2029	5,739,780.00	8,745.00	6,000,000.00	5,997,970.26	0.0001
05377RGY4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 4A A 144A	0.05	6/20/2029	1,059,986.62	1,808.35	1,078,000.00	1,077,555.82	0.0000
05377RFV1	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 5A A 144A	0.06	4/20/2027	4,643,050.05	23,699.70	4,647,000.00	4,777,956.55	0.0001
05377RHG2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 6A A 144A	0.06	12/20/2029	11,357,789.85	20,211.54	11,385,000.00	11,379,879.46	0.0002
05377RHG2	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 6A A 144A	0.06	12/20/2029	9,736,673.60	17,326.71	9,760,000.00	9,755,610.32	0.0002
05522RDE5	ASSET BACKED	USD FIXED INCOME	BA CREDIT CARD TRUST A1 A1	0.04	11/15/2027	8,176,108.04	13,285.35	8,468,000.00	8,467,565.02	0.0001
06742LAX1	ASSET BACKED	USD FIXED INCOME	BARCLAYS DRYROCK ISSUANCE 1 A	0.05	2/15/2029	8,577,939.00	18,250.67	8,700,000.00	8,699,160.13	0.0001
05593AAB5	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE LEASE TRUST 2 1 A2	0.05	2/25/2025	463,916.55	408.43	465,000.00	464,974.74	0.0000
05593AAB5	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE LEASE TRUST 2 1 A2	0.05	2/25/2025	6,185,554.00	5,445.67	6,200,000.00	6,199,663.30	0.0001
05593AAC3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE LEASE TRUST 2 1 A3	0.05	11/25/2025	314,847.57	272.62	317,000.00	316,993.51	0.0000
05602RAD3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE OWNER TRUST 2 A A3	0.03	8/25/2026	302,344.87	166.39	311,000.00	310,987.92	0.0000
05602RAD3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE OWNER TRUST 2 A A3	0.03	8/25/2026	972,170.00	535.00	1,000,000.00	978,837.68	0.0000
14041NFV8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A3 A3	0.02	8/15/2028	2,009,238.00	2,014.22	2,200,000.00	2,191,695.78	0.0000
14041NFV8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A3 A3	0.02	8/15/2028	8,548,394.40	8,569.60	9,360,000.00	9,358,513.18	0.0001
14041NGA3	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET E A2 A	0.03	5/15/2027	2,416,150.00	3,877.78	2,500,000.00	2,499,679.68	0.0000
14041NGA3	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET E A2 A	0.03	5/15/2027	8,324,119.98	13,359.72	8,613,000.00	8,611,895.56	0.0001
14043KAD7	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A2	0.05	5/15/2026	1,085,323.90	2,519.11	1,090,000.00	1,089,989.04	0.0000
14043KAH8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A3	0.05	2/15/2028	906,098.04	1,982.63	916,000.00	915,835.18	0.0000
14044CAC6	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A3	0.01	9/15/2026	4,653,333.75	1,668.33	4,875,000.00	4,874,939.24	0.0001
14043GAD6	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 2 A3	0.04	5/17/2027	1,643,883.00	2,765.33	1,700,000.00	1,669,009.38	0.0000
14318DAC3	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.05	10/15/2027	2,168,562.00	8,708.33	2,200,000.00	2,199,832.72	0.0000
14315XAC2	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.02	12/16/2024	351,503.80	296.75	353,270.15	353,248.06	0.0000
14318DAC3	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.05	10/15/2027	880,239.03	3,534.79	893,000.00	892,932.09	0.0000
14317CAC6	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.01	12/15/2026	4,332,778.00	2,956.33	4,525,000.00	4,524,470.65	0.0001
14316NAC3	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.00	12/15/2025	7,954,483.34	1,237.91	8,192,052.88	7,943,405.85	0.0001
14314QAC8	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 2 A3	0.01	2/17/2026	958,715.74	229.27	992,038.31	991,920.39	0.0000
14318MAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.04	4/15/2027	6,724,295.50	12,157.02	6,890,000.00	6,889,868.71	0.0001
14318MAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.04	4/15/2027	5,963,054.50	10,780.76	6,110,000.00	6,109,883.58	0.0001
14317DAC4	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.01	6/15/2026	3,690,425.48	941.34	3,850,932.34	3,850,546.90	0.0001
14318MAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.04	4/15/2027	4,123,388.75	7,454.78	4,225,000.00	4,224,919.47	0.0001
14318MAE9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A4	0.04	2/15/2028	5,500,579.90	10,267.29	5,690,000.00	5,689,922.44	0.0001
14318MAE9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A4	0.04	2/15/2028	4,862,551.30	9,076.36	5,030,000.00	5,029,931.44	0.0001
14315WAD2	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.02	11/15/2024	103,120.02	92.83	103,404.39	103,695.34	0.0000
14316HAC6	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	8/15/2025	755,932.75	171.90	773,538.49	773,462.93	0.0000
14317JAD9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	9/15/2026	5,254,518.52	1,372.10	5,512,908.54	5,512,501.06	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
14317JAD9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	9/15/2026	4,970,124.47	1,297.84	5,214,529.47	5,214,144.04	0.0001
14316HAD4	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A4	0.01	6/15/2026	3,755,080.00	1,120.00	4,000,000.00	3,996,440.28	0.0001
12511JAB1	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 1 A2 144A	0.04	7/16/2029	3,718,321.43	7,004.15	3,793,431.37	3,793,383.15	0.0001
12512XAB9	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 1 A2 144A	0.06	9/16/2030	10,010,200.00	27,483.33	10,000,000.00	9,999,209.85	0.0002
12511EAC0	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 2 A2 144A	0.01	3/14/2029	5,076,150.96	1,348.20	5,287,051.44	5,143,647.46	0.0001
165183CJ1	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 1A A1 144A	0.01	8/15/2032	8,219,954.34	3,194.35	8,261,260.64	8,233,423.06	0.0001
165183CJ1	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 1A A1 144A	0.01	8/15/2032	2,068,110.19	803.69	2,078,502.70	2,060,583.52	0.0000
17305EGD1	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A5 A5	0.06	4/22/2026	15,024,750.00	21,653.03	15,000,000.00	15,052,575.87	0.0002
17305EGE9	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A6 A6	0.06	5/14/2029	4,994,550.00	14,138.33	5,000,000.00	4,980,596.69	0.0001
17305EGS8	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A7 A7	0.04	10/13/2030	6,047,485.12	54,500.16	6,352,000.00	6,414,268.77	0.0001
17305EGS8	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A7 A7	0.04	10/13/2030	737,846.50	6,649.50	775,000.00	774,583.79	0.0000
17305EFH3	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A9 A9	0.04	9/8/2025	996,490.00	11,780.00	1,000,000.00	1,000,000.00	0.0000
17331KAD1	ASSET BACKED	USD FIXED INCOME	CITIZENS AUTO RECEIV 1 A3 144A	0.06	1/18/2028	5,255,795.72	1,709.82	5,270,000.00	5,269,130.83	0.0001
12597PAD0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2020- A A4	0.02	4/15/2027	3,401,755.00	2,348.89	3,500,000.00	3,499,624.96	0.0001
12598LAC0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2021- C A3	0.01	12/15/2026	3,088,882.60	1,173.60	3,250,000.00	3,259,742.14	0.0000
12598LAC0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2021- C A3	0.01	12/15/2026	4,709,124.70	1,789.20	4,970,000.00	4,969,606.90	0.0001
12663JAB7	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2022- B A2	0.04	12/15/2025	1,717,512.70	3,030.65	1,730,700.64	1,718,631.03	0.0000
19458LBC3	ASSET BACKED	USD FIXED INCOME	COLLEGIATE FUNDING SERVIC A A4	0.06	3/28/2035	1,135,651.39	561.85	1,178,501.71	1,124,658.00	0.0000
24703WAC3	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 1 A3 144A	0.02	8/23/2027	4,872,200.00	10,375.00	5,000,000.00	4,999,293.27	0.0001
24702CAC8	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 2 A2 144A	0.04	7/22/2027	2,525,742.23	2,575.31	2,556,134.68	2,556,107.45	0.0000
24703GAC8	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 2 A3 144A	0.06	1/22/2029	1,392,726.57	1,977.50	1,400,000.00	1,399,913.96	0.0000
24737BAA3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2019-1 CLASS A	0.03	10/25/2025	2,212,523.88	13,263.49	2,258,000.00	2,258,000.00	0.0000
24736LZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,408,356.87	1,866.91	1,600,205.50	1,600,205.47	0.0000
24736LZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,300,743.96	1,724.26	1,477,933.39	1,486,152.47	0.0000
24736LZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,408,356.87	1,866.91	1,600,205.50	1,567,310.07	0.0000
254683CW3	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A3 A3	0.04	7/15/2027	4,769,367.30	7,813.01	4,938,000.00	4,937,489.93	0.0001
254683CW3	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A3 A3	0.04	7/15/2027	7,055,534.25	11,558.13	7,305,000.00	7,304,247.02	0.0001
254683BZ7	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A4 A4	0.03	10/15/2026	9,248,168.50	10,654.11	9,475,000.00	9,464,713.10	0.0001
254683CA1	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A5 A5	0.06	12/15/2026	5,000,850.00	12,873.98	5,000,000.00	5,020,344.62	0.0001
254683CY9	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A1 A	0.04	3/15/2028	4,399,515.00	8,620.00	4,500,000.00	4,499,749.77	0.0001
254683CZ6	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A2 A	0.05	6/15/2028	6,192,694.20	2,555.38	6,220,000.00	6,219,160.91	0.0001
254683CZ6	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A2 A	0.05	6/15/2028	1,198,714.44	494.64	1,204,000.00	1,203,837.58	0.0000
254683CZ6	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION N A2 A	0.05	6/15/2028	4,584,784.05	1,891.89	4,605,000.00	4,604,378.77	0.0001
233262AB0	ASSET BACKED	USD FIXED INCOME	DLLAD 2021-1 LLC 1A A2 144A	0.00	9/20/2024	172,746.73	18.53	173,271.75	173,270.28	0.0000
233262AC8	ASSET BACKED	USD FIXED INCOME	DLLAD 2021-1 LLC 1A A3 144A	0.01	9/21/2026	3,312,000.90	686.40	3,510,000.00	3,509,860.67	0.0001
233258AB8	ASSET BACKED	USD FIXED INCOME	DLLAD 2023-1 LLC 1A A2 144A	0.05	4/20/2026	164,066.60	2,681.50	620,000.00	619,970.34	0.0000
233258AC6	ASSET BACKED	USD FIXED INCOME	DLLAD 2023-1 LLC 1A A3 144A	0.05	1/20/2028	4,899,050.00	19,958.33	5,000,000.00	4,998,879.42	0.0001
23345FAC6	ASSET BACKED	USD FIXED INCOME	DLMT 2021-1 LLC 1A A3 144A	0.01	7/21/2025	2,076,650.18	656.32	2,147,962.54	2,147,909.14	0.0000
26829XAA9	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT 1A A1A 144A	0.03	7/25/2069	4,936,544.94	2,503.55	5,522,541.86	4,988,058.80	0.0001
26833RAB4	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT 1A A1B 144A	0.06	11/25/2070	1,785,070.61	1,753.90	1,839,615.20	1,839,615.20	0.0000
26829GAA6	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT L 2A A 144A	0.06	9/25/2068	3,745,676.68	3,825.53	3,858,737.70	3,877,714.18	0.0001
29375CAB5	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.06	1/22/2029	4,302,031.72	7,305.19	4,339,000.00	4,338,316.63	0.0001
29375CAB5	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.06	1/22/2029	1,115,415.00	1,894.06	1,125,000.00	1,124,822.82	0.0000
29375JAC8	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.03	1/20/2028	1,616,227.71	4,662.48	1,711,000.00	1,710,926.12	0.0000
29375CAC3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.05	10/22/2029	3,978,320.00	6,624.44	4,000,000.00	3,998,955.59	0.0001
29374JAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.05	5/21/2029	5,435,439.00	7,844.84	5,521,295.14	5,520,781.48	0.0001
29375MAB3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.01	7/20/2026	3,655,138.44	692.11	3,713,250.82	3,720,062.25	0.0001
29375NAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.06	4/22/2030	2,883,325.00	4,926.78	2,900,000.00	2,899,505.26	0.0000
29375NAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.06	4/22/2030	1,854,276.25	3,168.43	1,865,000.00	1,864,681.82	0.0000
29374YAC6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A3 144A	0.01	5/20/2027	9,047,214.00	2,238.50	9,900,000.00	9,899,302.34	0.0001
29374YAC6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A3 144A	0.01	5/20/2027	4,468,775.40	1,105.68	4,890,000.00	4,889,655.42	0.0001
29373MAC3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.01	8/20/2027	11,429,991.30	4,670.91	12,530,000.00	12,529,072.25	0.0002
29374FAC7	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.04	7/20/2029	1,069,221.36	1,457.65	1,112,000.00	1,111,704.63	0.0000
29374EAB2	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FUN 1 A2 144A	0.00	12/21/2026	933,323.02	128.18	953,391.92	953,487.68	0.0000
29374EAB2	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FUN 1 A2 144A	0.00	12/21/2026	1,546,607.04	212.40	1,579,863.16	1,580,298.08	0.0000
33767WAA1	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR1 A 144A	0.02	8/17/2038	1,013,979.10	1,485.46	1,159,005.45	1,163,762.81	0.0000
33767JAA0	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	10/19/2037	2,002,656.79	2,354.10	2,231,372.47	2,234,463.60	0.0000
33767TAA8	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	9/17/2038	2,559,658.35	3,393.86	2,959,758.51	2,959,676.50	0.0000
345287AB2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO LEASE T A A2A	0.05	6/15/2025	433,560.15	1,881.38	435,000.00	434,967.10	0.0000
345287AB8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO LEASE TR A A3	0.05	3/15/2026	1,338,428.19	5,569.85	1,353,000.00	1,352,985.21	0.0000
34528LAD7	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO LEASE TR A A3	0.03	5/15/2025	4,682,366.00	12,771.96	4,745,000.00	4,679,672.89	0.0001
345340AA1	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.01	10/17/2033	3,569,960.00	2,435.56	4,000,000.00	3,690,110.55	0.0001
345340AA1	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.01	10/17/2033	9,371,145.00	6,393.33	10,500,000.00	9,512,361.02	0.0001
34535QAA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2035	6,846,420.00	15,088.89	7,000,000.00	6,999,785.51	0.0001
34535QAA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2035	2,445,150.00	5,388.89	2,500,000.00	2,499,923.39	0.0000
34532RAA4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.03	7/15/2031	1,921,620.00	2,835.56	2,000,000.00	1,972,674.35	0.0000
34528EAA9	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.04	11/15/2034	3,065,938.90	5,578.58	3,235,000.00	3,234,124.17	0.0000
34535QAA3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.05	8/15/2035	8,005,421.10	17,643.22	8,185,000.00	8,184,749.20	0.0001
34532JAA2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.01	4/15/2033	18,978,451.38	9,903.70	21,022,000.00	21,025,170.11	0.0003
34532JAA2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.01	4/15/2033	16,747,657.29	8,739.58	18,551,000.00	18,534,301.64	0.0003
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	6,500,504.40	5,021.12	7,384,000.00	7,381,783.63	0.0001
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	3,433,365.00	2,652.00	3,900,000.00	3,898,829.36	0.0001
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	5,603,427.75	4,328.20	6,365,000.00	6,363,089.47	0.0001
344928AB2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER T A A2A	0.05	3/15/2026	2,790,114.04	6,396.44	2,800,000.00	2,799,913.30	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
344930AD4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR B A3	0.05	5/15/2028	2,584,923.60	1,881.35	2,590,000.00	2,589,965.14	0.0000
34533YAD2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A3	0.00	7/15/2025	1,612,491.63	300.45	1,648,798.16	1,648,737.12	0.0000
34535AAD2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A3	0.04	12/15/2026	321,872.64	651.09	327,000.00	326,984.33	0.0000
34535AAE0	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A4	0.05	12/15/2027	9,091,733.68	35,327.70	9,236,000.00	9,234,128.53	0.0001
34528QHV9	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLA 1 A1 144A	0.05	5/15/2028	2,866,882.00	6,341.33	2,900,000.00	2,899,978.34	0.0000
34528QHK3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAS 1 A1	0.01	9/15/2025	6,300,895.50	1,981.78	6,370,000.00	6,388,285.10	0.0001
34528QGW8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 2 A	0.03	4/15/2026	978,580.00	1,360.00	1,000,000.00	1,000,000.00	0.0000
34528QH0Q	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 2 A	0.01	9/15/2027	4,142,269.00	2,151.56	4,567,000.00	4,422,852.80	0.0001
34528PAK2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.04	11/15/2030	9,304,507.00	17,773.78	9,850,000.00	9,422,673.68	0.0001
34528PAK2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.04	11/15/2030	1,889,240.00	3,608.89	2,000,000.00	2,021,796.95	0.0000
34528QHF4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.02	9/15/2026	4,319,550.00	4,880.00	4,500,000.00	4,499,744.15	0.0001
34528QHF4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.02	9/15/2026	2,879,700.00	3,253.33	3,000,000.00	3,098,953.60	0.0000
362541AB0	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE 1 A2A	0.05	6/20/2025	657,300.60	1,062.78	660,000.00	659,954.28	0.0000
362548AB5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE 2 A2A	0.05	10/20/2025	2,190,672.00	3,656.89	2,200,000.00	2,199,908.98	0.0000
362541AD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 1 A3	0.05	4/20/2026	3,474,450.00	5,518.33	3,500,000.00	3,499,484.18	0.0001
36265MAC9	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 1 A3	0.02	3/20/2025	5,098,652.00	3,018.89	5,200,000.00	5,080,660.62	0.0001
36262XAC8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 3 A3	0.00	10/21/2024	3,156,222.13	381.49	3,201,328.86	3,140,873.12	0.0000
380130AD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 3 A3	0.04	9/22/2025	3,538,163.05	4,404.87	3,595,000.00	3,560,839.99	0.0001
38013JAB9	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AU 1 A2A	0.05	3/16/2026	528,001.90	1,146.13	530,000.00	529,963.92	0.0000
38013JAB9	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AU 1 A2A	0.05	3/16/2026	2,590,198.00	5,622.50	2,600,000.00	2,599,823.00	0.0000
38013JAD5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A3	0.05	2/16/2028	287,135.52	565.03	291,000.00	290,959.16	0.0000
380146AC4	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A3	0.01	11/16/2026	4,241,088.00	2,331.00	4,440,000.00	4,439,726.58	0.0001
38013JAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A4	0.05	7/17/2028	6,198,759.00	12,048.75	6,300,000.00	6,298,075.90	0.0001
380149AC8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 2 A3	0.01	4/16/2026	2,827,440.58	621.68	2,925,564.00	2,925,419.77	0.0000
36258VAD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 2 A3	0.01	12/16/2024	187,940.19	117.25	188,865.63	188,862.27	0.0000
36259OAC5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A3	0.00	4/16/2025	1,331,606.44	253.42	1,351,596.56	1,351,476.72	0.0000
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	1,735,938.00	2,782.50	1,800,000.00	1,799,891.78	0.0000
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	9,161,895.00	14,685.42	9,500,000.00	9,499,428.89	0.0001
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	4,822,050.00	7,729.17	5,000,000.00	4,999,699.41	0.0001
36265QAD8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.05	8/16/2027	988,410.00	4,016.67	1,000,000.00	999,858.15	0.0000
36255AAC1	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.01	9/16/2026	2,562,345.49	760.18	2,683,000.00	2,682,954.95	0.0000
36255AAC1	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.01	9/16/2026	4,359,711.95	1,293.42	4,565,000.00	4,564,923.36	0.0001
36260KAD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A4	0.01	2/17/2026	1,892,980.00	416.67	2,000,000.00	1,999,728.30	0.0000
38012RAA4	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.05	4/11/2035	5,077,114.70	21,922.13	5,138,000.00	5,137,087.92	0.0001
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,620,140.00	1,950.00	3,000,000.00	2,999,480.75	0.0000
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	3,685,663.60	2,743.00	4,220,000.00	4,219,269.58	0.0001
36265UA5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.06	10/11/2035	12,369,682.50	39,876.08	12,145,000.00	12,513,981.37	0.0002
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,772,981.50	2,063.75	3,175,000.00	3,174,450.46	0.0000
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	1,746,760.00	1,300.00	2,000,000.00	1,771,775.95	0.0000
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,139,781.00	1,592.50	2,450,000.00	2,449,575.95	0.0000
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	3,694,397.40	2,749.50	4,230,000.00	4,229,267.83	0.0001
36265UA5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.06	10/11/2035	1,935,150.00	6,238.33	1,900,000.00	1,899,635.98	0.0000
361886CR3	ASSET BACKED	USD FIXED INCOME	GMF FLOORPLAN OWNER 1 A1 144A	0.05	6/15/2028	4,335,484.45	1,933.53	4,345,000.00	4,343,938.31	0.0001
361886CW2	ASSET BACKED	USD FIXED INCOME	GMF FLOORPLAN OWNER R 2 A 144A	0.05	6/17/2030	3,253,682.70	1,455.15	3,270,000.00	3,268,584.49	0.0001
39154TBX5	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 1 A4 144A	0.05	7/16/2029	8,342,004.53	20,013.76	8,417,000.00	8,615,137.70	0.0001
39154TCD8	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 1 A4 144A	0.05	3/15/2030	10,037,698.23	22,999.39	10,227,000.00	10,226,892.27	0.0002
39154TBR8	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 2 A4 144A	0.01	9/15/2027	4,271,741.60	2,181.69	4,720,000.00	4,711,283.65	0.0001
42806MAJ8	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 1A A 144A	0.02	6/25/2026	12,624,363.80	4,513.98	13,610,000.00	12,686,382.28	0.0002
42806MAN9	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.02	6/26/2028	2,634,270.00	1,165.00	3,000,000.00	2,705,743.99	0.0000
42806MAN9	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.02	6/26/2028	17,394,962.90	7,692.88	19,810,000.00	19,669,660.50	0.0003
42806MAN9	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.02	6/26/2028	15,735,372.80	6,958.93	17,920,000.00	17,793,527.87	0.0002
42806MAS8	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 3A A 144A	0.03	3/25/2025	1,971,700.00	5,616.67	2,000,000.00	1,999,995.70	0.0000
42806MBA6	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 4A A 144A	0.04	9/25/2026	2,268,401.80	7,397.83	2,380,000.00	2,250,325.92	0.0000
42806MBJ7	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 5A A 144A	0.04	9/25/2028	6,525,750.00	4,538.33	7,000,000.00	6,998,557.30	0.0001
42806MBJ7	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 5A A 144A	0.04	9/25/2028	2,796,750.00	1,945.00	3,000,000.00	2,865,314.51	0.0000
43730NAA4	ASSET BACKED	USD FIXED INCOME	HOME PARTNERS OF AMER 1 A 144A	0.04	4/17/2039	7,606,080.45	26,659.87	8,140,417.45	7,718,985.13	0.0001
437927AB2	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A2	0.05	4/15/2026	1,495,440.00	3,606.67	1,500,000.00	1,499,912.82	0.0000
43815PAC3	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A3	0.04	7/20/2026	2,034,886.70	2,815.11	2,090,000.00	2,089,900.93	0.0000
43813DAC2	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A3	0.01	7/15/2024	88,482.58	32.41	88,931.69	88,929.90	0.0000
43815PAD1	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A4	0.04	12/18/2028	288,206.10	405.98	299,000.00	298,942.33	0.0000
40441RAC7	ASSET BACKED	USD FIXED INCOME	HPFEFS EQUIPMENT TRU 1A A3 144A	0.01	5/21/2029	5,350,620.00	2,319.17	5,500,000.00	5,499,634.10	0.0001
44933VAB7	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE A A2A 144A	0.05	4/15/2025	3,851,274.47	16,756.72	3,866,935.56	3,866,713.75	0.0001
44891WAC3	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S A A3 144A	0.01	1/15/2025	2,455,475.00	1,288.89	2,500,000.00	2,437,428.67	0.0000
44933VAD3	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S A A3 144A	0.05	1/15/2026	1,393,422.80	3,153.44	1,405,000.00	1,404,829.63	0.0000
44934LAD4	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S B A3 144A	0.03	6/16/2025	4,458,902.66	6,756.58	4,538,000.00	4,537,763.49	0.0001
44891VAC5	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S B A3 144A	0.00	6/17/2024	1,357,172.25	200.16	1,364,705.42	1,364,636.12	0.0000
44934LAD4	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S B A3 144A	0.03	6/16/2025	5,374,657.90	8,144.22	5,470,000.00	5,390,649.41	0.0001
44933LAD5	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES A A4	0.01	5/17/2027	930,880.00	275.56	1,000,000.00	999,821.57	0.0000
44918MAB6	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES B A2A	0.04	5/15/2025	430,104.41	701.45	433,586.10	433,571.31	0.0000
44933DAD3	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A3	0.05	6/15/2027	4,698,579.18	11,266.30	4,703,000.00	4,702,981.47	0.0001
44933DAD3	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A3	0.05	6/15/2027	4,995,300.00	11,977.78	5,000,000.00	5,061,124.68	0.0001
44933DAE1	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A4	0.06	10/16/2028	10,738,477.44	26,142.72	10,656,000.00	10,654,742.72	0.0002
44891RAD2	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A4	0.00	11/16/2026	1,692,015.40	389.82	1,790,000.00	1,789,659.31	0.0000
44933DAE1	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A4	0.06	10/16/2028	630,845.24	1,535.79	626,000.00	625,926.15	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
44891JAE8	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES T B B	0.02	4/15/2025	1,607,823.75	1,596.11	1,625,000.00	1,596,442.51	0.0000
477143AH4	ASSET BACKED	USD FIXED INCOME	JETBLUE 2019-1 CLASS AA PASS T	0.03	11/15/2033	558,342.43	2,309.35	657,205.92	654,488.10	0.0000
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	223,104.47	1,252.57	245,067.41	258,574.63	0.0000
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	502,556.15	2,821.48	552,028.99	586,770.78	0.0000
47787JAC2	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 A A3	0.02	9/16/2026	2,778,860.85	5,577.67	2,885,000.00	2,884,537.17	0.0000
47789KAD5	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 A A4	0.01	11/16/2026	13,476,915.00	7,260.00	13,500,000.00	13,498,570.04	0.0002
477920AC6	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 B A3	0.05	3/15/2028	2,375,335.20	1,027.37	2,380,000.00	2,379,603.63	0.0000
477920AC6	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 B A3	0.05	3/15/2028	1,462,128.60	632.39	1,465,000.00	1,464,756.02	0.0000
50117KAC4	ASSET BACKED	USD FIXED INCOME	KUBOTA CREDIT OWNER 1A A3 144A	0.05	6/15/2027	6,919,710.00	15,617.78	7,000,000.00	6,998,965.48	0.0001
54627RAL4	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A1	0.04	2/1/2029	4,988,304.18	78,036.97	5,180,877.39	5,180,877.42	0.0001
54627RAM2	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A2	0.04	2/1/2033	3,959,862.00	70,352.17	4,100,000.00	4,100,000.00	0.0001
54627RAN0	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A3	0.04	2/1/2036	4,778,298.80	90,487.50	5,080,000.00	5,080,000.00	0.0001
58770AAB9	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A2	0.05	1/15/2026	445,247.76	1,896.03	447,000.00	446,986.74	0.0000
58770AAB9	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A2	0.05	1/15/2026	453,216.40	1,929.96	455,000.00	454,986.50	0.0000
58770AAB9	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A2	0.05	1/15/2026	2,789,024.00	11,876.67	2,800,000.00	2,799,816.92	0.0000
58768PAC8	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A3	0.05	8/16/2027	836,035.20	3,647.00	840,000.00	839,852.95	0.0000
58770AAC7	ASSET BACKED	USD FIXED INCOME	MERCEDES-BENZ AUTO RECEIV 1 A3	0.05	11/15/2027	7,373,325.00	28,187.50	7,500,000.00	7,499,172.48	0.0001
60700KAC6	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINA BA A3 144A	0.00	8/14/2025	1,597,229.80	382.43	1,652,745.52	1,652,678.72	0.0000
60700KAE2	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINA BA A5 144A	0.01	4/14/2042	2,297,550.00	1,003.47	2,500,000.00	2,307,558.22	0.0000
60700MAD0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.01	8/9/2030	867,100.00	855.56	1,000,000.00	917,370.56	0.0000
55317RAD4	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.03	6/13/2044	2,276,420.25	6,709.17	2,425,000.00	2,424,660.00	0.0000
60700MAD0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.01	8/9/2030	919,126.00	906.89	1,060,000.00	925,866.97	0.0000
55317JAE0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A5 144A	0.01	11/13/2043	978,351.00	654.50	1,100,000.00	1,020,068.60	0.0000
55317JAE0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A5 144A	0.01	11/13/2043	1,943,360.85	1,300.08	2,185,000.00	1,962,385.99	0.0000
606940AC8	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN B A3 144A	0.06	7/10/2028	3,291,486.00	11,313.50	3,300,000.00	3,299,839.36	0.0001
606940AD6	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN B A4 144A	0.06	10/9/2048	3,990,040.00	18,900.00	4,000,000.00	4,114,260.32	0.0001
61744CFA9	ASSET BACKED	USD FIXED INCOME	MORGAN STANLEY ABS CAPI HE6 A2	0.06	8/25/2034	5,147,993.51	5,642.63	5,808,802.93	5,711,837.12	0.0001
55400DAA9	ASSET BACKED	USD FIXED INCOME	MVVW 2019-2 LLC 2A A 144A	0.02	10/20/2038	699,148.49	511.13	753,514.56	709,864.43	0.0000
55389TAA9	ASSET BACKED	USD FIXED INCOME	MVVW 2021-1W LLC 1WA A 144A	0.01	1/22/2041	1,738,134.85	673.92	1,934,700.41	1,934,227.85	0.0000
55400KAA3	ASSET BACKED	USD FIXED INCOME	MVVW 2021-2 LLC 2A A 144A	0.01	5/20/2039	1,886,291.51	932.91	2,135,069.85	2,134,536.79	0.0000
55400KAA3	ASSET BACKED	USD FIXED INCOME	MVVW 2021-2 LLC 2A A 144A	0.01	5/20/2039	1,616,821.30	799.63	1,830,059.87	1,829,602.97	0.0000
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	8,214,056.14	4,488.31	9,527,078.03	9,163,590.50	0.0001
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	1,531,044.95	836.59	1,775,783.42	1,779,811.83	0.0000
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	2,245,532.59	1,227.00	2,604,482.35	2,547,103.66	0.0000
63942GAA1	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC FA A 144A	0.01	2/18/2070	6,106,555.59	3,610.55	7,318,674.45	7,317,370.78	0.0001
63940TAC1	ASSET BACKED	USD FIXED INCOME	NAVIENT STUDENT LOA 3A A3 144A	0.06	3/25/2067	9,253,855.00	9,418.23	9,500,000.00	9,301,355.48	0.0001
63938EAC8	ASSET BACKED	USD FIXED INCOME	NAVIENT STUDENT LOAN TRUS 1 A3	0.06	6/25/2031	1,179,981.57	1,139.11	1,207,883.68	1,207,883.70	0.0000
64031QBK6	ASSET BACKED	USD FIXED INCOME	NELNET STUDENT LOAN TRUST 4 A5	0.05	1/25/2037	310,503.12	3,180.61	315,593.64	312,922.65	0.0000
64352VHW4	ASSET BACKED	USD FIXED INCOME	NEW CENTURY HOME EQUITY L 3 M2	0.06	11/25/2034	5,413.25	5.66	5,542.56	5,566.77	0.0000
65341KBT2	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.03	3/15/2027	3,792,680.00	9,333.33	4,000,000.00	3,999,776.79	0.0001
65341KBT2	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.03	3/15/2027	2,443,434.09	6,013.00	2,577,000.00	2,576,856.20	0.0000
65341KQB8	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN M 1A A 144A	0.01	7/15/2026	7,070,728.50	2,822.00	7,470,000.00	7,468,985.17	0.0001
65480VAD5	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 A A3	0.05	1/15/2026	3,709,837.50	15,343.75	3,750,000.00	3,749,753.56	0.0001
65480VAD5	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 A A3	0.05	1/15/2026	1,250,462.56	5,171.87	1,264,000.00	1,263,922.84	0.0000
65473FAD9	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST 2 B A3	0.06	7/15/2026	2,909,765.16	1,379.83	2,910,000.00	2,909,765.16	0.0000
65480VAB9	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO LEASE TRUST A 2A	0.05	3/17/2025	657,201.60	2,805.00	660,000.00	659,963.83	0.0000
65479MAC0	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO RECEIVABLES 2 A A3	0.01	12/16/2024	1,049,980.56	648.40	1,057,169.31	1,061,870.97	0.0000
65480JAC4	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO RECEIVABLES 2 B A3	0.04	5/17/2027	4,520,544.60	9,122.19	4,602,000.00	4,590,159.94	0.0001
65480WAB7	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO RECEIVABLES A 2A	0.05	2/17/2026	4,603,229.40	10,964.80	4,620,000.00	4,620,000.00	0.0001
6789084C5	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI ONG A1	0.04	5/1/2037	2,102,027.40	14,058.48	2,175,673.97	2,175,673.97	0.0000
6789084C5	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI ONG A1	0.04	5/1/2037	4,651,294.68	31,108.13	4,814,257.29	4,814,257.31	0.0001
6789084D3	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI ONG A2	0.04	11/1/2045	768,289.50	6,022.50	825,000.00	786,496.84	0.0000
6789084F8	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI PSO A1	0.04	12/1/2033	3,210,125.58	11,240.05	3,261,924.95	3,261,924.90	0.0000
6789084F8	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI PSO A1	0.04	12/1/2033	1,370,940.84	4,800.26	1,393,062.67	1,393,062.67	0.0000
6789084G6	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FI PSO A2	0.05	6/1/2044	4,824,637.70	19,397.34	5,035,000.00	5,035,000.00	0.0001
69335PEF8	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.02	2/15/2027	5,672,460.00	6,586.67	6,000,000.00	5,999,463.88	0.0001
69335PDZ5	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.01	4/15/2026	4,723,038.60	1,555.69	4,930,000.00	4,929,169.69	0.0001
69335PET8	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.06	3/15/2028	11,000,440.00	28,355.56	11,000,000.00	10,999,315.49	0.0002
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	1,851,026.32	3,628.55	1,912,000.00	1,899,530.85	0.0000
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	2,113,384.13	4,142.85	2,183,000.00	2,182,903.60	0.0000
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	5,145,504.65	10,086.69	5,315,000.00	5,230,778.82	0.0001
69335PDT9	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP E A 144A	0.01	10/15/2025	4,391,126.50	1,977.78	4,450,000.00	4,476,239.46	0.0001
69335PD0X	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP G A 144A	0.01	2/15/2026	2,418,700.00	1,077.78	2,500,000.00	2,408,154.20	0.0000
74333HAA3	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR6 A 144A	0.02	7/17/2038	5,211,649.38	7,542.87	5,939,269.26	5,939,177.50	0.0001
74334DA01	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR6 A 144A	0.04	7/20/2039	3,508,044.00	13,723.92	3,700,000.00	3,699,864.14	0.0001
74333PAA5	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR7 A 144A	0.02	8/17/2040	7,669,992.79	13,089.04	9,283,008.31	9,282,765.72	0.0001
74333TAA7	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR8 A 144A	0.02	10/17/2038	3,980,646.79	5,754.21	4,572,880.55	4,572,683.82	0.0001
74333QAA3	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR9 A 144A	0.02	11/17/2040	2,993,028.69	6,010.06	3,582,749.21	3,582,695.13	0.0000
69363PAA8	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A1	0.03	2/1/2026	390,656.59	5,071.36	393,382.73	393,374.10	0.0000
69363PAB6	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A2	0.04	8/1/2028	817,011.50	12,417.08	850,000.00	849,966.94	0.0000
69363PAB6	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A2	0.04	8/1/2028	817,011.50	12,417.08	850,000.00	849,966.94	0.0000
80287GAB6	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 1 A2	0.05	5/15/2026	1,238,862.04	5,545.84	1,241,605.99	1,241,561.73	0.0000
80287JAC8	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 2 A3	0.05	7/15/2027	3,215,420.00	7,525.56	3,250,000.00	3,249,896.46	0.0000
80286FAC7	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.04	2/16/2027	3,944,360.00	7,360.00	4,000,000.00	3,999,886.94	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
80286FAC7	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.04	2/16/2027	4,343,726.45	8,105.20	4,405,000.00	4,404,875.50	0.0001
80287HAC2	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 5 A3	0.04	8/17/2026	2,474,400.00	4,566.67	2,500,000.00	2,499,925.16	0.0000
80287HAC2	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 5 A3	0.04	8/17/2026	1,385,664.00	2,557.33	1,400,000.00	1,399,958.09	0.0000
80287CAC3	ASSET BACKED	USD FIXED INCOME	SANTANDER RETAIL AUT A A3 144A	0.01	7/21/2025	3,341,124.20	1,420.77	3,470,000.00	3,469,838.86	0.0001
83162CPG2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2005-20A 1	0.05	1/1/2025	8,940.42	220.36	9,068.46	9,469.50	0.0000
83162CPR8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2005-20G 1	0.05	7/1/2025	8,922.72	215.87	9,089.23	9,191.58	0.0000
83162CQN6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2006-20I 1	0.06	9/1/2026	9,653.46	180.54	9,776.35	10,035.36	0.0000
83162CSA2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2008-20I 1	0.06	9/1/2028	24,398.38	466.63	24,997.82	25,980.76	0.0000
83162CSH7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20B 1	0.05	2/1/2029	29,719.96	606.89	30,599.38	31,401.51	0.0000
83162CSR5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20G 1	0.04	7/1/2029	249,961.24	5,584.25	259,732.37	270,241.00	0.0000
83162CSY0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20L 1	0.04	12/1/2029	98,015.53	344.14	101,967.80	104,766.74	0.0000
83162CUG6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2011-20I 1	0.03	9/1/2031	70,731.29	729.44	76,783.35	76,936.06	0.0000
83162CUK7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2011-20K 1	0.03	11/1/2031	537,628.78	2,796.13	584,557.02	592,105.73	0.0000
83162CVG5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20A 1	0.02	1/1/2033	616,008.40	7,288.06	684,324.52	670,485.82	0.0000
83162CVG5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20A 1	0.02	1/1/2033	459,707.76	5,438.85	510,689.94	503,957.81	0.0000
83162CVK6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20C 1	0.02	3/1/2033	1,001,916.63	8,245.13	1,114,206.35	1,100,087.85	0.0000
83162CVL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20D 1	0.02	4/1/2033	427,740.92	2,482.12	477,330.82	458,467.35	0.0000
83162CVS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20H 1	0.03	8/1/2033	1,140,440.92	15,977.49	1,213,480.30	1,230,967.84	0.0000
83162CVU4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20I 1	0.04	9/1/2033	849,902.67	10,796.51	894,737.99	934,645.62	0.0000
83162CVV2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20J 1	0.03	10/1/2033	566,080.39	5,065.08	601,196.27	615,602.16	0.0000
83162CVY6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20L 1	0.03	12/1/2033	433,383.28	1,294.17	459,467.23	462,280.63	0.0000
831641FA8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10A 1	0.03	3/10/2024	58,935.61	639.70	59,976.81	59,976.81	0.0000
831641FB6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10B 1	0.03	9/10/2024	13,585.67	141.10	14,001.23	14,001.23	0.0000
831641FB6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10B 1	0.03	9/10/2024	176,375.42	1,831.80	181,770.36	181,770.36	0.0000
83162CWA7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20A 1	0.03	1/1/2034	1,468,170.48	27,097.70	1,555,512.51	1,570,956.99	0.0000
83162CWB5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20B 1	0.03	2/1/2034	1,474,032.60	21,103.16	1,568,036.38	1,568,036.37	0.0000
83162CWB5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20B 1	0.03	2/1/2034	1,133,871.23	16,233.20	1,206,181.83	1,206,181.83	0.0000
83162CWD1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20C 1	0.03	3/1/2034	1,431,573.85	16,416.25	1,534,229.12	1,534,229.12	0.0000
83162CWK5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20G 1	0.03	7/1/2034	877,445.37	13,888.28	953,827.91	971,085.75	0.0000
83162CWL3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20H 1	0.03	8/1/2034	1,110,085.29	14,485.36	1,207,113.04	1,229,595.36	0.0000
831641FC4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10A 1	0.03	3/10/2025	594,363.31	5,238.46	622,663.36	622,663.36	0.0000
831641FC4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10A 1	0.03	3/10/2025	552,896.10	4,872.98	579,221.73	579,221.73	0.0000
831641FE0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10B 1	0.03	9/10/2025	174,031.83	1,732.34	183,202.98	183,202.98	0.0000
83162CWW1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20B 1	0.02	2/1/2035	291,731.23	3,299.54	321,906.78	321,906.78	0.0000
83162CWX7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20C 1	0.03	3/1/2035	1,324,468.13	13,127.79	1,447,917.58	1,447,917.58	0.0000
83162CWX7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20C 1	0.03	3/1/2035	699,719.01	6,935.43	764,937.59	764,937.59	0.0000
83162CXA6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20E 1	0.03	5/1/2035	470,157.20	2,358.64	510,896.06	510,896.06	0.0000
83162CXD0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20G 1	0.03	7/1/2035	1,615,086.49	25,686.87	1,749,822.85	1,764,641.54	0.0000
83162CXE8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20H 1	0.03	8/1/2035	850,203.76	10,850.68	923,462.00	923,462.00	0.0000
83162CXE8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20H 1	0.03	8/1/2035	1,553,256.87	19,823.36	1,687,094.04	1,690,208.14	0.0000
83162CXG3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20I 1	0.03	9/1/2035	1,142,794.54	11,755.09	1,250,541.17	1,252,501.40	0.0000
83162CXH1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20J 1	0.03	10/1/2035	791,510.53	5,891.47	866,392.87	866,392.87	0.0000
831641FF7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-10A 1	0.03	3/10/2026	405,524.86	3,626.29	432,753.73	432,753.73	0.0000
831641FF7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-10A 1	0.03	3/10/2026	514,704.63	4,602.59	549,264.35	549,264.35	0.0000
83162CXP3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20B 1	0.02	2/1/2036	1,110,286.13	11,723.65	1,239,504.48	1,239,504.47	0.0000
83162CXR9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20C 1	0.03	3/1/2036	2,081,985.61	19,140.26	2,296,831.20	2,407,718.88	0.0000
83162CYE7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20L 1	0.03	12/1/2036	2,470,737.14	6,379.72	2,724,436.68	2,738,746.17	0.0000
83162CYE7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20L 1	0.03	12/1/2036	311,692.99	804.83	343,698.17	343,698.16	0.0000
831641FH3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10A 1	0.03	3/10/2027	1,133,976.57	11,543.23	1,213,886.73	1,213,886.74	0.0000
831641FH3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10A 1	0.03	3/10/2027	1,583,766.16	16,121.83	1,695,372.53	1,695,372.53	0.0000
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	964,833.63	8,807.42	1,046,468.65	1,046,468.65	0.0000
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	1,165,258.00	10,636.99	1,263,851.02	1,263,851.02	0.0000
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	1,211,868.33	11,062.47	1,314,405.06	1,314,405.07	0.0000
83162CYG2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20A 1	0.03	1/1/2037	1,383,529.96	21,266.38	1,519,027.18	1,519,027.19	0.0000
83162CYH0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20B 1	0.03	2/1/2037	2,687,768.05	34,866.00	2,967,319.19	2,967,319.19	0.0000
83162CYR8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20F 1	0.03	6/1/2037	635,240.41	1,643.74	701,954.13	701,954.13	0.0000
83162CYT4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20G 1	0.03	7/1/2037	525,293.71	8,914.21	574,003.66	574,003.67	0.0000
83162CYU1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20H 1	0.03	8/1/2037	2,911,528.93	36,700.66	3,202,966.89	3,131,972.63	0.0000
83162CYW7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20I 1	0.03	9/1/2037	856,547.71	8,172.29	946,597.53	946,597.53	0.0000
83162CYX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20J 1	0.03	10/1/2037	1,014,262.18	7,968.40	1,118,371.37	1,118,371.36	0.0000
83162CYX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20J 1	0.03	10/1/2037	2,579,208.80	20,263.16	2,843,952.32	2,914,883.84	0.0000
83162CZA4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20L 1	0.03	12/1/2037	403,907.20	1,037.34	447,770.83	447,770.83	0.0000
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	416,979.24	5,306.35	447,450.63	447,450.63	0.0000
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	2,020,248.25	25,709.05	2,167,880.94	2,167,880.94	0.0000
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	646,479.44	8,226.90	693,721.90	693,721.92	0.0000
83162CZL0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20E 1	0.04	5/1/2038	1,017,200.96	6,394.94	1,096,275.30	1,096,275.30	0.0000
83162CZL0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20E 1	0.04	5/1/2038	823,448.40	5,176.86	887,460.96	887,460.96	0.0000
83162CZP1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20G 1	0.04	7/1/2038	1,772,174.03	34,288.22	1,904,334.87	1,904,334.87	0.0000
83162CZP1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20G 1	0.04	7/1/2038	540,925.21	10,465.88	581,265.00	581,265.01	0.0000
83162CZU0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20I 1	0.04	9/1/2038	2,039,296.08	25,684.47	2,182,816.25	2,182,816.25	0.0000
83162CZU0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20I 1	0.04	9/1/2038	854,453.67	10,761.65	914,587.82	914,587.81	0.0000
83162CZZ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20K 1	0.04	11/1/2038	1,474,040.37	10,110.45	1,567,511.05	1,567,511.05	0.0000
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	354,228.57	3,978.56	382,366.95	382,366.95	0.0000
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	2,206,337.92	24,780.77	2,381,599.85	2,381,599.85	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	759,061.21	8,525.50	819,357.75	819,357.75	0.0000
83162CB51	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-20D 1	0.03	4/1/2039	130,558.81	1,069.41	143,545.36	143,545.36	0.0000
83162CC68	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-25G 1	0.03	7/1/2044	181,512.34	2,801.89	208,318.80	208,318.80	0.0000
831641FP5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10A 1	0.02	3/10/2030	2,934,094.86	23,322.21	3,357,817.91	3,357,817.91	0.0000
831641FP5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10A 1	0.02	3/10/2030	2,264,011.04	17,995.92	2,590,964.90	2,590,964.90	0.0000
831641FQ3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10B 1	0.01	9/10/2030	3,029,966.18	12,725.60	3,682,058.79	3,682,058.79	0.0000
831641FQ3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10B 1	0.01	9/10/2030	2,311,060.00	9,706.25	2,808,433.58	2,808,433.58	0.0000
83162CF40	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-25D 1	0.02	4/1/2045	1,921,985.77	10,388.54	2,347,692.93	2,347,692.93	0.0000
83162CG64	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-25H 1	0.01	8/1/2045	1,599,558.80	8,671.45	2,060,543.62	2,060,543.62	0.0000
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	2,033,255.39	13,080.87	2,347,653.09	2,347,653.12	0.0000
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,823,475.07	11,731.25	2,105,434.91	2,105,434.91	0.0000
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,416,017.15	9,109.89	1,634,972.69	1,634,972.69	0.0000
831641FS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10B 1	0.01	9/10/2031	4,040,767.38	19,686.88	4,876,561.21	4,876,561.21	0.0001
831641FS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10B 1	0.01	9/10/2031	3,821,565.06	18,618.91	4,612,019.00	4,612,019.00	0.0001
831641FT7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10A 1	0.03	3/10/2032	17,149,220.26	188,895.80	19,235,502.90	19,235,502.90	0.0003
831641FT7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10A 1	0.03	3/10/2032	10,748,081.63	118,388.33	12,055,635.90	12,055,635.90	0.0002
831641FU4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10B 1	0.04	9/10/2032	10,696,042.50	158,928.83	11,156,353.65	11,156,353.65	0.0002
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	9,026,197.17	31,683.34	9,481,299.55	9,481,299.55	0.0001
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	9,234,254.32	32,413.66	9,699,846.97	9,699,847.02	0.0001
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	8,821,806.23	30,965.90	9,266,603.18	9,266,603.18	0.0001
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	7,577,114.40	158,557.18	7,992,821.02	7,992,821.02	0.0001
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	11,793,862.34	246,796.00	12,440,914.30	12,440,914.30	0.0002
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	11,253,969.67	235,498.32	11,871,401.25	11,871,401.27	0.0002
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	10,955,338.85	184,771.23	11,669,761.66	11,669,761.66	0.0002
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	9,508,267.56	160,365.12	10,128,323.52	10,128,323.52	0.0001
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	8,952,769.94	150,996.18	9,536,600.63	9,536,600.63	0.0001
83162CQ71	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25I 1	0.04	9/1/2047	8,163,005.07	119,477.49	8,413,907.80	8,413,907.80	0.0001
83162CQ97	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25J 1	0.05	10/1/2047	8,203,402.92	102,411.47	8,127,894.78	8,127,894.78	0.0001
83162CR47	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25K 1	0.05	11/1/2047	4,658,398.57	39,415.84	4,610,039.26	4,610,039.26	0.0001
83162CR47	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25K 1	0.05	11/1/2047	5,245,675.31	44,384.93	5,191,219.42	5,191,219.42	0.0001
83162CR47	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25K 1	0.05	11/1/2047	5,116,275.35	43,290.04	5,063,162.78	5,063,162.78	0.0001
83162CR62	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25L 1	0.05	12/1/2047	12,689,587.25	50,166.83	12,781,357.39	12,781,357.39	0.0002
83162CR62	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25L 1	0.05	12/1/2047	3,417,923.31	13,512.37	3,442,641.47	3,442,641.47	0.0001
83162CS79	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-10A 1	0.05	3/10/2033	39,607,600.00	572,019.73	40,000,000.00	40,000,000.00	0.0006
83162CS79	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-10A 1	0.05	3/10/2033	11,941,691.40	172,463.95	12,060,000.00	12,060,000.00	0.0002
83162CR96	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25A 1	0.05	1/1/2048	24,364,366.50	564,581.81	24,350,000.00	24,573,286.86	0.0004
83162CR96	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25A 1	0.05	1/1/2048	4,302,537.00	99,700.28	4,300,000.00	4,300,000.00	0.0001
83162CS38	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25B 1	0.05	2/1/2048	14,963,907.20	262,452.42	15,070,000.00	15,070,000.00	0.0002
83162CS61	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25C 1	0.05	3/1/2048	29,255,550.30	422,854.32	29,130,000.00	29,106,794.50	0.0005
83162CS61	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25C 1	0.05	3/1/2048	9,962,755.20	143,999.82	9,920,000.00	9,920,000.00	0.0002
83162CS95	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25D 1	0.04	4/1/2048	9,632,568.75	97,082.22	9,875,000.00	9,875,000.00	0.0001
83162CS95	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25D 1	0.04	4/1/2048	7,106,153.25	71,619.64	7,285,000.00	7,285,000.00	0.0001
83162CT45	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25E 1	0.05	5/1/2048	5,942,703.20	33,992.93	6,020,000.00	6,020,000.00	0.0001
83162CT60	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2023-25F 1	0.05	6/1/2048	3,438,037.80	8,024.81	3,447,000.00	3,447,000.00	0.0001
784033AS1	ASSET BACKED	USD FIXED INCOME	SCF EQUIPMENT LEASI 1A A3 144A	0.03	7/20/2029	1,162,941.50	1,092.97	1,225,000.00	1,191,501.22	0.0000
78398AAB9	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABL 1A A2A 144A	0.06	3/22/2027	731,122.70	119.76	732,000.00	731,942.36	0.0000
78398AAD5	ASSET BACKED	USD FIXED INCOME	SFS AUTO RECEIVABLE 1A A3 144A	0.05	10/20/2028	2,886,518.55	439.88	2,895,000.00	2,894,704.26	0.0000
784427AF3	ASSET BACKED	USD FIXED INCOME	SLC STUDENT LOAN TRUST 20 1 A6	0.06	3/15/2055	1,401,830.48	3,707.95	1,460,590.02	1,374,243.45	0.0000
784428AF1	ASSET BACKED	USD FIXED INCOME	SLC STUDENT LOAN TRUST 20 2 A6	0.06	9/15/2039	825,545.61	2,193.30	863,957.14	807,964.91	0.0000
78443CCL6	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE CREDIT STUDEN A A5	0.06	6/15/2039	1,970,415.88	5,399.49	2,079,572.65	2,038,073.47	0.0000
78443CCU6	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE CREDIT STUDEN B A5	0.06	12/15/2039	338,380.94	934.66	361,213.23	348,769.15	0.0000
78445QAE1	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE EDUCATIO C A5 144A	0.10	10/15/2041	340,672.13	1,443.17	326,564.54	361,136.80	0.0000
78442GRA6	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 2 9 A7A	0.06	1/25/2041	1,496,827.12	16,706.98	1,533,163.08	1,503,886.71	0.0000
78442GRA6	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 2 9 A7A	0.06	1/25/2041	1,491,500.33	16,647.52	1,527,706.99	1,483,112.19	0.0000
78446JAB2	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 2 A2	0.06	10/25/2034	1,491,510.72	1,585.07	1,498,087.32	1,512,769.98	0.0000
78442GPH3	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 4 A4	0.05	7/25/2040	1,771,013.49	18,631.66	1,845,305.49	1,792,668.20	0.0000
78448BAC5	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 5 A3	0.06	10/25/2044	1,756,130.12	1,727.92	1,803,563.85	1,803,563.85	0.0000
78442GPP3	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 5 A4	0.05	10/25/2028	183,752.27	1,846.71	183,917.79	183,313.91	0.0000
78442GQJ8	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 7 A4	0.05	10/25/2029	265,159.46	2,675.23	265,938.66	265,178.30	0.0000
78445XAA4	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 1 A	0.06	3/25/2025	132,998.00	127.73	138,126.64	138,126.64	0.0000
78445XAA4	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 1 A	0.06	3/25/2025	664,990.01	638.65	690,633.22	690,633.17	0.0000
78447AAA2	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 3 A	0.06	12/27/2038	584,864.46	580.59	600,785.27	600,156.97	0.0000
78449DAB2	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCA PTB A2A 144A	0.02	9/15/2054	4,015,767.97	1,208.39	4,531,446.59	4,545,398.50	0.0001
78449UAB4	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI A A2A 144A	0.02	9/15/2037	1,158,581.21	1,253.06	1,264,302.15	1,217,804.62	0.0000
78449XAA0	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI B A1A 144A	0.01	7/15/2053	2,698,350.32	1,736.59	3,028,927.46	3,021,222.86	0.0000
87166PAH4	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY CARD FUNDING LL A2 A	0.04	7/15/2028	1,648,252.00	2,916.44	1,700,000.00	1,674,331.63	0.0000
89231XAA9	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.03	11/25/2031	11,652,840.00	5,120.00	12,000,000.00	11,633,993.82	0.0002
89237MAA7	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.01	2/27/2034	12,480,698.89	2,493.28	13,981,000.00	13,982,295.01	0.0002
89237MAA7	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.01	2/27/2034	5,311,505.50	1,061.08	5,950,000.00	5,950,133.70	0.0001
89231EAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.04	4/25/2035	4,689,432.00	3,151.50	4,950,000.00	4,948,063.79	0.0001
89231XAA9	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.03	11/25/2031	5,268,054.75	2,314.67	5,425,000.00	5,479,078.80	0.0001
891940AC2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 A A3	0.05	9/15/2027	7,394,025.00	28,937.50	7,500,000.00	7,499,996.75	0.0001
891940AC2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 A A3	0.05	9/15/2027	1,330,924.50	5,208.75	1,350,000.00	1,349,999.43	0.0000
89239HAD0	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 D A3	0.05	9/15/2027	964,647.60	2,275.47	966,000.00	965,916.21	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
891941AB2	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES B A2A	0.05	5/15/2026	2,190,694.00	5,162.67	2,200,000.00	2,199,951.03	0.0000
89239CAC3	ASSET BACKED	USD FIXED INCOME	TOYOTA LEASE OWNER T B A3 144A	0.00	10/21/2024	2,075,809.12	269.42	2,099,385.22	2,099,373.27	0.0000
89616WAA6	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR1 A 144A	0.05	7/17/2040	3,516,866.39	-	3,597,000.00	3,516,866.75	0.0001
89614YAA4	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR1 A 144A	0.02	7/17/2038	8,517,595.00	15,513.92	9,581,420.08	9,581,201.25	0.0001
89616TAA3	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR2 A 144A	0.05	7/17/2040	6,509,148.40	27,275.29	6,749,917.97	6,749,806.18	0.0001
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	1,662,106.20	26,365.78	1,815,200.18	1,815,200.18	0.0000
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	2,434,779.54	38,622.60	2,659,043.25	2,596,743.37	0.0000
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	319,371.65	5,066.15	348,788.47	348,788.47	0.0000
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	1,631,199.27	25,875.51	1,781,446.47	1,637,719.29	0.0000
90932JAA0	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-2 CLASS A	0.03	11/1/2033	466,033.19	2,504.84	556,630.34	556,630.34	0.0000
90931GAA7	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-2 CLASS A	0.06	4/15/2029	712,344.55	8,913.67	718,683.33	718,683.33	0.0000
90931GAA7	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS A	0.06	4/15/2029	3,253,989.89	40,717.64	3,282,945.47	3,259,894.05	0.0001
90932VAA3	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS B	0.05	7/15/2027	296,793.31	3,200.61	310,990.00	310,990.00	0.0000
90932LAJ6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2023-1 CLASS A	0.06	7/15/2037	1,328,041.00	2,303.89	1,300,000.00	1,300,000.00	0.0000
90932LAJ6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2023-1 CLASS A	0.06	7/15/2037	5,000,000.00	8,861.11	5,000,000.00	5,000,000.00	0.0001
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	4,909,600.00	18,708.33	5,000,000.00	4,999,007.43	0.0001
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	6,540,569.12	24,923.24	6,661,000.00	6,659,677.71	0.0001
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	3,436,720.00	13,095.83	3,500,000.00	3,499,305.21	0.0001
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	1,823,425.44	6,948.28	1,857,000.00	1,856,631.37	0.0000
92348KAA1	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.01	5/20/2027	2,224,124.80	355.97	2,330,000.00	2,329,888.45	0.0000
92348KBG7	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.04	1/22/2029	2,454,800.00	9,354.17	2,500,000.00	2,499,503.73	0.0000
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	3,537,596.00	1,137.40	3,760,000.00	3,759,593.45	0.0001
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	6,694,147.75	2,152.29	7,115,000.00	7,114,230.66	0.0001
92348KAH6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.02	7/20/2028	7,784,944.20	3,876.51	8,292,000.00	8,290,464.45	0.0001
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	6,284,878.00	2,020.70	6,680,000.00	6,679,277.67	0.0001
92348KAH6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.02	7/20/2028	6,689,306.25	3,330.94	7,125,000.00	7,123,680.58	0.0001
92348KBS1	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 4 A1A	0.05	6/20/2029	1,740,773.84	250.12	1,745,000.00	1,744,805.86	0.0000
92868AAC9	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A3	0.03	7/21/2025	734,550.00	788.33	750,000.00	749,958.98	0.0000
92868AAC9	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A3	0.03	7/21/2025	4,945,970.00	5,308.11	5,050,000.00	4,969,501.32	0.0001
92868AAD7	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A4	0.04	1/20/2027	729,622.50	836.46	750,000.00	749,889.91	0.0000
92867WAD0	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LOAN ENHA 1 A3	0.05	6/20/2028	860,587.20	2,168.64	864,000.00	863,788.80	0.0000
918286AA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	VSE 2018-A VOI MORTGA A A 144A	0.04	2/20/2036	3,339,002.40	3,761.80	3,458,242.60	3,429,830.96	0.0001
950739AA0	ASSET BACKED	USD FIXED INCOME	WEPKO ENVIRONMENTAL TRUST 1 A	0.02	12/15/2035	3,098,738.39	2,606.38	3,716,315.74	3,716,297.04	0.0000
98164QAB4	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVAB B A2A	0.05	11/16/2026	4,374,392.00	10,266.67	4,400,000.00	4,399,645.38	0.0001
98164EAC9	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A3	0.00	1/15/2026	1,779,354.16	244.32	1,832,364.46	1,832,299.87	0.0000
98164JAD6	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A3	0.05	5/15/2028	1,110,894.16	2,412.85	1,124,000.00	1,123,821.54	0.0000
98163QAD1	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL B A3	0.03	7/15/2027	486,934.56	1,365.00	504,000.00	503,950.82	0.0000
98162RAD0	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL C A3	0.02	12/16/2024	62,323.65	54.37	62,415.40	62,413.96	0.0000
98163CAD2	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL C A3	0.00	11/17/2025	1,486,985.74	324.72	1,522,131.76	1,521,951.12	0.0000
98163KAC6	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL D A3	0.01	10/15/2026	4,058,696.95	1,524.60	4,235,000.00	4,234,613.82	0.0001
06540BBE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK21 BN21 XA	0.01	10/17/2052	1,999,188.76	39,854.18	49,842,651.74	2,986,665.14	0.0000
06540JBM3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK26 BN26 XA	0.01	3/15/2063	693,830.02	13,279.34	11,917,382.71	1,201,195.52	0.0000
08160JAG2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B9 MORTGA B9 XA	0.01	3/15/2052	761,300.29	17,339.66	17,497,133.85	1,255,299.28	0.0000
05610CAG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMC 2023-C4 MORTGAGE TRU C4 XA	0.01	2/15/2056	1,930,017.74	26,594.96	35,484,790.13	1,998,744.68	0.0000
12515ABE9	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 A4	0.04	11/10/2049	2,318,876.28	7,425.17	2,527,000.00	2,590,165.84	0.0000
12515ABE9	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 A4	0.04	11/10/2049	568,936.80	1,821.77	620,000.00	681,586.85	0.0000
12624PAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2012-CCRE3 MORTGAG CR3 XA	0.01	10/15/2045	0,043.95	1,685.36	1,465,056.48	157,321.93	0.0000
12591VAF8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 XA	0.01	4/10/2047	90,820.22	18,230.91	19,960,487.70	1,454,357.57	0.0000
12637UAX7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2016-C7 COMMERCIA C7 ASB	0.03	11/15/2049	2,621,101.58	7,548.68	2,733,132.69	2,804,778.04	0.0000
31358DCT9	CMO/REMIC	USD FIXED INCOME	FEDERAL NATL MTG ASSN STRIP	0.00	8/6/2038	1,898,593.75	-	3,625,000.00	2,745,917.22	0.0000
31358DJP0	CMO/REMIC	USD FIXED INCOME	FEDERAL NATL MTG ASSN STRIP	0.00	7/15/2037	2,347,695.10	-	4,370,000.00	3,356,172.89	0.0000
3137F8ZXA	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	12/25/2030	243,096.67	3,943.68	5,478,852.06	254,252.78	0.0000
3137H9PD5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MT	0.01	12/25/2032	1,318,591.30	18,143.79	36,314,825.00	1,386,500.02	0.0000
3137H05W4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG	0.03	5/25/2051	361,704.23	1,198.55	575,302.57	362,624.82	0.0000
3137H9M89	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 152 A2	0.04	11/25/2032	1,892,700.00	6,300.00	2,000,000.00	1,953,489.82	0.0000
3137HAAJ5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 157 X1	0.00	5/25/2033	217,170.00	1,903.13	9,000,000.00	217,998.00	0.0000
313375WZ2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 1760 ZB	0.03	5/15/2024	4,170.67	10.41	4,177.27	4,161.72	0.0000
31339GV75	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2380 SI	0.03	6/15/2031	0,808.55	15.99	13,292.04	4,279.75	0.0000
31395MTC3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2922 SE	0.02	2/15/2035	3,385.04	49.88	72,098.89	11,596.75	0.0000
31395TAM6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2965 SA	0.01	5/15/2032	4,409.60	75.12	197,297.45	29,140.10	0.0000
31395UF63	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2980 SL	0.02	11/15/2034	16,506.32	142.33	212,545.97	32,902.08	0.0000
31395UA27	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2981 SU	0.03	5/15/2030	1,702.46	46.31	39,973.13	10,395.96	0.0000
31396EU61	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3065 DI	0.01	4/15/2035	7,737.82	123.31	194,466.41	41,420.61	0.0000
31396NCK0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3145 AJ	0.06	4/15/2036	322,550.22	1,461.68	318,911.44	341,819.43	0.0000
31397GJZ4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3308 S	0.02	3/15/2032	9,593.24	156.64	175,635.96	28,735.75	0.0000
31397TSF5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3424 XI	0.01	5/15/2036	14,278.37	144.67	236,436.05	50,209.13	0.0000
31397TZX9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3440 EM	0.05	4/15/2038	175,217.14	737.47	176,992.38	187,660.15	0.0000
31397YCP4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3489 SD	0.03	6/15/2032	4,696.83	100.23	86,513.78	16,346.71	0.0000
31398WZM5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3621 SB	0.01	1/15/2040	18,306.72	99.50	215,957.50	42,071.11	0.0000
3137A7FZ8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3800 AF	0.06	2/15/2041	147,770.08	379.36	149,924.50	149,924.48	0.0000
3137A7FW5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3812 JN	0.05	12/15/2040	30,050.90	113.91	30,375.00	32,170.62	0.0000
3137AAWW9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3863 AL	0.04	5/15/2026	383,060.22	1,147.60	393,463.39	388,653.49	0.0000
3137ABDB4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3864 MB	0.04	4/15/2041	2,015,559.48	7,146.84	2,144,052.55	2,071,970.64	0.0000
3137ABX71	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3870 MG	0.04	6/15/2041	3,522,400.18	12,339.69	3,701,905.59	4,100,872.02	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3137AFED0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3927 AI	0.05	8/15/2026	0,000.26	8.12	2,166.11	181.42	0.0000
3137AMND5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4012 JA	0.03	12/15/2040	46,530.41	98.72	47,384.27	47,883.28	0.0000
3137AMFC6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4023 PC	0.02	10/15/2041	573,028.28	1,058.00	634,800.74	635,754.60	0.0000
3137APRB8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4042 EB	0.07	8/15/2039	187,057.20	987.17	182,247.68	204,955.00	0.0000
3137ARHS8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4057 GA	0.02	2/15/2027	327,505.41	490.60	336,410.19	334,830.88	0.0000
3137ARKV7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4057 UI	0.03	5/15/2027	1,396.37	120.46	48,184.07	5,898.70	0.0000
3137ASCR3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4077 PJ	0.04	11/15/2040	526,357.23	1,585.83	543,712.53	574,840.01	0.0000
3137ATHP0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4097 CI	0.03	8/15/2027	5,389.80	333.94	133,576.26	11,437.47	0.0000
3137AUXL8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4123 DI	0.03	10/15/2027	15,093.57	884.53	353,810.86	29,963.35	0.0000
3137B3PK8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4244 AI	0.05	8/15/2028	0,637.88	109.63	29,233.54	2,896.82	0.0000
3137B4PT7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4246 PT	0.07	2/15/2036	292,808.83	1,540.02	284,310.78	315,431.13	0.0000
3137B4UY0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4248 LM	0.07	5/15/2041	513,999.34	2,689.34	496,493.00	550,789.59	0.0000
3137B66C0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4273 PD	0.07	11/15/2043	253,654.06	1,326.96	244,976.98	272,934.04	0.0000
3137B6Z87	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4287 V	0.05	10/15/2026	536,345.96	2,020.57	538,819.14	557,404.07	0.0000
3137B7XE4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4311 KL	0.04	12/15/2028	31,368.96	106.67	31,999.67	32,311.62	0.0000
3137B9S55	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4328 KD	0.03	8/15/2043	471,779.45	1,269.00	507,600.84	516,670.92	0.0000
3137BEX58	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4395 TI	0.04	5/15/2026	3,182.50	506.12	151,836.66	11,771.10	0.0000
3137BGAW9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4427 KA	0.02	7/15/2044	1,086,801.63	2,260.23	1,205,454.52	1,211,673.85	0.0000
3137BJPS6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4485 GA	0.04	7/15/2044	463,007.49	1,433.69	491,551.91	503,741.66	0.0000
3137BKU57	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4494 AI	0.00	11/15/2038	54,543.56	-	1,213,427.43	80,536.22	0.0000
3137BPDW6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4583 UP	0.03	7/15/2045	454,599.12	1,245.46	498,185.36	517,477.59	0.0000
3137BVG86	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4661 BV	0.04	12/15/2036	344,015.94	1,024.92	351,402.42	372,905.17	0.0000
3137BWWX8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4678 AF	0.04	12/15/2042	549,394.54	3,966.22	567,140.36	567,140.36	0.0000
3137BYPD6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4692 LP	0.03	5/15/2046	1,055,826.16	2,869.75	1,147,899.15	1,173,035.73	0.0000
3137FAES3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4708 BZ	0.04	1/15/2047	507,384.29	1,680.83	576,284.92	510,776.72	0.0000
3137FAA40	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4710 KZ	0.04	8/15/2047	2,711,959.88	8,758.20	3,002,812.28	3,263,315.79	0.0000
3137FCEH3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4740 P	0.03	12/15/2047	154,205.78	431.62	172,648.05	175,971.37	0.0000
3137FDBD3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4751 WA	0.08	11/15/2038	6,432,701.10	38,458.44	6,076,726.47	6,566,350.96	0.0001
3137F3TU8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4764 PA	0.03	10/15/2045	1,472,299.30	3,919.40	1,567,760.22	1,571,536.37	0.0000
3137FES50	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4767 LA	0.04	8/15/2046	734,170.35	2,269.92	778,258.71	789,475.24	0.0000
3137F3P57	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4772 VL	0.04	4/15/2029	40,928.44	137.34	41,201.61	42,332.64	0.0000
3137FQHR7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4936 PM	0.04	9/25/2049	6,286,251.69	19,807.60	6,791,175.60	6,362,452.64	0.0001
3137FV458	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4999 QI	0.04	5/25/2050	116,262.40	2,141.35	642,404.70	113,424.59	0.0000
3137FVQ54	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5010 IK	0.03	9/25/2050	38,780.82	555.97	266,864.98	32,153.57	0.0000
3137FVQG0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5010 JI	0.03	9/25/2050	99,942.30	1,338.39	642,426.54	89,589.93	0.0000
3137FW3E8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5013 IN	0.03	9/25/2050	35,943.75	507.37	243,537.84	29,262.59	0.0000
3137FXC89	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5018 MI	0.02	10/25/2050	66,666.55	843.99	506,392.31	63,692.20	0.0000
3137FM83	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5067 GI	0.04	12/25/2050	140,488.40	2,468.87	740,660.04	140,609.69	0.0000
3137F9R37	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5071 IH	0.03	2/25/2051	67,508.42	1,045.82	501,995.95	67,769.46	0.0000
3137FUW5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5081 HE	0.01	1/15/2044	7,166,495.42	6,534.43	7,841,319.36	7,920,262.52	0.0001
3137FUW5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5081 HE	0.01	1/15/2044	4,777,663.61	4,356.29	5,227,546.24	5,280,175.05	0.0001
3137FWM5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5083 VC	0.01	8/15/2038	5,448,617.48	6,133.64	5,888,296.59	5,959,111.95	0.0001
3137H0WB0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 G	0.03	9/25/2050	8,374,969.23	20,909.91	10,036,754.70	10,397,848.23	0.0001
3137H0WB0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 G	0.03	9/25/2050	10,041,629.77	25,071.08	12,034,118.82	12,467,072.07	0.0002
3137H24R2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5140 NI	0.03	5/25/2049	98,348.23	1,481.51	711,122.42	99,334.90	0.0000
3137H2UH5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5148 BI	0.03	1/25/2049	227,166.05	3,425.47	1,644,224.45	221,970.32	0.0000
3137H2UN2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5148 CI	0.02	6/25/2049	93,334.80	1,380.41	828,243.85	99,001.03	0.0000
3137H3XG2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5160 ZG	0.03	9/25/2050	711,851.75	2,528.89	1,011,555.37	731,484.74	0.0000
3137H6H81	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5200 KQ	0.03	9/25/2049	453,169.10	1,257.46	502,984.71	455,039.58	0.0000
3137H6ZK0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5202 IN	0.03	1/25/2047	196,407.11	642.91	1,542,989.28	198,659.87	0.0000
3137H7G72	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5224 HL	0.04	4/25/2052	457,710.00	1,666.67	500,000.00	504,742.47	0.0000
3137H7L35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5225 QA	0.04	3/25/2049	4,616,203.52	16,149.27	4,844,780.25	4,867,706.65	0.0001
3137H7L35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5225 QA	0.04	3/25/2049	8,124,840.41	28,423.84	8,527,151.42	8,567,503.43	0.0001
3137H7XD0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5230 PE	0.02	12/25/2051	626,640.00	1,333.33	800,000.00	662,091.31	0.0000
3137H8N23	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5250 AY	0.02	1/25/2055	3,021,899.44	7,583.26	4,549,957.01	3,737,572.28	0.0000
3137H9S54	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5262 EZ	0.05	10/25/2052	933,213.43	3,878.48	1,034,260.70	898,819.95	0.0000
31394JDB0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 57 2A1	0.04	7/25/2043	414,178.09	1,403.10	455,571.30	457,365.08	0.0000
31394JY35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 58 2A	0.07	9/25/2043	33,985.85	183.60	33,896.03	35,143.38	0.0000
31394PPV9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 59 2A1	0.04	10/25/2043	195,170.45	802.53	264,318.92	263,293.93	0.0000
31396HNZ2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 67 1A1C	0.04	3/25/2036	457,385.81	1,609.29	486,891.43	498,772.55	0.0000
3137BDCX2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K039 X1	0.01	7/25/2044	51,272.24	6,764.15	9,975,143.94	8,740,848.74	0.0000
3137BEVJ0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K040 X1	0.01	9/25/2024	86,953.59	9,215.19	13,629,088.96	800,041.15	0.0000
3137BLW95	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K050 A2	0.03	8/25/2025	4,331,745.00	12,502.50	4,500,000.00	4,729,051.11	0.0001
3137BN6H2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K053 X1	0.01	12/25/2025	200,058.38	9,403.56	11,157,745.47	765,778.38	0.0000
3137BSP98	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K058 X1	0.01	8/25/2026	85,955.61	3,183.36	3,673,316.59	269,121.88	0.0000
3137FBBX3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K068 A2	0.03	8/25/2027	2,376,725.30	6,798.88	2,515,000.00	2,549,538.80	0.0000
3137FBU79	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K069 A2	0.03	9/25/2027	2,719,978.00	7,662.08	2,885,000.00	2,922,955.25	0.0000
3137FBU79	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K069 A2	0.03	9/25/2027	4,478,300.00	12,615.21	4,750,000.00	4,964,799.03	0.0001
3137FEBS8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K072 X1	0.00	12/25/2027	93,737.13	2,685.96	6,550,463.26	209,012.18	0.0000
3137F4X72	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K075 A2	0.04	2/25/2028	3,683,827.20	11,680.00	3,840,000.00	3,840,000.00	0.0001
3137FLNB6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K091 X1	0.01	3/25/2029	53,229.90	1,136.15	1,930,718.08	92,923.54	0.0000
3137FMC17	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K093 X1	0.01	5/25/2029	87,343.00	1,802.78	1,980,117.94	156,567.95	0.0000
3137FMU26	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K094 X1	0.01	6/25/2029	42,209.23	839.15	992,457.87	73,266.25	0.0000
3137FNAJ9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K095 XAM	0.01	6/25/2029	451,008.00	8,244.06	7,200,000.00	778,572.00	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3137FNB82	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K096 A2	0.03	7/25/2029	938,259.00	2,204.13	1,050,000.00	1,122,545.10	0.0000
3137FPJG1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K099 A2	0.03	9/25/2029	5,647,820.25	13,656.19	6,315,000.00	6,439,065.28	0.0001
3137FPJ35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K099 X1	0.01	9/25/2029	1,739,762.47	33,074.29	39,585,039.20	2,051,778.87	0.0000
3137FQ4B6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K101 X1	0.01	10/25/2029	54,493.70	1,016.67	1,288,267.25	89,842.48	0.0000
3137FRZC8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K107 X1	0.02	1/25/2030	1,486,817.79	25,627.90	17,995,858.01	1,590,102.77	0.0000
3137FWHT0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K116 A2	0.01	7/25/2030	2,633,475.00	3,732.08	3,250,000.00	2,693,456.34	0.0000
3137F62P1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K118 X1	0.01	9/25/2030	1,785,445.48	29,148.08	33,267,104.22	2,058,402.09	0.0000
3137FYUL8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K128 X1	0.01	3/25/2031	525,225.46	8,602.89	16,872,003.26	527,250.10	0.0000
3137H1YX8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K130 X1	0.01	6/25/2031	352,776.12	5,232.88	5,491,533.58	365,783.54	0.0000
3137H2N83	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K131 X1	0.01	7/25/2031	1,627,848.27	24,163.25	34,939,864.07	1,718,331.60	0.0000
3137H2N83	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K131 X1	0.01	7/25/2031	418,590.37	6,213.42	8,984,553.93	420,449.10	0.0000
3137H7M91	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K144 A2	0.02	4/25/2032	3,001,909.40	7,182.58	3,518,000.00	3,268,944.94	0.0000
3137FG6T7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K155 A3	0.04	4/25/2033	5,545,911.80	18,687.50	5,980,000.00	5,995,444.86	0.0001
3137FHQ63	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K157 A2	0.04	5/25/2033	4,929,942.50	17,040.63	5,125,000.00	5,085,878.21	0.0001
3137FJY60	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K158 A2	0.04	12/25/2030	1,333,482.30	4,543.50	1,398,000.00	1,389,921.74	0.0000
3137FJY60	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K158 A2	0.04	12/25/2030	1,907,700.00	6,500.00	2,000,000.00	1,943,822.49	0.0000
3137BYPS3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K726 X1	0.01	4/25/2024	14,733.66	2,635.48	3,037,867.79	129,228.05	0.0000
3137FMU67	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K735 A2	0.03	5/25/2026	2,762,815.08	6,968.39	2,921,758.75	2,960,746.51	0.0000
3137FNWX4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K736 A2	0.02	7/25/2026	2,541,444.05	5,201.06	2,735,000.00	2,773,085.62	0.0000
3137FQXJ7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K737 A2	0.03	10/25/2026	3,350,448.00	7,575.00	3,600,000.00	3,655,137.48	0.0001
3137HY9Y4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KF153 AS	0.06	2/25/2033	2,793,812.00	2,669.58	2,800,000.00	2,800,000.00	0.0000
3137BSR39	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KF23 A	0.06	9/25/2023	6,626.83	6.27	6,628.35	6,628.35	0.0000
3137BSV55	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KIR2 A1	0.03	3/25/2027	1,684,092.36	4,039.78	1,764,094.02	1,778,578.34	0.0000
3137BYLC2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KL1P A1P	0.03	10/25/2025	890,140.61	1,962.74	925,821.78	926,521.96	0.0000
3137BYLE8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KL1P A2P	0.03	10/25/2025	1,693,332.00	4,050.00	1,800,000.00	1,796,105.66	0.0000
3137FPHY4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KLU2 X1	0.01	8/25/2029	2,384,974.08	50,191.80	55,477,415.13	2,583,167.14	0.0000
3137FATE8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KMP1 A2	0.03	8/25/2024	1,543,888.00	3,976.00	1,600,000.00	1,608,090.41	0.0000
3137BS6F5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KS07 A2	0.03	9/25/2025	6,161,027.10	14,803.19	6,495,000.00	6,548,077.51	0.0001
3137BS6F5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KS07 A2	0.03	9/25/2025	10,353,750.70	24,877.10	10,915,000.00	10,495,770.00	0.0002
3137BS6F5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KS07 A2	0.03	9/25/2025	4,496,269.20	10,803.25	4,740,000.00	4,778,735.56	0.0001
3137FGZ11	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KW06 A2	0.04	6/25/2028	2,533,029.00	8,391.67	2,650,000.00	2,958,641.92	0.0000
3137FARK6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG Q004 A2H	0.04	1/25/2046	109,248.24	382.24	109,950.82	109,950.83	0.0000
3137H2NU4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG Q016 APT2	0.01	5/25/2051	3,088,047.52	4,347.23	3,524,162.65	3,557,550.03	0.0000
31396NRF5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG R007 ZA	0.06	5/15/2036	78,128.37	380.25	76,049.93	75,241.10	0.0000
3137BQZ20	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG X2FX A2	0.02	9/25/2025	531,148.59	1,127.62	561,705.36	566,162.30	0.0000
31282YC49	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS STRIP 212 IO	0.06	5/15/2031	0,632.33	19.56	3,913.65	4,318.69	0.0000
31325VKQ6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS STRIP 334 S7	0.01	8/15/2044	55,425.02	231.98	575,664.94	135,920.86	0.0000
31325WSM5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS STRIP 353 S1	0.01	12/15/2046	18,120.80	70.42	196,431.39	41,303.95	0.0000
3139216C7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 01-T10 A3	0.10	12/25/2041	23,333.17	178.32	22,524.54	24,435.92	0.0000
31392B6V3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 02-T4 A3	0.08	12/25/2041	6,877.63	41.10	6,576.37	6,959.32	0.0000
31392CMS0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 02-W1 2A	0.05	2/25/2042	124,665.32	515.26	129,296.73	133,125.26	0.0000
31392DUC4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 02-W4 A6	0.04	5/25/2042	84,726.95	303.44	89,036.30	89,255.75	0.0000
31393AV61	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 03-T4 2A5	0.04	9/26/2033	139,434.08	544.04	146,276.91	145,796.05	0.0000
31392GWB7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 03-W1 2A	0.05	12/25/2042	132,985.98	606.49	139,316.53	153,949.27	0.0000
31393AQ34	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 03-W4 4A	0.06	10/25/2042	335,933.53	1,570.68	334,372.01	352,081.04	0.0000
31394AQK5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 04-64 SW	0.02	8/25/2034	16,263.52	83.18	262,738.59	68,984.41	0.0000
31394AK21	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 04-66 SE	0.01	9/25/2034	2,080.72	17.61	78,281.38	18,967.71	0.0000
31394AB47	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 04-W11 1A2	0.07	5/25/2044	86,635.08	463.73	85,612.02	88,232.20	0.0000
31394CKG6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-12 SC	0.02	3/25/2035	6,319.13	28.89	108,352.65	20,834.62	0.0000
31394DR85	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-45 SR	0.02	6/25/2035	10,223.77	47.83	182,828.43	44,038.23	0.0000
31394FH65	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-83 LA	0.06	10/25/2035	42,537.47	194.42	42,418.70	46,496.31	0.0000
31394VU26	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-89 S	0.02	10/25/2035	20,849.69	80.12	310,217.05	71,364.73	0.0000
31394VQB9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-W4 3A	0.03	6/25/2045	157,024.26	466.48	164,323.52	163,506.48	0.0000
31395BGE7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 06-3 SA	0.01	3/25/2036	4,289.97	17.92	107,545.11	22,750.26	0.0000
31396WFQ4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 07-54 FA	0.06	6/25/2037	273,627.07	258.60	279,550.75	279,550.75	0.0000
31396WJ33	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 07-75 JI	0.01	8/25/2037	6,177.28	22.13	95,225.60	16,973.45	0.0000
31396XQS6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 07-85 SI	0.01	9/25/2037	5,718.87	15.58	71,396.67	15,960.32	0.0000
31397MZT7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 08-87 AS	0.02	7/25/2033	6,352.99	30.70	73,683.51	16,767.86	0.0000
31397ND85	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 09-31 PI	0.05	11/25/2038	23,806.01	1,687.51	405,001.88	55,757.95	0.0000
31398NUB8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-118 BP	0.05	3/25/2040	2,392,890.13	9,168.63	2,444,967.94	2,427,056.17	0.0000
31398TJQ5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-68 SJ	0.01	7/25/2040	5,536.07	16.76	71,831.70	15,046.09	0.0000
31398TVQ1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-84 PA	0.03	7/25/2040	360,086.58	971.60	388,639.95	392,184.92	0.0000
31398MCH7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-9 KA	0.03	1/25/2040	405,393.58	1,095.14	438,054.96	438,518.31	0.0000
3136A13T0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-118 CD	0.04	10/25/2039	535,790.59	1,647.31	564,792.70	583,316.83	0.0000
31397SNX8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-28 HA	0.05	11/25/2039	234,896.88	992.38	238,171.74	252,370.24	0.0000
31397SU28	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-41 KA	0.04	1/25/2041	39,485.83	136.59	40,977.41	43,093.26	0.0000
31397UUU1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-59 NZ	0.06	7/25/2041	672,556.91	3,062.31	668,140.50	674,440.85	0.0000
3136A0NJ2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-72 KB	0.04	8/25/2026	255,197.07	764.81	262,222.00	264,252.55	0.0000
3136A1KZ7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-99 KS	0.02	10/25/2026	1,608.26	23.93	92,641.86	20,759.32	0.0000
3136A76M9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-101 BI	0.04	9/25/2027	0,087.09	11.78	3,534.52	342.98	0.0000
3136A8Q94	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-108 MB	0.02	10/25/2042	359,001.91	676.75	406,051.04	411,531.16	0.0000
3136A9EA2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-111 B	0.07	10/25/2042	31,411.07	176.56	30,267.85	33,177.72	0.0000
3136A9YA0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-121 B	0.01	11/25/2027	4,029,766.61	4,073.35	4,344,902.38	4,281,229.60	0.0001
3136A9ZT8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-126 SJ	0.00	11/25/2042	55,209.93	-	824,397.91	173,540.29	0.0000

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3136AAGJ8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-130 UI	0.03	12/25/2027	23,810.58	1,505.09	602,037.51	52,678.30	0.0000
3136AANZ4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-132 PD	0.02	10/25/2042	187,445.51	352.98	211,788.48	214,138.01	0.0000
3136AAXW0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-133 CS	0.01	12/25/2042	8,847.15	15.02	90,166.65	25,970.81	0.0000
3136ABAR4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-150 BI	0.03	1/25/2028	7,598.83	441.59	176,634.75	15,345.17	0.0000
3136ABDT7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-153 B	0.07	7/25/2042	128,760.51	716.16	122,770.53	134,549.77	0.0000
3136AAMU0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-19 HB	0.04	1/25/2042	96,441.11	335.39	100,615.65	103,152.34	0.0000
3136AANZ8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-19 JA	0.04	3/25/2041	127,420.67	385.37	132,127.03	137,154.66	0.0000
3136A35Y3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-21 PA	0.02	3/25/2041	496,187.91	890.33	534,195.95	534,874.27	0.0000
3136A35F4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-28 B	0.07	6/25/2039	2,706.23	14.51	2,679.07	3,006.25	0.0000
3136ASXR2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-30 PB	0.02	10/25/2040	76,035.04	144.87	77,264.32	77,658.12	0.0000
3136ASWS1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-30 TE	0.04	4/25/2042	2,827,650.00	10,000.00	3,000,000.00	3,119,171.85	0.0000
3136A42X6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-38 PA	0.02	9/25/2041	678,160.79	1,251.89	751,133.40	758,303.86	0.0000
3136A47L7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-48 PG	0.03	7/25/2041	860,324.90	1,964.32	942,873.47	958,698.02	0.0000
3136A65W0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-74 OA	0.00	3/25/2042	16,769.62	-	18,957.29	17,200.42	0.0000
3136A65Y6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-74 SA	0.01	3/25/2042	7,412.68	33.17	132,701.04	30,469.40	0.0000
3136A6Q56	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-75 AO	0.00	3/25/2042	16,709.91	-	18,957.29	18,045.05	0.0000
3136A6X74	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-75 NS	0.01	7/25/2042	2,697.49	6.23	25,781.25	6,374.05	0.0000
3136A7T51	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-84 HL	0.03	1/25/2042	743,279.16	1,711.05	821,302.94	840,906.38	0.0000
3136ABZW6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-1 DC	0.02	2/25/2033	4,310,096.40	7,992.05	4,795,229.79	4,809,593.46	0.0001
3136ABZW6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-1 DC	0.02	2/25/2033	2,333,852.94	4,327.58	2,596,545.44	2,604,323.19	0.0000
3136AHGQ7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-124 SB	0.01	12/25/2043	2,069.61	2.85	21,382.48	3,549.03	0.0000
3136AC3P4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-14 ML	0.03	3/25/2043	1,378,758.48	3,952.50	1,581,000.00	1,632,010.97	0.0000
3136ACRN3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-16 A	0.02	1/25/2040	1,174,066.93	1,791.19	1,228,244.81	1,223,648.33	0.0000
3136ABSU3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-2 LD	0.02	8/25/2042	1,767,849.20	3,345.04	2,007,026.56	2,023,568.01	0.0000
3136ADXW4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-26 HI	0.03	4/25/2032	1,445.30	89.61	35,845.78	2,680.00	0.0000
3136ABF73	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-5 YI	0.03	2/25/2028	6,818.54	440.93	176,371.95	15,432.53	0.0000
3136AETS6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-54 BS	0.01	6/25/2043	38,352.10	59.34	356,200.44	54,168.86	0.0000
3136AFRX4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-73 IA	0.03	9/25/2032	1,630.29	73.42	29,369.25	1,743.81	0.0000
3136ABQF3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-9 BC	0.07	7/25/2042	95,162.28	493.09	91,031.28	106,625.46	0.0000
3136ABQH9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-9 CB	0.06	4/25/2042	276,448.38	1,262.08	275,363.45	309,896.22	0.0000
3136AC7M7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-M6 1AC	0.03	2/25/2043	91,004.07	278.83	96,882.92	101,852.42	0.0000
3136AMHV4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 14-86 PB	0.02	6/25/2044	1,371,454.01	2,855.99	1,523,194.67	1,535,071.19	0.0000
3136AJLC8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 14-M3 A2	0.04	1/25/2024	9,671.05	28.60	9,804.59	9,859.11	0.0000
3136APAH5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-38 DF	0.05	6/25/2055	706,436.95	2,688.09	725,011.76	724,403.29	0.0000
3136ANE86	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-39 LZ	0.03	6/25/2045	78,860.86	224.06	89,624.80	78,967.68	0.0000
3136AQHL7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-M13 A2	0.03	6/25/2025	959,350.26	2,351.40	1,012,015.55	1,010,848.76	0.0000
3136ANY50	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-M8 X2	0.00	1/25/2025	24,265.38	3,082.95	23,332,099.33	339,044.58	0.0000
3136AR5B0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-26 PA	0.03	10/25/2045	532,773.73	1,464.24	585,697.34	609,040.83	0.0000
3136ASZ58	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-42 DA	0.03	7/25/2045	592,574.10	1,612.34	644,936.49	670,930.97	0.0000
3136ATJR6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-49 PA	0.03	9/25/2045	531,247.08	1,452.83	581,131.40	604,486.56	0.0000
3136AUWW7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-95 GA	0.03	11/25/2041	412,601.25	1,063.94	425,577.10	435,113.72	0.0000
3136AUQS3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-97 PA	0.03	12/25/2044	821,012.95	2,201.41	880,565.60	873,652.38	0.0000
3136ATSG5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-M11 AL	0.03	7/25/2039	44,309.00	120.71	49,202.15	49,770.38	0.0000
3136AVWD7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-14 DA	0.03	2/25/2045	572,900.21	1,537.56	615,023.15	625,926.22	0.0000
3136AVW47	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-22 BC	0.04	11/25/2040	385,133.04	1,133.69	388,693.48	400,570.17	0.0000
3136AXFG5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-54 P	0.03	5/25/2046	1,305,201.38	3,600.64	1,440,254.00	1,463,589.03	0.0000
3136AXUX1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-63 AP	0.03	8/25/2047	592,384.37	1,601.54	640,616.38	651,249.01	0.0000
3136AX4N2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-76 SB	0.01	10/25/2057	40,516.62	61.51	388,685.91	72,817.87	0.0000
3136AYSU8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-85 SC	0.01	11/25/2047	14,603.23	30.78	175,963.67	29,477.05	0.0000
3136AUG21	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M1 A2	0.02	10/25/2026	1,249,073.77	2,798.07	1,345,462.72	1,326,469.21	0.0000
3136AXVB8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M10 AV2	0.03	7/25/2042	699,532.93	1,572.83	719,062.68	720,041.65	0.0000
3136AXZK4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M11 FA	0.06	9/25/2024	278,063.72	1,303.60	279,222.50	279,148.06	0.0000
3136AV7G8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M7 A2	0.03	2/25/2027	635,092.76	1,663.46	674,146.04	676,728.77	0.0000
3136AW7J0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M8 A2	0.03	5/25/2027	78,065.69	212.02	83,118.47	87,671.05	0.0000
3136AV6R5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-T1 A	0.03	6/25/2027	183,704.33	479.62	198,599.28	200,765.83	0.0000
3136B1Q80	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-38 PA	0.04	6/25/2047	159,605.48	494.90	169,679.34	168,395.86	0.0000
3136B3HQ6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-74 AB	0.04	10/25/2048	604,958.47	1,908.91	654,483.22	603,515.10	0.0000
3136B27L0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-M14 A2	0.04	8/25/2028	913,326.59	2,945.67	955,182.70	1,071,870.54	0.0000
3136B2HC9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-M9 APT2	0.03	4/25/2028	154,348.14	441.18	164,981.17	170,787.47	0.0000
3136B4QC5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-18 A	0.04	5/25/2049	770,098.94	2,389.54	819,271.62	790,861.63	0.0000
3136B6XU2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M23 3A3	0.03	10/25/2031	563,138.40	1,454.82	641,833.62	644,862.91	0.0000
3136B7FE6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M25 X	0.00	11/25/2029	166,704.60	3,853.66	22,109,363.00	414,550.57	0.0000
3136B35Z9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M4 A2	0.04	2/25/2031	145,246.11	462.97	153,895.01	157,694.16	0.0000
3136B4KB3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M5 A2	0.03	2/25/2029	1,076,341.45	3,137.69	1,150,392.20	1,129,568.69	0.0000
3136B9CQ8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-10 Q	0.03	3/25/2050	4,405,388.04	12,704.72	5,081,889.12	5,228,762.46	0.0001
3136BAS21	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-47 GZ	0.02	7/25/2050	190,655.97	530.89	318,535.05	316,973.57	0.0000
3136B8MQ2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-56 DI	0.03	8/25/2050	73,582.98	975.43	468,204.23	61,455.23	0.0000
3136BBYB2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-62 BI	0.02	9/25/2050	459,329.99	6,504.80	3,902,880.41	460,417.93	0.0000
3136BCER7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-73 KI	0.03	10/25/2050	208,649.04	519.87	1,247,697.26	213,278.25	0.0000
3136BCLK4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-83 EI	0.04	11/25/2050	106,694.57	1,786.82	536,045.85	109,394.41	0.0000
3136BDXA1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-96 IN	0.03	1/25/2051	113,541.99	1,797.12	718,847.65	123,327.31	0.0000
3136B72B6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M2 A1	0.02	1/25/2030	1,150,314.94	2,015.06	1,239,403.25	1,230,958.81	0.0000
3136BBBW1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M36 X1	0.02	9/25/2034	779,806.73	17,140.27	13,345,999.20	1,483,844.91	0.0000
3136B8UA5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M6 A	0.03	10/25/2037	74,094.18	178.47	85,666.93	87,513.45	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3136BH7G8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-43 IO	0.03	6/25/2051	455,169.98	1,064.35	3,065,324.12	462,672.36	0.0000
3136BH055	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-44 MI	0.03	7/25/2051	153,739.71	319.86	921,203.87	155,237.25	0.0000
3136BGVA6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-61 KI	0.03	4/25/2049	207,516.67	3,170.71	1,521,941.13	196,425.54	0.0000
3136BKRN4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-88 K	0.04	3/25/2046	3,271,425.84	10,302.72	3,532,361.38	3,368,331.20	0.0001
3136BKAW2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-M23 AB	0.01	11/1/2031	3,666,028.64	1,902.09	4,565,017.55	4,271,253.51	0.0001
3136BMH27	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-22 B	0.02	7/25/2054	2,477,440.00	6,666.67	4,000,000.00	2,956,018.65	0.0000
3136BMV96	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-29 AL	0.02	7/25/2054	5,190,990.00	11,666.67	7,000,000.00	5,502,275.45	0.0001
3136BM2D9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-29 AY	0.02	7/25/2054	3,347,109.00	8,833.33	5,300,000.00	3,540,954.46	0.0001
3136BNKN5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-38 HV	0.05	8/25/2033	1,998,704.17	7,749.08	2,066,420.78	2,070,802.48	0.0000
3136BLYC8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-4 EV	0.03	7/25/2033	6,586,660.02	15,509.53	7,444,572.56	6,765,504.44	0.0001
3136BNSZ0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-43 CW	0.02	7/25/2052	2,078,436.57	4,849.59	2,909,753.00	2,296,980.61	0.0000
3136BN3N4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-57 BC	0.04	9/25/2052	352,662.86	1,240.25	372,073.96	351,037.62	0.0000
3136BPPT2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-86 IO	0.03	5/25/2050	208,851.99	537.89	1,549,117.30	212,035.43	0.0000
3136BLRL6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-M1G A1	0.02	9/25/2031	2,312,874.34	3,445.84	2,612,118.65	2,555,330.72	0.0000
3136BP7B1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 23-25 Z	0.02	10/25/2050	413,808.64	136.89	616,025.01	413,121.77	0.0000
3136BP3K5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 23-M4 A2	0.04	8/25/2032	379,024.00	1,297.86	400,000.00	380,277.87	0.0000
31359HTR5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 94-75 K	0.07	4/25/2024	27,238.23	159.34	27,315.26	27,288.80	0.0000
31359VYH0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 99-T2 A1	0.08	1/19/2039	1,626.84	10.09	1,614.63	1,694.14	0.0000
3136FCHS8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 3	0.05	4/25/2034	7,178.15	192.86	46,286.78	5,330.05	0.0000
3136FCHT6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 4	0.05	4/25/2034	4,255.37	111.97	26,873.22	3,451.51	0.0000
3136FCHU3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 5	0.05	4/25/2034	3,437.46	93.59	22,461.18	2,689.92	0.0000
3136FGSL7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 407 C10	0.05	1/25/2038	12,311.72	305.48	73,314.58	21,311.87	0.0000
3136FLFM3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 409 C18	0.04	4/25/2042	1,449.87	26.36	7,909.41	1,146.87	0.0000
3136FLEV4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 409 C2	0.03	4/25/2027	3,644.11	246.89	98,756.32	13,203.91	0.0000
3137G1AA5	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC WHOLE LOAN SC01 1A	0.04	5/25/2045	127,973.89	424.03	145,380.27	147,365.17	0.0000
35802YAJ0	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB36 MORT SB36 A10F	0.03	7/25/2027	2,288,618.04	5,927.53	2,469,802.77	2,478,388.64	0.0000
35802YAJO	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB36 MORT SB36 A10F	0.03	7/25/2027	3,727,177.94	9,653.40	4,022,250.22	4,036,235.57	0.0001
30305LAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB38 MORT SB38 A10F	0.03	8/25/2027	1,342,666.01	3,527.29	1,449,571.94	1,483,815.76	0.0000
30296AP5	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB48 MORT SB48 A10F	0.03	2/25/2028	2,352,983.78	7,104.42	2,529,763.66	2,528,161.30	0.0000
30296IAD9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB49 MORT SB49 A10F	0.03	3/25/2028	803,872.68	2,289.06	872,021.13	861,121.17	0.0000
30297CAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10F	0.03	6/25/2028	3,782,530.88	11,641.77	4,014,402.79	4,001,609.46	0.0001
30297CAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10F	0.03	6/25/2028	531,598.34	1,636.14	564,185.71	562,387.70	0.0000
30297CAK8	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10H	0.03	6/25/2038	534,250.39	1,663.96	582,143.32	575,589.55	0.0000
30297DAJ9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB53 MORT SB53 A10F	0.04	6/25/2028	708,180.85	2,280.93	747,846.64	747,892.82	0.0000
30297DAM2	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB53 MORT SB53 A10H	0.03	5/25/2038	902,935.64	2,803.86	978,092.25	1,021,634.60	0.0000
30297JAE7	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB54 MORT SB54 A10F	0.04	5/25/2028	757,843.08	2,369.61	807,823.09	800,056.13	0.0000
30297JAD9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB54 MORTG SB54 A7H	0.04	7/25/2038	368,292.81	1,124.68	384,507.49	382,148.80	0.0000
30297PAK9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB55 MORT SB55 A10H	0.04	7/25/2038	740,899.96	2,492.61	797,635.80	788,592.80	0.0000
302966A0	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB56 MORT SB56 A10F	0.04	10/25/2028	3,684,703.97	11,979.56	3,885,261.15	3,885,261.15	0.0001
30308LAE9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB57 MORT SB57 A10H	0.04	8/25/2038	955,333.79	3,255.63	1,006,896.99	1,008,817.57	0.0000
30308MAG2	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB58 MORT SB58 A10F	0.04	10/25/2028	2,511,791.21	8,028.54	2,668,768.16	2,668,768.16	0.0000
30297OAG3	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORT SB59 A10F	0.03	1/25/2029	158,785.83	490.77	169,717.32	170,208.40	0.0000
30297OAF5	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORTG SB59 A7H	0.03	11/25/2038	303,221.99	893.21	321,878.04	323,133.22	0.0000
30308GAH3	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB60 MORT SB60 A10H	0.04	1/25/2039	549,202.36	1,752.06	600,706.98	602,889.34	0.0000
30314KAS2	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB67 MORTG SB67 A5F	0.02	7/25/2024	889,013.49	1,614.58	927,031.04	930,739.27	0.0000
38374LZW4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 05-55 Z	0.05	7/20/2035	259,859.55	1,049.70	265,187.16	280,547.21	0.0000
38373MU99	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 08-22 XM	0.01	2/16/2050	35,646.14	2,286.60	2,139,624.09	109,434.50	0.0000
38375QX87	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 08-51 PG	0.05	6/20/2038	101,623.56	433.11	103,946.77	107,033.03	0.0000
38375AX25	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 10-9 UI	0.05	1/20/2040	97,682.04	2,071.40	497,134.91	10,068.48	0.0000
38375BJK9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 10-H27 FA	0.05	12/20/2060	503,224.98	847.94	506,966.39	506,966.13	0.0000
38377YWN6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-135 PG	0.03	10/16/2041	595,017.05	1,704.71	681,882.00	590,823.57	0.0000
38377YA75	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-135 QI	0.05	6/16/2041	16,837.56	636.05	169,613.77	28,834.33	0.0000
38377YTW0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-140 AI	0.04	10/16/2026	0,006.45	215.03	64,508.08	7,942.56	0.0000
38378ATW1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-157 PA	0.03	3/20/2041	251,400.47	661.93	264,771.42	278,777.25	0.0000
38377WK29	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-94 IS	0.02	6/16/2036	1,855.91	98.38	153,127.72	35,442.91	0.0000
38375BK15	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-H06 FA	0.06	2/20/2061	559,518.09	954.08	563,224.10	562,410.21	0.0000
38375BLE0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-H09 AF	0.06	3/20/2061	109,286.19	187.78	109,861.87	109,861.78	0.0000
38375GSB8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-101 AI	0.04	8/20/2027	1,311.09	87.77	30,091.66	4,681.13	0.0000
38375GWD9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-103 IB	0.04	4/20/2040	1,648.14	261.97	89,816.97	10,494.87	0.0000
38378BL23	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-107 IO	0.01	12/16/2053	69,560.92	2,018.04	3,753,962.28	148,252.22	0.0000
38378BFB1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-112 IO	0.00	2/16/2053	3,096.19	113.26	1,049,554.67	75,884.83	0.0000
38378BM71	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-120 IO	0.01	2/16/2053	233,045.05	7,888.61	14,777,745.73	725,033.17	0.0000
38378BT58	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-135 IO	0.00	1/16/2053	66,488.95	2,057.15	7,258,619.17	331,433.05	0.0000
38378GHA9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-140 IC	0.04	11/20/2042	121,778.32	2,334.91	800,541.14	140,845.22	0.0000
38378D3Q6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-34 KS	0.01	3/16/2042	80,882.72	337.00	906,858.65	253,976.57	0.0000
38378BSB6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-44 IO	0.00	3/16/2049	0,026.08	5.32	217,330.18	16,054.24	0.0000
38378EQG1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-69 QI	0.04	3/16/2041	30,093.11	828.19	248,456.96	47,591.93	0.0000
38375GHN4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-84 LD	0.02	5/16/2042	1,821,037.45	3,491.95	2,095,169.41	2,157,155.06	0.0000
38378HAX4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-96 IC	0.03	8/20/2027	2,954.57	187.90	75,160.69	10,410.52	0.0000
38375BZC9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-H27 AI	0.02	10/20/2062	7,424.78	438.63	303,895.44	18,527.30	0.0000
38375BA77	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-H30 GA	0.05	12/20/2062	137,724.82	230.77	138,732.01	138,428.93	0.0000
38378KYP8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-107 AD	0.03	11/16/2047	135,547.05	357.81	151,113.22	154,993.93	0.0000
38378NEU3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-163 IO	0.01	2/16/2046	6,327.41	324.05	384,273.84	29,360.93	0.0000
38378FPP9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-5 BI	0.04	1/20/2043	50,084.32	872.27	299,064.41	49,532.54	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
38378KND7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-59 IO	0.01	7/16/2045	53,848.60	4,092.85	4,890,881.20	1,747,004.50	0.0000
38378TS68	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-84 SC	0.01	3/16/2040	18,425.76	246.60	410,464.78	58,491.24	0.0000
38378XDV0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-103 DA	0.03	9/16/2054	427,252.44	1,227.54	453,246.11	464,716.90	0.0000
38378NNWU3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-17 AM	0.04	6/16/2048	14,683.47	46.02	15,613.57	15,998.97	0.0000
38378XD32	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-171 IO	0.00	11/16/2055	76,683.64	2,908.29	8,371,576.65	421,194.98	0.0000
38378YYP37	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-2 AG	0.02	3/20/2040	3,446,214.51	7,459.38	3,933,630.69	4,062,954.04	0.0001
38378NT52	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-45 BI	0.01	7/16/2054	87,009.25	3,757.82	8,247,322.33	335,047.62	0.0000
38379KVU9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-101 IO	0.00	3/16/2052	9,746.81	207.25	882,863.39	71,732.65	0.0000
38379MT75	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-132 V	0.04	1/20/2034	1,412,540.05	4,223.51	1,448,060.99	1,501,612.62	0.0000
38379MT75	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-132 V	0.04	1/20/2034	2,059,596.68	6,158.22	2,111,389.06	2,188,887.03	0.0000
38379FSM2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-162 EB	0.03	9/20/2044	2,583,068.74	5,821.50	2,794,319.28	2,876,613.64	0.0000
38379YXW3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-108 QI	0.04	8/20/2046	158,824.39	2,645.22	793,566.44	199,383.63	0.0000
38380AUM7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-118 DS	0.01	9/20/2046	135,681.16	320.78	1,112,779.15	261,503.11	0.0000
38380AK63	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-135 SB	0.01	10/16/2046	76,920.50	233.41	594,761.47	149,062.07	0.0000
38380BHW8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-145 UI	0.04	10/20/2046	89,050.74	1,491.42	511,345.04	111,876.65	0.0000
38379T5H8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-17 JS	0.01	2/20/2046	53,499.60	191.06	662,779.94	126,756.64	0.0000
38379VDM3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-20 SB	0.01	2/20/2046	66,563.17	250.63	869,424.84	167,364.28	0.0000
38379WBO4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-46 JI	0.05	4/20/2046	35,136.82	725.17	193,378.21	36,258.41	0.0000
38379TQP7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-5 CS	0.01	1/20/2046	67,690.57	271.86	895,614.78	179,402.85	0.0000
38379YNN4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-81 IO	0.04	6/20/2046	86,935.76	1,584.74	475,422.51	86,913.19	0.0000
38379XTJ9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-88 SM	0.01	7/20/2046	92,169.19	250.11	867,638.07	178,136.94	0.0000
38379XX47	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-93 AB	0.02	7/20/2044	4,794,666.14	8,714.35	5,975,555.40	5,950,998.34	0.0001
38380JKP2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-190 IO	0.01	3/16/2060	88,126.99	1,293.84	2,512,888.30	160,589.27	0.0000
38379RP04	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-190 IO	0.01	3/16/2060	50,435.76	740.48	1,438,145.30	96,793.93	0.0000
38379RUE1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-41 IO	0.01	7/16/2058	13,909.22	253.29	512,310.28	33,220.13	0.0000
38380JUN8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-51 IO	0.01	5/16/2059	98,832.43	1,525.15	2,831,874.68	414,885.95	0.0000
38381BDT8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-16 IO	0.01	3/16/2059	1,173,502.73	16,390.77	33,769,862.86	1,920,864.93	0.0000
38381BDT8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-168 PA	0.04	8/20/2048	425,056.30	1,489.06	446,717.64	427,011.89	0.0000
38380JPT9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-23 IO	0.01	11/16/2059	397,102.47	4,896.21	10,381,763.97	526,507.02	0.0000
38380J2N7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-85 IO	0.01	7/16/2060	431,792.52	5,016.73	10,973,126.41	665,245.78	0.0000
38380XS2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-94 P	0.03	5/20/2043	927,563.15	2,457.43	982,973.36	970,064.24	0.0000
38381XW51	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 19-103 SB	0.01	8/20/2049	38,736.93	133.72	484,272.13	100,789.15	0.0000
38381B4T8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 19-18 TP	0.04	2/20/2049	261,605.29	832.09	285,286.97	262,279.32	0.0000
38380PVT8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-110 MB	0.01	3/16/2062	4,392,743.50	6,717.00	5,757,426.24	4,854,328.86	0.0001
38382HS35	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-123 IL	0.03	8/20/2050	20,710.32	315.77	151,568.48	20,651.21	0.0000
38382HM98	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-123 NI	0.03	8/20/2050	64,384.98	973.55	467,302.80	64,108.11	0.0000
38382HY87	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-127 IN	0.03	8/20/2050	41,717.47	641.84	308,082.61	40,695.94	0.0000
38382JZK5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-129 IE	0.03	9/20/2050	42,965.91	662.27	317,889.28	42,507.57	0.0000
38380P3R3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-143 IB	0.01	3/16/2062	622,310.86	7,782.73	10,727,647.95	891,735.72	0.0000
38380P5D2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-143 IO	0.01	3/16/2062	377,398.65	5,008.83	5,363,823.98	522,972.82	0.0000
38382CRQ6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-15 IM	0.04	2/20/2050	74,252.48	1,360.02	466,292.90	64,698.15	0.0000
38380RCG3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-159 IO	0.01	10/16/2062	541,141.27	6,681.11	8,008,602.48	750,180.84	0.0000
38382KG64	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 IH	0.03	10/20/2050	22,048.73	339.43	162,925.68	22,427.74	0.0000
38382KS87	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 VI	0.03	10/20/2050	78,856.39	1,158.07	555,874.75	73,512.82	0.0000
38382KQ97	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 YI	0.03	10/20/2050	210,841.82	3,324.15	1,595,594.24	212,988.53	0.0000
38380RAJ9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-161 IA	0.01	8/16/2062	317,410.54	7,097.93	17,035,033.20	488,508.30	0.0000
38382LLM1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-175 GI	0.02	11/20/2050	228,290.31	3,548.29	2,128,977.96	221,368.41	0.0000
38380RKU3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-184 IO	0.01	11/16/2060	1,146,143.32	14,147.12	18,603,202.78	1,520,230.48	0.0000
38380RLF5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-195 IA	0.00	12/16/2062	373,246.17	8,225.81	39,483,872.00	640,495.81	0.0000
38382EDP9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-47 MI	0.04	4/20/2050	85,725.13	1,511.50	518,227.11	88,989.36	0.0000
38382EDT1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-47 NI	0.04	4/20/2050	35,210.18	628.73	215,563.75	37,487.91	0.0000
38380PGL2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-56 IO	0.01	11/16/2061	445,963.44	6,214.15	7,693,003.95	670,733.80	0.0000
38382DAG4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-7 CI	0.04	1/20/2050	225,568.76	3,260.20	1,117,783.76	159,982.79	0.0000
38381DD56	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-150 IO	0.01	11/16/2063	886,723.56	10,206.06	11,867,285.38	1,097,723.93	0.0000
38383CED8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-176 IN	0.03	10/20/2051	137,927.66	2,224.75	1,067,882.14	144,826.91	0.0000
38381D5D8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-178 AT	0.04	10/16/2061	5,833,442.27	18,960.43	5,688,128.34	5,546,731.80	0.0001
38381ECE6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-195 IO	0.01	8/16/2063	740,694.27	8,647.70	10,430,017.62	966,406.30	0.0000
38383DQ27	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-209 Z	0.03	11/20/2051	423,061.70	1,448.67	579,465.14	440,431.38	0.0000
38382NZ83	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-29 AG	0.05	2/20/2051	455,033.45	1,902.35	456,562.93	458,319.21	0.0000
38382NT31	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-29 TI	0.03	2/20/2051	158,552.80	1,934.40	928,512.51	163,630.93	0.0000
38380RZC7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-48 IA	0.00	12/16/2062	372,818.50	8,250.48	39,602,307.50	693,040.38	0.0000
38382QCY4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-57 BI	0.03	3/20/2051	200,510.38	3,441.41	1,376,564.50	206,472.10	0.0000
38382MTZ2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-8 AQ	0.05	1/20/2051	386,724.72	1,581.43	379,543.75	381,003.71	0.0000
38381DJX9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-95 IB	0.01	6/1/2061	794,056.56	17,572.48	42,173,947.39	1,291,577.13	0.0000
38382UG39	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-96 VI	0.03	6/20/2051	116,301.07	1,846.33	886,238.42	135,422.61	0.0000
38383TRN5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-112 YA	0.02	6/20/2052	6,293,599.98	13,333.33	7,999,999.98	6,443,401.80	0.0001
38381HGG0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-113 Z	0.02	9/16/2061	1,437,855.99	3,740.68	2,244,405.58	1,640,550.42	0.0000
38383YAD4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-122 B	0.02	4/16/2062	3,313,200.00	10,500.00	6,000,000.00	4,089,126.49	0.0001
38383TZH5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-126 CS	0.00	7/20/2052	76,452.94	-	5,066,463.62	94,996.22	0.0000
38383YCB6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-138 A	0.03	6/20/2051	9,052,394.84	25,662.21	10,264,882.80	9,327,134.02	0.0001
38383YCB6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-138 A	0.03	6/20/2051	8,003,260.26	22,688.06	9,075,225.95	8,246,158.06	0.0001
38381HPV7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-141 AC	0.03	7/16/2063	8,855,321.24	22,679.31	9,896,425.17	9,419,112.37	0.0001
38381HPW5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-141 BC	0.02	6/16/2064	8,947,619.05	24,036.25	13,735,000.00	9,728,268.11	0.0001
38383UW55	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-174 Z	0.05	9/20/2052	942,431.75	3,863.99	1,030,396.72	936,317.71	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
38383Y3C4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-181 AB	0.02	1/16/2064	3,840,746.26	8,292.20	4,975,317.71	4,001,674.58	0.0001
38381EJ90	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-26 IO	0.01	2/16/2064	1,457,116.73	14,666.06	24,124,449.25	1,752,792.03	0.0000
38383PRN3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-46 S	0.00	3/20/2052	13,944.37	-	979,239.26	21,879.89	0.0000
38383PNA5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-51 SC	0.00	3/20/2052	55,525.16	-	4,254,801.25	98,392.28	0.0000
38381EX45	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-59 IO	0.01	2/16/2062	173,752.39	1,629.91	3,424,367.24	205,595.81	0.0000
38383REY9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-63 LM	0.04	10/20/2050	672,848.00	2,333.33	800,000.00	739,708.83	0.0000
38381E5T1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-67 IO	0.01	8/16/2063	457,652.26	4,625.07	6,230,664.26	467,299.82	0.0000
38383RWB9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 HY	0.03	1/20/2052	11,476,920.00	29,166.67	14,000,000.00	12,109,089.93	0.0002
38383RWA1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 MS	0.00	4/20/2052	133,682.80	-	10,127,484.55	231,033.25	0.0000
38383P7C9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 OB	0.00	4/20/2052	3,476,938.42	-	5,169,630.55	3,093,268.88	0.0001
38383P8D6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 VL	0.02	4/20/2052	2,175,364.44	4,222.50	3,378,000.00	2,352,302.15	0.0000
38383V4Y1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 23-19 WA	0.07	8/20/2046	8,010,845.80	45,012.77	7,770,277.99	8,204,655.90	0.0001
38383V4Z8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 23-19 WB	0.06	11/20/2051	927,366.13	4,319.91	909,931.84	926,068.75	0.0000
36253GAE2	CMO/REMIC	USD FIXED INCOME	GS MORTGAGE SECURITIES GC24 A5	0.04	9/10/2047	3,041,207.20	10,325.43	3,152,000.00	3,152,000.00	0.0000
36253GAE2	CMO/REMIC	USD FIXED INCOME	GS MORTGAGE SECURITIES GC24 A5	0.04	9/10/2047	2,812,537.75	9,549.05	2,915,000.00	3,067,166.85	0.0000
46640LAF9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C14 XA	0.00	8/15/2046	0,004.46	33.74	445,998.60	18,432.31	0.0000
61763KBB9	CMO/REMIC	USD FIXED INCOME	MORGAN STANLEY BANK OF C15 XA	0.01	4/15/2047	6,308.06	4,675.14	5,895,385.32	400,702.03	0.0000
61690YBV3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL BNM2 XA	0.01	11/15/2049	134,858.28	5,064.02	5,577,265.38	425,370.25	0.0000
61691UBF5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L3 XA	0.01	11/15/2052	1,420,017.27	29,354.71	46,573,213.21	2,175,842.31	0.0000
61692CBK3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L6 XA	0.01	6/15/2054	1,247,338.79	23,489.09	21,052,131.50	1,866,879.88	0.0000
35563PJX6	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TR 1 M55D	0.04	7/25/2058	1,138,854.69	4,049.89	1,214,907.92	1,246,387.16	0.0000
35563PLQ0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TR 3 M55D	0.04	10/25/2058	3,579,455.52	12,721.53	3,816,457.53	4,001,765.85	0.0001
35563P7F0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 1 MAU	0.03	11/25/2061	4,170,149.63	12,477.11	4,606,932.95	4,567,934.62	0.0001
35563P7E3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 1 MTU	0.03	11/25/2061	10,656,046.66	33,130.67	12,232,862.65	11,958,962.59	0.0002
35563PSE0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 3 MTU	0.03	5/25/2060	13,153,723.04	32,569.43	15,633,324.67	16,567,117.08	0.0002
35563PSE0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 3 MTU	0.03	5/25/2060	10,035,066.05	24,847.44	11,926,771.24	12,639,413.00	0.0002
35563PJF7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 1 MA	0.04	7/25/2058	734,319.83	2,288.04	784,471.07	840,100.97	0.0000
35563PNP0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 1 MA	0.03	8/25/2059	1,607,910.69	3,709.07	1,780,355.97	1,846,455.16	0.0000
35563PJF7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 1 MA	0.04	7/25/2058	939,929.39	2,928.69	1,004,122.97	1,009,568.62	0.0000
35563PE39	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	4/25/2062	1,733,839.09	4,860.18	1,944,070.92	1,782,114.18	0.0000
35563PE39	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	4/25/2062	3,430,076.85	9,614.95	3,845,981.26	3,622,428.68	0.0001
35563PQP7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.02	11/25/2059	4,046,687.46	7,625.62	4,575,371.65	4,734,642.53	0.0001
35563PKG3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.04	8/25/2058	1,626,400.97	5,081.43	1,742,205.36	1,767,070.12	0.0000
35563P2N8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.02	11/25/2060	4,496,430.94	8,664.85	5,198,907.30	5,357,703.08	0.0001
35563PKG3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.04	8/25/2058	7,082,344.95	22,127.67	7,586,628.12	7,942,073.66	0.0001
35563PBC2	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	8/25/2056	2,529,202.31	6,871.64	2,748,654.91	2,861,253.28	0.0000
35563PE39	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	4/25/2062	3,300,561.16	9,251.90	3,700,761.51	3,489,934.34	0.0001
35563PQN2	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MT	0.02	11/25/2059	1,823,274.06	3,724.55	2,234,733.12	2,298,324.15	0.0000
35563PQN2	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MT	0.02	11/25/2059	4,668,230.30	9,536.19	5,721,711.90	5,884,587.26	0.0001
35563P3S6	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 TT	0.02	11/25/2060	2,009,038.87	3,815.93	2,289,555.16	2,341,173.54	0.0000
35563P4U0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.02	3/25/2061	1,287,498.85	2,481.59	1,488,954.37	1,526,468.92	0.0000
35563PLH0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	10/25/2058	584,110.66	1,818.94	623,636.76	650,374.33	0.0000
35563PBT5	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.03	7/25/2056	2,885,905.43	7,848.11	3,139,242.28	3,290,166.09	0.0000
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	1,510,393.14	4,690.50	1,608,169.86	1,696,967.56	0.0000
35563PLH0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	10/25/2058	2,343,609.64	7,298.08	2,502,199.01	2,641,260.08	0.0000
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	279,094.39	866.72	297,161.83	295,653.26	0.0000
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	3,897,470.99	12,103.52	4,149,777.45	4,279,861.45	0.0001
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	1,736,952.11	5,394.07	1,849,395.34	1,931,895.33	0.0000
35563PBS7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MT	0.03	7/25/2056	6,183,205.30	17,700.28	7,080,114.16	7,189,511.08	0.0001
35563PBS7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MT	0.03	7/25/2056	11,927,875.11	34,145.20	13,658,080.78	13,869,704.36	0.0002
35563PDD8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 HT	0.03	6/25/2057	8,605,884.93	25,995.83	9,598,461.87	9,839,181.02	0.0001
35563PHF9	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 MA	0.04	3/25/2058	3,862,055.32	12,015.67	4,119,657.50	4,156,981.31	0.0001
35563PML0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 MA	0.03	2/25/2059	2,514,513.49	6,720.82	2,756,930.38	2,720,774.83	0.0000
35563PHF9	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 MA	0.04	3/25/2058	1,129,149.44	3,513.02	1,204,464.61	1,178,280.58	0.0000
35564CGQ4	CMO/REMIC	USD FIXED INCOME	SEASONED LOANS STRUCTURE 2 A1C	0.02	9/25/2030	4,581,401.32	8,613.18	5,167,907.09	5,313,278.77	0.0001
35564CB22	CMO/REMIC	USD FIXED INCOME	SEASONED LOANS STRUCTURED 1 A1	0.04	5/25/2029	5,350,315.51	16,617.60	5,697,461.86	5,786,286.31	0.0001
863579FR4	CMO/REMIC	USD FIXED INCOME	STRUCTURED ADJUSTABLE R 18 1A2	0.05	12/25/2034	127,901.79	590.55	145,890.03	147,018.34	0.0000
88059FAV3	DISCOUNTED NOTES	USD FIXED INCOME	TENNESSEE VALLEY AUTH STRIP	0.00	11/1/2025	6,519,431.49	-	7,293,000.00	7,127,122.51	0.0001
90278MBB2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C17 XA	0.02	10/15/2052	2,474,599.60	50,280.77	37,590,757.99	2,566,743.95	0.0000
92812UQ68	CMO/REMIC	USD FIXED INCOME	VIRGINIA ST HSG DEV AUTH CMWLT	0.03	6/25/2041	258,863.02	148.31	287,048.29	287,048.26	0.0000
92812UQ68	CMO/REMIC	USD FIXED INCOME	VIRGINIA ST HSG DEV AUTH CMWLT	0.03	6/25/2041	2,407,426.09	1,379.27	2,669,549.12	2,710,478.75	0.0000
94989HAZ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS1 XA	0.01	5/15/2048	57,858.66	4,552.87	4,520,208.18	408,583.12	0.0000
88581EAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	3650R 2021-PF1 COMMERCIAL PF1 A5	0.03	11/15/2054	871,827.00	2,311.83	1,100,000.00	1,131,830.90	0.0000
03465WAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ANGEL OAK MORTGAGE T 1 A1 144A	0.05	9/26/2067	2,045,036.54	8,497.82	2,146,817.14	2,087,646.65	0.0000
03464TAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ANGEL OAK MORTGAGE T 3 A1 144A	0.04	1/25/2067	1,435,835.64	5,173.90	1,552,170.85	1,535,822.27	0.0000
00192NAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	AOA 2021-1177 MORT 1177 A 144A	0.06	10/15/2038	519,002.10	1,537.33	570,000.00	569,338.79	0.0000
05530SAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANLL COMMERCIAL M DKLX A 144A	0.06	1/15/2039	854,352.84	2,460.03	879,000.00	879,000.00	0.0000
06054AA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANC OF AMERICA COMMER UBS7 A4	0.04	9/15/2048	398,021.40	1,296.75	420,000.00	447,145.03	0.0000
06541FAZ2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2017-BNK4 BNM4 A3	0.03	5/15/2050	4,556,514.49	13,933.46	4,973,274.93	4,812,409.13	0.0001
06650AAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2017-BNK8 BNM8 A3	0.03	11/15/2050	2,408,386.13	7,125.10	2,647,916.67	2,460,700.09	0.0000
06650AAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2017-BNK8 BNM8 A4	0.03	11/15/2050	3,011,585.40	9,679.20	3,330,000.00	3,136,402.41	0.0000
06540RAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2017-BNK9 BNM9 A3	0.03	11/15/2054	715,435.72	2,147.00	785,726.84	857,766.34	0.0000
06540AB80	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK10 BNM10 A5	0.04	2/15/2061	29,497.92	98.35	32,000.00	34,549.58	0.0000
06540TAC4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK11 BNM11 A2	0.04	3/15/2061	2,986,587.20	10,185.27	3,230,000.00	3,605,165.39	0.0000

June 2025 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
06541KAZ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK12 BN12 A3	0.04	5/15/2061	1,645,617.60	5,852.00	1,760,000.00	1,666,378.69	0.0000
06541KBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK12 BN12 AS	0.04	5/15/2061	497,480.40	2,014.79	540,000.00	554,905.42	0.0000
06539LAX8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK13 BN13 A2	0.04	8/15/2061	361,697.59	1,230.84	362,545.95	378,967.29	0.0000
06539LBB5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK13 BN13 AS	0.04	8/15/2061	1,875,260.10	7,010.76	1,995,000.00	2,045,862.15	0.0000
06035RAR7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK14 BN14 A3	0.04	9/15/2060	288,393.00	1,024.55	310,000.00	348,233.88	0.0000
06035RAS5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK14 BN14 A4	0.04	9/15/2060	1,391,509.74	5,210.36	1,477,767.00	1,672,814.35	0.0000
06036FBB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK15 BN15 A3	0.04	11/15/2061	2,620,310.25	9,583.29	2,779,108.51	2,805,647.47	0.0000
065403BB2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK17 BN17 A3	0.03	4/15/2052	2,731,333.00	8,712.00	3,025,000.00	3,289,298.46	0.0000
065403BB2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK17 BN17 A3	0.03	4/15/2052	4,017,994.00	12,816.00	4,450,000.00	4,156,072.19	0.0001
065402BC2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK18 BN18 A4	0.04	5/15/2062	843,799.50	2,837.33	950,000.00	1,043,646.07	0.0000
06540WBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK19 BN19 A3	0.03	8/15/2061	5,377,687.50	16,578.13	6,250,000.00	5,897,499.52	0.0001
06540WBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK19 BN19 A3	0.03	8/15/2061	946,473.00	2,917.75	1,100,000.00	1,180,769.04	0.0000
06540AAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK20 BN20 A2	0.03	9/15/2062	892,784.42	2,403.84	1,045,904.90	1,076,414.77	0.0000
06540BBD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK21 BN21 A5	0.03	10/17/2052	1,023,192.00	2,851.00	1,200,000.00	1,232,464.68	0.0000
06540BBD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK21 BN21 A5	0.03	10/17/2052	4,917,290.22	13,701.43	5,767,000.00	5,572,909.68	0.0001
06541RBB8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK23 BN23 A3	0.03	12/15/2052	2,247,388.00	6,326.67	2,600,000.00	2,498,188.04	0.0000
06540VBB0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 A3	0.03	11/15/2062	2,253,602.00	6,413.33	2,600,000.00	2,716,356.98	0.0000
06540VBB0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 A3	0.03	11/15/2062	362,309.86	1,031.07	418,000.00	432,389.79	0.0000
06540VBE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 AS	0.03	11/15/2062	2,966,687.10	9,602.78	3,510,000.00	3,610,784.19	0.0000
06540VBA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 ASB	0.03	11/15/2062	1,026,483.75	2,745.94	1,125,000.00	1,036,917.42	0.0000
06539WBB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK25 BN25 A5	0.03	1/15/2063	3,089,371.46	8,081.66	3,661,000.00	3,453,943.69	0.0000
06540JAZ5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK26 BN26 A2	0.02	3/15/2063	5,725,177.50	11,106.44	6,530,000.00	6,591,758.58	0.0001
06539XAH7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK27 BN27 A5	0.02	4/15/2063	8,799,748.50	19,564.00	10,950,000.00	11,262,978.09	0.0001
06540YAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK28 BN28 A1	0.01	3/15/2063	79,791.05	42.10	80,448.32	80,448.20	0.0000
06541ABA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK31 BN31 ASB	0.02	2/15/2054	1,794,849.00	3,043.25	2,100,000.00	1,806,421.20	0.0000
06541JAL5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK34 BN34 A5	0.02	6/15/2063	1,234,063.50	3,149.08	1,550,000.00	1,602,684.85	0.0000
06541JAL5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK34 BN34 A5	0.02	6/15/2063	1,313,680.50	3,352.25	1,650,000.00	1,698,008.68	0.0000
06541JAT8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK34 BN34 AS	0.03	6/15/2063	1,533,820.00	4,286.67	2,000,000.00	2,058,266.40	0.0000
06540DBQ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK36 BN36 B	0.03	9/15/2064	2,499,510.00	8,123.17	3,400,000.00	3,499,607.77	0.0000
06540LBA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK37 BN37 A4	0.02	11/15/2064	3,792,242.00	9,282.50	4,700,000.00	4,745,727.26	0.0001
06540LBF3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK37 BN37 A5	0.03	11/15/2064	1,475,046.00	3,927.00	1,800,000.00	1,852,704.05	0.0000
06540EAK9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK38 BN38 A5	0.03	12/15/2064	3,044,137.50	7,878.13	3,750,000.00	3,859,988.85	0.0000
06540EAK9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK38 BN38 A5	0.03	12/15/2064	852,358.50	2,205.88	1,050,000.00	1,080,796.90	0.0000
06539VAJ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2022-BNK39 BNK39 A4	0.03	2/15/2055	7,191,145.01	21,025.48	8,617,000.00	8,230,602.44	0.0001
06541QAZ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2022-BNK43 BNK43 A5	0.04	8/15/2055	6,401,182.55	25,055.97	6,835,000.00	6,822,307.79	0.0001
06540KAJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2022-BNK44 BNK44 A5	0.06	11/15/2055	3,416,523.00	16,327.44	3,300,000.00	3,396,317.76	0.0001
06540KAJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2022-BNK44 BNK44 A5	0.06	11/15/2055	5,176,550.00	24,738.54	5,000,000.00	5,097,774.87	0.0001
06541BBA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2023-BNK45 BNK45 A1	0.05	2/15/2056	1,882,272.69	8,565.45	1,892,568.26	1,892,555.06	0.0000
06427DAR4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK OF AMERICA MERRIL BNK3 A3	0.03	2/15/2050	2,017,051.22	6,034.11	2,186,932.11	2,164,987.78	0.0000
06644EAG3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK5 2023-5YR1 5YR1 A3	0.06	4/15/2056	4,731,435.10	24,283.58	4,655,000.00	4,794,288.50	0.0001
06211CAB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK5 2023-5YR2 5YR2 A21	0.06	6/15/2028	5,052,150.00	8,600.00	5,000,000.00	5,049,874.50	0.0001
05493HAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS 2021-AGW MORT AGW A 144A	0.06	6/15/2036	4,362,497.30	13,430.08	4,690,000.00	4,690,000.00	0.0001
07336AAF4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 C14 ASB	0.03	2/15/2055	1,282,130.14	3,534.39	1,462,000.00	1,504,727.29	0.0000
05552XB4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C12 A4	0.02	11/15/2054	4,331,319.00	10,692.75	5,300,000.00	5,351,097.83	0.0001
05552XBG2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C12 A5	0.03	11/15/2054	2,301,376.00	6,274.33	2,800,000.00	2,881,186.02	0.0000
05552PBA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C15 A5	0.04	4/15/2055	6,181,910.00	21,361.67	7,000,000.00	7,084,707.86	0.0001
05552YAJ5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C16 AS	0.05	6/15/2055	1,723,262.00	7,283.33	1,900,000.00	1,898,760.84	0.0000
054976AE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C17 A5	0.04	9/15/2055	1,817,411.40	7,179.62	1,940,000.00	1,907,150.71	0.0000
054976AE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C17 A5	0.04	9/15/2055	3,278,835.00	12,952.92	3,500,000.00	3,603,564.12	0.0001
07332VBC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C1 A3	0.03	2/15/2050	1,991,105.07	6,141.85	2,160,088.82	2,140,375.03	0.0000
07332VBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C1 A4	0.04	2/15/2050	879,814.00	2,908.58	950,000.00	1,036,764.84	0.0000
05491UBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	940,450.00	3,595.00	1,000,000.00	1,027,847.73	0.0000
05491UBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	2,252,377.75	8,610.03	2,395,000.00	2,578,204.66	0.0000
05491UBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	2,068,990.00	7,909.00	2,200,000.00	2,214,848.76	0.0000
05492TBP4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C6 A4	0.03	2/15/2053	4,533,108.50	11,765.54	5,350,000.00	4,681,631.55	0.0001
05492VAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C7 A5	0.02	4/15/2053	3,159,185.70	6,603.28	3,890,000.00	3,956,358.86	0.0000
05492VAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C7 A5	0.02	4/15/2053	960,749.79	2,008.14	1,183,000.00	1,179,477.25	0.0000
05493EAY8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C9 A5	0.02	2/15/2054	1,284,975.35	3,036.60	1,585,000.00	1,630,205.85	0.0000
05493EAY8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C9 A5	0.02	2/15/2054	445,890.50	1,053.71	550,000.00	565,686.56	0.0000
05551VBG7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS TRUST 2021-C10 C10 ASB	0.02	7/15/2054	2,983,252.75	6,567.75	3,475,000.00	3,574,752.73	0.0000
07383FXB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BEAR STEARNS COMM PWR6 X1 144A	0.01	11/11/2041	0,012.61	540.97	630,596.70	8,197.24	0.0000
08162PAX9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A5	0.04	1/15/2051	1,219,122.00	4,078.43	1,335,000.00	1,389,636.98	0.0000
08161BAx1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B3 MORTGA B3 A4	0.04	4/10/2051	1,884,199.60	6,456.38	2,060,000.00	2,078,738.61	0.0000
08160BAC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B5 MORTGA B5 A3	0.04	7/15/2051	3,693,680.00	13,145.33	4,000,000.00	4,036,787.36	0.0001
08162CAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B6 MORTGA B6 A4	0.04	10/10/2051	921,560.00	3,550.83	1,000,000.00	1,029,683.01	0.0000
08162UAV2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A4	0.04	1/15/2052	5,629,260.00	19,814.00	6,000,000.00	6,055,606.29	0.0001
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,924,123.32	7,394.90	2,097,000.00	2,112,836.53	0.0000
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,009,316.00	3,879.06	1,100,000.00	1,145,783.58	0.0000
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	4,078,554.20	15,674.92	4,445,000.00	4,493,665.87	0.0001
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,470,848.68	5,652.85	1,603,000.00	1,823,450.68	0.0000
08162VAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B10 MORT B10 A4	0.04	3/15/2062	196,991.34	675.26	218,000.00	235,154.15	0.0000
08162BBE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B11 MORT B11 A5	0.04	5/15/2052	2,637,840.00	8,855.25	3,000,000.00	2,900,750.40	0.0000
08162FAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B12 MORT B12 A4	0.03	8/15/2052	1,887,104.32	5,177.43	2,173,182.00	2,239,389.76	0.0000
08162FAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B12 MORT B12 A5	0.03	8/15/2052	750,702.60	2,232.85	860,000.00	938,361.33	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
08162DAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B13 MORT B13 A4	0.03	8/15/2057	155,131.20	442.80	180,000.00	183,085.35	0.0000
08162YAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B14 MORT B14 A5	0.03	12/15/2062	1,379,792.00	4,064.80	1,600,000.00	1,645,787.22	0.0000
08162YAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B14 MORT B14 A5	0.03	12/15/2062	3,506,396.42	10,329.67	4,066,000.00	3,795,003.93	0.0001
08163AAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B18 MORT B18 A5	0.02	7/15/2053	6,564,811.34	13,501.00	8,416,209.00	8,499,124.96	0.0001
08163AAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B18 MORT B18 A5	0.02	7/15/2053	2,262,058.00	4,652.08	2,900,000.00	2,883,780.37	0.0000
08162WAY2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B19 MORT B19 A1	0.01	9/15/2053	659,120.30	364.03	695,604.77	695,594.14	0.0000
08162XBL7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B20 MORT B20 A5	0.02	10/15/2053	824,318.00	2,176.90	1,100,000.00	1,131,138.20	0.0000
08163LAG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B21 MORT B21 A5	0.02	12/17/2053	2,156,763.60	4,515.29	2,740,000.00	2,817,432.62	0.0000
08163LAG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B21 MORT B21 A5	0.02	12/17/2053	2,558,205.00	5,355.73	3,250,000.00	3,341,845.22	0.0000
08162LAF7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-IG1 MORT IG1 A5	0.03	9/15/2043	1,606,275.60	4,944.62	2,040,000.00	2,094,717.28	0.0000
08162QAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-IG3 IG3 A4 144A	0.02	9/15/2048	7,018,858.98	17,314.17	8,526,000.00	8,834,561.24	0.0001
08163CBA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B24 MORT B24 A3	0.02	3/15/2054	1,429,309.00	2,847.93	1,700,000.00	1,716,145.90	0.0000
08163DAF4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B25 MOR B25 ASB	0.02	4/15/2054	4,654,473.00	10,493.91	5,545,000.00	5,703,376.40	0.0001
08163DAC1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B25 MORT B25 A3	0.02	4/15/2054	2,730,585.00	5,241.50	3,300,000.00	3,299,937.11	0.0000
08163DAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B25 MORT B25 A4	0.02	4/15/2054	1,670,361.00	3,969.00	2,100,000.00	2,119,970.21	0.0000
08163EBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B26 MORT B26 A5	0.03	6/15/2054	599,422.50	1,633.13	750,000.00	783,715.21	0.0000
08163HAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B27 MORT B27 A5	0.02	7/15/2054	1,894,701.00	4,829.79	2,425,000.00	2,494,556.13	0.0000
08163KBF7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B30 MORT B30 A4	0.02	11/15/2054	7,789,138.00	19,020.17	9,800,000.00	9,894,452.52	0.0001
08163MAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B31 MORT B31 A5	0.03	12/15/2054	1,266,412.00	3,447.46	1,550,000.00	1,594,992.19	0.0000
08163NBG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2022-B32 MORT B32 A3	0.03	1/15/2055	4,083,717.50	12,039.67	4,750,000.00	4,888,878.23	0.0001
081916AB4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2023-B38 MORT B38 A2	0.06	4/15/2056	4,887,500.00	23,441.67	5,000,000.00	5,049,882.43	0.0001
08192SAB5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2023-B39 MORT B39 A2	0.07	7/15/2056	5,115,050.00	16,041.67	5,000,000.00	5,140,177.00	0.0001
08192SAD1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2023-B39 MORT B39 A5	0.06	7/15/2056	11,938,337.55	31,639.15	11,645,000.00	11,994,346.51	0.0002
08163TAC6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2023-V2 MORTGA V2 A3	0.06	5/15/2055	6,147,808.56	29,669.24	6,126,000.00	6,293,033.06	0.0001
055531AA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BLP COMMERCIAL MORT IND A 144A	0.07	3/15/2040	1,970,180.00	6,079.10	2,000,000.00	1,994,987.12	0.0000
05609MCA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C1 MORTGAGE TRU C1 A3	0.03	2/17/2055	2,110,224.00	5,900.00	2,400,000.00	2,399,972.12	0.0000
05609MCC7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C1 MORTGAGE TRU C1 A5	0.03	2/15/2055	7,780,680.00	25,305.00	9,000,000.00	8,414,064.98	0.0001
05602NAE0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C2 MORTGAGE TRU C2 A5	0.05	7/15/2054	8,754,390.00	37,301.33	9,000,000.00	9,173,081.28	0.0001
05602QAY9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C3 MORTGAGE TRU C3 A5	0.05	9/15/2054	4,986,350.00	22,135.83	5,000,000.00	5,071,619.34	0.0001
05610CAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2023-C4 MORTGAGE TRU C4 A5	0.05	2/15/2056	4,935,900.00	21,319.00	5,000,000.00	5,149,311.96	0.0001
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	970,000.00	3,131.11	1,000,000.00	971,445.54	0.0000
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	2,395,900.00	7,733.83	2,470,000.00	2,399,582.91	0.0000
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	4,384,400.00	14,152.60	4,520,000.00	4,509,386.50	0.0001
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.07	4/15/2037	2,878,960.00	9,293.12	2,968,000.00	2,961,030.78	0.0000
10569FAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BRAVO RESIDENTIAL NQM1 A1 144A	0.04	9/25/2061	1,274,088.15	4,163.15	1,377,764.96	1,376,724.53	0.0000
10569EAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BRAVO RESIDENTIAL NQM2 A1 144A	0.01	3/25/2060	482,398.81	421.42	521,348.78	521,343.61	0.0000
10569YAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BRAVO RESIDENTIAL NQM4 A1 144A	0.06	5/25/2063	3,877,707.60	20,860.13	3,890,000.00	3,889,927.26	0.0001
12429EAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BWAY 2022-26BW MOR 26BW A 144A	0.03	2/10/2044	378,205.00	1,417.50	500,000.00	504,776.21	0.0000
05609PAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX 2021-LBA3 MORTGA PAC A 144A	0.06	10/15/2036	1,487,811.26	4,010.97	1,534,000.00	1,530,472.46	0.0000
05609QAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT ACNT A 144A	0.06	11/15/2038	6,942,334.11	35,627.94	7,121,000.00	7,105,066.59	0.0001
05609QAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT ACNT A 144A	0.06	11/15/2038	6,261,846.93	32,135.69	6,423,000.00	6,408,628.39	0.0001
05609QAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT ACNT A 144A	0.06	11/15/2038	2,632,257.00	13,508.70	2,700,000.00	2,656,474.31	0.0000
05608WAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT SOAR A 144A	0.06	6/15/2038	4,907,660.29	13,136.74	5,040,528.62	5,041,184.32	0.0001
05608WAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT SOAR A 144A	0.06	6/15/2038	1,698,805.48	4,547.33	1,744,798.37	1,744,798.37	0.0000
123918AA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT VLT2 A 144A	0.07	6/15/2040	3,855,448.80	12,776.14	3,870,000.00	3,850,514.16	0.0001
05609VAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT VOLT A 144A	0.06	9/15/2036	6,197,606.10	16,776.26	6,405,000.00	6,407,078.24	0.0001
05609VAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT VOLT A 144A	0.06	9/15/2036	1,011,162.90	2,737.11	1,045,000.00	1,043,415.58	0.0000
05610FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG AHP A 144A	0.06	1/17/2039	7,468,567.47	20,955.78	7,683,000.00	7,661,811.08	0.0001
05610FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG AHP A 144A	0.06	1/17/2039	6,775,467.30	19,011.03	6,970,000.00	6,950,777.46	0.0001
12434FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG CIP A 144A	0.06	12/15/2038	97,491.00	271.73	100,000.00	97,159.29	0.0000
12434FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG CIP A 144A	0.06	12/15/2038	8,341,329.96	23,249.50	8,556,000.00	8,544,628.75	0.0001
12434FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG CIP A 144A	0.06	12/15/2038	7,500,957.54	20,907.16	7,694,000.00	7,683,774.37	0.0001
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	6,914,341.95	19,527.73	7,132,820.24	7,103,898.31	0.0001
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	4,974,942.38	14,050.41	5,132,139.82	5,101,047.23	0.0001
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	6,272,675.18	17,715.51	6,470,878.18	6,444,637.57	0.0001
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	8,459,561.93	23,891.79	8,726,865.83	8,691,480.56	0.0001
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.06	2/15/2039	9,163,325.49	25,879.39	9,452,866.80	9,299,226.12	0.0001
05609KAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG XL2 A 144A	0.06	10/15/2038	2,140,561.29	5,765.39	2,205,581.84	2,195,248.62	0.0000
05605AAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTGA XL A 144A	0.06	10/15/2036	386,356.10	1,068.09	388,774.28	384,166.23	0.0000
05606FAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2019-OC11 OC11 A 144A	0.03	12/9/2041	1,361,658.56	4,253.32	1,594,000.00	1,688,281.36	0.0000
05608RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-ARIA ARIA A 144A	0.06	10/15/2036	6,869,713.70	35,757.03	7,090,000.00	7,044,700.06	0.0001
05608RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-ARIA ARIA A 144A	0.06	10/15/2036	2,296,364.10	11,952.63	2,370,000.00	2,364,571.09	0.0000
05609RAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	5,826,296.35	15,577.49	6,013,000.00	5,977,917.17	0.0001
05609RAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	5,148,031.35	13,764.05	5,313,000.00	5,282,001.31	0.0001
05609RAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-BXMF BXMF A 144A	0.06	10/15/2026	1,879,763.00	5,025.83	1,940,000.00	1,899,894.19	0.0000
05609BAV1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-LBA LBA AV 144A	0.06	2/15/2036	1,461,906.50	4,067.93	1,510,000.00	1,456,240.70	0.0000
12434EAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-RISE RISE A 144A	0.06	11/15/2036	7,018,465.39	35,466.12	7,213,000.00	7,179,864.95	0.0001
12434EAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-RISE RISE A 144A	0.06	11/15/2036	6,337,344.39	32,024.24	6,513,000.00	6,483,080.61	0.0001
05609XAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-CLS CLS A 144A	0.06	10/13/2027	3,224,006.50	16,080.00	3,350,000.00	3,342,641.70	0.0000
05608UAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-GPA GPA A 144A	0.07	10/15/2039	3,853,939.80	12,544.13	3,860,000.00	3,845,874.80	0.0001
05608UAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-GPA GPA A 144A	0.07	10/15/2039	1,128,225.90	3,672.24	1,130,000.00	1,126,427.13	0.0000
05609WAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-IND IND A 144A	0.07	4/15/2037	4,724,460.64	14,154.90	4,797,916.74	4,784,887.46	0.0001
05609WAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-IND IND A 144A	0.07	4/15/2037	1,441,681.79	4,319.41	1,464,097.11	1,460,121.19	0.0000
12433EAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-LBA6 LBA6 A 144A	0.06	1/15/2039	7,938,944.52	22,232.98	8,138,000.00	8,138,000.00	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
05609TAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-VAMF VAMF A 144A	0.06	1/15/2039	8,396,179.20	23,028.44	8,640,000.00	8,619,580.12	0.0001
05610DAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2023-DELC DELC A 144A	0.08	5/15/2038	778,042.20	3,665.57	780,000.00	778,040.17	0.0000
05609DAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2023-LIFE LIFE A 144A	0.05	2/15/2028	1,065,310.40	4,708.95	1,120,000.00	1,120,000.00	0.0000
05607CAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BXP TRUST 2017-CC CC A 144A	0.03	8/13/2037	776,707.85	2,579.84	895,000.00	976,608.14	0.0000
12529TAW3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CANTOR COMMERCIAL REAL CF3 A3	0.03	1/15/2053	2,377,032.00	6,421.80	2,800,000.00	2,826,059.81	0.0000
12514MBB0	CMO/REMIC	USD FIXED INCOME	CD 2016-CD1 MORTGAGE TR CD1 A3	0.02	8/10/2049	905,891.67	2,034.10	992,649.21	995,514.32	0.0000
12515ABG4	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 AM	0.04	11/10/2049	1,788,580.00	6,113.33	2,000,000.00	2,077,716.06	0.0000
12515GAD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 A4	0.04	2/10/2050	2,247,448.63	7,476.83	2,471,000.00	2,471,000.00	0.0000
12515GAD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 A4	0.04	2/10/2050	3,846,402.37	12,796.25	4,229,000.00	4,680,176.05	0.0001
12515GAF4	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 AS	0.04	2/10/2050	814,560.00	3,194.17	1,000,000.00	1,047,869.92	0.0000
12515DAQ7	CMO/REMIC	USD FIXED INCOME	CD 2017-CD4 MORTGAGE TR CD4 A3	0.03	5/10/2050	1,674,135.04	4,990.56	1,843,801.67	1,916,026.45	0.0000
125039AD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD6 MORTGAGE T CD6 ASB	0.03	11/13/2050	1,091,151.37	3,204.13	1,153,949.29	1,222,350.97	0.0000
125039AF4	CMO/REMIC	USD FIXED INCOME	CD 2017-CD6 MORTGAGE TR CD6 A5	0.03	11/13/2050	1,357,440.00	4,320.00	1,500,000.00	1,540,295.38	0.0000
12512JAV6	CMO/REMIC	USD FIXED INCOME	CD 2018-CD7 MORTGAGE TR CD7 A3	0.04	8/15/2051	1,832,834.88	6,666.35	1,993,425.21	2,011,671.66	0.0000
12512JAW4	CMO/REMIC	USD FIXED INCOME	CD 2018-CD7 MORTGAGE TR CD7 A4	0.04	8/15/2051	5,727,531.95	21,999.94	6,169,649.00	6,641,376.92	0.0001
12515BAD0	CMO/REMIC	USD FIXED INCOME	CD 2019-CD8 MORTGAGE TR CD8 A3	0.03	8/15/2057	2,865,622.00	7,528.17	3,400,000.00	3,431,819.75	0.0000
12531YAL2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGA C4 ASB	0.03	5/10/2058	2,012,780.06	5,412.79	2,101,373.99	2,184,204.19	0.0000
12531WBB7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C3 A3	0.04	1/10/2048	1,670,826.90	5,700.88	1,770,000.00	1,815,652.17	0.0000
12531WBB7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C3 A3	0.04	1/10/2048	882,611.95	3,011.48	935,000.00	977,507.71	0.0000
12531YAM0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C4 A3	0.03	5/10/2058	697,366.58	1,889.99	752,486.20	759,272.34	0.0000
12531YAN8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C4 A4	0.03	5/10/2058	3,479,137.50	10,259.38	3,750,000.00	4,043,746.35	0.0001
12532BAC1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C7 A2	0.04	12/10/2054	2,126,660.78	6,803.72	2,277,206.93	2,297,880.77	0.0000
17326CAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CGMS COMMERCIAL MORTGAGE B1 A3	0.03	8/15/2050	5,102,385.95	14,977.20	5,621,720.49	5,396,704.82	0.0001
12565VAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CIM TRUST 2021-J3 J3 A1 144A	0.03	6/25/2051	5,740,827.61	14,904.98	7,154,392.47	7,241,659.41	0.0001
12567RAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CIM TRUST 2021-R6 R6 A1 144A	0.01	7/25/2061	1,024,196.61	1,429.97	1,204,186.34	1,204,179.55	0.0000
17291NAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCICI SMRT A 144A	0.06	6/10/2028	3,890,835.00	19,547.74	3,900,000.00	4,014,888.38	0.0001
17321JAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC15 A4	0.04	9/10/2046	149,530.80	546.61	150,063.53	160,128.19	0.0000
17321RAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC17 A4	0.04	11/10/2046	904,297.68	3,138.91	911,811.00	954,033.02	0.0000
17321RAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC17 A4	0.04	11/10/2046	5,405,092.00	18,761.63	5,450,000.00	5,755,207.26	0.0001
17322MAV8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC21 A4	0.04	5/10/2047	255,989.20	774.19	259,869.04	262,003.11	0.0000
17322YAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC25 A4	0.04	10/10/2047	5,989,958.10	18,871.71	6,230,000.00	6,026,012.19	0.0001
17322YAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC25 A4	0.04	10/10/2047	1,586,425.50	4,998.13	1,650,000.00	1,790,442.07	0.0000
17323CAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC27 A5	0.03	2/10/2048	1,954,060.00	5,359.04	2,050,000.00	2,136,263.37	0.0000
17323VAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC29 A3	0.03	4/10/2048	266,396.49	688.78	281,614.97	283,952.90	0.0000
17323VAX8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC29 A4	0.03	4/10/2048	1,886,200.00	5,320.00	2,000,000.00	2,017,475.12	0.0000
29425AAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	1,348,733.10	4,502.12	1,430,000.00	1,369,782.56	0.0000
29425AAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	1,433,618.40	4,785.47	1,520,000.00	1,450,467.51	0.0000
29425AAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	6,277,739.52	20,955.31	6,656,000.00	7,319,671.46	0.0001
17324TAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC36 A5	0.04	2/10/2049	2,332,200.00	7,533.33	2,500,000.00	2,728,852.09	0.0000
17324TAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC36 A5	0.04	2/10/2049	1,399,320.00	4,520.00	1,500,000.00	1,655,651.22	0.0000
17290XAT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC37 A4	0.03	4/10/2049	377,391.15	1,118.48	405,000.00	401,100.15	0.0000
17290XAT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC37 A4	0.03	4/10/2049	2,096,617.50	6,213.75	2,250,000.00	2,421,186.03	0.0000
17328HBA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A1	0.02	11/10/2052	825,963.56	1,466.35	852,942.12	849,380.12	0.0000
17328HBB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A2	0.03	11/10/2052	727,341.93	1,930.85	777,000.00	815,438.53	0.0000
17328HBD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A4	0.03	11/10/2052	589,010.56	1,741.79	688,000.00	737,853.56	0.0000
17328HBG5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 AS	0.03	11/10/2052	2,404,263.03	7,829.25	2,847,000.00	2,926,651.39	0.0000
29426VAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC48 A5	0.05	5/15/2054	1,892,240.00	7,904.12	2,000,000.00	2,058,234.53	0.0000
29426VAG1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC48 AS	0.05	5/15/2054	1,803,126.00	8,185.89	1,950,000.00	1,975,541.54	0.0000
17327FAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 A4	0.04	3/10/2051	2,366,468.16	8,559.22	2,562,000.00	2,684,056.21	0.0000
17327FAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 A4	0.04	3/10/2051	801,754.24	2,899.84	868,000.00	978,081.47	0.0000
17327FAF3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 AS	0.04	3/10/2051	3,613,920.00	13,930.00	4,000,000.00	4,523,081.79	0.0001
17290YAQ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A3	0.03	5/10/2049	740,856.00	1,962.67	800,000.00	806,807.68	0.0000
17291CBR5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C2 A4	0.03	8/10/2049	3,461,273.20	9,003.40	3,815,000.00	4,067,255.68	0.0001
17326FAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A4	0.03	10/12/2050	1,358,284.80	4,280.90	1,480,000.00	1,399,265.28	0.0000
17326FAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A4	0.03	10/12/2050	1,143,986.92	3,605.50	1,246,499.00	1,263,916.58	0.0000
17291DAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C5 A4	0.04	6/10/2051	1,414,388.85	5,337.85	1,515,000.00	1,680,513.09	0.0000
17291DAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C5 A4	0.04	6/10/2051	1,026,949.00	3,875.67	1,100,000.00	1,063,697.11	0.0000
17327GAX2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C6 A3	0.04	11/10/2051	3,357,036.00	12,435.00	3,600,000.00	3,633,301.12	0.0001
17327GAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C6 A4	0.04	11/10/2051	938,190.00	3,676.67	1,000,000.00	1,128,896.49	0.0000
17324DAT1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P1 A4	0.03	9/15/2048	1,630,028.29	4,904.19	1,699,893.93	1,714,350.51	0.0000
17291EAV3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P6 A4	0.03	12/10/2049	3,293,288.27	10,221.95	3,547,234.81	3,380,539.72	0.0001
17291EAV3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P6 A4	0.03	12/10/2049	2,634,630.62	8,177.56	2,837,787.85	2,755,047.12	0.0000
17325HBN3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P7 A3	0.03	4/14/2050	1,477,931.94	4,608.38	1,606,639.86	1,532,106.22	0.0000
17325HBP8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P7 A4	0.04	4/14/2050	2,757,180.00	9,280.00	3,000,000.00	3,018,389.29	0.0000
17326DAC6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P8 A3	0.03	9/15/2050	2,910,144.00	8,541.33	3,200,000.00	3,228,446.66	0.0000
17326DAD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P8 A4	0.03	9/15/2050	5,474,340.00	17,325.00	6,000,000.00	5,841,121.02	0.0001
17329PAY8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP MORTGA INV1 A3A 144A	0.03	5/25/2051	6,402,632.04	16,545.91	7,942,037.09	6,511,441.97	0.0001
17328PAQ6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP MORTGAG EXP2 A3 144A	0.03	8/25/2050	2,626,352.21	6,601.71	3,168,823.02	3,222,062.12	0.0000
17329EAR8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP MORTGAGE J1 A3A 144A	0.03	4/25/2051	5,884,685.40	15,207.42	7,299,558.90	5,940,970.05	0.0001
17329MAY5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP MORTGAGE J2 A3A 144A	0.03	7/25/2051	1,267,625.51	3,280.93	1,574,846.58	1,276,110.02	0.0000
19305IAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLD STORAGE TRUST ICES A 144A	0.06	11/15/2037	386,523.67	1,064.83	393,196.21	384,235.91	0.0000
12598RAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2021-5 MORTGAGE 5 A1 144A	0.02	11/26/2066	3,431,361.51	5,965.94	4,147,813.30	4,147,807.91	0.0001
12658YAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2021-6 MORTGAGE 6 A1 144A	0.02	12/25/2066	4,364,632.27	8,244.73	5,188,085.14	5,188,056.60	0.0001
19688KAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2021-HX1 MORT HX1 A1 144A	0.01	10/25/2066	3,461,549.55	4,016.47	4,342,134.41	4,339,561.48	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
12659YAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2022-3 MORTGAGE 3 A1 144A	0.04	2/25/2067	1,280,591.96	4,549.02	1,399,339.94	1,399,326.09	0.0000
12624QAR4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2012-CCRE4 MORTGAG CR4 A3	0.03	10/15/2045	191,425.48	-	205,833.85	209,834.15	0.0000
12626LAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE11 MORTG CR11 A4	0.04	8/10/2050	44,213.56	157.09	44,272.89	48,022.81	0.0000
12591KAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 A4	0.04	10/10/2046	3,726,716.60	12,627.88	3,745,293.25	3,914,596.42	0.0001
12591KAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 A4	0.04	10/10/2046	4,041,751.23	13,695.37	4,061,898.25	4,273,950.83	0.0001
12591KAG0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 AM	0.04	10/10/2046	87,555.00	358.33	100,000.00	102,488.46	0.0000
12630BBA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE13 MORTG CR13 A4	0.04	11/10/2046	6,923,490.00	24,465.00	7,000,000.00	7,542,839.51	0.0001
12630BBA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE13 MORTG CR13 A4	0.04	11/10/2046	2,769,396.00	9,786.00	2,800,000.00	2,804,357.46	0.0000
12591VAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORT CR16 ASB	0.04	4/10/2047	354,048.93	1,085.53	356,595.01	368,083.62	0.0000
12591VAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A3	0.04	4/10/2047	3,152,601.43	10,108.20	3,213,202.43	3,403,931.39	0.0000
12591VAE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A4	0.04	4/10/2047	1,078,991.01	3,716.79	1,101,000.00	1,167,730.46	0.0000
12591VAE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A4	0.04	4/10/2047	1,195,612.20	4,118.52	1,220,000.00	1,270,026.23	0.0000
12591VAE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A4	0.04	4/10/2047	2,940,030.00	10,127.50	3,000,000.00	3,265,042.90	0.0000
12632QAW3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A4	0.04	7/15/2047	328,211.56	995.28	336,434.00	339,214.51	0.0000
12632QAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A5	0.04	7/15/2047	1,463,595.00	4,785.00	1,500,000.00	1,606,672.68	0.0000
12632QAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A5	0.04	7/15/2047	3,415,055.00	11,165.00	3,500,000.00	3,748,902.92	0.0001
12632QAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A5	0.04	7/15/2047	201,000.38	657.14	206,000.00	217,212.52	0.0000
12592GBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE19 MORTG CR19 A5	0.04	8/10/2047	4,235,627.36	13,785.81	4,358,000.00	4,666,677.01	0.0001
12592GBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE19 MORTG CR19 A5	0.04	8/10/2047	6,223,008.40	20,254.19	6,402,799.00	6,975,883.07	0.0001
12592LBH4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A3	0.03	11/10/2047	3,848,539.11	11,056.15	3,988,991.50	4,154,122.26	0.0001
12592LBH4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A3	0.03	11/10/2047	1,811,741.80	3,394.93	1,224,869.45	1,235,025.46	0.0000
12592LBJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A4	0.04	11/10/2047	1,657,367.40	5,157.63	1,724,000.00	1,767,129.17	0.0000
12592LBJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A4	0.04	11/10/2047	3,884,815.35	12,089.33	4,041,000.00	4,145,588.80	0.0001
12630DAV6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A2	0.03	2/10/2047	79,151.70	208.79	79,616.67	82,661.93	0.0000
12630DAX2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A3	0.04	2/10/2047	1,746,666.29	5,797.13	1,758,926.00	1,804,892.33	0.0000
12630DAX2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A3	0.04	2/10/2047	1,688,151.00	5,602.92	1,700,000.00	1,838,666.24	0.0000
12630DAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A4	0.04	2/10/2047	2,195,980.38	7,843.66	2,222,000.00	2,428,467.85	0.0000
12591TAE6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-LC15 MORTGAG LC15 A4	0.04	4/10/2047	493,120.00	1,669.17	500,000.00	490,077.86	0.0000
12592MBK5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-LC17 MORTGAG LC17 A5	0.04	10/10/2047	5,323,247.17	17,960.03	5,502,178.00	5,579,461.46	0.0001
12592MBK5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-LC17 MORTGAG LC17 A5	0.04	10/10/2047	967,480.00	3,264.17	1,000,000.00	1,066,742.36	0.0000
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	1,404,793.50	4,703.69	1,425,000.00	1,486,559.63	0.0000
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	985,820.00	3,300.83	1,000,000.00	1,086,169.68	0.0000
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	2,760,716.95	9,243.74	2,800,427.00	2,790,046.97	0.0000
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	2,188,520.40	7,327.85	2,220,000.00	2,390,970.39	0.0000
12591UAG8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 XA	0.01	3/10/2047	7,630.24	3,134.14	3,089,165.75	294,325.22	0.0000
12591YBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS3 MORTGAG UBS3 AM	0.04	6/10/2047	2,473,388.24	8,572.31	2,564,000.00	2,545,744.61	0.0000
12591QAR3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS4 MORTGAG UBS4 A5	0.04	8/10/2047	4,626,937.48	15,354.73	4,988,000.00	5,430,024.67	0.0001
12592KAZ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS5 MORTGAG UBS5 A2	0.03	9/10/2047	152,410.45	394.34	156,124.65	159,260.46	0.0000
12593AAZ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE23 MORTG CR23 A3	0.03	5/10/2048	2,544,913.92	7,175.69	2,665,892.10	2,790,334.67	0.0000
12593JBF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE24 MORTG CR24 A5	0.04	8/10/2048	270,242.70	877.80	285,000.00	304,748.53	0.0000
12593JBH8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE24 MORTG CR24 AM	0.04	8/10/2048	4,688,900.00	16,783.33	5,000,000.00	5,122,103.23	0.0001
12593PAV4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A3	0.04	8/10/2048	920,081.22	2,830.63	969,118.63	902,089.08	0.0000
12593PAW2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A4	0.04	8/10/2048	4,745,100.00	15,662.50	5,000,000.00	5,439,434.87	0.0001
12593PAW2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A4	0.04	8/10/2048	2,600,314.80	8,583.05	2,740,000.00	3,009,255.47	0.0000
12593QBD1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE26 MORTG CR26 A3	0.03	10/10/2048	1,285,935.85	3,791.99	1,354,686.18	1,443,807.44	0.0000
12593QBE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE26 MORTG CR26 A4	0.04	10/10/2048	985,926.15	3,161.13	1,045,000.00	1,110,843.16	0.0000
12635QBG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE27 MORTG CR27 A4	0.04	10/10/2048	2,473,668.75	7,901.25	2,625,000.00	2,778,758.00	0.0000
12635QBG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE27 MORTG CR27 A4	0.04	10/10/2048	942,350.00	3,010.00	1,000,000.00	1,052,881.17	0.0000
12635QBG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE27 MORTG CR27 A4	0.04	10/10/2048	1,130,820.00	3,612.00	1,200,000.00	1,301,732.73	0.0000
200474AZ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-LC19 MORTGA LC19 ASB	0.03	2/10/2048	430,605.32	1,119.69	441,981.94	455,973.53	0.0000
200474BC7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-LC19 MORTGAG LC19 A4	0.03	2/10/2048	3,998,610.48	11,142.84	4,200,883.00	4,013,386.26	0.0001
200474BC7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-LC19 MORTGAG LC19 A4	0.03	2/10/2048	989,924.00	2,758.60	1,040,000.00	1,074,014.72	0.0000
12636FBJ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-LC23 MORTGAG LC23 A4	0.04	10/10/2048	1,334,438.10	4,434.45	1,410,000.00	1,362,851.92	0.0000
12593GAF9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-PC1 MORTGAGE PC1 A5	0.04	7/10/2050	5,113,193.76	17,402.92	5,352,000.00	5,352,000.00	0.0001
12593GAF9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-PC1 MORTGAGE PC1 A5	0.04	7/10/2050	3,220,585.98	10,961.37	3,371,000.00	3,423,300.94	0.0000
12593YBE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2016-CR28 MORTGAG CR28 A4	0.04	2/10/2049	4,745,559.75	15,753.38	5,025,000.00	5,420,430.60	0.0001
12594CBE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2016-DC2 MORTGAGE DC2 A4	0.03	2/10/2049	7,076,474.32	21,651.78	7,429,837.39	7,149,621.31	0.0001
12594CBF6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2016-DC2 MORTGAGE DC2 A5	0.04	2/10/2049	2,916,868.05	9,741.94	3,105,000.00	3,344,992.14	0.0000
12595EAD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2017-COR2 MORTGAG COR2 A3	0.04	9/10/2050	5,901,942.12	18,989.10	6,492,000.00	6,871,694.56	0.0001
12595EAD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2017-COR2 MORTGAG COR2 A3	0.04	9/10/2050	3,712,610.69	11,945.07	4,083,786.00	4,479,743.04	0.0001
12595HAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2017-PANW MOR PANW A 144A	0.03	10/10/2029	2,808,780.00	8,110.00	3,000,000.00	2,846,959.56	0.0000
12655TBM0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2019-GC44 MORTGAG GC44 A5	0.03	8/15/2057	1,069,625.00	3,072.92	1,250,000.00	1,285,407.53	0.0000
12656KAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2020-CX MORTGAG CX A 144A	0.02	11/10/2046	1,288,287.00	2,987.88	1,650,000.00	1,389,734.47	0.0000
225458WK0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CREDIT SUISSE FIRST C3 AX 144A	0.01	7/15/2037	0,099.10	203.74	220,211.25	2,739.84	0.0000
126281AZ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2015-C1 COMMERCIAL C1 A4	0.04	4/15/2050	834,487.50	2,555.73	875,000.00	835,716.57	0.0000
126281BD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2015-C1 COMMERCIAL C1 A5	0.04	4/15/2050	463,574.70	1,611.18	510,000.00	522,350.05	0.0000
12634NAS7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2015-C2 COMMERCIAL C2 A3	0.03	6/15/2057	1,715,228.08	4,809.32	1,786,081.95	1,802,069.95	0.0000
12635RAW8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2015-C4 COMMERCIAL C4 A3	0.04	11/15/2048	1,902,689.44	5,864.93	1,985,981.50	2,136,937.53	0.0000
12635RAW8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2015-C4 COMMERCIAL C4 A3	0.04	11/15/2048	1,902,689.44	5,864.93	1,985,981.50	2,003,048.30	0.0000
12635RAX6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2015-C4 COMMERCIAL C4 A4	0.04	11/15/2048	6,616,050.00	22,212.75	7,000,000.00	7,461,823.12	0.0001
12636LAV6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2016-C5 COMMERCIAL C5 A5	0.04	11/15/2048	4,370,600.10	14,487.76	4,627,814.00	5,024,814.17	0.0001
12595BAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2017-C8 COMMERCIAL C8 A3	0.03	6/15/2050	1,788,531.03	5,215.31	2,001,668.71	2,019,376.38	0.0000
12595BAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2017-C8 COMMERCIAL C8 A4	0.03	6/15/2050	6,364,190.00	19,786.38	7,000,000.00	7,681,315.45	0.0001
12595JAG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2017-CX10 COMMER CX10 A4	0.03	11/15/2050	452,820.00	1,329.50	500,000.00	534,242.72	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
12595JAG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2017-CX10 COMMERCIAL CX10 A4	0.03	11/15/2050	1,539,588.00	4,520.30	1,700,000.00	1,708,067.26	0.0000
12595JAJ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2017-CX10 COMMERCIAL CX10 A5	0.03	11/15/2050	2,007,312.20	6,425.75	2,230,000.00	2,194,573.80	0.0000
12596GAB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2018-C14 COMMERCIAL C14 ASB	0.04	11/15/2051	1,297,728.00	4,904.21	1,350,000.00	1,498,593.38	0.0000
12596WAC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2019-C16 COMMERCIAL C16 A3	0.03	6/15/2052	4,529,555.10	14,273.09	5,145,000.00	5,506,744.31	0.0001
12597DAC9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2019-C18 COMMERCIAL C18 A3	0.03	12/15/2052	2,729,600.00	7,242.93	3,200,000.00	3,229,732.16	0.0000
22945EAT8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2021-C20 COMMERCIAL C20 A2	0.02	3/15/2054	2,838,105.72	7,118.14	3,435,672.18	3,468,451.73	0.0000
22945EAU5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2021-C20 COMMERCIAL C20 A3	0.03	3/15/2054	659,224.00	1,869.87	800,000.00	822,939.49	0.0000
22946DA0A	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSMC 2021-NQM5 TR NQM5 A1 144A	0.01	5/25/2066	1,090,776.22	1,104.02	1,412,392.00	1,408,901.03	0.0000
12662QAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSMC 2021-NQM7 NQM7 A1 144A	0.02	10/25/2066	1,073,225.76	1,907.57	1,303,581.68	1,305,552.66	0.0000
126416AA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSMC 2022-NQM1 NQM1 A1 144A	0.02	11/25/2066	1,764,413.32	3,937.40	2,086,038.78	2,086,018.25	0.0000
12665EAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSMC 2022-NQM4 T NQM4 A1A 144A	0.05	6/25/2067	5,127,632.71	21,489.93	5,351,300.31	5,308,086.42	0.0001
23307DBA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	DBGS 2018-C1 MORTGAGE TR C1 A4	0.04	10/15/2051	1,318,053.90	5,247.55	1,410,000.00	1,622,321.11	0.0000
23312VAF3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	DBJPM 2016-C3 MORTGAGE T C3 A5	0.03	8/10/2049	2,441,148.30	6,466.38	2,685,000.00	2,868,335.75	0.0000
233063AQ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	DBJPM 20-C9 MORTGAGE TRU C9 A4	0.02	8/15/2053	3,195,760.00	5,480.00	4,000,000.00	4,037,130.66	0.0000
233063AT3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	DBJPM 20-C9 MORTGAGE TRU C9 A5	0.02	8/15/2053	1,813,101.80	3,667.43	2,285,000.00	2,349,037.03	0.0000
24382JAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	DEEPHAVEN RESIDENTIAL 1 A1 144A	0.02	1/25/2067	1,718,251.18	3,617.42	1,968,665.42	1,968,037.02	0.0000
31573CAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ELLINGTON FINANCIAL 1 A1 144A	0.02	1/25/2067	6,699,035.84	14,823.67	8,063,646.78	8,063,509.25	0.0001
31573CAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ELLINGTON FINANCIAL 1 A1 144A	0.02	1/25/2067	1,353,559.91	2,995.17	1,629,283.57	1,629,255.77	0.0000
31572LAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ELLINGTON FINANCIAL 2 A1 144A	0.01	6/25/2066	1,136,031.89	1,114.91	1,437,050.96	1,431,042.19	0.0000
26863LAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ELP COMMERCIAL MORT ELP A 144A	0.06	11/15/2038	8,789,999.64	44,189.60	9,057,000.00	9,023,860.51	0.0001
33796AAC4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FIVE 2023-V1 MORTGAGE TR V1 A3	0.06	2/10/2056	6,374,983.65	30,205.18	6,395,000.00	6,598,236.42	0.0001
33852DAQ4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FLAGSTAR MORTGAGE T 1 A1A 144A	0.06	2/1/2051	5,440,082.36	26,577.53	5,315,505.22	5,440,082.36	0.0001
33852FAW6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FLAGSTAR MORTGAGE T 4 A21 144A	0.03	6/1/2051	240,759.08	651.47	312,706.62	315,128.60	0.0000
36170HAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GCAT 2022-NQM4 TR NQM4 A1 144A	0.05	8/25/2067	4,559,337.59	20,525.87	4,674,709.42	4,674,695.01	0.0001
36264YAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURI ROSS A 144A	0.06	5/15/2026	1,506,657.60	4,736.85	1,680,000.00	1,680,000.00	0.0000
36269CAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURI SHIP A 144A	0.06	8/15/2036	8,846,802.04	23,271.62	8,908,000.00	8,795,564.83	0.0001
36264LAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURI STAR A 144A	0.06	12/15/2036	5,231,318.40	14,716.59	5,390,000.00	5,390,000.00	0.0001
36265AAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITI DM A 144A	0.06	11/15/2036	7,923,902.00	21,938.44	8,120,000.00	8,095,904.42	0.0001
36262MAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITI IP A 144A	0.06	10/15/2036	451,416.00	1,310.51	480,000.00	480,000.00	0.0000
36262MAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITI IP A 144A	0.06	10/15/2036	771,169.00	2,238.78	820,000.00	820,000.00	0.0000
36252RAQ2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIE GC18 AAB	0.04	1/10/2047	146,668.96	447.82	147,308.28	150,927.61	0.0000
36264KAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIE GSA2 AAB	0.02	12/12/2053	862,040.00	1,385.00	1,000,000.00	1,008,490.98	0.0000
36198EAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC13 A5	0.04	7/10/2046	697,756.84	2,409.28	707,656.96	749,360.51	0.0000
36198FAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC14 A5	0.04	8/10/2046	2,807,558.43	9,944.26	2,812,423.92	2,916,609.22	0.0000
36198FAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC14 A5	0.04	8/10/2046	1,827,226.35	6,471.96	1,830,392.93	1,987,866.80	0.0000
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	827,892.31	2,956.60	830,700.07	864,831.91	0.0000
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	749,045.42	2,675.02	751,585.78	782,466.96	0.0000
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	1,633,256.93	5,832.75	1,638,796.06	1,764,794.54	0.0000
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	1,971,172.16	7,039.52	1,977,857.32	2,131,794.34	0.0000
36252RAJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC18 A3	0.04	1/10/2047	1,157,360.70	3,691.45	1,165,413.70	1,225,322.64	0.0000
36252WAX6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC20 A5	0.04	4/10/2047	4,884,526.22	16,516.40	4,957,400.00	5,279,615.55	0.0001
36253BAU7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC22 A5	0.04	6/10/2047	970,940.00	3,218.33	1,000,000.00	971,198.59	0.0000
36250HAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	955,820.00	3,024.17	1,000,000.00	1,084,249.73	0.0000
36250HAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	2,537,702.10	8,029.16	2,655,000.00	2,640,141.24	0.0000
36250HAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	2,724,087.00	8,618.88	2,850,000.00	2,834,049.92	0.0000
36251FAV8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC28 A4	0.03	2/10/2048	980,496.72	2,647.48	1,013,066.82	1,021,445.69	0.0000
36250GAN5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC30 A3	0.03	5/10/2050	3,657,560.14	10,047.89	3,865,811.40	3,900,971.75	0.0001
36250PAH8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC32 A5	0.04	7/10/2048	1,870,540.00	6,696.67	2,000,000.00	2,012,908.39	0.0000
36252SAS6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC38 A1	0.03	2/10/2052	84,834.16	211.49	85,394.35	86,397.20	0.0000
36252SAV9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC38 A4	0.04	2/10/2052	2,072,839.08	7,393.71	2,236,000.00	2,533,021.29	0.0000
36260JAB3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC39 A2	0.03	5/10/2052	3,985,807.30	11,765.53	4,084,070.02	4,197,502.21	0.0001
36257HBN5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC40 A3	0.03	7/10/2052	1,637,496.00	4,598.00	1,900,000.00	2,020,349.03	0.0000
36257HBP0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC40 A4	0.03	7/10/2052	2,887,236.00	8,690.00	3,300,000.00	3,114,217.00	0.0000
36257HBP0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC40 A4	0.03	7/10/2052	1,653,598.80	4,977.00	1,890,000.00	1,945,582.87	0.0000
36257UAQ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC42 A5	0.03	9/10/2052	3,283,549.00	10,411.26	3,890,000.00	4,208,282.62	0.0001
36258YBG2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC45 A5	0.03	2/13/2053	4,700,905.00	13,340.25	5,500,000.00	4,905,673.35	0.0001
36258RAZ6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC47 A4	0.02	5/12/2053	2,991,043.00	6,550.54	3,700,000.00	3,734,485.94	0.0000
36252AAC0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS1 A3	0.04	11/10/2048	4,301,740.90	14,233.32	4,574,179.00	5,018,188.31	0.0001
36252AAC0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS1 A3	0.04	11/10/2048	695,925.60	2,302.63	740,000.00	789,012.62	0.0000
36250SAC3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A3	0.04	7/10/2051	4,238,168.00	15,623.67	4,400,000.00	4,520,013.61	0.0001
36250SAD1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A4	0.04	7/10/2051	3,513,530.25	12,399.38	3,825,000.00	3,784,939.11	0.0001
36250SAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A5	0.04	7/10/2051	2,302,402.20	8,604.31	2,485,000.00	2,659,695.17	0.0000
36252TAQ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS2 A3	0.03	5/10/2049	1,345,618.85	3,400.46	1,462,041.19	1,404,515.45	0.0000
36252TAR6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS2 A4	0.03	5/10/2049	1,072,037.20	2,948.33	1,160,000.00	1,095,746.17	0.0000
36251XAQ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A3	0.03	11/10/2049	2,190,367.20	6,282.37	2,372,196.03	2,392,801.52	0.0000
36251XAR8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A4	0.03	11/10/2049	922,470.00	2,868.33	1,000,000.00	1,025,190.26	0.0000
36251XAR8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A4	0.03	11/10/2049	1,772,064.87	5,510.07	1,921,000.00	1,969,390.61	0.0000
36252HAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS5 A4	0.04	3/10/2050	1,293,615.00	4,362.88	1,425,000.00	1,339,647.64	0.0000
36253PAB8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS6 A2	0.03	5/10/2050	2,548,827.22	7,308.92	2,772,031.17	2,658,798.88	0.0000
36254CAU4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A3	0.03	8/10/2050	537,726.00	1,583.50	600,000.00	645,502.91	0.0000
36254CAV2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A4	0.03	8/10/2050	901,820.00	2,858.33	1,000,000.00	915,904.49	0.0000
36254CAV2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A4	0.03	8/10/2050	166,836.70	528.79	185,000.00	190,494.54	0.0000
36254CAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 AAB	0.03	8/10/2050	1,079,118.75	3,056.14	1,144,977.88	1,175,453.81	0.0000
36254KAK8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS8 A3	0.03	11/10/2050	5,159,202.65	15,237.10	5,705,000.00	5,472,248.31	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36255NAT2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS9 A4	0.04	3/10/2051	6,344,523.60	22,721.13	6,830,000.00	7,232,758.18	0.0001
36261PA0X	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GSA1 AS	0.03	11/10/2052	913,027.50	3,019.83	1,085,000.00	1,007,056.09	0.0000
36263UAM1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GSA3 A4	0.02	12/15/2054	3,855,984.00	9,475.60	4,800,000.00	4,846,482.42	0.0001
36264EAG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKE NQM1 A4 144A	0.04	5/25/2062	1,323,078.56	4,918.00	1,475,398.73	1,505,358.69	0.0000
362924BK7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKE P33 A24 144A	0.03	8/25/2052	7,016,793.53	20,152.54	8,061,017.77	7,918,610.84	0.0001
36263NAB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P31 A2 144A	0.03	5/28/2052	6,361,758.14	16,529.47	7,934,147.48	7,821,517.88	0.0001
36263NAH8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P31 A8 144A	0.03	5/28/2052	1,666,544.15	4,094.54	1,965,380.21	1,785,920.22	0.0000
36264DAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P32 A4 144A	0.03	7/25/2051	548,487.80	1,484.16	712,395.83	574,646.37	0.0000
36262AAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P33 A4 144A	0.03	8/25/2051	945,142.89	2,553.33	1,225,596.02	960,285.43	0.0000
36259VAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P34 A4 144A	0.03	1/25/2051	66,395.86	198.64	79,454.14	80,785.67	0.0000
36261HAB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P35 A2 144A	0.03	10/25/2051	7,699,187.92	19,927.42	9,565,159.17	7,755,279.75	0.0001
362925AJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P35 A6 144A	0.03	10/25/2052	5,702,274.09	16,972.67	6,789,068.11	5,897,688.75	0.0001
36261HAJ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P35 A8 144A	0.03	10/25/2051	4,897,297.36	9,544.51	5,754,958.89	4,949,694.20	0.0001
36262LAJ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P36 A8 144A	0.03	11/25/2051	3,393,977.17	8,340.26	4,003,322.96	4,095,824.76	0.0001
36262LAJ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED P36 A8 144A	0.03	11/25/2051	15,466,353.96	38,006.55	18,243,142.72	15,704,881.88	0.0002
40442AAAT	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	HIT TRUST 2022-HI3 HI32 A 144A	0.08	7/15/2024	953,759.19	3,201.37	955,546.06	953,011.05	0.0000
44421GAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	HUDSON YARDS 2019- 30HY A 144A	0.03	7/10/2039	823,776.00	2,582.40	960,000.00	883,863.48	0.0000
449652AA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ILPT COMMERCIAL MO LPF2 A 144A	0.07	10/15/2039	558,252.80	3,430.50	560,000.00	558,628.00	0.0000
449652AA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ILPT COMMERCIAL MO LPF2 A 144A	0.07	10/15/2039	1,714,633.60	10,536.52	1,720,000.00	1,715,773.44	0.0000
46117NAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	INTOWN 2022-STAY M STAY A 144A	0.08	8/15/2039	1,886,000.00	6,400.33	1,886,000.00	1,876,823.26	0.0000
46646GAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	J.P. MORGAN CHASE NINE A 144A	0.03	9/6/2038	1,096,600.00	3,072.13	1,250,000.00	1,254,876.25	0.0000
465979A0A	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	J.P. MORGAN CHASE NXSS A 144A	0.07	9/15/2039	950,285.00	5,767.34	950,000.00	947,684.77	0.0000
46597BAH7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	J.P. MORGAN MORTGAG 1 A3A 144A	0.05	6/25/2053	4,563,978.43	19,843.04	4,762,329.45	4,658,008.27	0.0001
46654WAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	J.P. MORGAN MORTGAGE 1 A2 144A	0.03	7/25/2052	5,062,155.94	15,067.38	6,026,950.61	5,187,283.53	0.0001
46654WAH4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	J.P. MORGAN MORTGAGE 1 A4 144A	0.03	7/25/2052	1,943,528.69	4,769.67	2,289,444.21	2,269,341.06	0.0000
46654WAH4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	J.P. MORGAN MORTGAGE 1 A4 144A	0.03	7/25/2052	8,667,390.45	21,270.88	10,210,022.79	8,692,108.06	0.0001
46642CBJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN CHASE COMMERC C20 A5	0.04	7/15/2047	2,309,873.60	7,482.38	2,360,000.00	2,547,590.37	0.0000
46642CBJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN CHASE COMMERC C20 A5	0.04	7/15/2047	1,751,001.64	5,672.02	1,789,000.00	1,821,468.50	0.0000
46590KAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN CHASE COMMERC JP1 A5	0.04	1/15/2049	1,623,129.60	5,610.07	1,720,000.00	1,888,738.78	0.0000
46590MAR1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN CHASE COMMERC JP2 A4	0.03	8/15/2049	1,003,947.75	2,598.41	1,105,000.00	1,147,431.39	0.0000
46645UAT4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN CHASE COMMERC JP4 A4	0.04	12/15/2049	5,245,631.40	17,207.82	5,660,000.00	5,711,513.41	0.0001
46646BAN8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 1 A13 144A	0.04	5/25/2046	36,333.57	120.42	41,287.22	41,822.80	0.0000
46654ABP3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 10 A15 144A	0.03	12/25/2051	332,128.94	898.71	431,381.10	413,023.18	0.0000
46654AAC3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 10 A3 144A	0.03	12/25/2051	4,652,845.51	12,042.72	5,780,506.77	5,636,296.82	0.0001
46655DAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 2 A4A 144A	0.03	8/25/2052	2,980,609.96	7,282.28	3,495,496.62	3,409,596.88	0.0000
46652VAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 4 A3B 144A	0.02	8/25/2051	3,037,095.43	6,525.49	3,915,296.41	3,077,850.31	0.0000
46653PBM8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 6 A15 144A	0.03	10/25/2051	539,686.45	1,457.98	699,828.12	566,232.04	0.0000
46592NBP0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 7 A15 144A	0.03	11/25/2051	233,569.76	630.99	302,877.13	305,536.96	0.0000
46648CAB0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE T 1 A2 144A	0.03	1/25/2047	6,200,383.07	20,236.50	7,038,291.69	6,454,117.49	0.0001
46592EAC0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE T 1 A3 144A	0.03	6/25/2051	772,786.81	2,003.28	961,572.30	778,781.03	0.0000
46654UAB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE T 3 A2 144A	0.03	8/25/2052	6,928,570.00	20,746.21	8,298,483.69	7,115,873.27	0.0001
46652VAC9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE T 4 A3 144A	0.03	8/25/2051	2,459,659.71	6,346.50	3,046,320.02	2,507,353.92	0.0000
46651GAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE T 7 A5 144A	0.03	2/25/2050	310,612.13	1,026.76	352,811.97	353,026.19	0.0000
46645GAG3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN TRUST 2015 6 A7 144A	0.04	10/25/2045	1,572,608.35	5,152.41	1,766,539.01	1,708,917.80	0.0000
46641WAW7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTG C19 ASB	0.04	4/15/2047	64,695.84	195.36	65,407.47	67,018.85	0.0000
46641WAW7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTG C19 ASB	0.04	4/15/2047	323,479.20	976.78	327,037.36	335,128.15	0.0000
46642EAZ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTG C21 ASB	0.03	8/15/2047	199,869.33	579.35	202,793.61	208,560.03	0.0000
46640NAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C15 A5	0.04	11/15/2045	2,188,916.23	7,578.62	2,201,486.72	2,358,558.22	0.0000
46640UAD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C17 A4	0.04	1/15/2047	3,955,360.00	13,996.33	4,000,000.00	4,312,268.27	0.0001
46641WAV9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C19 A4	0.04	4/15/2047	2,608,812.01	8,840.67	2,654,522.89	2,838,346.44	0.0000
46642EAY2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C21 A5	0.04	8/15/2047	972,030.00	3,145.67	1,000,000.00	1,025,039.12	0.0000
46643ABE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C23 A5	0.04	9/15/2047	4,553,511.41	15,439.90	4,709,441.00	4,700,477.37	0.0001
46643ABE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C23 A5	0.04	9/15/2047	3,795,043.25	12,868.11	3,925,000.00	4,321,726.30	0.0001
46643ABJ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C23 AS	0.04	9/15/2047	2,068,394.40	7,562.88	2,160,000.00	2,209,412.53	0.0000
46643PBJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C25 AS	0.04	11/15/2047	4,762,600.00	16,937.92	5,000,000.00	5,198,267.44	0.0001
46643TBA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C26 A3	0.03	1/15/2048	1,034,980.24	2,909.52	1,080,535.62	1,089,539.40	0.0000
46643TBJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C26 A4	0.03	1/15/2048	1,317,030.60	4,018.45	1,380,000.00	1,362,182.91	0.0000
46643TBJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C26 A4	0.03	1/15/2048	1,412,467.60	4,309.64	1,480,000.00	1,460,891.82	0.0000
46644FAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C28 A4	0.03	10/15/2048	5,420,812.50	15,464.63	5,750,000.00	6,090,117.88	0.0001
46590JAW7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C32 A5	0.04	11/15/2048	2,833,472.43	9,112.44	3,039,000.00	2,901,504.81	0.0000
46645LAY3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C1 A5	0.04	3/17/2049	848,862.85	2,696.98	905,000.00	935,758.52	0.0000
46591EAT4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTG COR5 A4	0.03	6/13/2052	2,212,350.00	7,054.38	2,500,000.00	2,586,776.20	0.0000
46647TAS7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA JP5 A5	0.04	3/15/2050	1,652,184.00	5,584.80	1,800,000.00	1,667,272.19	0.0000
46647TAS7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA JP5 A5	0.04	3/15/2050	5,594,478.60	18,910.75	6,095,000.00	6,257,473.75	0.0001
46647TAS7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA JP5 A5	0.04	3/15/2050	1,872,475.20	6,329.44	2,040,000.00	2,051,494.24	0.0000
46596BAD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA JP7 A4	0.03	9/15/2050	1,571,255.00	4,658.79	1,750,000.00	1,887,752.66	0.0000
46590LAS1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C2 A3A	0.03	6/15/2049	808,999.47	2,090.84	870,790.78	878,243.20	0.0000
46648KAV8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C7 ASB	0.03	10/15/2050	3,441,036.88	9,829.60	3,638,459.70	3,841,481.41	0.0001
46590LAT9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C2 A4	0.03	6/15/2049	340,936.50	969.37	370,000.00	379,545.19	0.0000
46590LAX0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C2 AS	0.03	6/15/2049	5,868,005.00	18,869.50	6,500,000.00	6,700,303.62	0.0001
46646RAJ2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C4 A3	0.03	12/15/2049	3,226,923.00	9,345.37	3,570,000.00	3,494,194.20	0.0000
46590TAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C5 AS	0.04	3/15/2050	921,450.00	3,078.25	1,000,000.00	1,101,290.13	0.0000
46648KAT3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C7 A4	0.03	10/15/2050	1,085,508.00	3,146.70	1,200,000.00	1,296,297.71	0.0000
46648KAU0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGAG C7 AS	0.03	10/15/2050	707,825.74	2,216.47	780,171.00	801,113.99	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
46648KAU0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMDB COMMERCIAL MORTGAG C7 A5	0.03	10/15/2050	2,270,896.81	7,111.02	2,503,000.00	2,635,152.78	0.0000
48254CAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	KKR INDUSTRIAL POR KDIP A 144A	0.06	12/15/2037	292,993.36	770.32	298,239.39	298,239.39	0.0000
516681A1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	LAQ 2023-LAQ MORTGA LAQ A 144A	0.07	3/15/2036	1,877,708.57	6,067.31	1,885,969.11	1,881,318.27	0.0000
53218CAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	LIFE 2021-BMR MORTG BMR A 144A	0.06	3/15/2038	2,681,471.79	7,292.39	2,752,316.42	2,708,239.59	0.0000
53218DA06	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	LIFE 2022-BMR MOR BMR2 A1 144A	0.06	5/15/2039	3,223,959.80	9,434.29	3,295,000.00	3,279,220.52	0.0000
563136A8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MANHATTAN WEST 2020 1MW A 144A	0.02	9/10/2039	1,772,825.67	3,690.23	2,079,000.00	2,005,037.14	0.0000
58403YAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MED TRUST 2021-MDL MDLN A 144A	0.06	11/15/2038	6,271,839.35	17,667.27	6,469,949.20	6,469,911.43	0.0001
58403YAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MED TRUST 2021-MDL MDLN A 144A	0.06	11/15/2038	5,540,558.90	15,607.32	5,715,569.64	5,715,407.38	0.0001
55316VAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MHC COMMERCIAL MORT MHC A 144A	0.06	4/15/2038	873,535.00	2,398.03	890,000.00	879,867.67	0.0000
55293AA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MHC TRUST 2021-MHC MHC2 A 144A	0.06	5/15/2038	1,647,307.20	4,563.24	1,680,000.00	1,680,000.00	0.0000
55318EAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MIRA TRUST 2023-MI MILE A 144A	0.07	6/10/2028	11,789,423.10	66,590.08	11,830,000.00	11,947,753.28	0.0002
61762DAY7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF A C9 AS	0.03	5/15/2046	110,871.67	327.50	113,714.54	116,434.80	0.0000
61763BAT1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C13 A3	0.04	11/15/2046	2,268,022.84	7,156.67	2,280,405.44	2,365,539.05	0.0000
61690GAF8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C14 A5	0.04	2/15/2047	6,898,568.52	23,662.48	6,986,953.48	7,390,881.53	0.0001
61763KAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C15 ASB	0.04	4/15/2047	71,373.31	219.14	71,967.04	74,180.18	0.0000
61763KAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C15 ASB	0.04	4/15/2047	298,276.52	915.81	300,757.78	308,198.53	0.0000
61763MAE0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C16 A4	0.04	6/15/2047	416,206.20	1,274.31	424,769.55	437,340.29	0.0000
61763MAE0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C16 A4	0.04	6/15/2047	902,615.85	2,763.56	921,186.98	918,854.20	0.0000
61763UAZ5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C17 A5	0.04	8/15/2047	2,898,403.41	9,318.21	2,989,000.00	2,966,199.28	0.0000
61763XAE6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C18 A4	0.04	10/15/2047	2,876,377.56	9,748.66	2,982,000.00	3,141,326.96	0.0000
61763XAE6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C18 A4	0.04	10/15/2047	3,597,883.40	12,193.99	3,730,000.00	4,012,453.75	0.0001
61764PBU5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C19 A4	0.04	12/15/2047	1,775,587.45	5,450.61	1,855,000.00	1,835,426.76	0.0000
61764PBU5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C19 A4	0.04	12/15/2047	1,904,808.10	5,847.28	1,990,000.00	1,969,002.31	0.0000
61764PBS0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C19 ASB	0.03	12/15/2047	204,880.22	577.85	208,484.92	211,374.98	0.0000
61764PBS0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C19 ASB	0.03	12/15/2047	1,234,218.19	3,481.03	1,255,933.28	1,293,683.94	0.0000
61690FAP8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C22 A5	0.04	4/15/2048	448,089.60	1,424.40	480,000.00	491,926.18	0.0000
61690QAD1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C23 A3	0.03	7/15/2050	2,121,112.67	6,420.07	2,232,421.20	2,146,075.38	0.0000
61765LAT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C24 A3	0.03	5/15/2048	1,636,673.88	5,000.25	1,724,720.88	1,739,284.07	0.0000
61765LAU4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C24 A4	0.04	5/15/2048	759,136.00	2,488.00	800,000.00	873,774.47	0.0000
61765LAU4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C24 A4	0.04	5/15/2048	740,157.60	2,425.80	780,000.00	855,763.49	0.0000
61765TAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C25 A5	0.04	10/15/2048	7,456,494.00	23,930.42	7,900,000.00	7,774,764.27	0.0001
61690VAZ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C26 A5	0.04	10/15/2048	1,086,002.50	3,383.88	1,150,000.00	1,103,547.87	0.0000
61766EBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C29 A3	0.03	5/15/2049	1,886,220.40	5,169.29	2,028,499.34	2,045,883.14	0.0000
61766EBE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C29 A4	0.03	5/15/2049	2,935,723.68	8,730.90	3,151,000.00	3,232,406.19	0.0000
61766EBE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C29 A4	0.03	5/15/2049	400,622.40	1,191.46	430,000.00	441,108.98	0.0000
61691GAR1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C32 A3	0.03	12/15/2049	4,260,960.17	13,245.00	4,594,968.43	4,324,780.57	0.0001
61691GAR1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C32 A3	0.03	12/15/2049	2,286,583.37	7,107.74	2,465,824.13	2,487,503.58	0.0000
61691GAS9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C32 A4	0.04	12/15/2049	686,445.90	2,278.50	735,000.00	754,459.82	0.0000
61691GAS9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C32 A4	0.04	12/15/2049	7,020,426.98	23,302.70	7,517,000.00	7,630,146.64	0.0001
61767EAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 A3	0.03	11/15/2052	3,286,173.80	9,841.65	3,605,000.00	3,446,538.40	0.0001
61767EAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 A4	0.04	11/15/2052	1,281,164.45	4,129.47	1,401,405.00	1,439,478.21	0.0000
61767EAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 A4	0.04	11/15/2052	3,885,350.00	12,523.33	4,250,000.00	4,147,399.64	0.0001
61767EAC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY BANK OF C34 ASB	0.03	11/15/2052	312,107.35	923.18	330,296.79	343,795.69	0.0000
61690YBU5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL BKN2 A4	0.03	11/15/2049	5,347,946.16	14,942.64	5,881,000.00	5,893,965.33	0.0001
61691NAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL HR2 A4	0.04	12/15/2050	1,368,705.00	4,483.75	1,500,000.00	1,540,456.52	0.0000
61691NAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL HR2 A4	0.04	12/15/2050	1,877,863.26	6,151.71	2,058,000.00	2,002,988.06	0.0000
61691NAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL HR2 A4	0.04	12/15/2050	2,107,805.70	6,904.98	2,310,000.00	2,545,547.49	0.0000
61691NAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL HR2 A4	0.04	12/15/2050	1,138,866.58	3,730.82	1,248,114.00	1,281,776.90	0.0000
61691NAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL HR2 A4	0.04	12/15/2050	456,235.00	1,494.58	500,000.00	549,921.23	0.0000
61692BBP4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL HR8 A4	0.02	7/15/2053	4,516,131.78	9,604.61	5,647,000.00	5,805,029.66	0.0001
61691JAR5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H1 A2	0.03	6/15/2050	220,797.56	588.24	228,516.86	233,025.50	0.0000
61767YAZ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H3 A5	0.04	7/15/2051	4,239,556.79	15,910.89	4,571,000.00	5,195,596.63	0.0001
61767YAZ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H3 A5	0.04	7/15/2051	4,062,406.20	15,246.05	4,380,000.00	5,009,473.55	0.0001
61767YAZ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H3 A5	0.04	7/15/2051	2,024,710.67	7,598.66	2,183,000.00	2,308,395.86	0.0000
61691RAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H4 A3	0.04	12/15/2051	927,380.00	3,369.17	1,000,000.00	1,009,218.36	0.0000
61691RAE6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H4 A4	0.04	12/15/2051	372,176.00	1,436.67	400,000.00	411,146.07	0.0000
61771MAS9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I H7 A1	0.02	7/15/2052	632,657.70	1,255.45	647,418.85	663,653.92	0.0000
61691UBE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L3 A4	0.03	11/15/2052	2,583,480.00	7,817.50	3,000,000.00	3,083,099.33	0.0000
61691YAJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L5 A4	0.03	5/15/2054	4,859,566.82	13,367.96	5,880,334.00	4,791,342.45	0.0001
61692CBE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L6 A4	0.02	6/15/2054	3,962,037.75	10,083.54	4,951,000.00	5,049,668.12	0.0001
61772TBH6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L7 A5	0.03	10/15/2054	5,639,550.00	15,015.00	7,000,000.00	7,202,688.01	0.0001
61765DAU5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL MS1 A3	0.04	5/15/2048	1,583,632.00	4,883.27	1,669,494.08	1,683,594.12	0.0000
61765DAU2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL MS1 A4	0.04	5/15/2048	919,773.40	3,054.69	970,000.00	1,058,046.57	0.0000
61765DAU2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL MS1 A4	0.04	5/15/2048	935,621.00	3,107.32	986,713.00	1,010,525.30	0.0000
61767FAZ4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL UB11 A3	0.03	8/15/2049	2,209,233.60	5,148.95	2,441,223.02	2,461,987.30	0.0000
61691ABL6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL UBS8 A4	0.04	12/15/2048	1,426,808.80	4,824.73	1,520,000.00	1,667,652.77	0.0000
61766CAG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL UBS9 AS	0.04	3/15/2049	922,800.00	3,252.50	1,000,000.00	1,048,840.91	0.0000
61772BL14	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY RESID 2 A9 144A	0.03	5/25/2051	199,334.25	538.51	258,482.90	202,534.84	0.0000
61772NBN6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY RESID 5 A9 144A	0.03	8/25/2051	231,254.24	625.75	300,361.38	303,012.45	0.0000
61772QAT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY RESID 6 A9 144A	0.03	9/25/2051	190,925.26	516.63	247,980.64	247,608.02	0.0000
55348UAG3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MRCO 2019-MARK MOR PARK A 144A	0.03	12/15/2036	915,100.00	2,264.60	1,000,000.00	959,624.54	0.0000
62475WAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MTN COMMERCIAL MOR LPFL A 144A	0.07	3/15/2039	490,620.00	1,454.20	500,000.00	490,022.90	0.0000
637639AB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.02	4/23/2025	316,094.60	963.33	340,000.00	319,661.21	0.0000
637639AK1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.05	5/30/2028	1,816,439.70	7,879.17	1,830,000.00	1,825,118.22	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
637639AK1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.05	5/30/2028	1,339,996.50	5,812.50	1,350,000.00	1,346,398.69	0.0000
637639AJ4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NATIONAL SECURITIES CLEAR 144A	0.05	5/30/2025	1,989,766.48	8,869.44	2,000,000.00	1,999,272.96	0.0000
64829WAF1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NEW RESIDENTIAL M INV1 A6 144A	0.03	6/25/2051	1,341,850.72	3,246.98	1,558,551.76	1,597,214.07	0.0000
64831QAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NEW RESIDENTIAL M NQM3 A1 144A	0.04	4/25/2062	1,484,126.43	5,355.89	1,647,967.34	1,609,750.80	0.0000
64831TAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NEW RESIDENTIAL M NQM3 A1 144A	0.01	11/27/2056	900,227.59	1,074.71	1,115,496.02	1,115,496.08	0.0000
67630KAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OKAST COMMERCIAL MO NLP A 144A	0.06	3/15/2040	6,962,480.00	36,738.68	7,000,000.00	7,083,852.29	0.0001
67448TBE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2020-EXP1 TR EXP1 2A1 144A	0.06	2/25/2060	1,979,060.35	2,106.13	2,142,419.87	2,142,419.87	0.0000
67113XAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2021-J1 TRUST J1 A1 144A	0.03	5/25/2051	8,393,359.59	21,683.69	10,408,173.89	8,418,888.88	0.0001
67114BAAS	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2021-NQM1 TRU NQM1 A1 144A	0.01	2/25/2066	1,068,322.82	1,194.86	1,337,526.85	1,328,999.70	0.0000
670857AA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2021-NQM2 TRU NQM2 A1 144A	0.01	5/25/2061	1,109,319.95	1,313.99	1,432,138.23	1,402,510.59	0.0000
67114JAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2021-NQM3 TRU NQM3 A1 144A	0.01	7/25/2061	1,069,581.12	1,250.36	1,423,564.72	1,423,545.84	0.0000
67114JAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2021-NQM3 TRU NQM3 A1 144A	0.01	7/25/2061	1,021,449.97	1,194.10	1,359,504.31	1,359,486.24	0.0000
67114VAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2022-NQM1 TRU NQM1 A1 144A	0.02	11/25/2061	5,570,231.19	12,791.70	6,659,450.99	6,659,447.12	0.0001
67114VAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2022-NQM1 TRU NQM1 A1 144A	0.02	11/25/2061	1,271,242.95	2,919.33	1,519,825.63	1,519,824.83	0.0000
67116VAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2022-NQM6 TRU NQM6 A1 144A	0.05	7/25/2062	1,708,763.77	6,935.33	1,770,721.30	1,751,864.99	0.0000
67117DAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2022-NQM7 TRU NQM7 A1 144A	0.05	8/25/2062	1,697,400.51	7,431.65	1,745,201.59	1,709,287.49	0.0000
67117PAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OBX 2023-NQM3 TRU NQM3 A1 144A	0.06	2/25/2063	2,996,933.05	14,999.67	3,025,799.17	3,025,798.92	0.0000
68162MAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OLYMPIC TOWER 2017-O OT A 144A	0.04	5/10/2039	608,860.00	2,080.17	700,000.00	701,725.31	0.0000
68236JAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ONE BRYANT PARK TRU OBPA A 144A	0.03	9/15/2054	1,825,987.50	4,718.27	2,250,000.00	2,305,730.04	0.0000
67115DAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ONSLow BAY MORTGA NQM4 A1 144A	0.02	10/25/2061	1,230,681.04	2,474.10	1,517,074.33	1,517,052.88	0.0000
67118AAAS	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	OPG TRUST 2021-POR PORT A 144A	0.06	10/15/2036	1,223,036.44	3,191.99	1,265,101.05	1,255,511.10	0.0000
69357TAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	PRKCM 2021-AFC1 T AFC1 A1 144A	0.02	8/25/2056	1,166,415.15	1,885.92	1,498,747.39	1,498,745.90	0.0000
69377CAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	PRKCM 2022-AFC1 AFC1 A1A 144A	0.04	4/25/2057	1,641,922.13	6,038.32	1,767,312.99	1,738,657.75	0.0000
693981AA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	PRKCM 2023-AFC1 T AFC1 A1 144A	0.07	2/25/2058	2,761,807.45	15,257.05	2,774,849.24	2,774,811.83	0.0000
693650AA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	PSMC 2021-1 TRUST 1 A1 144A	0.03	3/25/2051	6,044,204.26	15,784.51	7,576,564.42	6,095,172.23	0.0001
74938WAY7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	RCKT MORTGAGE TRUST 2 A22 144A	0.03	2/25/2052	702,919.73	1,893.48	908,869.58	854,689.99	0.0000
810064A3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SCOTT TRUST 2023-SF SFS A 144A	0.06	3/15/2040	1,825,813.60	9,061.62	1,840,000.00	1,840,000.00	0.0000
81748WAAU0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SEQUOIA MORTGAGE TR 4 A19 144A	0.03	6/25/2051	134,414.30	363.12	174,299.18	176,112.61	0.0000
81748WAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SEQUOIA MORTGAGE TRU 4 A1 144A	0.03	6/25/2051	5,620,590.75	14,524.93	6,971,967.14	7,090,070.79	0.0001
78419CAAC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SG COMMERCIAL MORTGAGE S C5 A3	0.03	10/10/2048	4,614,200.00	11,579.17	5,000,000.00	5,114,409.45	0.0001
78419CAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SG COMMERCIAL MORTGAGE S C5 A4	0.03	10/10/2048	4,285,335.20	12,016.33	4,720,000.00	4,840,444.92	0.0001
78449RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	801,140.00	2,154.50	1,000,000.00	1,027,595.57	0.0000
78449RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	8,011,400.00	21,545.00	10,000,000.00	10,275,956.33	0.0001
78449RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	1,602,280.00	4,309.00	2,000,000.00	2,055,191.26	0.0000
78449RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SLG OFFICE TRUST 20 OVA A 144A	0.03	7/15/2041	1,434,040.60	3,856.56	1,790,000.00	1,839,396.20	0.0000
78458MAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SMR 2022-IND MORTGA IND A 144A	0.07	2/15/2039	1,748,000.44	5,605.10	1,855,449.52	1,855,449.53	0.0000
78457JAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SMRT 2022-MINI MINI A 144A	0.06	1/15/2039	9,223,390.08	26,014.10	9,522,000.00	9,522,000.00	0.0001
78457JAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SMRT 2022-MINI MINI A 144A	0.06	1/15/2039	8,293,495.68	23,391.38	8,562,000.00	8,562,000.00	0.0001
78457JAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SMRT 2022-MINI MINI A 144A	0.06	1/15/2039	3,613,027.20	10,190.36	3,730,000.00	3,622,552.23	0.0001
85236WCE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SREIT TRUST 2021-M MFP2 A 144A	0.06	11/15/2036	8,797,748.40	24,139.40	9,030,000.00	8,998,032.41	0.0001
85236WCE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SREIT TRUST 2021-M MFP2 A 144A	0.06	11/15/2036	7,937,459.16	21,778.92	8,147,000.00	8,118,158.40	0.0001
85236WCE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SREIT TRUST 2021-M MFP2 A 144A	0.06	11/15/2036	8,330,094.00	22,856.24	8,550,000.00	8,519,717.87	0.0001
78472JUA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SREIT TRUST 2021-MF MFP A 144A	0.06	11/15/2038	3,768,721.60	19,025.00	3,880,000.00	3,858,807.67	0.0001
78472JUA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	SREIT TRUST 2021-MF MFP A 144A	0.06	11/15/2038	1,496,804.12	7,556.06	1,541,000.00	1,532,613.59	0.0000
85573RAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	STARWOOD MORTGAGE RE 6 A1 144A	0.02	11/25/2066	5,610,831.21	11,101.35	6,938,344.70	6,938,329.77	0.0001
87666YAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	TAUBMAN CENTERS COM DPM A 144A	0.07	5/15/2037	3,307,140.30	11,097.26	3,405,000.00	3,372,432.24	0.0001
89177HAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	TOWD POINT MORTGAG HY2 A1 144A	0.06	5/25/2058	745,351.01	765.86	747,383.89	738,733.61	0.0000
89181JAA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	TOWD POINT MORTGAGE 1 A1 144A	0.04	1/25/2063	389,405.76	1,334.91	427,172.04	407,324.40	0.0000
87267HAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	TPGI TRUST 2021-DG DGWD A 144A	0.06	6/15/2026	761,818.41	2,052.88	784,207.54	782,151.13	0.0000
87267HAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	TPGI TRUST 2021-DG DGWD A 144A	0.06	6/15/2026	1,514,674.26	4,081.61	1,559,189.11	1,559,189.12	0.0000
87267TAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	TRK 2021-INV2 TRU INV2 A1 144A	0.02	11/25/2056	3,368,508.74	6,741.68	4,114,963.04	4,102,550.30	0.0001
90276EAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C1 A4	0.03	6/15/2050	182,602.00	576.67	200,000.00	205,318.51	0.0000
90276FAW4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C10 A4	0.04	5/15/2051	2,426,688.30	9,327.73	2,595,000.00	2,795,555.74	0.0000
90278LAY5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C15 A4	0.04	12/15/2051	3,263,141.70	12,697.13	3,510,000.00	3,767,661.36	0.0001
90278PAZ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C18 A3	0.03	12/15/2052	3,395,440.00	9,272.00	4,000,000.00	4,037,226.19	0.0001
90276CAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C2 A3	0.03	8/15/2050	7,099,910.17	20,873.86	7,767,019.47	7,310,431.98	0.0001
90276CAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C2 ASB	0.03	8/15/2050	1,014,234.57	2,903.18	1,067,345.69	1,095,764.50	0.0000
90276GAR3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C3 A3	0.03	8/15/2050	1,683,745.00	4,816.48	1,825,000.00	1,647,597.71	0.0000
90276TAF1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C5 A4	0.03	11/15/2050	548,604.00	1,606.00	600,000.00	564,691.61	0.0000
90276TAF1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C5 A4	0.03	11/15/2050	2,925,888.00	8,565.33	3,200,000.00	3,228,388.09	0.0000
90276TAG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C5 A5	0.03	11/15/2050	1,419,267.20	4,530.68	1,565,000.00	1,607,009.42	0.0000
90276VAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C8 A4	0.04	2/15/2051	4,132,147.00	14,903.06	4,490,000.00	4,437,023.85	0.0001
90291JAV9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UBS COMMERCIAL MORTGAGE C9 A3	0.04	3/15/2051	1,201,138.24	4,203.02	1,308,671.80	1,320,533.03	0.0000
918307AC3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	UWM MORTGAGE TRUS INV4 A3 144A	0.03	12/25/2051	7,209,902.11	18,719.16	8,985,197.42	8,989,255.63	0.0001
92539TAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	VERUS SECURITIZATION 4 A1 144A	0.06	5/25/2068	3,802,052.56	18,581.27	3,837,123.87	3,837,063.57	0.0001
92538NAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	VERUS SECURITIZATION 4 A1 144A	0.04	4/25/2067	1,426,842.72	5,573.86	1,494,999.76	1,467,052.48	0.0000
94989CAx9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C26 A4	0.03	2/15/2048	608,320.00	1,688.53	640,000.00	672,319.87	0.0000
94989JAZ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C28 A4	0.04	5/15/2048	3,843,416.78	11,935.70	4,046,000.00	3,868,907.05	0.0001
94989JBA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C28 ASB	0.03	5/15/2048	314,161.75	891.85	323,721.24	336,819.12	0.0000
94989KAU7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C29 A3	0.03	6/15/2048	1,075,620.64	3,172.59	1,130,376.06	1,139,886.38	0.0000
94989KAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C29 AS	0.04	6/15/2048	4,715,050.00	16,720.83	5,000,000.00	5,121,065.10	0.0001
94989NBG1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C30 AS	0.04	9/15/2058	9,365,300.00	33,891.67	10,000,000.00	10,250,950.97	0.0001
94989WAS6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C31 A4	0.04	11/15/2048	1,888,880.00	6,158.33	2,000,000.00	2,092,444.99	0.0000
94989YAZ6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C32 A4	0.04	1/15/2059	1,692,540.00	5,340.00	1,800,000.00	1,977,965.78	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
95000LA26	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C33 A4	0.03	3/15/2059	1,036,828.80	3,169.05	1,110,000.00	1,098,531.82	0.0000
95000FAS5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C35 A3	0.03	7/15/2048	2,831,177.95	6,896.30	3,094,826.19	3,039,200.17	0.0000
95001MAE0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C38 A4	0.03	7/15/2050	1,544,527.11	4,499.48	1,692,595.35	1,707,540.58	0.0000
95001MAF7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C38 A5	0.03	7/15/2050	2,262,322.40	7,107.43	2,470,000.00	2,451,443.76	0.0000
95000XAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 A4	0.03	9/15/2050	2,597,860.50	7,497.88	2,850,000.00	2,865,296.46	0.0000
95000XAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 A4	0.03	9/15/2050	2,616,091.10	7,550.49	2,870,000.00	2,747,222.67	0.0000
95000XAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 ASB	0.03	9/15/2050	1,071,207.70	3,023.90	1,129,727.59	1,159,803.55	0.0000
95000XAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C39 ASB	0.03	9/15/2050	749,845.39	2,116.73	790,809.32	843,731.11	0.0000
95000YAX3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C40 A3	0.03	10/15/2050	3,939,077.20	11,927.38	4,315,000.00	4,112,152.41	0.0001
95000YAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C40 A4	0.04	10/15/2050	2,936,453.05	9,564.25	3,205,000.00	3,291,156.16	0.0000
95001ABC9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C41 A3	0.03	11/15/2050	3,081,386.00	9,095.00	3,400,000.00	3,430,375.83	0.0000
95001ABD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C41 A4	0.03	11/15/2050	5,450,760.00	17,360.00	6,000,000.00	5,820,636.48	0.0001
95001ABD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C41 A4	0.03	11/15/2050	454,230.00	1,446.67	500,000.00	553,919.09	0.0000
95001GAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C42 A4	0.04	12/15/2050	1,830,772.99	6,063.85	2,027,479.00	2,082,249.32	0.0000
95001LAU6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C43 A4	0.04	3/15/2051	4,641,350.00	16,716.67	5,000,000.00	5,794,950.22	0.0001
95001LAU6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C43 A4	0.04	3/15/2051	2,784,810.00	10,030.00	3,000,000.00	2,996,384.24	0.0000
95001JAX5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C44 A5	0.04	5/15/2051	4,897,708.95	18,374.85	5,235,000.00	5,671,913.32	0.0001
95001JAX5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C44 A5	0.04	5/15/2051	1,777,583.00	6,669.00	1,900,000.00	2,120,653.51	0.0000
95001NAY4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C45 A4	0.04	6/15/2051	1,871,780.00	6,973.33	2,000,000.00	2,055,056.23	0.0000
95001RAX7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C48 A5	0.04	1/15/2052	3,140,553.60	11,991.83	3,345,000.00	3,505,966.53	0.0000
95001RAX7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C48 A5	0.04	1/15/2052	4,929,120.00	18,821.25	5,250,000.00	5,296,811.99	0.0001
95001RAX7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C48 A5	0.04	1/15/2052	838,419.84	3,201.41	893,000.00	917,868.58	0.0000
95001VAU4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C51 A4	0.03	6/15/2052	3,786,938.40	11,892.01	4,310,000.00	4,843,090.65	0.0001
95001VAU4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C51 A4	0.03	6/15/2052	4,393,200.00	13,795.83	5,000,000.00	5,445,562.75	0.0001
95001VAS9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C51 ASB	0.03	6/15/2052	257,804.40	737.33	280,000.00	303,061.55	0.0000
95001YAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C54 A3	0.03	12/15/2052	1,717,420.00	4,820.00	2,000,000.00	2,081,939.68	0.0000
95001YAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C54 A4	0.03	12/15/2052	1,740,240.00	5,243.33	2,000,000.00	2,067,681.34	0.0000
95002XBC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C57 A3	0.02	8/15/2053	3,036,656.00	5,902.67	3,800,000.00	3,835,353.17	0.0000
95002XBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C57 A4	0.02	8/15/2053	6,257,548.71	13,645.22	7,731,000.00	7,948,034.40	0.0001
95002XBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C57 A4	0.02	8/15/2053	1,295,056.00	2,824.00	1,600,000.00	1,644,917.20	0.0000
95002UAJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C58 A4	0.02	7/15/2053	1,695,971.40	3,730.73	2,140,000.00	2,150,341.09	0.0000
95003CAJ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C59 A5	0.03	4/15/2054	2,075,674.50	5,580.25	2,550,000.00	2,623,106.78	0.0000
95003CAN0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C59 A5	0.03	4/15/2054	3,161,440.00	9,610.00	4,000,000.00	4,114,972.96	0.0000
95003DBB3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C60 A2	0.02	8/15/2054	2,993,406.10	5,647.83	3,319,000.00	3,414,278.72	0.0000
95003DBR8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C60 ASB	0.02	8/15/2054	1,490,947.50	3,106.25	1,750,000.00	1,800,218.47	0.0000
95003MBS6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL C62 A4	0.04	4/15/2055	1,798,080.00	6,666.67	2,000,000.00	2,058,749.03	0.0000
94988QAG6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC12 A4	0.04	7/15/2046	398,510.86	1,404.56	399,589.75	399,589.75	0.0000
94989AAU9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC18 A5	0.03	12/15/2047	2,685,207.90	7,973.38	2,810,000.00	2,691,156.70	0.0000
94989TAZ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC22 A4	0.04	9/15/2058	2,921,526.75	9,837.44	3,075,000.00	3,056,990.35	0.0000
95000HBF8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC24 A4	0.03	10/15/2049	2,129,922.90	5,712.38	2,330,000.00	2,356,788.98	0.0000
95000JAU2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC25 A3	0.03	12/15/2059	1,503,662.02	4,567.28	1,624,403.97	1,528,058.92	0.0000
95000JAV0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL LC25 A4	0.04	12/15/2059	2,570,592.85	8,387.17	2,765,000.00	2,959,735.16	0.0000
95000AAU1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL M P2 A4	0.04	12/15/2048	2,325,743.44	7,811.62	2,461,000.00	2,524,780.74	0.0000
94989HAQ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS1 A5	0.03	5/15/2048	2,158,273.90	5,994.32	2,285,000.00	2,399,667.93	0.0000
94989VAC3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS3 A3	0.03	9/15/2057	693,778.82	2,056.65	735,831.60	742,432.19	0.0000
95000KBA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS6 A3	0.03	11/15/2049	2,762,550.00	6,605.00	3,000,000.00	3,025,610.04	0.0000
95000TBS4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL RB1 A5	0.04	3/15/2050	1,823,535.21	6,037.13	1,993,000.00	1,958,367.45	0.0000
95001FAW5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL RC1 A3	0.03	1/15/2060	1,484,843.80	4,502.35	1,606,069.96	1,670,651.47	0.0000
95003JAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO MORTGA RR1 A1 144A	0.03	12/25/2050	4,242,218.84	10,945.92	5,254,042.31	4,315,863.95	0.0001
94979BAS1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO MORTGAG 2 A17 144A	0.03	6/25/2051	365,018.80	987.71	474,099.64	477,936.05	0.0000
95002QAS9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO MORTGAG 2 A17 144A	0.03	12/25/2049	794,569.88	2,400.75	960,298.13	811,889.44	0.0000
95002VAS8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO MORTGAG 4 A17 144A	0.03	7/25/2050	60,075.48	180.80	72,319.98	73,444.21	0.0000
95002QAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO MORTGAG 2 A1 144A	0.03	12/25/2049	3,266,228.47	9,613.91	3,845,562.46	3,407,315.55	0.0001
96221TAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTG LC14 A4	0.04	3/15/2047	447,893.11	1,417.43	451,650.84	455,361.31	0.0000
92938JAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTG UBS1 A4	0.04	3/15/2046	1,872,327.02	6,391.96	1,880,450.57	1,942,815.07	0.0000
92938GAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C17 A4	0.04	12/15/2046	5,336,491.20	18,002.93	5,370,000.00	5,502,935.38	0.0001
92938GAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C17 A4	0.04	12/15/2046	2,732,840.00	9,219.38	2,750,000.00	2,902,923.43	0.0000
92938GAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C17 A4	0.04	12/15/2046	2,534,088.00	8,548.88	2,550,000.00	2,698,781.98	0.0000
92938VAQ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C19 A5	0.04	3/15/2047	2,361,624.00	8,202.00	2,400,000.00	2,477,031.30	0.0000
92890FAU0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C20 A5	0.04	5/15/2047	2,853,338.13	9,757.92	2,931,040.00	3,141,467.98	0.0000
92890FBB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C20 AS	0.04	5/15/2047	3,456,704.64	12,444.48	3,576,000.00	3,665,905.38	0.0001
92939FAU3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C21 A5	0.04	8/15/2047	6,519,811.38	20,650.44	6,737,500.00	6,528,852.65	0.0001
92939FAU3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C21 A5	0.04	8/15/2047	2,709,532.00	8,582.00	2,869,841.69	2,869,841.69	0.0000
92890KBA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C22 A5	0.04	9/15/2057	4,836,160.50	15,711.50	5,025,000.00	5,157,649.35	0.0001
92890KBA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C22 A5	0.04	9/15/2057	2,309,808.00	7,504.00	2,400,000.00	2,485,386.42	0.0000
92939HAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	4,211,418.64	14,283.99	4,376,000.00	4,322,243.28	0.0001
92939HAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	2,646,572.50	8,976.46	2,750,000.00	2,995,300.43	0.0000
92939HAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	3,849,560.00	13,056.67	4,000,000.00	4,416,594.22	0.0001
92939LAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C25 A4	0.03	11/15/2047	3,208,752.47	9,343.30	3,331,934.07	3,345,913.55	0.0000
88579YBNO	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2030	1,350,315.00	9,658.33	1,500,000.00	1,496,624.96	0.0000
88579YAY7	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	10/15/2027	913,310.00	6,069.44	1,000,000.00	979,446.02	0.0000
88579YBJ9	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.02	8/26/2029	214,567.50	2,061.63	250,000.00	248,890.75	0.0000
88579YBP5	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.04	4/15/2050	1,200,146.40	11,872.89	1,520,000.00	1,666,869.70	0.0000
88579YBM2	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2025	72,345.16	425.18	76,000.00	75,977.91	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
88579YBN0	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2030	54,912.81	392.77	61,000.00	60,862.77	0.0000
88579YBP5	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.04	4/15/2050	59,217.75	585.83	75,000.00	74,758.60	0.0000
817826AC4	CORPORATE BONDS	USD FIXED INCOME	7-ELEVEN INC 144A	0.01	2/10/2026	1,339,695.00	5,581.25	1,500,000.00	1,490,293.44	0.0000
817826AC4	CORPORATE BONDS	USD FIXED INCOME	7-ELEVEN INC 144A	0.01	2/10/2026	1,250,382.00	5,209.17	1,400,000.00	1,390,940.56	0.0000
002824BF6	CORPORATE BONDS	USD FIXED INCOME	ABBOTT LABORATORIES	0.04	11/30/2026	1,334,256.70	4,423.96	1,370,000.00	1,441,694.31	0.0000
002824BH2	CORPORATE BONDS	USD FIXED INCOME	ABBOTT LABORATORIES	0.05	11/30/2046	730,727.50	3,059.10	725,000.00	917,957.06	0.0000
00287YAW9	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2046	799,890.00	5,286.85	910,000.00	1,020,990.59	0.0000
00287YCX5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	3/15/2025	738,780.80	8,503.56	760,000.00	776,977.49	0.0000
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	1,425,183.30	9,610.52	1,510,000.00	1,457,158.72	0.0000
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	2,793,781.25	21,006.94	3,125,000.00	3,277,077.07	0.0000
00287YAS8	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2045	168,629.35	1,135.18	185,000.00	227,251.55	0.0000
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	3,416,664.60	23,039.79	3,620,000.00	3,657,715.76	0.0001
00287YBF5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/14/2028	4,998,288.00	28,603.09	5,155,000.00	5,444,242.02	0.0001
00287YAQ2	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2025	1,449,930.00	7,050.00	1,500,000.00	1,545,737.53	0.0000
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	660,006.75	4,083.13	695,000.00	786,338.82	0.0000
00287YAQ2	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2025	454,311.40	2,209.00	470,000.00	469,828.64	0.0000
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	226,519.20	1,527.50	240,000.00	250,915.45	0.0000
00287YBV0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2026	1,242,020.50	4,359.44	1,330,000.00	1,394,732.91	0.0000
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	6,505,416.00	25,600.00	7,200,000.00	6,960,285.21	0.0001
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	817,636.50	4,486.11	950,000.00	1,136,194.34	0.0000
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	3,888,943.50	29,241.67	4,350,000.00	5,041,346.82	0.0001
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	1,044,615.00	6,462.50	1,100,000.00	1,095,453.06	0.0000
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	4,793,226.65	18,862.22	5,305,000.00	5,373,325.27	0.0001
00287YCY3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2035	2,093,850.00	29,473.89	2,200,000.00	2,606,566.41	0.0000
00287YAW9	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2046	377,970.00	2,498.18	430,000.00	475,342.51	0.0000
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	783,461.25	4,846.88	825,000.00	804,224.15	0.0000
00287YAV1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2036	642,537.00	3,929.72	700,000.00	667,502.74	0.0000
00287YAY5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	5/14/2026	3,852,953.79	16,991.02	4,067,000.00	4,080,401.80	0.0001
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	1,816,013.70	9,963.89	2,110,000.00	2,519,979.86	0.0000
00724PAD1	CORPORATE BONDS	USD FIXED INCOME	ADOBIE INC	0.02	2/1/2030	920,818.50	10,062.50	1,050,000.00	1,047,840.61	0.0000
00724PAC3	CORPORATE BONDS	USD FIXED INCOME	ADOBIE INC	0.02	2/1/2027	482,191.50	4,703.13	525,000.00	524,819.44	0.0000
00724PAD1	CORPORATE BONDS	USD FIXED INCOME	ADOBIE INC	0.02	2/1/2030	2,872,076.75	31,385.42	3,275,000.00	3,253,499.30	0.0000
00751YAJ5	CORPORATE BONDS	USD FIXED INCOME	ADVANCE AUTO PARTS INC	0.06	3/9/2028	5,564,685.00	104,587.78	5,650,000.00	5,645,674.80	0.0001
00751YAH9	CORPORATE BONDS	USD FIXED INCOME	ADVANCE AUTO PARTS INC	0.06	3/9/2026	697,054.65	12,940.67	705,000.00	704,605.44	0.0000
007903BF3	CORPORATE BONDS	USD FIXED INCOME	ADVANCED MICRO DEVICES INC	0.04	6/1/2032	3,562,562.40	12,295.20	3,760,000.00	3,760,000.00	0.0001
007944AF8	CORPORATE BONDS	USD FIXED INCOME	ADVENTIST HEALTH SYSTEM/MWEST	0.03	3/1/2029	770,905.80	8,708.40	885,000.00	809,577.75	0.0000
007589AA2	CORPORATE BONDS	USD FIXED INCOME	ADVOCATE HEALTH & HOSPITALS CO	0.04	8/15/2028	988,725.15	14,971.39	1,035,000.00	1,035,000.00	0.0000
00108WAM2	CORPORATE BONDS	USD FIXED INCOME	AEP TEXAS INC	0.02	7/1/2030	1,469,034.00	18,900.00	1,800,000.00	1,455,187.00	0.0000
00108WAM2	CORPORATE BONDS	USD FIXED INCOME	AEP TEXAS INC	0.02	7/1/2030	2,448,390.00	31,500.00	3,000,000.00	2,991,284.03	0.0000
00115AAQ2	CORPORATE BONDS	USD FIXED INCOME	AEP TRANSMISSION CO LLC	0.05	3/15/2053	1,903,786.50	30,051.00	1,855,000.00	1,902,429.52	0.0000
00115AAM1	CORPORATE BONDS	USD FIXED INCOME	AEP TRANSMISSION CO LLC	0.04	4/1/2050	77,525.00	912.50	100,000.00	99,966.32	0.0000
00817YAJ7	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.05	5/15/2042	1,284,795.00	8,625.00	1,500,000.00	1,619,630.78	0.0000
00817YAZ1	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.04	8/15/2047	131,967.60	2,488.61	170,000.00	169,523.51	0.0000
00817YAF5	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.07	6/15/2036	76,850.90	206.11	70,000.00	72,722.35	0.0000
00817YAG3	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.07	12/15/2037	253,273.70	690.00	230,000.00	278,537.72	0.0000
00817YAP3	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.05	3/15/2044	371,569.80	5,874.17	420,000.00	421,227.98	0.0000
001055BJ0	CORPORATE BONDS	USD FIXED INCOME	AFLAC INC	0.04	4/1/2030	1,374,765.00	13,500.00	1,500,000.00	1,497,246.40	0.0000
001055BJ0	CORPORATE BONDS	USD FIXED INCOME	AFLAC INC	0.04	4/1/2030	368,437.02	3,618.00	402,000.00	401,262.07	0.0000
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	2,469,891.20	22,996.11	2,840,000.00	2,864,021.73	0.0000
00846UAM3	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.02	6/4/2030	575,050.00	1,102.50	700,000.00	700,438.36	0.0000
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	1,391,488.00	12,955.56	1,600,000.00	1,648,368.54	0.0000
001306AB5	CORPORATE BONDS	USD FIXED INCOME	AHS HOSPITAL CORP	0.05	7/1/2045	231,856.80	6,028.80	240,000.00	279,996.97	0.0000
00139PAA6	CORPORATE BONDS	USD FIXED INCOME	AIG SUNAMERICA GLOBAL FIN 144A	0.07	3/15/2032	4,273,720.00	81,266.67	4,000,000.00	4,466,071.87	0.0001
00912XAY0	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.04	12/1/2027	370,267.94	1,226.46	406,000.00	430,164.30	0.0000
00914AAK8	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	12/1/2030	849,445.80	2,656.25	1,020,000.00	1,003,552.25	0.0000
00914AAQ5	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	9/1/2028	1,864,135.75	15,715.00	2,245,000.00	2,216,801.09	0.0000
00914AAS1	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	1/15/2032	999,423.75	16,504.90	1,245,000.00	1,221,480.23	0.0000
00914AAR3	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	1/15/2027	1,773,500.00	20,288.89	2,000,000.00	1,982,758.54	0.0000
00914AAG7	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	2/1/2030	1,107,567.50	16,562.50	1,325,000.00	1,331,798.52	0.0000
00914AAR3	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	1/15/2027	3,291,616.00	37,656.18	3,712,000.00	3,274,913.57	0.0001
00914AAM4	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	8/15/2026	1,429,374.10	11,404.17	1,610,000.00	1,604,896.19	0.0000
00912XAT1	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	9/15/2023	298,182.00	2,650.00	300,000.00	299,614.16	0.0000
00914AAR3	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	1/15/2027	2,357,868.25	26,974.08	2,659,000.00	2,345,913.84	0.0000
00914AAH5	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	7/1/2025	454,852.80	8,100.00	480,000.00	459,428.73	0.0000
00914AAU6	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.05	2/1/2028	676,524.30	17,066.00	690,000.00	682,809.49	0.0000
00914AAB8	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.04	6/1/2026	732,096.00	2,421.88	775,000.00	771,049.48	0.0000
009158BF2	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.05	3/3/2033	2,037,331.60	31,781.33	2,020,000.00	2,015,749.32	0.0000
009158BB1	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	10/15/2025	92,251.00	316.67	100,000.00	99,990.99	0.0000
009158AY2	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2027	1,348,800.00	3,545.83	1,500,000.00	1,499,164.74	0.0000
009158AY2	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2027	3,591,404.80	9,441.37	3,994,000.00	3,892,571.24	0.0001
009158BA3	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.03	5/15/2050	106,947.00	536.67	150,000.00	149,492.85	0.0000
009158BC9	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2030	190,921.50	589.38	225,000.00	224,784.61	0.0000
010392FN3	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	4/1/2025	282,716.20	2,065.00	295,000.00	294,938.91	0.0000
010392FP8	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	1/2/2046	721,686.20	18,490.00	860,000.00	877,787.84	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
010392FY9	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	9/1/2027	1,356,597.00	17,750.00	1,420,000.00	1,419,006.33	0.0000
010392FY9	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	9/1/2027	1,480,792.50	19,375.00	1,550,000.00	1,548,915.36	0.0000
010392FU7	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.01	9/15/2030	7,121,340.00	38,425.00	9,000,000.00	7,331,581.91	0.0001
010392FN3	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	4/1/2025	4,791,800.00	35,000.00	5,000,000.00	4,998,964.31	0.0001
010392FX1	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	3/15/2032	1,096,460.82	11,342.44	1,263,000.00	1,262,230.17	0.0000
01166VAA7	CORPORATE BONDS	USD FIXED INCOME	ALASKA AIRLINES 2020-1 CL 144A	0.05	2/15/2029	6,466,208.74	122,134.41	6,735,353.47	6,622,218.70	0.0001
012653AE1	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2032	1,549,495.83	6,737.54	1,601,000.00	1,590,254.10	0.0000
012653AF8	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.06	6/1/2052	2,113,311.52	10,471.33	2,224,000.00	2,215,749.03	0.0000
012725AD9	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	12/1/2044	2,909,970.00	14,079.17	3,100,000.00	3,444,555.46	0.0000
012653AE1	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2032	629,089.50	2,735.42	650,000.00	648,276.06	0.0000
012653AD3	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2027	963,448.20	3,836.25	990,000.00	989,283.75	0.0000
015271BA6	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	4/15/2035	417,312.00	8,015.63	450,000.00	448,862.34	0.0000
015271AK5	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.04	1/15/2028	3,168,392.00	61,927.22	3,400,000.00	3,283,193.51	0.0000
015271AP4	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.04	4/15/2026	181,575.40	1,524.22	190,000.00	189,917.24	0.0000
015271AX7	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	5/18/2051	82,730.70	483.75	135,000.00	130,262.16	0.0000
015271AK5	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.04	1/15/2028	1,677,384.00	32,785.00	1,800,000.00	1,738,161.27	0.0000
015271AR0	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	8/15/2031	316,760.70	4,717.50	370,000.00	343,271.91	0.0000
015271AU3	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	12/15/2030	1,325,666.80	2,983.56	1,370,000.00	1,521,253.05	0.0000
01882YAD8	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.04	3/1/2032	2,371,278.00	32,760.00	2,730,000.00	2,725,965.31	0.0000
01882YAD8	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.04	3/1/2032	1,572,166.00	21,720.00	1,810,000.00	1,807,324.98	0.0000
020002BK6	CORPORATE BONDS	USD FIXED INCOME	ALLSTATE CORP/THE	0.05	3/30/2033	1,993,220.00	26,250.00	2,000,000.00	1,996,686.81	0.0000
020002BK6	CORPORATE BONDS	USD FIXED INCOME	ALLSTATE CORP/THE	0.05	3/30/2033	2,989,830.00	39,375.00	3,000,000.00	3,028,521.01	0.0000
02005NB76	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.07	6/13/2029	123,405.00	437.00	125,000.00	125,000.00	0.0000
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	2,078,659.75	9,392.47	2,605,000.00	2,577,525.84	0.0000
02005NBQ2	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.05	6/9/2027	2,445,543.50	7,648.82	2,635,000.00	2,613,146.79	0.0000
36186CBY8	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.08	11/1/2031	153,470.08	1,973.33	148,000.00	155,516.59	0.0000
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	718,155.00	3,245.00	900,000.00	890,507.94	0.0000
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	1,208,894.25	5,462.42	1,515,000.00	1,499,021.76	0.0000
02005NBQ2	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.05	6/9/2027	4,640,500.00	14,513.89	5,000,000.00	4,959,858.28	0.0001
02005NBR0	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.07	11/15/2027	2,077,201.00	18,688.78	2,060,000.00	2,041,583.66	0.0000
02079KAB3	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.03	2/25/2024	1,974,600.00	23,625.00	2,000,000.00	2,005,019.88	0.0000
02079KAD9	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2030	153,645.40	789.56	190,000.00	189,624.50	0.0000
02079KAE7	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.02	8/15/2040	130,366.60	1,363.78	190,000.00	140,700.74	0.0000
02079KAF4	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.02	8/15/2050	68,603.70	851.89	110,000.00	109,137.55	0.0000
02079KAH0	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.00	8/15/2025	82,376.10	153.00	90,000.00	89,962.16	0.0000
02079KAD9	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2030	3,901,784.50	20,050.56	4,825,000.00	4,778,563.57	0.0001
02209SBD4	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.05	2/14/2029	655,154.96	12,311.73	674,000.00	742,747.84	0.0000
02209SBC6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.04	2/14/2026	1,022,229.45	17,497.94	1,045,000.00	1,040,913.81	0.0000
02209SBE2	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2039	185,491.30	4,193.72	190,000.00	189,777.64	0.0000
02209SBF9	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2049	2,152,277.80	51,399.74	2,270,000.00	2,243,645.65	0.0000
02209SBG7	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2059	57,839.40	1,415.67	60,000.00	60,762.79	0.0000
02209SBL6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.02	2/14/2032	46,764.60	600.25	60,000.00	59,032.36	0.0000
02209SBM4	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.03	2/14/2041	313,591.50	6,247.50	450,000.00	414,941.05	0.0000
02209SAM5	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.04	8/9/2042	233,643.00	5,029.17	300,000.00	304,747.20	0.0000
023135AZ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	8/22/2024	7,541,796.62	77,828.57	7,757,000.00	7,948,833.43	0.0001
023135CE4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2025	19,290,535.20	130,000.00	20,000,000.00	19,981,081.88	0.0003
023135CJ3	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2052	2,654,537.00	26,102.92	3,050,000.00	2,651,912.18	0.0000
023135AN6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	12/5/2024	980,810.00	2,744.44	1,000,000.00	999,422.37	0.0000
023135BF2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2037	3,353,805.00	51,028.91	3,675,000.00	4,186,063.76	0.0001
023135BU9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	6/3/2060	2,690,211.55	8,809.50	4,195,000.00	3,846,729.14	0.0000
023135B28	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.02	5/12/2031	2,899,587.00	9,861.25	3,450,000.00	3,467,182.68	0.0000
023135AQ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2044	353,580.50	1,251.25	350,000.00	347,932.89	0.0000
023135BC9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	8/22/2027	705,487.50	8,465.63	750,000.00	730,089.46	0.0000
023135BJ4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2047	895,920.00	14,512.50	1,000,000.00	994,814.34	0.0000
023135BM7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2057	80,829.00	1,370.63	90,000.00	124,748.60	0.0000
023135CB0	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2051	4,399,099.00	24,894.72	5,900,000.00	4,706,890.63	0.0001
023135CF1	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2027	114,252.00	858.00	120,000.00	119,809.62	0.0000
023135CG9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2029	244,644.40	1,943.50	260,000.00	259,527.16	0.0000
023135CH7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2032	2,821,051.20	23,634.00	3,030,000.00	2,930,112.09	0.0000
023135AQ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2044	80,818.40	286.00	80,000.00	94,651.27	0.0000
023135BW5	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.00	5/12/2024	2,876,058.42	1,837.50	3,000,000.00	2,882,523.44	0.0000
023135CD6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2024	29,368,812.60	177,450.00	30,000,000.00	30,000,000.00	0.0005
023135CM6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	11/29/2024	19,868,461.40	83,555.56	20,000,000.00	19,990,523.03	0.0003
023135CQ7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/1/2029	5,010,750.00	19,375.00	5,000,000.00	5,014,541.89	0.0001
023135CQ7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/1/2029	2,931,288.75	11,334.38	2,925,000.00	2,992,225.24	0.0000
023135AP1	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2034	1,985,763.00	6,760.00	1,950,000.00	2,158,504.16	0.0000
023135BJ4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2047	44,796.00	725.63	50,000.00	49,480.51	0.0000
023135BN5	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/3/2025	6,615,114.00	26,693.33	6,600,000.00	6,828,351.21	0.0001
023135CB0	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2051	279,603.75	1,582.29	375,000.00	359,607.66	0.0000
023135CJ3	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2052	591,831.20	5,819.67	680,000.00	677,218.95	0.0000
023135BF2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2037	638,820.00	9,719.79	700,000.00	749,469.37	0.0000
02344AA6	CORPORATE BONDS	USD FIXED INCOME	AMCOR FLEXIBLES NORTH AMERICA	0.03	5/25/2031	1,522,912.20	5,003.40	1,860,000.00	1,696,506.14	0.0000
02361DBA7	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.05	6/1/2033	1,249,491.60	5,197.50	1,260,000.00	1,256,285.02	0.0000
02361DAP5	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.03	3/1/2025	1,299,175.85	14,570.83	1,345,000.00	1,353,717.21	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
02361DAS9	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.04	5/15/2028	2,755,876.37	14,076.26	2,899,000.00	2,921,783.14	0.0000
02361DAS9	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.04	5/15/2028	2,352,809.25	12,017.50	2,475,000.00	2,501,882.53	0.0000
023770A8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-1 CLASS	0.03	11/1/2028	815,036.36	5,117.35	909,750.48	909,750.48	0.0000
02377BAB2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-2 CLASS	0.04	3/22/2029	3,121,270.00	33,257.89	3,359,383.07	3,359,857.30	0.0000
02377BAA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-2 CLASS	0.04	3/22/2029	809,873.40	9,925.80	902,345.80	902,345.80	0.0000
02376UA3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2016-1 CLASS	0.04	7/15/2029	252,526.23	4,497.05	272,800.79	272,800.79	0.0000
025537AV3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN ELECTRIC POWER CO INC	0.06	11/1/2027	2,378,724.15	22,319.58	2,329,000.00	2,326,524.95	0.0000
025537AN1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN ELECTRIC POWER CO INC	0.02	3/1/2030	1,015,745.50	9,391.67	1,225,000.00	1,100,662.39	0.0000
025816BW8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2023	3,000,000.00	45,633.33	3,000,000.00	3,003,856.77	0.0000
025816CG2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	7/30/2024	4,832,913.10	52,430.56	5,000,000.00	5,096,122.96	0.0001
025816CM9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.02	11/4/2026	8,893,171.10	26,125.00	10,000,000.00	9,989,434.81	0.0001
025816CQ0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.02	3/4/2025	9,470,089.60	73,125.00	10,000,000.00	9,994,353.91	0.0001
025816DC0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	2/13/2026	6,926,213.70	128,625.00	7,000,000.00	6,995,158.50	0.0001
025816CP2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2027	1,614,764.70	9,197.83	1,730,000.00	1,833,910.57	0.0000
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2033	2,353,275.00	45,427.78	2,500,000.00	2,253,428.00	0.0000
025816CS6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	3/4/2027	1,246,837.00	11,353.88	1,370,000.00	1,369,049.86	0.0000
025816CP2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2027	466,695.00	2,658.33	500,000.00	530,037.26	0.0000
025816CV9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2024	392,176.00	2,175.00	400,000.00	399,983.06	0.0000
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	1,085,234.40	7,438.50	1,140,000.00	1,123,371.10	0.0000
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2033	4,471,222.50	86,312.78	4,750,000.00	4,750,000.00	0.0001
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	766,327.80	5,252.63	805,000.00	803,717.87	0.0000
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2033	3,464,020.80	66,869.69	3,680,000.00	3,691,054.67	0.0001
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	790,126.80	5,415.75	830,000.00	828,678.06	0.0000
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2033	1,346,073.30	25,984.69	1,430,000.00	1,430,000.00	0.0000
025816CK3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.01	11/3/2023	19,685,597.40	24,166.67	20,000,000.00	19,999,660.93	0.0003
025932AP9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN FINANCIAL GROUP INC/O	0.05	4/2/2030	972,360.00	-	1,000,000.00	989,978.30	0.0000
02666TAB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HOMES 4 RENT LP	0.05	2/15/2029	712,498.08	13,735.24	742,000.00	760,309.14	0.0000
02666TAF4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HOMES 4 RENT LP	0.04	4/15/2052	1,555,260.00	18,155.56	2,000,000.00	1,945,869.80	0.0000
02665WEC1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.05	1/12/2026	2,984,876.64	66,895.83	3,000,000.00	2,998,532.00	0.0000
02665WDD0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	9/10/2024	1,918,314.50	13,258.33	2,000,000.00	2,031,494.48	0.0000
02665WEA5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/13/2025	18,843,633.40	140,000.00	20,000,000.00	19,991,923.73	0.0003
02665WDZ1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.01	9/9/2026	827,858.10	3,761.33	930,000.00	929,538.17	0.0000
02665WEB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/12/2029	590,750.00	7,182.50	680,000.00	678,771.62	0.0000
02665WEB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/12/2029	1,555,062.50	18,906.88	1,790,000.00	1,786,766.45	0.0000
02665WCJ8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.03	7/14/2023	2,998,355.28	48,012.50	3,000,000.00	3,001,822.40	0.0000
02665WDK4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.01	7/7/2023	9,996,216.40	42,291.67	10,000,000.00	9,998,765.70	0.0002
02665WDM0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.01	9/8/2023	2,972,836.56	6,120.83	3,000,000.00	2,993,906.58	0.0000
02665WEB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/12/2029	8,687,500.00	105,625.00	10,000,000.00	8,829,832.32	0.0001
026874CY1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	2/15/2024	1,783,008.00	28,050.00	1,800,000.00	1,800,000.00	0.0000
026874DH7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	4/1/2026	220,931.10	2,242.50	230,000.00	232,667.57	0.0000
026874DR5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.03	6/30/2030	1,179,549.48	125.99	1,334,000.00	1,234,937.24	0.0000
026874DN4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	3/15/2029	545,571.20	7,258.06	580,000.00	554,691.38	0.0000
026874DH7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	4/1/2026	227,655.09	2,310.75	237,000.00	234,800.07	0.0000
03027XBM1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.03	4/15/2031	331,352.00	2,280.00	400,000.00	338,256.32	0.0000
03027XBW9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.04	3/15/2032	1,820,700.00	23,850.00	2,000,000.00	1,990,897.32	0.0000
03027XCD0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.06	7/15/2033	1,648,504.05	9,118.65	1,643,000.00	1,637,294.69	0.0000
03027XBL3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.02	4/15/2026	1,075,824.00	4,053.33	1,200,000.00	1,087,028.41	0.0000
03027XBJ8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.02	1/31/2028	692,084.25	5,156.25	825,000.00	809,807.78	0.0000
03027WAM4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER TRUST #1 144A	0.05	3/15/2028	1,700,646.00	4,148.00	1,700,000.00	1,700,000.00	0.0000
03027WAK8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER TRUST #1 144A	0.04	3/15/2048	3,713,640.00	6,492.44	4,000,000.00	3,660,802.15	0.0001
030288AC8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TRANSMISSION SYS 144A	0.03	1/15/2032	272,731.80	4,032.42	330,000.00	324,844.05	0.0000
030288AC8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TRANSMISSION SYS 144A	0.03	1/15/2032	1,553,744.80	22,972.56	1,880,000.00	1,875,541.95	0.0000
03040WAS4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.04	9/1/2028	1,500,260.40	19,875.00	1,590,000.00	1,647,691.63	0.0000
03040WAX3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2050	743,030.00	5,750.00	1,000,000.00	998,076.38	0.0000
03040WAP0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.04	12/1/2046	575,739.45	2,383.33	715,000.00	709,837.63	0.0000
03040WAU9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	6/1/2029	2,469,171.60	7,647.50	2,660,000.00	2,656,331.82	0.0000
03040WAW5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2030	2,268,618.44	12,114.67	2,596,000.00	2,442,700.48	0.0000
03040WAY1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.02	6/1/2031	1,443,625.80	3,335.00	1,740,000.00	1,527,443.81	0.0000
03076CAL0	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/13/2032	1,330,563.60	8,340.00	1,390,000.00	1,389,697.51	0.0000
03076CAM8	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/15/2033	1,662,370.50	26,837.22	1,675,000.00	1,671,031.77	0.0000
03076CAG1	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.04	10/15/2024	1,266,356.00	10,154.44	1,300,000.00	1,303,071.52	0.0000
03076CAM8	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/15/2033	1,290,198.00	20,828.89	1,300,000.00	1,296,920.18	0.0000
03076CAL0	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/13/2032	4,786,200.00	30,000.00	5,000,000.00	4,998,911.87	0.0001
03073EAR6	CORPORATE BONDS	USD FIXED INCOME	AMERISOURCEBERGEN CORP	0.03	5/15/2030	867,490.00	3,577.78	1,000,000.00	997,896.07	0.0000
03073EAP0	CORPORATE BONDS	USD FIXED INCOME	AMERISOURCEBERGEN CORP	0.03	12/15/2027	1,090,195.35	1,786.33	1,165,000.00	1,163,627.94	0.0000
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	1,176,574.50	20,391.15	1,175,000.00	1,186,110.99	0.0000
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	858,772.00	15,874.93	850,000.00	854,531.58	0.0000
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	1,547,070.30	26,812.19	1,545,000.00	1,540,258.55	0.0000
031162CW8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.02	2/25/2031	1,661,360.00	16,100.00	2,000,000.00	1,984,767.15	0.0000
031162BK5	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	11/15/2041	1,447,380.00	9,870.83	1,500,000.00	1,529,525.53	0.0000
031162DK3	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/1/2053	1,837,580.00	32,500.00	2,000,000.00	1,999,646.82	0.0000
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	4,162,524.92	72,123.92	4,156,000.00	4,144,855.57	0.0001
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	1,505,376.80	27,827.82	1,490,000.00	1,487,863.74	0.0000
031162DU1	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2063	1,095,789.60	20,527.50	1,080,000.00	1,069,999.49	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	4,005,360.00	69,416.67	4,000,000.00	3,987,724.39	0.0001
031162DE7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	2/22/2032	861,998.20	11,764.08	980,000.00	977,889.55	0.0000
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	3,012,722.56	52,201.33	3,008,000.00	3,001,329.51	0.0000
031162BZ2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.04	5/1/2045	51,957.60	440.00	60,000.00	57,018.27	0.0000
031162BE9	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	10/1/2041	255,252.25	3,403.13	275,000.00	272,985.97	0.0000
031162DA5	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	8/15/2041	1,480,416.00	22,213.33	2,100,000.00	2,094,062.60	0.0000
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	490,656.60	8,503.54	490,000.00	488,496.25	0.0000
031162DP2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2028	2,317,285.60	39,494.78	2,320,000.00	2,316,202.59	0.0000
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	339,532.23	5,883.06	339,000.00	338,248.24	0.0000
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	821,390.16	15,183.90	813,000.00	811,834.38	0.0000
031162DP2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2028	928,911.90	15,831.96	930,000.00	928,477.77	0.0000
031162DN7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2026	8,849,155.50	161,466.77	8,870,000.00	8,870,000.00	0.0001
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	1,131,774.10	19,610.21	1,130,000.00	1,127,494.13	0.0000
031162DB3	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.02	8/15/2028	970,629.30	7,074.83	1,135,000.00	1,018,209.79	0.0000
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	5,221,184.41	90,467.27	5,213,000.00	5,197,050.17	0.0001
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	3,487,667.22	60,444.56	3,483,000.00	3,472,311.02	0.0001
031162DE7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	2/22/2032	7,036,720.00	96,033.33	8,000,000.00	8,014,793.50	0.0001
031162DP2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2028	1,188,607.70	20,258.10	1,190,000.00	1,188,052.19	0.0000
031162DQ0	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2030	1,087,705.02	18,846.63	1,086,000.00	1,083,591.71	0.0000
031162DR8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/2/2033	1,227,642.84	21,276.21	1,226,000.00	1,222,237.53	0.0000
031162DS6	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2043	1,166,805.75	21,565.44	1,165,000.00	1,158,547.66	0.0000
031162DT4	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2053	584,975.28	10,813.63	579,000.00	578,169.87	0.0000
031162DU1	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.06	3/2/2063	1,071,438.72	20,071.33	1,056,000.00	1,046,221.72	0.0000
032095AL5	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.02	9/15/2031	1,684,234.80	13,409.00	2,070,000.00	1,881,797.52	0.0000
032654AN5	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.04	12/5/2026	288,825.00	758.33	300,000.00	287,937.34	0.0000
032654AW5	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.03	10/1/2041	252,004.60	2,380.00	340,000.00	337,546.66	0.0000
032654AZ8	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC 144A	0.03	6/15/2027	2,765,444.40	4,477.33	2,920,000.00	2,796,795.81	0.0000
032654AZ8	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC 144A	0.03	6/15/2027	2,599,707.15	4,209.00	2,745,000.00	2,629,179.60	0.0000
03522AAG5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.04	2/1/2026	973,171.65	15,314.80	1,005,000.00	1,008,860.09	0.0000
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	2,020,232.80	43,371.81	2,120,000.00	2,371,916.83	0.0000
03522AAH3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2036	2,916,600.00	58,750.00	3,000,000.00	2,822,988.50	0.0000
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,119,704.50	23,989.58	1,175,000.00	1,093,582.47	0.0000
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	238,235.00	5,104.17	250,000.00	250,800.63	0.0000
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,534,233.40	32,870.83	1,610,000.00	1,887,464.40	0.0000
03522AAH3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2036	1,166,640.00	23,500.00	1,200,000.00	1,305,725.60	0.0000
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,715,292.00	36,750.00	1,800,000.00	2,041,784.32	0.0000
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,253,116.10	26,847.92	1,315,000.00	1,316,581.29	0.0000
03524BAF3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2044	984,538.75	20,716.15	1,075,000.00	1,111,007.96	0.0000
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	1,852,041.00	37,306.25	1,905,000.00	1,921,928.73	0.0000
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	152,470.40	3,266.67	160,000.00	177,365.06	0.0000
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,738,162.56	37,240.00	1,824,000.00	1,866,925.11	0.0000
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	2,527,720.00	50,916.67	2,600,000.00	2,570,277.71	0.0000
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,529,468.70	32,768.75	1,605,000.00	1,712,404.31	0.0000
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	1,676,072.80	33,761.67	1,724,000.00	1,713,522.14	0.0000
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,987,832.84	42,589.17	2,086,000.00	2,081,763.50	0.0000
035240AG5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/15/2042	336,164.55	7,874.63	345,000.00	422,827.08	0.0000
03523TBW 7	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2059	2,799,096.30	65,522.60	2,574,000.00	3,100,877.11	0.0000
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	848,861.92	8,924.51	919,000.00	1,081,663.97	0.0000
035240AE0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.07	8/15/2033	4,192,498.02	93,153.39	3,722,000.00	4,999,689.69	0.0001
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	6,736,789.00	141,239.93	6,775,000.00	7,602,362.81	0.0001
03523TB T4	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	10/6/2048	970,509.60	11,319.45	1,080,000.00	1,019,871.04	0.0000
03523TBV9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2049	547,315.60	12,666.33	520,000.00	578,194.88	0.0000
035240AL4	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	4/13/2028	386,684.00	3,466.67	400,000.00	398,248.01	0.0000
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	40,641.92	427.29	44,000.00	47,581.09	0.0000
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	1,998,663.60	41,902.92	2,010,000.00	2,022,469.67	0.0000
035240AR1	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2031	503,098.20	10,645.25	495,000.00	512,937.91	0.0000
035240AS9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2040	440,716.80	1,740.00	480,000.00	479,737.01	0.0000
035240AV2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2030	878,094.00	2,756.25	945,000.00	1,006,921.21	0.0000
035240AM2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	4/15/2038	1,202,890.00	12,006.94	1,300,000.00	1,203,666.44	0.0000
035240AR1	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2031	3,049,080.00	64,516.67	3,000,000.00	3,099,412.35	0.0000
03523TBV9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2049	184,192.75	4,262.71	175,000.00	213,779.56	0.0000
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	1,754,992.00	18,451.11	1,900,000.00	1,797,691.29	0.0000
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	5,493,839.00	115,180.90	5,525,000.00	5,547,386.12	0.0001
035240AP5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2058	830,299.08	8,994.92	897,000.00	891,698.37	0.0000
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	1,472,689.80	9,771.88	1,590,000.00	1,584,819.65	0.0000
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	898,433.40	5,961.46	970,000.00	948,221.90	0.0000
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	861,384.60	5,715.63	930,000.00	909,119.98	0.0000
037389BE2	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.03	5/15/2030	1,496,796.00	6,189.56	1,730,000.00	1,523,848.02	0.0000
03740LAA0	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.02	8/23/2031	1,195,830.00	10,933.33	1,500,000.00	1,496,418.41	0.0000
03740LAF9	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.05	9/12/2032	1,972,260.00	30,277.78	2,000,000.00	1,998,539.44	0.0000
03740LAA0	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.02	8/23/2031	7,880,519.70	72,050.67	9,885,000.00	9,679,465.59	0.0001
03740LAC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	12/2/2031	1,732,478.15	4,408.81	2,105,000.00	2,103,572.98	0.0000
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	1,901,411.20	5,434.00	2,080,000.00	2,079,132.90	0.0000
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	630,756.60	1,802.63	690,000.00	689,734.33	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	539,342.60	1,541.38	590,000.00	589,773.76	0.0000
03740LAF9	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.05	9/12/2032	5,719,554.00	87,805.56	5,800,000.00	5,795,764.39	0.0001
037411BC8	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.04	1/15/2044	128,381.10	3,723.47	190,000.00	188,445.68	0.0000
037411BF1	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.04	1/15/2030	1,381,660.80	30,571.67	1,560,000.00	1,397,096.43	0.0000
03765HAA9	CORPORATE BONDS	USD FIXED INCOME	APOLLO MANAGEMENT HOLDING 144A	0.04	5/30/2024	3,330,410.64	11,735.22	3,407,000.00	3,508,597.88	0.0001
03765HAA9	CORPORATE BONDS	USD FIXED INCOME	APOLLO MANAGEMENT HOLDING 144A	0.04	5/30/2024	2,858,268.48	10,071.56	2,924,000.00	3,010,935.69	0.0000
037735CY1	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.04	5/1/2050	4,836,408.75	40,011.39	6,455,000.00	5,530,608.59	0.0001
037735CW5	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.03	6/1/2027	1,186,374.75	3,506.25	1,275,000.00	1,348,592.91	0.0000
037833DM9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	9/11/2024	3,847,060.72	22,000.00	4,000,000.00	4,027,517.54	0.0001
037833ES5	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/8/2026	19,907,900.80	125,261.67	20,000,000.00	20,000,000.00	0.0003
037833DW7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	5/11/2050	810,770.10	4,287.85	1,165,000.00	1,072,433.55	0.0000
037833EB2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	2/8/2026	2,455,797.25	7,577.01	2,725,000.00	2,495,126.93	0.0000
037833EF3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/8/2051	599,934.60	9,157.96	870,000.00	852,092.69	0.0000
037833BH2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/13/2045	876,983.25	5,395.83	925,000.00	922,162.87	0.0000
037833BA7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2045	391,288.20	6,327.88	465,000.00	461,642.75	0.0000
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	1,476,555.00	24,800.00	1,500,000.00	1,729,295.95	0.0000
037833CD0	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	8/4/2046	1,318,080.00	23,581.25	1,500,000.00	1,496,588.74	0.0000
037833EH9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	8/5/2028	664,394.50	4,371.89	770,000.00	697,170.76	0.0000
037833DU1	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/11/2030	4,184,385.48	11,394.17	4,972,000.00	4,931,453.33	0.0001
037833DB3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	9/12/2027	778,457.00	7,287.86	830,000.00	810,417.00	0.0000
037833BZ2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	8/4/2026	2,470,908.00	26,411.00	2,640,000.00	2,587,342.70	0.0000
037833CJ7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2027	393,624.60	5,417.69	410,000.00	404,181.79	0.0000
037833BA7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2045	214,577.40	3,470.13	255,000.00	253,158.93	0.0000
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	251,014.35	4,216.00	255,000.00	284,076.16	0.0000
037833BY5	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/23/2026	255,131.40	3,062.22	265,000.00	264,829.81	0.0000
037833DW7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	5/11/2050	883,843.80	4,674.31	1,270,000.00	1,253,144.84	0.0000
037833EH9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	8/5/2028	1,509,987.50	9,936.11	1,750,000.00	1,566,009.99	0.0000
037833CX6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	6/20/2027	2,073,316.80	2,007.50	2,190,000.00	2,323,542.47	0.0000
037833DT4	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	5/11/2025	3,027,602.50	5,078.13	3,250,000.00	3,066,380.99	0.0000
037833AL4	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/4/2043	400,621.50	2,743.13	450,000.00	521,196.03	0.0000
037833BW9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2036	1,600,278.75	25,200.00	1,575,000.00	1,797,231.19	0.0000
037833BZ2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	8/4/2026	1,708,108.75	18,257.60	1,825,000.00	1,773,240.96	0.0000
037833DB3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	9/12/2027	4,173,655.00	39,073.47	4,450,000.00	4,328,424.81	0.0001
037833DU1	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/11/2030	2,356,452.00	6,416.67	2,800,000.00	2,871,854.14	0.0000
037833EN6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	8/8/2029	9,377,200.00	129,097.22	10,000,000.00	9,989,044.32	0.0001
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	832,220.00	1,458.33	1,000,000.00	997,284.68	0.0000
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	807,253.40	1,414.58	970,000.00	842,018.24	0.0000
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	840,542.20	1,472.92	1,010,000.00	1,007,257.46	0.0000
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	4,265,127.50	7,473.96	5,125,000.00	5,010,046.71	0.0001
038336AA1	CORPORATE BONDS	USD FIXED INCOME	APTARGROUP INC	0.04	3/15/2032	1,713,940.00	21,200.00	2,000,000.00	1,995,405.98	0.0000
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	1,438,658.40	15,998.33	1,655,000.00	1,651,980.02	0.0000
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	478,973.28	5,326.33	551,000.00	549,994.55	0.0000
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	183,164.00	1,697.22	200,000.00	198,900.68	0.0000
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	586,764.00	6,525.00	675,000.00	673,768.29	0.0000
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	254,597.96	2,359.14	278,000.00	276,471.93	0.0000
04010LAX1	CORPORATE BONDS	USD FIXED INCOME	ARES CAPITAL CORP	0.04	6/10/2024	1,476,718.26	3,706.85	1,513,000.00	1,512,426.91	0.0000
040555DB7	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	5/15/2050	688,530.00	4,280.56	1,000,000.00	995,610.70	0.0000
040555DE1	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.06	12/15/2032	3,074,638.00	8,184.44	2,900,000.00	2,990,582.23	0.0000
040555CS1	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	5/15/2025	1,260,639.60	5,313.00	1,320,000.00	1,318,571.15	0.0000
040555CU6	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.04	5/15/2046	136,515.20	886.46	185,000.00	184,549.11	0.0000
040555CY8	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.04	3/1/2049	509,952.00	9,066.67	640,000.00	639,900.10	0.0000
040555CW2	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	9/15/2027	498,965.50	4,777.36	550,000.00	549,829.15	0.0000
04316JAA7	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.02	11/9/2031	2,310,430.00	10,053.33	2,900,000.00	2,889,333.28	0.0000
04316JAA7	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.02	11/9/2031	2,987,625.00	13,000.00	3,750,000.00	3,028,101.16	0.0000
04351LAB6	CORPORATE BONDS	USD FIXED INCOME	ASCENSION HEALTH	0.04	11/15/2046	523,412.50	3,150.52	625,000.00	625,000.00	0.0000
04352EAB1	CORPORATE BONDS	USD FIXED INCOME	ASCENSION HEALTH	0.03	11/15/2039	191,254.35	972.35	245,000.00	245,000.00	0.0000
045054AQ6	CORPORATE BONDS	USD FIXED INCOME	ASHTAD CAPITAL INC 144A	0.06	5/30/2033	1,540,357.80	7,551.08	1,580,000.00	1,576,438.45	0.0000
04621WAD2	CORPORATE BONDS	USD FIXED INCOME	ASSURED GUARANTY US HOLDINGS I	0.03	6/15/2031	1,266,555.00	2,100.00	1,500,000.00	1,496,543.23	0.0000
04636NAB9	CORPORATE BONDS	USD FIXED INCOME	ASTRAZENECA FINANCE LLC	0.02	5/28/2031	531,367.20	1,299.38	630,000.00	613,383.06	0.0000
04636NAE3	CORPORATE BONDS	USD FIXED INCOME	ASTRAZENECA FINANCE LLC	0.02	5/28/2028	1,043,746.90	1,933.02	1,205,000.00	1,180,465.72	0.0000
00206RMP4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.06	2/20/2026	9,997,154.80	198,480.83	10,000,000.00	10,000,000.00	0.0002
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	716,949.50	1,947.92	850,000.00	870,082.75	0.0000
00206RHJ4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	3/1/2029	1,338,753.60	20,227.50	1,395,000.00	1,368,983.90	0.0000
00206RJZ6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2041	570,133.60	2,172.92	745,000.00	616,996.63	0.0000
00206RKA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2051	1,960,962.25	8,136.46	2,675,000.00	2,458,469.43	0.0000
00206RKE1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2052	1,420,450.35	27,981.25	2,035,000.00	1,607,309.78	0.0000
00206RMT6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	2/15/2034	2,337,498.45	10,157.25	2,335,000.00	2,327,362.62	0.0000
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	1,161,710.00	19,250.00	1,375,000.00	1,402,286.16	0.0000
00206RKJ0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2053	1,413,780.00	20,611.11	2,000,000.00	1,299,871.42	0.0000
00206RMT6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	2/15/2034	1,001,070.00	4,350.00	1,000,000.00	996,729.17	0.0000
00206RKB7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2060	6,301,955.88	27,989.50	8,724,000.00	8,868,056.89	0.0001
00206RKE1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2052	696,613.98	13,722.50	998,000.00	947,728.81	0.0000
00206RKG6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2028	3,876,480.30	31,006.25	4,510,000.00	4,477,144.52	0.0001
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	5,260,056.30	36,204.24	5,965,000.00	5,713,392.60	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	1,030,753.60	17,080.00	1,220,000.00	1,257,943.88	0.0000
00206RDK5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2049	974,993.00	16,278.89	1,150,000.00	1,196,089.25	0.0000
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	2,621,662.50	39,197.92	3,750,000.00	3,279,170.93	0.0000
00206RML3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	3/25/2026	3,645,000.00	18,133.33	4,000,000.00	3,996,294.81	0.0001
00206RJX1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	6/1/2027	2,697,210.00	5,750.00	3,000,000.00	3,070,991.71	0.0000
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	791,172.60	9,337.50	996,000.00	979,075.44	0.0000
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	2,182,960.08	5,905.38	2,779,000.00	2,747,715.64	0.0000
00206RHW5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2027	3,318,694.50	49,885.56	3,475,000.00	3,606,720.32	0.0001
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	581,284.80	1,572.50	740,000.00	637,775.24	0.0000
00206RBA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.06	8/15/2041	98,485.00	2,096.67	100,000.00	130,919.41	0.0000
00206RBK7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/15/2045	123,837.52	286.13	148,000.00	132,222.13	0.0000
00206RCG5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	6/15/2044	180,826.40	437.33	205,000.00	206,286.05	0.0000
00206RHJ4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	3/1/2029	460,646.40	6,960.00	480,000.00	484,159.15	0.0000
00206RHW5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2027	257,855.40	3,876.00	270,000.00	259,657.26	0.0000
00206RJX1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	6/1/2027	584,395.50	1,245.83	650,000.00	588,010.69	0.0000
00206RKD3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2043	1,047,141.20	18,858.33	1,460,000.00	1,443,881.03	0.0000
00206RKG6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2028	2,406,684.00	19,250.00	2,800,000.00	2,607,734.33	0.0000
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	714,915.00	8,437.50	900,000.00	871,787.12	0.0000
00206RKJ0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2053	402,927.30	5,874.17	570,000.00	489,670.37	0.0000
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	531,323.60	7,944.11	760,000.00	601,022.97	0.0000
00206RLV2	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2059	55,665.60	859.78	80,000.00	81,264.24	0.0000
00206RMN9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	12/1/2057	28,906.80	126.67	40,000.00	41,858.06	0.0000
04650NAB0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	9/1/2040	111,063.55	2,050.83	115,000.00	145,603.13	0.0000
00206RDK5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2049	275,541.50	4,600.56	325,000.00	349,993.70	0.0000
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	137,830.50	862.50	150,000.00	149,701.28	0.0000
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	57,318.30	394.51	65,000.00	64,802.36	0.0000
00206RGQ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2030	298,925.55	5,117.00	315,000.00	324,571.50	0.0000
00206RHK1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2039	3,200,937.65	56,340.83	3,485,000.00	3,370,990.52	0.0000
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	1,087,116.05	16,254.07	1,555,000.00	1,546,365.65	0.0000
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	2,572,583.50	6,989.58	3,050,000.00	3,084,361.21	0.0000
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	1,102,644.00	6,900.00	1,200,000.00	1,377,349.13	0.0000
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	1,190,457.00	8,193.75	1,350,000.00	1,312,769.18	0.0000
00206RKJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	6/1/2044	875,781.10	3,913.75	1,010,000.00	1,157,849.14	0.0000
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	1,684,022.00	19,875.00	2,120,000.00	2,117,046.16	0.0000
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	3,927,600.00	10,625.00	5,000,000.00	4,000,635.51	0.0001
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	427,274.55	2,673.75	465,000.00	466,202.89	0.0000
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	301,582.44	2,075.75	342,000.00	335,568.12	0.0000
00206RLV2	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2059	2,776,321.80	42,881.42	3,990,000.00	2,825,058.47	0.0000
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	1,378,305.00	8,625.00	1,500,000.00	1,616,838.89	0.0000
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	3,053,361.40	8,295.83	3,620,000.00	3,451,002.21	0.0000
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	1,429,830.00	16,875.00	1,800,000.00	1,830,290.77	0.0000
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	529,092.00	3,641.67	600,000.00	618,554.11	0.0000
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	401,318.00	6,650.00	475,000.00	509,132.82	0.0000
00206RFW7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	8/15/2037	211,027.50	4,195.63	225,000.00	261,616.23	0.0000
00206RHA3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	11/15/2046	92,496.00	658.06	100,000.00	117,296.20	0.0000
00206RHK1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2039	2,778,432.25	48,904.17	3,025,000.00	3,193,045.78	0.0000
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	4,272,175.55	11,607.29	5,065,000.00	4,318,618.15	0.0001
00206RKA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2051	879,684.00	3,650.00	1,200,000.00	915,078.49	0.0000
00206RKJ0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2053	1,042,662.75	15,200.69	1,475,000.00	1,409,147.94	0.0000
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	506,928.00	8,400.00	600,000.00	577,488.29	0.0000
00206RDR0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2037	1,595,727.30	28,612.50	1,635,000.00	1,846,724.83	0.0000
00206RGQ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2030	450,760.75	7,716.11	475,000.00	504,504.94	0.0000
04685A3C3	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.02	8/19/2028	1,203,300.00	10,917.50	1,500,000.00	1,500,000.00	0.0000
04685A2L4	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.03	1/14/2025	5,272,373.55	65,466.32	5,645,000.00	5,728,731.27	0.0001
04685A2J9	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.03	6/25/2042	2,057,119.08	1,307.17	2,139,000.00	2,060,156.46	0.0000
04685A3C3	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.02	8/19/2028	7,404,306.00	67,179.02	9,230,000.00	8,464,060.95	0.0001
04685A2L4	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.03	1/14/2025	5,020,196.25	62,335.07	5,375,000.00	5,478,977.20	0.0001
048303CJ8	CORPORATE BONDS	USD FIXED INCOME	ATLANTIC CITY ELECTRIC CO	0.02	3/15/2031	990,288.00	8,126.67	1,200,000.00	1,199,489.76	0.0000
049560AW5	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	2/15/2052	353,823.75	5,652.50	525,000.00	521,750.42	0.0000
049560AM7	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.04	10/15/2044	1,255,202.00	13,018.96	1,495,000.00	1,525,522.21	0.0000
049560AR6	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	9/15/2029	2,451,600.90	21,564.38	2,790,000.00	2,901,132.42	0.0000
049560AR6	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	9/15/2029	1,889,226.50	16,617.71	2,150,000.00	2,231,652.92	0.0000
052769AH9	CORPORATE BONDS	USD FIXED INCOME	AUTODESK INC	0.02	12/15/2031	2,198,595.84	2,867.20	2,688,000.00	2,681,185.51	0.0000
053015AF0	CORPORATE BONDS	USD FIXED INCOME	AUTOMATIC DATA PROCESSING INC	0.01	9/1/2030	3,585,577.50	18,437.50	4,425,000.00	4,321,703.06	0.0001
053015AE3	CORPORATE BONDS	USD FIXED INCOME	AUTOMATIC DATA PROCESSING INC	0.03	9/15/2025	241,665.00	2,484.38	250,000.00	249,933.33	0.0000
05329RAA1	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.04	3/1/2032	2,010,234.00	30,415.00	2,370,000.00	2,366,534.51	0.0000
05329WAR3	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.02	8/1/2028	275,026.00	2,762.50	340,000.00	339,510.79	0.0000
05329WAS1	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.02	8/1/2031	257,284.80	3,400.00	340,000.00	339,256.58	0.0000
05329WAQ5	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.05	6/1/2030	2,752,645.00	11,677.08	2,950,000.00	2,782,815.83	0.0000
053332BD3	CORPORATE BONDS	USD FIXED INCOME	AUTOZONE INC	0.05	2/1/2033	1,915,100.00	40,638.89	2,000,000.00	1,996,793.09	0.0000
053332BD3	CORPORATE BONDS	USD FIXED INCOME	AUTOZONE INC	0.05	2/1/2033	1,466,009.05	31,109.07	1,531,000.00	1,527,180.56	0.0000
053484AC5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	12/1/2028	1,695,740.00	3,166.67	2,000,000.00	1,997,954.98	0.0000
05348EAY5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	10/15/2026	5,061,664.50	33,488.56	5,470,000.00	5,575,291.95	0.0001
05348EAY5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	10/15/2026	3,242,426.40	21,452.27	3,504,000.00	3,579,281.45	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
05348EBF5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	6/1/2029	2,133,872.79	6,525.75	2,373,000.00	2,222,180.02	0.0000
05348EAX7	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	5/11/2026	282,318.00	1,130.83	300,000.00	309,745.85	0.0000
05348EBF5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	6/1/2029	2,041,252.10	6,242.50	2,270,000.00	2,125,726.37	0.0000
053484AB7	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	1/15/2032	219,796.50	2,599.51	275,000.00	222,180.42	0.0000
05348EBH1	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	1/15/2031	180,810.70	2,428.90	215,000.00	214,298.98	0.0000
05348EBG3	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	3/1/2030	3,631,183.50	33,158.33	4,325,000.00	4,365,793.29	0.0001
05348EAT6	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.04	12/15/2023	9,917,300.00	18,666.67	10,000,000.00	10,037,412.01	0.0002
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	1,361,190.00	26,975.00	1,500,000.00	1,544,192.06	0.0000
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	3,565,410.34	70,656.52	3,929,000.00	3,963,166.31	0.0001
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	3,773,218.68	74,774.70	4,158,000.00	4,305,512.97	0.0001
05523UAP5	CORPORATE BONDS	USD FIXED INCOME	BAE SYSTEMS HOLDINGS INC 144A	0.04	12/15/2025	1,989,219.50	3,550.56	2,075,000.00	2,182,297.55	0.0000
05724BAD1	CORPORATE BONDS	USD FIXED INCOME	BAKER HUGHES HOLDINGS LLC / BA	0.02	12/15/2026	309,778.88	315.10	344,000.00	344,000.00	0.0000
059165EP1	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.05	6/1/2052	1,776,160.00	7,583.33	2,000,000.00	1,996,502.82	0.0000
059165EJ5	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.04	8/15/2047	183,255.35	3,329.17	235,000.00	233,341.99	0.0000
059165EM8	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.03	6/15/2050	822,065.40	1,591.78	1,235,000.00	1,242,131.90	0.0000
059165EN6	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.02	6/15/2031	1,803,480.12	2,169.00	2,169,000.00	1,997,500.77	0.0000
059165EQ9	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.05	6/1/2053	5,074,050.00	38,250.00	5,000,000.00	4,997,556.54	0.0001
06051GKG3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/4/2025	19,483,834.00	150,511.67	20,000,000.00	20,000,000.00	0.0003
06051GKM0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/2/2026	38,336,142.40	334,640.00	40,000,000.00	40,000,000.00	0.0006
06051GKS7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/25/2025	19,602,502.40	140,836.67	20,000,000.00	20,000,000.00	0.0003
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	3,594,561.60	57,193.89	4,080,000.00	4,258,343.68	0.0001
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	1,972,590.00	10,490.40	2,350,000.00	2,175,714.50	0.0000
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	5,834,215.00	26,380.78	7,375,000.00	6,581,789.82	0.0001
06051GJQ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	3/11/2027	2,159,088.00	12,158.67	2,400,000.00	2,197,128.98	0.0000
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	4,543,070.40	29,186.08	5,280,000.00	5,280,000.00	0.0001
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	2,839,977.20	12,841.63	3,590,000.00	3,590,000.00	0.0000
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	4,256,750.00	4,927.64	5,000,000.00	5,000,000.00	0.0001
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	907,375.75	11,597.18	1,135,000.00	1,135,000.00	0.0000
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	1,997,535.30	12,453.12	2,455,000.00	2,455,000.00	0.0000
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	1,917,900.00	14,000.00	2,000,000.00	1,970,613.36	0.0000
06051GGA1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/21/2027	697,942.50	4,736.67	750,000.00	751,387.93	0.0000
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	2,069,725.00	28,637.71	2,500,000.00	2,549,450.86	0.0000
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	1,678,800.00	8,928.00	2,000,000.00	2,000,000.00	0.0000
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	1,655,900.00	10,300.17	2,000,000.00	2,000,000.00	0.0000
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	2,328,877.85	33,919.19	2,795,000.00	2,487,713.03	0.0000
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	9,780,200.00	221,495.83	10,000,000.00	9,703,963.75	0.0002
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	5,926,130.56	6,752.90	6,464,000.00	6,725,418.09	0.0001
06051GHZ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2031	815,850.75	9,328.80	975,000.00	934,500.92	0.0000
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	8,996,957.10	94,146.92	11,302,000.00	11,135,065.19	0.0001
06051GLH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2034	3,909,151.68	38,274.54	3,948,000.00	3,948,000.00	0.0001
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	11,959,525.55	13,628.04	13,045,000.00	12,725,467.50	0.0002
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	5,430,958.40	75,145.35	6,560,000.00	6,150,597.56	0.0001
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	637,944.00	3,392.64	760,000.00	765,830.73	0.0000
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	2,778,088.75	35,506.78	3,475,000.00	3,104,778.25	0.0000
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2028	1,026,804.10	8,324.12	1,070,000.00	1,070,000.00	0.0000
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	7,691,868.10	8,764.99	8,390,000.00	8,796,908.64	0.0001
06051GHT9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/23/2027	3,739,031.55	26,520.48	3,945,000.00	4,203,122.66	0.0001
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	1,760,319.20	14,521.43	1,880,000.00	1,880,000.00	0.0000
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	3,790,022.50	32,548.63	4,250,000.00	4,250,000.00	0.0001
06051GGZ6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	1/23/2026	2,826,041.00	43,580.35	2,950,000.00	3,060,683.52	0.0000
06051GHH7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2029	2,105,572.50	28,782.50	2,250,000.00	2,470,563.99	0.0000
06051GHR3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	3/15/2025	3,087,252.00	32,072.95	3,150,000.00	3,238,702.65	0.0000
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	524,350.40	4,325.53	560,000.00	569,900.73	0.0000
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	448,781.20	215.44	490,000.00	490,000.00	0.0000
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	1,222,218.60	5,526.55	1,545,000.00	1,299,189.29	0.0000
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	3,324,521.75	3,848.49	3,905,000.00	3,870,508.00	0.0001
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	335,769.00	4,291.47	420,000.00	334,860.91	0.0000
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	276,644.40	1,724.67	340,000.00	330,676.50	0.0000
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	1,978,921.25	28,822.21	2,375,000.00	2,375,000.00	0.0000
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2028	2,399,075.00	19,448.89	2,500,000.00	2,488,768.38	0.0000
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	3,185,845.25	3,630.31	3,475,000.00	3,663,659.54	0.0000
06051GJU4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.06	4/22/2025	4,154,592.00	43,762.06	4,160,000.00	4,168,724.62	0.0001
06051GLH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2034	2,840,769.04	27,814.00	2,869,000.00	2,869,000.00	0.0000
06051GFB0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/22/2024	723,634.40	13,299.69	730,000.00	730,642.42	0.0000
06051GFC8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/21/2044	1,310,473.50	30,444.44	1,370,000.00	1,413,356.11	0.0000
06051GFF1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/1/2024	583,333.00	5,900.00	590,000.00	589,821.65	0.0000
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	517,833.00	3,780.00	540,000.00	539,719.92	0.0000
06051GGR4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2028	1,579,861.00	27,147.11	1,700,000.00	1,692,755.87	0.0000
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	660,088.80	752.18	720,000.00	689,600.40	0.0000
06051GHH7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2029	187,162.00	2,558.44	200,000.00	197,922.90	0.0000
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,109,768.40	21,931.59	1,170,000.00	1,159,261.25	0.0000
06051GHQ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	2/7/2030	2,776,650.00	47,688.00	3,000,000.00	2,748,962.14	0.0000
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	1,589,548.80	21,993.76	1,920,000.00	1,917,383.81	0.0000
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	596,124.00	3,708.06	720,000.00	727,529.13	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	360,942.00	1,919.52	430,000.00	430,000.00	0.0000
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	1,373,820.00	659.50	1,500,000.00	1,373,171.29	0.0000
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	334,341.00	3,498.65	420,000.00	429,208.34	0.0000
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	488,196.00	3,043.53	600,000.00	599,110.82	0.0000
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/14/2033	333,292.00	4,854.27	400,000.00	381,098.44	0.0000
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2028	911,648.50	7,390.58	950,000.00	950,000.00	0.0000
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	8,515,131.60	73,623.57	9,060,000.00	8,738,726.95	0.0001
06053FAA7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/24/2023	1,099,186.00	19,668.61	1,100,000.00	1,100,000.00	0.0000
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	1,867,342.75	33,776.01	1,975,000.00	2,003,294.33	0.0000
06051GHQ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	2/7/2030	1,161,565.25	19,949.48	1,255,000.00	1,255,000.00	0.0000
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	590,283.40	9,392.13	670,000.00	670,000.00	0.0000
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	1,122,861.15	7,213.61	1,305,000.00	1,305,000.00	0.0000
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	1,636,830.00	8,704.80	1,950,000.00	1,950,000.00	0.0000
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	3,095,674.40	1,486.07	3,380,000.00	3,399,156.69	0.0000
06051GJP5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	3/11/2032	1,448,877.50	14,175.49	1,750,000.00	1,750,000.00	0.0000
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	2,334,819.00	14,523.24	2,820,000.00	2,881,020.37	0.0000
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	5,516,748.00	6,386.22	6,480,000.00	6,452,170.23	0.0001
06051GLH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2034	1,203,044.40	11,779.02	1,215,000.00	1,215,000.00	0.0000
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	1,264,963.50	9,308.81	1,350,000.00	1,356,845.31	0.0000
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	7,773,121.40	153,614.82	8,195,000.00	9,020,671.30	0.0001
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	1,592,100.00	16,660.22	2,000,000.00	2,000,000.00	0.0000
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/24/2031	917,652.80	4,149.38	1,160,000.00	1,160,000.00	0.0000
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	784,757.60	6,739.48	880,000.00	886,150.89	0.0000
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	2,383,780.00	2,759.48	2,800,000.00	2,813,588.97	0.0000
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	2,489,799.60	15,522.02	3,060,000.00	2,789,408.01	0.0000
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	761,286.60	6,582.24	810,000.00	810,000.00	0.0000
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	2,904,719.40	65,784.26	2,970,000.00	2,970,000.00	0.0000
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	2,301,322.66	41,625.73	2,434,000.00	2,597,116.83	0.0000
06051GFS3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/1/2025	476,991.77	7,927.60	491,000.00	493,718.54	0.0000
06051GGG8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2048	274,046.20	6,159.73	310,000.00	331,466.29	0.0000
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	468,505.00	3,447.71	500,000.00	506,359.71	0.0000
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	6,339,355.70	54,811.37	6,745,000.00	6,466,553.66	0.0001
06051GLE7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/20/2027	2,460,425.00	56,797.22	2,500,000.00	2,500,000.00	0.0000
06051GKC2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	9/21/2036	2,289,300.00	20,683.33	3,000,000.00	2,264,592.16	0.0000
06051GFP9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/21/2025	803,705.60	6,374.86	830,000.00	829,502.32	0.0000
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,233,076.00	24,368.43	1,300,000.00	1,435,687.74	0.0000
06051GHW2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/22/2025	773,217.90	3,812.94	810,000.00	832,786.13	0.0000
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	580,530.80	4,788.98	620,000.00	620,000.00	0.0000
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	6/19/2026	934,197.60	448.46	1,020,000.00	1,020,000.00	0.0000
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	1,512,495.00	15,827.21	1,900,000.00	1,604,264.41	0.0000
06051GJK6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.01	10/24/2026	476,803.90	1,180.71	530,000.00	530,000.00	0.0000
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/22/2027	2,559,379.90	21,979.90	2,870,000.00	2,890,095.06	0.0000
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	6/14/2029	2,204,996.50	2,552.52	2,590,000.00	2,590,000.00	0.0000
06051GKW8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2028	4,049,010.70	90,255.64	4,130,000.00	4,130,000.00	0.0001
06051GFB0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/22/2024	5,947,659.60	109,312.50	6,000,000.00	6,051,486.20	0.0001
06053FAA7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/24/2023	5,695,796.82	101,919.17	5,700,000.00	5,706,971.20	0.0001
06051GKJ7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/14/2028	4,962,980.00	57,291.21	5,500,000.00	5,054,014.47	0.0001
06051GLE7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/20/2027	4,920,850.00	113,594.44	5,000,000.00	5,000,000.00	0.0001
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	6,192,959.50	112,016.64	6,550,000.00	6,174,689.38	0.0001
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	1,772,485.80	11,386.99	2,060,000.00	1,813,063.53	0.0000
06051GFF1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/1/2024	2,298,727.50	23,250.00	2,325,000.00	2,330,725.24	0.0000
06051GFG9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/1/2044	665,973.00	8,531.25	700,000.00	902,545.47	0.0000
06051GFH7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/26/2024	564,172.75	8,385.42	575,000.00	577,232.30	0.0000
06051GFU8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/3/2026	5,659,977.75	84,964.10	5,825,000.00	5,733,529.63	0.0001
06051GGA1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/21/2027	930,590.00	6,315.56	1,000,000.00	1,000,000.00	0.0000
06051GGC7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	11/25/2027	356,145.00	1,568.63	375,000.00	370,187.45	0.0000
06051GHL6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2024	1,048,708.50	17,806.60	1,050,000.00	1,048,996.68	0.0000
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	5,169,434.00	102,159.95	5,450,000.00	5,303,238.62	0.0001
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	594,688.50	9,462.23	675,000.00	675,000.00	0.0000
06051GHZ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2031	83,677.00	956.80	100,000.00	94,177.57	0.0000
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	786,495.50	10,882.33	950,000.00	984,615.58	0.0000
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/29/2031	4,050,105.00	21,538.80	4,825,000.00	4,427,810.73	0.0001
06051GJE0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/19/2041	560,456.00	713.60	775,794.13	775,794.13	0.0000
06051GKC2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	9/21/2036	496,015.00	4,481.39	650,000.00	650,000.00	0.0000
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/23/2031	1,472,692.50	15,410.71	1,850,000.00	1,857,494.85	0.0000
06051GJW0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2042	323,051.00	2,697.09	425,000.00	440,557.08	0.0000
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	743,488.50	9,502.53	930,000.00	930,000.00	0.0000
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/14/2033	499,938.00	7,281.40	600,000.00	600,000.00	0.0000
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/27/2033	728,391.50	6,297.82	775,000.00	775,000.00	0.0000
06051GLG2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/25/2029	5,393,849.45	52,024.34	5,455,000.00	5,455,000.00	0.0001
06051GFL8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	10/22/2026	982,217.30	8,292.46	1,018,000.00	1,016,419.93	0.0000
06051GFP9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/21/2025	72,624.00	576.04	75,000.00	74,430.14	0.0000
06051GFS3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/1/2025	560,538.19	9,316.15	577,000.00	578,849.21	0.0000
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	5,217,646.95	38,087.00	5,441,000.00	5,387,184.42	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	2,653,990.43	48,004.69	2,807,000.00	3,038,984.94	0.0000
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	4,685,050.00	34,477.08	5,000,000.00	5,026,818.46	0.0001
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	3,441,720.00	22,110.67	4,000,000.00	3,990,360.07	0.0001
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	7/21/2032	13,670,595.00	174,724.00	17,100,000.00	15,577,268.61	0.0002
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	1,545,954.00	9,637.86	1,900,000.00	1,645,388.58	0.0000
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	3,912,080.00	88,598.33	4,000,000.00	4,000,000.00	0.0001
06406RBC0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	4/25/2025	28,845,348.30	184,250.00	30,000,000.00	29,997,454.37	0.0004
06406RBF3	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	6/13/2025	9,751,617.20	17,150.00	10,000,000.00	10,000,000.00	0.0002
06406RBQ9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	4/26/2027	4,936,848.50	44,660.42	5,000,000.00	5,000,000.00	0.0001
06406RBP1	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	2/1/2034	859,056.80	17,549.46	895,000.00	895,000.00	0.0000
06406RBM8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2033	1,291,261.60	13,262.63	1,240,000.00	1,240,000.00	0.0000
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	1,404,765.00	4,466.67	1,500,000.00	1,499,788.94	0.0000
06406RAW7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	7/28/2031	526,387.40	5,087.25	665,000.00	653,076.71	0.0000
06406HDA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/24/2025	4,225,540.00	46,566.67	4,400,000.00	4,431,722.92	0.0001
06406RAB3	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/7/2028	1,082,184.50	15,833.20	1,150,000.00	1,191,102.83	0.0000
06406RBG1	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2028	3,352,720.00	6,986.00	3,500,000.00	3,497,709.08	0.0001
06406HDA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/24/2025	5,954,170.00	65,616.67	6,200,000.00	6,257,160.65	0.0001
06406RAZ0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	1/25/2029	204,545.60	2,017.17	245,000.00	220,269.01	0.0000
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	196,667.10	625.33	210,000.00	209,970.43	0.0000
06406RBH9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2033	2,326,274.40	5,275.47	2,460,000.00	2,435,377.23	0.0000
06406FAD5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	8/16/2023	1,359,430.80	11,261.25	1,365,000.00	1,364,965.16	0.0000
06406HCS6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	2/4/2024	271,568.00	4,098.65	275,000.00	274,937.64	0.0000
06406RAD9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	5/16/2027	1,075,158.00	4,671.88	1,150,000.00	1,239,951.09	0.0000
06406RAH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	4/28/2028	1,512,439.80	10,712.63	1,590,000.00	1,677,104.29	0.0000
06406RBH9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2033	624,122.40	1,415.37	660,000.00	660,000.00	0.0000
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	1,320,793.98	27,129.81	1,371,000.00	1,350,660.62	0.0000
06406RBL0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2028	519,582.90	5,424.87	510,000.00	510,000.00	0.0000
06406RBN6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	2/1/2029	2,918,550.00	56,787.50	3,000,000.00	2,911,589.01	0.0000
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	3,808,935.00	49,866.67	4,250,000.00	4,168,990.18	0.0001
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	582,543.00	7,626.67	650,000.00	650,000.00	0.0000
06406RBA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	1/26/2027	2,285,288.80	22,419.03	2,540,000.00	2,538,478.03	0.0000
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	346,816.80	7,123.80	360,000.00	360,000.00	0.0000
06406RBL0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2028	692,777.20	7,233.16	680,000.00	680,000.00	0.0000
06406RBN6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	2/1/2029	1,254,976.50	24,418.63	1,290,000.00	1,290,000.00	0.0000
06406RAJ6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/11/2023	1,661,007.80	22,338.75	1,665,000.00	1,662,585.50	0.0000
06406RAX5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.01	10/25/2024	11,261,067.36	18,700.00	12,000,000.00	11,395,980.62	0.0002
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	3,020,244.75	9,603.33	3,225,000.00	3,056,766.69	0.0000
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	211,943.60	4,353.43	220,000.00	220,000.00	0.0000
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	734,900.40	9,621.33	820,000.00	820,000.00	0.0000
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	906,541.68	2,882.49	968,000.00	967,879.13	0.0000
06406RBM8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2033	10,413,400.00	106,956.67	10,000,000.00	10,000,000.00	0.0002
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	2,688,660.00	35,200.00	3,000,000.00	3,000,000.00	0.0000
06405LAC5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON/THE	0.05	11/21/2025	7,956,739.76	46,435.56	8,000,000.00	8,000,000.00	0.0001
06654DAD9	CORPORATE BONDS	USD FIXED INCOME	BANNER HEALTH	0.02	1/1/2031	807,330.00	9,485.00	1,000,000.00	1,000,000.00	0.0000
06654DAB3	CORPORATE BONDS	USD FIXED INCOME	BANNER HEALTH	0.02	1/1/2030	761,287.00	10,462.55	895,000.00	928,685.71	0.0000
06759LAC7	CORPORATE BONDS	USD FIXED INCOME	BARINGS BDC INC	0.03	11/23/2026	3,699,285.84	14,797.20	4,248,000.00	4,199,439.45	0.0001
06759LAC7	CORPORATE BONDS	USD FIXED INCOME	BARINGS BDC INC	0.03	11/23/2026	3,150,662.94	12,602.70	3,618,000.00	3,597,569.53	0.0000
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARRICK NORTH AMERICA FINANCE	0.06	5/1/2043	594,888.60	5,558.33	580,000.00	674,272.58	0.0000
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARRICK NORTH AMERICA FINANCE	0.06	5/1/2043	907,717.95	8,481.25	885,000.00	1,061,014.21	0.0000
070101AH3	CORPORATE BONDS	USD FIXED INCOME	BASIN ELECTRIC POWER COOP 144A	0.05	4/26/2047	3,083,808.00	31,218.06	3,640,000.00	4,000,355.41	0.0000
05526DBN4	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	4/2/2030	1,101,705.55	14,129.96	1,165,000.00	1,287,983.06	0.0000
05526DBU8	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.04	9/25/2050	336,455.00	5,312.00	500,000.00	327,347.39	0.0000
05526DBJ3	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.03	9/6/2026	1,819,871.82	20,119.20	1,959,000.00	1,959,000.00	0.0000
05526DBF1	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	8/15/2047	4,671,369.85	108,995.31	6,355,000.00	4,762,239.27	0.0001
05526DBB0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.04	8/15/2027	1,643,560.10	24,053.22	1,790,000.00	1,649,928.86	0.0000
05526DBK0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	9/6/2049	188,372.50	3,799.79	250,000.00	257,686.35	0.0000
071813CP2	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.02	12/1/2028	1,996,483.80	4,411.47	2,330,000.00	2,330,000.00	0.0000
071813BY4	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.04	4/1/2030	1,171,130.50	12,541.25	1,270,000.00	1,423,497.98	0.0000
071813BY4	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.04	4/1/2030	1,115,801.50	11,948.75	1,210,000.00	1,356,246.12	0.0000
07274NAL7	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE II LLC 144A	0.04	12/15/2028	1,895,880.00	3,888.89	2,000,000.00	2,218,836.44	0.0000
07274NAW3	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE II LLC 144A	0.03	7/15/2024	1,211,442.80	19,297.50	1,240,000.00	1,267,294.81	0.0000
072863AE3	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.03	11/15/2026	4,630,941.25	17,049.07	5,035,000.00	4,749,544.37	0.0001
072863AG8	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.01	11/15/2025	939,825.65	1,114.84	1,055,000.00	964,855.26	0.0000
072863AE3	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.03	11/15/2026	2,184,406.25	8,042.01	2,375,000.00	2,250,303.40	0.0000
072863AH6	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.02	11/15/2030	250,399.80	715.24	315,000.00	315,000.00	0.0000
075887CJ6	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.03	5/20/2030	2,359,962.00	8,680.73	2,700,000.00	2,774,143.42	0.0000
075887BG3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.05	12/15/2044	63,262.50	145.76	70,000.00	69,013.39	0.0000
075887BF5	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	12/15/2024	37,856.52	64.72	39,000.00	39,000.00	0.0000
075887BF5	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	12/15/2024	152,396.76	260.55	157,000.00	157,393.88	0.0000
075887CL1	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.02	2/11/2031	1,154,036.25	10,845.04	1,425,000.00	1,273,168.63	0.0000
075887CP2	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	8/22/2032	1,602,103.10	26,027.97	1,690,000.00	1,693,532.17	0.0000
075887BX6	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.05	6/6/2047	274,497.00	972.71	300,000.00	355,308.19	0.0000
075887CQ0	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.05	2/13/2028	1,173,268.60	21,407.90	1,190,000.00	1,190,000.00	0.0000
075887CK3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON & CO	0.04	5/20/2050	212,219.48	1,162.33	269,000.00	299,776.42	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
084659AV3	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.04	7/15/2030	2,454,285.75	45,638.47	2,675,000.00	2,485,116.40	0.0000
59562VAM9	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.06	4/1/2036	2,080,370.92	30,563.75	1,996,000.00	2,094,373.22	0.0000
59562VAY3	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.04	11/15/2023	1,885,009.00	9,104.17	1,900,000.00	1,900,913.74	0.0000
084664CV1	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	10/15/2050	726,160.05	6,287.42	1,045,000.00	934,079.13	0.0000
084664CX7	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	1/15/2051	861,088.80	15,216.67	1,320,000.00	1,029,164.21	0.0000
084664BL4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.06	1/15/2040	3,463,438.90	82,988.47	3,130,000.00	3,101,840.34	0.0001
084664DB4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	3/15/2052	1,002,958.20	13,773.38	1,215,000.00	1,210,813.11	0.0000
084664CZ2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.02	3/15/2027	934,940.00	6,772.22	1,000,000.00	963,652.01	0.0000
084664DA6	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	3/15/2032	1,420,828.55	13,671.42	1,615,000.00	1,614,499.61	0.0000
084664CR0	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	1/15/2049	581,689.60	12,542.22	640,000.00	633,994.23	0.0000
084664BV2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	5/15/2043	213,915.80	1,291.19	235,000.00	242,943.85	0.0000
084664BV2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	5/15/2043	550,719.40	3,324.14	605,000.00	603,810.71	0.0000
084664CQ2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	8/15/2048	1,434,205.00	25,354.93	1,598,000.00	1,537,006.92	0.0000
084664CU3	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.02	3/12/2030	700,053.75	4,621.15	825,000.00	824,431.71	0.0000
084670BS6	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY INC	0.03	3/15/2026	4,020,608.50	38,415.80	4,175,000.00	4,245,244.90	0.0001
085770AA3	CORPORATE BONDS	USD FIXED INCOME	BERRY GLOBAL INC 144A	0.05	7/15/2026	2,282,968.75	53,388.02	2,375,000.00	2,448,541.79	0.0000
09062XAG8	CORPORATE BONDS	USD FIXED INCOME	BIAGEN INC	0.03	5/1/2050	341,505.00	2,625.00	500,000.00	496,147.00	0.0000
09062XAH6	CORPORATE BONDS	USD FIXED INCOME	BIAGEN INC	0.02	5/1/2030	501,084.00	2,250.00	600,000.00	599,885.80	0.0000
09062XAH6	CORPORATE BONDS	USD FIXED INCOME	BIAGEN INC	0.02	5/1/2030	2,505,420.00	11,250.00	3,000,000.00	2,999,428.97	0.0000
092113AM1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.03	1/15/2027	1,069,703.25	16,776.38	1,155,000.00	1,162,147.36	0.0000
092113AQ2	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.04	5/1/2033	382,773.10	3,117.50	430,000.00	428,570.23	0.0000
092113AV1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.06	3/15/2028	4,530,803.20	84,410.67	4,480,000.00	4,466,339.31	0.0001
092113AM1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.03	1/15/2027	240,799.00	3,776.50	260,000.00	261,806.24	0.0000
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	1,228,680.00	12,112.50	1,500,000.00	1,496,127.67	0.0000
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	3,321,531.60	32,744.13	4,055,000.00	4,053,009.55	0.0001
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	3,787,610.88	37,338.80	4,624,000.00	4,693,177.81	0.0001
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	1,584,997.20	15,625.13	1,935,000.00	1,930,004.73	0.0000
09261BAK6	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.06	4/22/2033	2,041,120.00	23,766.67	2,000,000.00	2,026,884.22	0.0000
09261BAK6	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.06	4/22/2033	8,506,367.60	99,047.58	8,335,000.00	8,548,397.06	0.0001
09261BAC4	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.02	8/5/2028	3,273,058.80	26,097.50	3,960,000.00	3,938,583.57	0.0001
09261BAG5	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.03	3/30/2032	3,236,526.56	26,788.88	4,156,000.00	4,032,462.10	0.0001
09261BAJ9	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.06	11/3/2027	10,115,400.00	95,055.56	10,000,000.00	9,981,895.15	0.0002
09261HBA4	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT FUND	0.07	9/29/2025	997,210.00	18,016.67	1,000,000.00	993,816.04	0.0000
09261HBA4	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT FUND	0.07	9/29/2025	2,134,029.40	38,555.67	2,140,000.00	2,127,955.52	0.0000
69121KAE4	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL CAPITAL CORP	0.03	7/15/2026	3,670,702.56	65,000.07	4,146,000.00	4,196,619.43	0.0001
69121KAE4	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL CAPITAL CORP	0.03	7/15/2026	3,253,698.00	57,615.83	3,675,000.00	3,732,983.17	0.0001
09581JACO	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL FINANCE LLC 144A	0.04	10/7/2051	2,370,034.26	36,632.75	3,806,000.00	3,714,110.54	0.0000
05565EBZ7	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.03	4/1/2025	2,897,599.95	24,375.00	3,000,000.00	2,998,353.74	0.0000
05565ECA1	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.03	4/1/2027	971,874.25	8,840.63	1,025,000.00	1,015,869.90	0.0000
05565EBW4	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.01	8/12/2026	2,886,058.96	15,618.19	3,236,000.00	3,068,388.76	0.0000
096630AJ7	CORPORATE BONDS	USD FIXED INCOME	BOARDWALK PIPELINES LP	0.04	9/1/2032	437,018.70	6,180.00	515,000.00	514,556.65	0.0000
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	1,798,014.65	17,162.54	1,805,000.00	1,913,204.60	0.0000
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	770,742.00	7,532.28	840,000.00	806,620.08	0.0000
097023CK9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	5/1/2049	1,735,779.50	14,787.50	2,275,000.00	2,239,310.93	0.0000
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	565,770.60	5,514.75	570,000.00	570,000.00	0.0000
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	807,444.00	7,890.96	880,000.00	880,000.00	0.0000
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	5,959,845.79	56,888.36	5,983,000.00	6,523,093.00	0.0001
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	896,517.00	8,557.50	900,000.00	1,138,654.43	0.0000
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	1,910,716.50	18,624.38	1,925,000.00	1,817,358.56	0.0000
097023DE2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.01	2/4/2024	1,508,692.50	9,069.70	1,550,000.00	1,551,158.08	0.0000
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	3,997,481.25	49,218.75	4,375,000.00	4,473,465.00	0.0001
097023BU8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2027	464,839.50	4,760.00	510,000.00	472,639.15	0.0000
097023BA2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	2/15/2040	501,445.00	11,097.22	500,000.00	610,519.72	0.0000
097023BR5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	6/15/2026	1,861,195.00	2,050.00	2,050,000.00	1,976,237.66	0.0000
097023CD5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2029	446,875.00	5,333.33	500,000.00	453,237.99	0.0000
097023CP8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2035	1,540,529.60	25,864.58	1,910,000.00	1,534,616.52	0.0000
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	478,142.40	4,564.00	480,000.00	597,813.50	0.0000
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	3,384,697.80	32,991.75	3,410,000.00	3,808,208.16	0.0001
097023CX1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2060	108,795.50	1,087.17	110,000.00	123,469.08	0.0000
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	1,257,325.40	10,900.83	1,270,000.00	1,385,953.15	0.0000
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	871,672.50	8,518.65	950,000.00	954,248.12	0.0000
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	2,101,533.00	25,875.00	2,300,000.00	2,314,241.23	0.0000
097023CQ6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2050	877,605.30	18,281.25	1,170,000.00	1,160,850.72	0.0000
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	1,229,517.00	12,015.78	1,340,000.00	1,340,000.00	0.0000
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	1,206,097.20	14,850.00	1,320,000.00	1,318,218.56	0.0000
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	582,736.05	5,562.38	585,000.00	585,000.00	0.0000
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	2,767,105.90	23,990.42	2,795,000.00	2,794,722.12	0.0000
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	2,320,652.04	22,620.15	2,338,000.00	2,275,819.52	0.0000
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	2,752,650.00	26,901.00	3,000,000.00	2,776,118.57	0.0000
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	941,121.30	11,587.50	1,030,000.00	1,028,609.89	0.0000
097023CU7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2027	39,500.80	336.00	40,000.00	40,000.00	0.0000
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	524,710.60	4,549.17	530,000.00	530,000.00	0.0000
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	36,702.00	358.68	40,000.00	37,309.46	0.0000
097023BX2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2028	3,022,524.75	36,020.83	3,325,000.00	3,129,400.43	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
097023CA1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	11/1/2028	2,445,255.00	15,525.00	2,700,000.00	2,569,112.41	0.0000
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	942,951.00	9,191.25	950,000.00	1,282,144.73	0.0000
097023DC6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2031	535,690.40	8,986.98	595,000.00	632,063.63	0.0000
097023CU7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2027	740,640.00	6,300.00	750,000.00	827,005.81	0.0000
09857LAR9	CORPORATE BONDS	USD FIXED INCOME	BOOKING HOLDINGS INC	0.05	4/13/2030	1,326,095.20	13,628.33	1,360,000.00	1,544,885.23	0.0000
10112RBF0	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.02	10/1/2033	370,810.30	3,154.38	515,000.00	514,815.66	0.0000
10112RBG8	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.07	12/1/2027	2,965,438.98	16,498.13	2,933,000.00	2,931,472.43	0.0000
10112RAW4	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.04	2/1/2024	958,910.40	15,516.67	980,000.00	959,231.82	0.0000
10112RBD5	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.03	1/30/2031	544,780.08	9,119.77	669,000.00	668,265.90	0.0000
10112RBG8	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.07	12/1/2027	1,339,654.50	7,453.13	1,325,000.00	1,324,309.93	0.0000
10373QAV2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/16/2027	4,703,118.70	69,139.58	5,000,000.00	4,805,780.98	0.0001
10373QBE9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/11/2026	4,802,945.45	66,305.56	5,000,000.00	4,922,958.40	0.0001
10373QBN9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	11/10/2050	996,675.50	5,929.77	1,510,000.00	1,509,906.37	0.0000
10373QBQ2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/8/2061	1,320,414.00	24,965.18	1,860,000.00	1,860,000.00	0.0000
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	2,435,826.40	36,660.18	2,870,000.00	2,870,000.00	0.0000
10373QBU3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	2/13/2033	1,969,880.00	36,892.00	2,000,000.00	2,000,000.00	0.0000
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	361,014.80	1,168.25	530,000.00	518,694.08	0.0000
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	2,905,147.40	9,401.13	4,265,000.00	3,413,173.78	0.0000
10373QBR0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/17/2041	2,097,483.75	3,302.25	2,775,000.00	2,523,332.85	0.0000
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	6,483,372.08	97,577.40	7,639,000.00	7,572,302.77	0.0001
10373QAT7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	5/4/2026	1,332,212.00	6,913.78	1,400,000.00	1,373,415.63	0.0000
10373QBG4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/24/2050	932,607.00	14,287.50	1,350,000.00	1,041,295.33	0.0000
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	232,147.50	2,144.48	250,000.00	250,000.00	0.0000
10373QAT7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	5/4/2026	989,643.20	5,135.95	1,040,000.00	1,020,251.65	0.0000
10373QAV2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/16/2027	211,639.50	3,111.28	225,000.00	218,565.57	0.0000
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	558,551.20	1,807.49	820,000.00	820,000.00	0.0000
10373QBU3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	2/13/2033	5,515,664.00	103,297.60	5,600,000.00	5,600,000.00	0.0001
10373QAE0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	11/6/2028	1,037,022.60	6,921.41	1,070,000.00	1,081,621.84	0.0000
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	534,693.60	8,047.36	630,000.00	630,000.00	0.0000
10373QBV1	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	9/11/2033	771,334.20	5,300.75	780,000.00	779,985.45	0.0000
10373QAE0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	11/6/2028	1,696,065.00	11,320.07	1,750,000.00	1,769,007.83	0.0000
10373QBV1	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.05	9/11/2033	543,889.50	3,737.71	550,000.00	549,989.73	0.0000
10373QBK5	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2027	4,772,500.00	41,827.08	5,000,000.00	4,865,745.16	0.0001
10373QBG4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/24/2050	79,444.30	1,217.08	115,000.00	112,430.94	0.0000
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	4,503,661.50	41,602.90	4,850,000.00	5,189,578.93	0.0001
10373QAC4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	9/21/2028	1,232,969.10	14,107.58	1,290,000.00	1,353,963.98	0.0000
105340AN3	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.04	10/1/2024	128,566.30	1,373.50	134,000.00	136,199.93	0.0000
105340AP8	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.05	10/1/2029	156,198.24	2,457.00	216,000.00	230,391.07	0.0000
105340AQ6	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.04	11/15/2027	579,536.80	3,689.52	731,000.00	724,497.14	0.0000
105340AR4	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.08	3/15/2028	1,606,892.70	39,681.54	1,785,000.00	1,769,706.00	0.0000
106230AB1	CORPORATE BONDS	USD FIXED INCOME	BRAZOS SECURITIZATION LLC 144A	0.05	3/1/2043	2,993,340.00	86,072.58	3,000,000.00	3,000,000.00	0.0000
10921U2C1	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	5/24/2026	4,627,104.79	8,352.39	5,243,000.00	5,244,707.16	0.0001
10921U2C1	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	5/24/2026	5,027,773.41	9,075.64	5,697,000.00	5,706,840.16	0.0001
10921U2E7	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	6/28/2028	2,040,816.00	406.67	2,440,000.00	2,437,926.94	0.0000
10922NAH6	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL INC	0.04	12/22/2051	1,257,100.00	1,925.00	2,000,000.00	1,998,568.55	0.0000
110122DR6	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.02	11/13/2040	610,270.20	2,726.00	870,000.00	694,476.81	0.0000
110122DW5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	3/15/2052	1,303,568.70	17,540.06	1,610,000.00	1,603,204.47	0.0000
110122DH8	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	5/15/2044	4,454,547.20	27,893.89	4,720,000.00	5,791,611.82	0.0001
110122DU9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	3/15/2032	821,515.50	8,078.08	930,000.00	927,019.79	0.0000
110122DE5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	2/20/2028	2,740,419.50	40,091.46	2,825,000.00	3,101,138.95	0.0000
110122DN5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.01	11/13/2025	4,496,926.50	4,950.00	4,950,000.00	4,932,758.05	0.0001
110122CP1	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	7/26/2029	201,484.50	3,176.64	217,000.00	244,375.72	0.0000
110122DH8	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	5/15/2044	283,128.00	1,772.92	300,000.00	298,828.36	0.0000
110122DR6	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.02	11/13/2040	561,168.00	2,506.67	800,000.00	798,413.63	0.0000
110122DE5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	2/20/2028	2,134,132.00	31,221.67	2,200,000.00	2,438,534.69	0.0000
110122DU9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	3/15/2032	463,758.75	4,560.21	525,000.00	523,317.63	0.0000
11120VAA1	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	2/1/2025	1,147,656.00	19,250.00	1,200,000.00	1,215,679.10	0.0000
11120VAL7	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.03	8/16/2031	589,737.20	7,125.00	760,000.00	692,445.04	0.0000
11120VAJ2	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	7/1/2030	1,801,960.00	40,500.00	2,000,000.00	1,740,729.91	0.0000
11120VAC7	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	6/15/2026	764,716.68	1,501.50	819,000.00	829,530.08	0.0000
11120VAH6	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	5/15/2029	763,432.16	4,511.83	856,000.00	885,308.93	0.0000
11134LAH2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM CORP / BROADCOM CAYMA	0.04	1/15/2027	9,534,700.00	178,680.56	10,000,000.00	9,665,987.40	0.0001
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	1,600,086.60	9,226.83	1,740,000.00	1,888,552.72	0.0000
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	1,082,357.43	6,241.37	1,177,000.00	1,293,615.08	0.0000
11135FBA8	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.05	4/15/2029	5,817,252.00	60,387.28	6,022,000.00	6,605,331.33	0.0001
11135FAS0	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2032	1,150,784.80	6,895.53	1,255,000.00	1,360,842.08	0.0000
11135FAS0	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2032	2,329,078.40	13,955.89	2,540,000.00	2,269,964.46	0.0000
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	2,080,112.58	11,994.88	2,262,000.00	2,252,577.85	0.0000
11135FAS0	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2032	7,358,604.00	44,092.92	8,025,000.00	7,247,639.17	0.0001
11135FAY7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	10/15/2024	5,006,315.00	39,411.81	5,150,000.00	5,310,633.96	0.0001
11135FBL4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	4/15/2034	1,799,614.65	16,074.96	2,195,000.00	1,779,340.03	0.0000
11135FBT7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2032	1,149,819.90	11,126.61	1,270,000.00	1,267,500.84	0.0000
11135FBP5	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	11/15/2035	1,150,635.00	6,012.58	1,500,000.00	1,491,505.07	0.0000
11135FBR1	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2029	1,846,600.00	16,888.89	2,000,000.00	1,999,172.68	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	2,714,370.00	18,883.00	3,000,000.00	2,782,963.25	0.0000
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,442,235.26	10,033.17	1,594,000.00	1,593,315.10	0.0000
11135FBT7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2032	362,148.00	3,504.44	400,000.00	367,838.25	0.0000
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,673,861.50	11,644.52	1,850,000.00	1,736,099.71	0.0000
11135FBJ9	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	2/15/2041	1,004,688.10	17,783.89	1,345,000.00	1,372,196.43	0.0000
11135FBP5	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	11/15/2035	2,393,320.80	12,506.17	3,120,000.00	3,053,790.69	0.0000
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,062,223.46	7,389.55	1,174,000.00	1,173,495.55	0.0000
11135FBL4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	4/15/2034	1,516,759.50	13,548.37	1,850,000.00	1,940,760.57	0.0000
11135EAA2	CORPORATE BONDS	USD FIXED INCOME	BROADSTONE NET LEASE LLC	0.03	9/15/2031	2,599,806.00	27,789.67	3,630,000.00	3,630,607.31	0.0000
115236AE1	CORPORATE BONDS	USD FIXED INCOME	BROWN & BROWN INC	0.04	3/17/2032	2,244,500.00	30,333.33	2,500,000.00	2,492,058.25	0.0000
117043AU3	CORPORATE BONDS	USD FIXED INCOME	BRUNSWICK CORP/DE	0.04	9/15/2032	1,746,520.00	25,911.11	2,000,000.00	1,997,336.50	0.0000
12189LAS0	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.05	4/1/2044	965,660.00	12,250.00	1,000,000.00	1,096,074.40	0.0000
12189LBD2	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	12/15/2048	326,362.50	691.67	375,000.00	455,715.20	0.0000
12189LAG6	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.05	9/15/2041	3,008,640.30	45,036.75	3,090,000.00	3,446,157.35	0.0000
12189LAJ0	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	3/15/2042	226,082.50	3,238.89	250,000.00	240,200.82	0.0000
12189TAJ3	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.07	8/1/2028	75,162.50	1,954.17	70,000.00	72,880.71	0.0000
12189LAK7	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	9/1/2042	559,395.00	9,041.67	620,000.00	752,523.42	0.0000
12189LBJ9	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	1/15/2053	1,863,580.80	41,859.67	2,040,000.00	2,028,915.31	0.0000
12189LAZ4	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	8/1/2046	74,216.70	1,462.50	90,000.00	89,384.30	0.0000
12189LAW1	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	4/1/2045	182,338.80	2,178.75	210,000.00	222,331.11	0.0000
12189LAY7	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	9/1/2025	4,869,225.00	61,137.50	5,025,000.00	5,056,961.98	0.0001
12189LBC4	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	6/15/2048	427,835.00	900.00	500,000.00	486,416.48	0.0000
13034VAD6	CORPORATE BONDS	USD FIXED INCOME	CALIFORNIA INSTITUTE OF TECHNO	0.04	9/1/2119	626,308.40	11,193.33	920,000.00	917,848.54	0.0000
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	1,336,772.80	23,782.50	1,510,000.00	1,509,980.20	0.0000
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	2,257,464.00	40,162.50	2,550,000.00	2,700,836.65	0.0000
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	2,211,615.00	9,123.33	2,550,000.00	2,635,475.48	0.0000
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	385,948.50	1,592.11	445,000.00	444,777.42	0.0000
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	4,426,400.00	78,750.00	5,000,000.00	4,992,144.44	0.0001
13342BAF2	CORPORATE BONDS	USD FIXED INCOME	CAMERON INTERNATIONAL CORP	0.06	6/1/2041	163,544.50	867.71	175,000.00	197,035.13	0.0000
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	945,370.10	7,537.63	1,010,000.00	1,010,000.00	0.0000
14040HCV5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/26/2030	782,175.40	18,750.74	830,000.00	830,000.00	0.0000
14040HCY9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	2/1/2034	143,038.50	3,635.63	150,000.00	150,000.00	0.0000
14040HDA0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	6/8/2034	1,806,331.80	7,415.03	1,820,000.00	1,817,784.93	0.0000
14040HBW4	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	1/31/2028	1,378,050.00	23,750.00	1,500,000.00	1,560,685.49	0.0000
14040HCS2	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2028	1,897,100.00	13,959.83	2,000,000.00	1,939,517.52	0.0000
14040HCZ6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	6/8/2029	993,020.00	4,032.67	1,000,000.00	1,000,000.00	0.0000
14040HCS2	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2028	1,161,973.75	8,550.40	1,225,000.00	1,225,000.00	0.0000
14040HBG9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	2/5/2025	1,107,845.10	15,119.11	1,165,000.00	1,202,916.34	0.0000
14040HCE3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	5/11/2027	3,510,847.55	19,167.57	3,781,000.00	3,845,346.98	0.0001
14040HCK9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.01	12/6/2024	3,418,213.50	3,273.56	3,510,000.00	3,510,000.00	0.0001
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	222,632.80	800.24	260,000.00	260,000.00	0.0000
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	2,147,312.20	27,602.30	2,530,000.00	2,422,416.49	0.0000
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	1,544,416.50	12,313.95	1,650,000.00	1,650,000.00	0.0000
14040HCX1	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	2/1/2029	1,120,509.00	26,656.50	1,170,000.00	1,170,000.00	0.0000
14040HCL7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	12/6/2024	1,432,471.04	5,115.31	1,456,000.00	1,456,000.00	0.0000
14040HCZ6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	6/8/2029	1,366,395.52	5,548.95	1,376,000.00	1,376,000.00	0.0000
14040HCG8	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	7/29/2032	1,657,948.50	23,406.52	2,350,000.00	2,350,000.00	0.0000
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	1,160,259.40	4,170.46	1,355,000.00	1,355,000.00	0.0000
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	984,538.40	12,655.60	1,160,000.00	1,160,000.00	0.0000
14040HCS2	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2028	863,180.50	6,351.72	910,000.00	910,000.00	0.0000
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	308,883.30	2,462.79	330,000.00	330,000.00	0.0000
14040HCX1	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	2/1/2029	565,043.00	13,442.17	590,000.00	590,000.00	0.0000
14040HCU7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/24/2026	2,955,724.50	66,307.42	3,050,000.00	3,005,799.51	0.0000
14040HBW4	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	1/31/2028	649,520.90	11,194.17	707,000.00	706,298.47	0.0000
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	2,996,980.00	10,772.42	3,500,000.00	3,500,000.00	0.0000
14040HCK9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.01	12/6/2024	7,303,875.00	6,994.79	7,500,000.00	7,500,000.00	0.0001
14040HCM5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/3/2026	869,190.91	8,044.05	931,000.00	931,000.00	0.0000
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	1,010,849.34	12,993.81	1,191,000.00	1,191,000.00	0.0000
14040HCU7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/24/2026	1,688,154.78	37,871.32	1,742,000.00	1,742,648.75	0.0000
14040HCV5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/26/2030	2,120,355.00	50,830.31	2,250,000.00	2,248,507.30	0.0000
14040HCX1	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	2/1/2029	1,514,123.70	36,020.45	1,581,000.00	1,581,000.00	0.0000
14040HCY9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.06	2/1/2034	2,621,418.91	66,628.89	2,749,000.00	2,749,000.00	0.0000
14149YBD9	CORPORATE BONDS	USD FIXED INCOME	CARDINAL HEALTH INC	0.05	9/15/2045	1,220,443.65	20,126.75	1,395,000.00	1,393,846.29	0.0000
141781BY9	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/10/2025	2,969,786.46	32,906.25	3,000,000.00	2,997,995.64	0.0000
141781BJ2	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	5/23/2049	2,837,835.00	14,315.97	3,500,000.00	3,843,535.52	0.0000
141781CB8	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	4/24/2033	2,205,101.40	19,784.54	2,238,000.00	2,231,583.68	0.0000
141781BW3	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	6/22/2032	2,804,734.55	3,035.00	3,035,000.00	2,965,091.51	0.0000
141781BM5	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.02	4/23/2030	485,344.00	2,328.06	580,000.00	481,314.96	0.0000
141781BW3	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	6/22/2032	97,033.65	105.00	105,000.00	104,374.62	0.0000
141781BY9	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/10/2025	2,450,076.75	27,147.66	2,475,000.00	2,468,326.77	0.0000
142339AJ9	CORPORATE BONDS	USD FIXED INCOME	CARLISLE COS INC	0.03	3/1/2030	852,140.00	9,166.67	1,000,000.00	991,342.01	0.0000
142339AL4	CORPORATE BONDS	USD FIXED INCOME	CARLISLE COS INC	0.02	3/1/2032	323,453.10	3,006.67	410,000.00	408,333.36	0.0000
14314DA1	CORPORATE BONDS	USD FIXED INCOME	CARLYLE FINANCE SUBSIDIAR 144A	0.04	9/19/2029	4,560,504.00	51,566.67	5,200,000.00	5,372,854.59	0.0001
14448CAP9	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.02	2/15/2027	2,733,300.00	28,254.00	3,000,000.00	3,050,933.30	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
14448CAN4	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.02	2/15/2025	5,059,067.00	45,313.31	5,350,000.00	5,309,529.65	0.0001
14913R2Z9	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	8/12/2025	14,556,191.70	211,395.83	15,000,000.00	14,987,195.81	0.0002
14913JUA8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	5/15/2026	14,761,983.90	83,375.00	15,000,000.00	14,993,249.86	0.0002
14913R2D8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.01	7/7/2023	9,996,229.80	31,416.67	10,000,000.00	9,993,469.25	0.0002
14913R2F3	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.00	9/14/2023	7,025,261.85	9,486.89	7,093,000.00	7,033,709.56	0.0001
14913R2S5	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.01	1/10/2024	9,764,048.30	45,125.00	10,000,000.00	9,999,579.41	0.0002
14913R2Y2	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.05	1/17/2025	19,898,628.00	446,444.44	20,000,000.00	20,128,146.08	0.0003
149123CB5	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.04	8/15/2042	1,136,343.00	18,676.96	1,300,000.00	1,226,772.38	0.0000
149123CF6	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	9/19/2049	1,573,360.00	18,416.67	2,000,000.00	1,983,246.84	0.0000
149123CC3	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	5/15/2024	245,432.50	1,086.11	250,000.00	249,734.97	0.0000
149123CH2	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2030	519,006.15	3,464.50	585,000.00	582,771.46	0.0000
149123CJ8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2050	687,207.50	6,477.43	875,000.00	931,890.97	0.0000
149123CJ8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2050	2,356,140.00	22,208.33	3,000,000.00	2,988,837.56	0.0000
12503MAA6	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.04	1/12/2027	1,426,080.00	25,702.08	1,500,000.00	1,483,750.29	0.0000
12503MAD0	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.03	3/16/2032	1,177,554.00	12,075.00	1,380,000.00	1,374,466.75	0.0000
12503MAC2	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.02	12/15/2030	3,069,741.00	2,823.89	3,910,000.00	3,892,006.53	0.0000
12505BAG5	CORPORATE BONDS	USD FIXED INCOME	CBRE SERVICES INC	0.06	8/15/2034	4,238,979.10	5,665.72	4,285,000.00	4,206,866.18	0.0001
15089QAP9	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	7/15/2032	1,816,606.08	53,181.01	1,808,000.00	1,782,288.22	0.0000
15089QAM6	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	7/15/2027	2,802,467.32	79,938.13	2,812,000.00	2,793,574.20	0.0000
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	1,273,762.50	27,187.50	1,875,000.00	1,871,489.23	0.0000
15189XAT5	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	2/1/2049	2,866,093.92	58,402.08	3,298,000.00	3,467,735.47	0.0000
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	3,269,840.00	43,750.00	3,500,000.00	3,414,172.17	0.0001
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	3,673,431.68	49,150.00	3,932,000.00	4,007,283.40	0.0001
15189XAQ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.02	9/1/2026	1,230,790.00	10,720.00	1,340,000.00	1,339,482.72	0.0000
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	2,027,300.80	27,125.00	2,170,000.00	2,164,510.09	0.0000
15189XAV0	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.02	4/1/2031	2,439,511.20	17,096.25	2,910,000.00	2,900,186.15	0.0000
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	979,340.00	14,500.00	1,000,000.00	998,127.62	0.0000
15189XAY4	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	3/1/2052	668,075.00	15,000.00	1,250,000.00	1,234,126.86	0.0000
15189XBC1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.05	4/1/2053	188,859.10	2,669.14	185,000.00	184,859.99	0.0000
15189XAX6	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	3/1/2032	432,090.00	5,000.00	500,000.00	497,957.72	0.0000
15189XAZ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	10/1/2032	1,191,082.00	13,795.00	1,240,000.00	1,235,883.35	0.0000
15189TBA4	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY INC	0.01	6/1/2026	4,945,079.70	6,688.13	5,535,000.00	5,498,884.26	0.0001
15189YAF3	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.02	10/1/2030	681,037.00	3,718.75	850,000.00	849,653.35	0.0000
15189YAG1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.05	3/1/2028	1,089,313.30	20,346.67	1,090,000.00	1,086,730.49	0.0000
15189YAG1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.05	3/1/2028	1,978,752.60	36,960.00	1,980,000.00	1,996,645.97	0.0000
12527GAF0	CORPORATE BONDS	USD FIXED INCOME	CF INDUSTRIES INC	0.05	3/15/2034	1,912,700.00	30,327.78	2,000,000.00	2,372,205.55	0.0000
12527GAE3	CORPORATE BONDS	USD FIXED INCOME	CF INDUSTRIES INC	0.05	3/15/2044	181,824.00	3,165.28	200,000.00	199,580.43	0.0000
808513AU9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	1/25/2028	3,085,976.00	47,146.67	3,400,000.00	3,401,420.69	0.0000
808513CE3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2034	557,843.00	3,755.68	550,000.00	550,000.00	0.0000
808513AL9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/10/2025	1,903,380.00	18,500.00	2,000,000.00	1,998,444.49	0.0000
808513BW4	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	4/1/2027	3,148,475.48	28,025.25	3,397,000.00	3,638,212.56	0.0000
808513CA1	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/3/2032	683,056.80	7,889.61	830,000.00	828,357.90	0.0000
808513CD5	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2029	4,305,143.92	28,388.05	4,312,000.00	4,310,170.22	0.0001
808513CE3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2034	9,995,532.30	67,294.87	9,855,000.00	9,886,817.68	0.0002
808513BP9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/20/2028	1,860,768.54	12,131.22	2,162,000.00	2,120,829.38	0.0000
808513BW4	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	4/1/2027	3,973,363.08	35,367.75	4,287,000.00	4,591,409.20	0.0001
808513BY0	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/3/2027	3,134,355.00	28,106.94	3,500,000.00	3,344,483.30	0.0000
808513CD5	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2029	3,140,997.86	20,711.69	3,146,000.00	3,144,665.89	0.0000
808513AX3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	5/21/2025	962,220.00	4,277.78	1,000,000.00	1,005,792.32	0.0000
808513CE3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2034	3,641,193.40	24,514.32	3,590,000.00	3,601,761.81	0.0001
808513BP9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/20/2028	2,151,675.00	14,027.78	2,500,000.00	2,511,964.27	0.0000
808513BX2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	10/1/2029	1,454,543.10	11,756.25	1,710,000.00	1,811,465.24	0.0000
808513CA1	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/3/2032	1,621,231.20	18,725.94	1,970,000.00	1,966,105.58	0.0000
808513CD5	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2029	1,008,394.10	6,649.34	1,010,000.00	1,010,000.00	0.0000
808513CD5	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.06	5/19/2029	958,473.60	6,320.16	960,000.00	960,000.00	0.0000
808513AQ8	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/2/2027	1,861,704.00	21,420.00	2,025,000.00	2,001,833.74	0.0000
808513BV6	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	4/1/2025	865,044.00	8,156.25	900,000.00	941,295.91	0.0000
808513BX2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	10/1/2029	378,521.45	3,059.38	445,000.00	412,463.47	0.0000
161175CE2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/1/2042	1,856,873.20	32,433.33	2,780,000.00	2,134,768.64	0.0000
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,087,976.00	13,640.00	1,240,000.00	1,140,377.81	0.0000
161175BX1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.02	2/1/2032	1,002,561.25	12,697.92	1,325,000.00	1,322,763.03	0.0000
161175BA1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2045	399,942.00	5,205.21	425,000.00	440,333.38	0.0000
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	3,421,000.00	57,500.00	4,000,000.00	3,990,899.79	0.0001
161175BM5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2038	3,534,389.00	55,765.63	4,150,000.00	3,513,019.77	0.0001
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	489,859.50	10,400.00	650,000.00	525,663.00	0.0000
161175BU7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.03	4/1/2031	5,316,423.00	46,270.00	6,610,000.00	5,931,025.19	0.0001
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	1,593,094.25	25,921.88	1,975,000.00	1,821,681.18	0.0000
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	2,390,915.00	29,975.00	2,725,000.00	2,715,979.07	0.0000
161175BJ2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	2/15/2028	2,052,780.80	31,733.33	2,240,000.00	2,337,321.49	0.0000
161175BL7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	5/1/2047	33,069.60	358.33	40,000.00	35,497.58	0.0000
161175BM5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2038	608,936.90	9,607.81	715,000.00	738,953.70	0.0000
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	718,410.00	12,075.00	840,000.00	855,785.22	0.0000
161175BS2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	7/1/2049	110,012.00	3,587.50	140,000.00	119,843.11	0.0000
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	188,407.50	4,000.00	250,000.00	252,560.80	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
161175CE2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/1/2042	100,191.00	1,750.00	150,000.00	147,099.35	0.0000
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	4,781,830.00	59,950.00	5,450,000.00	5,012,940.87	0.0001
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	1,633,425.75	26,578.13	2,025,000.00	1,729,514.35	0.0000
161175CL6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2063	152,799.90	2,612.50	190,000.00	192,022.60	0.0000
161175AZ7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2035	2,853,966.50	35,331.89	2,930,000.00	3,482,857.56	0.0000
161175CA0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2052	1,978,894.50	9,831.25	3,025,000.00	2,945,791.99	0.0000
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,710,930.00	21,450.00	1,950,000.00	1,943,544.67	0.0000
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	217,233.50	3,651.25	254,000.00	242,042.15	0.0000
161175BQ6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	2/1/2024	7,582,297.50	143,437.50	7,650,000.00	7,784,042.00	0.0001
161175BZ6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2041	219,495.25	947.92	325,000.00	323,642.13	0.0000
161175BA1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2045	2,122,045.20	27,618.24	2,255,000.00	2,586,395.31	0.0000
161175BL7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	5/1/2047	2,066,850.00	22,395.83	2,500,000.00	2,293,650.15	0.0000
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	863,802.50	14,518.75	1,010,000.00	1,236,409.10	0.0000
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,159,045.40	14,531.00	1,321,000.00	1,316,626.93	0.0000
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	1,752,000.36	28,507.50	2,172,000.00	2,157,066.29	0.0000
161175CL6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2063	1,746,744.12	29,865.00	2,172,000.00	2,155,966.52	0.0000
16412XAJ4	CORPORATE BONDS	USD FIXED INCOME	CHENIERE CORPUS CHRISTI HOLDIN	0.04	11/15/2029	1,959,580.20	10,240.37	2,166,000.00	2,289,171.72	0.0000
16411RAK5	CORPORATE BONDS	USD FIXED INCOME	CHENIERE ENERGY INC	0.05	10/15/2028	3,771,658.59	39,436.35	4,039,000.00	3,853,580.45	0.0001
16411RAK5	CORPORATE BONDS	USD FIXED INCOME	CHENIERE ENERGY INC	0.05	10/15/2028	2,486,736.03	26,001.24	2,663,000.00	2,540,729.13	0.0000
166764BL3	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/16/2026	4,757,479.80	18,462.50	5,000,000.00	4,900,910.48	0.0001
166764CA6	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/11/2050	52,060.40	299.25	70,000.00	80,119.74	0.0000
166764BL3	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/16/2026	685,080.00	2,658.60	720,000.00	714,452.75	0.0000
166756AJ5	CORPORATE BONDS	USD FIXED INCOME	CHEVRON USA INC	0.00	8/11/2023	995,096.91	1,656.67	1,000,000.00	1,000,000.00	0.0000
166756AP1	CORPORATE BONDS	USD FIXED INCOME	CHEVRON USA INC	0.04	11/15/2024	1,005,822.25	5,107.92	1,025,000.00	1,070,834.97	0.0000
00440EAR8	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.03	5/15/2024	1,959,380.00	8,561.11	2,000,000.00	2,001,834.48	0.0000
00440EAW7	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.04	11/3/2045	781,397.75	6,062.21	865,000.00	928,876.66	0.0000
00440EAV9	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.03	5/3/2026	1,162,168.70	6,530.64	1,210,000.00	1,211,043.11	0.0000
171239AG1	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.01	9/15/2030	166,616.10	850.21	210,000.00	176,520.96	0.0000
17136MAA0	CORPORATE BONDS	USD FIXED INCOME	CHURCH & DWIGHT CO INC	0.02	12/15/2031	667,666.80	828.00	810,000.00	717,718.96	0.0000
125523AH3	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	10/15/2028	966,620.00	9,236.11	1,000,000.00	1,064,080.70	0.0000
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	12/15/2048	929,270.00	2,177.78	1,000,000.00	1,136,122.23	0.0000
125523CK4	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2050	357,435.40	4,905.44	490,000.00	505,846.67	0.0000
125523AG5	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	11/15/2025	2,048,417.60	11,095.10	2,105,000.00	2,243,023.14	0.0000
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.02	3/15/2030	1,243,975.45	10,352.67	1,465,000.00	1,459,430.77	0.0000
125523AF7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	7/15/2023	87,920.80	1,521.67	88,000.00	88,054.17	0.0000
125523AH3	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	10/15/2028	850,625.60	8,127.78	880,000.00	985,048.65	0.0000
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	12/15/2048	1,570,466.30	3,680.44	1,690,000.00	1,662,857.69	0.0000
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2040	386,951.20	4,758.22	505,000.00	525,543.69	0.0000
125523CK4	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2050	590,862.60	8,109.00	810,000.00	853,741.18	0.0000
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/15/2040	1,264,296.00	15,546.67	1,650,000.00	1,734,812.97	0.0000
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.02	3/15/2030	1,868,086.00	15,546.67	2,200,000.00	2,040,709.02	0.0000
125523CB4	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.03	3/1/2027	4,709,200.00	56,666.67	5,000,000.00	4,741,401.63	0.0001
125523AJ9	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	8/15/2038	2,944,562.50	56,666.67	3,125,000.00	3,380,278.68	0.0000
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	12/15/2048	1,045,428.75	2,450.00	1,125,000.00	1,070,912.48	0.0000
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.02	3/15/2030	2,929,498.50	24,380.00	3,450,000.00	3,494,880.70	0.0000
125523CP3	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.01	3/15/2026	1,189,585.00	4,876.74	1,325,000.00	1,316,455.81	0.0000
125523AG5	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.04	11/15/2025	2,313,106.24	12,528.77	2,377,000.00	2,451,685.94	0.0000
125523CS7	CORPORATE BONDS	USD FIXED INCOME	CIGNA GROUP/THE	0.05	3/15/2033	8,140,080.00	136,800.00	8,000,000.00	7,992,669.01	0.0001
125509BW8	CORPORATE BONDS	USD FIXED INCOME	CIGNA HOLDING CO	0.04	10/15/2047	2,581,425.00	28,631.94	3,500,000.00	3,002,398.80	0.0000
17252MAQ3	CORPORATE BONDS	USD FIXED INCOME	CINTAS CORP NO 2	0.04	5/1/2032	341,830.80	2,400.00	360,000.00	354,128.95	0.0000
17275RBC5	CORPORATE BONDS	USD FIXED INCOME	CISCO SYSTEMS INC	0.03	2/28/2026	1,439,370.00	15,118.75	1,500,000.00	1,513,039.32	0.0000
17275RAW2	CORPORATE BONDS	USD FIXED INCOME	CISCO SYSTEMS INC	0.04	6/15/2025	3,590,924.00	5,755.56	3,700,000.00	3,754,384.02	0.0001
17325FAS7	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.04	1/23/2024	4,225,581.00	68,483.13	4,275,000.00	4,304,486.01	0.0001
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	438,179.85	2,685.69	435,000.00	435,000.00	0.0000
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	2,291,630.25	14,045.85	2,275,000.00	2,275,000.00	0.0000
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	2,759,022.09	16,910.59	2,739,000.00	2,739,000.00	0.0000
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	2,013,612.69	12,341.83	1,999,000.00	1,999,000.00	0.0000
172967KR1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/18/2046	59,796.10	397.15	70,000.00	70,291.24	0.0000
172967HS3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/6/2044	1,082,702.46	9,498.04	1,173,000.00	1,234,124.26	0.0000
172967JL6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/26/2025	516,579.95	5,470.75	535,000.00	535,916.26	0.0000
172967KA8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	9/29/2027	2,634,585.60	31,387.33	2,760,000.00	2,742,232.01	0.0000
172967KR1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/18/2046	132,405.65	879.41	155,000.00	164,271.75	0.0000
172967KU4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/25/2028	1,102,479.30	20,913.75	1,170,000.00	1,183,034.33	0.0000
172967JP7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	4/27/2025	2,885,970.90	17,600.00	3,000,000.00	3,113,022.73	0.0000
172967NL1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	3/17/2026	23,904,531.25	237,611.11	25,000,000.00	25,000,000.00	0.0004
172967NQ0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	5/24/2025	9,824,600.20	42,550.00	10,000,000.00	10,000,000.00	0.0002
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	897,787.00	4,695.17	1,100,000.00	1,104,544.46	0.0000
17327CAM5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.01	1/28/2027	490,138.00	2,622.68	550,000.00	501,401.51	0.0000
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	918,133.20	4,628.40	1,140,000.00	1,140,000.00	0.0000
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	918,181.25	12,213.24	1,085,000.00	1,094,089.64	0.0000
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	1,459,220.00	3,500.78	1,750,000.00	1,750,000.00	0.0000
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	227,306.10	1,185.90	235,000.00	235,000.00	0.0000
172967LW9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	4/23/2029	1,223,274.00	10,006.39	1,300,000.00	1,282,189.09	0.0000
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	1,692,500.00	22,512.89	2,000,000.00	1,650,375.59	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
172967NF4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2042	2,113,740.00	14,036.00	3,000,000.00	1,928,670.38	0.0000
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	3,869,040.00	20,185.56	4,000,000.00	3,892,603.20	0.0001
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	1,668,720.00	26,494.00	2,000,000.00	1,787,801.61	0.0000
172967MM0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/26/2041	2,490,711.88	35,828.36	2,554,000.00	3,350,242.95	0.0000
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	9,156,425.00	121,794.73	10,820,000.00	9,911,990.94	0.0001
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/31/2031	592,193.70	7,026.11	630,000.00	621,412.25	0.0000
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	5,392,398.30	64,201.80	5,865,000.00	5,647,774.91	0.0001
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	3,063,566.00	20,377.78	3,275,000.00	3,301,638.66	0.0000
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/31/2031	1,729,581.60	20,520.70	1,840,000.00	2,008,696.94	0.0000
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	696,256.40	1,670.37	835,000.00	820,366.56	0.0000
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	930,433.80	4,865.90	1,140,000.00	1,055,837.41	0.0000
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	1,563,352.50	19,353.97	1,770,000.00	1,770,000.00	0.0000
17308CC53	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/5/2030	420,131.25	2,245.23	485,000.00	421,152.69	0.0000
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	2,870,198.40	45,569.68	3,440,000.00	3,431,689.40	0.0000
172967EW7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.08	7/15/2039	458,956.80	13,487.50	360,000.00	488,074.93	0.0000
172967JU6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	7/30/2045	161,277.48	3,549.76	182,000.00	184,819.91	0.0000
172967MD0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	7/23/2048	243,604.80	5,510.25	270,000.00	270,304.34	0.0000
172967ME8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/20/2030	304,702.20	3,684.82	330,000.00	330,000.00	0.0000
172967MM0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/26/2041	448,601.20	6,453.03	460,000.00	597,437.46	0.0000
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/31/2031	469,995.00	5,576.28	500,000.00	500,000.00	0.0000
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	5,078,115.00	26,493.54	5,250,000.00	5,095,273.17	0.0001
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	2,536,947.00	12,789.00	3,150,000.00	3,155,088.83	0.0000
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	1,033,402.50	12,793.30	1,170,000.00	1,112,875.34	0.0000
172967NS6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2028	165,719.40	813.86	170,000.00	170,000.00	0.0000
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	654,808.00	4,355.56	700,000.00	685,114.47	0.0000
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	1,949,850.00	13,141.33	2,100,000.00	2,100,000.00	0.0000
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	4,448,126.50	23,262.42	5,450,000.00	4,996,018.72	0.0001
172967LW9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	4/23/2029	1,260,913.20	10,314.28	1,340,000.00	1,400,844.34	0.0000
172967LP4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/24/2028	2,430,064.00	41,591.04	2,600,000.00	2,702,056.05	0.0000
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	1,448,460.00	9,762.13	1,560,000.00	1,642,208.06	0.0000
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	3,585,512.00	8,601.91	4,300,000.00	3,782,853.72	0.0001
172967NA5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.01	6/9/2027	1,402,897.80	1,411.64	1,580,000.00	1,580,000.00	0.0000
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	1,143,639.60	5,765.20	1,420,000.00	1,420,000.00	0.0000
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	698,759.20	8,231.01	760,000.00	760,000.00	0.0000
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	1,363,836.60	7,115.41	1,410,000.00	1,410,000.00	0.0000
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	350,431.20	5,563.74	420,000.00	420,000.00	0.0000
172967ME8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/20/2030	1,037,834.16	12,550.71	1,124,000.00	1,097,623.16	0.0000
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	67,708.20	353.25	70,000.00	70,000.00	0.0000
172967LP4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/24/2028	2,336,600.00	39,991.39	2,500,000.00	2,695,683.45	0.0000
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	1,496,704.00	9,955.56	1,600,000.00	1,652,755.63	0.0000
172967NA5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.01	6/9/2027	1,127,645.70	1,134.67	1,270,000.00	1,270,000.00	0.0000
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	2,261,773.20	26,642.48	2,460,000.00	2,460,000.00	0.0000
172967NN1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	3/17/2026	458,966.40	4,562.13	480,000.00	480,000.00	0.0000
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	715,432.50	8,856.90	810,000.00	810,000.00	0.0000
172967NS6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2028	1,559,712.00	7,659.82	1,600,000.00	1,615,855.31	0.0000
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	4,080,850.00	21,341.67	5,000,000.00	4,194,889.72	0.0001
172967MQ1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	4/8/2026	6,252,040.50	46,904.91	6,550,000.00	6,258,403.88	0.0001
17308CC53	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/5/2030	6,713,437.50	35,877.33	7,750,000.00	7,309,333.22	0.0001
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	4,609,839.00	73,189.68	5,525,000.00	5,023,814.62	0.0001
172967HB0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	9/13/2025	2,959,495.24	49,120.50	2,977,000.00	3,075,453.31	0.0000
172967JL6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/26/2025	2,027,697.00	21,473.96	2,100,000.00	2,099,395.09	0.0000
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	7,066,000.00	87,475.56	8,000,000.00	7,394,426.82	0.0001
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	1,874,549.88	9,779.90	1,938,000.00	1,942,499.07	0.0000
17327CAR4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	5/25/2034	1,368,934.29	8,390.47	1,359,000.00	1,359,000.00	0.0000
17330CBC1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP MORTGAG J1 ASIX 144A	0.00	2/25/2052	42,934.08	714.42	5,497,321.92	43,806.79	0.0000
17401QAU5	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.04	2/18/2026	1,138,175.00	17,317.71	1,250,000.00	1,262,103.47	0.0000
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	1,190,357.70	23,640.04	1,310,000.00	1,310,000.00	0.0000
75524KNQ3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.04	5/23/2025	3,125,001.00	14,347.85	3,300,000.00	3,309,261.21	0.0000
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	1,117,664.10	22,196.38	1,230,000.00	1,230,000.00	0.0000
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	2,726,010.00	54,137.50	3,000,000.00	2,921,723.47	0.0000
189054AX7	CORPORATE BONDS	USD FIXED INCOME	CLOROX CO/THE	0.02	5/15/2030	490,572.00	1,380.00	600,000.00	596,231.74	0.0000
12572QAJ4	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.04	6/15/2028	1,434,390.00	2,500.00	1,500,000.00	1,498,315.35	0.0000
12572QAK1	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.03	3/15/2032	950,723.20	8,739.11	1,120,000.00	1,116,806.86	0.0000
12572QAJ4	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.04	6/15/2028	1,816,894.00	3,166.67	1,900,000.00	1,914,328.27	0.0000
12572QAF2	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.05	9/15/2043	518,795.00	7,802.78	500,000.00	582,918.05	0.0000
125896BN9	CORPORATE BONDS	USD FIXED INCOME	CMS ENERGY CORP	0.05	3/1/2044	325,882.80	5,850.00	360,000.00	359,441.80	0.0000
126117AX8	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.06	6/15/2033	2,573,287.20	15,730.00	2,640,000.00	2,622,904.97	0.0000
126117AV2	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.04	5/1/2029	1,375,755.00	9,750.00	1,500,000.00	1,581,902.99	0.0000
126117AX8	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.06	6/15/2033	1,949,460.00	11,916.67	2,000,000.00	1,987,049.22	0.0000
126117AW0	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.02	8/15/2030	3,093,180.00	30,009.72	3,875,000.00	3,852,725.99	0.0000
126117AW0	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.02	8/15/2030	2,853,708.00	27,686.39	3,575,000.00	3,542,670.84	0.0000
12592BAQ7	CORPORATE BONDS	USD FIXED INCOME	CNH INDUSTRIAL CAPITAL LLC	0.05	4/10/2028	1,966,539.60	20,884.50	2,040,000.00	2,017,625.37	0.0000
12621EAL7	CORPORATE BONDS	USD FIXED INCOME	CNO FINANCIAL GROUP INC	0.05	5/30/2029	725,397.92	3,467.48	767,000.00	731,977.56	0.0000
18977W2C3	CORPORATE BONDS	USD FIXED INCOME	CNO GLOBAL FUNDING 144A	0.03	1/6/2029	4,723,895.30	72,370.76	5,618,000.00	5,611,418.76	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
18977W2C3	CORPORATE BONDS	USD FIXED INCOME	CNO GLOBAL FUNDING 144A	0.03	1/6/2029	3,174,208.75	48,629.34	3,775,000.00	3,722,560.40	0.0000
191216CW8	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	6/1/2040	30,045.20	83.33	40,000.00	40,646.86	0.0000
191216DC1	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/15/2051	738,504.00	7,950.00	1,080,000.00	789,538.99	0.0000
191216CR9	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/25/2027	915,591.00	8,550.00	950,000.00	949,899.03	0.0000
191216CT5	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/25/2030	547,027.00	5,336.00	580,000.00	578,623.64	0.0000
194162AQ6	CORPORATE BONDS	USD FIXED INCOME	COLGATE-PALMOLIVE CO	0.05	3/2/2026	7,023,120.79	111,066.67	7,000,000.00	6,992,648.60	0.0001
194162AP8	CORPORATE BONDS	USD FIXED INCOME	COLGATE-PALMOLIVE CO	0.03	8/15/2032	1,329,200.50	17,802.78	1,450,000.00	1,438,234.06	0.0000
774341AE1	CORPORATE BONDS	USD FIXED INCOME	COLLINS AEROSPACE	0.04	12/15/2023	1,046,285.70	1,734.89	1,055,000.00	1,058,432.80	0.0000
20030NDL2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	1/15/2051	1,543,038.05	30,147.44	2,335,000.00	1,820,499.56	0.0000
20030NDA6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2030	2,614,186.90	33,014.58	2,990,000.00	2,968,111.01	0.0000
20030NDN8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	2/15/2031	1,864,654.50	13,316.67	2,350,000.00	2,122,444.31	0.0000
20030NDU2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2056	1,797,692.40	13,534.68	2,765,000.00	2,711,927.54	0.0000
20030NBu4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	7/15/2046	758,490.00	15,677.78	1,000,000.00	992,583.08	0.0000
20030NCG4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2052	489,292.90	3,981.52	590,000.00	554,290.61	0.0000
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	696,855.81	5,008.95	1,041,000.00	1,026,519.19	0.0000
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	2,735,878.67	19,665.28	4,087,000.00	4,016,283.38	0.0000
20030NDA6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2030	2,028,399.20	25,616.67	2,320,000.00	2,352,857.50	0.0000
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	3,389,995.00	30,663.89	3,500,000.00	3,532,061.78	0.0001
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	531,700.00	5,844.58	650,000.00	647,925.25	0.0000
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	4,068,732.00	44,724.55	4,974,000.00	4,962,844.28	0.0001
20030NAC5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.07	3/15/2033	80,673.60	1,453.08	70,000.00	85,769.13	0.0000
20030NBN0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	8/15/2025	520,927.20	6,885.00	540,000.00	549,222.73	0.0000
20030NBP5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2035	347,463.30	6,150.22	370,000.00	433,222.27	0.0000
20030NBu4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	7/15/2046	60,679.20	1,254.22	80,000.00	85,837.99	0.0000
20030NBZ3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2047	58,167.90	1,057.78	70,000.00	69,525.99	0.0000
20030NCC3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2047	161,304.00	1,289.93	195,000.00	198,026.28	0.0000
20030NCE9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2049	41,206.50	333.25	50,000.00	44,166.32	0.0000
20030NCG4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2052	1,127,861.60	9,177.73	1,360,000.00	1,220,001.89	0.0000
20030NCJ8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2038	1,858,204.80	27,820.00	2,140,000.00	2,020,719.54	0.0000
20030NCK5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2048	58,273.60	933.33	70,000.00	78,454.84	0.0000
20030NCN9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2058	57,535.80	627.00	60,000.00	61,793.27	0.0000
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	263,166.30	2,251.50	270,000.00	269,383.33	0.0000
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	6,576,590.30	59,487.94	6,790,000.00	6,712,793.15	0.0001
20030NCU3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2030	1,270,684.80	11,843.33	1,320,000.00	1,324,017.38	0.0000
20030NCY5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2039	23,741.10	162.50	30,000.00	30,470.66	0.0000
20030NCZ2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2050	151,996.00	2,875.00	200,000.00	193,830.32	0.0000
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	201,964.40	1,870.00	220,000.00	219,724.38	0.0000
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	218,712.00	2,437.50	260,000.00	270,275.32	0.0000
20030NDL2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	1/15/2051	317,198.40	6,197.33	480,000.00	440,762.33	0.0000
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	321,316.80	2,309.60	480,000.00	445,597.74	0.0000
20030NDU2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2056	131,982.48	993.69	203,000.00	199,103.54	0.0000
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	939,512.90	8,498.28	970,000.00	969,728.22	0.0000
20030NCU3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2030	317,671.20	2,960.83	330,000.00	329,877.63	0.0000
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	59,577.49	428.24	89,000.00	65,090.47	0.0000
20030NCL3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2038	1,116,648.00	11,653.33	1,200,000.00	1,174,517.49	0.0000
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	1,239,327.00	11,475.00	1,350,000.00	1,348,308.56	0.0000
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	3,783,250.00	41,586.46	4,625,000.00	4,036,878.12	0.0001
20030NEE7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	5/15/2033	1,394,546.40	9,776.00	1,410,000.00	1,405,707.20	0.0000
20030NCK5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2048	228,932.00	3,666.67	275,000.00	302,327.45	0.0000
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	3,570,289.47	30,545.35	3,663,000.00	3,783,266.10	0.0001
20030NBN0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	8/15/2025	655,982.40	8,670.00	680,000.00	679,829.50	0.0000
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	860,232.10	7,507.50	910,000.00	929,590.29	0.0000
20030NED9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	1/15/2029	1,688,541.20	11,304.22	1,720,000.00	1,716,372.09	0.0000
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	4,842,850.00	43,805.56	5,000,000.00	4,949,883.68	0.0001
20030NBW0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2027	2,983,240.00	35,217.36	3,250,000.00	3,039,477.67	0.0000
20030NBY6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2027	661,320.57	9,583.75	697,000.00	678,463.13	0.0000
20030NCA7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/15/2028	3,772,615.50	48,195.00	4,050,000.00	4,072,927.17	0.0001
20030NCM1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2048	1,027,389.00	10,914.44	1,100,000.00	1,398,578.67	0.0000
20030NCR0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/15/2024	1,799,924.50	14,255.28	1,825,000.00	1,825,104.57	0.0000
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	779,752.00	6,671.11	800,000.00	847,130.52	0.0000
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	3,656,351.75	33,073.19	3,775,000.00	3,684,393.34	0.0001
20030NCZ2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2050	417,989.00	7,906.25	550,000.00	587,028.42	0.0000
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	84,120.00	937.50	100,000.00	107,171.73	0.0000
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	685,349.75	5,981.25	725,000.00	723,916.20	0.0000
20030NAX9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.06	5/15/2038	1,105,190.00	8,177.78	1,000,000.00	1,182,436.10	0.0000
20030NBG5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	1/15/2043	762,074.60	18,571.25	895,000.00	1,033,198.39	0.0000
20030NCA7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/15/2028	4,657,550.00	59,500.00	5,000,000.00	5,190,059.14	0.0001
20030NCJ8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2038	146,746.08	2,197.00	169,000.00	156,850.36	0.0000
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	6,679,513.52	61,846.00	7,276,000.00	7,451,314.99	0.0001
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	81,596.40	909.38	97,000.00	96,534.29	0.0000
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	254,288.39	2,219.25	269,000.00	268,597.88	0.0000
200339EX3	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.05	8/25/2033	2,409,750.00	55,986.00	3,000,000.00	3,000,000.00	0.0000
200339EX3	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.05	8/25/2033	1,132,582.50	26,313.42	1,410,000.00	1,410,000.00	0.0000
20034DJAB	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.03	7/23/2024	1,315,440.00	15,361.11	1,400,000.00	1,399,715.67	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
200340AS6	CORPORATE BONDS	USD FIXED INCOME	COMERICA INC	0.04	7/31/2023	2,009,819.48	31,095.42	2,017,000.00	1,999,889.69	0.0000
20268JAB9	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2029	879,400.00	8,367.50	1,000,000.00	1,005,248.23	0.0000
20268JAF0	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2030	377,582.06	3,122.80	449,000.00	449,000.00	0.0000
20268JAF0	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2030	3,652,202.42	30,205.57	4,343,000.00	3,725,552.55	0.0001
20268JAM5	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.06	11/1/2052	2,859,241.40	27,028.52	2,510,000.00	2,510,000.00	0.0000
202795J1	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	11/1/2024	1,453,635.00	7,750.00	1,500,000.00	1,500,484.14	0.0000
202795JG6	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	11/15/2045	1,305,975.00	8,337.50	1,500,000.00	1,697,853.56	0.0000
202795JK7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	8/15/2027	4,228,077.75	50,985.83	4,575,000.00	4,668,246.46	0.0001
202795HT0	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.06	1/15/2038	221,002.00	5,948.33	200,000.00	246,925.49	0.0000
202795JJ0	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	6/15/2046	347,251.30	721.89	445,000.00	442,541.61	0.0000
202795JL5	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	8/15/2047	754,048.90	13,529.17	955,000.00	952,900.57	0.0000
202795JV3	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	3/15/2052	1,523,950.80	21,651.97	1,910,000.00	1,906,699.87	0.0000
202795HK9	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.06	3/15/2036	1,640,803.50	27,361.25	1,575,000.00	1,697,634.33	0.0000
202795JY7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.05	2/1/2053	1,163,264.46	28,875.73	1,147,000.00	1,188,192.83	0.0000
202795JK7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	8/15/2027	1,441,705.20	17,385.33	1,560,000.00	1,497,894.82	0.0000
20605PAK7	CORPORATE BONDS	USD FIXED INCOME	CONCHO RESOURCES INC	0.04	8/15/2028	568,086.00	9,746.67	600,000.00	596,422.22	0.0000
207597EG6	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.04	4/15/2044	751,062.30	7,897.67	870,000.00	942,437.73	0.0000
207597EP6	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.05	1/15/2053	1,277,287.20	31,421.25	1,260,000.00	1,257,359.50	0.0000
20825CAP9	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS	0.06	5/15/2038	274,164.80	1,960.11	260,000.00	258,514.26	0.0000
208251AE8	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.07	4/15/2029	225,428.25	3,007.81	205,000.00	207,659.54	0.0000
20826FBC9	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.04	3/15/2042	306,600.00	4,038.81	365,000.00	361,514.22	0.0000
20826FBE5	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.05	5/15/2053	1,597,758.75	8,811.25	1,575,000.00	1,565,202.45	0.0000
209111FV0	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	5/15/2049	1,849,312.80	11,912.08	2,260,000.00	2,259,274.21	0.0000
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	656,896.10	7,949.38	805,000.00	799,995.70	0.0000
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	1,362,180.00	12,562.50	1,500,000.00	1,497,576.92	0.0000
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	652,816.00	7,900.00	800,000.00	795,026.77	0.0000
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	181,624.00	1,675.00	200,000.00	199,676.93	0.0000
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	163,204.00	1,975.00	200,000.00	198,756.68	0.0000
209111FG3	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2045	1,199,109.60	5,175.00	1,380,000.00	1,586,284.75	0.0000
209111FK4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	12/1/2056	76,984.20	340.42	95,000.00	94,233.16	0.0000
209111FT5	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2048	2,863,906.92	12,485.25	3,222,000.00	3,443,514.56	0.0000
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	249,702.12	3,021.75	306,000.00	304,097.77	0.0000
209111FA6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	6/15/2040	2,205,544.00	5,573.33	2,200,000.00	2,536,562.00	0.0000
209111FT5	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2048	5,033,614.18	21,944.13	5,663,000.00	6,702,525.53	0.0001
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	121,688.08	1,122.25	134,000.00	133,783.55	0.0000
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	191,764.70	2,320.63	235,000.00	233,539.10	0.0000
209111GE7	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	3/1/2033	10,083,400.00	184,888.89	10,000,000.00	9,973,581.31	0.0002
21036PBH0	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.02	8/1/2031	1,593,013.50	18,281.25	1,950,000.00	1,754,720.25	0.0000
21036PBH0	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.02	8/1/2031	106,200.90	1,218.75	130,000.00	110,625.02	0.0000
21036PBK3	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	5/9/2027	546,033.60	3,518.67	560,000.00	557,477.80	0.0000
21036PBM9	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	5/9/2024	196,138.00	1,040.00	200,000.00	199,949.03	0.0000
21036PBN7	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.05	2/2/2026	942,255.53	19,597.64	947,000.00	945,589.17	0.0000
21036PAY4	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	2/15/2028	5,197,464.00	75,480.00	5,550,000.00	5,523,751.03	0.0001
21036PBL1	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.05	5/9/2032	48,517.50	343.06	50,000.00	50,807.38	0.0000
210518CZ7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2046	2,827,766.80	47,208.06	3,845,000.00	3,802,205.50	0.0000
210518CU8	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	5/15/2043	251,847.00	1,514.17	300,000.00	299,632.81	0.0000
210518DA1	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	7/15/2047	157,772.20	3,460.64	190,000.00	189,306.94	0.0000
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	3,017,548.00	67,366.88	3,050,000.00	3,044,814.50	0.0000
210518DF0	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2050	323,760.24	5,375.40	459,000.00	456,002.38	0.0000
210518DJ2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	5/1/2060	178,735.44	1,300.00	312,000.00	309,471.32	0.0000
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	2,968,080.00	66,262.50	3,000,000.00	2,994,899.50	0.0000
210518DC7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	11/15/2028	1,895,028.00	9,759.67	2,010,000.00	2,004,011.68	0.0000
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	1,533,508.00	34,235.63	1,550,000.00	1,547,364.74	0.0000
210518DS2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.05	3/1/2028	6,925,520.00	154,612.50	7,000,000.00	6,988,098.84	0.0001
210518CZ7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2046	735,440.00	12,277.78	1,000,000.00	984,290.09	0.0000
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	270,432.23	1,924.46	279,357.71	279,357.73	0.0000
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	2,852,294.61	20,297.65	2,946,433.15	2,933,891.68	0.0000
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	459,224.53	3,267.96	474,381.00	480,619.73	0.0000
212015AT8	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.06	1/15/2031	1,197,554.40	33,407.50	1,260,000.00	1,345,164.70	0.0000
212015AU5	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.02	11/15/2026	600,716.25	1,956.15	675,000.00	675,000.00	0.0000
212015AQ4	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.05	6/1/2044	516,228.30	2,735.83	670,000.00	550,974.12	0.0000
212015AS0	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.04	1/15/2028	310,008.60	6,657.29	330,000.00	356,366.35	0.0000
21871XA2	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2032	4,477,478.35	48,027.42	5,155,000.00	4,475,235.33	0.0001
21871XA2	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2032	3,252,794.65	34,890.92	3,745,000.00	3,251,165.13	0.0001
21871XAD1	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2027	933,600.00	8,820.83	1,000,000.00	941,270.26	0.0000
21871XAD1	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC	0.04	4/5/2027	887,853.60	8,388.61	951,000.00	913,479.11	0.0000
00138CAU2	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE GLOBAL FUNDING 144A	0.06	7/2/2026	9,966,300.00	-	10,000,000.00	9,990,000.00	0.0002
219350BP9	CORPORATE BONDS	USD FIXED INCOME	CORNING INC	0.04	11/15/2049	74,753.00	498.33	100,000.00	99,739.26	0.0000
22003BAM8	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	4/15/2031	455,634.00	3,483.33	600,000.00	577,586.06	0.0000
22003BAM8	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	4/15/2031	569,542.50	4,354.17	750,000.00	743,761.22	0.0000
22003BAN6	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.02	1/15/2029	1,070,286.85	12,957.22	1,405,000.00	1,404,714.57	0.0000
22003BAP1	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	12/1/2033	1,178,768.80	4,120.42	1,705,000.00	1,697,854.83	0.0000
22003BAP1	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	12/1/2033	770,866.40	2,694.58	1,115,000.00	1,110,327.33	0.0000
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,248,300.00	4,733.33	1,500,000.00	1,498,170.96	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
22160KAN5	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.01	6/20/2027	379,530.90	180.66	430,000.00	429,873.98	0.0000
22160KAQ8	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2032	1,226,260.00	5,246.11	1,520,000.00	1,562,513.71	0.0000
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,006,962.00	3,818.22	1,210,000.00	1,162,661.76	0.0000
22160KAN5	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.01	6/20/2027	353,052.00	168.06	400,000.00	399,492.33	0.0000
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,352,325.00	5,127.78	1,625,000.00	1,489,926.31	0.0000
22160KAQ8	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2032	504,218.75	2,157.12	625,000.00	624,035.11	0.0000
127097AG8	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	5/15/2027	1,234,426.10	6,528.17	1,310,000.00	1,265,682.53	0.0000
127097AK9	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	3/15/2029	1,212,536.00	16,746.53	1,300,000.00	1,337,082.00	0.0000
127097AG8	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	5/15/2027	414,616.40	2,192.67	440,000.00	439,527.02	0.0000
127097AG8	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC	0.04	5/15/2027	603,078.40	3,189.33	640,000.00	639,312.02	0.0000
22170QAA8	CORPORATE BONDS	USD FIXED INCOME	COTTAGE HEALTH OBLIGATED GROUP	0.03	11/1/2049	369,495.00	2,753.33	500,000.00	500,000.00	0.0000
224044CL9	CORPORATE BONDS	USD FIXED INCOME	COX COMMUNICATIONS INC 144A	0.02	10/1/2030	1,885,848.00	10,800.00	2,400,000.00	1,873,609.39	0.0000
22541LAE3	CORPORATE BONDS	USD FIXED INCOME	CREDIT SUISSE USA INC	0.07	7/15/2032	1,605,628.50	47,638.54	1,450,000.00	1,991,105.07	0.0000
22822VAC5	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.04	6/15/2026	949,510.00	1,644.44	1,000,000.00	979,150.31	0.0000
22822VAR2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	7/1/2030	2,102,158.80	39,270.00	2,380,000.00	2,428,366.88	0.0000
22822VAR2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	7/1/2030	432,797.40	8,085.00	490,000.00	487,118.61	0.0000
22822VBC4	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.05	5/1/2033	1,915,641.00	17,956.25	1,950,000.00	1,954,003.79	0.0000
22822VAW1	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.02	4/1/2031	2,153,358.90	14,148.75	2,695,000.00	2,234,303.38	0.0000
22822VAV3	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.01	7/15/2026	2,997,012.00	16,582.71	3,425,000.00	3,066,926.10	0.0000
22822VAZ4	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	3/15/2027	375,072.10	3,500.94	410,000.00	395,117.17	0.0000
126408HV8	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.05	11/15/2052	2,951,724.75	18,831.25	3,275,000.00	2,852,588.62	0.0000
126408GK3	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.06	5/1/2037	43,030.40	410.00	40,000.00	39,965.34	0.0000
126408HQ9	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.02	2/15/2030	578,156.40	6,074.67	670,000.00	668,422.23	0.0000
126408HS5	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.04	4/15/2050	51,761.45	521.44	65,000.00	64,717.38	0.0000
22966RAD8	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.03	9/1/2026	1,103,640.00	12,500.00	1,200,000.00	1,202,153.00	0.0000
22966RAE6	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.04	2/15/2029	1,124,508.00	19,833.33	1,200,000.00	1,134,851.02	0.0000
22966RAH9	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.02	12/15/2028	3,145,276.48	3,733.00	3,733,000.00	3,299,479.56	0.0000
22966RAH9	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.02	12/15/2028	1,339,670.40	1,590.00	1,590,000.00	1,420,659.29	0.0000
22966RAJ5	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.03	2/15/2032	771,312.75	9,208.33	975,000.00	968,450.64	0.0000
12665ODL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	372,150.00	4,887.50	450,000.00	370,026.00	0.0000
12665ODP2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/21/2040	2,143,551.75	30,048.75	3,075,000.00	2,229,604.55	0.0000
12665ODR8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	9/15/2031	1,465,018.75	11,312.67	1,825,000.00	1,600,682.28	0.0000
12665ODU1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	2/21/2033	2,344,873.50	44,646.88	2,355,000.00	2,350,947.14	0.0000
12665ODX5	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	1/30/2031	388,326.90	1,649.38	390,000.00	388,619.96	0.0000
12665OCF5	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/12/2024	1,266,863.00	16,940.63	1,300,000.00	1,300,326.74	0.0000
12665OCY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	1,619,356.62	22,395.89	1,757,000.00	1,805,817.94	0.0000
12665ODG2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/15/2029	897,670.00	12,277.78	1,000,000.00	1,006,834.05	0.0000
12665ODN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	1,044,895.30	8,278.47	1,310,000.00	1,101,545.41	0.0000
12665ODP2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/21/2040	2,788,360.00	39,000.00	4,000,000.00	3,943,866.33	0.0000
12665ODZ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.06	6/1/2053	2,261,712.60	10,435.47	2,205,000.00	2,193,611.47	0.0000
12665OCL2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	7/20/2025	356,621.24	6,360.06	367,000.00	370,066.18	0.0000
12665OCN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	332,546.40	8,251.25	360,000.00	367,801.85	0.0000
12665ODJ6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2030	394,318.60	4,031.25	430,000.00	429,316.95	0.0000
12665OCX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	79,035.70	940.27	82,000.00	81,375.58	0.0000
12665OCY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	2,608,297.80	36,073.07	2,830,000.00	2,703,857.07	0.0000
12665OCZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	1,518,346.50	22,220.00	1,650,000.00	1,777,428.77	0.0000
12665ODK3	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2040	109,073.90	1,340.63	130,000.00	128,054.07	0.0000
12665ODL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	636,790.00	8,181.25	770,000.00	872,953.01	0.0000
12665ODQ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	2/28/2031	71,426.70	576.56	90,000.00	80,387.93	0.0000
12665ODR8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	9/15/2031	240,825.00	1,877.08	300,000.00	298,429.32	0.0000
12665OCN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	711,279.80	17,648.51	770,000.00	769,440.05	0.0000
12665ODN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	2,440,747.80	19,337.50	3,060,000.00	3,032,474.29	0.0000
12665OCX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	2,693,960.75	32,049.33	2,795,000.00	2,955,682.03	0.0000
12665OCZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	1,479,697.68	21,654.40	1,608,000.00	1,862,538.25	0.0000
12665ODU1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	2/21/2033	1,871,916.00	35,641.67	1,880,000.00	1,876,764.59	0.0000
12665OCY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	1,194,471.36	16,519.68	1,296,000.00	1,438,324.33	0.0000
12665ODG2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/15/2029	2,936,278.57	40,160.61	3,271,000.00	3,022,183.26	0.0000
12665ODL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	240,657.00	3,091.88	291,000.00	290,953.48	0.0000
12665OCX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	1,362,883.90	16,213.87	1,414,000.00	1,503,889.75	0.0000
12665ODN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	1,196,445.00	9,479.17	1,500,000.00	1,470,673.38	0.0000
12665ODT4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	2/21/2030	2,521,305.60	47,007.64	2,540,000.00	2,523,788.15	0.0000
12665OCY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	2,788,021.50	38,558.67	3,025,000.00	2,883,602.21	0.0000
12665OCZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	138,031.50	2,020.00	150,000.00	175,508.58	0.0000
12665ODJ6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2030	724,445.80	7,406.25	790,000.00	822,715.82	0.0000
12665ODQ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	2/28/2031	773,789.25	6,246.09	975,000.00	821,985.18	0.0000
12665ODH0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2027	95,855.06	915.31	101,000.00	101,125.99	0.0000
12665ODW7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	1/30/2029	953,350.74	3,878.75	963,000.00	959,586.39	0.0000
12665ODX5	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	1/30/2031	393,305.45	1,670.52	395,000.00	393,602.27	0.0000
12665OBC3	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST	0.06	1/10/2028	2,138,002.40	7,485.07	2,182,236.33	2,290,356.97	0.0000
12665OBV1	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST 144A	0.06	1/10/2033	3,831,573.83	13,415.34	3,983,670.36	4,597,141.58	0.0001
12665VAA0	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST SE 144A	0.04	8/11/2036	3,777,780.61	10,637.04	4,380,238.63	4,842,287.10	0.0001
233853AG5	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2028	1,008,004.60	1,306.58	1,165,000.00	1,162,165.72	0.0000
233853AH3	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.03	12/14/2031	1,262,271.25	1,835.76	1,555,000.00	1,545,146.20	0.0000
233853AN0	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.05	1/17/2025	2,841,592.95	67,041.00	2,865,000.00	2,863,074.38	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2026	803,070.00	850.00	900,000.00	897,256.87	0.0000
233853AG5	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2028	1,306,512.40	1,693.51	1,510,000.00	1,506,326.40	0.0000
233853AM2	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.04	4/7/2027	812,562.40	7,324.33	860,000.00	888,685.06	0.0000
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2026	1,927,368.00	2,040.00	2,160,000.00	2,153,416.47	0.0000
233853AM2	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.04	4/7/2027	793,665.60	7,154.00	840,000.00	838,715.62	0.0000
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCK FINANCE NOR 144A	0.02	12/14/2026	3,569,200.00	3,777.78	4,000,000.00	3,987,808.24	0.0001
235851AW2	CORPORATE BONDS	USD FIXED INCOME	DANAHER CORP	0.03	12/10/2051	323,877.00	767.67	470,000.00	467,257.52	0.0000
23311VAH0	CORPORATE BONDS	USD FIXED INCOME	DCP MIDSTREAM OPERATING LP	0.05	5/15/2029	2,332,959.30	15,618.44	2,385,000.00	2,331,248.60	0.0000
23311VAH0	CORPORATE BONDS	USD FIXED INCOME	DCP MIDSTREAM OPERATING LP	0.05	5/15/2029	930,249.18	6,227.73	951,000.00	935,151.42	0.0000
244199BK0	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.04	4/15/2050	3,011,990.40	26,980.00	3,408,000.00	3,604,341.54	0.0000
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	5,687,448.62	40,726.08	6,223,000.00	6,408,049.23	0.0001
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	73,115.20	523.56	80,000.00	79,893.33	0.0000
244199BK0	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.04	4/15/2050	1,166,616.00	10,450.00	1,320,000.00	1,386,324.61	0.0000
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	365,576.00	2,617.78	400,000.00	366,292.48	0.0000
244199BH7	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2025	143,973.00	870.83	150,000.00	149,925.88	0.0000
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	365,576.00	2,617.78	400,000.00	406,356.69	0.0000
24703DBG5	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / 144A	0.03	12/15/2051	1,393,017.60	3,189.33	2,080,000.00	2,075,567.80	0.0000
24703DBG5	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / 144A	0.03	12/15/2051	373,703.76	855.60	558,000.00	557,799.93	0.0000
24703DBL4	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.06	2/1/2033	2,018,200.00	50,152.78	2,000,000.00	1,995,900.99	0.0000
24703DBL4	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.06	2/1/2033	2,454,131.20	60,985.78	2,432,000.00	2,433,706.09	0.0000
24703TAK2	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.08	7/15/2046	160,189.42	5,043.86	131,000.00	202,161.03	0.0000
24703DBJ9	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.05	2/1/2028	1,708,563.33	39,220.56	1,713,290.82	1,712,290.82	0.0000
247109BT7	CORPORATE BONDS	USD FIXED INCOME	DELMARVA POWER & LIGHT CO	0.04	5/15/2045	70,518.55	450.74	85,000.00	85,322.30	0.0000
830867AA5	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2025	5,716,036.52	51,776.75	5,834,000.00	5,844,906.36	0.0001
830867AA5	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2025	1,308,986.08	11,857.00	1,336,000.00	1,319,002.53	0.0000
830867AB3	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2028	945,837.75	9,133.85	975,000.00	924,405.48	0.0000
25179MBD4	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	10/15/2027	560,220.33	6,306.42	569,000.00	596,238.91	0.0000
25179MAL7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	7/15/2041	1,018,637.70	28,146.22	1,090,000.00	1,077,118.90	0.0000
25179MAN3	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	5/15/2042	16,838.80	121.39	20,000.00	18,177.79	0.0000
25179MAU7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	6/15/2045	1,836,428.80	4,711.11	2,120,000.00	2,099,333.87	0.0000
25179MAV5	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	12/15/2025	775,428.50	2,002.00	770,000.00	788,936.15	0.0000
25179MBF9	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	1/15/2030	47,057.00	1,037.50	50,000.00	53,606.13	0.0000
25179MAL7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	7/15/2041	607,444.50	16,784.44	650,000.00	638,070.85	0.0000
25179MBF9	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	1/15/2030	2,941,062.50	64,843.75	3,125,000.00	3,028,523.92	0.0000
25278XAM1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	12/1/2026	939,210.00	2,708.33	1,000,000.00	984,593.22	0.0000
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	621,731.00	6,104.60	725,000.00	644,870.41	0.0000
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	485,146.80	1,575.00	540,000.00	539,049.03	0.0000
25278XAM1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	12/1/2026	159,665.70	460.42	170,000.00	177,673.16	0.0000
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	1,123,025.00	3,645.83	1,250,000.00	1,180,645.57	0.0000
25278XAQ2	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	3/24/2051	584,511.20	8,773.11	740,000.00	670,715.89	0.0000
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	128,634.00	1,263.02	150,000.00	154,987.22	0.0000
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	2,964,786.00	9,625.00	3,300,000.00	3,022,953.29	0.0000
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	428,780.00	4,210.07	500,000.00	511,041.74	0.0000
25389JAR7	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	8/15/2027	1,377,270.00	20,966.67	1,500,000.00	1,455,668.81	0.0000
25389JAT3	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	7/15/2028	2,259,263.60	49,657.06	2,420,000.00	2,622,629.94	0.0000
25389JAT3	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	7/15/2028	2,091,219.20	45,963.56	2,240,000.00	2,390,354.34	0.0000
25466AAJ0	CORPORATE BONDS	USD FIXED INCOME	DISCOVER BANK	0.03	7/27/2026	230,022.50	3,689.58	250,000.00	249,907.60	0.0000
254709AL2	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.04	3/4/2025	552,148.40	7,068.75	580,000.00	579,874.16	0.0000
254709AS7	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.07	11/29/2032	148,278.24	857.60	144,000.00	143,258.33	0.0000
254709AP3	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.05	1/30/2026	774,455.70	15,269.88	809,000.00	808,482.39	0.0000
254709AS7	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.07	11/29/2032	442,775.30	2,560.89	430,000.00	427,785.31	0.0000
25470DAT6	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	9/20/2047	2,859,545.04	51,031.93	3,498,000.00	4,262,828.79	0.0000
25470DBG3	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	5/15/2049	831,295.80	6,806.08	1,005,000.00	1,198,736.81	0.0000
25470DAT6	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	9/20/2047	53,136.20	948.28	65,000.00	66,136.43	0.0000
25470DAR0	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.04	3/20/2028	7,273,885.25	86,716.22	7,825,000.00	7,110,222.90	0.0001
25470DAT6	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	9/20/2047	2,636,373.00	47,049.17	3,225,000.00	2,455,998.45	0.0000
25470DBJ7	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.04	5/15/2030	1,601,163.75	8,453.30	1,825,000.00	1,607,922.96	0.0000
256677AP0	CORPORATE BONDS	USD FIXED INCOME	DOLLAR GENERAL CORP	0.05	7/5/2033	3,618,287.04	13,265.30	3,651,000.00	3,645,188.97	0.0001
256746AJ7	CORPORATE BONDS	USD FIXED INCOME	DOLLAR TREE INC	0.03	12/1/2031	2,076,119.80	5,609.17	2,540,000.00	2,534,113.83	0.0000
25746UDF3	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.04	3/15/2027	1,413,480.00	15,900.00	1,500,000.00	1,496,418.88	0.0000
25746UDG1	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.03	4/1/2030	634,732.90	5,990.63	710,000.00	760,792.85	0.0000
25746UDB2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.03	8/15/2024	4,609,346.40	55,339.42	4,770,000.00	4,666,293.84	0.0001
837004CE8	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.05	2/1/2041	263,256.30	6,017.71	265,000.00	313,601.83	0.0000
837004CG3	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.05	6/15/2043	363,080.00	817.78	400,000.00	398,388.81	0.0000
25731VAA2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.02	12/1/2031	1,240,967.70	2,932.50	1,530,000.00	1,529,188.55	0.0000
25731VAA2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.02	12/1/2031	851,644.50	2,012.50	1,050,000.00	1,049,443.13	0.0000
260543CG6	CORPORATE BONDS	USD FIXED INCOME	DOW CHEMICAL CO/THE	0.04	11/15/2042	840,930.00	5,590.28	1,000,000.00	966,531.85	0.0000
260543CE1	CORPORATE BONDS	USD FIXED INCOME	DOW CHEMICAL CO/THE	0.05	11/15/2041	375,534.90	2,616.25	390,000.00	389,592.41	0.0000
23338VAL0	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2050	1,357,680.00	19,666.67	2,000,000.00	1,443,479.24	0.0000
23338VAG1	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	8/15/2047	392,280.00	7,083.33	500,000.00	515,195.75	0.0000
23338VAS5	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.05	4/1/2033	4,384,517.88	73,580.87	4,317,000.00	4,382,223.44	0.0001
23338VAG1	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	8/15/2047	1,592,656.80	28,758.33	2,030,000.00	2,029,039.90	0.0000
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	2,336,701.95	23,931.25	2,735,000.00	2,731,653.69	0.0000
23338VAR7	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	3/1/2052	1,166,520.00	18,250.00	1,500,000.00	1,491,011.16	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
23338VAT3	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.05	4/1/2053	1,544,910.00	26,550.00	1,500,000.00	1,497,253.98	0.0000
23338VAN6	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	4/1/2028	2,977,671.84	16,188.00	3,408,000.00	3,302,021.26	0.0000
23338VAK2	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	3/1/2030	2,645,571.00	23,250.00	3,100,000.00	3,114,105.49	0.0000
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	465,631.65	4,768.75	545,000.00	544,333.18	0.0000
23338VAS5	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.05	4/1/2033	1,421,896.00	23,862.22	1,400,000.00	1,397,164.46	0.0000
23338VAN6	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	4/1/2028	5,408,388.70	29,402.50	6,190,000.00	5,567,397.87	0.0001
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	854,370.00	8,750.00	1,000,000.00	909,291.69	0.0000
233331BJS	CORPORATE BONDS	USD FIXED INCOME	DTE ENERGY CO	0.05	6/1/2028	2,425,946.61	16,462.47	2,481,000.00	2,479,743.31	0.0000
26442CBK9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2053	2,225,520.00	57,215.28	2,200,000.00	2,155,011.68	0.0000
26442CAU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2048	549,105.75	7,850.63	675,000.00	698,669.04	0.0000
26442CAM6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	12/15/2041	609,310.35	1,331.67	705,000.00	738,052.38	0.0000
26442CAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	6/1/2045	490,868.75	1,953.13	625,000.00	625,648.56	0.0000
26442CBJ2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2033	3,591,510.60	87,106.25	3,620,000.00	3,580,827.61	0.0001
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	1,750,340.80	17,286.83	2,060,000.00	2,058,892.49	0.0000
26442CAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	4/15/2038	47,510.10	574.75	45,000.00	44,904.43	0.0000
26442CAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	6/1/2045	153,151.05	609.38	195,000.00	193,662.61	0.0000
26442CAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	12/1/2026	1,005,265.00	2,630.42	1,070,000.00	1,067,410.60	0.0000
26442CBB9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	4/15/2031	2,544,090.00	16,150.00	3,000,000.00	2,609,643.07	0.0000
26442CBJ2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2033	1,969,378.05	47,764.06	1,985,000.00	1,963,520.11	0.0000
26442CAB0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	1/15/2038	858,441.60	22,686.67	820,000.00	981,294.54	0.0000
26442CBH6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2052	1,301,207.40	17,874.25	1,710,000.00	1,704,785.69	0.0000
26442CAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	4/15/2038	622,910.20	7,535.61	590,000.00	693,914.13	0.0000
26442CAY0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.02	8/15/2029	356,117.51	3,822.54	413,000.00	373,232.31	0.0000
26442CBB9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	4/15/2031	644,502.80	4,091.33	760,000.00	657,127.33	0.0000
26442CBL7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2054	1,758,631.50	4,152.00	1,730,000.00	1,723,723.96	0.0000
26442CAZ7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	8/15/2049	1,257,375.00	21,155.56	1,750,000.00	1,769,612.68	0.0000
26442CBH6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2052	38,047.00	522.64	50,000.00	49,847.48	0.0000
26442CBJ2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.05	1/15/2033	2,353,332.36	57,076.25	2,372,000.00	2,406,658.67	0.0000
26442CAY0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.02	8/15/2029	2,414,356.00	25,915.56	2,800,000.00	2,884,179.16	0.0000
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	195,426.40	1,930.08	230,000.00	229,876.35	0.0000
26442CAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	12/1/2026	939,500.00	2,458.33	1,000,000.00	977,097.61	0.0000
26442CAU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2048	325,396.00	4,652.22	400,000.00	398,307.12	0.0000
26442CAX2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	11/15/2028	1,598,955.00	8,454.10	1,675,000.00	1,663,843.06	0.0000
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	5,947,760.00	58,741.67	7,000,000.00	6,996,236.56	0.0001
26441CAY1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.04	8/15/2047	391,602.25	7,535.72	505,000.00	503,207.71	0.0000
26441CBU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.05	8/15/2052	2,588,156.55	53,550.00	2,835,000.00	2,823,335.78	0.0000
26441CBL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.03	6/15/2031	1,758,620.85	2,419.67	2,135,000.00	2,050,618.64	0.0000
26441CBH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.02	6/1/2030	2,958,990.75	7,196.88	3,525,000.00	3,036,033.85	0.0000
26441CAT2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.04	9/1/2046	407,667.60	6,750.00	540,000.00	575,291.68	0.0000
26444HAC5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	1/15/2027	8,599,758.80	133,980.44	9,080,000.00	9,353,475.11	0.0001
26444HAA9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	10/1/2046	212,493.15	2,422.50	285,000.00	283,636.40	0.0000
26444HAC5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	1/15/2027	852,399.00	13,280.00	900,000.00	899,796.25	0.0000
341099CN7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	4/1/2040	283,131.75	3,884.38	275,000.00	274,152.19	0.0000
341099CB3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	3/1/2033	508,300.00	9,833.33	500,000.00	572,672.79	0.0000
26444HAK7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.02	12/15/2031	484,431.30	629.33	590,000.00	589,236.53	0.0000
26444HAE1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.04	7/15/2028	7,329,766.50	135,008.72	7,705,000.00	7,569,054.57	0.0001
26443TAD8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY INDIANA LLC	0.05	4/1/2053	412,747.00	6,027.00	410,000.00	409,632.50	0.0000
693627AY7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY INDIANA LLC	0.06	10/15/2035	73,088.40	904.40	70,000.00	70,744.01	0.0000
26442EAH3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.02	6/1/2030	828,150.00	1,770.83	1,000,000.00	999,553.19	0.0000
26442EAE0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.04	6/15/2046	307,107.45	666.00	405,000.00	402,586.96	0.0000
26442EAJ9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.05	4/1/2033	367,438.20	5,269.69	365,000.00	364,800.19	0.0000
26442EAJ9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.05	4/1/2033	6,399,464.76	91,779.19	6,357,000.00	6,353,520.06	0.0001
26442UAF1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	9/1/2033	1,992,249.28	22,500.00	2,000,000.00	2,000,002.73	0.0000
26442RAB7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	3/30/2044	562,373.50	7,188.37	650,000.00	626,465.12	0.0000
26442UAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/15/2047	2,822,544.61	39,124.60	3,691,000.00	3,690,693.47	0.0000
26442UAL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.02	8/15/2031	3,006,174.60	28,257.78	3,740,000.00	3,734,718.30	0.0000
26442UAQ7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.05	3/15/2033	2,071,191.60	33,320.00	2,040,000.00	2,082,715.67	0.0000
144141DD7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	3/15/2043	1,540,116.80	22,212.89	1,840,000.00	1,703,886.45	0.0000
26442UAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	4/1/2052	125,523.65	1,550.00	155,000.00	153,688.35	0.0000
26442UAG9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/1/2028	1,869,397.20	24,420.00	1,980,000.00	2,155,909.70	0.0000
26442UAH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	3/15/2029	1,374,720.00	15,237.50	1,500,000.00	1,618,228.20	0.0000
26442UAL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.02	8/15/2031	667,145.70	6,271.11	830,000.00	828,827.87	0.0000
26442UAG9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/1/2028	991,347.00	12,950.00	1,050,000.00	1,049,901.37	0.0000
26442UAH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	3/15/2029	2,376,432.64	26,340.56	2,593,000.00	2,776,291.26	0.0000
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	982,030.00	6,037.50	1,000,000.00	1,088,991.20	0.0000
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	1,473,045.00	9,056.25	1,500,000.00	1,506,186.97	0.0000
274091AE3	CORPORATE BONDS	USD FIXED INCOME	EAST OHIO GAS CO/THE 144A	0.03	6/15/2050	2,560,360.00	5,333.33	4,000,000.00	2,846,707.81	0.0000
257375AH8	CORPORATE BONDS	USD FIXED INCOME	EASTERN ENERGY GAS HOLDINGS LL	0.04	12/15/2024	1,726,222.30	2,864.00	1,790,000.00	1,798,439.42	0.0000
277432AX8	CORPORATE BONDS	USD FIXED INCOME	EASTMAN CHEMICAL CO	0.06	3/8/2033	1,377,736.80	24,907.08	1,380,000.00	1,379,797.96	0.0000
278062AJ3	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.05	8/23/2052	1,913,160.00	33,422.22	2,000,000.00	1,989,305.52	0.0000
278062AD6	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	11/2/2032	3,684,173.76	25,684.67	3,918,000.00	4,119,488.59	0.0001
278062AE4	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	11/2/2042	1,278,086.40	9,794.00	1,440,000.00	1,351,395.37	0.0000
278062AH7	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	3/15/2033	1,851,076.50	23,827.92	1,950,000.00	1,948,711.90	0.0000
278265AE3	CORPORATE BONDS	USD FIXED INCOME	EATON VANCE CORP	0.04	4/6/2027	886,937.15	7,892.01	955,000.00	953,547.14	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
278865AM2	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.06	12/8/2041	848,289.75	2,898.96	825,000.00	979,876.37	0.0000
278865BN9	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.03	12/15/2051	334,148.40	606.00	505,000.00	503,805.10	0.0000
281020AQ0	CORPORATE BONDS	USD FIXED INCOME	EDISON INTERNATIONAL	0.04	11/15/2024	1,256,177.00	5,896.94	1,300,000.00	1,299,494.63	0.0000
281020AN7	CORPORATE BONDS	USD FIXED INCOME	EDISON INTERNATIONAL	0.06	6/15/2027	2,950,147.50	7,538.89	2,950,000.00	2,977,248.25	0.0000
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	1,311,951.50	4,227.92	1,390,000.00	1,388,663.53	0.0000
036752AG8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/1/2028	1,069,920.55	15,242.05	1,115,000.00	1,129,112.01	0.0000
036752AU7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2052	279,786.15	1,831.38	315,000.00	313,337.98	0.0000
036752AX1	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.06	10/15/2052	289,637.05	3,412.61	265,000.00	264,976.88	0.0000
036752AK9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	9/15/2049	220,381.95	3,104.92	285,000.00	248,283.50	0.0000
036752AX1	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.06	10/15/2052	546,485.00	6,438.89	500,000.00	499,956.39	0.0000
94973VBB2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	1/15/2043	1,824,140.00	42,883.33	2,000,000.00	2,127,512.98	0.0000
94973VBK2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	8/15/2044	448,205.00	8,783.33	500,000.00	499,135.62	0.0000
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	2,760,714.90	38,350.80	3,618,000.00	3,432,671.76	0.0000
036752AJ2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.02	1/15/2025	2,266,823.25	26,119.06	2,385,000.00	2,434,607.07	0.0000
036752AN3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.02	5/15/2030	4,069,629.20	13,975.38	4,861,000.00	4,948,284.80	0.0001
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	330,347.50	1,064.58	350,000.00	341,740.20	0.0000
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	164,339.00	474.58	170,000.00	169,989.53	0.0000
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	810,283.20	4,557.83	870,000.00	863,996.42	0.0000
036752AU7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2052	239,816.70	1,569.75	270,000.00	267,449.68	0.0000
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	778,676.25	2,509.38	825,000.00	824,206.78	0.0000
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	515,058.75	7,155.00	675,000.00	672,652.87	0.0000
28622HAB7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	2/15/2033	2,291,064.40	44,528.61	2,360,000.00	2,356,365.85	0.0000
94973VBF3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	1/15/2044	47,324.00	1,175.83	50,000.00	52,200.62	0.0000
94973VAY3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2042	80,756.10	531.88	90,000.00	89,508.50	0.0000
036752AP8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	3/15/2031	12,593.25	112.63	15,000.00	14,954.25	0.0000
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	83,822.40	471.50	90,000.00	89,813.08	0.0000
94973VBJ5	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	8/15/2024	2,459,804.50	33,386.11	2,525,000.00	2,482,078.57	0.0000
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	152,610.00	2,120.00	200,000.00	219,583.82	0.0000
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	4,156,810.00	12,004.17	4,300,000.00	4,299,734.67	0.0001
94973VAY3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2042	1,489,501.40	9,810.14	1,660,000.00	2,012,371.73	0.0000
532457BJ3	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.04	3/1/2045	840,640.00	12,333.33	1,000,000.00	1,005,559.90	0.0000
532457BY3	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.02	5/15/2050	976,125.00	4,312.50	1,500,000.00	1,494,584.47	0.0000
532457BV9	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.03	3/15/2029	353,146.72	3,736.50	376,000.00	375,652.63	0.0000
26867LAL4	CORPORATE BONDS	USD FIXED INCOME	EMD FINANCE LLC 144A	0.03	3/19/2025	594,133.60	5,709.17	620,000.00	642,501.30	0.0000
26867LAL4	CORPORATE BONDS	USD FIXED INCOME	EMD FINANCE LLC 144A	0.03	3/19/2025	2,915,087.76	28,011.75	3,042,000.00	3,146,287.74	0.0000
291011BL7	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2027	885,780.00	3,800.00	1,000,000.00	999,470.55	0.0000
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	8,372,757.12	5,382.22	9,688,000.00	9,598,927.46	0.0001
291011BN3	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2030	489,369.60	2,428.83	590,000.00	587,655.66	0.0000
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	661,143.60	425.00	765,000.00	763,659.26	0.0000
291011BR4	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2031	2,210,620.00	1,634.72	2,675,000.00	2,667,816.32	0.0000
291011BN3	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2030	124,416.00	617.50	150,000.00	149,404.00	0.0000
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	1,979,109.60	1,272.22	2,290,000.00	2,285,986.59	0.0000
29157TAD8	CORPORATE BONDS	USD FIXED INCOME	EMORY UNIVERSITY	0.02	9/1/2030	906,552.00	7,714.80	1,080,000.00	1,095,030.41	0.0000
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	1,510,783.00	8,026.04	1,675,000.00	1,693,474.78	0.0000
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	1,066,837.75	8,081.94	1,265,000.00	1,180,632.40	0.0000
86765BAN9	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	4/1/2024	713,842.25	7,703.13	725,000.00	725,083.31	0.0000
292480AL4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2028	1,126,624.90	7,368.63	1,165,000.00	1,159,924.32	0.0000
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	308,265.75	884.72	325,000.00	383,240.57	0.0000
29278NAE3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2048	1,093,137.60	3,093.33	1,160,000.00	1,148,158.69	0.0000
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	723,594.30	5,481.67	858,000.00	857,316.66	0.0000
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	659,512.50	10,125.00	750,000.00	749,093.53	0.0000
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	678,790.00	1,540.00	700,000.00	693,810.55	0.0000
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	730,680.00	9,895.83	750,000.00	748,974.97	0.0000
29273RA76	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	2/1/2043	818,484.05	20,707.29	965,000.00	1,027,218.39	0.0000
86765BAQ2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2045	2,527,931.00	19,858.90	2,905,000.00	2,874,506.88	0.0000
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	4,612,190.75	70,807.50	5,245,000.00	4,894,256.79	0.0001
29278NAH6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2024	2,841,794.76	27,341.00	2,878,000.00	2,885,059.32	0.0000
292480AL4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2028	1,266,848.60	8,285.75	1,310,000.00	1,421,856.90	0.0000
86765BAU3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	10/1/2027	2,574,330.00	27,500.00	2,750,000.00	2,934,178.86	0.0000
292480AM2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	9/15/2029	3,261,364.55	43,317.93	3,545,000.00	3,758,261.77	0.0001
29278NAH6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2024	2,360,921.22	22,714.50	2,391,000.00	2,397,473.56	0.0000
29273RA76	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	2/1/2043	2,561,473.40	64,804.17	3,020,000.00	2,706,235.38	0.0000
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	457,892.80	6,201.39	470,000.00	533,347.24	0.0000
29273RBK4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	4/15/2027	482,355.80	4,477.67	505,000.00	535,376.85	0.0000
29278NAN3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/1/2027	278,415.20	1,283.33	280,000.00	314,104.42	0.0000
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	820,783.60	4,360.42	910,000.00	875,680.67	0.0000
86765BAP4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/1/2044	700,155.90	10,732.50	810,000.00	934,947.82	0.0000
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	193,457.00	2,970.00	220,000.00	262,496.90	0.0000
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	28,455.30	81.67	30,000.00	33,596.89	0.0000
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	649,699.00	1,474.00	670,000.00	669,337.66	0.0000
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	1,485,716.00	20,121.53	1,525,000.00	1,846,602.69	0.0000
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	2,319,212.50	17,569.44	2,750,000.00	2,830,288.75	0.0000
86765BAU3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	10/1/2027	1,137,385.80	12,150.00	1,215,000.00	1,210,260.84	0.0000
29273RBL2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2047	130,285.50	1,678.33	150,000.00	138,888.67	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	369,327.00	5,670.00	420,000.00	419,262.15	0.0000
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	94,851.00	272.22	100,000.00	94,442.45	0.0000
29278NAD5	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2038	338,944.38	912.53	354,000.00	352,951.27	0.0000
29278NAE3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2048	94,236.00	266.67	100,000.00	94,471.40	0.0000
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	616,729.20	1,399.20	636,000.00	635,371.26	0.0000
29278NAG8	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2029	342,544.41	3,890.25	351,000.00	350,556.01	0.0000
29278NAH6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2024	213,282.72	2,052.00	216,000.00	215,893.82	0.0000
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	2,867,390.00	21,722.22	3,400,000.00	2,843,258.53	0.0000
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	171,466.24	2,322.22	176,000.00	175,759.49	0.0000
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	292,823.55	4,495.50	333,000.00	311,678.39	0.0000
29364DAV2	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	6/1/2028	4,893,122.52	17,160.00	5,148,000.00	5,148,393.62	0.0001
29366MAD0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.05	1/15/2033	1,832,635.20	45,813.54	1,830,000.00	1,824,243.06	0.0000
29366MAD0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.05	1/15/2033	2,932,216.32	73,301.67	2,928,000.00	2,958,911.89	0.0000
29364DAV2	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	6/1/2028	2,794,440.60	9,800.00	2,940,000.00	3,175,036.67	0.0000
29364GAL7	CORPORATE BONDS	USD FIXED INCOME	ENTERGY CORP	0.03	6/15/2030	847,300.00	1,244.44	1,000,000.00	994,373.80	0.0000
29364WBL1	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.05	9/15/2052	544,996.20	8,321.74	595,000.00	591,812.79	0.0000
29364WBH0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.02	6/15/2032	3,456,721.92	4,505.73	4,314,000.00	3,478,902.39	0.0001
29364WAV0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.05	1/15/2045	2,069,820.00	51,356.25	2,250,000.00	2,453,948.57	0.0000
29364WAK4	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.05	11/1/2024	3,038,044.00	27,450.00	3,050,000.00	3,168,898.45	0.0000
29364WAW8	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.03	4/1/2028	408,914.95	3,615.63	445,000.00	444,982.30	0.0000
29364WAM0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.04	1/15/2026	1,458,525.00	30,710.00	1,500,000.00	1,592,587.68	0.0000
29364WBK3	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.01	10/1/2024	2,521,214.25	6,353.13	2,675,000.00	2,541,862.80	0.0000
29365TAJ3	CORPORATE BONDS	USD FIXED INCOME	ENTERGY TEXAS INC	0.04	9/30/2049	831,825.00	10,095.31	1,125,000.00	1,141,030.65	0.0000
29365TAK0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY TEXAS INC	0.02	3/15/2031	631,464.00	4,122.22	800,000.00	712,110.59	0.0000
29379VBW2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2050	2,165,579.40	45,412.50	2,595,000.00	2,363,396.31	0.0000
29379VAQ6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	9/1/2040	433,640.00	8,600.00	400,000.00	418,634.20	0.0000
29379VBQ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2048	791,010.00	15,011.94	935,000.00	933,865.25	0.0000
29379VCB7	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	2/15/2053	2,849,880.00	49,866.67	4,000,000.00	3,967,923.19	0.0000
29379VBE2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2025	972,340.00	14,166.67	1,000,000.00	998,346.52	0.0000
29379VBJ1	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	5/15/2046	239,267.60	1,627.89	260,000.00	284,704.94	0.0000
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	955,720.00	8,645.83	1,000,000.00	1,002,339.36	0.0000
29379VAAQ6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	9/1/2040	3,046,321.00	60,415.00	2,810,000.00	3,400,291.74	0.0000
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	1,920,997.20	17,378.13	2,010,000.00	2,046,203.30	0.0000
29379VBH8	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2051	2,173,437.75	43,860.42	2,845,000.00	2,487,459.60	0.0000
29379VBU6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/1/2049	54,852.60	1,200.00	60,000.00	74,159.67	0.0000
29379VBW2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2050	41,726.00	875.00	50,000.00	57,587.29	0.0000
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	1,400,272.00	18,666.67	1,600,000.00	1,554,109.76	0.0000
29379VBZ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2060	15,321.20	329.17	20,000.00	22,250.60	0.0000
29379VAW3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	8/15/2042	306,612.10	6,137.94	335,000.00	333,804.62	0.0000
29379VBF9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	10/15/2054	90,694.00	1,045.00	100,000.00	102,891.12	0.0000
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	4,587,456.00	41,500.00	4,800,000.00	4,758,164.66	0.0001
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	1,254,008.00	18,229.17	1,400,000.00	1,490,519.92	0.0000
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	481,343.50	6,416.67	550,000.00	578,260.41	0.0000
29379VCD3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	1/31/2033	1,748,345.60	43,709.50	1,720,000.00	1,716,738.49	0.0000
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	532,484.68	10,204.34	607,000.00	619,220.48	0.0000
29379VBC6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/15/2045	476,285.00	9,633.33	500,000.00	499,351.30	0.0000
29379VBQ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2048	59,220.00	1,123.89	70,000.00	69,914.98	0.0000
29379VCD3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	1/31/2033	3,567,844.80	89,197.88	3,510,000.00	3,570,534.90	0.0001
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	1,529,152.00	13,833.33	1,600,000.00	1,606,676.57	0.0000
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	2,239,300.00	32,552.08	2,500,000.00	2,661,642.75	0.0000
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	1,943,086.60	37,236.61	2,215,000.00	2,244,889.78	0.0000
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	403,074.00	5,859.38	450,000.00	424,684.02	0.0000
26875PAU5	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/15/2030	3,289,186.55	31,079.51	3,365,000.00	3,672,360.96	0.0001
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	457,230.30	4,972.50	510,000.00	568,944.12	0.0000
26875PAT8	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.05	4/15/2050	1,556,600.20	16,511.00	1,580,000.00	1,804,162.99	0.0000
26875PAU5	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/15/2030	1,212,062.80	11,452.78	1,240,000.00	1,259,936.03	0.0000
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	291,372.25	3,168.75	325,000.00	324,062.57	0.0000
26884UAF6	CORPORATE BONDS	USD FIXED INCOME	EPR PROPERTIES	0.04	8/15/2029	5,548,146.30	97,387.50	6,845,000.00	6,337,247.67	0.0001
26884LAG4	CORPORATE BONDS	USD FIXED INCOME	EQT CORP	0.08	2/1/2030	4,420,560.66	145,131.25	4,222,000.00	4,435,371.52	0.0001
26884LAH2	CORPORATE BONDS	USD FIXED INCOME	EQT CORP	0.08	2/1/2025	616,515.60	20,343.75	620,000.00	630,909.61	0.0000
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	1,976,880.00	4,533.33	2,000,000.00	1,998,423.22	0.0000
294429AW5	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	6/1/2028	2,461,775.00	16,504.17	2,500,000.00	2,482,443.83	0.0000
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	4,838,413.80	11,095.33	4,895,000.00	4,891,140.84	0.0001
294429AT2	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.02	9/15/2031	685,170.60	5,950.72	860,000.00	796,243.80	0.0000
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	929,133.60	2,130.67	940,000.00	939,258.91	0.0000
294429AT2	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.02	9/15/2031	557,697.00	4,843.61	700,000.00	563,168.84	0.0000
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	988,440.00	2,266.67	1,000,000.00	999,211.63	0.0000
294429AW5	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	6/1/2028	1,388,441.10	8,988.75	1,410,000.00	1,405,906.42	0.0000
29444UBU9	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.04	4/15/2032	1,794,260.00	16,466.67	2,000,000.00	1,990,578.60	0.0000
29444UBS4	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.03	5/15/2031	317,354.70	1,245.83	390,000.00	388,482.12	0.0000
29449WAP2	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE FINANCIAL LIFE 144A	0.06	12/2/2025	986,843.35	4,430.56	1,000,000.00	999,798.53	0.0000
29449WAJ6	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE FINANCIAL LIFE 144A	0.01	8/12/2024	8,589,954.65	28,093.44	9,095,000.00	9,068,703.10	0.0001
29449WAF4	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE FINANCIAL LIFE 144A	0.02	3/8/2028	4,231,050.00	28,250.00	5,000,000.00	4,299,513.34	0.0001
29452EAC5	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE HOLDINGS INC	0.06	1/11/2033	1,951,400.00	52,832.22	2,000,000.00	2,046,999.48	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
26884TAS1	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.04	11/1/2046	3,109,140.04	26,012.00	3,716,000.00	4,172,011.36	0.0000
26884TAP7	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.04	11/1/2025	4,828,860.50	31,983.33	5,050,000.00	5,339,063.84	0.0001
26882PBE1	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.07	10/15/2037	28,549.00	369.44	25,000.00	24,836.09	0.0000
26884TAV4	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.05	5/1/2028	3,882,800.00	30,666.67	4,000,000.00	3,985,451.64	0.0001
26884ABF9	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	11/1/2026	695,565.00	3,562.50	750,000.00	773,076.86	0.0000
26884ABM4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	2/15/2030	650,580.00	9,444.44	1,000,000.00	965,904.34	0.0000
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	834,651.90	2,446.88	870,000.00	868,999.33	0.0000
26884ABK8	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.04	12/1/2028	3,509,511.00	12,778.54	3,695,000.00	3,798,161.20	0.0001
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	2,996,112.51	8,783.44	3,123,000.00	3,164,592.00	0.0000
26884ABF9	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	11/1/2026	445,161.60	2,280.00	480,000.00	478,864.04	0.0000
26884ABK8	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.04	12/1/2028	2,241,528.00	8,161.67	2,360,000.00	2,397,742.02	0.0000
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	4,796,850.00	14,062.50	5,000,000.00	4,994,249.00	0.0001
29670VAA7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL PROPERTIES LP	0.03	7/15/2031	546,864.90	9,930.03	730,000.00	703,046.47	0.0000
29670GAE2	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.03	4/15/2050	537,881.00	5,482.61	775,000.00	775,000.00	0.0000
29670GAG7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.05	5/1/2052	1,014,163.20	9,540.00	1,080,000.00	1,070,734.49	0.0000
03836WAC7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.04	5/1/2049	1,213,440.00	10,690.00	1,500,000.00	1,499,988.67	0.0000
29717PAV9	CORPORATE BONDS	USD FIXED INCOME	ESSEX PORTFOLIO LP	0.03	3/15/2032	1,157,601.60	11,236.00	1,440,000.00	1,298,452.66	0.0000
29736RAU4	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.05	5/15/2053	1,995,401.75	13,844.20	1,975,000.00	1,964,257.34	0.0000
29736RAJ9	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.03	3/15/2027	950,910.00	9,275.00	1,000,000.00	999,868.02	0.0000
29736RAQ3	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.03	4/15/2030	874,540.00	5,488.89	1,000,000.00	998,703.17	0.0000
29736RAP5	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.02	12/1/2029	2,074,152.00	4,750.00	2,400,000.00	2,384,743.12	0.0000
29980BAJ4	CORPORATE BONDS	USD FIXED INCOME	EVEREST REINSURANCE HOLDINGS I	0.03	10/15/2052	1,214,252.80	12,138.89	1,840,000.00	1,802,207.99	0.0000
30036FAB7	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.06	3/15/2053	915,178.10	15,078.08	890,000.00	884,822.52	0.0000
30036FAA9	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	4/15/2050	1,816,450.00	18,208.33	2,500,000.00	2,490,445.49	0.0000
30036FAB7	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.06	3/15/2053	2,056,580.00	33,883.33	2,000,000.00	1,988,365.24	0.0000
95709TAL4	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	12/1/2025	1,549,680.00	4,468.75	1,650,000.00	1,718,098.13	0.0000
48513AB58	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.04	4/1/2049	509,456.25	6,445.31	625,000.00	621,859.22	0.0000
30037DAA3	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.02	6/1/2030	440,668.50	993.75	530,000.00	534,456.01	0.0000
30037DAB1	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.05	4/15/2033	894,784.80	10,635.63	910,000.00	908,866.06	0.0000
48513ABP4	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.04	8/15/2025	709,808.00	10,203.78	740,000.00	771,012.62	0.0000
30037EAA1	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.04	3/15/2032	2,311,317.75	30,088.54	2,725,000.00	2,722,793.95	0.0000
30037FAA8	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.05	12/15/2027	650,496.00	1,510.67	660,000.00	667,175.89	0.0000
30037EAA1	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.04	3/15/2032	1,060,237.50	13,802.08	1,250,000.00	1,248,988.05	0.0000
30037FAA8	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.05	12/15/2027	512,512.00	1,190.22	520,000.00	519,095.20	0.0000
30040WAU2	CORPORATE BONDS	USD FIXED INCOME	EVERSOURCE ENERGY	0.05	5/15/2033	1,689,669.45	12,207.47	1,715,000.00	1,712,353.89	0.0000
30040WAT5	CORPORATE BONDS	USD FIXED INCOME	EVERSOURCE ENERGY	0.05	3/1/2028	1,657,309.50	28,726.04	1,650,000.00	1,693,891.70	0.0000
30161NBB6	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2027	1,267,081.10	11,214.65	1,385,000.00	1,383,627.93	0.0000
30161NAC5	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.06	6/15/2035	469,654.65	1,162.50	465,000.00	456,088.54	0.0000
30161NBE0	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2032	347,408.00	3,945.56	400,000.00	365,144.63	0.0000
30161NBJ9	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.05	3/15/2028	1,024,180.50	19,155.14	1,030,000.00	1,028,381.46	0.0000
30161NBJ9	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.05	3/15/2028	805,423.50	15,063.75	810,000.00	808,727.16	0.0000
30161NAX9	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.04	4/15/2030	4,671,050.00	42,750.00	5,000,000.00	4,606,580.05	0.0001
30161NBB6	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2027	256,160.80	2,267.22	280,000.00	279,722.63	0.0000
30161NBE0	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.03	3/15/2032	294,428.28	3,343.86	339,000.00	338,795.16	0.0000
30161NBH3	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.04	3/15/2052	202,024.88	3,030.13	251,000.00	250,820.89	0.0000
30225VAH0	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	4/1/2029	1,821,060.00	19,500.00	2,000,000.00	1,998,071.03	0.0000
30225VAK3	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.06	7/1/2030	1,983,140.00	4,583.33	2,000,000.00	1,977,668.70	0.0000
30225VAF4	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.03	6/1/2031	1,792,488.84	4,711.13	2,217,000.00	1,814,957.75	0.0000
30225VAH0	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	4/1/2029	1,821,060.00	19,500.00	2,000,000.00	1,944,660.20	0.0000
30225VAG2	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.02	3/15/2032	138,254.70	1,224.74	177,000.00	176,695.75	0.0000
30231GBH4	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2025	2,648,965.00	23,312.67	2,750,000.00	2,801,984.63	0.0000
30231GAW2	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/1/2046	193,135.80	3,016.93	220,000.00	235,393.55	0.0000
30231GBF8	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2040	3,450,300.00	44,911.88	3,750,000.00	4,319,425.24	0.0001
30231GAT9	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/1/2026	124,278.70	1,318.63	130,000.00	128,457.68	0.0000
30231GAW2	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/1/2046	790,101.00	12,342.00	900,000.00	904,414.96	0.0000
30231GBE1	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.02	8/16/2029	2,110,108.00	21,777.00	2,380,000.00	2,123,640.33	0.0000
30231GBG6	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2050	271,362.00	3,677.95	300,000.00	358,834.84	0.0000
30231GBH4	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2025	924,729.60	8,138.24	960,000.00	971,181.07	0.0000
30231GBK7	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2030	327,365.50	3,452.98	350,000.00	350,000.00	0.0000
30231GBN1	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	10/15/2030	166,728.80	1,046.90	190,000.00	198,250.04	0.0000
30231GBM3	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	4/15/2051	826,248.30	7,761.25	1,065,000.00	1,065,000.00	0.0000
30231GBK7	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2030	1,080,306.15	11,394.85	1,155,000.00	1,247,074.88	0.0000
30231GAT9	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/1/2026	3,576,358.59	37,946.21	3,741,000.00	3,799,649.41	0.0001
30231GBG6	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2050	162,817.20	2,206.77	180,000.00	180,000.00	0.0000
30321L2D3	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	4/11/2027	1,766,460.00	10,222.22	2,000,000.00	1,998,357.81	0.0000
30321L2C5	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	9/20/2028	4,883,454.27	33,234.61	5,923,000.00	5,828,424.60	0.0001
30321L2A9	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	6/30/2026	5,273,765.60	289.72	5,960,000.00	5,923,697.41	0.0001
30321L2C5	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	9/20/2028	2,207,984.22	15,026.56	2,678,000.00	2,628,595.31	0.0000
303075AA3	CORPORATE BONDS	USD FIXED INCOME	FACTSET RESEARCH SYSTEMS INC	0.03	3/1/2027	2,677,348.00	28,226.67	2,920,000.00	2,761,839.19	0.0000
303075AB1	CORPORATE BONDS	USD FIXED INCOME	FACTSET RESEARCH SYSTEMS INC	0.03	3/1/2032	2,981,221.92	40,319.00	3,506,000.00	2,997,673.24	0.0000
304071AA1	CORPORATE BONDS	USD FIXED INCOME	FAIRFAX US INC 144A	0.05	8/13/2024	1,818,326.65	34,665.31	1,855,000.00	1,827,358.52	0.0000
30711XCL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C03 1M2	0.10	10/25/2028	1,900,155.81	3,111.84	1,786,985.98	1,902,269.18	0.0000
30711XB89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C03 1M2	0.10	7/25/2025	3,558,784.75	5,735.07	3,390,739.69	3,544,020.51	0.0001
309601AA0	CORPORATE BONDS	USD FIXED INCOME	FARMERS INSURANCE EXCHANG 144A	0.09	5/1/2024	1,510,470.00	21,562.50	1,500,000.00	1,589,916.39	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
313747BA4	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.04	6/1/2030	870,100.00	2,916.67	1,000,000.00	1,033,665.90	0.0000
313747BB2	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.01	2/15/2026	789,915.60	4,179.17	885,000.00	852,589.36	0.0000
313747BC0	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.05	5/1/2028	1,174,656.00	14,154.17	1,200,000.00	1,192,621.16	0.0000
313747BC0	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.05	5/1/2028	880,992.00	10,615.63	900,000.00	894,465.87	0.0000
313747AV9	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.05	12/1/2044	1,140,164.00	5,437.50	1,450,000.00	1,363,797.59	0.0000
313747AU1	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY OP LP	0.04	1/15/2024	4,942,850.00	91,069.44	5,000,000.00	5,023,973.51	0.0001
31428XBZ8	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	5/15/2030	2,101,176.00	11,947.22	2,200,000.00	2,487,307.07	0.0000
31428XBA3	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	2/1/2035	2,156,073.50	39,812.50	2,450,000.00	2,183,037.22	0.0000
31428XBV7	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	8/5/2029	1,817,070.80	25,395.89	2,020,000.00	2,107,840.01	0.0000
31428XCE4	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	5/15/2041	204,952.00	1,142.01	275,000.00	273,208.94	0.0000
31428XBV7	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	8/5/2029	1,259,356.00	17,601.11	1,400,000.00	1,480,885.33	0.0000
31428XBZ8	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	5/15/2030	1,895,833.80	10,779.65	1,985,000.00	2,223,474.95	0.0000
31620MBW5	CORPORATE BONDS	USD FIXED INCOME	FIDELITY NATIONAL INFORMATION	0.05	7/15/2027	836,522.00	18,638.11	860,000.00	858,875.44	0.0000
31620MBW5	CORPORATE BONDS	USD FIXED INCOME	FIDELITY NATIONAL INFORMATION	0.05	7/15/2027	797,614.00	17,771.22	820,000.00	818,927.74	0.0000
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	3,995,464.98	32,279.15	4,342,000.00	4,042,482.69	0.0001
316773DF4	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2033	1,172,078.60	10,583.00	1,331,000.00	1,190,985.93	0.0000
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	2,897,678.31	23,410.19	3,149,000.00	2,931,774.47	0.0000
316773DF4	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2033	850,659.60	7,680.83	966,000.00	864,381.98	0.0000
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	1,564,323.00	12,638.08	1,700,000.00	1,687,580.56	0.0000
316773DF4	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2033	2,641,800.00	23,853.50	3,000,000.00	3,000,000.00	0.0000
316773DG2	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.05	7/28/2030	625,183.70	13,588.27	670,000.00	670,106.03	0.0000
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	1,472,304.00	11,894.67	1,600,000.00	1,588,311.12	0.0000
316773DG2	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.05	7/28/2030	1,157,056.40	25,148.44	1,240,000.00	1,240,212.04	0.0000
316773DJ6	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.06	10/27/2028	1,463,091.00	16,623.41	1,470,000.00	1,470,000.00	0.0000
31677QBM0	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANK NA	0.04	7/28/2025	3,336,550.00	58,756.25	3,500,000.00	3,500,000.00	0.0001
337932AL1	CORPORATE BONDS	USD FIXED INCOME	FIRSTENERGY CORP	0.03	3/1/2030	737,948.75	7,729.17	875,000.00	874,571.65	0.0000
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	1,367,265.00	26,250.00	1,500,000.00	1,550,840.36	0.0000
337738AR9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	10/1/2028	1,465,020.90	16,065.00	1,530,000.00	1,528,300.17	0.0000
337738AT5	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.03	7/1/2026	487,780.80	8,320.00	520,000.00	519,985.28	0.0000
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	1,276,114.00	24,500.00	1,400,000.00	1,498,512.43	0.0000
337738BD9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.05	3/2/2028	934,426.80	16,754.21	930,000.00	928,862.24	0.0000
337738BE7	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.06	3/2/2033	393,745.41	7,163.80	387,000.00	386,200.33	0.0000
337738AT5	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.03	7/1/2026	581,584.80	9,920.00	620,000.00	619,982.43	0.0000
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	2,187,624.00	42,000.00	2,400,000.00	2,544,709.72	0.0000
337738BD9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.05	3/2/2028	783,712.80	14,051.92	780,000.00	779,045.76	0.0000
33830GAA9	CORPORATE BONDS	USD FIXED INCOME	FIVE CORNERS FUNDING TRUS 144A	0.06	2/15/2033	5,065,750.00	90,886.53	5,000,000.00	5,000,000.00	0.0001
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	1,347,575.85	9,746.25	1,695,000.00	1,693,860.99	0.0000
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	1,351,551.00	9,775.00	1,700,000.00	1,698,857.61	0.0000
340711AW0	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.04	7/15/2025	2,160,780.80	44,730.08	2,230,000.00	2,248,089.50	0.0000
341081GQ4	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	5/15/2033	2,977,080.00	17,200.00	3,000,000.00	2,981,143.48	0.0000
341081F99	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	2/1/2042	486,224.40	9,539.06	555,000.00	645,753.06	0.0000
341081GG6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.02	2/3/2032	903,967.50	10,827.64	1,075,000.00	961,300.77	0.0000
341081GK7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	4/1/2028	1,687,361.50	27,725.90	1,675,000.00	1,699,961.46	0.0000
341081FU6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2049	1,396,657.60	22,078.00	1,660,000.00	1,659,195.71	0.0000
341081FZ5	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	4/1/2025	1,577,920.77	11,706.38	1,643,000.00	1,642,396.61	0.0000
341081FK8	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	6/1/2024	3,232,581.00	8,937.50	3,300,000.00	3,373,479.88	0.0001
341081FX0	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	10/1/2049	203,691.60	2,205.00	280,000.00	305,561.83	0.0000
341081FG7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	6/1/2042	409,630.50	1,603.13	475,000.00	481,922.09	0.0000
341081FP7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	12/1/2047	655,929.90	2,497.50	810,000.00	804,328.38	0.0000
341081FU6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2049	879,221.20	13,898.50	1,045,000.00	1,044,493.68	0.0000
341081GM3	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	4/1/2053	1,569,856.00	26,405.78	1,520,000.00	1,512,466.44	0.0000
341081GN1	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	5/15/2028	1,072,530.60	5,754.83	1,095,000.00	1,085,190.47	0.0000
341081GP6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	5/15/2030	2,212,987.50	12,429.69	2,250,000.00	2,249,091.37	0.0000
341081GP6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	5/15/2030	2,302,490.55	12,932.40	2,341,000.00	2,340,054.61	0.0000
341081GN1	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	5/15/2028	2,566,237.60	13,769.56	2,620,000.00	2,604,634.70	0.0000
341081FD4	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	2/1/2041	2,424,563.50	53,046.88	2,425,000.00	2,655,409.75	0.0000
341081FZ5	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	4/1/2025	509,967.09	3,783.38	531,000.00	530,804.97	0.0000
302491AX3	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.06	5/18/2033	1,952,420.00	13,497.22	2,000,000.00	1,999,702.74	0.0000
302491AT2	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2026	3,014,992.50	26,000.00	3,250,000.00	3,418,558.80	0.0000
302491AU9	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2029	1,923,724.00	18,975.00	2,200,000.00	2,088,716.53	0.0000
302491AT2	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2026	1,391,535.00	12,000.00	1,500,000.00	1,578,619.42	0.0000
302491AU9	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2029	262,326.00	2,587.50	300,000.00	322,919.41	0.0000
34964CAG1	CORPORATE BONDS	USD FIXED INCOME	FORTUNE BRANDS INNOVATIONS INC	0.05	3/25/2052	804,784.95	12,420.00	1,035,000.00	1,012,776.96	0.0000
350930AA1	CORPORATE BONDS	USD FIXED INCOME	FOUNDRY JV HOLDCO LLC 144A	0.06	1/25/2034	1,391,026.00	9,595.83	1,400,000.00	1,382,823.08	0.0000
35671DBC8	CORPORATE BONDS	USD FIXED INCOME	FREEMPORT-MCMORAN INC	0.05	3/15/2043	499,786.20	8,665.50	540,000.00	528,974.28	0.0000
35671DBJ3	CORPORATE BONDS	USD FIXED INCOME	FREEMPORT-MCMORAN INC	0.05	11/14/2034	308,704.00	2,256.00	320,000.00	308,052.03	0.0000
35805BAC2	CORPORATE BONDS	USD FIXED INCOME	FRESENIUS MEDICAL CARE US 144A	0.02	12/1/2026	683,575.00	1,093.75	700,000.00	697,978.28	0.0000
361431.2F1	CORPORATE BONDS	USD FIXED INCOME	GA GLOBAL FUNDING TRUST 144A	0.01	12/8/2023	5,114,558.94	4,182.33	5,237,000.00	5,231,229.48	0.0001
36166NAK9	CORPORATE BONDS	USD FIXED INCOME	GE CAPITAL FUNDING LLC	0.05	5/15/2032	208,059.80	1,249.99	215,000.00	209,863.59	0.0000
36267VAH6	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	3/15/2030	1,908,490.20	32,076.84	1,860,000.00	1,859,981.99	0.0000
36267VAK9	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	11/22/2032	1,191,493.80	7,292.68	1,140,000.00	1,140,000.00	0.0000
36267VAF0	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	11/15/2027	2,256,648.50	16,099.36	2,230,000.00	2,222,029.18	0.0000
36267VAH6	CORPORATE BONDS	USD FIXED INCOME	GE HEALTHCARE TECHNOLOGIES INC	0.06	3/15/2030	687,466.90	11,554.56	670,000.00	669,993.49	0.0000
369550AX6	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.02	8/15/2026	1,841,500.00	16,055.56	2,000,000.00	1,993,046.06	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
369550BP2	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.02	6/1/2031	1,681,480.00	3,750.00	2,000,000.00	1,998,554.92	0.0000
369550BH0	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2040	330,318.00	3,825.00	360,000.00	405,729.19	0.0000
369550BJ6	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2050	685,777.50	7,968.75	750,000.00	681,986.20	0.0000
369550AZ1	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.03	11/15/2027	1,738,899.00	6,372.92	1,900,000.00	1,880,969.47	0.0000
369550BL1	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2027	691,679.00	6,343.75	725,000.00	721,544.77	0.0000
36962GX74	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.06	8/15/2036	2,878,326.00	24,991.39	3,300,000.00	2,942,773.56	0.0000
36962G3P7	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.06	1/14/2038	1,371,466.50	34,748.18	1,275,000.00	1,509,687.72	0.0000
36962GXZ2	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.07	3/15/2032	1,607,613.75	28,321.88	1,425,000.00	1,616,019.38	0.0000
370334CT9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.05	3/29/2033	4,125,788.37	52,712.55	4,167,000.00	4,167,311.82	0.0001
370334CT9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.05	3/29/2033	982,189.12	12,548.80	992,000.00	990,027.08	0.0000
370334CL6	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.03	4/15/2030	1,775,360.00	12,138.89	2,000,000.00	1,765,776.31	0.0000
370334CT9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MILLS INC	0.05	3/29/2033	544,560.50	6,957.50	550,000.00	548,906.15	0.0000
37045VAQ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2048	759,577.80	11,947.50	885,000.00	852,955.21	0.0000
37045VAS9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	10/1/2028	702,720.75	9,062.50	725,000.00	755,141.84	0.0000
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	662,684.95	9,591.88	745,000.00	744,647.76	0.0000
37045VAQ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2048	815,366.00	12,825.00	950,000.00	949,402.52	0.0000
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	1,937,120.00	23,644.44	2,000,000.00	1,995,479.20	0.0000
37045VAK6	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.07	4/1/2036	30,777.00	495.00	30,000.00	34,822.10	0.0000
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	62,265.70	901.25	70,000.00	73,405.24	0.0000
37045VAT7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	4/1/2049	420,039.00	6,693.75	450,000.00	425,027.00	0.0000
37045VAV2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/1/2025	573,402.90	8,728.13	570,000.00	573,955.00	0.0000
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	116,227.20	1,418.67	120,000.00	112,914.01	0.0000
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	435,859.90	6,308.75	490,000.00	489,768.29	0.0000
37045VAF7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/2/2043	975,300.00	15,451.39	1,000,000.00	1,337,659.21	0.0000
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	1,036,359.20	12,649.78	1,070,000.00	1,067,581.36	0.0000
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	266,853.00	3,862.50	300,000.00	299,855.68	0.0000
37045XCX2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	6/20/2025	1,134,941.30	1,012.53	1,205,000.00	1,190,169.80	0.0000
37045XCY0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	6/21/2030	526,844.80	610.00	610,000.00	608,699.98	0.0000
37045XDW3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.05	4/9/2027	1,984,675.20	23,233.33	2,040,000.00	2,038,210.91	0.0000
37045XDL7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	6/10/2031	434,533.95	858.38	545,000.00	544,227.47	0.0000
37045XDS2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	1/12/2032	1,774,591.65	31,943.35	2,195,000.00	2,193,031.13	0.0000
37045XDS2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	1/12/2032	404,235.00	7,276.39	500,000.00	499,551.31	0.0000
37045XA29	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	7/13/2025	3,491,100.00	72,240.00	3,600,000.00	3,763,474.76	0.0001
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	4,655,769.20	64,904.94	4,699,000.00	4,702,300.37	0.0001
37045XEB8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	1/9/2028	8,596,400.19	244,612.67	8,533,000.00	8,532,296.27	0.0001
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	3,376,646.40	47,073.00	3,408,000.00	3,410,394.90	0.0001
37045XBT2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	1/17/2027	76,673.60	1,585.33	80,000.00	80,406.00	0.0000
37045XDE3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	1/8/2031	2,090,716.80	30,152.46	2,670,000.00	2,670,000.00	0.0000
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	1,794,325.60	10,741.33	2,120,000.00	2,026,151.55	0.0000
37045XDV5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/6/2029	1,082,449.40	11,980.28	1,180,000.00	1,178,218.89	0.0000
37045XCY0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	6/21/2030	666,760.96	772.00	772,000.00	770,354.57	0.0000
37045XEB8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	1/9/2028	3,582,421.08	101,938.67	3,556,000.00	3,590,782.11	0.0001
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	694,031.60	4,154.67	820,000.00	818,421.47	0.0000
37045XDV5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/6/2029	1,027,409.60	11,371.11	1,120,000.00	1,118,309.45	0.0000
37045XDW3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.05	4/9/2027	729,660.00	8,541.67	750,000.00	749,342.26	0.0000
37045XED4	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	1/9/2033	7,109,340.00	214,044.44	7,000,000.00	6,979,328.28	0.0001
37045XA29	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	7/13/2025	7,176,150.00	148,493.33	7,400,000.00	7,305,064.30	0.0001
37045XDM5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.01	10/15/2024	4,114,556.25	11,083.33	4,375,000.00	4,371,575.75	0.0001
37045XCX0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/9/2025	5,428,544.75	55,238.96	5,575,000.00	5,591,036.96	0.0001
37045XEG7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.06	4/6/2030	816,419.20	11,381.50	824,000.00	822,413.86	0.0000
373334KL4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.03	9/15/2029	2,583,030.00	23,408.33	3,000,000.00	2,689,105.65	0.0000
373334KT7	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	5/17/2033	3,915,690.40	31,114.88	3,970,000.00	3,963,179.68	0.0001
373334JW2	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.04	3/15/2042	4,410,318.75	64,888.19	5,125,000.00	4,315,816.92	0.0001
373334KT7	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	5/17/2033	2,840,601.60	22,572.00	2,880,000.00	2,875,052.25	0.0000
373334JS1	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	9/1/2040	114,431.25	1,979.17	125,000.00	138,497.72	0.0000
373334KA8	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.04	3/15/2043	451,957.30	6,773.69	535,000.00	553,195.23	0.0000
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	3,997,902.50	49,800.00	4,150,000.00	4,319,114.84	0.0001
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	4,696,331.25	58,500.00	4,875,000.00	5,066,488.66	0.0001
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	1,445,025.00	18,000.00	1,500,000.00	1,526,707.44	0.0000
37331NAJ0	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.02	9/30/2025	3,405,668.70	16,411.60	3,710,000.00	3,648,289.13	0.0001
375558BD4	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.05	3/1/2046	1,240,153.20	20,900.00	1,320,000.00	1,356,772.64	0.0000
375558BF9	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.04	3/1/2026	721,237.50	9,125.00	750,000.00	746,228.61	0.0000
375558BJ1	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.04	9/1/2036	464,138.60	6,866.67	515,000.00	507,535.83	0.0000
375558BY8	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.02	10/1/2030	171,343.20	866.25	210,000.00	180,297.64	0.0000
37940XAD4	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.03	5/15/2030	1,905,007.50	8,337.50	2,250,000.00	2,265,192.53	0.0000
37940XAB8	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.03	8/15/2029	1,305,405.00	18,133.33	1,500,000.00	1,514,013.71	0.0000
37940XAQ5	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.05	8/15/2032	4,807,232.85	100,674.00	4,935,000.00	4,862,659.95	0.0001
891027AS3	CORPORATE BONDS	USD FIXED INCOME	GLOBE LIFE INC	0.05	9/15/2028	2,127,684.69	29,487.29	2,201,000.00	2,221,930.93	0.0000
361841AP4	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.04	1/15/2030	1,187,242.00	25,268.89	1,370,000.00	1,367,723.74	0.0000
361841AH2	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.05	4/15/2026	405,264.60	4,697.75	414,000.00	438,398.98	0.0000
361841AJ8	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.05	6/1/2025	2,181,031.92	9,751.88	2,229,000.00	2,368,803.38	0.0000
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	2,150,120.00	33,750.00	2,000,000.00	2,267,954.39	0.0000
38141GVR2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	10/21/2025	125,236.80	1,074.31	130,000.00	131,639.23	0.0000
38148LAF3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	5/22/2045	2,071,881.60	12,385.75	2,220,000.00	2,904,333.97	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	53,753.00	843.75	50,000.00	56,760.08	0.0000
38141EC23	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	7/8/2024	13,729,689.54	259,019.44	14,000,000.00	14,289,118.18	0.0002
38141GVM3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/3/2024	2,961,425.88	39,333.33	3,000,000.00	3,065,618.29	0.0000
38141GWB6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/26/2027	4,749,566.70	82,881.94	5,000,000.00	4,858,967.97	0.0001
38141GZE7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/6/2023	4,903,667.50	4,225.69	5,000,000.00	4,968,122.97	0.0001
38141GXE9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	2/20/2024	4,824,199.23	64,556.62	4,894,000.00	4,952,682.63	0.0001
38141GXS8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	2/12/2026	5,981,158.15	21,431.72	6,492,000.00	6,108,432.23	0.0001
38141GYE8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	9/10/2024	4,943,696.15	10,128.75	5,000,000.00	4,881,702.16	0.0001
38141GZP2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/15/2024	4,893,900.00	44,166.67	5,000,000.00	4,998,018.40	0.0001
38148LAC0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/23/2025	1,929,497.04	30,722.22	2,000,000.00	2,070,468.98	0.0000
38148LAE6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/22/2025	6,754,825.00	28,437.50	7,000,000.00	7,089,781.18	0.0001
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	1/27/2032	915,858.48	9,918.83	1,164,000.00	1,048,447.97	0.0000
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	2,838,390.24	12,090.59	3,192,000.00	3,085,900.37	0.0000
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,259,731.20	7,961.04	1,545,000.00	1,379,264.94	0.0000
38141GWV2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/23/2029	598,314.90	4,646.72	645,000.00	645,000.00	0.0000
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	1/27/2032	735,676.70	7,967.45	935,000.00	935,000.00	0.0000
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	9/10/2027	1,352,227.80	7,321.93	1,540,000.00	1,540,000.00	0.0000
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	932,757.25	12,338.64	1,165,000.00	1,165,000.00	0.0000
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,753,024.00	11,078.47	2,150,000.00	2,150,000.00	0.0000
38141GXJ8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/1/2025	1,440,705.00	13,125.00	1,500,000.00	1,499,803.91	0.0000
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	2,548,000.00	16,102.43	3,125,000.00	2,867,939.87	0.0000
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	6,755,200.00	87,545.33	8,000,000.00	6,626,067.66	0.0001
38148YAA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	10/31/2038	507,564.00	4,083.95	600,000.00	532,046.44	0.0000
38141GXG4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/7/2030	1,532,412.00	18,720.00	1,800,000.00	1,787,077.04	0.0000
38141GXM1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/9/2026	4,789,393.75	3,590.20	5,375,000.00	5,342,240.39	0.0001
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	6,604,416.00	41,884.72	8,100,000.00	7,295,297.01	0.0001
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	5,740,857.60	42,793.07	6,080,000.00	6,343,100.79	0.0001
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	997,260.00	10,244.67	1,100,000.00	1,100,000.00	0.0000
38141GYA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	3/9/2027	2,233,050.00	11,130.00	2,500,000.00	2,508,932.32	0.0000
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	1,369,111.50	18,110.80	1,710,000.00	1,633,733.72	0.0000
38141GYL2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	10/21/2024	2,251,207.40	4,118.82	2,290,000.00	2,289,647.00	0.0000
38141GZE7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/6/2023	3,442,362.30	2,966.44	3,510,000.00	3,510,000.00	0.0001
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	3,753,358.00	48,642.38	4,445,000.00	4,426,251.34	0.0001
38141GWB6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/26/2027	4,179,604.00	72,936.11	4,400,000.00	4,688,621.80	0.0001
38141GXM1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/9/2026	3,361,931.65	2,520.15	3,773,000.00	3,767,080.91	0.0001
38141GYC2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2024	722,426.60	6,029.45	980,000.00	806,263.05	0.0000
38141GVS0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	10/21/2045	471,328.00	4,802.78	520,000.00	551,055.01	0.0000
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,086,726.20	15,554.72	2,210,000.00	2,135,244.25	0.0000
38141GYK4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2042	260,742.70	4,782.04	370,000.00	374,718.09	0.0000
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,655,180.80	10,460.14	2,030,000.00	1,630,136.16	0.0000
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	769,209.20	8,728.22	820,000.00	807,890.84	0.0000
38141GZT4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/15/2027	1,779,089.40	3,568.09	1,830,000.00	1,815,518.65	0.0000
38141GXJ8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/1/2025	1,776,869.50	16,187.50	1,850,000.00	1,914,058.61	0.0000
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	1,402,166.70	10,451.93	1,485,000.00	1,467,256.03	0.0000
38141GYA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	3/9/2027	1,808,770.50	9,015.30	2,025,000.00	2,025,000.00	0.0000
38141GYB4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2032	1,455,109.50	8,896.45	1,775,000.00	1,775,000.00	0.0000
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	3,843,120.00	50,837.33	4,800,000.00	4,156,065.95	0.0001
38148LAC0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/23/2025	347,310.00	5,530.00	360,000.00	359,973.84	0.0000
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,568,278.40	19,144.27	2,720,000.00	3,010,116.74	0.0000
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	1/27/2032	1,652,322.00	17,894.80	2,100,000.00	1,756,437.55	0.0000
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	9/10/2027	2,563,964.40	13,883.14	2,920,000.00	2,917,607.47	0.0000
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	1,569,274.00	20,758.58	1,960,000.00	1,665,837.97	0.0000
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	1,351,614.40	5,757.42	1,520,000.00	1,517,717.69	0.0000
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	1,314,570.00	13,504.33	1,450,000.00	1,450,000.00	0.0000
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	1,688,800.00	21,886.33	2,000,000.00	1,788,792.90	0.0000
38141GYB4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2032	2,373,263.10	14,509.98	2,895,000.00	2,738,095.58	0.0000
38141GWQ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	9/29/2025	1,207,600.00	10,452.22	1,250,000.00	1,250,000.00	0.0000
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,454,972.00	18,299.67	2,600,000.00	2,902,877.28	0.0000
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	9/10/2027	2,405,911.80	13,027.33	2,740,000.00	2,739,270.27	0.0000
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	1,689,518.00	7,196.78	1,900,000.00	1,899,203.00	0.0000
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	933,798.00	9,592.73	1,030,000.00	1,030,000.00	0.0000
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	1,594,702.00	18,095.08	1,700,000.00	1,661,081.14	0.0000
38141GYE8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	9/10/2024	4,943,696.15	10,128.75	5,000,000.00	4,861,494.36	0.0001
38141GXG4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/7/2030	2,043,216.00	24,960.00	2,400,000.00	2,101,020.02	0.0000
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	5,323,490.50	60,405.65	5,675,000.00	5,416,507.22	0.0001
38141GWL4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/5/2028	4,602,325.00	13,062.04	4,900,000.00	4,900,000.00	0.0001
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	380,571.24	5,973.75	354,000.00	405,831.40	0.0000
38141GXH2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2030	2,328,858.00	28,196.00	2,520,000.00	2,505,754.73	0.0000
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	7/21/2032	1,240,206.85	16,405.63	1,549,000.00	1,553,051.03	0.0000
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	5,335,320.00	22,726.67	6,000,000.00	5,978,263.62	0.0001
38141GZP2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/15/2024	2,221,830.60	20,051.67	2,270,000.00	2,269,252.63	0.0000
36262AAL8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKE P3J AX1 144A	0.00	8/25/2051	45,147.65	809.94	6,458,891.02	46,423.28	0.0000
40139LBA0	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.01	11/19/2027	2,455,488.00	4,229.17	2,900,000.00	2,803,257.98	0.0000
40139LBG7	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.06	10/28/2027	858,738.00	8,255.63	850,000.00	849,775.81	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
40139LBA0	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.01	11/19/2027	2,201,472.00	3,791.67	2,600,000.00	2,513,265.80	0.0000
40139LBE2	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.02	9/16/2028	880,341.00	4,976.56	1,050,000.00	905,933.99	0.0000
40139LBF9	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.03	3/29/2027	186,252.00	1,659.07	200,000.00	200,000.00	0.0000
40139LBG7	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.06	10/28/2027	4,041,120.00	38,850.00	4,000,000.00	4,136,090.22	0.0001
402740AD6	CORPORATE BONDS	USD FIXED INCOME	GULFSTREAM NATURAL GAS SY 144A	0.05	9/15/2025	1,306,497.60	18,420.44	1,360,000.00	1,424,121.57	0.0000
402740AD6	CORPORATE BONDS	USD FIXED INCOME	GULFSTREAM NATURAL GAS SY 144A	0.05	9/15/2025	1,440,990.00	20,316.67	1,500,000.00	1,570,722.31	0.0000
36264FAK7	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.03	3/24/2027	1,131,979.20	11,003.44	1,210,000.00	1,203,370.57	0.0000
36264FAK7	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.03	3/24/2027	327,432.00	3,182.81	350,000.00	349,416.05	0.0000
36264FAL5	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.03	3/24/2029	435,964.80	4,365.00	480,000.00	477,086.59	0.0000
36264FAM3	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.04	3/24/2032	259,857.40	2,832.53	290,000.00	289,611.69	0.0000
36264FAH4	CORPORATE BONDS	USD FIXED INCOME	HALEON US CAPITAL LLC	0.03	3/24/2024	3,008,180.25	25,055.10	3,075,000.00	3,023,295.95	0.0000
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	59,869.06	301.04	62,000.00	61,492.48	0.0000
406216AY7	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.07	9/15/2039	3,032,278.20	57,450.68	2,619,000.00	3,714,453.35	0.0000
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	28,968.90	145.67	30,000.00	30,018.40	0.0000
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	101,391.15	509.83	105,000.00	106,057.29	0.0000
406216BL4	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.03	3/1/2030	3,636,327.60	40,296.00	4,140,000.00	3,964,733.62	0.0001
406216BL4	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.03	3/1/2030	1,774,246.80	19,661.33	2,020,000.00	2,049,993.07	0.0000
406216BJ9	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.05	11/15/2035	405,458.94	2,671.00	431,000.00	430,920.02	0.0000
41284VAC6	CORPORATE BONDS	USD FIXED INCOME	HARLEY-DAVIDSON FINANCIAL 144A	0.07	3/10/2028	2,003,340.00	40,083.33	2,000,000.00	1,993,962.63	0.0000
41652PAC3	CORPORATE BONDS	USD FIXED INCOME	HARTFORD HEALTHCARE CORP	0.03	7/1/2054	700,460.00	17,235.00	1,000,000.00	1,000,000.00	0.0000
404119CA5	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	9/1/2030	2,343,487.25	31,208.33	2,675,000.00	2,351,998.77	0.0000
404119BN8	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	3/15/2024	2,945,875.75	43,651.39	2,965,000.00	3,040,024.00	0.0000
404119BQ1	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	4/15/2025	2,368,656.00	26,600.00	2,400,000.00	2,539,419.10	0.0000
404119BT5	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	6/15/2026	1,280,496.00	3,021.67	1,295,000.00	1,410,094.78	0.0000
404119BV0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.06	6/15/2047	571,710.30	1,491.11	610,000.00	766,664.69	0.0000
404119BX6	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	6/15/2029	1,045,069.20	2,071.67	1,130,000.00	1,207,474.26	0.0000
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	1,090,964.16	10,931.25	1,188,000.00	1,180,312.80	0.0000
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	918,320.00	9,201.39	1,000,000.00	998,512.64	0.0000
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	935,768.08	9,376.22	1,019,000.00	1,017,484.38	0.0000
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	103,770.16	1,039.76	113,000.00	112,831.93	0.0000
42218SAD0	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.02	6/1/2025	2,921,625.30	3,987.50	3,190,000.00	3,155,043.57	0.0000
42225UAG9	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.03	2/15/2030	775,132.50	10,598.56	905,000.00	956,915.63	0.0000
42225UAL8	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.02	3/15/2030	467,534.19	4,176.40	591,000.00	589,452.54	0.0000
42225UAK0	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.04	1/15/2028	835,899.75	15,795.94	945,000.00	977,104.90	0.0000
42225UAG9	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.03	2/15/2030	187,573.50	2,564.73	219,000.00	218,499.28	0.0000
42250PAE3	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.05	12/15/2032	1,945,320.00	4,666.67	2,000,000.00	1,997,749.32	0.0000
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.04	7/15/2029	788,726.40	14,202.22	880,000.00	877,589.14	0.0000
42250PAB9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.03	1/15/2031	1,283,153.60	20,150.56	1,520,000.00	1,578,982.54	0.0000
42250PAD5	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.02	12/1/2028	151,612.20	318.75	180,000.00	179,150.03	0.0000
42250PAB9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.03	1/15/2031	1,198,735.60	18,824.86	1,420,000.00	1,475,102.11	0.0000
42250PAD5	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.02	12/1/2028	218,995.40	460.42	260,000.00	258,772.26	0.0000
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK OP LLC	0.04	7/15/2029	100,383.36	1,807.56	112,000.00	111,693.13	0.0000
023551AJ3	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.07	8/15/2031	180,863.10	4,550.33	165,000.00	188,747.09	0.0000
023551AF1	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.08	10/1/2029	815,013.80	14,568.75	740,000.00	847,833.11	0.0000
42809HAD9	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.06	2/15/2041	300,020.72	6,642.84	314,000.00	308,059.22	0.0000
42824CAW9	CORPORATE BONDS	USD FIXED INCOME	HEWLETT PACKARD ENTERPRISE CO	0.05	10/15/2025	1,357,180.00	14,223.61	1,375,000.00	1,431,854.29	0.0000
403949AB6	CORPORATE BONDS	USD FIXED INCOME	HF SINCLAIR CORP	0.06	4/1/2026	2,452,922.18	35,925.63	2,446,000.00	2,552,945.82	0.0000
403949AB6	CORPORATE BONDS	USD FIXED INCOME	HF SINCLAIR CORP	0.06	4/1/2026	1,996,634.53	29,242.81	1,991,000.00	2,083,595.50	0.0000
431116AD4	CORPORATE BONDS	USD FIXED INCOME	HIGHMARK INC 144A	0.01	5/10/2026	6,803,075.05	15,724.65	7,655,000.00	7,601,269.23	0.0001
431282AS1	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/15/2030	130,295.76	1,935.73	168,000.00	131,618.65	0.0000
431282AT9	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/1/2031	128,916.48	1,906.67	176,000.00	128,191.63	0.0000
431282AT9	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/1/2031	62,260.80	920.83	85,000.00	84,739.23	0.0000
437076CM2	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2025	6,712,317.64	39,900.00	7,000,000.00	6,992,803.80	0.0001
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	1,391,085.00	7,916.67	1,500,000.00	1,495,928.91	0.0000
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	710,544.00	4,560.00	800,000.00	796,854.07	0.0000
437076CE0	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.01	3/15/2028	467,482.05	1,470.75	555,000.00	491,948.55	0.0000
437076CT7	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	9/15/2052	1,981,280.00	29,150.00	2,000,000.00	1,973,255.02	0.0000
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	2,920,335.84	18,741.60	3,288,000.00	3,357,163.87	0.0000
437076BN1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2026	460,985.00	3,128.47	500,000.00	475,964.64	0.0000
437076BS0	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	6/15/2047	67,896.80	138.67	80,000.00	86,966.00	0.0000
437076BT8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	9/14/2027	120,927.30	1,081.89	130,000.00	124,962.32	0.0000
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	55,643.40	316.67	60,000.00	61,780.88	0.0000
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	1,225,688.40	7,866.00	1,380,000.00	1,483,056.93	0.0000
437076CC4	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2040	583,776.00	5,016.00	720,000.00	742,513.90	0.0000
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	835,074.90	6,380.83	930,000.00	925,700.30	0.0000
437076CS9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	9/15/2032	666,339.75	8,943.75	675,000.00	668,842.30	0.0000
437076BM3	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/1/2026	81,276.15	637.50	85,000.00	84,838.64	0.0000
437076CJ9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2031	1,501,019.52	10,191.46	1,846,000.00	1,540,617.33	0.0000
437076CJ9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2031	1,219,680.00	8,281.25	1,500,000.00	1,299,506.51	0.0000
437076BA9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/1/2043	165,020.00	1,942.50	185,000.00	217,631.17	0.0000
437076AS1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.06	12/16/2036	435,224.00	979.17	400,000.00	462,005.78	0.0000
437076BH4	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/1/2046	1,327,320.00	15,937.50	1,500,000.00	1,638,115.91	0.0000
437076BW1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	12/6/2028	265,639.00	744.79	275,000.00	273,888.94	0.0000
437076CF7	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.01	3/15/2031	3,315,522.00	17,004.17	4,200,000.00	3,779,378.03	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	118,705.92	675.56	128,000.00	127,652.62	0.0000
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	8,979,300.00	68,611.11	10,000,000.00	9,953,766.90	0.0001
44107TBA3	CORPORATE BONDS	USD FIXED INCOME	HOST HOTELS & RESORTS LP	0.03	12/15/2031	581,514.20	953.78	740,000.00	730,638.38	0.0000
44107TBA3	CORPORATE BONDS	USD FIXED INCOME	HOST HOTELS & RESORTS LP	0.03	12/15/2031	1,012,934.87	1,661.38	1,289,000.00	1,094,613.63	0.0000
40434LAL9	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2032	1,793,000.00	17,733.33	2,000,000.00	1,999,396.15	0.0000
40434LAK1	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2029	2,328,075.00	21,111.11	2,500,000.00	2,417,326.84	0.0000
40434LAM7	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.05	1/15/2028	934,963.20	21,026.67	960,000.00	958,735.26	0.0000
40434LAF2	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.01	6/17/2026	1,300,737.00	817.64	1,450,000.00	1,448,327.56	0.0000
40434LAK1	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2029	651,861.00	5,911.11	700,000.00	698,631.52	0.0000
40434LAM7	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.05	1/15/2028	574,612.80	12,922.64	590,000.00	589,222.70	0.0000
421946AM6	CORPORATE BONDS	USD FIXED INCOME	HRTI LLC	0.02	3/15/2031	164,350.30	1,297.76	215,000.00	213,679.23	0.0000
40428HVL3	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.06	3/17/2025	4,976,977.30	81,250.00	5,000,000.00	4,992,723.24	0.0001
40428HTA0	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.04	5/24/2024	2,163,634.20	8,498.44	2,205,000.00	2,204,960.07	0.0000
40428HTA0	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.04	5/24/2024	24,531,041.00	96,354.17	25,000,000.00	24,999,551.70	0.0004
40428HVL3	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.06	3/17/2025	9,953,954.60	162,500.00	10,000,000.00	9,985,446.48	0.0002
44409MAA4	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.04	11/1/2027	876,107.30	7,932.92	1,205,000.00	1,171,035.65	0.0000
44409MAB2	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.05	4/1/2029	751,197.75	12,380.63	1,065,000.00	774,235.61	0.0000
44409MAD8	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.06	2/15/2028	761,445.45	18,993.72	845,000.00	832,523.72	0.0000
44409MAB2	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.05	4/1/2029	931,062.00	15,345.00	1,320,000.00	1,349,069.56	0.0000
444859BW1	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.06	3/13/2026	5,001,885.05	85,500.00	5,000,000.00	4,999,279.20	0.0001
444859BP6	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.01	8/3/2023	2,440,837.00	6,546.94	2,450,000.00	2,446,503.89	0.0000
444859BK7	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.03	8/15/2029	1,323,645.00	17,708.33	1,500,000.00	1,424,811.06	0.0000
444859BG6	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	3/15/2047	18,066.60	282.67	20,000.00	20,602.96	0.0000
444859BE1	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	10/1/2044	91,343.00	1,237.50	100,000.00	104,283.20	0.0000
444859BK7	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.03	8/15/2029	758,889.80	10,152.78	860,000.00	781,352.72	0.0000
444859BR2	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.02	2/3/2032	86,618.40	972.28	110,000.00	98,852.20	0.0000
446150BA1	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.05	5/17/2033	2,265,802.40	15,225.27	2,480,000.00	2,512,840.15	0.0000
446150BB9	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.04	8/4/2028	984,538.60	19,230.79	1,060,000.00	1,060,000.00	0.0000
446150BB9	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.04	8/4/2028	1,987,653.40	38,824.42	2,140,000.00	2,133,989.91	0.0000
44644AAE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.04	10/6/2023	2,975,640.00	25,145.83	3,000,000.00	2,999,777.22	0.0000
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	1,917,640.00	69,997.22	2,000,000.00	2,023,128.44	0.0000
44644AAE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.04	10/6/2023	5,172,654.20	43,711.84	5,215,000.00	5,243,928.79	0.0001
44644MAF8	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.05	5/17/2028	2,331,650.00	13,908.89	2,500,000.00	2,466,706.35	0.0000
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	546,527.40	19,949.21	570,000.00	568,762.21	0.0000
44644MAF8	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.05	5/17/2028	466,330.00	2,781.78	500,000.00	500,000.00	0.0000
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	824,585.20	30,098.81	860,000.00	858,132.44	0.0000
44644MAJ0	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.06	1/10/2030	2,780,578.00	101,495.97	2,900,000.00	2,945,590.44	0.0000
448579AQ5	CORPORATE BONDS	USD FIXED INCOME	HYATT HOTELS CORP	0.06	1/30/2027	2,014,283.40	-	2,020,000.00	2,019,495.00	0.0000
44891ABF3	CORPORATE BONDS	USD FIXED INCOME	HYUNDAI CAPITAL AMERICA 144A	0.03	2/10/2025	8,257,898.25	90,454.44	8,715,000.00	8,559,439.83	0.0001
45138LBF9	CORPORATE BONDS	USD FIXED INCOME	IDAHO POWER CO	0.04	3/1/2048	849,800.00	14,000.00	1,000,000.00	1,127,419.34	0.0000
454889AQ9	CORPORATE BONDS	USD FIXED INCOME	INDIANA MICHIGAN POWER CO	0.05	3/15/2046	3,005,804.76	45,858.69	3,423,000.00	3,839,069.58	0.0000
454889AV8	CORPORATE BONDS	USD FIXED INCOME	INDIANA MICHIGAN POWER CO	0.06	4/1/2053	3,509,837.25	52,445.31	3,425,000.00	3,423,943.16	0.0001
454889AV8	CORPORATE BONDS	USD FIXED INCOME	INDIANA MICHIGAN POWER CO	0.06	4/1/2053	137,319.18	2,051.88	134,000.00	133,958.66	0.0000
455170AB6	CORPORATE BONDS	USD FIXED INCOME	INDIANA UNIVERSITY HEALTH INC	0.03	11/1/2051	358,284.15	2,543.03	535,000.00	535,000.00	0.0000
455434BV1	CORPORATE BONDS	USD FIXED INCOME	INDIANAPOLIS POWER & LIGH 144A	0.06	12/1/2032	1,773,895.20	8,192.50	1,740,000.00	1,735,454.68	0.0000
457187AC6	CORPORATE BONDS	USD FIXED INCOME	INGREDION INC	0.03	6/1/2030	3,378,716.16	9,454.00	3,912,000.00	3,862,976.25	0.0001
457187AC6	CORPORATE BONDS	USD FIXED INCOME	INGREDION INC	0.03	6/1/2030	1,964,872.00	5,497.92	2,275,000.00	2,367,588.03	0.0000
458140BN9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2060	626,042.00	8,976.00	680,000.00	667,912.60	0.0000
458140AU4	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	5/19/2026	1,881,460.00	6,066.67	2,000,000.00	2,019,035.90	0.0000
458140BJ8	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	11/15/2049	3,378,063.00	19,974.86	4,810,000.00	4,189,229.20	0.0001
458140CJ7	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.06	2/10/2053	3,621,801.60	79,793.67	3,560,000.00	3,627,162.67	0.0001
458140AS9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	7/29/2025	116,715.60	1,874.67	120,000.00	119,958.43	0.0000
458140BM1	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2050	171,492.10	2,406.67	190,000.00	253,198.85	0.0000
458140BT6	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	8/12/2028	327,115.40	2,347.56	380,000.00	379,425.64	0.0000
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	120,450.60	2,119.75	180,000.00	179,426.21	0.0000
458140CF5	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2030	533,010.40	10,638.65	530,000.00	529,853.51	0.0000
458140CG3	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2033	383,385.80	7,739.33	380,000.00	378,949.64	0.0000
458140CH1	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.06	2/10/2043	329,589.00	7,160.16	325,000.00	324,807.10	0.0000
458140BL3	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2040	1,121,184.00	14,720.00	1,200,000.00	1,199,027.03	0.0000
458140BR0	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	3/25/2030	1,070,032.60	11,804.00	1,135,000.00	1,133,342.08	0.0000
458140BZ2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	8/5/2029	2,234,803.00	38,122.22	2,350,000.00	2,344,841.87	0.0000
458140CF5	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2030	1,930,905.60	38,540.00	1,920,000.00	1,919,469.31	0.0000
458140AV2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	5/19/2046	158,982.50	908.83	190,000.00	200,110.76	0.0000
458140CG3	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2033	295,610.63	5,967.43	293,000.00	292,190.10	0.0000
458140CJ7	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.06	2/10/2053	131,239.44	2,879.93	129,000.00	128,944.81	0.0000
458140BZ2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	8/5/2029	2,463,038.20	42,015.56	2,590,000.00	2,584,315.09	0.0000
458140CE8	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2028	1,702,664.10	32,650.31	1,710,000.00	1,708,679.56	0.0000
458140CF5	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	2/10/2030	10,056,800.00	200,729.17	10,000,000.00	9,997,236.09	0.0002
458140BH2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	11/15/2029	2,161,500.00	7,826.39	2,500,000.00	2,210,569.66	0.0000
458140BH2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	11/15/2029	1,145,595.00	4,147.99	1,325,000.00	1,412,437.54	0.0000
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	970,296.50	17,075.76	1,450,000.00	1,247,449.30	0.0000
45866FAT1	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	5/23/2025	9,998,000.00	38,527.78	10,000,000.00	9,993,054.61	0.0002
45866FAL8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.03	6/15/2050	693,703.20	1,333.33	1,000,000.00	985,960.61	0.0000
45866FAN4	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.02	9/15/2032	1,170,373.14	8,279.78	1,520,000.00	1,386,137.37	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
45866FAJ3	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/21/2028	951,361.27	10,416.67	1,000,000.00	1,000,223.33	0.0000
45866FAW4	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.05	3/15/2033	2,519,674.01	35,215.56	2,600,000.00	2,586,073.02	0.0000
45866FA2	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.05	6/15/2052	133,554.54	308.00	140,000.00	144,093.95	0.0000
45866FAU8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/15/2027	540,769.74	6,536.67	555,000.00	555,863.64	0.0000
45866FAK0	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.02	6/15/2030	999,360.36	1,120.00	1,200,000.00	1,024,523.34	0.0000
45866FAL8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.03	6/15/2050	277,481.28	533.33	400,000.00	394,384.22	0.0000
459200KW0	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.05	2/6/2026	9,855,411.30	181,250.00	10,000,000.00	9,982,927.40	0.0002
459200HP9	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.03	8/1/2023	1,995,782.24	28,125.00	2,000,000.00	2,004,379.07	0.0000
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	4,544,607.25	43,388.89	5,000,000.00	4,999,495.89	0.0001
459200KS9	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2025	14,658,643.50	256,666.67	15,000,000.00	15,000,000.00	0.0002
459200KL4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.03	5/15/2050	558,548.20	3,147.49	835,000.00	828,553.12	0.0000
459200HF1	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	6/20/2042	898,093.20	1,301.67	1,065,000.00	1,206,564.44	0.0000
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	1,227,042.00	11,715.00	1,350,000.00	1,349,696.47	0.0000
459200KT7	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2027	1,989,238.00	36,393.19	2,050,000.00	2,047,793.31	0.0000
459200KY6	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.05	2/6/2033	2,499,255.00	48,786.46	2,550,000.00	2,549,407.43	0.0000
459200KU4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2032	95,837.00	1,882.22	100,000.00	99,335.45	0.0000
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	1,754,215.60	16,748.11	1,930,000.00	1,929,574.58	0.0000
459200KT7	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2027	1,474,947.20	26,984.22	1,520,000.00	1,518,363.83	0.0000
459200KX8	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.05	2/6/2028	2,959,630.20	54,737.50	3,020,000.00	3,015,656.95	0.0000
459200KX8	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.05	2/6/2028	4,900,050.00	90,625.00	5,000,000.00	4,992,809.50	0.0001
459200KC4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	5/15/2049	254,829.00	1,629.17	300,000.00	392,283.04	0.0000
459506AQ4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.02	11/1/2030	1,782,292.50	8,625.00	2,250,000.00	1,744,638.61	0.0000
459506AS0	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL FLAVORS & F 144A	0.03	12/1/2050	1,384,191.00	5,996.75	2,075,000.00	1,363,212.20	0.0000
461070AS3	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.02	6/1/2030	830,580.00	1,916.67	1,000,000.00	996,960.69	0.0000
461070AM6	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	8/15/2025	944,460.00	12,844.44	1,000,000.00	1,016,379.67	0.0000
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	1,089,505.40	10,755.00	1,195,000.00	1,194,022.13	0.0000
461070AL8	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	12/1/2024	1,447,710.00	4,062.50	1,500,000.00	1,494,718.49	0.0000
461070AP9	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	9/26/2028	2,736,961.95	31,322.29	2,895,000.00	3,016,344.98	0.0000
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	1,185,236.00	11,700.00	1,300,000.00	1,424,143.07	0.0000
461070AL8	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	12/1/2024	1,447,710.00	4,062.50	1,500,000.00	1,494,718.49	0.0000
461070AP9	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	9/26/2028	3,223,848.10	36,894.31	3,410,000.00	3,566,473.13	0.0000
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	2,569,228.96	25,362.00	2,818,000.00	3,058,206.01	0.0000
46124HAC0	CORPORATE BONDS	USD FIXED INCOME	INTUIT INC	0.01	7/15/2027	219,025.00	1,556.25	250,000.00	249,862.97	0.0000
46188BA0	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	8/15/2031	1,531,640.00	15,111.11	2,000,000.00	1,452,218.91	0.0000
46188BAC6	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.03	1/15/2034	1,510,620.00	24,900.00	2,000,000.00	1,996,636.50	0.0000
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	1,790,240.00	17,522.22	2,000,000.00	1,995,321.88	0.0000
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	1,094,731.76	10,714.84	1,223,000.00	1,211,711.66	0.0000
46188BA0	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	8/15/2031	1,569,931.00	15,488.89	2,050,000.00	1,485,741.15	0.0000
46188BAB8	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	11/15/2028	1,486,712.50	5,143.06	1,750,000.00	1,584,749.12	0.0000
465685AJ4	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.04	6/15/2024	117,486.00	194.67	120,000.00	119,958.05	0.0000
465685AJ4	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.04	6/15/2024	587,430.00	973.33	600,000.00	599,799.10	0.0000
465685AP0	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.03	11/15/2027	326,585.00	1,498.19	350,000.00	368,061.77	0.0000
832696AR9	CORPORATE BONDS	USD FIXED INCOME	J M SMUCKER CO/THE	0.03	12/15/2027	481,576.50	772.50	515,000.00	500,307.01	0.0000
466313AJ2	CORPORATE BONDS	USD FIXED INCOME	JABIL INC	0.04	1/15/2030	482,846.40	8,964.00	540,000.00	539,376.36	0.0000
46817MAR8	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.05	6/8/2027	673,099.35	2,335.26	707,000.00	706,741.02	0.0000
46817MAS6	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.06	6/8/2032	1,511,239.52	5,774.27	1,594,000.00	1,596,782.40	0.0000
46849LUV1	CORPORATE BONDS	USD FIXED INCOME	JACKSON NATIONAL LIFE GLO 144A	0.02	1/12/2025	658,915.50	5,832.85	710,000.00	709,937.71	0.0000
46590XAF3	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.03	2/2/2029	796,678.20	11,671.67	940,000.00	927,476.79	0.0000
46590XAH9	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.06	4/1/2033	2,906,793.40	44,778.13	3,115,000.00	3,073,315.52	0.0000
46590XAJ5	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.07	12/1/2052	251,238.55	1,435.42	265,000.00	265,907.76	0.0000
46590XAD8	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.03	5/15/2032	1,561,760.75	7,800.83	2,035,000.00	2,012,198.07	0.0000
46590XAG1	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.05	2/1/2028	897,899.20	19,966.15	935,000.00	928,748.45	0.0000
46590XAH9	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.06	4/1/2033	1,773,004.00	27,312.50	1,900,000.00	1,874,937.64	0.0000
47233JAG3	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.05	1/15/2027	1,615,894.50	36,900.42	1,650,000.00	1,665,753.47	0.0000
47233JBH0	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.04	1/23/2030	2,403,835.25	48,722.15	2,675,000.00	2,965,198.60	0.0000
47233JAG3	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.05	1/15/2027	2,747,999.98	62,753.07	2,806,000.00	3,039,168.71	0.0000
476556DD4	CORPORATE BONDS	USD FIXED INCOME	JERSEY CENTRAL POWER & LI 144A	0.03	3/1/2032	1,648,620.00	18,333.33	2,000,000.00	2,024,073.58	0.0000
24422EVY2	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	1/10/2025	11,308,056.36	71,250.00	12,000,000.00	11,997,132.31	0.0002
24422EWB1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	3/7/2025	4,753,768.65	33,645.83	5,000,000.00	4,998,793.38	0.0001
24422EWF2	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	6/6/2025	6,776,773.29	16,527.78	7,000,000.00	6,998,963.30	0.0001
24422EWJ4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/8/2025	9,781,563.50	127,125.00	10,000,000.00	9,996,353.55	0.0002
24422EWM7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2024	9,900,898.50	101,111.11	10,000,000.00	9,995,907.72	0.0002
24422EWX3	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	6/8/2026	6,984,740.91	21,243.06	7,000,000.00	6,996,025.10	0.0001
24422EWH8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	6/7/2032	1,887,820.00	5,200.00	2,000,000.00	1,995,522.86	0.0000
24422EWK1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/15/2027	975,520.00	12,219.44	1,000,000.00	998,546.47	0.0000
24422EWP0	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	1/9/2026	2,370,575.20	54,581.33	2,380,000.00	2,378,339.88	0.0000
24422EWH8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	6/7/2032	6,909,421.20	19,032.00	7,320,000.00	7,304,727.86	0.0001
24422ESP5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	6/12/2024	2,956,976.04	5,335.99	3,018,000.00	3,058,162.38	0.0000
24422EWN5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2029	2,536,393.20	27,375.56	2,540,000.00	2,537,963.77	0.0000
24422EVH9	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	7/5/2023	5,940,000.00	20,328.00	5,940,000.00	5,937,171.08	0.0001
24422EVJ5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.00	10/10/2023	1,972,022.18	1,800.00	2,000,000.00	1,984,890.39	0.0000
24422EVX4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	1/10/2024	14,636,186.25	64,125.00	15,000,000.00	14,999,369.99	0.0002
24422EWM7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2024	4,950,449.25	50,555.56	5,000,000.00	4,997,952.95	0.0001
24422EWS4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	3/3/2025	14,996,049.60	253,208.33	15,000,000.00	14,991,964.80	0.0002

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
24422EVD8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	1/9/2030	2,458,708.00	32,775.56	2,800,000.00	2,805,113.75	0.0000
478160BV5	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/1/2046	1,246,659.70	17,636.67	1,430,000.00	1,395,535.81	0.0000
478160CG7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/3/2047	526,632.00	7,375.00	600,000.00	592,692.39	0.0000
478160CK8	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.03	1/15/2028	470,265.00	6,686.11	500,000.00	483,436.45	0.0000
478160CL6	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.03	1/15/2038	160,944.45	2,900.39	185,000.00	184,571.50	0.0000
478160CN2	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.01	9/1/2025	210,171.70	421.67	230,000.00	229,890.94	0.0000
478160CP7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.01	9/1/2027	410,765.90	1,488.33	470,000.00	469,807.89	0.0000
46592KBP6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 3 AX1 144A	0.00	7/25/2051	13,119.56	229.53	1,932,187.93	13,510.22	0.0000
46652VBP9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 4 AX1 144A	0.00	8/25/2051	8,569.46	149.49	1,362,394.56	8,781.08	0.0000
46653PBQ9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JP MORGAN MORTGAGE 6 AX1 144A	0.00	10/25/2051	27,786.01	604.81	4,287,964.25	28,809.76	0.0000
46625HKC3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/23/2025	4,829,803.10	68,576.39	5,000,000.00	5,001,270.57	0.0001
46647PCZ7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2026	24,290,998.00	184,166.67	25,000,000.00	25,000,000.00	0.0004
46647PDE3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	6/14/2025	14,668,695.60	27,235.42	15,000,000.00	15,000,000.00	0.0002
46647PDM5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	12/15/2025	14,933,886.75	36,973.33	15,000,000.00	15,000,000.00	0.0002
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	6,545,105.80	40,410.93	7,145,000.00	7,237,728.66	0.0001
46647PBU9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	11/19/2031	3,382,251.75	8,797.95	4,275,000.00	3,778,801.87	0.0001
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	693,767.25	10,592.73	825,000.00	775,302.53	0.0000
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	880,733.00	6,932.50	940,000.00	939,315.48	0.0000
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	1,579,423.30	9,971.00	1,690,000.00	1,731,331.75	0.0000
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	1,262,056.00	7,516.40	1,520,000.00	1,520,000.00	0.0000
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,219,997.10	5,582.74	1,490,000.00	1,490,000.00	0.0000
46647PDC7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/26/2033	576,462.15	5,009.57	605,000.00	605,000.00	0.0000
46625HRS1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	6/15/2026	3,333,855.00	4,977.78	3,500,000.00	3,520,118.34	0.0001
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	2,768,687.25	21,793.13	2,955,000.00	2,960,269.70	0.0000
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	1,442,763.00	8,907.94	1,575,000.00	1,723,963.90	0.0000
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	977,291.75	6,562.95	1,135,000.00	1,152,950.97	0.0000
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	1,681,860.00	25,679.33	2,000,000.00	1,779,395.75	0.0000
46647PDG8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2028	1,972,640.00	42,042.00	2,000,000.00	1,981,960.37	0.0000
46647PDH6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2033	6,837,320.00	148,997.33	7,000,000.00	6,650,835.15	0.0001
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	7,664,188.45	32,677.93	8,185,000.00	8,294,083.10	0.0001
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	2,020,768.90	11,552.86	2,390,000.00	2,205,567.94	0.0000
46647PCD6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2042	2,867,371.90	23,023.74	3,805,000.00	4,038,628.50	0.0000
46647PCF1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	4/22/2027	5,090,323.14	58,519.93	5,089,000.00	5,097,274.24	0.0001
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	474,898.20	2,173.15	580,000.00	580,000.00	0.0000
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	5,981,248.00	37,760.00	6,400,000.00	6,388,509.37	0.0001
46647PAJ5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/24/2038	1,069,190.00	20,992.99	1,240,000.00	1,285,655.70	0.0000
46647PAK2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/24/2048	4,327,763.00	91,876.40	5,225,000.00	4,850,388.72	0.0001
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	4,052,255.40	13,600.86	4,230,000.00	4,547,322.94	0.0001
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	8,034,911.13	156,002.05	8,457,000.00	8,909,499.87	0.0001
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,599,826.60	5,369.61	1,670,000.00	1,638,491.28	0.0000
46647PBH8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	3/13/2026	732,490.20	4,691.70	780,000.00	792,367.84	0.0000
46647PCK0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	6/23/2025	8,076,926.10	1,832.49	8,510,000.00	8,510,870.26	0.0001
46647PBH8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	3/13/2026	4,917,075.24	31,494.54	5,236,000.00	5,326,979.64	0.0001
46647PBT2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	11/19/2026	1,629,864.60	2,218.88	1,820,000.00	1,789,233.71	0.0000
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,659,690.50	5,595.33	1,850,000.00	1,864,190.11	0.0000
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	1,120,905.00	6,675.75	1,350,000.00	1,297,537.75	0.0000
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,195,433.40	5,470.34	1,460,000.00	1,336,260.53	0.0000
46647PCT1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	12/10/2025	2,167,326.15	2,108.00	2,315,000.00	2,315,000.00	0.0000
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	2,316,762.15	35,373.28	2,755,000.00	2,758,346.82	0.0000
46647PCW4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	2/24/2028	812,385.75	9,200.78	885,000.00	885,000.00	0.0000
46647PDA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2028	2,411,200.00	19,513.54	2,500,000.00	2,489,363.69	0.0000
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	4,016,798.25	26,974.59	4,665,000.00	4,824,460.84	0.0001
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	5,342,927.22	22,780.73	5,706,000.00	5,821,130.06	0.0001
46647PCF1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	4/22/2027	4,158,080.82	47,802.58	4,157,000.00	4,171,539.03	0.0001
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	1,411,695.00	11,347.50	1,500,000.00	1,487,458.45	0.0000
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,672,158.40	32,465.84	1,760,000.00	1,749,391.90	0.0000
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,724,364.00	5,787.60	1,800,000.00	1,727,274.66	0.0000
46647PAY2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2024	1,070,625.60	3,137.94	1,080,000.00	1,080,000.00	0.0000
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	608,640.50	2,595.07	650,000.00	650,000.00	0.0000
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	642,587.60	3,673.71	760,000.00	786,567.45	0.0000
46647PBN5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2051	313,983.00	2,681.51	450,000.00	459,378.79	0.0000
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	5,064,830.00	30,164.50	6,100,000.00	5,075,512.40	0.0001
46647PDE3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	6/14/2025	1,124,596.50	2,088.05	1,150,000.00	1,150,000.00	0.0000
46647PDF0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/14/2030	3,197,898.90	7,178.46	3,330,000.00	3,258,375.38	0.0000
46625HJB7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	7/15/2041	155,371.50	3,873.33	150,000.00	162,073.25	0.0000
46647PAA4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/22/2048	86,186.00	1,526.50	100,000.00	100,000.00	0.0000
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	1,527,228.50	12,021.25	1,630,000.00	1,600,628.00	0.0000
46625HRV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	223,496.75	3,703.21	235,000.00	234,077.84	0.0000
46647PAL0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	11/15/2048	459,384.80	2,836.46	560,000.00	560,000.00	0.0000
46647PAM8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/23/2029	3,613,152.80	60,216.39	3,910,000.00	3,962,877.57	0.0001
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	409,391.55	3,290.78	435,000.00	432,296.88	0.0000
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	467,180.40	2,884.48	510,000.00	510,000.00	0.0000
46647PBX3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	2/4/2032	2,086,803.80	20,893.85	2,620,000.00	2,620,000.00	0.0000
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	2,152,625.00	14,455.83	2,500,000.00	2,540,381.52	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	1,217,534.40	6,960.72	1,440,000.00	1,440,000.00	0.0000
46647PBW5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	2/4/2027	944,089.00	4,501.47	1,060,000.00	1,028,358.94	0.0000
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,337,294.50	13,920.18	2,815,000.00	2,836,055.66	0.0000
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,215,903.15	5,564.01	1,485,000.00	1,485,000.00	0.0000
46647PCT1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	12/10/2025	1,212,391.95	1,179.21	1,295,000.00	1,272,664.07	0.0000
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	2,491,751.00	41,286.83	2,620,000.00	2,764,406.51	0.0000
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,035,598.10	20,106.69	1,090,000.00	1,159,321.35	0.0000
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,525,121.00	5,141.65	1,700,000.00	1,688,257.82	0.0000
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	2,634,445.00	8,842.17	2,750,000.00	2,967,655.86	0.0000
46647PBR6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2028	2,603,334.30	5,327.72	2,930,000.00	2,983,213.87	0.0000
46647PBU9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	11/19/2031	276,909.50	720.30	350,000.00	333,743.54	0.0000
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,648,657.00	15,774.55	3,190,000.00	2,942,878.93	0.0000
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2029	1,294,492.80	2,603.49	1,510,000.00	1,515,016.26	0.0000
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	3,275,160.00	14,987.22	4,000,000.00	3,340,062.77	0.0001
46647PBP0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	5/13/2031	741,469.35	3,409.25	865,000.00	801,515.61	0.0000
46647PBP0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	5/13/2031	488,598.30	2,246.56	570,000.00	570,000.00	0.0000
46647PDK9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	9/14/2033	3,038,640.00	50,976.58	3,000,000.00	3,122,203.63	0.0000
46625HL2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/1/2045	587,046.60	2,598.75	630,000.00	619,952.40	0.0000
46625HNJ5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	10/1/2027	653,784.75	7,171.88	675,000.00	674,056.66	0.0000
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	4,448,060.85	73,701.73	4,677,000.00	4,890,502.34	0.0001
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	564,678.00	4,539.00	600,000.00	637,198.66	0.0000
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	3,196,655.00	19,038.25	3,850,000.00	3,204,831.60	0.0000
48126BAA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/6/2042	806,034.60	20,868.75	795,000.00	918,531.18	0.0000
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	732,308.50	12,133.92	770,000.00	770,000.00	0.0000
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,691,160.20	32,834.77	1,780,000.00	1,849,321.35	0.0000
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,350,751.80	4,533.62	1,410,000.00	1,505,884.87	0.0000
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,525,121.00	5,141.65	1,700,000.00	1,688,257.82	0.0000
46647PBA3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/29/2027	519,053.40	9,028.80	540,000.00	539,776.92	0.0000
46647PBF2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	10/15/2025	643,140.00	3,278.93	675,000.00	675,000.00	0.0000
46647PBR6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2028	577,531.50	1,181.92	650,000.00	665,867.06	0.0000
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	6/1/2029	1,543,104.00	3,103.50	1,800,000.00	1,806,384.37	0.0000
46647PCK0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	6/23/2025	1,044,021.00	236.87	1,100,000.00	1,100,760.63	0.0000
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	818,790.00	3,746.81	1,000,000.00	835,015.69	0.0000
46647PDF0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/14/2030	729,850.80	1,638.33	760,000.00	760,000.00	0.0000
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	8,971,300.00	30,245.00	10,000,000.00	9,074,668.47	0.0001
46647PBA3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/29/2027	6,175,774.25	107,426.00	6,425,000.00	6,190,001.46	0.0001
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	1,170,462.50	4,990.52	1,250,000.00	1,182,412.71	0.0000
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	1,686,510.00	13,275.00	1,800,000.00	1,813,398.73	0.0000
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	7,718,721.80	127,894.63	8,116,000.00	8,178,397.75	0.0001
46647PBF2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	10/15/2025	10,599,900.00	54,041.54	11,125,000.00	10,746,089.00	0.0002
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	3/24/2031	3,296,161.40	41,524.06	3,430,000.00	3,859,446.17	0.0001
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2031	42,275.50	241.69	50,000.00	52,709.43	0.0000
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	3,048,371.25	46,543.79	3,625,000.00	3,415,858.09	0.0000
46647PDC7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/26/2033	5,216,744.25	45,334.52	5,475,000.00	5,197,948.06	0.0001
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	6,541,990.00	41,300.00	7,000,000.00	6,987,075.15	0.0001
46647PAU0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2024	511,385.60	8,532.28	512,000.00	512,000.00	0.0000
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	11,291,710.26	37,899.13	11,787,000.00	12,397,666.41	0.0002
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	861,050.00	5,782.33	1,000,000.00	991,136.02	0.0000
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	3/24/2031	11,531,760.00	145,273.67	12,000,000.00	12,490,733.54	0.0002
48203RAM6	CORPORATE BONDS	USD FIXED INCOME	JUNIPER NETWORKS INC	0.04	8/15/2029	2,898,662.25	45,687.50	3,225,000.00	2,984,456.28	0.0000
48305QAF0	CORPORATE BONDS	USD FIXED INCOME	KAISER FOUNDATION HOSPITALS	0.03	6/1/2041	1,760,016.00	5,620.00	2,400,000.00	2,400,000.00	0.0000
489170AF7	CORPORATE BONDS	USD FIXED INCOME	KENNAMETAL INC	0.03	3/1/2031	473,775.15	5,516.00	591,000.00	596,240.29	0.0000
491674BM8	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.03	6/1/2050	2,131,620.00	8,250.00	3,000,000.00	2,986,208.28	0.0000
491674BN6	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.05	4/15/2033	1,934,219.00	29,051.53	1,900,000.00	1,895,764.18	0.0000
491674BK2	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.03	10/1/2025	2,367,181.00	20,707.50	2,510,000.00	2,632,605.05	0.0000
49177JAG7	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC 144A	0.05	3/22/2030	5,321,722.52	72,503.75	5,273,000.00	5,260,209.77	0.0001
49177JAG7	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC 144A	0.05	3/22/2030	4,091,458.96	55,742.50	4,054,000.00	4,044,166.58	0.0001
49177JAJ1	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC 144A	0.05	3/22/2033	1,223,866.60	16,304.75	1,210,000.00	1,207,362.22	0.0000
49177JAG7	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC 144A	0.05	3/22/2030	2,765,317.60	37,675.00	2,740,000.00	2,733,353.83	0.0000
49177JAC6	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC 144A	0.05	3/22/2026	4,734,827.00	69,148.75	4,700,000.00	4,741,276.34	0.0001
49177JAC5	CORPORATE BONDS	USD FIXED INCOME	KENVUE INC 144A	0.05	3/22/2063	8,166,800.00	114,400.00	8,000,000.00	7,944,117.95	0.0001
49271VAR1	CORPORATE BONDS	USD FIXED INCOME	KEURIG DR PEPPER INC	0.05	4/15/2052	1,429,870.00	15,437.50	1,625,000.00	1,478,053.72	0.0000
49327M3H5	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2033	1,724,920.00	43,055.56	2,000,000.00	1,990,684.42	0.0000
49327M3H5	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2033	957,330.60	23,895.83	1,110,000.00	1,104,829.85	0.0000
49327V2C7	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	8/8/2032	1,108,591.52	27,171.59	1,396,000.00	1,392,760.65	0.0000
49327V2C7	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	8/8/2032	1,588,240.00	38,927.78	2,000,000.00	1,953,359.88	0.0000
49327V2B9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	4/13/2029	3,520,080.00	38,025.00	4,500,000.00	4,661,497.67	0.0001
49306SAA4	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	12/14/2027	1,009,242.00	55,328.63	1,140,000.00	1,145,126.18	0.0000
49327M3F9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.06	11/15/2027	517,731.50	4,111.25	550,000.00	549,183.48	0.0000
49327M3H5	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2033	767,589.40	19,159.72	890,000.00	885,854.56	0.0000
49327V2B9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	4/13/2029	1,955,600.00	21,125.00	2,500,000.00	2,750,113.94	0.0000
49327M3G7	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	1/26/2026	4,653,650.00	101,180.56	5,000,000.00	4,996,411.82	0.0001
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	1,131,225.00	9,562.50	1,500,000.00	1,477,210.75	0.0000
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	4,039,227.40	34,144.50	5,356,000.00	4,387,772.01	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	2,931,381.05	24,779.63	3,887,000.00	3,184,329.69	0.0000
49326EEN9	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.05	6/1/2033	1,273,760.00	6,066.07	1,520,000.00	1,520,000.00	0.0000
49338CAD5	CORPORATE BONDS	USD FIXED INCOME	KEYSPAN GAS EAST CORP 144A	0.06	3/6/2033	3,465,456.00	65,867.40	3,440,000.00	3,440,000.00	0.0001
49427RAM4	CORPORATE BONDS	USD FIXED INCOME	KILROY REALTY LP	0.03	12/15/2024	1,255,093.00	2,031.67	1,325,000.00	1,333,344.05	0.0000
49436CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	1,824,160.00	16,361.11	2,000,000.00	1,998,914.42	0.0000
49436CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	100,328.80	899.86	110,000.00	112,791.43	0.0000
49436CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	63,845.60	572.64	70,000.00	69,962.03	0.0000
948741AM5	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.03	8/15/2026	556,044.00	7,366.67	600,000.00	598,260.56	0.0000
49446RAU3	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.03	2/1/2025	172,076.40	2,475.00	180,000.00	179,936.93	0.0000
49446RAY5	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.02	12/1/2031	1,594,654.00	3,843.75	2,050,000.00	2,042,000.69	0.0000
49446RBA6	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY OP LLC	0.05	2/1/2033	545,006.60	11,308.33	590,000.00	586,858.95	0.0000
494550AT3	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	0.06	3/15/2035	493,005.00	8,538.89	500,000.00	601,639.33	0.0000
494550BK1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	0.06	9/1/2041	2,897,151.20	59,250.00	3,160,000.00	3,398,055.88	0.0000
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	3,229,520.00	8,161.81	3,650,000.00	3,645,723.54	0.0000
49456BAW1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	8/1/2052	1,048,604.50	26,114.58	1,150,000.00	1,145,844.20	0.0000
49456BAF8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	6/1/2025	975,250.00	3,583.33	1,000,000.00	998,650.09	0.0000
49456BAW1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	8/1/2052	1,823,660.00	45,416.67	2,000,000.00	1,992,772.51	0.0000
49456BAT8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	2/15/2051	461,985.10	9,112.00	670,000.00	679,343.01	0.0000
49456BAF8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	6/1/2025	390,100.00	1,433.33	400,000.00	412,072.08	0.0000
49456BAH4	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.06	6/1/2045	1,765,267.20	8,880.00	1,920,000.00	1,814,789.55	0.0000
49456BAP6	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	3/1/2028	850,368.30	12,756.67	890,000.00	911,469.99	0.0000
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	1,539,552.00	3,890.83	1,740,000.00	1,737,961.37	0.0000
49456BAJ0	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	2/15/2046	93,811.30	2,098.56	110,000.00	110,285.37	0.0000
49456BAQ4	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	3/1/2048	437,215.00	8,666.67	500,000.00	504,061.13	0.0000
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	1,442,224.00	3,644.86	1,630,000.00	1,628,090.23	0.0000
49456BAR2	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	2/15/2031	488,057.85	4,646.67	615,000.00	550,402.55	0.0000
76131VAB9	CORPORATE BONDS	USD FIXED INCOME	KITE REALTY GROUP TRUST	0.05	9/15/2030	718,680.00	11,188.89	800,000.00	838,928.72	0.0000
48250AA1	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO III 144A	0.05	6/1/2044	3,825,147.00	18,898.44	4,425,000.00	5,410,535.96	0.0001
48252AA9	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VI L 144A	0.04	7/1/2029	4,250,519.40	89,625.00	4,780,000.00	5,196,546.29	0.0001
48252AA9	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VI L 144A	0.04	7/1/2029	4,179,381.00	88,125.00	4,700,000.00	5,089,719.22	0.0001
48252DA3	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VII 144A	0.04	2/25/2050	2,062,200.00	38,062.50	3,000,000.00	2,276,805.26	0.0000
48255GAA3	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO XII 144A	0.05	5/17/2032	1,884,560.00	11,855.56	2,000,000.00	1,870,955.63	0.0000
48255GAA3	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO XII 144A	0.05	5/17/2032	5,018,583.28	31,571.34	5,326,000.00	5,345,594.76	0.0001
482480AM2	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	7/15/2052	5,019,389.15	116,521.63	5,105,000.00	5,050,040.66	0.0001
482480AL4	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	7/15/2032	637,414.40	13,722.67	640,000.00	649,911.94	0.0000
482480AG5	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.04	3/15/2029	2,456,836.90	30,844.53	2,555,000.00	2,834,565.08	0.0000
50077LAV8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.04	4/1/2030	1,359,139.10	13,734.38	1,465,000.00	1,401,306.29	0.0000
50077LAM8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.05	7/15/2045	1,478,043.05	37,285.44	1,555,000.00	1,655,133.29	0.0000
50077LAD8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.03	6/1/2026	960,248.86	2,545.00	1,018,000.00	1,000,215.68	0.0000
50155QAJ9	CORPORATE BONDS	USD FIXED INCOME	KYNDRYL HOLDINGS INC	0.02	10/15/2026	138,012.80	692.44	160,000.00	159,861.23	0.0000
413875AR6	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.04	4/27/2025	4,356,900.00	30,656.00	4,500,000.00	4,430,447.70	0.0001
413875AW5	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.04	6/15/2028	192,008.00	391.11	200,000.00	198,530.77	0.0000
502431AN9	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.02	1/15/2031	1,338,575.04	14,043.60	1,692,000.00	1,372,041.66	0.0000
413875AT2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	4/27/2045	444,546.15	4,357.67	485,000.00	658,525.10	0.0000
50540RAY8	CORPORATE BONDS	USD FIXED INCOME	LABORATORY CORP OF AMERICA HOL	0.03	6/1/2031	954,875.50	2,553.75	1,135,000.00	1,131,796.30	0.0000
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	832,880.00	844.44	1,000,000.00	997,668.18	0.0000
512807AS7	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2026	3,477,483.52	39,573.33	3,584,000.00	3,773,921.09	0.0001
512807AW8	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.03	6/15/2050	2,496,459.87	4,573.17	3,579,000.00	2,508,490.29	0.0000
512807AS7	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2026	3,065,114.52	34,880.63	3,159,000.00	3,276,407.91	0.0000
512807AW8	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.03	6/15/2050	627,777.00	1,150.00	900,000.00	897,800.07	0.0000
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	1,665,760.00	1,688.89	2,000,000.00	1,871,678.06	0.0000
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	1,802,352.32	1,827.38	2,164,000.00	1,947,519.63	0.0000
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	353,974.00	358.89	425,000.00	424,008.97	0.0000
52107QAH8	CORPORATE BONDS	USD FIXED INCOME	LAZARD GROUP LLC	0.04	3/1/2027	1,114,848.00	14,500.00	1,200,000.00	1,197,964.01	0.0000
521865BB0	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	5/30/2030	415,905.25	1,431.60	475,000.00	474,245.09	0.0000
521865BC8	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.03	1/15/2032	1,552,800.00	23,977.78	2,000,000.00	1,996,278.61	0.0000
521865AY1	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	9/15/2027	381,436.77	4,598.63	411,000.00	403,649.37	0.0000
526057CD4	CORPORATE BONDS	USD FIXED INCOME	LENNAR CORP	0.05	11/29/2027	533,384.50	2,322.22	550,000.00	587,786.91	0.0000
526107AF4	CORPORATE BONDS	USD FIXED INCOME	LENNOX INTERNATIONAL INC	0.02	8/1/2027	1,355,312.40	11,050.00	1,560,000.00	1,558,825.48	0.0000
53079EBN3	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.06	6/15/2052	1,641,887.95	4,265.56	1,745,000.00	1,741,202.52	0.0000
53079EBJ2	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.04	10/15/2050	1,460,640.00	16,682.00	2,000,000.00	1,316,363.47	0.0000
53079EBN3	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.06	6/15/2052	724,500.70	1,882.22	770,000.00	768,324.34	0.0000
53227JAA2	CORPORATE BONDS	USD FIXED INCOME	LIFE STORAGE LP	0.04	12/15/2027	1,390,950.00	2,583.33	1,500,000.00	1,437,818.64	0.0000
534187BD0	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	9/1/2023	994,730.00	13,333.33	1,000,000.00	1,000,000.00	0.0000
534187BH1	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	3/1/2028	903,840.00	3,166.67	1,000,000.00	981,440.26	0.0000
534187BJ7	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	1/15/2030	1,644,900.00	28,127.78	2,000,000.00	1,663,232.79	0.0000
534187BK4	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	1/15/2031	843,780.00	15,677.78	1,000,000.00	998,388.13	0.0000
534187BF5	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	12/12/2026	3,299,831.50	38,963.72	3,550,000.00	3,268,057.33	0.0001
534187BJ7	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	1/15/2030	2,751,095.25	47,043.71	3,345,000.00	2,704,411.34	0.0000
534187BK4	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	1/15/2031	3,078,953.22	57,208.21	3,649,000.00	2,958,471.53	0.0000
534187BE8	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	3/9/2025	3,003,726.60	32,777.89	3,145,000.00	3,265,054.69	0.0000
534187BQ1	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	3/1/2032	4,693,732.35	66,130.00	5,835,000.00	5,749,901.21	0.0001
534187AW9	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.06	10/9/2037	217,391.28	3,185.70	222,000.00	232,309.67	0.0000
534187BG3	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	3/1/2048	665,788.80	13,528.50	933,000.00	964,282.16	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
539830BU2	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	10/15/2025	997,733.36	10,450.00	1,000,000.00	997,806.73	0.0000
539830BP3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.02	6/15/2030	349,326.60	345.33	420,000.00	372,051.76	0.0000
539830BQ1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.03	6/15/2050	1,416,340.00	2,488.89	2,000,000.00	1,983,862.63	0.0000
539830BZ1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	5/15/2028	3,030,998.12	13,688.20	3,076,000.00	3,070,170.88	0.0000
539830BJ1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	5/15/2028	2,212,155.65	9,990.25	2,245,000.00	2,240,745.38	0.0000
539830BS7	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2053	896,539.20	1,881.33	1,020,000.00	1,013,117.05	0.0000
539830BP3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.02	6/15/2030	1,655,142.70	1,636.22	1,990,000.00	1,992,614.86	0.0000
539830BR9	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2032	178,858.40	329.33	190,000.00	189,849.78	0.0000
539830BB4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	12/15/2042	683,975.60	1,392.84	770,000.00	926,265.25	0.0000
539830BK4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	5/15/2036	289,395.00	1,725.00	300,000.00	302,457.88	0.0000
539830CB3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	2/15/2055	2,297,725.10	11,596.00	2,230,000.00	2,213,074.83	0.0000
539830BB4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	12/15/2042	954,901.00	1,944.56	1,075,000.00	1,289,257.27	0.0000
539830BH1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	1/15/2026	592,285.07	10,001.73	611,000.00	626,123.55	0.0000
539830BW8	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	1/15/2033	1,708,393.50	39,943.75	1,650,000.00	1,641,222.51	0.0000
540424AT5	CORPORATE BONDS	USD FIXED INCOME	LOEWS CORP	0.03	5/15/2030	3,179,533.50	14,617.78	3,575,000.00	3,572,158.62	0.0000
546676AZ0	CORPORATE BONDS	USD FIXED INCOME	LOUISVILLE GAS AND ELECTRIC CO	0.05	4/15/2033	1,933,915.00	29,051.53	1,900,000.00	1,895,764.18	0.0000
546676AW7	CORPORATE BONDS	USD FIXED INCOME	LOUISVILLE GAS AND ELECTRIC CO	0.03	10/1/2025	1,534,640.00	13,200.00	1,600,000.00	1,658,390.37	0.0000
548661EH6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2032	1,849,907.00	19,171.88	2,045,000.00	2,044,692.03	0.0000
548661DM6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.03	4/15/2026	934,690.00	5,277.78	1,000,000.00	998,627.66	0.0000
548661DN4	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/15/2046	421,694.55	4,335.17	555,000.00	571,645.38	0.0000
548661DS3	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/5/2049	851,820.00	10,869.44	1,000,000.00	1,139,133.10	0.0000
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	529,685.00	6,906.25	650,000.00	649,568.09	0.0000
548661EQ6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	7/1/2033	3,402,650.55	44,326.48	3,405,000.00	3,409,381.73	0.0001
548661EQ6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	7/1/2033	2,474,291.56	32,232.71	2,476,000.00	2,479,187.47	0.0000
548661DU8	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2030	281,882.90	2,755.00	290,000.00	284,177.72	0.0000
548661ED5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	9/15/2028	652,428.70	3,854.28	770,000.00	722,757.08	0.0000
548661EQ6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	7/1/2033	1,863,713.15	24,278.67	1,865,000.00	1,865,000.00	0.0000
548661EH6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2032	759,864.00	7,875.00	840,000.00	839,873.50	0.0000
548661EL7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2033	4,401,317.00	46,972.22	4,450,000.00	4,379,727.82	0.0001
548661EA1	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.03	4/1/2031	779,763.60	6,063.75	924,000.00	870,594.74	0.0000
548661ED5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	9/15/2028	529,568.75	3,128.47	625,000.00	623,946.62	0.0000
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	1,967,983.50	25,659.38	2,415,000.00	2,153,584.37	0.0000
548661EL7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2033	4,376,590.50	46,708.33	4,425,000.00	4,420,164.41	0.0001
548661EM5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	4/15/2053	4,990,300.00	59,375.00	5,000,000.00	4,982,353.58	0.0001
548661ER4	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	7/1/2053	181,177.30	2,587.18	178,000.00	177,766.12	0.0000
548661ES2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	4/1/2063	4,977,300.00	73,937.50	5,000,000.00	4,996,905.31	0.0001
529043AE1	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.03	9/15/2030	630,649.10	6,280.50	790,000.00	793,085.60	0.0000
529537AA0	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.02	10/1/2031	2,055,105.00	16,031.25	2,700,000.00	2,694,552.30	0.0000
529043AD3	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.04	6/15/2044	340,665.88	682.49	349,000.00	348,971.01	0.0000
50249AAG8	CORPORATE BONDS	USD FIXED INCOME	LYB INTERNATIONAL FINANCE III	0.02	10/1/2030	1,227,825.00	8,437.50	1,500,000.00	1,309,658.56	0.0000
55261FAR5	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	1/27/2034	2,738,820.00	64,846.83	3,000,000.00	2,898,553.41	0.0000
55261FAR5	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	1/27/2034	6,071,051.00	143,743.81	6,650,000.00	6,537,338.86	0.0001
55261FAQ7	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	8/16/2028	224,188.80	4,097.70	240,000.00	240,000.00	0.0000
55261FAQ7	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	8/16/2028	709,931.20	12,976.05	760,000.00	760,000.00	0.0000
55261FAR5	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	1/27/2034	2,090,632.60	49,499.75	2,290,000.00	2,290,000.00	0.0000
55616XAJ6	CORPORATE BONDS	USD FIXED INCOME	MACY'S RETAIL HOLDINGS LLC	0.04	2/15/2043	181,335.00	4,873.33	300,000.00	275,412.85	0.0000
55279HAW0	CORPORATE BONDS	USD FIXED INCOME	MANUFACTURERS & TRADERS TRUST	0.05	1/27/2028	5,579,681.40	120,030.17	5,970,000.00	5,902,556.54	0.0001
55279HAW0	CORPORATE BONDS	USD FIXED INCOME	MANUFACTURERS & TRADERS TRUST	0.05	1/27/2028	2,841,244.80	61,120.89	3,040,000.00	3,036,043.23	0.0000
565849AP1	CORPORATE BONDS	USD FIXED INCOME	MARATHON OIL CORP	0.04	7/15/2027	762,816.00	16,231.11	800,000.00	845,961.51	0.0000
570535AP9	CORPORATE BONDS	USD FIXED INCOME	MARKEL GROUP INC	0.05	3/30/2043	26,095.80	379.17	30,000.00	29,560.94	0.0000
570535AQ7	CORPORATE BONDS	USD FIXED INCOME	MARKEL GROUP INC	0.05	4/5/2046	195,898.50	2,687.50	225,000.00	222,950.55	0.0000
571903BE2	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	6/15/2030	914,087.80	1,963.06	955,000.00	1,028,201.32	0.0000
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	470,668.80	3,369.33	560,000.00	559,135.90	0.0000
571903BL6	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	4/15/2029	2,183,419.65	28,723.53	2,245,000.00	2,217,612.25	0.0000
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	1,260,720.00	9,025.00	1,500,000.00	1,250,102.39	0.0000
571903BJ1	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	10/15/2027	1,289,431.00	13,722.22	1,300,000.00	1,290,303.57	0.0000
571903BL6	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	4/15/2029	457,107.90	6,013.39	470,000.00	464,266.26	0.0000
571903BE2	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	6/15/2030	2,129,681.00	4,573.61	2,225,000.00	2,123,484.26	0.0000
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	1,975,128.00	14,139.17	2,350,000.00	2,115,439.32	0.0000
571903BJ1	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	10/15/2027	1,438,211.50	15,305.56	1,450,000.00	1,439,191.09	0.0000
571676AC9	CORPORATE BONDS	USD FIXED INCOME	MARS INC 144A	0.04	4/1/2034	1,944,846.65	19,665.00	2,185,000.00	2,000,144.36	0.0000
571676AU9	CORPORATE BONDS	USD FIXED INCOME	MARS INC 144A	0.05	4/20/2031	5,568,990.90	51,448.38	5,610,000.00	5,610,000.00	0.0001
571676AT2	CORPORATE BONDS	USD FIXED INCOME	MARS INC 144A	0.05	4/20/2028	2,547,006.00	23,241.65	2,590,000.00	2,588,226.68	0.0000
571748BR2	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.06	11/1/2032	1,050,690.00	9,583.33	1,000,000.00	993,309.77	0.0000
571748BN1	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	11/15/2030	1,246,125.00	4,312.50	1,500,000.00	1,490,719.35	0.0000
571748BS0	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.06	11/1/2052	1,122,130.00	10,416.67	1,000,000.00	990,178.01	0.0000
571748BT8	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.05	3/15/2053	2,032,780.00	33,911.11	2,000,000.00	1,988,608.87	0.0000
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	941,908.80	12,495.49	970,000.00	981,762.55	0.0000
571748BP6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	12/15/2031	944,692.40	1,224.44	1,160,000.00	1,158,765.46	0.0000
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	961,329.60	12,753.13	990,000.00	1,001,228.19	0.0000
571748BF8	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2024	2,466,125.00	28,524.31	2,500,000.00	2,479,958.67	0.0000
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	1,602,216.00	21,255.21	1,650,000.00	1,641,629.10	0.0000
571748AV4	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	6/3/2024	1,958,040.00	5,444.44	2,000,000.00	1,999,621.80	0.0000
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	661,278.24	8,772.60	681,000.00	680,875.83	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
573284AV8	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.03	3/15/2030	1,410,498.70	12,293.06	1,670,000.00	1,676,510.79	0.0000
573284AV8	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.03	3/15/2030	363,182.30	3,165.28	430,000.00	426,593.09	0.0000
573874AJ3	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.03	4/15/2031	3,615,167.92	26,879.09	4,316,000.00	3,636,187.45	0.0001
573874AN4	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.05	6/22/2028	9,019,031.45	10,261.20	9,295,000.00	9,378,702.07	0.0001
573874AJ3	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.03	4/15/2031	1,737,223.88	12,916.41	2,074,000.00	1,747,324.55	0.0000
573874AN4	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.05	6/22/2028	1,584,516.23	1,990.22	1,633,000.00	1,575,655.83	0.0000
574599BP0	CORPORATE BONDS	USD FIXED INCOME	MASCO CORP	0.02	10/1/2030	3,622,428.00	22,950.00	4,590,000.00	4,093,138.65	0.0001
574599BP0	CORPORATE BONDS	USD FIXED INCOME	MASCO CORP	0.02	10/1/2030	1,767,808.00	11,200.00	2,240,000.00	2,076,744.45	0.0000
70213HAE8	CORPORATE BONDS	USD FIXED INCOME	MASS GENERAL BRIGHAM INC	0.03	7/1/2049	1,451,260.00	31,920.00	2,000,000.00	2,000,000.00	0.0000
57571BAB7	CORPORATE BONDS	USD FIXED INCOME	MASSACHUSETTS INSTITUTE OF TEC	0.05	7/1/2114	195,478.50	4,911.90	210,000.00	210,000.00	0.0000
575718AA9	CORPORATE BONDS	USD FIXED INCOME	MASSACHUSETTS INSTITUTE OF TEC	0.06	7/1/2111	259,304.30	6,440.00	230,000.00	229,149.08	0.0000
57629WCH1	CORPORATE BONDS	USD FIXED INCOME	MASSMUTUAL GLOBAL FUNDING 144A	0.03	3/8/2026	949,780.00	10,672.22	1,000,000.00	989,021.75	0.0000
57629WDL1	CORPORATE BONDS	USD FIXED INCOME	MASSMUTUAL GLOBAL FUNDING 144A	0.05	12/7/2027	2,185,926.60	7,373.00	2,190,000.00	2,189,134.54	0.0000
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	1,909,840.00	17,416.67	2,000,000.00	1,996,878.83	0.0000
57636QAK0	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	2/26/2048	309,718.50	4,800.35	350,000.00	439,145.73	0.0000
57636QAB0	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	4/1/2024	354,160.80	3,037.50	360,000.00	360,103.71	0.0000
57636QQA7	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	3/26/2050	1,349,148.10	15,950.76	1,570,000.00	1,931,120.78	0.0000
57636QQA7	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	3/26/2050	571,454.45	6,756.22	665,000.00	814,326.80	0.0000
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	1,527,872.00	13,933.33	1,600,000.00	1,705,786.46	0.0000
57636QAP9	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2030	155,568.85	1,476.33	167,000.00	166,770.78	0.0000
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	114,590.40	1,045.00	120,000.00	119,812.83	0.0000
57845AC4C	CORPORATE BONDS	USD FIXED INCOME	MAYO CLINIC	0.04	11/15/2047	422,655.00	2,555.56	500,000.00	541,630.96	0.0000
578454AF7	CORPORATE BONDS	USD FIXED INCOME	MAYO CLINIC	0.03	11/15/2061	233,209.65	1,408.90	345,000.00	345,000.00	0.0000
579780AQ0	CORPORATE BONDS	USD FIXED INCOME	MCCORMICK & CO INC/MD	0.03	4/15/2030	4,059,168.00	25,333.33	4,800,000.00	4,226,561.25	0.0001
579780AQ0	CORPORATE BONDS	USD FIXED INCOME	MCCORMICK & CO INC/MD	0.03	4/15/2030	1,691,320.00	10,555.56	2,000,000.00	1,796,333.81	0.0000
58013MFM1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.02	3/1/2030	187,184.80	1,558.33	220,000.00	196,026.75	0.0000
58013MFQ2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	1,394,880.00	27,000.00	1,500,000.00	1,492,102.50	0.0000
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	2,159,000.00	26,250.00	2,500,000.00	2,473,049.54	0.0000
58013MFQ2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	2,836,256.00	54,900.00	3,050,000.00	3,180,947.62	0.0000
58013MFM1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.02	3/1/2030	459,453.60	3,825.00	540,000.00	465,653.11	0.0000
58013MFN9	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.03	7/1/2025	771,080.00	13,200.00	800,000.00	780,067.20	0.0000
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	1,468,120.00	17,850.00	1,700,000.00	1,768,696.94	0.0000
58013MFQ2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	1,883,088.00	36,450.00	2,025,000.00	2,014,338.39	0.0000
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	43,180.00	525.00	50,000.00	49,460.87	0.0000
58013MFF6	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2028	1,436,835.00	14,250.00	1,500,000.00	1,467,265.96	0.0000
58013MER1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	5/1/2043	557,739.00	4,229.17	700,000.00	710,579.79	0.0000
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	104,495.60	1,270.50	121,000.00	122,930.22	0.0000
585055BT2	CORPORATE BONDS	USD FIXED INCOME	MEDTRONIC INC	0.04	3/15/2035	426,648.48	5,719.58	444,000.00	477,736.54	0.0000
586054AA6	CORPORATE BONDS	USD FIXED INCOME	MEMORIAL SLOAN-KETTERING CANCE	0.05	7/1/2042	960,780.00	25,000.00	1,000,000.00	1,120,044.38	0.0000
586054AA6	CORPORATE BONDS	USD FIXED INCOME	MEMORIAL SLOAN-KETTERING CANCE	0.04	7/1/2052	63,627.75	1,546.88	75,000.00	74,597.65	0.0000
58769JAB3	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	11/26/2025	2,999,233.26	15,677.08	3,000,000.00	2,994,030.94	0.0000
58769JAG2	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.05	3/30/2028	2,663,388.00	32,760.00	2,700,000.00	2,696,496.38	0.0000
233851DZ4	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.02	3/10/2025	2,111,591.79	14,630.80	2,233,000.00	2,274,823.15	0.0000
58769JAA5	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.06	11/27/2024	4,989,318.25	25,972.22	5,000,000.00	4,997,889.80	0.0001
58933YBB0	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.02	6/24/2050	520,343.40	378.73	795,000.00	660,992.09	0.0000
58933YAZ8	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.01	6/24/2030	309,730.40	107.14	380,000.00	313,505.81	0.0000
58933YAZ8	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.01	6/24/2030	4,075,400.00	1,409.72	5,000,000.00	4,081,621.03	0.0001
58933YBE4	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.02	12/10/2031	831,898.80	1,260.44	1,005,000.00	1,006,211.57	0.0000
58989V2D5	CORPORATE BONDS	USD FIXED INCOME	MET TOWER GLOBAL FUNDING 144A	0.01	9/14/2026	6,566,196.48	27,894.31	7,508,000.00	7,450,211.15	0.0001
30303M8H8	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.04	8/15/2032	1,856,240.00	29,088.89	2,000,000.00	1,999,530.44	0.0000
30303M8L9	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	5/15/2028	3,803,375.02	28,510.54	3,847,000.00	3,846,105.72	0.0001
30303M8J4	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.04	8/15/2052	4,587,984.00	89,667.50	5,275,000.00	4,379,783.20	0.0001
30303M8N5	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	5/15/2033	1,696,978.19	13,549.53	1,699,000.00	1,702,506.47	0.0000
30303M8L9	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.05	5/15/2028	2,663,450.04	19,965.53	2,694,000.00	2,693,373.76	0.0000
30303M8J4	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC	0.04	8/15/2052	400,089.60	7,733.11	460,000.00	448,615.99	0.0000
59156RBM9	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.03	3/1/2025	1,794,974.40	18,600.00	1,860,000.00	1,863,149.19	0.0000
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	937,820.00	23,055.56	1,000,000.00	998,315.37	0.0000
59156RCD8	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	1/15/2054	356,347.00	9,442.71	370,000.00	372,254.83	0.0000
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	454,842.70	11,181.94	485,000.00	484,182.95	0.0000
59156RAP3	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.06	12/15/2066	6,886,545.00	19,626.67	6,900,000.00	7,744,457.51	0.0001
59156RBZ0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	3/23/2030	1,454,344.30	18,455.31	1,490,000.00	1,498,035.23	0.0000
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	9,378,200.00	230,555.56	10,000,000.00	9,983,153.73	0.0001
591894CE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN EDISON CO 144A	0.05	4/1/2028	1,147,820.00	15,247.56	1,160,000.00	1,158,460.95	0.0000
591894CE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN EDISON CO 144A	0.05	4/1/2028	3,958,000.00	52,577.78	4,000,000.00	3,994,692.98	0.0001
592179KD6	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	1/6/2026	9,890,592.50	243,055.56	10,000,000.00	10,000,000.00	0.0002
59217GFC8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.04	8/25/2025	4,816,409.15	70,875.00	5,000,000.00	4,998,602.48	0.0001
59217GFP9	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	3/28/2033	2,451,628.80	32,994.33	2,480,000.00	2,477,614.81	0.0000
59217GET2	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.02	1/11/2032	816,130.00	11,333.33	1,000,000.00	999,002.63	0.0000
59217GER6	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.02	1/11/2027	1,442,901.60	14,343.75	1,620,000.00	1,618,679.74	0.0000
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	721,216.00	7,333.33	800,000.00	798,060.88	0.0000
59217GFP9	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	3/28/2033	1,482,840.00	19,956.25	1,500,000.00	1,497,957.32	0.0000
59217GER6	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.02	1/11/2027	712,544.00	7,083.33	800,000.00	799,348.02	0.0000
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	766,292.00	7,791.67	850,000.00	847,939.70	0.0000
592179KF1	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.05	1/6/2028	6,965,700.00	171,840.28	7,000,000.00	6,999,424.71	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	613,033.60	6,233.33	680,000.00	678,349.47	0.0000
592173AE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE INSURAN 144A	0.08	11/1/2025	1,132,483.00	14,300.00	1,100,000.00	1,258,300.44	0.0000
592173AE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE INSURAN 144A	0.08	11/1/2025	1,029,530.00	13,000.00	1,000,000.00	1,143,909.49	0.0000
595112BQ5	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.05	2/15/2030	706,965.00	13,211.83	750,000.00	778,800.52	0.0000
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	1,576,000.00	11,412.67	2,000,000.00	1,701,162.05	0.0000
595112BV4	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.07	11/1/2029	2,077,860.00	22,500.00	2,000,000.00	1,997,658.15	0.0000
595112BV4	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.07	11/1/2029	8,851,683.60	95,850.00	8,520,000.00	8,871,486.44	0.0001
595112BZ5	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.06	2/9/2033	1,050,036.96	24,424.99	1,054,000.00	1,030,228.75	0.0000
595112CB7	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.06	9/15/2033	207,944.10	2,741.67	210,000.00	208,977.18	0.0000
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	134,748.00	975.78	171,000.00	171,000.00	0.0000
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	1,871,500.00	13,552.54	2,375,000.00	2,145,918.66	0.0000
594918AR5	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	11/15/2042	1,263,832.50	6,574.17	1,470,000.00	1,457,360.44	0.0000
594918BZ6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	2/6/2037	582,154.29	9,957.88	603,000.00	601,999.30	0.0000
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	246,369.27	751.19	357,000.00	356,363.03	0.0000
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	4,587,895.80	46,618.00	4,890,000.00	4,888,492.62	0.0001
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	3,436,266.17	17,978.99	3,571,000.00	3,674,795.98	0.0001
594918BB9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/12/2025	163,927.60	1,772.25	170,000.00	169,031.54	0.0000
594918BC7	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	2/12/2035	247,764.40	3,581.18	265,000.00	259,730.84	0.0000
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	2,270,492.40	23,070.67	2,420,000.00	2,395,492.89	0.0000
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	103,516.50	315.63	150,000.00	148,827.60	0.0000
594918BS2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	8/8/2036	9,115.00	137.04	10,000.00	9,969.75	0.0000
594918BX1	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2024	689,451.00	8,105.90	700,000.00	699,549.85	0.0000
594918BY9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2027	2,788,089.00	38,545.83	2,900,000.00	2,919,524.46	0.0000
594918CE2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2052	66,872.70	759.46	90,000.00	88,883.70	0.0000
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	375,285.30	1,963.54	390,000.00	390,015.75	0.0000
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	193,230.80	589.17	280,000.00	270,980.56	0.0000
594918CD4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2060	90,364.95	300.94	135,000.00	131,911.64	0.0000
594918CF9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2062	465,849.60	5,622.47	640,000.00	618,251.91	0.0000
594918BT0	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	8/8/2046	126,567.60	2,131.10	145,000.00	145,918.70	0.0000
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	1,395,291.50	7,300.35	1,450,000.00	1,450,923.24	0.0000
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	1,548,063.00	15,730.00	1,650,000.00	1,598,407.17	0.0000
594918BY9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2027	1,201,762.50	16,614.58	1,250,000.00	1,355,623.37	0.0000
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	155,274.75	473.44	225,000.00	224,471.12	0.0000
594918CE2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2052	366,313.79	4,160.15	493,000.00	494,496.61	0.0000
59523UAS6	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.02	2/15/2031	1,002,030.00	8,156.22	1,270,000.00	1,054,546.63	0.0000
59523UAN7	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	6/1/2027	3,256,558.50	10,350.00	3,450,000.00	3,397,574.70	0.0001
59523UAQ0	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	3/15/2029	1,129,176.00	13,956.67	1,200,000.00	1,330,950.11	0.0000
59523UAN7	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	6/1/2027	3,216,913.44	10,224.00	3,408,000.00	3,290,300.86	0.0000
59523UAQ0	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	3/15/2029	273,825.18	3,384.49	291,000.00	290,501.42	0.0000
59523UAN7	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	6/1/2027	2,477,816.25	7,875.00	2,625,000.00	2,514,030.08	0.0000
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	631,250.80	5,239.78	680,000.00	679,648.92	0.0000
595620AR6	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	8/1/2047	365,278.50	7,406.25	450,000.00	449,444.88	0.0000
595620AE5	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.06	11/1/2035	1,450,431.60	13,560.42	1,415,000.00	1,656,313.39	0.0000
59562EAH8	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.06	10/15/2036	1,159,065.60	24,540.44	1,120,000.00	1,372,894.13	0.0000
595620AQ8	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.03	5/1/2027	891,817.20	4,934.17	955,000.00	913,237.00	0.0000
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	5,096,421.90	42,303.50	5,490,000.00	5,293,846.60	0.0001
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	371,324.00	3,082.22	400,000.00	399,793.51	0.0000
59524QAA3	CORPORATE BONDS	USD FIXED INCOME	MID-ATLANTIC INTERSTATE T 144A	0.04	5/15/2028	85,051.80	471.50	90,000.00	88,801.87	0.0000
59833CAC6	CORPORATE BONDS	USD FIXED INCOME	MIDWEST CONNECTOR CAPITAL 144A	0.05	4/1/2029	1,625,905.40	20,581.25	1,780,000.00	1,866,727.13	0.0000
599191AA1	CORPORATE BONDS	USD FIXED INCOME	MILEAGE PLUS HOLDINGS LLC 144A	0.07	6/20/2027	5,452,784.00	11,382.23	5,440,000.00	5,503,279.73	0.0001
610202BR3	CORPORATE BONDS	USD FIXED INCOME	MONONGAHELA POWER CO 144A	0.04	5/15/2027	3,172,895.90	15,354.74	3,385,000.00	3,181,100.53	0.0000
615369AV7	CORPORATE BONDS	USD FIXED INCOME	MOODY'S CORP	0.03	8/19/2041	1,989,618.80	28,636.67	2,840,000.00	2,779,891.93	0.0000
615369AZ8	CORPORATE BONDS	USD FIXED INCOME	MOODY'S CORP	0.04	8/8/2032	1,898,920.00	33,763.89	2,000,000.00	1,992,387.71	0.0000
61746BDQ6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/29/2024	10,837,197.91	73,409.72	11,000,000.00	11,141,939.41	0.0002
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/23/2025	4,853,904.45	87,777.78	5,000,000.00	5,290,828.14	0.0001
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/22/2025	4,821,012.75	60,066.67	5,000,000.00	4,881,487.05	0.0001
61746BDZ6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/27/2026	3,558,109.12	61,117.15	3,687,000.00	3,643,553.14	0.0001
61747YEQ4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/17/2025	9,800,634.70	74,411.11	10,000,000.00	9,993,631.86	0.0002
61761J3R8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/27/2026	4,680,632.00	66,840.28	5,000,000.00	4,814,102.08	0.0001
61761JV10	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	14,637,414.60	104,833.33	15,000,000.00	15,399,727.55	0.0002
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	829,023.00	11,622.57	975,000.00	930,373.17	0.0000
6174468U6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	2/13/2032	2,189,459.75	19,427.53	2,825,000.00	2,513,097.61	0.0000
6174468X0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2032	581,353.30	2,513.63	745,000.00	745,000.00	0.0000
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	3,670,636.20	45,974.13	4,620,000.00	4,620,000.00	0.0001
6174468Y8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/25/2052	1,963,350.00	36,426.00	3,000,000.00	1,849,997.73	0.0000
6174468P7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/1/2031	3,053,915.40	30,696.45	3,390,000.00	3,528,531.02	0.0000
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	1,213,251.00	21,385.14	1,300,000.00	1,265,034.11	0.0000
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	3,323,240.00	52,320.00	4,000,000.00	3,592,932.74	0.0001
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	1,923,980.00	43,729.39	2,000,000.00	1,842,182.25	0.0000
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	6,037,108.00	103,805.34	6,545,000.00	7,019,618.16	0.0001
61744YAL2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2038	3,501,576.95	72,171.27	4,115,000.00	4,749,391.12	0.0001
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	7,227,380.00	101,324.96	8,500,000.00	8,006,980.10	0.0001
6174468X0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2032	936,408.00	4,048.80	1,200,000.00	977,651.68	0.0000
6174468Y8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/25/2052	778,795.50	14,448.98	1,190,000.00	1,190,000.00	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
61744YAR9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/22/2039	5,594,475.20	53,647.42	6,280,000.00	6,216,104.62	0.0001
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	1,982,302.45	24,828.02	2,495,000.00	1,988,923.57	0.0000
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	6,646,286.39	81,037.00	7,367,000.00	7,326,765.88	0.0001
61747YEG6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.01	10/21/2025	3,721,021.40	9,008.07	3,980,000.00	3,977,455.10	0.0001
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	2,596,273.25	15,921.48	3,215,000.00	2,805,040.41	0.0000
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	2,401,375.00	20,757.64	2,500,000.00	2,477,393.42	0.0000
61772BAB9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	5/4/2027	1,973,607.30	5,561.56	2,205,000.00	2,216,694.19	0.0000
6174468Q5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2026	4,528,503.75	18,474.93	4,825,000.00	4,926,553.68	0.0001
6174468P7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/1/2031	1,315,255.60	13,220.30	1,460,000.00	1,460,000.00	0.0000
61744YAL2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2038	1,301,922.90	26,834.03	1,530,000.00	1,660,669.88	0.0000
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	4,021,599.00	24,662.21	4,980,000.00	4,105,409.39	0.0001
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	1,212,984.00	24,795.14	1,275,000.00	1,275,000.00	0.0000
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	152,196.00	2,616.94	165,000.00	162,174.18	0.0000
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,011,196.85	35,449.99	2,155,000.00	2,155,000.00	0.0000
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	3,400,502.80	42,590.76	4,280,000.00	4,228,206.13	0.0001
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	1,601,713.35	36,404.72	1,665,000.00	1,665,000.00	0.0000
61747YFY7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	10/18/2033	1,642,705.80	19,868.96	1,545,000.00	1,690,573.85	0.0000
61747YFE0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/21/2034	2,408,621.60	24,908.33	2,440,000.00	2,440,000.00	0.0000
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	585,498.00	4,193.33	600,000.00	604,658.77	0.0000
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	2,340,345.60	47,840.03	2,460,000.00	2,460,479.44	0.0000
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	1,700,560.00	23,841.17	2,000,000.00	1,811,855.66	0.0000
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,323,842.30	40,960.78	2,490,000.00	2,714,440.14	0.0000
61747YEC5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/20/2027	637,560.00	4,868.64	720,000.00	720,000.00	0.0000
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/21/2032	4,052,001.00	50,750.67	5,100,000.00	4,344,931.40	0.0001
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	595,432.20	7,260.00	660,000.00	660,000.00	0.0000
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	778,045.50	6,725.48	810,000.00	810,000.00	0.0000
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	442,515.40	10,057.76	460,000.00	460,000.00	0.0000
61747YFD2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2029	1,708,392.30	17,371.12	1,730,000.00	1,730,000.00	0.0000
61747YES0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2037	1,295,704.90	14,312.20	1,370,000.00	1,380,000.03	0.0000
61747YFB6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	1/19/2038	700,471.80	19,003.86	710,000.00	710,000.00	0.0000
61747YES0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2037	1,418,655.00	15,670.29	1,500,000.00	1,412,312.99	0.0000
61747YFB6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	1/19/2038	1,479,870.00	40,149.00	1,500,000.00	1,481,116.22	0.0000
61747YEF8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	9/16/2036	720,575.00	6,882.75	950,000.00	722,068.04	0.0000
6174467Y9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	9/8/2026	680,642.25	9,626.19	705,000.00	718,904.15	0.0000
61747YFA8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	2/1/2029	3,562,418.00	83,292.30	3,613,000.00	3,624,937.72	0.0001
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	894,278.40	18,280.34	940,000.00	940,000.00	0.0000
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/22/2025	2,506,920.00	31,234.67	2,600,000.00	2,671,134.07	0.0000
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,333,175.00	41,125.28	2,500,000.00	2,725,500.37	0.0000
61747YEC5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	7/20/2027	2,249,170.00	17,175.48	2,540,000.00	2,397,593.81	0.0000
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	1,840,426.80	22,440.00	2,040,000.00	2,041,843.01	0.0000
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	394,415.90	8,964.52	410,000.00	410,000.00	0.0000
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	9,799,335.00	172,726.17	10,500,000.00	9,941,187.52	0.0002
6174468Q5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2026	5,532,752.25	22,571.96	5,895,000.00	5,556,731.63	0.0001
61747YEV3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	10/18/2028	2,516,811.50	31,278.88	2,450,000.00	2,526,800.57	0.0000
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/22/2025	9,111,690.00	113,526.00	9,450,000.00	9,134,588.24	0.0001
6174468N2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	3/24/2051	156,387.00	2,262.12	150,000.00	183,070.90	0.0000
61746BEF9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/20/2027	2,824,167.50	48,230.12	2,975,000.00	2,961,117.81	0.0000
61747YEF8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	9/16/2036	3,659,762.50	34,957.13	4,825,000.00	4,339,859.57	0.0001
61747YFD2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2029	4,428,982.35	45,034.38	4,485,000.00	4,485,000.00	0.0001
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	934,661.25	14,715.00	1,125,000.00	1,015,724.10	0.0000
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	1,522,471.75	13,160.34	1,585,000.00	1,585,000.00	0.0000
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	3,872,009.75	88,005.40	4,025,000.00	3,836,771.80	0.0001
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	2,951,885.75	21,141.39	3,025,000.00	3,024,233.98	0.0000
6174467X1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	11/24/2025	6,880,090.00	35,972.22	7,000,000.00	7,543,957.59	0.0001
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	19,784,975.00	121,330.13	24,500,000.00	23,270,409.30	0.0003
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	1,923,325.15	30,280.20	2,315,000.00	2,116,475.90	0.0000
61690U4T4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY BANK NA	0.05	4/21/2026	2,953,984.35	27,731.67	3,000,000.00	3,000,000.00	0.0000
61690U4T4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY BANK NA	0.05	4/21/2026	787,728.00	7,395.11	800,000.00	791,048.17	0.0000
620076BW8	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.06	6/1/2032	1,139,017.50	5,366.67	1,150,000.00	1,148,558.59	0.0000
620076BT5	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.02	11/15/2030	1,614,840.00	5,877.78	2,000,000.00	1,669,774.42	0.0000
620076BU2	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.03	5/24/2031	2,530,679.10	8,733.54	3,090,000.00	2,460,421.95	0.0000
620076BU2	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.03	5/24/2031	262,076.80	904.44	320,000.00	320,000.00	0.0000
55336VAJ9	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	6/1/2025	3,247,176.20	13,446.88	3,310,000.00	3,400,916.85	0.0001
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	774,654.30	9,376.50	945,000.00	838,799.04	0.0000
55336VBQ2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.03	8/15/2030	790,209.00	9,460.50	945,000.00	896,670.24	0.0000
55336VAM2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2038	678,578.40	7,505.00	790,000.00	782,383.72	0.0000
55336VBT6	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/14/2052	2,642,078.40	45,903.00	3,120,000.00	3,088,862.12	0.0000
55336VAK6	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/1/2027	1,992,472.82	28,641.25	2,083,000.00	2,198,870.95	0.0000
55336VAL4	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/1/2047	122,659.60	2,426.67	140,000.00	168,734.16	0.0000
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	500,041.40	6,052.56	610,000.00	606,408.86	0.0000
55336VAR1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/15/2028	310,233.00	3,886.67	330,000.00	329,207.81	0.0000
55336VBP4	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	12/1/2047	1,358,385.60	6,760.00	1,560,000.00	1,421,680.01	0.0000
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	1,229,610.00	14,883.33	1,500,000.00	1,472,781.09	0.0000
55336VAR1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/15/2028	1,034,110.00	12,955.56	1,100,000.00	1,122,588.15	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
55336VBR0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.02	3/1/2026	1,641,832.90	10,558.33	1,810,000.00	1,809,582.15	0.0000
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	2,157,757.60	37,290.00	2,260,000.00	2,176,911.61	0.0000
55336VBV1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/1/2033	1,838,841.60	37,866.67	1,920,000.00	1,904,550.11	0.0000
55336VAP5	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2058	2,819,947.75	36,257.28	3,505,000.00	2,993,878.74	0.0000
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	172,145.40	2,083.67	210,000.00	208,762.65	0.0000
55336VBR0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.02	3/1/2026	453,545.00	2,916.67	500,000.00	499,471.33	0.0000
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	630,141.60	10,890.00	660,000.00	656,523.35	0.0000
55336VBR0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.02	3/1/2026	1,496,698.50	9,625.00	1,650,000.00	1,498,681.40	0.0000
55336VAG5	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	12/1/2024	419,869.86	1,730.63	426,000.00	430,847.94	0.0000
55336VAS9	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	2/15/2029	179,290.98	3,372.80	186,000.00	185,369.75	0.0000
55336VAT7	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.06	2/15/2049	504,817.02	11,594.00	558,000.00	547,778.29	0.0000
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	1,629,775.32	28,165.50	1,707,000.00	1,695,903.38	0.0000
628530BC0	CORPORATE BONDS	USD FIXED INCOME	MYLAN INC	0.05	11/29/2043	1,814,733.00	10,440.00	2,175,000.00	2,591,288.57	0.0000
63111XAJ0	CORPORATE BONDS	USD FIXED INCOME	NASDAQ INC	0.06	2/15/2034	262,924.86	121.18	262,000.00	261,926.70	0.0000
49337WAJ9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL GRID USA	0.06	4/1/2035	2,406,284.70	34,382.78	2,370,000.00	2,569,244.60	0.0000
636792AB9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL LIFE INSURANCE C 144A	0.05	7/19/2068	1,274,695.00	34,256.25	1,450,000.00	1,643,209.56	0.0000
637432PA7	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.06	1/15/2033	2,090,020.00	53,488.89	2,000,000.00	2,171,874.92	0.0000
63743HFF4	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	10/30/2025	5,001,866.80	46,173.61	5,000,000.00	4,994,794.97	0.0001
63743HFG2	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	3/15/2028	5,235,607.77	74,864.27	5,297,000.00	5,379,212.16	0.0001
637432PA7	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.06	1/15/2033	2,612,525.00	66,861.11	2,500,000.00	2,714,843.58	0.0000
63743HFF0	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.04	3/13/2026	6,889,960.00	122,869.44	7,000,000.00	6,997,244.51	0.0001
63743HFF4	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	10/30/2025	2,450,906.50	22,625.07	2,450,000.00	2,483,669.96	0.0000
63902HAL3	CORPORATE BONDS	USD FIXED INCOME	NATURE CONSERVANCY/THE	0.01	7/1/2028	20,187.75	163.00	25,000.00	25,000.00	0.0000
63946BAJ9	CORPORATE BONDS	USD FIXED INCOME	NBCUNIVERSAL MEDIA LLC	0.04	1/15/2043	668,827.50	15,389.58	750,000.00	756,515.39	0.0000
63946BAJ9	CORPORATE BONDS	USD FIXED INCOME	NBCUNIVERSAL MEDIA LLC	0.04	1/15/2043	1,306,443.05	30,060.99	1,465,000.00	1,749,974.29	0.0000
641062BK9	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.05	3/13/2026	10,071,360.00	156,041.67	10,000,000.00	9,997,025.91	0.0002
641062BD5	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.04	10/1/2032	1,986,400.00	21,500.00	2,000,000.00	1,993,908.81	0.0000
641062BG8	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.05	3/14/2030	2,953,565.45	42,886.94	2,915,000.00	3,029,045.97	0.0000
641423CC0	CORPORATE BONDS	USD FIXED INCOME	NEVADA POWER CO	0.04	5/1/2029	2,526,123.60	16,835.00	2,730,000.00	2,723,648.95	0.0000
64952WEG4	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.02	8/1/2031	1,124,937.75	10,984.38	1,425,000.00	1,358,266.33	0.0000
64952WEZ2	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/28/2033	1,161,246.45	22,844.79	1,205,000.00	1,202,869.09	0.0000
64952WEZ2	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/28/2033	1,927,380.00	37,916.67	2,000,000.00	1,996,463.24	0.0000
64952WEE9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.06	6/9/2026	3,752,842.00	12,860.62	3,800,000.00	3,800,202.22	0.0001
64952WDS9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.01	8/7/2030	1,888,291.60	11,712.00	2,440,000.00	2,183,101.96	0.0000
64952WEY5	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2028	2,059,761.60	48,198.22	2,080,000.00	2,078,915.99	0.0000
64952WFD0	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	6/13/2028	1,466,310.00	3,626.00	1,480,000.00	1,478,650.41	0.0000
64952WEZ2	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/28/2033	3,514,577.43	69,141.04	3,647,000.00	3,647,869.68	0.0001
64952WDS9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.01	8/7/2030	1,759,825.86	10,915.20	2,274,000.00	2,034,579.43	0.0000
64952WEY5	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2028	227,762.10	5,329.61	230,000.00	229,880.14	0.0000
64952WET6	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.03	6/6/2024	24,409,266.75	54,687.50	25,000,000.00	24,990,564.95	0.0004
64952WEG4	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.02	8/1/2031	2,960,362.50	28,906.25	3,750,000.00	3,053,914.56	0.0000
64952WEY5	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.05	1/9/2028	4,951,350.00	115,861.11	5,000,000.00	4,997,394.23	0.0001
651229AW6	CORPORATE BONDS	USD FIXED INCOME	NEWELL BRANDS INC	0.05	4/1/2026	201,663.55	2,526.25	215,000.00	214,863.55	0.0000
651587AG2	CORPORATE BONDS	USD FIXED INCOME	NEWMARKET CORP	0.03	3/18/2031	232,713.90	2,201.63	285,000.00	282,199.22	0.0000
651639AY2	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.02	10/1/2030	3,522,041.73	24,181.88	4,299,000.00	3,545,990.20	0.0001
651639AZ9	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	7/15/2032	3,346,297.00	49,154.44	4,100,000.00	3,854,914.92	0.0001
651639AZ9	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	7/15/2032	1,081,425.25	15,885.28	1,325,000.00	1,146,091.64	0.0000
651639AY2	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.02	10/1/2030	331,804.35	2,278.13	405,000.00	377,841.95	0.0000
65339KBP4	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.06	3/1/2025	667,374.05	13,413.05	665,000.00	666,391.25	0.0000
65339KBY5	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2027	3,270,593.90	31,730.21	3,670,000.00	3,668,223.12	0.0001
65339KBZ2	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2032	4,052,250.00	56,255.56	5,000,000.00	4,070,128.46	0.0001
65339KBZ2	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2032	2,288,710.80	31,773.14	2,824,000.00	2,823,324.36	0.0000
65339KBP4	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.06	3/1/2025	657,338.35	13,211.35	655,000.00	656,370.32	0.0000
65339KCH1	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.05	7/15/2027	508,456.00	11,089.72	520,000.00	519,838.26	0.0000
65364UAH9	CORPORATE BONDS	USD FIXED INCOME	NIAGARA MOHAWK POWER CORP 144A	0.04	10/1/2034	1,667,301.35	20,160.08	1,885,000.00	1,683,759.30	0.0000
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	1,353,975.00	11,162.50	1,500,000.00	1,498,450.35	0.0000
654106AE3	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.04	11/1/2045	1,309,170.00	9,687.50	1,500,000.00	1,521,715.85	0.0000
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	1,408,335.00	10,770.83	1,500,000.00	1,499,891.74	0.0000
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	2,948,957.55	24,311.93	3,267,000.00	3,477,158.71	0.0000
654106AH6	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.02	3/27/2025	191,218.00	1,253.33	200,000.00	204,322.07	0.0000
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	169,000.20	1,292.50	180,000.00	188,180.77	0.0000
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	525,707.00	5,728.13	650,000.00	587,382.19	0.0000
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	2,369,456.25	19,534.38	2,625,000.00	2,676,825.64	0.0000
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	909,877.50	9,914.06	1,125,000.00	1,022,363.05	0.0000
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	249,744.74	1,910.03	266,000.00	265,980.77	0.0000
65473PAP0	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	6/30/2033	1,165,267.95	4,019.25	1,165,000.00	1,160,675.71	0.0000
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	648,187.20	4,320.00	720,000.00	718,100.88	0.0000
65473QBC6	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	2/15/2044	905,960.00	18,133.33	1,000,000.00	1,046,041.90	0.0000
65473PAN5	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	3/30/2028	599,502.00	8,487.50	600,000.00	599,023.83	0.0000
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	198,957.46	1,326.00	221,000.00	220,417.07	0.0000
65473PAN5	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	3/30/2028	172,856.41	2,447.23	173,000.00	172,718.54	0.0000
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	1,192,844.50	7,950.00	1,325,000.00	1,201,281.19	0.0000
65473PAN5	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	3/30/2028	2,323,070.25	32,889.06	2,325,000.00	2,321,217.33	0.0000
65473QBE2	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	5/15/2027	1,622,466.00	7,692.54	1,725,000.00	1,699,623.97	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
65473PAH8	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	9/1/2029	4,375,950.00	49,166.67	5,000,000.00	5,168,730.18	0.0001
65473QBC6	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	2/15/2044	421,271.40	8,432.00	465,000.00	552,949.77	0.0000
637417AK2	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	10/15/2027	1,371,273.80	11,046.39	1,495,000.00	1,418,213.59	0.0000
637417AL0	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	10/15/2028	2,777,880.00	27,233.33	3,000,000.00	2,864,879.22	0.0000
637417AQ9	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	4/15/2051	93,998.80	1,034.44	140,000.00	137,502.41	0.0000
637417AH9	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	11/15/2025	1,616,224.00	8,688.89	1,700,000.00	1,688,981.89	0.0000
637417AL0	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	10/15/2028	398,162.80	3,903.44	430,000.00	428,241.73	0.0000
637417AJ5	CORPORATE BONDS	USD FIXED INCOME	NNN REIT INC	0.04	12/15/2026	1,649,489.75	2,840.00	1,775,000.00	1,737,835.88	0.0000
655844CE6	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.03	11/1/2029	379,082.00	1,870.00	440,000.00	403,366.25	0.0000
655844AW8	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.06	5/17/2025	3,222,183.40	22,068.08	3,230,000.00	3,471,152.90	0.0000
655844CB2	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	8/1/2118	582,787.80	14,662.50	690,000.00	690,000.00	0.0000
655844CP1	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	6/1/2053	900,230.00	3,791.67	1,000,000.00	999,853.44	0.0000
655844BM9	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.04	10/1/2042	760,665.60	9,183.75	930,000.00	1,018,707.40	0.0000
665772BN8	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.07	7/1/2025	1,432,200.40	49,518.75	1,390,000.00	1,516,154.02	0.0000
665772CQ0	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	9/15/2047	286,718.45	3,869.00	365,000.00	361,797.57	0.0000
665772CJ6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.03	8/15/2042	121,197.60	1,990.89	155,000.00	155,000.00	0.0000
665772CL1	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	5/15/2044	110,210.10	685.21	130,000.00	129,693.54	0.0000
665772CN7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	8/15/2045	609,000.00	11,333.33	750,000.00	759,013.73	0.0000
665772CV9	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	6/1/2052	2,229,272.00	9,300.00	2,480,000.00	2,462,457.33	0.0000
665772CA5	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	7/15/2035	1,433,165.50	35,102.08	1,450,000.00	1,596,676.25	0.0000
665772CE7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	11/1/2039	273,939.30	2,407.50	270,000.00	308,412.84	0.0000
665772CN7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	8/15/2045	341,040.00	6,346.67	420,000.00	352,578.26	0.0000
665772CS6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.03	6/1/2051	1,701,890.82	5,759.00	2,658,000.00	2,238,554.79	0.0000
665772CT4	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.02	4/1/2031	50,046.60	337.50	60,000.00	59,801.10	0.0000
665859AW4	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.04	5/10/2027	3,371,165.00	19,833.33	3,500,000.00	3,546,871.98	0.0001
665859AV6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.02	5/1/2030	2,833,140.00	11,212.50	3,450,000.00	3,440,803.00	0.0000
665859AS3	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.03	5/8/2032	1,174,612.50	6,583.59	1,325,000.00	1,285,916.51	0.0000
666807BN1	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.03	1/15/2028	582,681.25	9,366.32	625,000.00	629,254.42	0.0000
666807BT8	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.05	5/1/2040	510,988.40	4,463.33	520,000.00	666,938.41	0.0000
666807BJ0	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	4/15/2045	642,183.10	6,420.94	790,000.00	657,760.94	0.0000
666807BM3	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.03	1/15/2025	461,169.60	6,485.07	480,000.00	466,666.98	0.0000
666807BU5	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.05	5/1/2050	1,582,963.20	13,650.00	1,560,000.00	1,758,712.47	0.0000
666807BS0	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	5/1/2030	4,626,475.14	34,855.33	4,753,000.00	4,739,684.74	0.0001
666807BP6	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	10/15/2047	461,624.40	4,594.20	540,000.00	597,973.85	0.0000
667274AC8	CORPORATE BONDS	USD FIXED INCOME	NORTHWELL HEALTHCARE INC	0.04	11/1/2047	778,648.50	6,745.00	950,000.00	1,016,716.15	0.0000
66815L2F5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.02	1/11/2027	1,603,152.00	14,875.00	1,800,000.00	1,798,958.54	0.0000
66815L2H1	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.03	4/4/2029	894,395.40	8,054.75	1,010,000.00	1,008,214.10	0.0000
66815L2F5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.02	1/11/2027	2,600,668.80	24,130.56	2,920,000.00	2,918,310.55	0.0000
66815L2H1	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.03	4/4/2029	850,118.40	7,656.00	960,000.00	958,302.53	0.0000
66815L2K4	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.04	9/15/2027	867,438.50	11,399.42	890,000.00	889,695.88	0.0000
66815L2D0	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.02	6/1/2028	2,559,180.00	4,250.00	3,000,000.00	2,590,677.75	0.0000
668138AA8	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL LIFE 144A	0.04	9/30/2047	1,012,622.00	12,651.53	1,300,000.00	1,504,793.69	0.0000
668444AQ5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN UNIVERSITY	0.04	12/1/2057	687,165.50	2,593.92	850,000.00	850,000.00	0.0000
637071AK7	CORPORATE BONDS	USD FIXED INCOME	NOV INC	0.04	12/1/2042	747,170.40	3,357.50	1,020,000.00	927,451.17	0.0000
66988AAE4	CORPORATE BONDS	USD FIXED INCOME	NOVANT HEALTH INC	0.04	11/1/2043	1,883,921.10	15,517.05	2,130,000.00	2,395,557.01	0.0000
66989HAR9	CORPORATE BONDS	USD FIXED INCOME	NOVARTIS CAPITAL CORP	0.02	8/14/2030	1,512,262.50	14,651.39	1,750,000.00	1,820,834.15	0.0000
629377CL4	CORPORATE BONDS	USD FIXED INCOME	NRG ENERGY INC 144A	0.04	6/15/2029	2,993,017.00	6,694.78	3,385,000.00	3,631,624.90	0.0000
67021CAP2	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.04	4/1/2030	1,150,984.60	12,047.50	1,220,000.00	1,323,335.43	0.0000
67021CAT4	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.05	9/15/2052	1,938,000.00	29,150.00	2,000,000.00	1,992,352.13	0.0000
67021CAR8	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.02	8/15/2031	3,675,626.10	33,813.00	4,590,000.00	4,497,364.62	0.0001
67021CAL1	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.03	6/1/2026	3,247,335.00	7,875.00	3,500,000.00	3,364,219.71	0.0001
67021CAJ6	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.04	3/1/2044	486,222.00	8,066.67	550,000.00	546,913.62	0.0000
67021CAM9	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.03	5/15/2027	535,190.10	2,330.67	570,000.00	572,899.55	0.0000
670346AS4	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.03	6/1/2030	646,826.76	1,678.50	746,000.00	744,509.13	0.0000
670346AS4	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.03	6/1/2030	433,530.00	1,125.00	500,000.00	499,000.79	0.0000
670346AY1	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.04	5/23/2027	1,813,170.70	8,487.72	1,870,000.00	1,866,032.30	0.0000
670346AN5	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.05	8/1/2043	24,205.00	541.67	25,000.00	27,140.14	0.0000
670346AY1	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.04	5/23/2027	1,822,866.80	8,533.11	1,880,000.00	1,875,890.67	0.0000
67080LAA3	CORPORATE BONDS	USD FIXED INCOME	NUVEEN LLC 144A	0.04	11/1/2028	1,654,526.25	11,700.00	1,716,699.53	1,716,699.53	0.0000
67080LAA3	CORPORATE BONDS	USD FIXED INCOME	NUVEEN LLC 144A	0.04	11/1/2028	2,828,250.00	20,000.00	3,000,000.00	2,934,529.09	0.0000
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	1,346,211.90	10,580.63	1,485,000.00	1,481,122.22	0.0000
67066GAN4	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.02	6/15/2031	1,673,120.00	1,777.78	2,000,000.00	1,992,845.06	0.0000
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	2,293,546.20	18,026.25	2,530,000.00	2,305,160.35	0.0000
67066GAG9	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2040	512,166.00	5,250.00	600,000.00	618,810.31	0.0000
67066GAH7	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2050	1,291,048.20	13,912.50	1,590,000.00	1,581,842.35	0.0000
67066GAJ3	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2060	525,926.40	5,920.00	640,000.00	692,046.38	0.0000
674599DZ5	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.09	7/15/2027	3,613,302.45	131,105.42	3,345,000.00	3,661,544.32	0.0001
674599CF0	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.05	6/15/2045	185,688.00	493.33	240,000.00	240,714.28	0.0000
674599CH6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	4/15/2026	185,020.00	1,435.56	200,000.00	199,861.25	0.0000
674599CJ2	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	4/15/2046	77,173.00	928.89	100,000.00	99,191.25	0.0000
674599CL7	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	2/15/2047	268,774.00	5,885.78	380,000.00	376,335.13	0.0000
674599CM5	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	2/15/2027	179,408.00	2,266.67	200,000.00	195,705.83	0.0000
674599CN3	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	3/15/2048	622,230.00	10,388.00	840,000.00	819,844.06	0.0000
674599CR4	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	8/15/2026	308,611.20	4,110.22	340,000.00	341,155.11	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
674599DB8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.07	7/1/2024	350,996.28	12,093.00	348,000.00	348,000.00	0.0000
674599DC6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	3/15/2026	286,302.50	4,739.08	290,000.00	307,960.40	0.0000
674599DF9	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	9/15/2036	456,481.00	8,451.29	445,000.00	558,510.91	0.0000
674599CG8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	6/15/2025	662,130.00	1,088.89	700,000.00	694,833.21	0.0000
674599CG8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	6/15/2025	756,720.00	1,244.44	800,000.00	794,094.93	0.0000
674599DC6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	3/15/2026	98,725.00	1,634.17	100,000.00	106,193.23	0.0000
674599DE2	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.08	9/15/2031	1,113,685.20	23,164.31	999,000.00	1,113,415.22	0.0000
677050AK2	CORPORATE BONDS	USD FIXED INCOME	OGLETHORPE POWER CORP	0.05	6/1/2044	1,535,421.90	7,374.79	1,945,000.00	1,934,940.53	0.0000
677347CE4	CORPORATE BONDS	USD FIXED INCOME	OHIO EDISON CO	0.07	7/15/2036	1,650,540.00	47,552.08	1,500,000.00	2,090,001.39	0.0000
677415CQ2	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.04	4/1/2048	347,199.50	4,409.38	425,000.00	461,092.17	0.0000
677415CR0	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.04	6/1/2049	775,699.20	3,200.00	960,000.00	957,842.41	0.0000
677415CS8	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.03	4/1/2030	234,841.75	1,787.50	275,000.00	274,796.84	0.0000
677415CS8	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.03	4/1/2030	4,269,850.00	32,500.00	5,000,000.00	4,996,307.17	0.0001
678858BP5	CORPORATE BONDS	USD FIXED INCOME	OKLAHOMA GAS AND ELECTRIC CO	0.05	3/15/2044	882,041.16	14,053.69	1,049,000.00	1,283,033.00	0.0000
678858BX8	CORPORATE BONDS	USD FIXED INCOME	OKLAHOMA GAS AND ELECTRIC CO	0.05	1/15/2033	4,062,200.00	105,600.00	4,000,000.00	3,988,145.73	0.0001
681936BM1	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.03	2/1/2031	6,059,794.50	107,765.63	7,650,000.00	6,779,172.88	0.0001
681936B85	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	4/1/2024	3,441,776.90	43,201.13	3,491,000.00	3,511,128.37	0.0001
681936BD1	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	1/15/2025	212,687.10	4,606.50	222,000.00	221,761.69	0.0000
681936BK5	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	1/15/2028	989,301.76	23,742.61	1,084,000.00	1,078,612.23	0.0000
681936BL3	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.04	10/1/2029	327,680.00	3,625.00	400,000.00	396,129.15	0.0000
68233JCN2	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY C 144A	0.04	5/15/2028	1,789,418.40	10,988.89	1,840,000.00	1,836,305.77	0.0000
68233JCN2	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY C 144A	0.04	5/15/2028	1,312,888.50	8,062.50	1,350,000.00	1,347,289.56	0.0000
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	657,255.00	2,635.42	750,000.00	763,804.04	0.0000
68233JAZ7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	4/1/2025	4,200,000.80	32,376.25	4,390,000.00	4,476,881.30	0.0001
68233JBH6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	11/15/2028	3,303,860.00	16,547.22	3,500,000.00	3,464,831.70	0.0001
68233DAT4	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.07	5/1/2032	452,948.00	4,666.67	400,000.00	482,473.30	0.0000
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	4,031,164.00	16,163.89	4,600,000.00	4,314,699.23	0.0001
68233JCH5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.05	6/1/2052	1,970,244.00	8,280.00	2,160,000.00	2,140,827.34	0.0000
68233JBH6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	11/15/2028	1,472,577.60	7,375.33	1,560,000.00	1,525,345.44	0.0000
68233JBM5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	6/1/2024	1,654,270.00	3,895.83	1,700,000.00	1,710,539.65	0.0000
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	3,097,861.90	12,421.60	3,535,000.00	3,334,557.14	0.0000
68233JBZ6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.01	10/1/2025	370,410.40	563.75	410,000.00	404,888.97	0.0000
68233JBD5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	9/30/2047	410,666.00	4,850.81	505,000.00	611,031.03	0.0000
68235PAL2	CORPORATE BONDS	USD FIXED INCOME	ONE GAS INC	0.01	3/11/2024	588,160.96	2,043.56	608,000.00	604,286.16	0.0000
682680AY9	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.03	9/1/2029	1,154,790.50	15,016.67	1,325,000.00	1,198,389.15	0.0000
682680BC6	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.05	3/15/2050	343,093.50	5,962.50	450,000.00	364,778.92	0.0000
682680BG7	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	11/15/2032	2,542,325.00	19,486.11	2,500,000.00	2,498,070.57	0.0000
682680BE2	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.06	1/15/2031	2,447,817.50	69,541.32	2,375,000.00	2,437,561.40	0.0000
68268NAC7	CORPORATE BONDS	USD FIXED INCOME	ONEOK PARTNERS LP	0.07	10/1/2036	15,355.65	249.38	15,000.00	14,975.68	0.0000
68389XAS4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2023	4,994,461.45	83,576.39	5,000,000.00	5,003,488.28	0.0001
68389XBL8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	9/15/2023	5,958,475.02	42,400.00	6,000,000.00	6,020,186.40	0.0001
68389XCF0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/10/2025	3,033,612.63	24,650.00	3,000,000.00	2,996,912.16	0.0000
68389XAS4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2023	1,997,780.00	33,430.56	2,000,000.00	1,999,950.72	0.0000
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	1,848,460.00	24,438.89	2,000,000.00	2,012,062.67	0.0000
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	872,160.00	7,375.00	1,000,000.00	999,273.83	0.0000
68389XCA1	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	3/25/2051	2,271,570.00	31,600.00	3,000,000.00	2,138,804.87	0.0000
68389XCJ2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2032	2,016,223.00	17,152.78	1,900,000.00	1,896,803.00	0.0000
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	5,045,560.00	102,627.78	5,200,000.00	5,184,618.22	0.0001
68389XBG9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	5/15/2055	682,632.00	4,779.69	855,000.00	952,893.61	0.0000
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	3,171,018.55	40,405.00	4,445,000.00	3,617,619.59	0.0000
68389XCA1	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	3/25/2051	3,876,812.80	54,369.55	5,120,000.00	3,829,357.48	0.0001
68389XCC7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	3/25/2026	6,951,143.60	33,704.00	7,660,000.00	7,637,079.89	0.0001
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	2,775,766.35	24,955.00	3,255,000.00	3,308,743.05	0.0000
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	4,791,341.40	97,456.92	4,938,000.00	4,921,920.37	0.0001
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	646,961.00	8,553.61	700,000.00	681,816.49	0.0000
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	26,164.80	221.25	30,000.00	27,679.28	0.0000
68389XCC7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	3/25/2026	308,536.40	1,496.00	340,000.00	339,909.48	0.0000
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	2,728,864.00	24,533.33	3,200,000.00	2,780,283.80	0.0000
68389XCN3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2030	521,623.80	10,113.75	540,000.00	538,365.82	0.0000
68389XAV7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/8/2034	262,600.80	5,992.53	290,000.00	289,924.68	0.0000
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	2,047,333.00	41,643.19	2,110,000.00	2,108,569.52	0.0000
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	3,411,080.00	30,666.67	4,000,000.00	3,614,601.36	0.0001
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	998,168.40	13,197.00	1,080,000.00	1,093,248.65	0.0000
68389XBP9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	11/15/2037	1,311,814.65	7,793.17	1,605,000.00	1,798,173.98	0.0000
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	2,354,832.00	19,912.50	2,700,000.00	2,725,266.04	0.0000
68389XCH6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2029	812,136.00	6,929.00	780,000.00	779,315.25	0.0000
68389XBH7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2036	1,157,703.04	24,640.86	1,388,000.00	1,406,386.15	0.0000
68389XB3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2046	11,475.00	276.67	15,000.00	15,486.63	0.0000
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	1,747,259.28	20,358.00	2,262,000.00	1,990,357.40	0.0000
68389XCQ6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	2/6/2053	246,641.10	5,700.31	255,000.00	253,714.01	0.0000
68389XBU8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2027	634,068.60	4,830.00	690,000.00	689,172.47	0.0000
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	3,628,185.60	30,680.00	4,160,000.00	4,044,927.32	0.0001
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	1,193,878.00	10,733.33	1,400,000.00	1,440,785.57	0.0000
68389XCH6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2029	791,312.00	6,751.33	760,000.00	759,332.82	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
68389XCM5	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2028	1,157,370.20	21,568.75	1,190,000.00	1,188,127.93	0.0000
68389XCN3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2030	4,829,850.00	93,645.83	5,000,000.00	4,984,868.73	0.0001
68389XCH6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.06	11/9/2029	2,889,330.00	24,651.25	2,775,000.00	2,902,142.23	0.0000
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	739,384.00	9,775.56	800,000.00	785,403.17	0.0000
68389XBN4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	11/15/2027	741,928.00	3,322.22	800,000.00	792,239.26	0.0000
68389XBQ7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	11/15/2047	490,310.40	3,271.11	640,000.00	696,402.42	0.0000
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	386,220.00	4,500.00	500,000.00	498,814.63	0.0000
68389XB2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	338,860.25	4,275.00	475,000.00	473,462.45	0.0000
68389XBY0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2060	1,544,180.00	21,175.00	2,200,000.00	1,846,495.16	0.0000
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	703,535.25	6,325.00	825,000.00	823,981.98	0.0000
68389XCK9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.07	11/9/2052	3,046,958.75	27,159.17	2,725,000.00	2,723,294.88	0.0000
68389XCM5	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2028	2,018,103.50	37,609.38	2,075,000.00	2,071,260.83	0.0000
68389XCN3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	5/6/2030	2,559,820.50	49,632.29	2,650,000.00	2,641,980.43	0.0000
68389XCP8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.05	2/6/2033	2,210,343.40	44,958.86	2,278,000.00	2,276,455.61	0.0000
68389XBU8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2027	913,426.36	6,958.00	994,000.00	992,807.91	0.0000
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	5,118,707.04	43,283.88	5,869,000.00	5,939,705.73	0.0001
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	764,715.60	8,910.00	990,000.00	987,653.00	0.0000
68389XB2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	706,256.10	8,910.00	990,000.00	986,795.26	0.0000
68389XBY0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2060	701,900.00	9,625.00	1,000,000.00	996,291.71	0.0000
67103HAK3	CORPORATE BONDS	USD FIXED INCOME	O'REILLY AUTOMOTIVE INC	0.02	3/15/2031	1,101,436.00	7,213.89	1,400,000.00	1,143,807.84	0.0000
67103HAL1	CORPORATE BONDS	USD FIXED INCOME	O'REILLY AUTOMOTIVE INC	0.05	6/15/2032	1,925,760.00	4,177.78	2,000,000.00	1,994,215.40	0.0000
688225AH4	CORPORATE BONDS	USD FIXED INCOME	OSHKOSH CORP	0.03	3/1/2030	566,137.00	6,716.67	650,000.00	648,294.52	0.0000
68902VAK3	CORPORATE BONDS	USD FIXED INCOME	OTIS WORLDWIDE CORP	0.03	2/15/2030	1,921,880.90	21,608.70	2,230,000.00	1,942,059.93	0.0000
68902VAK3	CORPORATE BONDS	USD FIXED INCOME	OTIS WORLDWIDE CORP	0.03	2/15/2030	861,830.00	9,690.00	1,000,000.00	870,878.89	0.0000
69047QAB8	CORPORATE BONDS	USD FIXED INCOME	OVINTIV INC	0.06	5/15/2028	2,536,594.20	12,194.58	2,590,000.00	2,589,313.15	0.0000
694308HY6	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	12/1/2047	1,020,240.00	4,937.50	1,500,000.00	1,042,224.45	0.0000
694308K2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.07	4/1/2053	931,769.50	16,089.31	950,000.00	946,598.92	0.0000
694308JF5	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.02	8/1/2027	177,621.60	1,820.00	208,000.00	207,772.53	0.0000
694308J7	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	8/1/2050	246,116.16	5,658.33	388,000.00	385,701.22	0.0000
694308JU2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	6/1/2041	26,027.05	122.50	35,000.00	34,905.85	0.0000
6944PL2B4	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.01	6/24/2025	1,832,557.20	469.00	2,010,000.00	2,018,023.19	0.0000
6944PL2B4	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.01	6/24/2025	5,606,166.28	1,434.77	6,149,000.00	6,072,421.83	0.0001
694476AF9	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFECORP 144A	0.05	9/15/2052	1,389,801.60	22,896.00	1,440,000.00	1,437,892.30	0.0000
694476AE2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFECORP 144A	0.03	9/15/2050	2,731,402.10	39,011.68	3,955,000.00	3,937,152.94	0.0000
695114CW6	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	9/15/2030	831,620.00	7,950.00	1,000,000.00	998,710.34	0.0000
695114DA3	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.06	5/15/2054	1,874,040.00	13,444.44	2,000,000.00	1,999,121.44	0.0000
695114BT4	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.08	11/15/2031	1,649,190.00	14,758.33	1,500,000.00	2,151,266.64	0.0000
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	683,856.00	12,060.00	720,000.00	719,803.30	0.0000
695114CV8	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	2/15/2050	386,520.00	7,838.89	500,000.00	497,854.75	0.0000
695114CG1	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.06	10/15/2037	1,910,436.58	25,240.97	1,913,000.00	2,049,823.25	0.0000
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	379,920.00	6,700.00	400,000.00	399,890.67	0.0000
695114CU0	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	6/15/2029	3,280,541.50	5,701.11	3,665,000.00	3,711,805.96	0.0001
695114CX4	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	3/15/2051	683,400.00	9,716.67	1,000,000.00	992,286.81	0.0000
695114DA3	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.06	5/15/2054	599,692.80	4,302.22	640,000.00	639,718.86	0.0000
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	1,956,588.00	34,505.00	2,060,000.00	2,122,453.73	0.0000
695114CU0	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	6/15/2029	2,246,701.00	3,904.44	2,510,000.00	2,614,962.26	0.0000
695114CW6	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	9/15/2030	1,713,137.20	16,377.00	2,060,000.00	2,147,489.80	0.0000
695156AT6	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2027	340,128.90	551.56	365,000.00	364,421.22	0.0000
695156AU3	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2029	2,004,151.00	3,066.67	2,300,000.00	2,433,337.89	0.0000
695156AU3	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2029	1,157,179.36	1,770.67	1,328,000.00	1,391,290.56	0.0000
92553PAC6	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.07	10/5/2037	18,938.60	322.50	20,000.00	22,095.70	0.0000
92556HAD9	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.04	5/19/2032	354,287.88	2,072.70	423,000.00	414,328.21	0.0000
701094AS3	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.05	9/15/2029	3,882,680.00	53,000.00	4,000,000.00	3,974,258.77	0.0001
701094AS3	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.05	9/15/2029	834,776.20	11,395.00	860,000.00	858,355.62	0.0000
701094AR5	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.04	9/15/2027	978,831.40	12,639.03	1,010,000.00	1,008,263.81	0.0000
70450YAE3	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.03	10/1/2029	1,329,585.00	10,687.50	1,500,000.00	1,502,975.03	0.0000
70450YAL7	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.04	6/1/2032	1,368,212.60	5,206.67	1,420,000.00	1,396,052.50	0.0000
70462GAB4	CORPORATE BONDS	USD FIXED INCOME	PEACEHEALTH OBLIGATED GROUP	0.01	11/15/2025	265,759.60	518.30	295,000.00	298,062.75	0.0000
693304AH0	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.06	10/1/2036	52,553.50	743.75	50,000.00	49,889.27	0.0000
693304BF3	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.05	6/15/2033	3,342,630.00	3,647.78	3,350,000.00	3,343,244.81	0.0001
693304AH0	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.06	10/1/2036	2,701,249.90	38,228.75	2,570,000.00	3,066,015.69	0.0000
709599BN3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.04	7/1/2027	644,499.29	15,026.00	683,000.00	681,477.96	0.0000
709599BT0	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	5/1/2028	2,751,342.10	39,642.42	2,795,000.00	2,782,779.16	0.0000
709599BV5	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	6/15/2030	350,822.50	2,230.28	350,000.00	349,063.17	0.0000
709599BN3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.04	7/1/2027	1,887,260.00	44,000.00	2,000,000.00	1,995,542.99	0.0000
709599BR4	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	11/15/2027	1,585,760.00	12,011.11	1,600,000.00	1,595,651.84	0.0000
709599BR4	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	11/15/2027	2,938,611.50	22,258.09	2,965,000.00	2,956,942.30	0.0000
709599BT0	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.06	5/1/2028	3,071,265.60	44,252.00	3,120,000.00	3,106,358.14	0.0000
713448FQ6	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.05	2/13/2026	9,970,722.40	171,888.89	10,000,000.00	9,994,927.60	0.0002
713448ES3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2030	1,348,290.00	11,687.50	1,500,000.00	1,494,360.28	0.0000
713448FE3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	10/21/2031	6,653,054.10	30,503.96	8,045,000.00	8,018,333.62	0.0001
713448DF2	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	2/24/2026	3,740,310.42	39,482.71	3,927,000.00	4,041,035.90	0.0001
713448EP9	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	10/15/2049	105,002.80	849.72	140,000.00	145,894.59	0.0000
713448EQ7	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	3/19/2025	38,155.60	255.00	40,000.00	40,809.40	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
713448FE3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	10/21/2031	2,989,532.70	13,706.88	3,615,000.00	3,300,833.89	0.0000
713448EL8	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	7/29/2029	1,957,804.50	24,106.25	2,175,000.00	2,225,567.79	0.0000
713448CQ9	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.04	10/22/2044	905,320.00	8,145.83	1,000,000.00	1,009,701.84	0.0000
713448ER5	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2027	99,654.45	795.81	107,000.00	106,697.11	0.0000
713448ES3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2030	629,202.00	5,454.17	700,000.00	698,602.23	0.0000
717081DE0	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.04	6/15/2043	1,388,265.00	2,866.67	1,500,000.00	1,494,563.95	0.0000
717081DV2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	6/3/2026	1,889,420.00	4,277.78	2,000,000.00	1,999,835.10	0.0000
717081EW9	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	4/1/2030	1,332,885.00	9,843.75	1,500,000.00	1,496,318.10	0.0000
717081DE0	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.04	6/15/2043	291,535.65	602.00	315,000.00	395,996.97	0.0000
717081EA7	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	12/15/2026	707,812.50	1,000.00	750,000.00	732,555.93	0.0000
717081EW9	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	4/1/2030	1,723,864.60	12,731.25	1,940,000.00	2,060,200.87	0.0000
717081E22	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	5/28/2040	183,700.00	584.38	250,000.00	262,818.55	0.0000
717081DV2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	6/3/2026	472,355.00	1,069.44	500,000.00	488,458.92	0.0000
717081ET6	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	3/15/2029	1,811,174.75	19,554.79	1,925,000.00	1,898,785.14	0.0000
717081EY5	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.02	5/28/2030	1,161,006.00	2,181.67	1,400,000.00	1,434,871.89	0.0000
693342AA5	CORPORATE BONDS	USD FIXED INCOME	PG&E WILDFIRE RECOVERY FUNDING	0.04	6/1/2032	5,010,416.21	15,844.70	5,290,383.29	5,290,297.48	0.0001
718172CU1	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	11/17/2025	4,973,838.30	30,555.56	5,000,000.00	4,990,603.50	0.0001
718172CY3	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2026	22,830,504.03	423,583.33	23,000,000.00	22,949,605.12	0.0004
718172BL2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/10/2044	750,145.45	5,448.85	905,000.00	873,648.73	0.0000
718172BE8	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/15/2023	1,736,822.50	8,050.00	1,750,000.00	1,749,553.38	0.0000
718172BL2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/10/2044	2,961,623.97	21,512.44	3,573,000.00	4,148,881.83	0.0000
718172DA4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/15/2030	5,600,882.70	109,777.50	5,670,000.00	5,625,492.52	0.0001
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	5,773,437.20	24,430.00	6,980,000.00	7,069,846.44	0.0001
718172AP4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	3/20/2042	68,852.00	1,010.00	80,000.00	78,531.61	0.0000
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	2,191,921.00	9,275.00	2,650,000.00	2,638,471.12	0.0000
718172DA4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/15/2030	4,282,156.35	83,930.42	4,335,000.00	4,300,971.79	0.0001
718172CN7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2025	3,033,087.64	8,117.50	3,247,000.00	3,178,336.55	0.0000
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	558,319.50	2,362.50	675,000.00	529,989.17	0.0000
718172CW7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2029	105,931.28	715.00	104,000.00	103,917.22	0.0000
718172CT4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	11/15/2024	4,976,348.35	32,743.06	5,000,000.00	4,995,837.30	0.0001
718172CY3	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	2/13/2026	4,963,150.00	92,083.33	5,000,000.00	4,984,607.00	0.0001
718172CW7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2029	2,928,388.75	19,765.63	2,875,000.00	2,948,625.76	0.0000
718172CW7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2029	712,999.00	4,812.50	700,000.00	699,442.85	0.0000
718172CX5	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.06	11/17/2032	998,468.25	6,852.08	975,000.00	974,164.07	0.0000
718546AW4	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.02	12/15/2030	1,374,437.65	1,610.11	1,685,000.00	1,508,600.88	0.0000
718546BA1	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.03	3/15/2052	1,197,420.00	17,004.17	1,750,000.00	1,737,522.02	0.0000
718546AR5	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.04	3/15/2028	3,449,518.80	41,799.33	3,640,000.00	3,776,255.74	0.0001
718547AH5	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO	0.04	3/1/2028	464,027.85	6,187.50	495,000.00	487,423.68	0.0000
718547AT9	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO	0.05	12/1/2027	1,981,780.00	25,300.00	2,000,000.00	1,995,599.79	0.0000
718547AT9	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO	0.05	12/1/2027	1,426,881.60	18,216.00	1,440,000.00	1,436,831.85	0.0000
720186AM7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT NATURAL GAS CO INC	0.03	6/1/2050	592,006.00	2,414.79	865,000.00	859,226.51	0.0000
720186AM7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT NATURAL GAS CO INC	0.03	6/1/2050	684,400.00	2,791.67	1,000,000.00	993,325.42	0.0000
720186AQ8	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT NATURAL GAS CO INC	0.05	6/15/2033	1,201,818.80	4,157.25	1,205,000.00	1,204,988.14	0.0000
720198AD2	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT OPERATING PARTNERSHIP	0.04	3/15/2024	806,239.50	10,809.79	825,000.00	824,884.00	0.0000
720198AF7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT OPERATING PARTNERSHIP	0.03	4/1/2032	160,856.56	1,643.13	239,000.00	238,004.67	0.0000
723787AQ0	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	8/15/2030	1,231,321.60	10,910.22	1,520,000.00	1,293,742.14	0.0000
723787AR8	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	1/15/2031	768,459.40	9,319.06	940,000.00	850,228.59	0.0000
723787AR8	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	1/15/2031	2,665,082.60	32,319.28	3,260,000.00	2,989,738.27	0.0000
72650RBH4	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.05	2/15/2045	1,701,178.08	39,132.49	2,114,000.00	2,294,169.00	0.0000
72650RBM3	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.04	12/15/2029	11,497,658.20	20,692.56	13,115,000.00	12,476,411.46	0.0002
72650RBL5	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.05	12/15/2026	87,127.20	180.00	90,000.00	90,422.83	0.0000
69353REK0	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.03	2/23/2025	2,450,962.25	27,008.89	2,575,000.00	2,573,923.04	0.0000
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,421,861.80	45,860.63	2,630,000.00	2,611,504.92	0.0000
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,454,091.90	46,470.94	2,665,000.00	2,647,336.91	0.0000
69349LAS7	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.03	10/22/2029	4,334,791.80	26,858.25	5,190,000.00	4,568,888.82	0.0001
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,048,913.50	38,798.44	2,225,000.00	2,218,560.48	0.0000
693475BH7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2025	9,909,198.20	99,242.50	10,000,000.00	10,000,000.00	0.0002
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	403,057.20	9,282.89	420,000.00	420,000.00	0.0000
693475BL8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/26/2027	1,954,160.00	41,500.33	2,000,000.00	1,941,936.87	0.0000
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	1,919,320.00	44,204.22	2,000,000.00	2,000,000.00	0.0000
693475AZ8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	1/22/2030	3,222,686.94	43,236.74	3,839,000.00	3,829,965.03	0.0000
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	2,399,150.00	55,255.28	2,500,000.00	2,407,234.09	0.0000
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	3,070,912.00	70,726.76	3,200,000.00	3,200,000.00	0.0000
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	8,460,050.00	25,041.47	8,500,000.00	8,500,000.00	0.0001
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	846,005.00	2,504.15	850,000.00	850,000.00	0.0000
693475AV7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.04	1/23/2024	4,163,823.63	64,777.81	4,217,000.00	4,253,103.19	0.0001
693475BQ7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2026	437,241.20	1,349.68	440,000.00	440,000.00	0.0000
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	1,572,574.00	4,654.77	1,580,000.00	1,580,000.00	0.0000
693475BR5	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	6/12/2029	2,259,331.00	6,687.55	2,270,000.00	2,270,000.00	0.0000
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	393,460.60	9,061.87	410,000.00	410,000.00	0.0000
693475BJ3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2033	4,395,546.00	45,428.43	4,300,000.00	4,490,997.94	0.0001
693475BL8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/26/2027	2,178,888.40	46,272.87	2,230,000.00	2,230,000.00	0.0000
693475BJ3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2033	623,554.20	6,444.50	610,000.00	610,000.00	0.0000
693475BK0	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	12/2/2028	820,513.10	3,579.74	830,000.00	830,000.00	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
693475BM6	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.05	1/24/2034	249,511.60	5,746.55	260,000.00	260,000.00	0.0000
73211PAA4	CORPORATE BONDS	USD FIXED INCOME	POMONA COLLEGE	0.03	1/1/2051	700,580.00	14,440.00	1,000,000.00	1,000,000.00	0.0000
69351UBB8	CORPORATE BONDS	USD FIXED INCOME	PPL ELECTRIC UTILITIES CORP	0.05	5/15/2053	1,542,224.55	26,291.56	1,515,000.00	1,484,492.84	0.0000
69351UBA0	CORPORATE BONDS	USD FIXED INCOME	PPL ELECTRIC UTILITIES CORP	0.05	5/15/2033	3,427,050.20	56,690.28	3,430,000.00	3,395,742.69	0.0001
69351UBA0	CORPORATE BONDS	USD FIXED INCOME	PPL ELECTRIC UTILITIES CORP	0.05	5/15/2033	9,991,400.00	165,277.78	10,000,000.00	9,900,124.44	0.0002
740189AM7	CORPORATE BONDS	USD FIXED INCOME	PRECISION CASTPARTS CORP	0.03	6/15/2025	1,448,715.00	2,166.67	1,500,000.00	1,499,345.63	0.0000
740816AP8	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.03	10/15/2050	333,960.00	2,656.83	500,000.00	500,000.00	0.0000
740816AQ6	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.04	11/15/2052	667,775.95	3,756.44	785,000.00	785,000.00	0.0000
740816AK9	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.04	10/1/2031	236,322.50	2,205.63	250,000.00	233,691.81	0.0000
74153WCR8	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.04	8/28/2025	4,845,355.70	71,750.00	5,000,000.00	4,997,804.24	0.0001
74153WCP2	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.01	9/1/2026	2,805,062.70	12,760.00	3,190,000.00	3,185,370.48	0.0000
74153WCS6	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.05	5/30/2028	1,652,197.80	7,334.08	1,670,000.00	1,669,145.16	0.0000
74153WCP2	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.01	9/1/2026	2,602,816.80	11,840.00	2,960,000.00	2,955,704.25	0.0000
74153WCS6	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.05	5/30/2028	761,791.80	3,381.58	770,000.00	769,605.85	0.0000
74164MAB4	CORPORATE BONDS	USD FIXED INCOME	PRIMERICA INC	0.03	11/19/2031	1,138,159.35	4,498.20	1,377,000.00	1,371,693.99	0.0000
74251VAF9	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.05	9/15/2042	25,656.90	408.54	30,000.00	29,958.48	0.0000
74251VAM4	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.03	11/15/2026	507,512.50	2,178.61	550,000.00	549,706.26	0.0000
74251VAS1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.02	6/15/2030	2,716,079.50	3,163.89	3,350,000.00	3,086,940.59	0.0000
74251VAR3	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.04	5/15/2029	842,090.27	4,335.37	917,000.00	914,711.35	0.0000
74256LEK1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	1/12/2026	844,360.00	3,902.26	950,000.00	887,961.39	0.0000
74256LEL9	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	4/12/2024	4,703,265.00	8,064.58	4,900,000.00	4,884,679.60	0.0001
74256LEP0	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	8/16/2026	8,469,522.00	45,562.50	9,720,000.00	9,623,703.12	0.0001
74271BFH7	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2030	924,920.00	8,000.00	1,000,000.00	998,310.79	0.0000
74271BFH7	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2030	184,984.00	1,600.00	200,000.00	199,662.15	0.0000
74271BE11	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	8/15/2023	608,944.70	7,143.78	610,000.00	609,974.38	0.0000
74271BFG9	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2027	56,467.20	448.00	60,000.00	63,383.30	0.0000
74331AS2	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	4/15/2047	861,660.00	8,708.33	1,000,000.00	1,148,658.09	0.0000
74331SAW3	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/26/2030	752,463.60	7,093.33	840,000.00	907,193.27	0.0000
74331SAR4	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.02	1/15/2027	918,830.00	11,297.22	1,000,000.00	961,391.80	0.0000
74331SAZ6	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/15/2032	1,800,506.70	18,285.00	2,070,000.00	2,065,587.48	0.0000
74331SB40	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/15/2052	386,604.90	5,392.75	495,000.00	441,979.61	0.0000
74331SAY9	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/15/2027	623,301.60	5,005.56	680,000.00	679,806.96	0.0000
74331SA11	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/26/2050	266,451.25	3,387.67	325,000.00	322,400.02	0.0000
74331SAW3	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/26/2030	128,097.97	1,207.56	143,000.00	143,000.00	0.0000
74340XCA7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	2/1/2031	615,993.25	5,651.04	775,000.00	721,659.75	0.0000
74340XBNO	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2027	4,229,875.04	21,066.78	4,696,000.00	4,744,393.03	0.0001
74340XBZ3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	7/1/2030	1,441,528.60	15,706.25	1,795,000.00	1,465,954.59	0.0000
74340XCA7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	2/1/2031	3,036,250.60	27,854.17	3,820,000.00	3,154,246.12	0.0000
74340XB77	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	63,432.85	1,386.22	65,000.00	64,795.56	0.0000
74340XB88	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.04	9/15/2028	2,560,363.84	31,470.22	2,672,000.00	2,614,569.68	0.0000
74340XBZ3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	7/1/2030	477,832.60	5,206.25	595,000.00	479,774.56	0.0000
74340XB77	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	1,585,821.25	34,655.38	1,625,000.00	1,619,895.37	0.0000
74340XCC3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.03	3/1/2050	313,394.90	4,625.83	455,000.00	443,775.16	0.0000
74340XBM2	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2030	2,096,993.25	11,756.25	2,475,000.00	2,375,721.70	0.0000
743674AY9	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE CORP	0.08	10/15/2039	1,453,450.25	21,852.64	1,225,000.00	1,686,983.24	0.0000
74368CBQ6	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	1/6/2026	2,988,590.76	78,254.17	3,000,000.00	3,000,000.00	0.0000
74368CBP8	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	7/6/2027	844,343.70	19,936.29	870,000.00	870,000.00	0.0000
74368CBL7	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.03	3/28/2025	1,902,580.00	16,626.33	2,000,000.00	1,985,707.72	0.0000
74368CBP8	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	7/6/2027	737,587.60	17,415.61	760,000.00	760,000.00	0.0000
74368CBQ6	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	1/6/2026	9,962,000.00	260,847.22	10,000,000.00	10,000,000.00	0.0002
743756AB4	CORPORATE BONDS	USD FIXED INCOME	PROVIDENCE ST JOSEPH HEALTH OB	0.03	10/1/2026	114,136.25	858.13	125,000.00	125,000.00	0.0000
743820AA0	CORPORATE BONDS	USD FIXED INCOME	PROVIDENCE ST JOSEPH HEALTH OB	0.03	10/1/2029	357,658.75	2,690.25	425,000.00	425,000.00	0.0000
744320BJ0	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.05	3/1/2052	4,076,458.05	79,344.25	4,515,000.00	4,336,124.91	0.0001
744320BF8	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.06	9/15/2048	569,521.10	9,902.17	590,000.00	590,000.00	0.0000
74432QCC7	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	3/27/2028	448,990.00	4,779.42	472,000.00	472,000.00	0.0000
744320BA9	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	12/7/2049	343,241.28	1,133.28	432,000.00	407,750.12	0.0000
74432QCC7	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	3/27/2028	2,196,436.25	23,380.68	2,309,000.00	2,309,000.00	0.0000
74432QCJ2	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.03	3/10/2040	2,243,100.00	27,750.00	3,000,000.00	2,993,353.67	0.0000
744448CU3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.03	1/15/2051	537,149.00	10,582.50	850,000.00	552,346.75	0.0000
744448CV1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.02	6/15/2031	1,948,836.15	2,037.50	2,445,000.00	2,327,466.37	0.0000
744448CG4	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	9/15/2042	1,026,805.00	13,780.00	1,300,000.00	1,231,340.81	0.0000
744448CK5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	3/15/2044	43,057.50	633.06	50,000.00	52,509.74	0.0000
744448CS8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.03	3/1/2050	278,617.20	4,213.33	395,000.00	390,173.16	0.0000
744448CY5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.05	4/1/2053	1,055,021.00	14,116.67	1,100,000.00	1,092,304.44	0.0000
744448CW9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	6/1/2032	687,393.40	2,528.33	740,000.00	735,787.60	0.0000
744448CP4	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	6/15/2028	4,742,500.00	8,222.22	5,000,000.00	4,877,249.60	0.0001
744542AC5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF NEW MEXIC	0.04	8/1/2025	1,721,826.00	28,875.00	1,800,000.00	1,798,844.53	0.0000
74456QCD6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/1/2050	880,624.80	5,940.00	1,320,000.00	1,352,948.28	0.0000
74456QCJ3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	3/15/2032	545,868.75	5,704.86	625,000.00	623,958.37	0.0000
74456QBK1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	11/15/2024	3,572,942.00	14,419.72	3,700,000.00	3,788,845.71	0.0001
74456QCH7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	8/15/2031	4,089,705.55	36,570.78	5,095,000.00	5,012,440.48	0.0001
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	3,277,365.00	42,583.33	3,500,000.00	3,467,627.32	0.0001
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	1,043,008.25	7,519.38	1,135,000.00	1,133,721.79	0.0000
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	4,319,065.00	31,137.50	4,700,000.00	4,768,267.54	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
74456QAR7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	5/1/2037	57,337.50	531.67	55,000.00	54,918.07	0.0000
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	1,396,804.00	10,070.00	1,520,000.00	1,518,288.20	0.0000
74456QBT2	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	12/1/2047	90,177.25	345.00	115,000.00	114,925.92	0.0000
74456QBY1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/15/2029	1,681,812.00	7,605.33	1,860,000.00	1,855,481.11	0.0000
74456QCL8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.05	3/15/2033	1,240,459.00	15,359.21	1,265,000.00	1,263,849.09	0.0000
74456QQA9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	12/1/2036	717,902.30	3,372.50	710,000.00	827,801.27	0.0000
74456QAR7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	5/1/2037	969,525.00	8,990.00	930,000.00	1,119,559.67	0.0000
74456QBU9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2028	1,899,100.00	12,333.33	2,000,000.00	2,013,934.83	0.0000
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	1,264,126.50	16,425.00	1,350,000.00	1,300,343.60	0.0000
74456QCJ3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	3/15/2032	864,656.10	9,036.50	990,000.00	988,352.10	0.0000
74456QCM6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.05	3/15/2053	2,334,268.00	31,046.11	2,320,000.00	2,318,637.21	0.0000
74456QBU9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2028	1,473,701.60	9,570.67	1,552,000.00	1,527,606.10	0.0000
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	1,264,126.50	16,425.00	1,350,000.00	1,300,343.60	0.0000
74456QAZ9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2042	2,715,740.25	21,231.25	3,225,000.00	3,042,383.24	0.0000
744573AU0	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ENTERPRISE GROU	0.02	11/15/2031	1,503,177.60	5,822.83	1,860,000.00	1,857,054.94	0.0000
74460DAJ8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	11/9/2031	1,632,640.00	6,500.00	2,000,000.00	1,999,540.92	0.0000
74460WAE7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	5/1/2031	1,661,860.00	7,666.67	2,000,000.00	1,994,449.23	0.0000
74460DAD1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.03	5/1/2029	3,817,693.44	23,333.93	4,136,000.00	4,312,176.38	0.0001
74460DAJ8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	11/9/2031	1,371,417.60	5,460.00	1,680,000.00	1,679,614.37	0.0000
74460WAD9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	5/1/2028	4,171,567.05	14,827.75	4,809,000.00	4,558,865.01	0.0001
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	1,091,996.80	1,342.81	1,270,000.00	1,270,000.00	0.0000
745310AN2	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.04	3/15/2032	1,365,248.80	18,904.75	1,520,000.00	1,520,000.00	0.0000
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	319,000.64	392.27	371,000.00	371,315.87	0.0000
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	223,558.40	274.91	260,000.00	260,000.00	0.0000
745332CH7	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	6/15/2048	2,933,788.29	6,525.94	3,477,000.00	3,909,128.13	0.0000
745332CE4	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	11/15/2041	725,366.40	4,985.79	880,000.00	891,967.19	0.0000
745332CL8	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.05	6/1/2053	2,099,969.30	13,600.33	2,090,000.00	2,089,937.83	0.0000
745332CG9	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	5/20/2045	417,615.00	2,448.61	500,000.00	507,864.38	0.0000
745867AM3	CORPORATE BONDS	USD FIXED INCOME	PULTEGROUP INC	0.08	6/15/2032	1,132,540.00	3,500.00	1,000,000.00	1,053,935.18	0.0000
747525AK9	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.05	5/20/2045	969,360.00	5,466.67	1,000,000.00	1,090,913.68	0.0000
747525BK8	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.02	5/20/2030	858,980.00	2,448.61	1,000,000.00	997,139.80	0.0000
747525BN2	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.01	5/20/2028	225,769.40	392.35	265,000.00	238,519.00	0.0000
747525AV5	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.04	5/20/2047	365,127.75	1,983.38	405,000.00	456,371.95	0.0000
747525AK9	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.05	5/20/2045	121,170.00	683.33	125,000.00	126,569.04	0.0000
754730AH2	CORPORATE BONDS	USD FIXED INCOME	RAYMOND JAMES FINANCIAL INC	0.04	4/1/2051	644,793.60	7,987.50	852,000.00	847,048.99	0.0000
754730AG4	CORPORATE BONDS	USD FIXED INCOME	RAYMOND JAMES FINANCIAL INC	0.05	4/1/2030	545,176.80	6,510.00	560,000.00	558,659.39	0.0000
755111BZ3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON CO	0.04	12/15/2044	683,877.60	1,568.00	840,000.00	834,833.30	0.0000
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	7/1/2030	1,863,339.40	24,862.50	2,210,000.00	2,059,324.67	0.0000
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	1,458,217.80	7,811.72	1,515,000.00	1,499,321.45	0.0000
913017BT5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.05	6/1/2042	964,677.00	3,937.50	1,050,000.00	1,088,144.23	0.0000
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	3/15/2032	1,637,940.00	13,986.11	2,000,000.00	1,999,713.94	0.0000
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	3/15/2032	389,010.75	3,321.70	475,000.00	413,784.65	0.0000
913017BT5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.05	6/1/2042	1,758,468.36	7,177.50	1,914,000.00	2,298,005.51	0.0000
913017DD8	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	8/16/2025	2,116,022.40	31,995.00	2,160,000.00	2,283,588.09	0.0000
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	4,092,635.04	21,924.38	4,252,000.00	4,755,043.02	0.0001
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	7/1/2050	1,200,296.20	25,937.50	1,660,000.00	1,494,555.97	0.0000
913017CA5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	5/15/2045	229,059.90	1,431.75	270,000.00	302,324.11	0.0000
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	7/1/2050	1,084,605.00	23,437.50	1,500,000.00	1,495,340.31	0.0000
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	693,014.40	3,712.50	720,000.00	719,876.05	0.0000
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	7/1/2030	758,826.00	10,125.00	900,000.00	899,180.79	0.0000
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	3/15/2032	655,176.00	5,594.44	800,000.00	799,885.58	0.0000
75513ECP4	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	3/15/2052	336,902.40	4,282.40	480,000.00	479,828.75	0.0000
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	3,368,820.00	18,046.88	3,500,000.00	3,770,794.74	0.0001
913017CJ6	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/1/2046	1,725,947.04	13,450.00	2,152,000.00	2,135,854.64	0.0000
913017CX5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.05	11/16/2048	203,008.14	1,260.31	218,000.00	266,349.36	0.0000
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	7/1/2030	379,413.00	5,062.50	450,000.00	449,590.43	0.0000
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	2,887,560.00	15,468.75	3,000,000.00	3,086,526.29	0.0000
75513ECM1	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	9/1/2031	5,586,070.00	44,333.33	7,000,000.00	5,653,316.12	0.0001
75513ECG4	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	3/15/2024	1,253,299.50	12,013.33	1,275,000.00	1,258,839.94	0.0000
913017CR8	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	5/4/2027	1,240,769.75	6,555.99	1,325,000.00	1,250,470.05	0.0000
913017DD8	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	8/16/2025	636,766.00	9,628.13	650,000.00	649,638.33	0.0000
913017CW7	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2038	312,412.40	1,891.25	340,000.00	325,324.97	0.0000
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	3,441,009.00	18,433.59	3,575,000.00	3,916,680.59	0.0001
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	928,831.80	4,975.78	965,000.00	1,056,466.00	0.0000
756109BQ6	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	1/13/2026	4,954,339.80	117,833.33	5,000,000.00	4,983,867.64	0.0001
756109BR4	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	3/15/2030	1,230,061.71	28,812.23	1,273,000.00	1,258,725.84	0.0000
756109AV6	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	4/15/2025	3,271,873.99	27,625.74	3,377,000.00	3,443,856.19	0.0001
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	1,760,485.35	30,197.01	2,015,000.00	2,151,452.12	0.0000
756109BT0	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	7/15/2033	3,649,551.60	40,035.72	3,820,000.00	3,745,592.69	0.0001
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	5,120,697.09	87,833.60	5,861,000.00	5,995,068.72	0.0001
756109AR5	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	10/15/2026	819,397.80	7,445.63	855,000.00	853,660.87	0.0000
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	646,530.60	11,089.72	740,000.00	734,463.53	0.0000
756109BA1	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.02	3/15/2033	203,814.80	1,484.00	280,000.00	276,528.47	0.0000
756109AS3	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2027	1,733,868.18	26,020.50	1,881,000.00	1,901,839.41	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
756109BR4	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	3/15/2030	995,258.10	23,312.33	1,030,000.00	1,018,450.60	0.0000
756109BQ6	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	1/13/2026	676,764.21	16,096.03	683,000.00	680,772.06	0.0000
756109AR5	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	10/15/2026	2,661,365.72	24,183.04	2,777,000.00	2,738,342.87	0.0000
756109AS3	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2027	1,382,670.00	20,750.00	1,500,000.00	1,516,618.36	0.0000
756109BR4	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.05	3/15/2030	3,753,958.95	87,930.50	3,885,000.00	3,841,437.46	0.0001
756109BG8	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	8/15/2027	1,756,575.00	27,606.11	1,850,000.00	1,897,615.30	0.0000
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	144,158.85	2,472.71	165,000.00	175,080.97	0.0000
758750AE3	CORPORATE BONDS	USD FIXED INCOME	REGAL REXNORD CORP 144A	0.06	2/15/2030	1,076,263.20	29,673.00	1,080,000.00	1,079,132.27	0.0000
75884RAZ6	CORPORATE BONDS	USD FIXED INCOME	REGENCY CENTERS LP	0.03	9/15/2029	1,327,838.50	13,463.47	1,550,000.00	1,476,977.16	0.0000
7591EPAT7	CORPORATE BONDS	USD FIXED INCOME	REGIONS FINANCIAL CORP	0.02	8/12/2028	1,259,637.60	10,842.00	1,560,000.00	1,557,047.51	0.0000
759351AR0	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.06	9/15/2033	2,011,520.00	7,666.67	2,000,000.00	1,992,814.42	0.0000
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	3,922,602.00	21,552.92	4,325,000.00	4,468,886.01	0.0001
759351AM1	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	9/15/2026	949,781.79	11,735.23	1,009,000.00	1,009,000.00	0.0000
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	2,652,858.00	14,576.25	2,925,000.00	3,108,100.39	0.0000
74949LAC6	CORPORATE BONDS	USD FIXED INCOME	RELX CAPITAL INC	0.04	3/18/2029	2,678,379.60	32,158.89	2,810,000.00	2,995,235.19	0.0000
74949LAD4	CORPORATE BONDS	USD FIXED INCOME	RELX CAPITAL INC	0.03	5/22/2030	499,996.86	1,823.25	561,000.00	490,121.11	0.0000
760759BA7	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.02	3/15/2033	1,625,980.00	13,986.11	2,000,000.00	1,996,417.45	0.0000
760759AV2	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.02	3/1/2030	929,704.60	8,356.67	1,090,000.00	968,270.00	0.0000
760759BB5	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.05	4/1/2029	1,297,439.00	16,371.88	1,300,000.00	1,294,722.17	0.0000
76132FAA5	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.05	12/15/2023	1,477,965.00	3,333.33	1,500,000.00	1,498,899.99	0.0000
76132FAA5	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.05	12/15/2023	2,599,247.78	5,862.22	2,638,000.00	2,650,171.09	0.0000
76132FAA5	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.05	12/15/2023	167,502.70	377.78	170,000.00	169,875.30	0.0000
76132FAB3	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.04	12/15/2024	223,169.73	414.22	233,000.00	232,469.68	0.0000
714046AL3	CORPORATE BONDS	USD FIXED INCOME	REVVITY INC	0.01	9/15/2024	2,842,592.50	7,570.90	3,025,000.00	3,024,244.64	0.0000
714046AM1	CORPORATE BONDS	USD FIXED INCOME	REVVITY INC	0.02	9/15/2028	1,218,628.80	8,056.00	1,440,000.00	1,439,218.54	0.0000
714046AM1	CORPORATE BONDS	USD FIXED INCOME	REVVITY INC	0.02	9/15/2028	1,159,389.90	7,664.39	1,370,000.00	1,369,256.52	0.0000
76169XAC8	CORPORATE BONDS	USD FIXED INCOME	REXFORD INDUSTRIAL REALTY LP	0.05	6/15/2028	1,941,420.00	4,444.44	2,000,000.00	1,980,398.30	0.0000
76169XAB0	CORPORATE BONDS	USD FIXED INCOME	REXFORD INDUSTRIAL REALTY LP	0.02	9/1/2031	214,318.50	1,970.83	275,000.00	220,047.20	0.0000
761713BW5	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.07	8/4/2041	482,216.10	13,862.92	485,000.00	567,922.28	0.0000
761713BG0	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.04	6/12/2025	2,866,131.50	6,928.40	2,950,000.00	3,059,531.65	0.0000
761713BB1	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.06	8/15/2045	951,390.50	23,647.00	1,070,000.00	1,296,013.83	0.0000
771196BW1	CORPORATE BONDS	USD FIXED INCOME	ROCHE HOLDINGS INC 144A	0.02	12/13/2028	2,733,332.00	3,038.79	3,149,000.00	3,149,000.00	0.0000
771196BV3	CORPORATE BONDS	USD FIXED INCOME	ROCHE HOLDINGS INC 144A	0.02	3/10/2027	2,962,485.00	23,009.84	3,225,000.00	3,015,670.67	0.0000
771367CD9	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.03	6/1/2027	254,188.00	710.42	275,000.00	260,465.42	0.0000
771367CE7	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.02	12/1/2030	2,163,216.00	4,324.38	2,805,000.00	2,695,182.53	0.0000
771367CD9	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.03	6/1/2027	2,976,310.40	8,318.33	3,220,000.00	3,234,158.39	0.0000
771367CE7	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.02	12/1/2030	2,521,824.00	5,041.25	3,270,000.00	3,174,966.43	0.0000
773903AH2	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.04	3/1/2029	1,883,740.00	23,333.33	2,000,000.00	1,995,951.05	0.0000
773903AL3	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.02	8/15/2031	926,198.50	7,602.78	1,150,000.00	967,584.74	0.0000
776743AM8	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.01	9/15/2025	3,903,596.65	12,646.39	4,295,000.00	4,263,286.95	0.0001
776743AG1	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.03	9/15/2029	3,534,880.00	34,744.44	4,000,000.00	3,925,773.97	0.0001
78200JAA0	CORPORATE BONDS	USD FIXED INCOME	RUSH OBLIGATED GROUP	0.04	11/15/2029	193,349.10	1,052.40	210,000.00	237,233.39	0.0000
78355HKS7	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.02	9/1/2026	1,786,620.00	11,666.67	2,000,000.00	1,998,357.14	0.0000
78355HKR9	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	9/1/2025	1,395,846.61	16,426.17	1,471,000.00	1,506,007.42	0.0000
78355HKW8	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.05	6/1/2028	5,607,663.88	34,814.50	5,684,000.00	5,628,658.07	0.0001
78355HKT5	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	3/1/2027	977,305.90	10,165.00	1,070,000.00	1,068,815.28	0.0000
78355HKV0	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.06	3/1/2028	940,150.40	18,883.56	940,000.00	938,193.31	0.0000
78355HKV0	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.06	3/1/2028	740,118.40	14,865.78	740,000.00	738,577.72	0.0000
78355HKT5	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	3/1/2027	940,771.10	9,785.00	1,030,000.00	1,028,859.57	0.0000
78355HKU2	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.04	6/15/2027	862,047.00	1,720.00	900,000.00	899,779.24	0.0000
78409VBK9	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.03	3/1/2032	2,795,043.00	31,175.00	3,225,000.00	3,189,449.11	0.0000
78409VBF0	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.05	8/1/2028	2,906,192.25	57,890.63	2,925,000.00	2,924,222.75	0.0000
78409VBL7	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC	0.04	3/1/2052	85,443.75	1,295.00	105,000.00	103,358.33	0.0000
785592AM8	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.06	3/1/2025	3,672,768.56	69,150.00	3,688,000.00	3,863,768.70	0.0001
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	1,425,375.00	8,625.00	1,500,000.00	1,427,893.95	0.0000
785592AM8	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.06	3/1/2025	2,978,394.70	52,687.50	2,810,000.00	2,949,212.57	0.0000
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	978,757.50	5,922.50	1,030,000.00	1,146,290.89	0.0000
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	912,240.00	5,520.00	960,000.00	1,068,382.77	0.0000
785592AJ5	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.06	5/15/2024	2,470,668.75	18,184.38	2,475,000.00	2,477,752.67	0.0000
14162VAB2	CORPORATE BONDS	USD FIXED INCOME	SABRA HEALTH CARE LP	0.05	8/15/2026	7,958,364.00	164,654.87	8,475,000.00	8,686,307.47	0.0001
78574MAA1	CORPORATE BONDS	USD FIXED INCOME	SABRA HEALTH CARE LP	0.03	12/1/2031	1,147,740.03	4,104.00	1,539,000.00	1,522,046.83	0.0000
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	898,427.25	15,251.25	1,225,000.00	1,070,310.22	0.0000
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,963,346.75	25,283.33	3,075,000.00	3,368,549.91	0.0000
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,091,207.30	17,842.22	2,170,000.00	2,173,687.83	0.0000
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	227,357.10	3,859.50	310,000.00	249,255.55	0.0000
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	1,136,785.50	19,297.50	1,550,000.00	1,542,099.40	0.0000
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	423,177.57	7,183.65	577,000.00	574,058.94	0.0000
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,891,070.00	24,666.67	3,000,000.00	2,942,483.87	0.0000
79588TAD2	CORPORATE BONDS	USD FIXED INCOME	SAMMONS FINANCIAL GROUP I 144A	0.03	4/16/2031	2,259,789.60	20,309.38	2,910,000.00	2,347,336.10	0.0000
79588TAD2	CORPORATE BONDS	USD FIXED INCOME	SAMMONS FINANCIAL GROUP I 144A	0.03	4/16/2031	2,795,616.00	25,125.00	3,600,000.00	3,715,908.00	0.0000
797440BZ6	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.02	10/1/2030	2,086,616.70	11,092.50	2,610,000.00	2,611,423.09	0.0000
797440CA0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	8/15/2051	1,786,102.48	29,510.49	2,648,000.00	2,631,939.46	0.0000
797440BF0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2035	988,180.00	6,836.11	1,000,000.00	999,232.80	0.0000
797440CD4	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	4/1/2053	1,744,036.80	29,032.67	1,760,000.00	1,741,564.48	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
797440BP8	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.04	11/15/2041	79,420.00	504.72	100,000.00	99,896.61	0.0000
797440BL7	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2040	252,553.60	1,777.39	260,000.00	299,468.56	0.0000
797440BZ6	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.02	10/1/2030	2,878,092.00	15,300.00	3,600,000.00	3,065,373.56	0.0000
797440BF0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2035	781,650.38	5,407.36	791,000.00	916,514.03	0.0000
797440CB8	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	3/15/2032	968,150.10	9,981.67	1,130,000.00	1,127,169.69	0.0000
797440BU7	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	5/15/2026	2,781,561.80	9,519.44	2,980,000.00	2,813,042.75	0.0000
80282KBD7	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.04	6/9/2025	9,597,386.80	26,033.33	10,000,000.00	10,000,000.00	0.0001
80282KBC9	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.02	1/6/2028	2,447,909.10	34,315.31	2,835,000.00	2,835,000.00	0.0000
80282KBB1	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.03	6/2/2025	942,880.00	2,779.17	1,000,000.00	999,216.00	0.0000
80282KBB1	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.03	6/2/2025	10,371,680.00	30,570.83	11,000,000.00	10,486,400.27	0.0002
80282KBF2	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.06	3/9/2029	446,205.87	9,118.82	451,000.00	451,000.00	0.0000
80282KBF2	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.06	3/9/2029	2,212,231.32	45,209.93	2,236,000.00	2,236,000.00	0.0000
80386WAA3	CORPORATE BONDS	USD FIXED INCOME	SASOL FINANCING USA LLC	0.06	3/27/2024	295,983.00	4,602.08	300,000.00	301,322.40	0.0000
80386WAB1	CORPORATE BONDS	USD FIXED INCOME	SASOL FINANCING USA LLC	0.07	9/27/2028	535,752.00	10,183.33	600,000.00	616,133.66	0.0000
78397DAB4	CORPORATE BONDS	USD FIXED INCOME	SBL HOLDINGS INC 144A	0.05	2/18/2031	2,677,264.48	63,803.06	3,454,000.00	3,634,565.55	0.0000
78397DAB4	CORPORATE BONDS	USD FIXED INCOME	SBL HOLDINGS INC 144A	0.05	2/18/2031	2,309,857.60	55,047.22	2,980,000.00	3,145,269.27	0.0000
478165AH6	CORPORATE BONDS	USD FIXED INCOME	SC JOHNSON & SON INC 144A	0.05	10/15/2046	2,868,898.25	31,838.19	3,175,000.00	3,904,476.29	0.0000
806851AK7	CORPORATE BONDS	USD FIXED INCOME	SCHLUMBERGER HOLDINGS COR 144A	0.04	5/17/2028	4,770,824.80	24,143.17	5,065,000.00	5,401,743.34	0.0001
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	869,650.00	3,320.78	1,000,000.00	1,000,000.00	0.0000
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	669,630.50	2,557.00	770,000.00	770,000.00	0.0000
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	333,075.95	1,271.86	383,000.00	383,000.00	0.0000
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	634,844.50	2,424.17	730,000.00	730,000.00	0.0000
81412DA11	CORPORATE BONDS	USD FIXED INCOME	SECURITY BENEFIT GLOBAL F 144A	0.01	5/17/2024	5,479,151.00	8,830.56	5,780,000.00	5,773,123.63	0.0001
81412DA11	CORPORATE BONDS	USD FIXED INCOME	SECURITY BENEFIT GLOBAL F 144A	0.01	5/17/2024	5,799,558.10	9,346.94	6,118,000.00	6,108,450.03	0.0001
81412DA11	CORPORATE BONDS	USD FIXED INCOME	SECURITY BENEFIT GLOBAL F 144A	0.01	5/17/2024	3,957,691.25	6,378.47	4,175,000.00	4,181,364.28	0.0001
816851BH1	CORPORATE BONDS	USD FIXED INCOME	SEMPRA ENERGY	0.04	2/1/2038	2,979,060.84	57,095.00	3,606,000.00	3,564,101.34	0.0000
81728XAA6	CORPORATE BONDS	USD FIXED INCOME	SENTARA HEALTHCARE	0.03	11/1/2051	1,138,079.80	8,244.38	1,690,000.00	1,690,000.00	0.0000
81762PAE2	CORPORATE BONDS	USD FIXED INCOME	SERVICENOW INC	0.01	9/1/2030	3,027,449.25	17,850.00	3,825,000.00	3,010,751.80	0.0000
82434BBM7	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	5/15/2050	708,870.00	4,216.67	1,000,000.00	998,355.51	0.0000
82434BBJ4	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	8/15/2029	2,619,243.00	33,099.00	2,970,000.00	3,004,993.34	0.0000
82434BBJ9	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.02	5/15/2030	847,753.60	2,968.28	1,010,000.00	1,009,856.97	0.0000
82434BBJ4	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	8/15/2029	2,716,252.00	34,324.89	3,080,000.00	3,111,178.06	0.0000
82641BBM6	CORPORATE BONDS	USD FIXED INCOME	SIERRA PACIFIC POWER CO	0.03	5/1/2026	6,520,080.00	30,333.33	7,000,000.00	7,112,438.86	0.0001
82655KAB7	CORPORATE BONDS	USD FIXED INCOME	SIGECO SECURITIZATION I LLC	0.05	5/15/2043	4,984,107.00	1,442.41	5,020,000.00	5,019,483.66	0.0001
828807DM6	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.02	2/1/2031	1,212,964.38	13,832.50	1,509,000.00	1,487,561.67	0.0000
828807DU8	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.06	3/8/2033	3,334,632.00	58,006.67	3,360,000.00	3,324,289.16	0.0001
828807DH7	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	9/13/2049	2,806,335.45	40,803.75	4,185,000.00	3,712,798.70	0.0000
828807CV7	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.04	9/1/2025	440,505.20	5,366.67	460,000.00	479,536.64	0.0000
828807CW5	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	1/15/2026	4,127,817.40	66,040.33	4,340,000.00	4,491,215.14	0.0001
828807DU8	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.06	3/8/2033	3,985,679.20	69,331.78	4,016,000.00	3,973,317.04	0.0001
828807DT1	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	2/1/2032	2,310,580.05	31,523.96	2,855,000.00	2,847,806.10	0.0000
828807CW5	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	1/15/2026	1,052,878.77	16,844.85	1,107,000.00	1,163,359.93	0.0000
828807DE4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	12/1/2027	3,689,080.00	11,250.00	4,000,000.00	3,867,270.04	0.0001
828807CT2	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.04	10/1/2044	368,699.20	4,887.50	460,000.00	472,407.25	0.0000
828807DV6	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.06	3/8/2053	604,882.10	11,201.13	610,000.00	604,568.16	0.0000
828807CS4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	10/1/2024	625,121.10	5,442.19	645,000.00	644,838.44	0.0000
828807DE4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	12/1/2027	3,334,928.32	10,170.00	3,616,000.00	3,494,371.13	0.0001
828807DT1	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	2/1/2032	4,046,550.00	55,208.33	5,000,000.00	4,987,401.18	0.0001
23317HAD4	CORPORATE BONDS	USD FIXED INCOME	SITE CENTERS CORP	0.04	2/1/2025	464,799.66	7,461.46	494,000.00	492,741.35	0.0000
23317HAE2	CORPORATE BONDS	USD FIXED INCOME	SITE CENTERS CORP	0.04	2/1/2026	1,137,677.40	21,515.63	1,215,000.00	1,213,887.55	0.0000
832248BD9	CORPORATE BONDS	USD FIXED INCOME	SMITHFIELD FOODS INC 144A	0.03	9/13/2031	2,075,550.30	22,128.75	2,810,000.00	2,778,901.93	0.0000
833034AM3	CORPORATE BONDS	USD FIXED INCOME	SNAP-ON INC	0.03	5/1/2050	738,590.00	5,166.67	1,000,000.00	989,387.11	0.0000
842400GU1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.02	6/1/2030	1,433,139.75	3,215.63	1,715,000.00	1,744,696.71	0.0000
842400GR8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	3/1/2049	1,883,280.00	34,125.00	2,100,000.00	2,103,494.14	0.0000
842400HT3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.06	11/1/2032	3,967,076.64	37,604.00	3,792,000.00	4,024,628.28	0.0001
842400GY3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.03	2/1/2051	5,042,009.75	95,731.60	7,775,000.00	6,345,464.48	0.0001
842400HV8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.06	3/1/2053	499,260.00	9,420.83	500,000.00	497,660.13	0.0000
842400GK3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	3/1/2048	153,917.10	2,612.50	190,000.00	152,242.67	0.0000
842400FV0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	3/15/2042	686,400.50	10,136.25	850,000.00	848,396.34	0.0000
842400GG2	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	4/1/2047	915,707.10	11,550.00	1,155,000.00	1,154,295.74	0.0000
842400GY3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.03	2/1/2051	226,971.50	4,302.08	350,000.00	347,704.41	0.0000
842400ES8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.06	1/15/2034	538,080.40	14,386.67	520,000.00	610,524.81	0.0000
842400FA6	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	7/15/2035	813,039.50	20,598.99	835,000.00	946,765.32	0.0000
842400FY4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	10/1/2033	644,364.50	5,687.50	650,000.00	651,415.51	0.0000
842400GN7	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	8/1/2025	4,807,950.00	77,083.33	5,000,000.00	4,895,597.38	0.0001
842400GU1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.02	6/1/2030	668,520.00	1,500.00	800,000.00	822,473.84	0.0000
842434CX8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.06	11/15/2052	3,733,830.00	27,384.38	3,375,000.00	3,481,537.68	0.0001
842434CP5	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	6/15/2025	1,005,690.00	1,493.33	1,050,000.00	1,049,465.27	0.0000
842434CP5	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	6/15/2025	785,396.00	1,166.22	820,000.00	821,704.69	0.0000
842434CW0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	4/15/2027	2,494,571.25	16,659.31	2,675,000.00	2,502,333.83	0.0000
8426EPAB4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO GAS CAPITAL CORP	0.04	10/1/2046	576,759.96	7,396.38	749,000.00	746,557.75	0.0000
842587DQ7	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.05	6/15/2028	3,551,847.50	20,999.83	3,625,000.00	3,619,610.71	0.0001
842587CX3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.04	7/1/2046	1,301,740.00	33,550.00	1,525,000.00	1,489,146.24	0.0000
84265VAG0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.05	11/8/2042	1,310,774.90	10,588.96	1,370,000.00	1,350,274.08	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
84265VAJ4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.06	4/23/2045	107,341.50	1,165.21	105,000.00	106,879.66	0.0000
84265VAA3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.08	7/27/2035	5,807.30	160.42	5,000.00	5,093.76	0.0000
845437BP6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN ELECTRIC POWER CO	0.03	10/1/2026	4,823,635.05	36,196.88	5,265,000.00	5,262,590.62	0.0001
845743BR3	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.04	8/15/2047	233,465.30	4,263.22	305,000.00	303,458.60	0.0000
845743BQ5	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.03	8/15/2046	2,161,290.00	38,533.33	3,000,000.00	2,995,683.16	0.0000
845743BL6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.06	10/1/2036	30,403.50	450.00	30,000.00	29,840.24	0.0000
84859DAC1	CORPORATE BONDS	USD FIXED INCOME	SPIRE MISSOURI INC	0.05	2/15/2033	2,379,029.40	44,528.00	2,420,000.00	2,416,479.52	0.0000
85207UAK1	CORPORATE BONDS	USD FIXED INCOME	SPRINT LLC	0.08	3/1/2026	5,058,907.30	123,779.17	4,870,000.00	5,072,154.55	0.0001
85434VAA6	CORPORATE BONDS	USD FIXED INCOME	STANFORD HEALTH CARE	0.04	11/15/2048	686,796.00	4,000.56	825,000.00	816,926.16	0.0000
85434VAB4	CORPORATE BONDS	USD FIXED INCOME	STANFORD HEALTH CARE	0.03	8/15/2030	220,010.00	3,063.59	245,000.00	271,609.71	0.0000
854502AH4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.04	11/15/2028	4,246,321.40	24,220.28	4,460,000.00	4,340,449.87	0.0001
854502AK7	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.03	3/1/2026	1,324,652.00	15,866.67	1,400,000.00	1,399,646.09	0.0000
854502AQ4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.03	5/15/2032	556,142.40	2,530.00	660,000.00	658,893.94	0.0000
854502AH4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.04	11/15/2028	2,380,225.00	13,576.39	2,500,000.00	2,440,462.74	0.0000
854502AH4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.04	11/15/2028	2,142,202.50	12,218.75	2,250,000.00	2,332,537.52	0.0000
855244BE8	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.05	2/15/2026	2,971,428.69	53,437.50	3,000,000.00	2,996,820.90	0.0000
855244AX7	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.03	3/12/2050	1,463,640.00	20,286.11	2,000,000.00	1,985,682.99	0.0000
855244AW9	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.02	3/12/2030	355,710.60	2,861.25	420,000.00	403,615.06	0.0000
855244AW9	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.02	3/12/2030	330,302.70	2,656.88	390,000.00	374,785.40	0.0000
855244BF5	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.05	2/15/2033	2,971,140.90	54,180.00	3,010,000.00	3,004,274.24	0.0000
857477BR3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	2/6/2026	6,557,638.01	49,227.50	7,000,000.00	7,000,000.00	0.0001
857477BX0	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.06	11/4/2026	5,026,570.45	45,528.75	5,000,000.00	5,000,000.00	0.0001
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	455,217.60	2,829.44	480,000.00	480,000.00	0.0000
857477BV4	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	8/4/2033	1,063,612.00	19,553.45	1,150,000.00	1,150,000.00	0.0000
857477CC5	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.05	5/18/2034	2,620,490.40	16,268.05	2,640,000.00	2,640,000.00	0.0000
857477CA9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.05	1/26/2034	1,941,140.00	41,514.17	2,000,000.00	2,000,000.00	0.0000
857477AN3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	12/16/2024	106,141.20	151.25	110,000.00	109,982.08	0.0000
857477BC6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	12/3/2024	411,007.70	1,218.81	415,000.00	418,480.05	0.0000
857477BT9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	2/7/2033	2,289,199.20	28,957.92	2,760,000.00	2,760,000.00	0.0000
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	1,109,592.90	6,896.76	1,170,000.00	1,170,000.00	0.0000
857477BV4	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	8/4/2033	1,729,525.60	31,795.61	1,870,000.00	1,870,000.00	0.0000
857477BY8	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.06	11/4/2028	2,047,900.00	18,430.00	2,000,000.00	2,036,802.21	0.0000
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	5,883,954.30	52,244.50	7,245,000.00	7,018,362.35	0.0001
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	2,598,848.00	23,075.56	3,200,000.00	3,192,609.68	0.0000
857477AW3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	5/19/2026	103,038.10	340.08	110,000.00	109,951.58	0.0000
857477BQ5	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	11/18/2027	1,621,838.40	3,660.83	1,820,000.00	1,820,000.00	0.0000
857477BC6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	12/3/2024	297,114.00	881.07	300,000.00	300,000.00	0.0000
857477BE2	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	11/1/2025	811,180.50	3,334.83	850,000.00	849,776.49	0.0000
857477BS1	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	2/7/2028	893,148.30	8,723.88	990,000.00	990,000.00	0.0000
857477BT9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	2/7/2033	439,592.60	5,560.76	530,000.00	431,459.85	0.0000
857477BY8	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.06	11/4/2028	593,891.00	5,344.70	580,000.00	580,000.00	0.0000
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	2,923,704.00	25,960.00	3,600,000.00	3,023,832.94	0.0000
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	3,821,931.10	23,755.51	4,030,000.00	4,030,000.00	0.0001
858119BK5	CORPORATE BONDS	USD FIXED INCOME	STEEL DYNAMICS INC	0.03	4/15/2030	177,680.00	1,456.67	200,000.00	199,635.37	0.0000
85855CAB6	CORPORATE BONDS	USD FIXED INCOME	STELLANTIS FINANCE US INC 144A	0.03	9/15/2031	184,518.18	1,830.33	231,000.00	231,000.00	0.0000
85855CAE0	CORPORATE BONDS	USD FIXED INCOME	STELLANTIS FINANCE US INC 144A	0.06	9/12/2032	4,381,082.32	82,883.15	4,294,000.00	4,358,939.05	0.0001
863667AN1	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.04	3/15/2026	1,438,500.00	15,458.33	1,500,000.00	1,511,691.75	0.0000
863667AY7	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.02	6/15/2030	834,720.00	866.67	1,000,000.00	997,226.16	0.0000
863667AJ0	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.05	3/15/2046	143,830.70	2,110.80	155,000.00	153,517.08	0.0000
863667AY7	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.02	6/15/2030	1,627,704.00	1,690.00	1,950,000.00	1,810,362.34	0.0000
866677AJ6	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.06	1/15/2033	4,444,187.90	118,667.67	4,570,000.00	4,579,150.58	0.0001
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	2,793,764.75	12,745.83	3,325,000.00	3,342,588.08	0.0000
866677AE7	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.03	7/15/2031	474,783.99	7,482.45	601,000.00	599,298.37	0.0000
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	226,021.87	1,031.17	269,000.00	268,649.26	0.0000
87151QAC0	CORPORATE BONDS	USD FIXED INCOME	SYMETRA FINANCIAL CORP	0.04	7/15/2024	1,458,345.00	29,395.83	1,500,000.00	1,499,319.85	0.0000
87151QAC0	CORPORATE BONDS	USD FIXED INCOME	SYMETRA FINANCIAL CORP	0.04	7/15/2024	1,215,287.50	24,496.53	1,250,000.00	1,249,433.14	0.0000
87166FAD5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY BANK	0.05	8/22/2025	1,556,416.84	31,501.80	1,628,000.00	1,626,768.60	0.0000
87166FAE3	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY BANK	0.06	8/23/2027	1,382,656.22	29,480.00	1,474,000.00	1,474,000.00	0.0000
87165BAR4	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.03	10/28/2031	1,434,753.84	9,941.75	1,976,000.00	1,720,147.95	0.0000
87165BAP8	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.05	3/19/2029	1,020,138.75	16,415.63	1,125,000.00	1,124,890.00	0.0000
87165BAD5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.04	8/15/2024	903,305.48	15,044.06	937,000.00	939,398.83	0.0000
87165BAN3	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.04	3/19/2024	383,348.13	4,846.77	391,000.00	390,858.53	0.0000
871829BQ9	CORPORATE BONDS	USD FIXED INCOME	SYSCO CORP	0.02	12/14/2031	363,667.35	514.84	445,000.00	374,124.85	0.0000
871829BL0	CORPORATE BONDS	USD FIXED INCOME	SYSCO CORP	0.06	4/1/2030	2,145,407.00	30,493.75	2,050,000.00	2,140,020.49	0.0000
874054AJ8	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.05	3/28/2026	3,903,017.98	42,168.19	3,943,000.00	3,940,986.94	0.0001
874054AG4	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.04	4/14/2027	624,643.80	5,223.17	660,000.00	659,974.53	0.0000
874054AG4	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.04	4/14/2027	586,786.60	4,906.61	620,000.00	619,976.09	0.0000
875127BD3	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.04	5/15/2045	174,497.40	1,180.67	220,000.00	219,658.39	0.0000
875127AW2	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.06	5/15/2037	40,522.00	314.33	40,000.00	39,835.82	0.0000
875484AL1	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2031	3,336,794.00	42,166.67	4,600,000.00	3,989,001.18	0.0001
875484AK3	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.04	7/15/2027	1,255,260.24	25,086.75	1,404,000.00	1,402,850.01	0.0000
875484AL1	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2031	524,456.97	6,627.50	723,000.00	714,285.65	0.0000
876030AA5	CORPORATE BONDS	USD FIXED INCOME	TAPESTRY INC	0.03	3/15/2032	798,270.00	8,980.56	1,000,000.00	997,452.92	0.0000
87612GAC5	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.06	3/15/2033	5,250,612.80	150,416.39	5,140,000.00	5,168,019.63	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
87612KAA0	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.05	7/1/2027	1,226,912.50	32,500.00	1,250,000.00	1,254,156.98	0.0000
87612GAA9	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.04	2/1/2033	424,473.60	8,400.00	480,000.00	479,198.59	0.0000
87612BBQ4	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES PARTNERS LP /	0.06	3/1/2030	1,539,792.00	29,333.33	1,600,000.00	1,540,783.76	0.0000
87612EBJ4	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	2/15/2030	956,609.55	9,809.94	1,105,000.00	975,665.67	0.0000
87612EBN5	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.03	1/15/2052	447,756.80	8,705.78	640,000.00	455,617.30	0.0000
87612EBD7	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.04	7/1/2024	1,472,715.00	26,250.00	1,500,000.00	1,504,850.52	0.0000
87612EBL9	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	4/15/2025	571,434.00	2,850.00	600,000.00	599,638.61	0.0000
87612EBL9	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	4/15/2025	142,858.50	712.50	150,000.00	152,716.43	0.0000
87612EBD7	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.04	7/1/2024	103,090.05	1,837.50	105,000.00	104,949.89	0.0000
87612EBJ4	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	2/15/2030	1,147,065.75	11,763.06	1,325,000.00	1,411,427.87	0.0000
880451AZ2	CORPORATE BONDS	USD FIXED INCOME	TENNESSEE GAS PIPELINE CO 144A	0.03	3/1/2030	486,569.10	5,510.00	570,000.00	507,042.34	0.0000
88240TAA9	CORPORATE BONDS	USD FIXED INCOME	TEXAS ELECTRIC MARKET STA 144A	0.04	8/1/2036	3,585,056.52	66,989.23	3,769,616.97	3,769,583.01	0.0001
882484AB4	CORPORATE BONDS	USD FIXED INCOME	TEXAS HEALTH RESOURCES	0.03	11/15/2051	1,011,518.75	5,924.42	1,375,000.00	1,375,000.00	0.0000
882508BJ2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/4/2030	1,258,935.00	4,156.25	1,500,000.00	1,498,841.84	0.0000
882508BD5	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.04	5/15/2048	2,158,517.20	12,620.61	2,380,000.00	2,361,479.60	0.0000
882508BJ2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/4/2030	193,036.70	637.29	230,000.00	229,717.37	0.0000
882508BP8	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.04	8/16/2032	1,758,294.70	25,937.81	1,895,000.00	1,889,890.77	0.0000
883203CB5	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.03	6/1/2030	2,130,524.10	6,112.50	2,445,000.00	2,469,681.53	0.0000
883203CA7	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.04	9/17/2029	1,543,780.15	18,984.33	1,685,000.00	1,684,068.33	0.0000
883203CC3	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.02	3/15/2031	2,205,270.00	19,297.15	2,675,000.00	2,200,512.07	0.0000
883556CK6	CORPORATE BONDS	USD FIXED INCOME	THERMO FISHER SCIENTIFIC INC	0.02	10/15/2028	150,734.50	646.53	175,000.00	174,937.26	0.0000
88732JB09	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.05	9/15/2042	559,837.50	9,937.50	750,000.00	596,372.79	0.0000
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	4,790,900.00	54,583.33	5,000,000.00	6,671,451.19	0.0001
88732JB09	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.05	9/15/2042	12,089.00	10,865.00	820,000.00	794,574.91	0.0000
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	1,178,561.40	13,427.50	1,230,000.00	1,280,281.87	0.0000
88732JAJ2	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	6/15/2039	201,490.80	630.00	210,000.00	206,370.99	0.0000
88732JAY4	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	11/15/2040	70,483.20	600.56	80,000.00	80,738.60	0.0000
88732JAY4	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	11/15/2040	1,541,820.00	13,137.15	1,750,000.00	1,806,923.08	0.0000
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	1,335,702.92	15,217.83	1,394,000.00	1,614,832.11	0.0000
88732JAN8	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	7/1/2038	631,488.60	22,630.00	620,000.00	754,078.80	0.0000
88732JB03	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	9/1/2041	122,939.16	2,713.33	148,000.00	157,225.45	0.0000
872540AT6	CORPORATE BONDS	USD FIXED INCOME	TJX COS INC/THE	0.04	4/15/2030	3,623,300.00	31,086.11	3,800,000.00	4,231,242.92	0.0001
872540AQ2	CORPORATE BONDS	USD FIXED INCOME	TJX COS INC/THE	0.02	9/15/2026	202,886.20	1,457.50	220,000.00	217,706.55	0.0000
87264ACY9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	7/15/2033	961,507.40	19,521.06	980,000.00	964,141.84	0.0000
87264ABX2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	11/15/2031	2,598,960.00	9,343.75	3,250,000.00	3,014,690.69	0.0000
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	995,064.90	9,579.75	1,205,000.00	1,201,752.50	0.0000
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	953,347.20	23,018.67	960,000.00	958,572.16	0.0000
87264ACY9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	7/15/2033	3,796,973.10	77,088.25	3,870,000.00	3,809,459.50	0.0001
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	2,138,160.00	21,533.33	3,000,000.00	1,977,325.28	0.0000
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	993,070.00	23,977.78	1,000,000.00	998,512.68	0.0000
87264ACW3	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.06	1/15/2053	2,022,960.00	52,105.56	2,000,000.00	1,994,764.21	0.0000
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	2,864,421.68	28,847.49	4,019,000.00	3,996,449.08	0.0000
87264ABD6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2027	6,336,081.05	53,002.08	6,695,000.00	7,141,118.57	0.0001
87264AAZ8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2050	488,210.70	5,415.00	570,000.00	517,099.41	0.0000
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	3,205,741.20	28,468.33	3,480,000.00	3,263,048.94	0.0000
87264ABX2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	11/15/2031	1,543,382.40	5,548.75	1,930,000.00	1,920,477.53	0.0000
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	619,335.00	5,962.50	750,000.00	749,790.63	0.0000
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	413,377.60	4,163.11	580,000.00	591,437.76	0.0000
87264ABD6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2027	974,781.70	8,154.17	1,030,000.00	987,489.80	0.0000
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	2,491,818.95	22,128.40	2,705,000.00	2,941,186.61	0.0000
87264ABL8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2041	2,039,772.00	31,733.33	2,800,000.00	2,755,049.58	0.0000
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	1,363,361.20	12,107.22	1,480,000.00	1,386,243.03	0.0000
87264ACB9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	2,285,250.00	26,491.67	2,750,000.00	2,638,411.66	0.0000
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	1,030,872.00	8,480.00	1,200,000.00	1,199,360.54	0.0000
87264ADA0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	7/15/2028	636,473.50	4,333.33	650,000.00	648,662.87	0.0000
87264AAZ8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2050	1,165,710.11	12,929.50	1,361,000.00	1,220,344.70	0.0000
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	2,018,327.29	17,923.60	2,191,000.00	2,357,153.49	0.0000
87264ACB9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	1,130,160.00	13,101.33	1,360,000.00	1,159,549.76	0.0000
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	798,925.80	6,572.00	930,000.00	929,504.42	0.0000
87264ADA0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	7/15/2028	753,976.30	5,133.33	770,000.00	768,416.02	0.0000
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	9,211,900.00	81,805.56	10,000,000.00	9,334,574.14	0.0001
87264ABV6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	4/15/2029	2,958,012.75	23,334.38	3,275,000.00	2,939,798.29	0.0000
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	6,655,597.75	59,104.51	7,225,000.00	7,275,142.13	0.0001
87264ABL8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2041	3,223,568.25	50,150.00	4,425,000.00	3,835,629.40	0.0000
87264ABT1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	2,345,457.75	30,139.58	2,775,000.00	2,391,373.54	0.0000
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	1,312,990.20	12,640.50	1,590,000.00	1,585,714.78	0.0000
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	1,095,301.50	9,010.00	1,275,000.00	1,274,320.57	0.0000
89236TJT3	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	1/13/2025	15,089,551.04	108,266.67	16,000,000.00	15,989,038.63	0.0002
89236TKC8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	6/30/2025	39,119,494.00	4,388.89	40,000,000.00	39,974,696.36	0.0006
89236TKK0	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	11/10/2025	15,094,911.45	114,750.00	15,000,000.00	14,986,082.05	0.0002
89236THX6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/10/2031	3,187,512.75	31,154.06	3,975,000.00	3,912,950.77	0.0000
89236TJV8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/13/2027	1,137,389.40	11,172.00	1,260,000.00	1,259,061.66	0.0000
89236TJW6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/13/2032	1,186,854.00	15,960.00	1,425,000.00	1,327,075.89	0.0000
89236TJZ9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/22/2027	224,709.60	2,013.00	240,000.00	239,983.64	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
89236THF5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	8/14/2023	2,983,672.17	5,708.33	3,000,000.00	2,993,986.88	0.0000
89236THA6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	8/25/2023	11,934,688.20	56,700.00	12,000,000.00	11,966,746.10	0.0002
89236TJH9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	6/18/2024	9,527,389.20	1,805.56	10,000,000.00	9,564,437.02	0.0001
89236TJX4	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/22/2024	19,577,577.00	137,500.00	20,000,000.00	19,853,183.80	0.0003
89236TKG9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	9/20/2024	14,811,410.55	185,166.67	15,000,000.00	14,999,634.69	0.0002
89236TKN4	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.05	1/10/2025	14,890,300.50	338,000.00	15,000,000.00	14,995,068.10	0.0002
89236TGX7	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2025	2,978,573.00	23,250.00	3,100,000.00	3,016,490.95	0.0000
89236TGX7	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2025	1,149,152.68	8,970.00	1,196,000.00	1,195,199.73	0.0000
89236TGY5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2030	356,715.56	3,273.75	388,000.00	387,815.64	0.0000
89236TJX4	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/22/2024	4,938,449.60	34,684.38	5,045,000.00	5,043,814.52	0.0001
892356AB2	CORPORATE BONDS	USD FIXED INCOME	TRACTOR SUPPLY CO	0.05	5/15/2033	838,104.80	6,900.83	845,000.00	841,318.65	0.0000
893521AB0	CORPORATE BONDS	USD FIXED INCOME	TRANSATLANTIC HOLDINGS INC	0.08	11/30/2039	2,157,083.84	12,014.22	1,744,000.00	2,318,213.92	0.0000
893521AB0	CORPORATE BONDS	USD FIXED INCOME	TRANSATLANTIC HOLDINGS INC	0.08	11/30/2039	1,546,075.00	8,611.11	1,250,000.00	1,654,269.95	0.0000
893574AH6	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.08	2/1/2026	52,339.00	1,635.42	50,000.00	54,210.22	0.0000
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	2,550,396.80	11,918.47	2,870,000.00	2,711,847.11	0.0000
893574AR4	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.04	5/15/2050	454,300.00	2,977.86	590,000.00	664,087.70	0.0000
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	3,503,907.52	16,374.40	3,943,000.00	4,029,821.43	0.0001
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	2,443,760.00	11,420.14	2,750,000.00	2,933,593.92	0.0000
89417EAH2	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.05	11/1/2040	1,008,768.05	8,782.92	985,000.00	980,401.34	0.0000
89417EAD1	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.06	6/15/2037	2,585,887.20	6,500.00	2,340,000.00	2,879,846.05	0.0000
89417EAD1	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.06	6/15/2037	176,812.80	444.44	160,000.00	156,954.42	0.0000
86787EBB2	CORPORATE BONDS	USD FIXED INCOME	TRUIST BANK	0.04	11/3/2025	1,487,678.40	10,179.00	1,560,000.00	1,488,365.93	0.0000
89788KAA4	CORPORATE BONDS	USD FIXED INCOME	TRUIST BANK	0.02	3/11/2030	329,601.30	2,853.13	415,000.00	414,540.47	0.0000
89788MAJ1	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2026	14,861,142.90	154,875.00	15,000,000.00	15,000,000.00	0.0002
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	777,224.25	2,362.14	825,000.00	825,000.00	0.0000
89788MAL6	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2029	1,921,900.00	41,961.94	2,000,000.00	1,924,162.22	0.0000
89788MAM4	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2034	2,841,690.00	66,159.17	3,000,000.00	3,000,000.00	0.0000
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	450,031.50	1,686.76	450,000.00	450,000.00	0.0000
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	5,825,407.75	21,834.20	5,825,000.00	5,825,000.00	0.0001
89788MAD4	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.01	3/2/2027	7,638,544.10	36,290.22	8,665,000.00	8,601,511.68	0.0001
89788MAN2	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2027	830,099.60	3,206.59	830,000.00	830,000.00	0.0000
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	3,330,233.10	12,482.04	3,330,000.00	3,328,033.55	0.0001
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	400,028.00	1,499.34	400,000.00	400,000.00	0.0000
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	1,224,717.00	3,722.15	1,300,000.00	1,300,000.00	0.0000
89788MAK8	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2033	2,901,555.80	30,645.62	2,860,000.00	2,954,496.79	0.0000
89788MAL6	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2029	2,421,594.00	52,872.05	2,520,000.00	2,520,000.00	0.0000
89788MAP7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2034	265,018.55	993.32	265,000.00	265,000.00	0.0000
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	1,912,442.70	5,812.28	2,030,000.00	2,030,000.00	0.0000
89788MAK8	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2033	466,683.80	4,929.02	460,000.00	460,000.00	0.0000
89788MAL6	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.05	1/26/2029	2,104,480.50	45,948.33	2,190,000.00	2,190,000.00	0.0000
89788MAN2	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	6/8/2027	755,090.60	2,916.84	755,000.00	755,000.00	0.0000
89838QAA1	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF BOSTON UNIVERSITY	0.04	10/1/2048	1,485,953.00	17,259.25	1,700,000.00	1,744,564.79	0.0000
898371AB1	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF PRINCETON UNIVERSITY	0.06	3/1/2039	157,116.40	2,660.00	140,000.00	147,923.45	0.0000
91481CAA8	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF THE UNIVERSITY OF	0.05	9/1/2112	418,079.10	7,322.60	470,000.00	465,565.78	0.0000
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	313,796.00	1,122.92	350,000.00	349,943.55	0.0000
872898AC5	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.03	10/25/2031	1,533,375.30	8,387.50	1,830,000.00	1,831,036.19	0.0000
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	3,944,864.00	14,116.67	4,400,000.00	4,399,290.34	0.0001
872898AC5	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.03	10/25/2031	720,602.60	3,941.67	860,000.00	717,519.48	0.0000
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	3,675,896.00	13,154.17	4,100,000.00	4,099,338.70	0.0001
872898AF8	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.04	4/22/2027	9,624,100.00	74,270.83	10,000,000.00	9,829,907.13	0.0001
898813AU4	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.03	5/15/2032	277,392.00	1,328.89	320,000.00	318,960.37	0.0000
898813AS9	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.02	8/1/2030	1,843,498.80	14,625.00	2,340,000.00	2,333,129.72	0.0000
898813AS9	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.02	8/1/2030	1,323,537.60	10,500.00	1,680,000.00	1,675,067.49	0.0000
25468PDB9	CORPORATE BONDS	USD FIXED INCOME	TWDC ENTERPRISES 18 CORP	0.04	6/1/2044	1,754,340.00	6,875.00	2,000,000.00	2,076,629.90	0.0000
25468PDB9	CORPORATE BONDS	USD FIXED INCOME	TWDC ENTERPRISES 18 CORP	0.04	6/1/2044	438,585.00	1,718.75	500,000.00	497,145.02	0.0000
90265EAM2	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	7/1/2027	833,186.86	15,627.50	893,000.00	909,170.18	0.0000
90265EAO0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	1/15/2028	552,504.15	9,764.03	605,000.00	645,024.56	0.0000
90265EAR1	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.03	8/15/2031	1,268,235.00	17,000.00	1,500,000.00	1,577,159.08	0.0000
90265EAO0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	1/15/2028	456,615.00	8,069.44	500,000.00	536,636.17	0.0000
90407JAA6	CORPORATE BONDS	USD FIXED INCOME	UMASS MEMORIAL HEALTH CARE OBL	0.05	7/1/2052	2,385,909.00	65,026.38	2,425,000.00	2,474,377.85	0.0000
906548CL4	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	4/15/2045	432,695.20	4,315.11	560,000.00	558,037.42	0.0000
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	893,145.60	1,258.67	960,000.00	958,662.02	0.0000
906548CP5	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	3/15/2029	3,100,130.40	34,729.72	3,370,000.00	3,344,109.69	0.0000
906548CR1	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	3/15/2030	2,082,335.00	20,412.36	2,350,000.00	2,382,679.19	0.0000
906548CW0	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.05	3/15/2053	2,340,687.00	37,605.00	2,300,000.00	2,295,281.62	0.0000
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	2,721,303.00	3,736.67	2,925,000.00	3,077,849.23	0.0000
907818GE2	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	2/21/2026	3,970,853.12	68,611.11	4,000,000.00	3,997,675.90	0.0001
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	897,910.00	13,875.00	1,000,000.00	1,189,269.21	0.0000
907818EK0	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	8/15/2046	622,440.00	10,630.67	840,000.00	875,814.41	0.0000
907818EM6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	10/1/2051	1,226,580.00	14,246.25	1,500,000.00	1,589,555.38	0.0000
907818EQ7	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/15/2037	336,571.60	4,187.00	395,000.00	421,962.85	0.0000
907818GB8	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	1/20/2033	982,920.00	20,125.00	1,000,000.00	996,828.39	0.0000
907818EP9	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	4/15/2027	2,348,975.00	15,833.33	2,500,000.00	2,442,692.77	0.0000
907818ES3	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	7/15/2025	213,501.20	3,804.17	220,000.00	220,019.14	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
907818EV6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2038	1,099,521.60	16,592.19	1,230,000.00	1,192,846.19	0.0000
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	475,892.30	7,353.75	530,000.00	539,478.51	0.0000
907818FH6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.02	2/5/2030	347,496.00	3,893.33	400,000.00	362,340.30	0.0000
907818FK9	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/5/2050	24,611.73	434.96	33,000.00	33,033.59	0.0000
907818ES3	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	7/15/2025	2,353,365.50	41,932.29	2,425,000.00	2,373,282.26	0.0000
907818EB0	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/1/2035	2,713,958.25	44,648.44	3,175,000.00	3,335,177.99	0.0000
907818EV6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2038	397,794.40	6,002.86	445,000.00	521,464.03	0.0000
907818FX1	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/14/2032	2,328,615.00	28,770.00	2,700,000.00	2,565,987.61	0.0000
210795PZ7	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2012-1 CLASS A	0.04	10/11/2025	212,099.75	1,990.34	215,820.50	215,820.43	0.0000
90932PAA6	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-1 CLASS A	0.04	10/11/2027	1,161,957.84	10,986.50	1,235,980.72	1,233,517.68	0.0000
90932QAA4	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-2 CLASS A	0.04	3/3/2028	2,451,978.09	32,113.90	2,612,656.46	2,458,656.97	0.0000
90932QAA4	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-2 CLASS A	0.04	3/3/2028	1,705,486.98	22,337.00	1,817,247.71	1,850,462.17	0.0000
90931LAA6	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2016-1 CLASS A	0.03	1/7/2030	997,088.69	16,537.39	1,103,718.98	1,103,718.91	0.0000
911312BV7	CORPORATE BONDS	USD FIXED INCOME	UNITED PARCEL SERVICE INC	0.05	4/1/2040	1,227,600.00	15,600.00	1,200,000.00	1,194,824.66	0.0000
911312BW5	CORPORATE BONDS	USD FIXED INCOME	UNITED PARCEL SERVICE INC	0.05	4/1/2050	760,742.50	9,606.25	725,000.00	754,698.02	0.0000
91324PDM1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	2/15/2024	5,606,968.66	75,009.67	5,673,000.00	5,777,511.10	0.0001
91324PEN8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	10/15/2025	7,017,631.25	76,105.56	7,000,000.00	6,999,512.68	0.0001
91324PAR3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	3/15/2036	331,197.80	5,294.11	310,000.00	302,025.62	0.0000
91324PDT6	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	8/15/2039	1,381,792.50	21,816.67	1,650,000.00	1,650,500.59	0.0000
91324PCA8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	10/15/2042	942,249.00	9,172.78	1,100,000.00	1,244,273.01	0.0000
91324PES7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2053	3,127,388.00	64,004.86	2,825,000.00	3,150,765.79	0.0000
91324PDL3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	6/15/2048	79,228.80	170.00	90,000.00	113,289.64	0.0000
91324PDE9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	10/15/2027	1,577,022.00	10,587.22	1,700,000.00	1,681,918.03	0.0000
91324PDQ2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	12/15/2048	54,547.80	118.67	60,000.00	77,883.77	0.0000
91324PDZ2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2050	34,792.00	185.28	50,000.00	51,572.60	0.0000
91324PED0	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.02	5/15/2031	59,165.40	205.72	70,000.00	66,131.22	0.0000
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	334,439.00	1,788.89	350,000.00	348,917.05	0.0000
91324PEJ7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2032	1,507,730.80	8,479.33	1,580,000.00	1,552,672.54	0.0000
91324PEK4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	5/15/2052	1,167,294.60	7,465.42	1,230,000.00	1,261,337.78	0.0000
91324PEE8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2041	535,316.80	2,708.57	695,000.00	692,765.49	0.0000
91324PCA8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	10/15/2042	231,279.30	2,251.50	270,000.00	252,525.31	0.0000
91324PDU3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	8/15/2049	60,154.50	1,048.33	75,000.00	87,235.22	0.0000
91324PEK4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	5/15/2052	256,235.40	1,638.75	270,000.00	252,482.00	0.0000
91324PET5	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2063	1,974,927.50	39,997.22	1,750,000.00	2,035,217.15	0.0000
91324PEW8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	4/15/2053	2,624,936.76	34,493.18	2,644,000.00	2,626,243.97	0.0000
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	621,101.00	3,322.22	650,000.00	647,988.80	0.0000
91324PCX8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	1/15/2047	167,038.50	3,679.67	190,000.00	231,307.00	0.0000
91324PEE8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2041	1,520,453.76	7,693.12	1,974,000.00	1,593,269.27	0.0000
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	812,209.00	4,344.44	850,000.00	847,369.97	0.0000
91324PEM0	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	10/15/2024	6,972,892.29	73,888.89	7,000,000.00	6,997,976.26	0.0001
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	2,866,620.00	15,333.33	3,000,000.00	2,956,028.79	0.0000
91324PDx7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.02	5/15/2030	1,497,460.60	4,548.89	1,780,000.00	1,529,520.65	0.0000
91324PCQ3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2035	937,929.60	20,473.33	960,000.00	1,059,080.71	0.0000
91324PCR1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2045	406,066.25	9,308.68	425,000.00	423,514.15	0.0000
91324PEQ1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2030	5,940,418.00	116,128.89	5,800,000.00	5,827,642.48	0.0001
91324PER9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2033	8,078,924.75	157,141.39	7,775,000.00	7,988,750.80	0.0001
91324PES7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2053	1,162,392.00	23,304.17	1,050,000.00	1,042,102.24	0.0000
91324PEW8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	4/15/2053	2,020,327.65	26,548.27	2,035,000.00	2,021,296.20	0.0000
91324PDN9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	12/15/2025	6,753,950.00	11,511.11	7,000,000.00	7,079,961.23	0.0001
91412NBD1	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF CHICAGO/THE	0.03	4/1/2045	205,334.25	1,898.19	275,000.00	275,000.00	0.0000
91412NAF7	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF CHICAGO/THE	0.05	10/1/2030	75,100.50	1,016.25	75,000.00	91,681.29	0.0000
914886AB2	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF SOUTHERN CALIFOR	0.03	10/1/2039	144,772.20	1,362.60	180,000.00	180,000.00	0.0000
91529YAP1	CORPORATE BONDS	USD FIXED INCOME	UNUM GROUP	0.05	12/15/2049	766,190.00	2,000.00	1,000,000.00	947,466.11	0.0000
91529YAN6	CORPORATE BONDS	USD FIXED INCOME	UNUM GROUP	0.04	6/15/2029	689,662.50	1,333.33	750,000.00	748,240.51	0.0000
90345WAD6	CORPORATE BONDS	USD FIXED INCOME	US AIRWAYS 2012-2 CLASS A PASS	0.05	12/3/2026	508,293.46	1,951.24	542,428.48	542,428.48	0.0000
91159HJH4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2026	4,996,116.30	55,679.17	5,000,000.00	5,000,000.00	0.0001
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	3,576,108.66	40,654.25	3,574,000.00	3,730,150.14	0.0001
91159HJL5	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	2/1/2034	3,837,764.00	82,666.25	4,100,000.00	4,014,318.08	0.0001
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	1,535,171.75	4,697.17	1,525,000.00	1,525,000.00	0.0000
91159HHR4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	4/27/2027	2,678,556.00	16,240.00	2,900,000.00	2,860,480.19	0.0000
91159HJM3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2029	769,530.30	2,346.90	770,000.00	770,000.00	0.0000
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	1,852,272.80	5,667.40	1,840,000.00	1,851,044.44	0.0000
91159HJN1	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2034	649,302.15	1,986.67	645,000.00	645,000.00	0.0000
91159HJD3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	1/27/2033	1,607,216.10	23,017.74	2,010,000.00	2,010,000.00	0.0000
91159HJF8	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2028	4,082,376.20	85,771.49	4,270,000.00	4,265,580.53	0.0001
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	960,566.40	10,920.00	960,000.00	960,000.00	0.0000
91159HJG6	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2033	1,484,724.80	35,977.64	1,640,000.00	1,634,970.85	0.0000
91159HJB7	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.02	11/3/2036	5,592,561.15	30,641.38	7,635,000.00	7,635,000.00	0.0001
91159HHW3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	7/30/2029	3,741,912.75	55,681.25	4,425,000.00	4,734,053.56	0.0001
91159HHK9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.04	9/11/2024	4,186,971.96	47,487.00	4,317,000.00	4,353,651.81	0.0001
91159HJA9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.01	7/22/2030	2,938,618.15	23,350.36	3,845,000.00	3,468,325.91	0.0000
91159HJCS	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.02	1/27/2028	2,171,459.50	23,214.43	2,450,000.00	2,450,000.00	0.0000
91159HJF8	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2028	1,462,771.80	30,733.11	1,530,000.00	1,530,000.00	0.0000
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	850,501.50	9,668.75	850,000.00	850,000.00	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
91159HJM3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	6/12/2029	2,043,752.55	6,232.99	2,045,000.00	2,045,000.00	0.0000
91159HHK9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.04	9/11/2024	1,648,796.00	18,700.00	1,700,000.00	1,699,533.49	0.0000
91159HJG6	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2033	13,579,800.00	329,063.75	15,000,000.00	15,000,000.00	0.0002
90331HNV1	CORPORATE BONDS	USD FIXED INCOME	US BANK NA/CINCINNATI OH	0.03	7/24/2023	1,093,521.75	16,236.42	1,095,000.00	1,094,887.17	0.0000
91913YAL4	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.07	6/15/2037	2,852,770.20	7,832.22	2,660,000.00	3,614,733.87	0.0000
91913YBE9	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.04	6/1/2052	150,492.00	666.67	200,000.00	196,607.08	0.0000
91913YBE9	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.04	6/1/2052	175,323.18	776.67	233,000.00	229,047.26	0.0000
92277GAT4	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	1/15/2025	1,250,346.30	16,251.86	1,330,000.00	1,361,337.20	0.0000
92277GAE7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	2/1/2025	76,600.00	1,166.67	80,000.00	79,953.92	0.0000
92277GAG2	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2026	315,532.80	6,276.88	330,000.00	329,288.22	0.0000
92277GAL1	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	4/1/2027	673,675.20	6,930.00	720,000.00	717,595.03	0.0000
92277GAN7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2029	1,577,158.70	34,288.22	1,690,000.00	1,849,680.67	0.0000
92277GAN7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2029	1,203,866.70	26,172.67	1,290,000.00	1,366,634.45	0.0000
92277GAM9	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	3/1/2028	321,771.24	4,640.00	348,000.00	346,635.18	0.0000
92277GAU1	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	1/15/2030	427,560.00	6,916.67	500,000.00	498,367.02	0.0000
92277GAW7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	9/1/2031	1,621,168.56	17,050.00	2,046,000.00	2,041,644.62	0.0000
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	3,564,788.40	35,375.28	4,520,000.00	4,326,959.59	0.0001
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	2,009,900.00	17,335.42	2,500,000.00	2,056,146.56	0.0000
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	131,275.08	1,782.00	162,000.00	162,000.00	0.0000
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	289,867.50	3,807.38	390,000.00	386,664.87	0.0000
92343VGP3	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/1/2052	1,421,347.25	23,314.58	1,805,000.00	1,786,489.52	0.0000
92343VDC5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	8/15/2046	779,627.00	14,804.17	950,000.00	950,132.49	0.0000
92343VER1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	9/21/2028	963,980.00	12,025.00	1,000,000.00	1,007,047.65	0.0000
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	3,058,473.75	40,172.69	4,115,000.00	3,025,642.98	0.0000
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	1,607,920.00	13,868.33	2,000,000.00	1,739,658.19	0.0000
92343VFU3	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2050	789,810.75	3,978.28	1,215,000.00	1,108,853.98	0.0000
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	1,497,890.94	11,975.05	2,366,000.00	2,269,747.39	0.0000
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	3,750,914.52	37,222.31	4,756,000.00	4,545,449.02	0.0001
92343VGH1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/22/2028	3,706,088.40	24,370.50	4,220,000.00	4,241,668.77	0.0001
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	2,225,361.28	19,193.77	2,768,000.00	2,776,938.11	0.0000
92343VEU4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	12/3/2029	3,082,035.00	10,307.73	3,300,000.00	3,623,353.71	0.0000
92343VBG8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2042	468,373.20	3,721.67	580,000.00	525,958.49	0.0000
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	183,186.00	3,511.44	200,000.00	253,207.84	0.0000
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	285,959.50	2,273.33	310,000.00	300,844.78	0.0000
92343VDC5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	8/15/2046	262,611.20	4,986.67	320,000.00	371,545.07	0.0000
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	654,060.00	8,591.00	880,000.00	948,668.00	0.0000
92343VEA8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/10/2033	1,782,648.00	33,311.25	1,890,000.00	1,927,945.87	0.0000
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	502,410.80	6,820.00	620,000.00	681,505.47	0.0000
92343VFF6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/22/2027	1,688,440.40	14,932.50	1,810,000.00	1,854,723.81	0.0000
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	1,918,890.00	16,291.67	2,300,000.00	2,359,422.41	0.0000
92343VGK4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/22/2041	2,650,795.20	32,164.00	3,440,000.00	3,054,541.58	0.0000
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	4,059,998.00	35,017.54	5,050,000.00	4,186,095.30	0.0001
92343VFT6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2040	951,615.70	4,134.74	1,370,000.00	1,368,857.37	0.0001
92343VGL2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	9/3/2041	401,234.75	5,278.04	565,000.00	563,728.30	0.0000
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	3,044,085.00	24,200.00	3,300,000.00	3,526,737.48	0.0000
92343VDR2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/15/2039	373,772.00	5,667.47	400,000.00	410,488.97	0.0000
92343VDU5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/16/2037	1,642,603.20	25,418.75	1,660,000.00	1,649,914.49	0.0000
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	1,865,204.55	18,509.41	2,365,000.00	1,963,213.85	0.0000
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	1,266,180.00	10,122.61	2,000,000.00	1,255,808.34	0.0000
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	1,125,544.00	9,707.83	1,400,000.00	1,397,694.84	0.0000
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	1,153,524.00	15,151.40	1,552,000.00	1,308,644.33	0.0000
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	3,539,934.90	30,054.58	4,243,000.00	3,699,791.92	0.0001
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	1,106,940.00	8,800.00	1,200,000.00	1,408,785.50	0.0000
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	411,627.52	3,550.29	512,000.00	513,653.29	0.0000
92343VFX7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	10/30/2030	1,479,600.00	5,337.50	1,875,000.00	1,528,391.24	0.0000
92343VES9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	2/8/2029	1,453,218.00	23,858.16	1,550,000.00	1,495,091.53	0.0000
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	549,558.00	10,534.33	600,000.00	639,066.01	0.0000
92343VCV4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	1/15/2036	1,779,633.00	38,904.87	1,975,000.00	2,071,614.72	0.0000
92343VDR2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/15/2039	93,443.00	1,416.87	100,000.00	120,556.79	0.0000
92343VEU4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	12/3/2029	3,198,778.75	10,698.18	3,425,000.00	3,549,044.03	0.0000
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	522,299.25	4,175.58	825,000.00	780,429.65	0.0000
92343VGH1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/22/2028	966,042.00	6,352.50	1,100,000.00	1,102,585.33	0.0000
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	4,601,632.32	88,207.48	5,024,000.00	5,415,498.44	0.0001
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	1,507,232.40	20,460.00	1,860,000.00	1,866,121.83	0.0000
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	4,019,800.00	34,670.83	5,000,000.00	4,258,911.90	0.0001
918204BC1	CORPORATE BONDS	USD FIXED INCOME	VF CORP	0.03	4/23/2030	5,604,280.50	38,030.42	6,825,000.00	5,824,877.14	0.0001
918204BC1	CORPORATE BONDS	USD FIXED INCOME	VF CORP	0.03	4/23/2030	2,208,866.60	14,989.28	2,690,000.00	2,685,888.73	0.0000
918204BB3	CORPORATE BONDS	USD FIXED INCOME	VF CORP	0.03	4/23/2027	3,605,800.00	21,155.56	4,000,000.00	3,996,285.00	0.0001
92556VAE6	CORPORATE BONDS	USD FIXED INCOME	VIATRIS INC	0.04	6/22/2040	3,198,289.05	4,461.19	4,635,000.00	3,214,487.78	0.0000
92556VAC0	CORPORATE BONDS	USD FIXED INCOME	VIATRIS INC	0.02	6/22/2027	4,367,150.00	2,875.00	5,000,000.00	4,451,992.05	0.0001
925650AC7	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	2/15/2030	37,523.20	748.00	40,000.00	37,245.92	0.0000
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	987,089.65	6,908.78	1,055,000.00	1,051,636.50	0.0000
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	331,213.02	2,318.21	354,000.00	342,049.03	0.0000
92564RAG0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 1444	0.05	6/15/2025	115,950.00	246.67	120,000.00	118,064.28	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
92564RAJ4	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.06	2/1/2027	944,464.80	23,119.79	965,000.00	961,741.36	0.0000
92564RAL9	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.04	2/15/2029	1,342,942.20	22,397.50	1,530,000.00	1,380,591.10	0.0000
927804FG4	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.09	11/15/2038	332,455.00	2,835.07	250,000.00	352,686.42	0.0000
927804FP4	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.05	8/15/2043	269,979.90	5,357.83	305,000.00	305,722.59	0.0000
927804FR0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	2/15/2044	162,759.70	3,194.11	190,000.00	188,784.65	0.0000
927804FL3	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	1/15/2043	301,000.90	6,732.22	365,000.00	434,880.76	0.0000
927804FL6	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	1/15/2043	1,566,854.00	35,044.44	1,900,000.00	1,749,892.12	0.0000
927804FT6	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	5/15/2045	348,487.25	2,280.83	425,000.00	479,546.35	0.0000
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	2,281,613.10	11,533.53	2,665,000.00	2,510,724.49	0.0000
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	3,056,823.54	22,720.20	3,986,000.00	4,043,687.81	0.0000
92826CAL6	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2027	3,349,505.25	14,740.83	3,675,000.00	3,721,628.31	0.0001
92826CAF9	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.04	12/14/2045	694,147.50	1,522.92	750,000.00	838,733.56	0.0000
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	325,333.20	1,644.56	380,000.00	379,616.08	0.0000
92826CAJ1	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.04	9/15/2047	168,996.00	2,149.44	200,000.00	239,632.03	0.0000
92826CAD4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	12/14/2025	6,034,644.00	9,371.25	6,300,000.00	6,226,758.22	0.0001
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	939,440.25	6,982.50	1,225,000.00	1,257,779.69	0.0000
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	766,890.00	5,700.00	1,000,000.00	993,583.31	0.0000
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	856,140.00	4,327.78	1,000,000.00	998,989.74	0.0000
92840VAG7	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.04	1/30/2027	7,805,063.75	132,303.26	8,525,000.00	8,187,756.90	0.0001
928563AK1	CORPORATE BONDS	USD FIXED INCOME	VMWARE INC	0.02	8/15/2028	188,511.75	1,530.00	225,000.00	224,135.97	0.0000
928563AL9	CORPORATE BONDS	USD FIXED INCOME	VMWARE INC	0.02	8/15/2031	1,021,319.00	10,804.44	1,300,000.00	1,286,374.17	0.0000
928668BE1	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.03	5/13/2025	1,532,208.00	7,146.67	1,600,000.00	1,654,024.17	0.0000
928668BT8	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.05	6/8/2029	1,474,888.80	4,525.89	1,540,000.00	1,538,264.94	0.0000
928668BE1	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.03	5/13/2025	1,436,445.00	6,700.00	1,500,000.00	1,550,647.67	0.0000
928668BS0	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.04	6/8/2027	1,039,413.60	3,001.50	1,080,000.00	1,079,384.05	0.0000
929160AV1	CORPORATE BONDS	USD FIXED INCOME	VULCAN MATERIALS CO	0.05	6/15/2047	1,751,260.41	4,038.00	2,019,000.00	2,430,603.14	0.0000
929160AZ2	CORPORATE BONDS	USD FIXED INCOME	VULCAN MATERIALS CO	0.04	6/1/2030	2,867,088.50	9,260.42	3,175,000.00	3,457,518.33	0.0000
084423AU6	CORPORATE BONDS	USD FIXED INCOME	W R BERKLEY CORP	0.04	5/12/2050	787,370.00	5,111.11	1,000,000.00	995,429.24	0.0000
929903AM4	CORPORATE BONDS	USD FIXED INCOME	WACHOVIA CORP	0.06	8/1/2035	293,976.00	6,875.00	300,000.00	286,447.73	0.0000
931108AA2	CORPORATE BONDS	USD FIXED INCOME	WAKEMED	0.03	10/1/2052	532,022.80	6,243.40	760,000.00	760,000.00	0.0000
931427AT5	CORPORATE BONDS	USD FIXED INCOME	WALGREENS BOOTS ALLIANCE INC	0.04	4/15/2050	3,716,438.00	45,268.56	5,230,000.00	4,013,490.50	0.0001
931142EW9	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	9/9/2025	19,597,838.00	242,666.67	20,000,000.00	19,989,778.61	0.0003
931142FA6	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	4/15/2026	4,910,749.45	40,555.56	5,000,000.00	4,997,948.74	0.0001
931142ER0	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.01	9/17/2026	3,235,928.75	10,995.83	3,625,000.00	3,342,710.79	0.0001
931142EU3	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.03	9/22/2041	794,560.60	7,356.25	1,070,000.00	928,813.30	0.0000
931142FE8	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.05	4/15/2053	209,367.00	1,961.88	215,000.00	214,406.40	0.0000
931142DQ3	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	4/22/2044	1,242,800.00	10,714.17	1,300,000.00	1,355,718.40	0.0000
931142EQ2	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/24/2029	44,181.00	319.97	50,000.00	51,671.56	0.0000
931142ES8	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/22/2028	112,828.30	536.25	130,000.00	129,895.86	0.0000
931142ET6	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/22/2031	74,669.40	445.50	90,000.00	89,733.15	0.0000
254687FQ4	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.04	3/22/2030	1,119,505.05	12,383.25	1,185,000.00	1,182,641.16	0.0000
254687FR2	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.05	3/23/2040	1,152,132.00	15,108.33	1,200,000.00	1,197,508.32	0.0000
254687FS0	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.05	3/23/2050	238,642.50	3,198.61	250,000.00	281,519.06	0.0000
254687GA8	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.04	5/13/2060	1,593,780.00	10,133.33	2,000,000.00	2,002,845.69	0.0000
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	1,682,380.00	29,738.89	2,000,000.00	1,828,702.52	0.0000
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	8,798,932.20	163,786.55	10,820,000.00	9,542,245.36	0.0001
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	5,377,115.24	76,376.82	6,062,000.00	6,023,626.26	0.0001
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	5,384,211.40	76,477.62	6,070,000.00	6,008,108.73	0.0001
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	5,029,403.40	71,437.91	5,670,000.00	5,670,000.00	0.0001
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	2,705,203.20	35,332.86	2,960,000.00	2,756,501.98	0.0000
55903VBA0	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2027	167,833.80	1,990.15	180,000.00	180,000.00	0.0000
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	201,062.40	2,626.09	220,000.00	220,000.00	0.0000
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	2,208,679.80	31,372.20	2,490,000.00	2,339,390.64	0.0000
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	67,295.20	1,189.56	80,000.00	80,537.08	0.0000
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	1,211,682.90	22,554.71	1,490,000.00	1,354,946.08	0.0000
55903VBG7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.06	3/15/2026	670,368.50	13,246.12	670,000.00	670,000.00	0.0000
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	437,418.80	7,732.11	520,000.00	520,000.00	0.0000
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	394,406.85	7,341.63	485,000.00	485,000.00	0.0000
55903VBF9	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2062	194,635.20	3,809.64	240,000.00	240,000.00	0.0000
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	3,006,997.80	42,711.55	3,390,000.00	3,390,000.00	0.0000
55903VAZ6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2025	1,436,211.00	15,960.71	1,490,000.00	1,459,861.22	0.0000
55903VBA0	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2027	689,983.40	8,181.73	740,000.00	740,000.00	0.0000
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	1,005,312.00	13,130.46	1,100,000.00	1,100,000.00	0.0000
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	842,669.00	11,969.31	950,000.00	950,000.00	0.0000
55903VAZ6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2025	415,440.90	4,616.82	431,000.00	431,000.00	0.0000
55903VBA0	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2027	785,089.22	9,309.48	842,000.00	842,000.00	0.0000
55903VBB8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2029	266,864.64	3,485.54	292,000.00	292,000.00	0.0000
55903VBC6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.04	3/15/2032	1,124,741.36	15,975.88	1,268,000.00	1,189,388.72	0.0000
55903VBD4	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2042	510,602.33	9,025.75	607,000.00	589,482.12	0.0000
55903VBE2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC	0.05	3/15/2052	3,051,163.92	56,795.48	3,752,000.00	3,221,984.71	0.0000
94106LBT5	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.05	2/15/2030	2,077,316.10	36,866.39	2,110,000.00	2,107,141.50	0.0000
94106LBN8	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.01	3/15/2028	233,725.25	931.18	275,000.00	274,887.54	0.0000
94106LSB7	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.04	4/15/2032	571,434.00	5,256.67	600,000.00	603,164.50	0.0000
94106LBP3	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.02	3/15/2031	1,325,456.55	7,353.75	1,665,000.00	1,387,984.68	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
92939UAG1	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.02	12/15/2028	1,724,099.50	1,960.44	2,005,000.00	2,001,208.60	0.0000
92939UAL0	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.05	1/15/2028	1,550,729.64	35,619.72	1,588,000.00	1,595,179.38	0.0000
92939UAG1	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.02	12/15/2028	1,061,976.50	1,207.56	1,235,000.00	1,232,664.65	0.0000
949746RF0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	1/15/2044	306,710.40	8,271.96	320,000.00	359,949.12	0.0000
94974BFP0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	11/2/2043	75,353.60	704.72	80,000.00	79,648.00	0.0000
94974BGQ7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	11/17/2045	517,677.80	3,533.44	590,000.00	588,338.55	0.0000
94974BGT1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/14/2046	875,480.40	2,244.00	1,080,000.00	1,088,200.36	0.0000
94974BGU8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	12/7/2046	356,244.00	1,330.00	420,000.00	419,296.40	0.0000
94974BGP9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	9/29/2025	4,791,292.45	45,361.11	5,000,000.00	5,028,580.54	0.0001
95000U2H5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	10/30/2025	4,760,440.55	20,384.17	5,000,000.00	4,927,688.05	0.0001
95000U2K8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	2/11/2026	4,706,937.65	42,077.78	5,000,000.00	4,877,754.54	0.0001
95000U2T9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.01	5/19/2025	4,765,014.20	4,695.83	5,000,000.00	4,856,393.90	0.0001
95000U2X0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/25/2026	14,499,547.20	107,470.00	15,000,000.00	15,000,000.00	0.0002
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	1,434,139.70	3,103.59	1,610,000.00	1,610,000.00	0.0000
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	2,369,790.40	30,673.90	2,770,000.00	2,770,000.00	0.0000
94974BGP9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	9/29/2025	1,437,390.00	13,608.33	1,500,000.00	1,516,342.61	0.0000
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	1,405,170.00	5,561.17	1,500,000.00	1,500,000.00	0.0000
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	855,520.00	11,073.61	1,000,000.00	927,931.37	0.0000
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	830,298.80	8,455.54	890,000.00	890,000.00	0.0000
95000U2Z5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/25/2053	1,745,900.00	16,907.00	2,000,000.00	1,588,114.68	0.0000
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	1,439,160.00	31,830.50	1,500,000.00	1,377,346.59	0.0000
95000U2A0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	5/22/2028	3,510,247.00	14,637.65	3,770,000.00	3,755,048.97	0.0001
95000U2L6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/4/2031	855,405.00	9,739.65	900,000.00	1,022,498.68	0.0000
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	4,644,763.75	32,880.86	6,325,000.00	5,965,119.06	0.0001
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	7,870,784.00	101,877.22	9,200,000.00	8,137,449.59	0.0001
95000U2Z5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/25/2053	1,885,572.00	18,259.56	2,160,000.00	2,125,568.54	0.0000
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	3,485,494.05	74,317.26	3,567,000.00	3,567,000.00	0.0001
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	3,094,930.50	17,488.73	3,585,000.00	3,654,392.82	0.0000
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	5,911,081.80	23,393.97	6,310,000.00	6,426,264.14	0.0001
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	2,342,725.10	5,069.84	2,630,000.00	2,647,039.90	0.0000
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	1,672,541.60	21,648.91	1,955,000.00	1,955,666.70	0.0000
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	3,474,782.50	19,635.18	4,025,000.00	4,231,955.85	0.0001
95000U3D3	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/24/2034	3,837,686.16	38,754.10	3,864,000.00	3,864,000.00	0.0001
949746SH5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/23/2026	649,551.00	3,966.67	700,000.00	699,552.88	0.0000
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	561,145.00	3,170.90	650,000.00	647,435.17	0.0000
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	2/11/2031	211,607.50	2,500.56	250,000.00	235,738.82	0.0000
95000U2L6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/4/2031	237,612.50	2,705.46	250,000.00	250,000.00	0.0000
95000U2M4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/4/2051	8,511,330.00	110,849.96	9,150,000.00	9,498,182.87	0.0001
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	524,596.80	2,076.17	560,000.00	560,000.00	0.0000
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	2,455,342.40	31,781.26	2,870,000.00	2,627,799.11	0.0000
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	2/11/2031	1,654,770.65	19,554.34	1,955,000.00	1,955,000.00	0.0000
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	1,152,929.50	8,161.73	1,570,000.00	1,570,000.00	0.0000
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	6,542,019.25	139,488.09	6,695,000.00	6,695,000.00	0.0001
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	1,670,193.75	3,614.43	1,875,000.00	1,891,452.73	0.0000
95000U3D3	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/24/2034	3,476,165.00	35,103.35	3,500,000.00	3,500,000.00	0.0001
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	2,070,358.40	26,798.14	2,420,000.00	2,420,000.00	0.0000
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	3,377,170.40	34,392.21	3,620,000.00	3,594,532.11	0.0001
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	2,945,480.80	65,146.42	3,070,000.00	3,069,824.40	0.0000
95000U2Z5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/25/2053	139,672.00	1,352.56	160,000.00	160,000.00	0.0000
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	402,094.40	5,204.60	470,000.00	470,000.00	0.0000
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	3,078,636.00	31,352.02	3,300,000.00	3,264,344.95	0.0000
95000U2X0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/25/2026	618,649.60	4,585.39	640,000.00	640,000.00	0.0000
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	1,680,698.00	35,835.63	1,720,000.00	1,720,000.00	0.0000
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	1,141,733.60	25,252.20	1,190,000.00	1,189,659.80	0.0000
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	2/11/2031	4,232,150.00	50,011.11	5,000,000.00	4,338,669.09	0.0001
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	2,997,696.00	11,863.82	3,200,000.00	3,033,983.74	0.0000
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	6/2/2028	3,897,118.75	8,433.66	4,375,000.00	3,992,020.21	0.0001
94974BGL8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	7/22/2027	671,370.00	13,294.17	700,000.00	736,654.41	0.0000
95000U2M4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/4/2051	116,275.00	1,514.34	125,000.00	145,584.69	0.0000
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	4/30/2026	4,145,251.50	16,405.44	4,425,000.00	4,232,093.21	0.0001
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	514,045.00	3,638.99	700,000.00	550,761.06	0.0000
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	13,553,070.50	288,976.83	13,870,000.00	13,870,000.00	0.0002
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	13,307,432.80	294,326.02	13,870,000.00	13,879,862.36	0.0002
92976GAG6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO BANK NA	0.06	2/1/2037	1,900,406.25	45,703.13	1,875,000.00	2,261,677.18	0.0000
95040QAK0	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.03	2/15/2027	1,447,424.00	16,320.00	1,600,000.00	1,571,986.00	0.0000
95040QAP9	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.03	1/15/2032	1,611,440.00	25,361.11	2,000,000.00	1,998,582.78	0.0000
95040QAR5	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.04	6/15/2032	1,760,840.00	3,422.22	2,000,000.00	1,999,081.52	0.0000
95040QAD6	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.04	4/15/2028	818,261.10	7,805.83	870,000.00	886,566.31	0.0000
95040QAH7	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.04	3/15/2029	1,294,524.00	17,004.17	1,400,000.00	1,533,871.49	0.0000
95040QAN4	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.02	1/15/2029	2,040,350.50	23,206.57	2,455,000.00	2,097,081.08	0.0000
95040QAP9	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER OP LLC	0.03	1/15/2032	1,208,580.00	19,020.83	1,500,000.00	1,498,937.09	0.0000
958102AQ8	CORPORATE BONDS	USD FIXED INCOME	WESTERN DIGITAL CORP	0.03	2/1/2029	999,657.70	14,903.13	1,255,000.00	1,053,241.14	0.0000
958667AB3	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	2/1/2025	621,322.00	11,781.25	650,000.00	629,516.62	0.0000
958667AC1	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	2/1/2030	467,511.20	9,316.67	520,000.00	467,908.84	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
958254AJ3	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	3/1/2048	245,861.85	5,211.67	295,000.00	292,756.95	0.0000
958667AE7	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.06	4/1/2033	146,392.74	2,169.93	146,000.00	145,610.02	0.0000
958254AE4	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	6/1/2025	136,398.10	467.42	142,000.00	140,724.57	0.0000
958254AF1	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	7/1/2026	284,796.40	6,882.00	296,000.00	295,337.87	0.0000
962166CA0	CORPORATE BONDS	USD FIXED INCOME	WEYERHAEUSER CO	0.03	3/9/2033	1,173,012.75	14,332.50	1,365,000.00	1,358,412.60	0.0000
963320AX4	CORPORATE BONDS	USD FIXED INCOME	WHIRLPOOL CORP	0.05	5/15/2050	579,943.00	4,114.44	700,000.00	690,431.49	0.0000
96949LAC9	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	9/15/2045	278,339.70	4,655.17	310,000.00	383,515.38	0.0000
969457BM1	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.09	3/15/2032	142,400.40	3,091.67	120,000.00	147,401.22	0.0000
96949LAD7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.04	6/15/2027	292,466.40	516.67	310,000.00	315,250.06	0.0000
96950FAP9	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	1/15/2045	174,230.00	4,518.89	200,000.00	240,264.12	0.0000
96949LAB1	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.04	9/15/2025	294,367.70	3,592.22	305,000.00	304,768.40	0.0000
969457B22	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2032	1,022,328.00	18,972.00	1,080,000.00	1,076,344.74	0.0000
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	1,022,928.00	18,863.15	1,010,000.00	1,008,927.97	0.0000
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	4,309,464.00	79,468.03	4,255,000.00	4,230,529.85	0.0001
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	952,032.00	17,555.81	940,000.00	939,002.26	0.0000
969457CJ7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.06	3/15/2033	1,848,360.00	34,084.41	1,825,000.00	1,823,062.90	0.0000
969457BY5	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.03	3/15/2031	4,140,650.00	38,277.78	5,000,000.00	5,004,511.28	0.0001
969457B22	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2032	1,686,841.20	31,303.80	1,782,000.00	1,771,955.39	0.0000
969457CA6	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2052	372,912.20	8,088.98	404,000.00	403,816.83	0.0000
970648AM3	CORPORATE BONDS	USD FIXED INCOME	WILLIS NORTH AMERICA INC	0.05	5/15/2033	1,949,300.00	13,077.78	2,000,000.00	1,994,710.78	0.0000
970648AM3	CORPORATE BONDS	USD FIXED INCOME	WILLIS NORTH AMERICA INC	0.05	5/15/2033	233,916.00	1,569.33	240,000.00	239,365.30	0.0000
97658WAA8	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ALUMNI RESEARCH FOUN	0.04	10/1/2049	709,030.00	8,910.00	1,000,000.00	1,000,000.00	0.0000
976656B20	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.06	12/1/2036	30,264.30	142.50	30,000.00	29,980.20	0.0000
976656CH9	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.03	6/1/2025	2,103,875.80	5,709.17	2,210,000.00	2,209,538.54	0.0000
976656CN6	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.05	9/30/2032	2,025,329.40	24,854.38	2,070,000.00	2,066,002.72	0.0000
976656CN6	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.05	9/30/2032	1,947,055.80	23,893.82	1,990,000.00	1,986,157.21	0.0000
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	900,732.30	6,245.72	970,000.00	968,696.84	0.0000
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	1,123,593.90	7,791.06	1,210,000.00	1,208,374.43	0.0000
976826BQ9	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.04	9/1/2032	1,103,268.00	15,800.00	1,200,000.00	1,186,887.68	0.0000
98138HAJ0	CORPORATE BONDS	USD FIXED INCOME	WORKDAY INC	0.04	4/1/2032	809,883.00	8,550.00	900,000.00	898,407.05	0.0000
98138HAG6	CORPORATE BONDS	USD FIXED INCOME	WORKDAY INC	0.04	4/1/2027	1,800,497.00	16,625.00	1,900,000.00	1,852,204.98	0.0000
92936UAJ8	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.02	2/1/2032	469,368.00	6,125.00	600,000.00	595,141.69	0.0000
92936UAF6	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.04	7/15/2029	196,777.77	3,852.35	217,000.00	215,552.78	0.0000
92936UAJ8	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.02	2/1/2032	3,911,400.00	51,041.67	5,000,000.00	4,959,525.36	0.0001
92940PAB0	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.05	3/15/2026	946,651.68	13,363.07	976,000.00	979,025.86	0.0000
92940PAE4	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.04	6/1/2028	2,420,418.00	8,450.00	2,600,000.00	2,701,610.85	0.0000
92940PAB0	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.05	3/15/2026	1,648,881.00	23,275.83	1,700,000.00	1,705,270.47	0.0000
92940PAE4	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.04	6/1/2028	2,020,118.10	7,052.50	2,170,000.00	2,298,970.62	0.0000
983024AN0	CORPORATE BONDS	USD FIXED INCOME	WYETH LLC	0.06	4/1/2037	349,750.40	4,760.00	320,000.00	318,865.57	0.0000
983024AF7	CORPORATE BONDS	USD FIXED INCOME	WYETH LLC	0.06	2/1/2024	100,497.00	2,687.50	100,000.00	100,600.90	0.0000
98389BAN0	CORPORATE BONDS	USD FIXED INCOME	XCEL ENERGY INC	0.05	9/15/2041	44,039.50	706.67	50,000.00	50,000.00	0.0000
98388MAB3	CORPORATE BONDS	USD FIXED INCOME	XCEL ENERGY INC	0.02	3/15/2027	415,841.90	2,421.81	470,000.00	469,267.34	0.0000
983919AK7	CORPORATE BONDS	USD FIXED INCOME	XILINX INC	0.02	6/1/2030	862,850.00	1,979.17	1,000,000.00	999,809.08	0.0000
98956PAT9	CORPORATE BONDS	USD FIXED INCOME	ZIMMER BIOMET HOLDINGS INC	0.04	3/20/2030	1,747,500.00	19,919.44	2,000,000.00	1,996,573.65	0.0000
98956PAU6	CORPORATE BONDS	USD FIXED INCOME	ZIMMER BIOMET HOLDINGS INC	0.01	11/22/2024	4,589,065.96	7,656.24	4,874,000.00	4,874,000.00	0.0001
98978VAS2	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.02	5/15/2030	834,140.00	2,555.56	1,000,000.00	995,353.09	0.0000
98978VAL7	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.03	9/12/2027	2,793,210.00	27,250.00	3,000,000.00	2,832,750.33	0.0000
98978VAP8	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.04	8/20/2048	44,416.00	809.65	50,000.00	55,348.23	0.0000
302155BA3	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.03	11/12/2026	880,674.86	3,303.59	923,565.23	943,742.85	0.0000
302155BH8	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.02	1/14/2027	413,516.52	2,218.31	445,311.78	445,311.78	0.0000
302155BJ4	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.03	4/29/2026	852,028.55	4,046.96	894,499.38	876,031.67	0.0000
3133EMUA8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	3/24/2036	7,081,450.64	58,969.53	9,119,000.00	7,208,089.84	0.0001
3133EN4C1	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.04	12/15/2032	5,583,003.03	10,444.50	5,697,000.00	5,700,536.60	0.0001
3133EHYH0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.03	9/13/2032	1,140,988.08	10,978.20	1,284,000.00	1,142,768.61	0.0000
3133EMUA8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.02	3/24/2036	6,429,916.80	53,544.00	8,280,000.00	6,544,904.48	0.0001
3133EN3P3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL FARM CR BK CONS BD	0.05	12/6/2032	17,197,684.68	52,387.50	16,764,000.00	17,197,090.15	0.0003
3130A3DL5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	9/8/2023	3,569,211.78	26,762.95	3,590,000.00	3,572,758.17	0.0001
3133XFJ49	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.06	3/14/2036	8,508,467.95	127,313.28	7,615,000.00	8,714,187.40	0.0001
3130APEP6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	10/7/2031	4,395,705.45	23,784.83	5,365,000.00	4,491,760.17	0.0001
3133XGAY0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.06	7/15/2036	129,675.15	2,916.53	115,000.00	125,329.02	0.0000
3128X75U4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.00	11/15/2038	835,282.50	-	1,690,000.00	1,265,035.23	0.0000
3134A4AA2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.07	3/15/2031	1,056,519.00	17,887.50	900,000.00	1,183,874.30	0.0000
3134A4AB0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP STRIP	0.00	3/15/2031	2,331,626.25	-	3,235,000.00	2,892,986.20	0.0000
3136F1EQ9	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.00	3/17/2031	419,784.30	-	585,000.00	422,021.88	0.0000
31359MFP3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	5/15/2030	195,889.65	1,528.54	165,000.00	210,513.68	0.0000
3135G04Z3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.01	6/17/2025	9,179,000.00	1,944.44	10,000,000.00	9,991,811.79	0.0001
31359MEU3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.06	5/15/2029	132,574.80	958.33	120,000.00	143,293.27	0.0000
31359MGK3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	11/15/2030	945,285.90	6,899.20	815,000.00	1,022,358.87	0.0000
3135G05Q2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.01	8/5/2030	116,510.40	514.55	145,000.00	144,216.13	0.0000
3135G0V34	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.03	2/5/2024	712,160.25	7,350.69	725,000.00	724,686.64	0.0000
31359MEU3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.06	5/15/2029	1,767,664.00	12,777.78	1,600,000.00	1,885,658.84	0.0000
31359MFP3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	5/15/2030	2,018,257.00	15,748.61	1,700,000.00	2,166,854.83	0.0000
31359MGK3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	11/15/2030	695,916.00	5,079.17	600,000.00	745,131.73	0.0000
742651DW9	GOVERNMENT AGENCIES	USD FIXED INCOME	PRIVATE EXPORT FUNDING CORP	0.03	6/15/2025	5,790,881.10	8,688.33	6,015,000.00	6,196,452.96	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
766750AA1	GOVERNMENT AGENCIES	USD FIXED INCOME	RIMON LLC	0.02	11/1/2025	813,220.19	3,458.07	846,875.00	847,010.91	0.0000
880591EP3	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.04	12/15/2042	4,198,527.20	7,808.89	5,020,000.00	4,913,052.78	0.0001
880591CS9	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.06	4/1/2036	6,387,300.00	82,687.50	5,625,000.00	8,191,344.00	0.0001
880591DM1	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.07	5/1/2030	488,985.00	4,987.50	420,000.00	520,411.60	0.0000
880591EX6	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.02	9/15/2031	205,983.90	1,126.25	255,000.00	254,961.85	0.0000
890591D22	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.05	4/1/2056	2,418,746.00	29,562.50	2,200,000.00	2,189,209.39	0.0000
911759NA2	GOVERNMENT AGENCIES	USD FIXED INCOME	U S DEPT HSG & URBAN DEV GOVT	0.03	8/1/2027	3,260,180.00	41,854.17	3,500,000.00	3,500,000.00	0.0001
912834HV3	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2040	4,453,250.85	-	8,885,000.00	6,083,826.05	0.0001
912833Z60	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2038	289,047.20	-	520,000.00	407,625.27	0.0000
912834DU9	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2038	306,129.90	-	570,000.00	385,484.63	0.0000
912834FB9	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2040	1,478,280.00	-	2,910,000.00	2,083,867.75	0.0000
912834JB5	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2040	1,018,725.15	-	2,055,000.00	1,462,865.41	0.0000
912834JH2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2040	1,382,448.60	-	2,820,000.00	1,824,133.90	0.0000
912834JP4	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2041	238,367.25	-	495,000.00	383,986.85	0.0000
912834KH0	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2041	1,956,277.80	-	4,110,000.00	2,507,233.44	0.0000
912834KP2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2041	7,641,134.35	-	16,265,000.00	10,516,857.35	0.0001
912834LK2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2042	129,732.00	-	285,000.00	171,682.74	0.0000
912834MD7	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2043	2,789,187.90	-	6,330,000.00	4,000,496.70	0.0000
912834MM7	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2043	810,513.60	-	1,860,000.00	1,081,062.08	0.0000
912834MZ8	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2043	3,266,527.50	-	7,641,000.00	4,747,183.41	0.0001
912834NF1	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2044	1,931,068.80	-	4,560,000.00	2,555,804.38	0.0000
912834NV6	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2044	384,374.50	-	925,000.00	527,280.57	0.0000
912834PB8	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2044	102,897.50	-	250,000.00	143,782.50	0.0000
912834PH5	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2045	476,217.05	-	1,165,000.00	647,384.55	0.0000
912803EK5	TREASURIES	USD FIXED INCOME	U S TREASURY BD PRIN STRIP	0.00	11/15/2044	2,098.85	-	5,000.00	3,174.60	0.0000
01F020679	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.02	7/1/2053	19,578,720.00	16,000.00	24,000,000.00	19,431,562.52	0.0003
01F022675	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.03	7/1/2053	54,250,240.00	53,333.34	64,000,000.00	53,967,968.75	0.0008
01F030678	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.03	7/1/2053	25,528,990.00	29,000.00	29,000,000.00	25,456,796.88	0.0004
01F040677	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.04	7/1/2053	1,782,808.00	2,533.33	1,900,000.00	1,790,531.25	0.0000
01F042475	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	7/1/2038	8,825,940.00	19,125.00	9,000,000.00	8,826,718.75	0.0001
01F042673	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	7/1/2053	4,327,920.00	6,750.00	4,500,000.00	4,336,875.00	0.0001
01F050478	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	7/1/2038	11,926,440.00	28,333.33	12,000,000.00	11,929,687.51	0.0002
01F052672	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.06	7/1/2053	18,219,297.00	33,550.01	18,300,000.00	18,154,171.88	0.0003
01F060675	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.06	7/1/2053	5,752,098.00	11,400.00	5,700,000.00	5,733,843.75	0.0001
01F042673	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	7/1/2053	19,235,200.00	30,000.00	20,000,000.00	19,329,687.50	0.0003
01F052672	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.06	7/1/2053	43,805,960.00	80,666.67	44,000,000.00	43,924,375.00	0.0007
21H030674	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.03	7/20/2053	6,254,080.00	11,083.34	7,000,000.00	6,231,796.88	0.0001
21H032670	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.04	7/20/2053	1,846,260.00	3,694.45	2,000,000.00	1,842,031.25	0.0000
21H040673	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.04	7/20/2053	946,130.00	2,111.12	1,000,000.00	943,726.56	0.0000
21H042679	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.05	7/20/2053	5,794,920.00	14,250.00	6,000,000.00	5,772,421.88	0.0001
21H050672	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.05	7/20/2053	6,884,080.00	18,472.22	7,000,000.00	6,862,667.97	0.0001
21H052678	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.06	7/20/2053	6,972,420.00	20,319.44	7,000,000.00	6,965,781.26	0.0001
21H060671	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.06	7/20/2053	8,055,600.00	25,333.33	8,000,000.00	8,035,039.06	0.0001
3133AWHE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #0D-0229	0.03	11/1/2051	3,700,989.27	9,029.52	4,334,167.85	4,454,384.65	0.0001
3133AWHE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #0D-0229	0.03	11/1/2051	6,903,399.68	16,842.62	8,084,458.17	8,308,696.82	0.0001
3128UGMY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8124	0.05	5/1/2041	12,221.30	99.00	12,126.84	12,569.97	0.0000
3128UGPP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8179	0.05	4/1/2041	1,476.21	13.32	1,519.59	1,543.68	0.0000
3128UGTL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8304	0.06	5/1/2041	12,625.17	100.22	12,478.79	12,822.13	0.0000
3128UGVQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8372	0.06	6/1/2041	11,886.93	93.85	11,740.29	12,113.27	0.0000
3128UGXF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8427	0.06	6/1/2041	3,967.17	28.18	4,019.09	4,106.86	0.0000
3128UHAH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8659	0.04	9/1/2041	6,261.00	43.61	6,287.79	6,422.74	0.0000
3128NC3B8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-0794	0.04	4/1/2036	13,556.49	104.30	13,931.10	13,827.37	0.0000
3128QJ7B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-1790	0.04	11/1/2035	3,740.41	28.25	3,827.64	3,903.54	0.0000
3128QSB09	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-1851	0.04	3/1/2036	20,742.73	128.79	21,210.64	21,234.43	0.0000
3128NGEV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1H-1348	0.04	10/1/2036	44,082.72	299.62	43,419.70	43,452.60	0.0000
3128NHML4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1J-1263	0.04	1/1/2036	42,413.94	262.95	43,440.44	43,905.82	0.0000
3128QGAf9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1N-0006	0.06	4/1/2035	14,781.76	151.50	14,633.66	14,737.65	0.0000
3128QGB84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1N-0063	0.07	10/1/2035	1,610.28	18.72	1,597.77	1,593.64	0.0000
3128SADY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1Q-0119	0.04	9/1/2036	279,275.31	1,910.87	275,229.44	281,837.26	0.0000
3128S52D5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1Q-1672	0.05	7/1/2038	223,931.57	1,552.24	222,220.48	230,379.10	0.0000
31326HKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-3003	0.05	8/1/2044	132,280.81	862.38	133,292.50	135,708.87	0.0000
31326KH86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-4726	0.03	10/1/2045	41,386.63	208.10	43,595.62	44,560.55	0.0000
31326LHX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-5646	0.03	10/1/2046	58,199.62	299.12	62,184.39	63,540.99	0.0000
31349SY31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #7B-1630	0.05	5/1/2034	9,536.99	70.54	9,684.88	9,623.73	0.0000
31288QFR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1076	0.03	11/1/2048	1,135,077.09	6,096.83	1,212,171.17	1,257,880.25	0.0000
31288QFS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1077	0.03	11/1/2047	460,217.44	2,356.26	486,559.79	505,204.09	0.0000
31288QFT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1078	0.03	4/1/2045	1,578,099.93	8,137.97	1,603,271.29	1,667,684.02	0.0000
31288QFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1081	0.03	2/1/2050	675,993.20	3,708.62	713,622.51	738,260.94	0.0000
31288QFZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1084	0.03	8/1/2047	3,447,090.33	18,344.33	3,471,075.47	3,619,023.75	0.0001
31288QF62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1089	0.04	6/1/2047	4,524,599.04	31,724.71	4,555,347.64	4,747,664.65	0.0001
31288QKP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1202	0.04	6/1/2044	7,369,148.25	50,892.10	7,444,185.64	7,785,145.92	0.0001
31288QLN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1233	0.03	2/1/2049	818,546.46	4,130.10	865,957.65	902,907.49	0.0000
31288QM72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1282	0.05	10/1/2043	2,702,555.23	19,438.81	2,670,113.35	2,827,500.30	0.0000
3128HD4K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-7126	0.04	3/1/2033	0,174.11	1.23	177.38	177.49	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3128JRJS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-7473	0.04	12/1/2035	224,961.39	1,619.21	222,203.84	224,633.35	0.0000
3128JR6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-8084	0.04	1/1/2035	1,414.66	10.69	1,461.32	1,471.10	0.0000
31296LKE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-2093	0.05	8/1/2033	0,641.91	2.66	638.06	666.37	0.0000
31296LVE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-2413	0.05	8/1/2033	9,914.37	40.95	9,828.37	10,264.03	0.0000
31296M2S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-3485	0.08	9/1/2033	7,271.66	45.05	7,208.80	7,391.72	0.0000
31296NDL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-3707	0.05	9/1/2033	1,749.44	7.23	1,734.25	1,811.41	0.0000
31296NV61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-4237	0.05	10/1/2033	0,335.15	1.39	333.14	348.03	0.0000
31296P5J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-5349	0.05	11/1/2033	0,339.00	1.40	336.15	351.15	0.0000
31296UYN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-9717	0.05	3/1/2034	0,362.25	1.51	363.15	355.11	0.0000
31296X2Q7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-1683	0.05	5/1/2034	18,849.81	71.65	19,106.22	18,777.64	0.0000
31296YGN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-2005	0.05	5/1/2034	3,790.48	14.44	3,851.22	3,840.84	0.0000
31297GGN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-8305	0.05	11/1/2034	13,126.33	54.73	13,136.31	12,825.58	0.0000
31297KC91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-0096	0.05	12/1/2034	32,302.30	133.43	32,022.11	33,526.38	0.0000
31297KFM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-0172	0.05	12/1/2034	63,918.83	264.73	63,535.08	66,519.77	0.0000
31297LZ45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-1663	0.06	3/1/2035	541,051.98	2,439.74	532,306.19	537,783.92	0.0000
31297QBV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-4552	0.05	4/1/2035	17,459.03	66.34	17,689.35	16,993.99	0.0000
31297SZP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-7050	0.05	9/1/2035	1,296.92	5.36	1,285.66	1,347.76	0.0000
31297TTT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-7762	0.05	9/1/2035	0,605.41	2.54	610.65	640.11	0.0000
3128K2F53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-1988	0.05	2/1/2036	0,998.08	4.12	989.41	1,037.92	0.0000
3128K6VS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-6025	0.05	7/1/2035	0,794.91	3.30	792.26	830.29	0.0000
3128K66P0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-6278	0.05	7/1/2035	38,709.90	159.89	38,373.74	40,499.43	0.0000
3128K7Y69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7033	0.05	9/1/2035	5,070.94	20.95	5,026.91	5,269.82	0.0000
3128K7ZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7040	0.05	9/1/2035	0,851.14	3.53	846.02	886.88	0.0000
3128K8GK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7402	0.05	10/1/2035	0,224.12	0.93	222.78	233.54	0.0000
3128K8GM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7404	0.05	10/1/2035	1,860.98	7.69	1,844.82	1,934.25	0.0000
3128KCGW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A5-0647	0.05	7/1/2036	1,223.15	5.12	1,228.15	1,289.14	0.0000
3128KS534	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A5-6838	0.06	1/1/2037	17,236.57	79.25	17,290.17	17,184.30	0.0000
3128KWB28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A6-5457	0.06	9/1/2037	0,522.16	2.58	516.24	531.63	0.0000
3128L54A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A7-2617	0.06	2/1/2038	1,515.29	7.27	1,453.49	1,497.29	0.0000
3128LDHK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A7-9234	0.05	5/1/2036	7,050.12	29.12	6,988.76	7,334.28	0.0000
312928U06	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A8-2395	0.06	10/1/2038	1,742.71	8.48	1,695.39	1,747.54	0.0000
312933Z23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A8-7061	0.05	6/1/2039	72,998.49	276.79	73,809.66	77,301.03	0.0000
3129387E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-0893	0.05	1/1/2040	91,044.25	374.73	89,934.46	93,243.18	0.0000
312941VP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3322	0.05	8/1/2040	19,977.21	82.51	19,802.94	20,433.79	0.0000
312941Z17	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3454	0.05	8/1/2040	67,260.22	277.81	66,674.16	69,733.42	0.0000
312942A2V	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3620	0.05	9/1/2040	29,013.59	119.84	28,760.50	29,975.97	0.0000
312944FQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5575	0.04	12/1/2040	166,048.43	575.05	172,516.05	179,746.76	0.0000
312944PQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5831	0.05	12/1/2040	379,261.35	1,438.03	383,475.75	406,031.83	0.0000
312945DS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6413	0.04	1/1/2041	81,912.79	283.68	85,104.20	89,805.68	0.0000
312945PQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6731	0.05	2/1/2041	61,856.03	234.54	62,543.38	64,515.44	0.0000
312945SK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6822	0.04	2/1/2041	50,935.84	176.40	52,920.90	56,311.68	0.0000
312945ZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7040	0.04	2/1/2041	197,829.44	685.12	205,537.08	204,226.38	0.0000
312945AQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7131	0.05	2/1/2041	363,113.12	1,376.81	367,148.08	390,962.68	0.0000
3129455M6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7152	0.05	2/1/2041	28,020.53	106.24	28,331.90	28,732.95	0.0000
312946BH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7240	0.05	3/1/2041	200,362.11	761.71	203,122.54	205,641.90	0.0000
312946QN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7661	0.05	3/1/2041	78,463.29	297.51	79,335.19	80,460.36	0.0000
312946QZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7673	0.05	3/1/2041	54,352.55	206.09	54,956.52	58,209.70	0.0000
312946ZF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7942	0.05	4/1/2041	84,965.95	322.16	85,910.10	91,003.13	0.0000
31292JAL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-1811	0.05	4/1/2034	0,447.15	1.85	443.26	463.46	0.0000
31292KYY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3427	0.06	10/1/2039	385,770.77	1,725.16	376,398.45	403,489.72	0.0000
31292K4U8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3535	0.05	8/1/2040	167,774.35	636.15	169,638.68	174,811.96	0.0000
31292LAN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3613	0.04	11/1/2040	99,731.50	345.39	103,617.15	107,843.89	0.0000
31292LGU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3811	0.04	4/1/2042	480,095.43	1,493.57	512,079.95	528,165.15	0.0000
31292L6T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-4482	0.03	2/1/2043	166,410.47	460.18	184,072.19	186,130.33	0.0000
31292R7M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-9000	0.04	6/1/2042	615,786.18	1,915.72	656,817.57	680,773.03	0.0000
31298CB32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-3658	0.06	1/1/2030	2,462.82	12.19	2,437.76	2,453.28	0.0000
31298EPA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-5817	0.08	12/1/2030	7,568.85	47.33	7,572.86	7,610.04	0.0000
31298FT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-6870	0.08	1/1/2031	3,789.54	23.70	3,792.38	3,828.78	0.0000
31298HM47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-8479	0.06	3/1/2031	6,389.24	31.62	6,324.47	6,369.65	0.0000
31287QNC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C6-4887	0.06	3/1/2032	6,590.68	32.62	6,523.75	6,574.32	0.0000
31287QQJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C6-4957	0.08	2/1/2032	14,350.20	89.75	14,360.40	14,672.74	0.0000
31288BRE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-3185	0.07	11/1/2032	7,791.34	41.28	7,620.79	7,786.15	0.0000
31288JJV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9276	0.06	5/1/2033	82,050.72	405.63	81,125.88	83,081.60	0.0000
31288JJW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9277	0.06	5/1/2033	43,233.11	213.47	42,693.88	43,723.06	0.0000
31288JJX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9278	0.06	5/1/2033	10,562.19	52.27	10,453.99	10,706.04	0.0000
31288JKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9293	0.06	5/1/2033	5,447.69	26.90	5,379.43	5,509.09	0.0000
31335GECJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C8-0137	0.07	4/1/2024	0,199.42	1.06	195.06	194.97	0.0000
31335HPY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-0718	0.05	10/1/2023	0,789.93	3.01	803.97	803.33	0.0000
3128P7L68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1249	0.05	5/1/2029	42,284.46	161.32	43,017.48	44,679.21	0.0000
3128P7RQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1395	0.04	9/1/2031	222,581.22	759.50	227,849.09	238,596.19	0.0000
3128P7RY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1403	0.04	3/1/2032	25,830.10	78.27	26,836.46	27,661.11	0.0000
3128P7TMS	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1456	0.04	6/1/2032	595,512.00	1,806.91	619,511.89	644,144.04	0.0000
3128P77Y9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1467	0.04	7/1/2032	77,810.06	236.70	81,154.44	83,686.46	0.0000
3128P74W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1737	0.04	12/1/2033	110,950.09	341.49	117,081.66	122,136.63	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3128P7522	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1764	0.04	5/1/2034	125,240.08	385.48	132,164.16	137,875.77	0.0000
3128P7675	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1782	0.04	8/1/2034	208,946.00	643.13	220,500.21	230,112.87	0.0000
3128P77E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1793	0.04	10/1/2034	121,621.73	374.35	128,348.47	130,909.71	0.0000
3128P8DM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1908	0.03	1/1/2037	117,745.72	318.25	127,299.55	129,484.68	0.0000
3128P8D99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1928	0.04	5/1/2037	232,792.92	716.58	245,683.96	252,331.00	0.0000
3128P8E98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1960	0.04	10/1/2037	120,980.98	372.41	127,681.72	127,083.79	0.0000
3128P8FG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1967	0.03	11/1/2037	51,919.07	140.73	56,291.82	55,537.19	0.0000
31356CS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D5-0542	0.07	3/1/2024	0,477.32	2.53	466.87	466.71	0.0000
31356NM84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D5-9383	0.09	3/1/2025	1,145.70	8.61	1,147.88	1,152.10	0.0000
3128DFM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D7-1972	0.08	6/1/2026	0,792.20	4.96	793.77	790.67	0.0000
3128FMF97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D7-9192	0.08	4/1/2027	1,463.41	9.76	1,463.88	1,465.41	0.0000
3128E6XL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D9-9683	0.03	11/1/2032	53,980.76	144.09	57,637.27	59,276.78	0.0000
31283GXZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-0696	0.08	2/1/2027	1,463.02	9.12	1,459.45	1,468.76	0.0000
31283GX77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-0702	0.08	5/1/2027	1,175.51	7.28	1,165.15	1,173.04	0.0000
31283HQF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1354	0.08	12/1/2031	12,841.67	79.25	12,679.87	12,950.57	0.0000
31283HRL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1391	0.07	4/1/2032	0,503.81	2.83	485.13	492.90	0.0000
31283HXS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1589	0.05	9/1/2033	0,233.68	0.97	231.66	241.94	0.0000
31283HX42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1599	0.08	11/1/2032	3,209.45	19.73	3,157.57	3,231.64	0.0000
31283HZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1665	0.06	3/1/2034	18,088.70	80.90	17,650.79	18,336.89	0.0000
31283HZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1665	0.06	3/1/2034	15,339.05	68.60	14,967.70	15,516.19	0.0000
31283H6G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1771	0.06	2/1/2035	14,999.79	67.05	14,629.09	15,177.27	0.0000
31283H6W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1785	0.06	5/1/2033	15,864.16	77.03	15,405.69	15,617.04	0.0000
3128LXA77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1806	0.05	3/1/2035	253,857.70	1,048.56	251,653.22	263,590.67	0.0000
3128LXA77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1818	0.05	5/1/2035	1,881.26	7.77	1,864.93	1,953.96	0.0000
3128LXAU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1819	0.05	6/1/2035	1,711.63	7.07	1,696.78	1,778.04	0.0000
3128LXBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1840	0.05	7/1/2035	0,451.68	1.87	447.76	469.26	0.0000
3128LXB03	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1851	0.05	10/1/2034	32,327.68	122.80	32,746.84	32,199.31	0.0000
3128LXC02	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1883	0.05	8/1/2035	0,482.50	1.99	478.31	501.33	0.0000
3128LXC40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1891	0.05	4/1/2035	25,035.07	95.11	25,363.79	24,859.45	0.0000
3128LXC81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1895	0.05	7/1/2035	2,264.12	9.35	2,244.49	2,352.30	0.0000
3128LXE30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1954	0.05	11/1/2035	4,467.71	18.45	4,428.91	4,644.16	0.0000
3128LXF05	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1981	0.05	12/1/2035	3,948.88	16.35	3,925.09	3,853.94	0.0000
3128LXGZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2016	0.05	11/1/2035	218,683.00	903.26	216,781.82	229,895.00	0.0000
3128LXQ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2274	0.05	7/1/2036	2,314.58	9.56	2,294.48	2,408.55	0.0000
3128LXS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2342	0.05	10/1/2036	0,365.13	1.51	361.96	380.12	0.0000
3128M4AH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2408	0.06	12/1/2036	19,954.07	88.89	19,394.34	20,282.66	0.0000
3128M4EM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2540	0.05	11/1/2034	2,563.41	10.59	2,541.17	2,660.13	0.0000
3128M4QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2869	0.05	11/1/2035	2,139.04	8.84	2,120.47	2,223.51	0.0000
3128M5DM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3408	0.05	12/1/2036	0,593.94	2.45	588.78	618.46	0.0000
3128M5GA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3493	0.06	10/1/2037	18,676.38	89.84	17,967.74	19,210.98	0.0000
3128M5VT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3926	0.06	2/1/2038	121,833.96	586.06	117,211.15	125,572.07	0.0000
3128M6AP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4214	0.06	5/1/2038	132,627.24	592.30	129,228.53	136,718.90	0.0000
3128M6EF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4334	0.05	4/1/2038	42,329.90	174.84	41,961.06	42,903.05	0.0000
3128M6JM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4468	0.05	7/1/2038	13,121.13	54.20	13,007.06	13,850.59	0.0000
3128M6QT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4666	0.06	8/1/2038	303,439.62	1,355.63	295,773.18	313,440.99	0.0000
3128M6RH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4688	0.06	9/1/2038	9,517.28	42.49	9,698.42	9,698.42	0.0000
3128M6UB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4778	0.06	7/1/2038	7,397.16	35.44	7,088.32	7,304.73	0.0000
3128M6VG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4815	0.05	9/1/2038	9,653.83	39.87	9,569.90	9,969.25	0.0000
3128M6YJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4913	0.05	3/1/2038	6,599.61	27.26	6,542.23	6,883.51	0.0000
3128M7HB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5326	0.05	2/1/2038	2,274.52	9.39	2,254.77	2,372.13	0.0000
3128M7KV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5408	0.05	12/1/2036	0,587.82	2.43	582.71	612.05	0.0000
3128M7LA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5421	0.05	11/1/2035	0,009.49	0.04	9.64	10.08	0.0000
3128M7ME3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5457	0.05	5/1/2039	70,262.96	266.41	71,043.73	73,749.79	0.0000
3128M7QZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5572	0.05	2/1/2039	633,914.98	2,618.38	628,410.11	668,528.39	0.0000
3128M7T97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5676	0.04	11/1/2039	79,329.64	274.74	82,421.26	83,220.50	0.0000
3128M7WA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5741	0.05	12/1/2039	23,340.63	88.50	23,599.75	24,474.88	0.0000
3128M7Z74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5866	0.05	2/1/2040	418,031.34	1,585.04	422,676.56	457,814.61	0.0000
3128M8AY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6023	0.04	9/1/2040	4,817.00	16.68	5,004.67	5,323.20	0.0000
3128M8C28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6089	0.06	8/1/2037	21,854.089	105.09	21,017.75	22,235.01	0.0000
3128M8F25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6185	0.05	12/1/2040	5,495.25	20.84	5,556.25	5,860.70	0.0000
3128M8HG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6231	0.04	12/1/2040	139,676.19	483.73	145,118.12	152,525.48	0.0000
3128M8NA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6385	0.06	8/1/2040	152,177.05	679.25	148,200.82	162,234.34	0.0000
3128M8UV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6596	0.05	6/1/2041	669,581.40	2,765.56	663,733.90	734,370.50	0.0000
3128M8U28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6601	0.05	12/1/2040	187,917.62	712.51	190,003.86	198,214.60	0.0000
3128M8W67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6669	0.07	9/1/2039	25,437.71	131.66	24,306.71	26,434.68	0.0000
3128M8YE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6709	0.05	4/1/2039	10,641.71	40.35	10,759.96	11,478.99	0.0000
3128M83H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6800	0.04	10/1/2041	8,743.82	30.28	9,084.49	9,672.36	0.0000
3128M84A9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6817	0.06	5/1/2040	104,880.59	468.05	102,119.28	108,463.90	0.0000
3128M9CJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6973	0.04	4/1/2042	484,318.38	1,677.33	503,198.39	531,510.72	0.0000
3128M9C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6993	0.04	4/1/2042	23,219.67	72.24	24,766.59	26,038.24	0.0000
3128M9D25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7021	0.05	9/1/2039	121,607.80	502.29	120,550.58	126,202.72	0.0000
3128M9HC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7127	0.04	9/1/2042	68,159.46	212.04	72,699.55	76,927.23	0.0000
3128M9N57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7312	0.04	2/1/2043	40,961.72	127.44	43,692.03	44,975.95	0.0000
3128M9PU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7335	0.07	3/1/2039	55,413.53	302.60	51,874.16	59,609.55	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3128M9P30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7342	0.06	3/1/2040	200,984.79	895.86	195,461.06	207,563.31	0.0000
3128M9P48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7343	0.06	8/1/2040	376,502.21	1,679.88	366,518.25	389,491.64	0.0000
3128M9VA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7509	0.07	9/1/2039	47,211.02	246.60	45,525.66	49,348.19	0.0000
3128M9XL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7583	0.07	4/1/2039	44,510.67	234.46	43,284.42	47,585.34	0.0000
3128M9ZQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7651	0.06	1/1/2039	530,008.08	2,370.37	517,171.87	563,130.79	0.0000
3128M96F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7770	0.05	10/1/2039	528,582.65	2,183.28	523,987.28	563,957.45	0.0000
3128M96G2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7771	0.04	7/1/2044	150,047.66	519.88	155,964.97	163,480.30	0.0000
3128M96Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7787	0.04	8/1/2044	188,217.18	653.11	195,933.02	206,514.18	0.0000
3128M96Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7787	0.04	8/1/2044	1,162,036.49	4,032.24	1,209,673.43	1,274,641.85	0.0000
3128MABS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7849	0.04	5/1/2044	2,248,937.71	7,009.33	2,403,199.05	2,516,240.23	0.0000
3128MABS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7849	0.04	5/1/2044	2,046,106.30	6,377.16	2,186,454.84	2,290,903.50	0.0000
3128MAD22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7921	0.04	4/1/2043	639,667.83	1,990.06	682,305.08	711,161.73	0.0000
3128MAD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7925	0.04	2/1/2045	16,642.09	57.84	17,352.32	18,221.81	0.0000
3128MAFB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7962	0.05	11/1/2041	107,526.12	444.13	106,590.26	113,842.01	0.0000
3128MJB01	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8035	0.05	1/1/2035	0,568.67	2.35	563.72	590.29	0.0000
3128MJB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8062	0.05	6/1/2035	1,110.60	4.59	1,100.93	1,153.62	0.0000
3128MJCJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8072	0.05	8/1/2035	10,403.30	42.97	10,312.76	10,809.58	0.0000
3128MJC9R	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8079	0.05	9/1/2035	2,625.63	10.84	2,602.78	2,728.55	0.0000
3128MJMS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8368	0.05	10/1/2039	40,915.15	155.14	41,370.23	42,442.87	0.0000
3128MJPB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8417	0.05	8/1/2040	14,094.05	58.21	13,971.10	14,560.41	0.0000
3128MJTV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8563	0.04	1/1/2044	87,652.95	304.06	91,217.74	93,256.87	0.0000
3128MJUV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8595	0.04	7/1/2044	184,889.32	643.02	192,904.50	203,385.97	0.0000
3128MJWQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8654	0.04	7/1/2045	632,740.64	1,981.67	679,431.15	694,135.27	0.0000
3128MJWV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8660	0.04	8/1/2045	12,247.70	42.63	12,790.40	13,500.03	0.0000
3128MJW55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8667	0.04	9/1/2045	395,512.75	1,238.70	424,698.00	435,460.47	0.0000
3128MJW97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8671	0.04	10/1/2045	733,793.83	2,298.16	787,941.15	813,163.62	0.0000
3128MJXA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8672	0.04	10/1/2045	110,417.06	384.54	115,362.66	122,241.49	0.0000
3128MJXR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8687	0.04	1/1/2046	446,087.11	1,397.10	479,004.29	495,452.40	0.0000
3128MJXR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8687	0.04	1/1/2046	33,550.89	105.08	36,026.64	36,916.37	0.0000
3128MJXX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8693	0.04	2/1/2046	442,180.49	1,389.16	476,282.30	493,570.66	0.0000
3128MJX54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8699	0.04	3/1/2046	401,201.27	1,399.25	419,776.37	442,399.34	0.0000
3128MJX70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8701	0.03	4/1/2046	68,923.06	192.17	76,867.29	78,879.50	0.0000
3128MJX96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8703	0.04	4/1/2046	187,807.36	655.22	196,566.36	209,091.00	0.0000
3128MJYD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8707	0.04	5/1/2046	442,482.44	1,543.55	463,065.71	492,594.19	0.0000
3128MJY06	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8726	0.03	10/1/2046	578,225.37	1,608.34	643,337.57	662,812.72	0.0000
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	107,640.17	301.02	120,406.91	123,156.42	0.0000
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	829,227.94	2,318.95	927,579.16	923,865.60	0.0000
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	667,967.03	1,867.98	747,191.77	734,348.49	0.0000
3128MJY87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8734	0.04	10/1/2046	110,996.59	387.41	116,223.15	118,566.97	0.0000
3128MJY95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8735	0.05	10/1/2046	83,870.21	320.01	85,337.15	90,885.40	0.0000
3128MJZB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8737	0.03	12/1/2046	85,932.09	239.74	95,897.78	96,651.59	0.0000
3128MJZM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8747	0.03	2/1/2047	35,962.52	100.34	40,137.64	40,453.43	0.0000
3128MJZM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8747	0.03	2/1/2047	354,380.68	988.81	395,522.98	394,908.32	0.0000
3128MJZY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8758	0.04	3/1/2047	81,340.97	284.06	85,216.62	85,852.28	0.0000
3128MJZ29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8760	0.03	4/1/2047	560,307.75	1,564.09	625,636.73	656,363.78	0.0000
3128MJZE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8772	0.05	7/1/2047	144,903.23	555.91	148,243.14	153,782.63	0.0000
3128MJZJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8776	0.05	7/1/2047	368,081.86	1,404.45	374,519.86	388,232.47	0.0000
3128MJZY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8790	0.05	10/1/2047	175,677.78	670.31	178,750.50	184,824.06	0.0000
3128MJ3A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8792	0.04	12/1/2047	80,774.61	254.93	87,404.22	88,364.60	0.0000
3128MJ3T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8809	0.04	3/1/2048	131,686.47	459.92	137,975.39	138,288.67	0.0000
3128MJ4Q0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8830	0.04	7/1/2048	6,479,820.65	20,451.10	7,011,806.40	6,714,306.11	0.0001
3128MJ4X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8837	0.05	8/1/2048	590,388.40	2,261.61	603,095.63	628,183.44	0.0000
3128MJ5E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8844	0.05	9/1/2048	243,274.18	1,016.36	243,925.46	254,454.40	0.0000
3128MCFM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-3572	0.06	12/1/2023	0,013.79	0.07	13.84	13.87	0.0000
3128MC4Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4239	0.04	9/1/2026	9,156.00	31.23	9,370.11	9,499.13	0.0000
3128MDM23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4676	0.05	9/1/2026	65,094.09	247.06	65,882.70	67,046.47	0.0000
3128MDQJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4757	0.05	6/1/2026	7,536.61	31.55	7,571.43	7,728.42	0.0000
3128MECX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5286	0.03	7/1/2028	420,714.15	1,092.70	437,078.36	447,390.10	0.0000
3128MEUW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5797	0.03	5/1/2031	58,836.60	155.75	62,298.53	64,424.72	0.0000
3128MEUX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5798	0.03	4/1/2031	135,027.16	358.01	143,204.12	148,038.37	0.0000
3128MEU90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5808	0.04	3/1/2031	544,939.51	1,657.60	568,320.20	584,090.94	0.0000
3128MEZH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5944	0.04	6/1/2026	180,211.52	613.80	184,141.10	187,885.98	0.0000
3128ME3Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6015	0.03	1/1/2032	153,469.92	406.94	162,775.82	163,363.72	0.0000
3128ME6J5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6073	0.03	12/1/2031	628,795.65	1,667.42	666,966.12	669,982.08	0.0000
3128MFCN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6177	0.02	1/1/2032	281,197.89	516.22	309,730.24	298,647.52	0.0000
3128MFTS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6661	0.03	7/1/2033	134,104.46	301.91	144,916.69	145,605.60	0.0000
3128MFX28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6829	0.03	4/1/2034	91,726.26	244.18	97,671.53	98,097.63	0.0000
3128MMS79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8541	0.03	2/1/2030	135,003.15	353.69	141,477.15	143,340.66	0.0000
3128MMTB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8545	0.03	3/1/2030	159,903.03	418.96	167,583.37	169,801.27	0.0000
3128MMUF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8581	0.03	1/1/2031	455,137.72	1,019.07	489,153.45	496,260.63	0.0000
3128MMU68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8604	0.03	6/1/2031	11,586.48	26.01	12,486.37	12,551.76	0.0000
3128MMW74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8669	0.03	12/1/2032	131,219.54	298.59	143,321.62	143,649.48	0.0000
3128MMW82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8670	0.03	11/1/2032	906,232.06	2,403.39	961,356.23	970,953.56	0.0000
3128MMXJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8680	0.03	2/1/2033	24,172.70	54.42	26,123.04	26,186.29	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3128MMXN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8684	0.03	3/1/2033	58,916.51	156.81	62,725.18	62,598.88	0.0000
3128MMXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8691	0.03	5/1/2033	170,765.74	454.49	181,795.26	181,711.19	0.0000
3132J4AD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G3-0703	0.04	2/1/2034	62,579.57	192.61	66,037.28	68,885.25	0.0000
3132J4HK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G3-0933	0.04	1/1/2036	78,627.01	270.94	81,281.67	84,815.37	0.0000
31335AAV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0020	0.05	12/1/2043	111,411.86	429.66	114,576.47	124,939.40	0.0000
31335ABF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0038	0.04	1/1/2044	592,160.90	1,842.83	631,827.00	656,693.03	0.0000
31335AC63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0093	0.03	6/1/2045	318,934.64	882.01	352,803.80	351,411.85	0.0000
31335APZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0440	0.04	3/1/2046	792,260.71	2,480.71	850,530.55	880,649.41	0.0000
31335APZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0440	0.04	3/1/2046	731,092.62	2,289.19	784,863.63	800,685.24	0.0000
31335ARH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0488	0.04	11/1/2042	33,398.52	115.66	34,699.04	36,716.47	0.0000
31335AU48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0603	0.04	5/1/2046	195,882.32	613.48	210,336.65	220,828.21	0.0000
31335AWU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0659	0.04	8/1/2046	2,426,733.35	7,600.26	2,605,804.22	2,694,453.23	0.0000
31335AXA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0673	0.05	7/1/2044	1,752,610.25	6,687.17	1,783,246.42	1,906,262.96	0.0000
31335AYG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0711	0.05	7/1/2045	304,769.41	1,155.57	308,152.92	334,720.58	0.0000
31335AZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0737	0.05	8/1/2042	400,370.41	1,518.06	404,815.28	440,941.35	0.0000
31335A3P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0806	0.05	12/1/2044	74,415.99	307.37	73,768.31	79,178.63	0.0000
31335A5W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0861	0.04	1/1/2047	449,951.95	1,411.90	484,079.56	505,596.46	0.0000
31335BAP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0914	0.05	7/1/2042	500,122.70	1,896.28	505,675.02	539,431.69	0.0000
31335BBZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0956	0.04	5/1/2044	112,585.80	389.91	116,972.26	122,832.60	0.0000
31335BJC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1159	0.05	5/1/2046	109,480.36	415.11	110,695.80	118,412.38	0.0000
31335BZB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1638	0.04	7/1/2048	333,176.05	1,163.62	349,087.46	349,880.91	0.0000
31335BZJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1645	0.04	10/1/2048	611,756.16	2,135.90	640,770.23	644,332.83	0.0000
31335B3W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1713	0.04	1/1/2045	665,050.26	2,075.93	711,748.05	734,108.74	0.0000
31335B4F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1722	0.04	2/1/2048	108,874.58	343.61	117,810.51	119,967.67	0.0000
31335B7H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1796	0.05	12/1/2045	34,962.67	132.57	35,350.82	37,039.63	0.0000
31335CAG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1807	0.04	5/1/2045	294,440.02	1,019.68	305,905.36	315,283.18	0.0000
31335CA87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1831	0.04	7/1/2044	272,486.65	943.66	283,097.13	291,839.26	0.0000
31335CDT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1914	0.04	6/1/2048	173,840.56	607.14	182,140.71	188,129.48	0.0000
31335CGC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1995	0.04	11/1/2044	5,158,642.00	17,882.71	5,364,811.72	5,613,180.76	0.0001
3132XCRV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7700	0.04	8/1/2046	818,050.15	2,562.04	878,414.82	927,498.65	0.0000
3132XCRV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7700	0.04	8/1/2046	1,747,900.49	5,474.23	1,876,879.67	1,938,551.66	0.0000
3132XCRX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7702	0.04	1/1/2047	596,409.24	2,079.14	623,741.60	633,114.50	0.0000
3132XCRY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7703	0.04	4/1/2047	3,705,610.65	11,627.79	3,986,670.96	4,116,406.24	0.0001
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	792,430.06	2,476.88	849,217.21	864,381.56	0.0000
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	1,076,829.15	3,365.82	1,153,996.93	1,159,054.34	0.0000
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	1,146,259.29	3,582.84	1,228,402.57	1,233,786.00	0.0000
3132XCR72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7710	0.04	3/1/2048	1,622,806.67	5,121.66	1,755,999.21	1,798,701.42	0.0000
3132XCR72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7710	0.04	3/1/2048	210,474.61	664.27	227,749.40	229,459.60	0.0000
3132XCR80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7711	0.04	3/1/2048	1,819,519.32	6,343.41	1,903,024.02	1,982,204.77	0.0000
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	7,325.77	25.52	7,656.61	7,996.88	0.0000
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	810,718.75	2,824.44	847,331.96	858,977.45	0.0000
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	1,422,746.44	4,956.67	1,486,999.70	1,519,237.28	0.0000
3132XCSB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7714	0.04	7/1/2048	714,375.61	2,489.34	746,801.75	777,769.22	0.0000
3132XCSG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7719	0.05	1/1/2049	563,780.17	2,153.13	574,166.84	636,619.46	0.0000
3128PPNG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-0391	0.05	7/1/2024	1,008.43	3.82	1,019.90	1,024.06	0.0000
3128PP6N8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-0877	0.05	10/1/2024	0,597.06	2.26	603.78	606.78	0.0000
3128PQK59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1216	0.05	11/1/2024	1,291.84	4.92	1,310.72	1,317.76	0.0000
3128PQLR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1236	0.05	11/1/2024	2,663.02	10.11	2,696.70	2,711.16	0.0000
3128PQLZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1244	0.05	11/1/2024	0,133.32	0.51	134.86	135.58	0.0000
3128PQL33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1246	0.05	12/1/2024	1,070.04	4.07	1,085.67	1,091.84	0.0000
3128PQL82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1251	0.05	11/1/2024	1,537.70	5.85	1,561.15	1,569.53	0.0000
31307EX58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-6100	0.03	10/1/2028	135,717.97	355.61	142,244.13	144,218.27	0.0000
31307FPS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-6733	0.04	12/1/2028	24,698.42	75.10	25,749.25	26,277.08	0.0000
31307G2P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-7982	0.03	4/1/2029	323,365.52	847.94	339,174.44	344,494.74	0.0000
31307LF41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0161	0.03	12/1/2029	53,363.41	119.00	57,119.59	57,712.19	0.0000
31307LGD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0196	0.03	12/1/2029	20,158.72	45.22	21,706.85	21,927.64	0.0000
31307LH43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0251	0.03	12/1/2029	13,811.75	30.87	14,819.15	14,972.86	0.0000
31307LQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0476	0.03	1/1/2030	28,540.95	63.64	30,546.65	30,865.81	0.0000
31307LRF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0486	0.03	1/1/2030	85,328.10	190.29	91,341.09	92,295.61	0.0000
31307LRK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0490	0.03	1/1/2030	14,669.77	32.50	15,602.32	15,762.13	0.0000
31307LSP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0526	0.03	1/1/2030	69,928.06	156.29	75,018.84	75,787.38	0.0000
31307LSV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0532	0.03	1/1/2030	120,941.08	270.34	129,762.32	131,118.40	0.0000
31307LZ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0766	0.03	2/1/2030	37,084.37	83.03	39,855.09	40,274.54	0.0000
31307M4M5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-1728	0.03	5/1/2030	23,713.97	53.19	25,533.21	25,835.57	0.0000
31307Q2U0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4387	0.03	5/1/2031	12,108.56	32.11	12,844.14	13,279.92	0.0000
31307Q3F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4398	0.03	5/1/2031	7,443.38	19.74	7,895.39	8,163.29	0.0000
31307RAA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4501	0.03	6/1/2031	105,628.98	237.14	113,826.78	114,585.58	0.0000
31307RDD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4600	0.03	6/1/2031	13,295.41	35.25	14,101.00	14,581.85	0.0000
31307RE43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4655	0.03	6/1/2031	50,571.56	134.09	53,635.20	55,464.15	0.0000
31307RND3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4888	0.03	7/1/2031	454,722.39	1,020.81	489,986.74	481,280.13	0.0000
31307VJ80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-8387	0.03	1/1/2033	34,642.74	92.46	36,983.81	36,966.87	0.0000
3132LM2B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1770	0.04	5/1/2034	140,835.89	482.73	144,819.89	150,708.86	0.0000
3132LM2D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1772	0.04	5/1/2034	102,719.51	350.52	105,157.05	109,453.55	0.0000
3132LM2K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1778	0.04	5/1/2034	140,131.67	479.41	143,822.15	149,670.51	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3132LM2K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1778	0.04	5/1/2034	472,353.94	1,615.98	484,793.75	504,385.19	0.0000
3132LJNH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-2164	0.04	11/1/2034	508,559.26	1,565.35	536,692.69	552,089.82	0.0000
3132GDDT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0114	0.05	4/1/2041	32,684.70	123.93	33,047.90	34,750.04	0.0000
3132GDY97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0736	0.05	5/1/2041	19,210.85	72.84	19,424.52	20,426.75	0.0000
3132GDS00	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0844	0.05	5/1/2041	95,848.65	366.31	97,683.14	104,040.37	0.0000
3132GEKV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1208	0.05	6/1/2041	15,467.26	58.65	15,639.48	16,447.85	0.0000
3132GELT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1238	0.05	7/1/2041	53,404.68	202.49	53,998.66	55,991.72	0.0000
3132GERN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1393	0.05	6/1/2041	57,078.17	216.42	57,712.42	60,695.33	0.0000
3132GEX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1598	0.05	6/1/2041	15,200.40	63.77	15,305.55	16,151.59	0.0000
3132GEX54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1600	0.05	6/1/2041	4,431.71	18.67	4,479.73	4,727.35	0.0000
3132GFLZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2144	0.04	7/1/2041	33,715.95	116.77	35,029.92	37,288.60	0.0000
3132GFUJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2385	0.05	7/1/2041	158,667.36	601.61	160,430.49	167,471.08	0.0000
3132GFUL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2387	0.05	8/1/2041	213,058.87	807.85	215,426.41	224,896.81	0.0000
3132GF444	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2499	0.05	8/1/2041	50,940.42	194.68	51,915.92	54,198.23	0.0000
3132GFZ29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2592	0.05	8/1/2041	80,377.84	304.77	81,271.01	86,970.23	0.0000
3132GJC31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3090	0.05	9/1/2041	110,155.10	417.67	111,379.16	119,202.68	0.0000
3132GJKG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3295	0.04	9/1/2041	62,993.06	218.16	65,448.02	67,577.40	0.0000
3132GJTS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3561	0.04	9/1/2041	36,098.87	125.02	37,504.93	38,725.18	0.0000
3132GJWC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3643	0.05	10/1/2041	124,325.90	471.41	125,708.69	130,764.37	0.0000
3132GKF92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4092	0.04	10/1/2041	94,388.74	326.89	98,067.25	101,443.25	0.0000
3132GKS49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4439	0.04	11/1/2041	85,969.69	267.45	91,698.07	95,891.11	0.0000
3132GKY91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4636	0.04	11/1/2041	27,676.01	95.82	28,745.34	29,782.15	0.0000
3132GLRM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-5292	0.04	12/1/2041	91,044.32	315.31	94,592.48	98,929.58	0.0000
3132GMC67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-5793	0.04	1/1/2042	52,335.86	181.25	54,375.49	56,725.71	0.0000
3132GSP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7321	0.04	3/1/2042	121,180.14	376.99	129,253.30	136,100.49	0.0000
3132GTEF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7934	0.04	5/1/2042	63,807.72	198.50	68,057.94	71,674.79	0.0000
3132GTR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-8306	0.04	5/1/2042	203,919.63	634.40	217,507.31	228,474.89	0.0000
3132GUKV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-9008	0.04	6/1/2042	556,021.65	1,925.66	577,696.84	612,623.31	0.0000
3132GURU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-9199	0.04	7/1/2042	30,026.51	93.41	32,026.91	33,679.01	0.0000
3132HLHS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0241	0.04	8/1/2042	164,177.50	510.75	175,115.20	184,222.22	0.0000
3132HLLC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0323	0.04	8/1/2042	8,535.80	26.55	9,104.56	9,574.89	0.0000
3132HLLN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0333	0.04	8/1/2042	9,727.33	30.33	10,397.66	10,934.85	0.0000
3132HMLZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1244	0.04	9/1/2042	446,810.29	1,391.72	477,162.60	496,327.54	0.0000
3132HMSH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1420	0.04	9/1/2042	6,147.01	19.18	6,574.62	6,914.79	0.0000
3132HNCX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1886	0.04	10/1/2042	62,246.60	193.65	66,394.25	69,834.65	0.0000
3132HNNH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-2050	0.04	10/1/2042	398,523.87	1,239.81	425,078.52	447,105.24	0.0000
3132HNN47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-2211	0.04	10/1/2042	7,286.63	22.70	7,781.61	8,184.83	0.0000
3132HPP68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3121	0.04	11/1/2042	18,828.14	65.19	19,555.82	20,564.13	0.0000
3132HPSD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3216	0.04	11/1/2042	151,500.76	471.32	161,595.64	166,354.89	0.0000
3132HPS21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3237	0.04	11/1/2042	319,607.00	994.61	341,008.71	348,227.36	0.0000
3132HQBB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3634	0.03	11/1/2042	108,991.09	301.36	120,545.36	123,272.85	0.0000
3132HRGD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4696	0.03	1/1/2043	129,899.14	359.21	143,685.79	146,680.21	0.0000
3132HRMY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4875	0.03	1/1/2043	565,047.68	1,562.55	625,018.17	644,599.99	0.0000
3132HRMY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4875	0.03	1/1/2043	687,220.15	1,900.39	760,157.24	783,972.82	0.0000
3132J6PY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5438	0.03	2/1/2043	141,005.97	389.92	155,969.70	159,472.59	0.0000
3132J6JUT	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5786	0.03	2/1/2043	21,180.25	58.57	23,428.45	23,951.86	0.0000
3132J62W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5788	0.03	2/1/2043	16,227.28	44.87	17,949.34	18,340.00	0.0000
3132J62X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5789	0.03	2/1/2043	33,035.54	91.35	36,540.90	37,334.06	0.0000
3132J8C73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-6893	0.04	4/1/2043	4,388,968.22	13,683.61	4,691,524.64	4,716,983.79	0.0001
3132J8Z60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7564	0.04	4/1/2043	10,186.28	31.75	10,885.22	11,423.09	0.0000
3132J82L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7578	0.04	4/1/2043	40,044.07	124.58	42,713.67	44,761.82	0.0000
3132J85G1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7646	0.04	4/1/2043	317,553.15	988.84	339,030.74	354,830.37	0.0000
3132J92P2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-8481	0.04	5/1/2043	53,513.95	185.37	55,612.20	58,501.08	0.0000
3132JAKB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-8889	0.03	5/1/2043	1,584,639.56	4,381.96	1,752,784.14	1,753,614.49	0.0000
3132JNG35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-1118	0.04	8/1/2043	11,005.91	38.60	11,579.56	12,008.85	0.0000
3132JIPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-2499	0.04	10/1/2043	43,513.03	151.04	45,311.91	47,679.94	0.0000
3132M3AY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-3023	0.04	11/1/2043	282,013.43	977.22	293,165.45	305,916.94	0.0000
3132M4F34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-4086	0.04	1/1/2044	23,423.57	81.74	24,522.94	25,069.61	0.0000
3132M4NF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-4290	0.04	1/1/2044	56,755.45	177.34	60,802.47	60,644.87	0.0000
3132M5L34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5146	0.05	3/1/2044	12,139.67	46.41	12,376.81	13,163.02	0.0000
3132M5QS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5265	0.05	3/1/2044	7,107.63	27.20	7,253.05	7,713.77	0.0000
3132M5ZS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5585	0.04	4/1/2044	59,997.39	206.65	61,994.22	64,875.75	0.0000
3132M54R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5632	0.04	4/1/2044	265,067.51	919.49	275,847.64	285,678.16	0.0000
3132M6N55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-6112	0.04	5/1/2044	87,486.34	301.33	90,398.06	94,604.60	0.0000
3132M9ZU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-9187	0.05	10/1/2044	66,708.20	255.04	68,011.29	72,059.64	0.0000
3132QMN83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-1285	0.04	2/1/2045	257,139.00	804.80	275,929.82	289,120.72	0.0000
3132QNFK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-1969	0.04	3/1/2045	2,237,517.21	7,005.33	2,401,826.14	2,483,563.56	0.0000
3132QN3E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2596	0.04	4/1/2045	371,953.25	1,164.90	399,395.73	416,281.48	0.0000
3132QN4Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2638	0.04	4/1/2045	1,309,556.25	4,098.17	1,405,088.20	1,469,448.99	0.0000
3132QPD50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2823	0.04	4/1/2045	14,289.09	50.03	15,008.92	15,813.47	0.0000
3132QPGW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2912	0.04	4/1/2045	12,731.97	44.38	13,312.81	14,026.48	0.0000
3132QPPY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3138	0.04	5/1/2045	40,655.17	141.75	42,523.66	44,805.39	0.0000
3132QPZF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3441	0.03	5/1/2045	20,956.85	58.15	23,261.35	23,524.76	0.0000
3132QPGZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3442	0.03	5/1/2045	42,968.23	119.16	47,662.51	48,202.25	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3132QP2C7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3470	0.03	5/1/2045	23,423.81	64.96	25,982.86	26,277.04	0.0000
3132QP3R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3507	0.03	5/1/2045	339,587.95	939.12	375,646.23	378,951.37	0.0000
3132QP5H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3547	0.04	5/1/2045	496,122.50	1,553.28	532,554.55	545,062.06	0.0000
3132QQF98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3791	0.04	6/1/2045	98,969.89	309.37	106,071.37	108,564.96	0.0000
3132QQPQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4030	0.03	6/1/2045	103,215.29	285.43	114,171.16	115,465.22	0.0000
3132QQQN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4060	0.03	6/1/2045	400,756.77	1,108.29	443,315.01	441,622.39	0.0000
3132QQRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4103	0.03	6/1/2045	18,081.27	50.00	20,000.52	20,227.22	0.0000
3132QQR20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4104	0.03	6/1/2045	43,534.69	120.39	48,157.84	48,703.69	0.0000
3132QQTW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4164	0.04	6/1/2045	671,923.01	2,102.97	721,017.06	737,967.09	0.0000
3132QRN29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4907	0.04	7/1/2045	328,796.49	1,144.98	343,494.63	362,109.28	0.0000
3132QRN29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4907	0.04	7/1/2045	986,389.49	3,434.95	1,030,483.89	1,086,328.00	0.0000
3132QRQJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4956	0.03	7/1/2045	6,658.65	18.41	7,365.68	7,449.28	0.0000
3132QR6D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5367	0.03	8/1/2045	42,458.36	117.42	46,966.70	47,500.09	0.0000
3132QR6J4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5372	0.03	8/1/2045	40,227.28	111.25	44,499.20	45,004.51	0.0000
3132QR6M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5375	0.03	8/1/2045	22,048.39	60.98	24,390.09	24,667.11	0.0000
3132QSFU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5578	0.03	8/1/2045	29,524.96	81.64	32,657.82	32,028.72	0.0000
3132QSFV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5579	0.03	8/1/2045	50,772.45	140.41	56,164.84	56,802.67	0.0000
3132QSA4S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-6232	0.04	9/1/2045	263,197.79	824.22	282,589.05	293,188.97	0.0000
3132QTP17	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-6733	0.04	10/1/2045	1,060,842.49	3,706.49	1,111,947.60	1,179,340.08	0.0000
3132QTZW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7056	0.04	10/1/2045	408,731.66	1,425.52	427,655.42	453,695.84	0.0000
3132QUBC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7234	0.04	11/1/2045	345,389.00	1,081.73	370,879.55	388,746.72	0.0000
3132QUW4P4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7853	0.04	9/1/2045	26,472.35	92.36	27,706.97	29,552.77	0.0000
3132QUXE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7876	0.04	12/1/2045	2,042,123.52	7,114.50	2,134,348.73	2,248,156.23	0.0000
3132QV3W2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8376	0.04	1/1/2046	16,800.23	52.62	18,039.93	18,510.88	0.0000
3132QVQL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8782	0.04	2/1/2046	24,978.98	87.04	26,112.80	27,859.58	0.0000
3132QV2M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8879	0.04	2/1/2046	3,183.33	11.00	3,299.98	3,520.75	0.0000
3132WDBQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0046	0.04	4/1/2046	140,125.35	438.86	150,465.33	156,917.17	0.0000
3132WDCV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0083	0.04	4/1/2046	1,492,275.81	4,673.64	1,602,392.20	1,677,567.56	0.0000
3132WDCV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0083	0.04	4/1/2046	3,879,917.10	12,151.47	4,166,219.72	4,361,675.66	0.0001
3132WDWJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0648	0.04	5/1/2046	39,941.39	136.50	40,948.87	41,645.17	0.0000
3132WVF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1085	0.04	6/1/2046	344,049.30	1,077.54	369,440.98	385,578.31	0.0000
3132WFEC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1930	0.03	7/1/2046	1,058,337.08	2,947.06	1,178,824.76	1,227,970.00	0.0000
3132WFED7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1931	0.03	7/1/2046	1,245,169.42	3,457.77	1,383,106.64	1,437,628.95	0.0000
3132WGU96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-3307	0.03	9/1/2046	569,644.09	1,588.58	635,430.17	641,218.28	0.0000
3132WHPZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4039	0.03	11/1/2046	48,996.11	136.64	54,654.49	55,623.68	0.0000
3132WVXB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4273	0.03	11/1/2046	1,041,454.16	2,906.59	1,162,635.67	1,162,017.41	0.0000
3132WJQR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4963	0.04	12/1/2046	491,976.69	1,544.76	529,633.64	547,060.87	0.0000
3132WJSS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-5028	0.05	12/1/2046	5,595.24	21.39	5,704.60	5,947.06	0.0000
3132WVHM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-5635	0.05	1/1/2047	4,591.57	17.62	4,889.82	4,889.22	0.0000
3132WKAG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-6222	0.05	2/1/2047	18,839.64	72.03	19,207.86	20,025.02	0.0000
3132WLT130	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-6869	0.04	3/1/2047	424,099.55	1,480.70	444,208.89	464,546.30	0.0000
3132WVWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-7935	0.05	5/1/2047	32,447.56	123.81	33,015.09	34,422.16	0.0000
3132WVMZG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-7942	0.05	5/1/2047	15,774.79	60.19	16,050.70	16,734.79	0.0000
3132WM7H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8095	0.05	5/1/2047	50,119.10	191.62	51,098.66	53,276.41	0.0000
3132WNF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8285	0.04	5/1/2047	1,129,126.50	3,938.38	1,181,514.87	1,245,866.58	0.0000
3132WNWQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8754	0.04	6/1/2047	238,509.73	832.64	259,792.87	253,921.21	0.0000
3132WNWV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8759	0.05	6/1/2047	64,198.97	244.96	65,321.85	68,107.32	0.0000
3132WN2K7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8877	0.04	6/1/2047	158,593.13	553.77	166,132.21	175,573.28	0.0000
3132WPNK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-9393	0.05	7/1/2047	29,829.34	113.82	30,351.07	31,646.00	0.0000
3132XSDF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0101	0.04	8/1/2047	54,934.26	191.86	57,558.34	58,930.13	0.0000
3132XSEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0135	0.04	8/1/2047	139,668.79	440.80	151,132.17	155,209.30	0.0000
3132XSXZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0695	0.04	9/1/2047	674,022.90	2,354.06	706,219.44	747,534.46	0.0000
3132XTKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-1211	0.04	10/1/2047	268,210.96	936.74	281,022.79	294,760.51	0.0000
3132XT6L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-1774	0.04	10/1/2047	379,753.39	1,195.83	409,999.02	414,498.92	0.0000
3132XUSH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-2319	0.04	11/1/2047	194,426.43	613.62	210,384.06	207,960.25	0.0000
3132XVK77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3017	0.05	12/1/2047	21,441.08	81.81	21,816.10	22,723.62	0.0000
3132XV7H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3595	0.04	1/1/2048	1,402,726.84	4,427.08	1,517,856.24	1,585,355.19	0.0000
3132XWLY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3942	0.04	1/1/2048	7,672.69	24.22	8,302.61	8,461.93	0.0000
3132XYDE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5500	0.05	4/1/2048	6,470.27	24.86	6,629.79	6,906.16	0.0000
3132XYJE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5660	0.05	4/1/2048	11,918.41	45.59	12,157.43	12,664.23	0.0000
3132XYLE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5724	0.05	4/1/2048	5,107.34	19.54	5,209.76	5,426.91	0.0000
3132XYPZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5839	0.05	5/1/2048	6,960.19	26.68	7,114.14	7,410.89	0.0000
3132Y1S58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-7728	0.05	8/1/2048	490,384.82	1,875.90	500,239.54	517,358.24	0.0000
3132Y3YP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-9717	0.05	11/1/2048	807,173.10	3,084.80	822,613.56	842,759.00	0.0000
3132Y3YT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-9721	0.05	11/1/2048	1,398,485.45	5,341.26	1,424,337.17	1,461,864.10	0.0000
3132VPKK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3381	0.04	5/1/2049	1,001,390.33	3,163.73	1,084,706.65	1,101,141.63	0.0000
3132VPXQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3386	0.04	5/1/2049	400,726.39	1,261.52	432,521.01	439,012.62	0.0000
3132VPXU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3390	0.04	5/1/2049	1,419,820.00	4,481.27	1,536,435.45	1,556,533.76	0.0000
3132VPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3435	0.04	5/1/2049	1,878,100.22	5,927.71	2,032,356.04	2,063,294.40	0.0000
3132VP2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3484	0.04	5/1/2049	585,583.03	1,848.23	633,679.29	641,153.96	0.0000
3132VP2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3484	0.04	5/1/2049	394,775.08	1,246.00	427,199.52	432,238.61	0.0000
3132VP4Z8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3539	0.04	5/1/2049	1,211,255.22	3,825.68	1,311,663.02	1,332,051.65	0.0000
3132VQBQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3646	0.04	5/1/2049	57,989.28	183.03	62,752.17	63,738.82	0.0000
31334X4C0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1719	0.04	8/1/2049	925,253.24	2,923.57	1,002,365.19	1,026,277.70	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31339SJCO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-2959	0.03	9/1/2049	3,001,150.88	8,399.71	3,359,885.90	3,407,574.83	0.0000
31339SJLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-2967	0.04	9/1/2049	1,941,393.23	6,141.30	2,105,586.89	2,245,499.51	0.0000
31339S3W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3513	0.03	10/1/2049	1,400,094.40	3,940.29	1,576,114.91	1,609,779.20	0.0000
31339S3W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3513	0.03	10/1/2049	1,260,776.68	3,548.21	1,419,282.10	1,449,596.58	0.0000
31339S5U5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3559	0.03	10/1/2049	786,810.70	2,212.23	884,892.15	903,855.90	0.0000
31339UUY95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-4336	0.03	11/1/2049	1,827,632.21	5,115.12	2,046,047.81	2,077,379.52	0.0000
31339U3D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-4396	0.03	11/1/2049	3,631,846.50	8,860.10	4,252,847.25	4,220,584.18	0.0001
31346YXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5182	0.03	12/1/2049	4,270,730.26	12,019.12	4,807,648.44	4,889,523.81	0.0001
31346YXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5182	0.03	12/1/2049	3,333,553.65	9,381.62	3,752,649.55	3,816,558.01	0.0001
31346YYE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5209	0.03	12/1/2049	2,585,161.34	7,273.70	2,909,481.21	2,962,273.62	0.0000
31346YYL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5215	0.03	12/1/2049	734,573.01	2,065.61	826,244.88	840,048.57	0.0000
31346YYL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5215	0.03	12/1/2049	565,239.62	1,589.45	635,779.34	646,401.02	0.0000
3133A04P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-6230	0.03	1/1/2050	1,550,888.95	4,363.54	1,745,415.51	1,778,974.20	0.0000
3133A1CR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-6380	0.05	1/1/2050	616,216.19	2,367.88	631,433.74	660,584.27	0.0000
3133A2BB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7234	0.03	2/1/2050	1,217,848.67	3,428.51	1,371,404.88	1,428,500.27	0.0000
3133A2EC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7331	0.04	2/1/2050	711,764.34	2,481.77	744,531.16	800,166.82	0.0000
3133A2EJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7337	0.04	2/1/2050	1,895,766.66	6,626.35	1,987,906.10	2,130,664.89	0.0000
3133A3NF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8490	0.03	4/1/2050	1,560,993.79	4,373.81	1,749,522.32	1,845,276.31	0.0000
3133A3PB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8518	0.03	4/1/2050	4,083,972.64	11,495.99	4,598,395.10	4,868,575.04	0.0001
3133A3RD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8584	0.04	4/1/2050	128,744.66	399.98	137,136.01	145,141.50	0.0000
3133A3RE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8585	0.04	4/1/2050	144,697.79	452.82	155,253.47	163,865.47	0.0000
3133A3RG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8587	0.04	4/1/2050	314,806.04	992.56	340,305.10	358,145.27	0.0000
3133A3RH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8588	0.04	4/1/2050	360,177.75	1,138.24	390,254.68	410,202.21	0.0000
3133A3RJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8589	0.04	4/1/2050	49,215.87	156.19	53,549.64	56,224.59	0.0000
3133A3RK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8590	0.05	4/1/2050	76,207.58	288.86	77,030.27	82,296.07	0.0000
3133A3RL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8591	0.05	4/1/2050	84,355.94	321.90	85,840.99	91,513.65	0.0000
3133A3RR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8596	0.05	4/1/2050	48,571.65	203.76	48,901.25	52,608.28	0.0000
3133A3RS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8597	0.05	4/1/2050	38,775.48	162.88	39,091.73	41,963.27	0.0000
3133A4BS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-9049	0.03	4/1/2050	8,418,914.44	23,717.92	9,487,169.75	8,493,910.92	0.0001
3133A7KB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-1190	0.03	7/1/2050	461,598.23	1,127.36	541,134.13	566,805.93	0.0000
3133A7ZT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-1686	0.03	8/1/2050	261,967.69	639.80	307,106.16	322,017.01	0.0000
3133A8WX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-2462	0.03	8/1/2050	2,124,295.67	5,990.68	2,396,272.61	2,517,544.49	0.0000
3133A9CH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-2772	0.03	8/1/2050	187,057.39	456.63	219,180.48	230,078.11	0.0000
3133A9MB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3054	0.02	8/1/2050	2,154,292.29	4,343.42	2,606,051.28	2,711,068.24	0.0000
3133A9ZW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3457	0.02	8/1/2050	922,584.08	1,868.22	1,120,933.22	1,161,725.22	0.0000
3133AAH96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3856	0.02	9/1/2050	2,423,711.01	4,909.54	2,945,722.49	3,031,798.92	0.0000
3133ABPQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-4931	0.02	11/1/2050	9,123,638.00	18,482.22	11,089,333.20	11,485,589.73	0.0001
3133ACNQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5799	0.03	11/1/2050	55,364.44	135.27	64,928.40	68,642.44	0.0000
3133ACPX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5838	0.03	11/1/2050	9,259,244.94	22,614.15	10,854,790.61	11,389,668.41	0.0001
3133ACPX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5838	0.03	11/1/2050	6,172,829.96	15,076.10	7,236,527.07	7,593,112.34	0.0001
3133AEAZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-7224	0.03	1/1/2051	1,330,085.11	3,229.73	1,550,269.95	1,631,544.28	0.0000
3133AGNG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9391	0.02	3/1/2051	20,318.88	40.91	24,543.56	24,514.58	0.0000
3133AG4H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9824	0.02	3/1/2051	527,058.07	10,623.44	6,374,063.52	6,557,809.88	0.0001
3133AHB63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9961	0.02	3/1/2051	138,248.20	279.63	167,776.94	168,692.99	0.0000
3133AJE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0160	0.02	3/1/2051	55,710.10	112.31	67,388.53	67,756.49	0.0000
3133AJFA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0161	0.02	3/1/2051	131,381.48	265.74	159,445.48	160,269.00	0.0000
3133AJ6W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0885	0.02	4/1/2051	69,214.39	138.70	83,217.38	83,327.97	0.0000
3133AKVF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1514	0.02	5/1/2051	71,964.66	145.56	87,336.81	88,789.12	0.0000
3133AKYE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1609	0.03	5/1/2051	2,463,053.06	5,983.40	2,872,030.16	2,972,556.98	0.0000
3133ALCS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1881	0.03	5/1/2051	519,140.25	1,465.45	586,181.87	594,263.17	0.0000
3133AMLB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3022	0.03	5/1/2051	9,044,753.04	22,107.13	10,611,423.63	10,978,987.62	0.0001
3133AM572	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3022	0.03	5/1/2051	12,199,620.06	29,818.24	14,312,755.25	14,808,527.99	0.0002
3133ANTU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3242	0.03	6/1/2051	71,646.56	201.46	80,585.06	76,965.45	0.0000
3133ANTU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-4163	0.02	7/1/2051	32,617.09	66.03	39,619.43	40,349.08	0.0000
3133AQ92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-5848	0.03	8/1/2051	528,021.73	1,291.28	619,816.57	642,813.24	0.0000
3133ARQL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6759	0.02	9/1/2051	7,162,944.93	14,596.39	8,757,834.09	7,222,244.30	0.0001
3133ARQV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6768	0.03	9/1/2051	567,498.07	1,606.28	642,511.26	680,168.77	0.0000
3133ARVV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6929	0.02	9/1/2051	1,628,107.49	3,317.70	1,990,619.14	2,022,103.83	0.0000
3133ARV51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6936	0.03	9/1/2051	5,350,064.44	13,049.65	6,263,832.29	6,545,409.28	0.0001
3133ARV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6938	0.03	9/1/2051	2,992,960.52	7,312.20	3,509,857.19	3,655,051.09	0.0000
3133ARXL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6983	0.03	9/1/2051	5,079,447.55	12,392.62	5,948,457.74	6,206,083.34	0.0001
3133ASKH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-7496	0.03	9/1/2051	162,093.37	457.87	183,146.00	183,368.56	0.0000
3133AS5B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8042	0.04	10/1/2051	46,448.12	148.38	50,874.73	51,830.81	0.0000
3133ATNJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8493	0.03	10/1/2051	13,945,219.55	34,216.49	16,423,917.12	16,952,777.06	0.0002
3133ATQT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8566	0.03	10/1/2051	4,699,059.49	11,452.63	5,497,261.92	5,695,093.35	0.0001
3133ATQT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8566	0.03	10/1/2051	7,831,765.82	19,087.72	9,162,103.20	9,491,822.22	0.0001
3133ATQ20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8573	0.03	10/1/2051	1,498,205.81	3,640.21	1,747,301.05	1,801,282.16	0.0000
3133ATT78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8662	0.03	10/1/2051	5,926,200.45	14,384.21	6,904,418.46	7,153,923.53	0.0001
3133AT4E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8921	0.03	10/1/2051	4,426,591.92	10,855.11	5,210,452.38	4,438,726.02	0.0001
3133AT7C9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8991	0.05	10/1/2051	411,674.07	1,583.98	422,394.45	442,948.56	0.0000
3133AUE53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9156	0.03	10/1/2051	14,361,662.91	35,192.29	16,892,298.09	15,338,813.11	0.0002
3133AUJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9274	0.05	10/1/2051	199,900.11	775.96	206,932.08	218,050.83	0.0000
3133AUTM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9556	0.03	10/1/2051	290,220.20	705.77	338,769.22	347,930.92	0.0000
3133AWHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0239	0.03	11/1/2051	2,225,185.14	5,421.42	2,602,281.79	2,680,706.48	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3133AWHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0239	0.03	11/1/2051	4,186,365.26	10,199.62	4,895,818.29	5,043,363.09	0.0001
3133AWL77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0350	0.02	11/1/2051	219,159.55	446.95	268,170.37	268,733.16	0.0000
3133AWR22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0505	0.03	11/1/2051	3,759,703.76	9,227.23	4,429,068.95	4,045,289.70	0.0001
3133AWWM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0652	0.02	11/1/2051	225,532.73	459.95	275,968.78	276,547.92	0.0000
3133AWYG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0711	0.03	11/1/2051	4,908,368.02	11,978.59	5,749,725.33	5,948,832.15	0.0001
3133AW6P4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0878	0.03	11/1/2051	11,791,910.34	28,648.96	13,751,498.93	14,195,540.08	0.0002
3133AXLV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1240	0.03	11/1/2051	158,375.54	447.99	179,196.37	179,414.13	0.0000
3133AXMA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1253	0.02	11/1/2051	2,228,051.41	4,540.24	2,724,145.56	2,739,354.96	0.0000
3133AXYX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1626	0.03	12/1/2051	5,319,258.94	13,071.85	6,274,486.81	5,730,750.24	0.0001
3133AYJB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2058	0.02	12/1/2051	2,429,146.30	4,927.31	2,956,388.66	2,970,253.37	0.0000
3133AYJB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2058	0.02	12/1/2051	2,134,704.33	4,330.06	2,598,038.52	2,610,222.68	0.0000
3133AYJL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2067	0.02	12/1/2051	4,223,465.33	8,581.56	5,148,934.88	5,167,673.74	0.0001
3133AYJL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2067	0.02	12/1/2051	3,724,396.23	7,567.51	4,540,506.95	4,557,031.50	0.0001
3133AYLH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2128	0.03	11/1/2051	7,198,641.20	17,661.39	8,477,467.12	7,436,923.84	0.0001
3133AYZ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2562	0.02	11/1/2051	1,184,493.95	2,415.64	1,449,383.24	1,437,839.36	0.0000
3133B0HR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2940	0.02	12/1/2051	3,550,146.93	7,226.76	4,336,057.32	4,333,288.04	0.0001
3133B0QD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3152	0.02	12/1/2051	3,060,747.83	6,229.08	3,737,450.64	3,738,292.93	0.0000
3133B0Q55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3165	0.02	12/1/2051	2,565,201.31	5,212.17	3,127,302.69	3,132,119.09	0.0000
3133B1TB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-4146	0.03	1/1/2052	73,692.00	178.99	85,913.15	86,069.14	0.0000
3133B2YE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5209	0.03	1/1/2052	8,167,527.00	19,911.63	9,557,581.68	9,709,080.17	0.0001
3133B2YE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5209	0.03	1/1/2052	2,938,773.02	7,164.44	3,438,931.17	3,493,442.12	0.0000
3133B3XG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-6079	0.03	2/1/2052	313,729.93	761.38	365,460.93	366,898.87	0.0000
3133B4TU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-6863	0.03	2/1/2052	8,421,189.75	23,904.82	9,561,927.72	8,454,956.40	0.0001
3133B4Z21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7060	0.03	2/1/2052	6,695,079.46	18,920.56	7,568,225.65	7,759,871.93	0.0001
3133B5AN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7213	0.02	2/1/2052	26,426,464.88	74,682.25	29,872,901.53	30,629,358.43	0.0004
3133B5NJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7593	0.04	2/1/2052	6,831,114.42	13,945.60	8,367,362.10	6,840,085.91	0.0001
3133B6BD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8136	0.02	2/1/2052	78,876.29	249.39	85,504.61	89,160.41	0.0000
3133B6LC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8423	0.02	2/1/2052	62,378.65	100.78	80,624.86	70,461.13	0.0000
3133B6UE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	277,034.12	680.08	326,437.12	304,338.30	0.0000
3133B6UE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	6,807,351.15	19,238.72	7,695,487.34	7,790,197.37	0.0001
3133B6US7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	10,920,437.97	30,862.99	12,345,197.18	12,497,132.38	0.0002
3133B7CR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9080	0.02	3/1/2052	207,913.95	335.91	268,726.83	234,847.09	0.0000
3133B7LF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9326	0.05	3/1/2052	519,692.46	1,060.03	636,020.63	576,532.03	0.0000
3133B7LG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9326	0.05	3/1/2052	755,868.07	2,947.64	786,036.14	824,306.07	0.0000
3133B9GY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0215	0.02	4/1/2052	81,190.27	230.36	92,142.30	89,766.33	0.0000
3133B9JC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0259	0.05	4/1/2052	1,248,240.39	2,544.65	1,526,787.50	1,383,968.57	0.0000
3133B9LG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0327	0.03	4/1/2052	755,565.20	2,938.11	783,496.86	821,647.13	0.0000
3133B9MY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0375	0.04	4/1/2052	140,869.47	345.78	165,972.87	162,788.83	0.0000
3133B9YX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0726	0.05	4/1/2052	861,877.69	3,030.03	909,009.85	929,000.35	0.0000
3133BAFE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0726	0.05	4/1/2052	52,005.57	201.82	53,817.61	56,438.09	0.0000
3133BAGK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1065	0.03	4/1/2052	3,949,235.02	11,184.59	4,473,837.17	4,252,148.63	0.0001
3133BAGK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1102	0.03	4/1/2052	13,363,766.86	32,806.43	15,747,088.74	13,424,325.19	0.0002
3133BAQH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1356	0.03	4/1/2052	374,620.92	920.60	441,889.80	427,143.60	0.0000
3133BKY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2111	0.03	5/1/2052	107,290.34	263.45	126,454.52	117,892.33	0.0000
3133BBKZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2112	0.03	5/1/2052	177,976.67	436.96	209,742.12	195,540.50	0.0000
3133BBP29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2241	0.05	5/1/2052	176,066.98	681.07	181,619.08	185,210.87	0.0000
3133BBZ22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2549	0.02	5/1/2052	379,847.93	774.95	464,969.98	419,315.50	0.0000
3133BBZ21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2592	0.04	5/1/2052	448,623.05	1,434.29	491,754.87	480,385.20	0.0000
3133BDPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4028	0.04	6/1/2052	12,312,207.08	43,525.10	13,057,530.95	13,161,640.27	0.0002
3133BDPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4028	0.04	6/1/2052	11,208,971.83	39,625.04	11,887,510.95	11,982,291.63	0.0002
3133BDQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4063	0.04	6/1/2052	7,858,319.82	25,024.67	8,579,888.43	8,458,352.40	0.0001
3133BDQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4063	0.04	6/1/2052	11,241,693.08	35,798.96	12,273,930.65	12,100,067.65	0.0002
3133BDZ73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4366	0.05	6/1/2052	1,651,882.13	6,939.26	1,665,422.01	1,721,049.53	0.0000
3133BDZL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4379	0.04	6/1/2052	4,932,248.00	17,480.20	5,244,059.80	4,909,215.24	0.0001
3133BEXY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-5195	0.04	6/1/2052	7,997,016.44	28,393.25	8,517,975.84	8,404,135.64	0.0001
3133BF874	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-5462	0.04	7/1/2052	456,382.44	1,620.27	486,082.06	482,075.48	0.0000
3133BGRK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-6790	0.03	6/1/2052	1,740,955.37	4,931.88	1,972,753.97	1,878,128.33	0.0000
3133BH3G9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-7999	0.04	8/1/2052	7,859,978.57	27,783.59	8,335,078.02	8,368,407.59	0.0001
3133BUA11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8109	0.05	8/1/2052	14,373,850.62	55,894.00	14,905,067.22	15,156,366.33	0.0002
3133BUA11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8109	0.05	8/1/2052	7,455,855.42	28,992.76	7,731,402.61	7,861,753.78	0.0001
3133BUJ24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8253	0.05	8/1/2052	1,842,096.86	7,181.18	1,914,981.04	1,904,272.84	0.0000
3133BK766	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-9573	0.04	9/1/2052	268,062.47	951.65	285,494.78	280,919.19	0.0000
3133BMQJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0457	0.06	9/1/2052	248,949.65	1,211.73	242,345.73	249,354.44	0.0000
3133BNAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0904	0.05	10/1/2052	4,224,770.48	17,940.67	4,305,761.87	4,317,787.67	0.0001
3133BNA52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-0928	0.04	9/1/2052	16,231,141.41	57,643.70	17,293,111.38	16,311,650.62	0.0003
3133BNFH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-1068	0.05	10/1/2052	4,963,340.40	21,024.55	5,045,891.18	4,968,967.11	0.0001
3133BNUN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-1489	0.04	10/1/2052	933,710.36	3,316.36	994,907.09	927,390.30	0.0000
3133BPD62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-1925	0.04	10/1/2052	1,774,946.55	6,304.26	1,891,279.13	1,762,932.34	0.0000
3133BQRW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-3201	0.05	11/1/2052	1,697,107.67	6,616.37	1,764,365.28	1,746,508.40	0.0000
3133BQY26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-3429	0.06	11/1/2052	2,512,823.88	11,489.76	2,506,857.56	2,503,736.64	0.0000
3133BRX33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-4298	0.05	12/1/2052	3,806,955.89	16,150.44	3,876,105.61	3,930,907.06	0.0001
3133BSPH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-4924	0.06	12/1/2052	98,009.11	481.67	96,333.86	98,027.51	0.0000
3133BTYD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-6108	0.06	1/1/2053	7,137,977.34	32,770.13	7,149,846.08	7,190,233.78	0.0001
3133BULG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-6627	0.07	1/1/2053	4,118,364.57	21,701.68	4,006,464.03	4,161,028.99	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3133BUYF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-7010	0.04	1/1/2053	927,340.66	3,293.73	988,119.91	921,058.76	0.0000
3133BVV90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-7936	0.06	2/1/2053	3,670.60		734,120.46	758,280.34	0.0000
3133BV5M3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-8052	0.06	2/1/2053	18,469,807.38	84,873.11	18,517,768.40	18,612,864.81	0.0003
3133BWM77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-8470	0.06	3/1/2053	1,411,263.81	6,974.92	1,394,984.35	1,428,895.02	0.0000
3133BXC7A	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9065	0.06	3/1/2053	287,381.49	1,408.39	281,677.52	287,585.97	0.0000
3133BXQQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9463	0.04	3/1/2053	928,923.48	3,299.35	989,806.48	922,627.58	0.0000
3133BXW72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QF-9670	0.06	3/1/2053	299,226.65	549.59	299,775.24	299,798.66	0.0000
3133CO2N5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0749	0.05	4/1/2053	0,000.01	10,595.35	0.01	0.01	0.0000
3133CO6U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0883	0.06	4/1/2053	180,034.22	828.03	180,661.11	183,257.58	0.0000
3133CO6X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0886	0.06	4/1/2053	170,582.47	843.58	168,716.47	173,126.76	0.0000
3133CO6Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0887	0.06	4/1/2053	208,769.79	1,033.20	206,639.34	211,896.06	0.0000
3133CO6Z0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0888	0.06	4/1/2053	119,334.07	587.93	117,586.73	120,884.92	0.0000
3133C1AA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0901	0.05	4/1/2053	306,341.64	1,300.93	312,223.94	313,269.51	0.0000
3133C1AC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0903	0.05	3/1/2053	113,521.77	482.33	115,759.40	116,029.85	0.0000
3133C1AG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0907	0.06	4/1/2053	221,979.04	1,020.17	222,582.23	226,075.93	0.0000
3133C1AJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0909	0.05	4/1/2053	265,446.35	1,125.88	270,210.15	271,651.62	0.0000
3133C1AS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0917	0.06	4/1/2053	161,212.96	741.08	161,689.95	164,089.34	0.0000
3133C1AT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QG-0918	0.06	4/1/2053	402,860.22	1,848.20	403,243.30	410,420.74	0.0000
3133D3X67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-0701	0.03	4/1/2041	66,533.62	157.69	75,688.95	78,689.17	0.0000
3133D4M91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1284	0.02	1/1/2042	751,761.89	1,160.24	928,192.77	851,650.67	0.0000
3133D4PF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1322	0.02	1/1/2042	740,362.73	1,142.65	914,118.35	838,736.81	0.0000
3133D4TE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1449	0.03	4/1/2042	79,362.85	190.45	91,416.06	85,215.18	0.0000
3133D4VD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1512	0.03	5/1/2042	81,162.16	225.71	90,283.50	86,809.83	0.0000
3133G6V22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-0180	0.03	7/1/2034	1,218,514.96	3,251.49	1,300,595.55	1,319,583.87	0.0000
3133G7F57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1088	0.03	12/1/2034	739,889.17	1,679.38	806,102.42	811,710.94	0.0000
3133G7GT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1110	0.03	12/1/2034	3,404,691.80	7,726.78	3,708,855.00	3,738,571.67	0.0001
3133G7P31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1342	0.03	1/1/2035	5,327,038.19	12,091.16	5,803,758.95	5,877,164.39	0.0001
3133G7QX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1370	0.03	1/1/2035	589,289.59	1,574.19	629,677.08	645,104.12	0.0000
3133G7QX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1370	0.03	1/1/2035	328,546.86	877.66	351,064.12	359,665.10	0.0000
3133G7Q30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1374	0.03	1/1/2035	580,004.74	1,548.28	619,312.50	635,028.14	0.0000
3133G7Q30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1374	0.03	1/1/2035	330,403.65	881.99	352,795.59	361,748.10	0.0000
3133G7Q63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1377	0.03	1/1/2035	839,240.64	2,240.44	896,174.61	920,093.31	0.0000
3133G7Q63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1377	0.03	1/1/2035	462,021.10	1,233.41	493,364.55	506,532.32	0.0000
3133G7XE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1577	0.03	2/1/2035	306,416.25	699.34	335,684.59	340,853.82	0.0000
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	1,695,976.89	3,871.24	1,858,197.54	1,797,998.96	0.0000
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	3,361,863.87	7,673.81	3,683,427.05	3,862,063.53	0.0001
3133GGJ21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-9777	0.02	3/1/2037	5,190,371.83	9,753.00	5,851,800.89	5,250,701.30	0.0001
3133WJCT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0082	0.02	4/1/2037	751,448.89	1,412.01	847,208.92	808,230.60	0.0000
3133WJDP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0110	0.02	4/1/2037	139,595.79	262.31	157,385.02	149,180.66	0.0000
3133WJDR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0112	0.02	4/1/2037	401,580.96	754.50	452,699.82	429,243.93	0.0000
3133WJEB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0159	0.02	4/1/2037	2,418,446.65	4,544.40	2,726,638.61	2,690,790.36	0.0000
3133WJG06	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0207	0.02	5/1/2037	137,400.01	198.76	159,009.39	147,518.15	0.0000
3133KGUB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-1478	0.05	10/1/2049	754,706.11	2,903.10	774,160.77	841,432.89	0.0000
3133KHJ11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2193	0.04	2/1/2050	6,956,655.67	21,941.09	7,522,660.66	8,059,721.38	0.0001
3133KH5K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2650	0.03	5/1/2050	3,037,841.26	8,508.12	3,403,248.00	3,576,398.95	0.0000
3133KH5R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2656	0.04	5/1/2050	3,394,287.46	11,912.29	3,573,686.53	3,892,310.43	0.0001
3133KH6N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2677	0.02	6/1/2050	303,026.51	613.15	367,889.02	373,637.17	0.0000
3133KJBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2736	0.02	6/1/2050	4,683,674.64	9,395.23	5,637,140.61	5,878,301.85	0.0001
3133KJC34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2790	0.03	6/1/2050	2,643,548.24	6,456.35	3,099,046.02	3,210,803.10	0.0000
3133KJC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2794	0.04	6/1/2050	2,505,283.46	7,947.74	2,724,940.95	2,895,153.87	0.0000
3133KJC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2794	0.04	6/1/2050	2,505,283.46	7,947.74	2,724,940.95	2,895,153.89	0.0000
3133KJE24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2853	0.03	6/1/2050	1,544,893.50	3,773.10	1,811,087.08	1,876,398.07	0.0000
3133KJJP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2970	0.03	7/1/2050	3,512,584.18	8,584.73	4,120,671.70	4,303,636.21	0.0001
3133KJJV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2976	0.03	7/1/2050	585,506.77	1,424.29	683,659.80	715,004.87	0.0000
3133KJJV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3328	0.02	8/1/2050	3,890,214.71	7,881.18	4,728,709.47	4,913,384.98	0.0001
3133KJJV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3328	0.02	8/1/2050	2,557,347.47	5,180.93	3,108,556.75	3,229,958.63	0.0000
3133KKAG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3607	0.03	9/1/2050	4,891,812.20	13,721.93	5,488,770.93	5,881,521.57	0.0001
3133KKD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3725	0.02	10/1/2050	4,499,782.72	9,114.89	5,468,932.20	5,645,455.98	0.0001
3133KKD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3725	0.02	10/1/2050	4,499,782.72	9,114.89	5,468,932.20	5,645,456.00	0.0001
3133KKHM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3836	0.04	10/1/2050	5,060,659.43	16,059.82	5,506,222.99	5,953,316.10	0.0001
3133KKJ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3882	0.02	11/1/2050	197,179.12	397.48	238,487.54	239,225.99	0.0000
3133KKK24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3913	0.03	11/1/2050	189,816.66	459.76	220,683.69	205,409.80	0.0000
3133KKS75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4142	0.03	12/1/2050	7,900,791.49	19,159.56	9,196,591.19	8,294,216.61	0.0001
3133KKZ22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4349	0.03	1/1/2051	57,854.41	140.52	67,447.46	61,912.94	0.0000
3133KKZR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4352	0.02	1/1/2051	15,580,499.74	31,642.21	18,985,328.57	19,684,708.97	0.0002
3133KLA98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4532	0.03	2/1/2051	62,538.69	152.52	73,211.45	67,203.34	0.0000
3133KL3C9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5295	0.05	4/1/2051	362,457.11	1,409.45	375,852.49	394,129.59	0.0000
3133KMAX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5422	0.03	6/1/2051	5,434,963.47	15,383.42	6,153,369.35	6,495,403.35	0.0001
3133KMEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5549	0.04	7/1/2051	8,022,682.31	25,585.52	8,772,177.12	9,337,587.83	0.0001
3133KMEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5549	0.04	7/1/2051	8,022,682.31	25,585.52	8,772,177.12	9,337,587.90	0.0001
3133KMEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5552	0.03	7/1/2051	9,078,517.14	25,627.29	10,250,914.20	10,776,443.90	0.0001
3133KMEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5552	0.03	7/1/2051	10,231,694.48	28,882.53	11,553,012.52	12,143,532.60	0.0002
3133KMFP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5574	0.03	7/1/2051	145,373.56	354.68	170,244.60	178,373.29	0.0000
3133KMG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5620	0.02	8/1/2051	1,892,768.67	3,836.42	2,301,854.20	2,350,499.88	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3133KMJE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5661	0.02	7/1/2051	114,053.89	231.21	138,726.38	141,554.43	0.0000
3133KMK38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5714	0.02	3/1/2052	131,436.54	266.96	160,177.13	148,657.32	0.0000
3133KMK46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5715	0.02	10/1/2051	1,868,645.55	3,815.60	2,289,361.51	2,187,431.00	0.0000
3133KMLL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5731	0.02	8/1/2051	3,637,105.56	7,404.05	4,442,429.10	3,925,779.95	0.0001
3133KMMQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5767	0.03	9/1/2051	2,341,978.33	5,736.70	2,753,616.45	2,448,466.80	0.0000
3133KMXD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6076	0.02	10/1/2051	878,103.56	1,783.52	1,070,114.14	1,084,837.40	0.0000
3133KMZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6165	0.03	11/1/2051	559,924.22	1,347.01	646,563.76	614,818.28	0.0000
3133KM3Y9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6215	0.03	11/1/2051	11,219,290.23	27,416.66	13,159,994.64	11,576,352.90	0.0002
3133KNAB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6302	0.02	11/1/2051	516,458.67	1,051.32	630,789.22	633,011.19	0.0000
3133KNA94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6332	0.02	11/1/2051	2,875,510.80	5,842.68	3,505,608.95	3,109,043.99	0.0000
3133KNA94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6332	0.02	11/1/2051	16,003,661.25	32,517.46	19,510,473.81	19,586,509.92	0.0002
3133KNBB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6334	0.02	11/1/2051	12,763,576.24	26,027.29	15,616,375.76	15,673,724.95	0.0002
3133KNEF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6434	0.03	12/1/2051	1,384,624.39	3,384.33	1,624,478.67	1,665,886.50	0.0000
3133KNEG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6435	0.03	12/1/2051	845,416.63	2,063.19	990,331.90	1,019,800.85	0.0000
3133KNGD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6496	0.03	12/1/2051	386,880.65	945.63	453,904.14	466,396.53	0.0000
3133KNGT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6510	0.02	12/1/2051	677,749.23	1,375.41	825,245.33	827,384.22	0.0000
3133KNKL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6599	0.04	1/1/2052	222,553.34	710.70	243,667.09	259,104.16	0.0000
3133KNKV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6608	0.03	2/1/2052	852,850.91	2,418.89	967,554.50	891,539.97	0.0000
3133KNMP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6666	0.03	2/1/2052	3,980,009.09	11,286.07	4,514,426.95	4,251,832.46	0.0001
3133KNQT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6766	0.03	2/1/2052	769,334.30	1,875.36	900,174.69	767,536.72	0.0000
3133KNSH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6820	0.02	2/1/2052	1,655,297.92	3,370.35	2,022,207.19	1,975,937.48	0.0000
3133KNSL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6823	0.02	2/1/2052	758,682.26	1,542.30	925,380.26	904,836.09	0.0000
3133KNWJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6949	0.04	3/1/2052	531,202.00	1,695.75	581,400.08	599,586.24	0.0000
3133KNWK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6950	0.04	3/1/2052	554,081.01	1,764.88	605,103.33	624,675.19	0.0000
3133KNXQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6987	0.04	3/1/2052	2,194,427.79	6,981.41	2,393,625.29	2,490,246.82	0.0000
3133KNXR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6988	0.03	3/1/2052	3,482,787.22	9,880.47	3,952,188.66	3,988,221.35	0.0001
3133KNXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6992	0.03	3/1/2052	1,726,522.38	4,895.49	1,958,196.63	1,804,343.88	0.0000
3133KNXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6996	0.03	3/1/2047	316,574.43	768.44	368,851.79	344,053.34	0.0000
3133KN3M3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7104	0.05	2/1/2051	0,000.03	-	0.03	0.02	0.0000
3133KN3N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7105	0.05	12/1/2050	910,227.46	3,834.87	920,369.93	946,892.43	0.0000
3133KN6U2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7183	0.04	4/1/2052	3,097,262.89	10,993.49	3,298,048.06	3,187,530.42	0.0000
3133KPAL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7211	0.04	4/1/2052	1,534,178.37	5,445.45	1,633,634.01	1,556,156.94	0.0000
3133KPAL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7211	0.04	4/1/2052	5,189,839.90	18,420.93	5,526,279.82	5,236,795.50	0.0001
3133KPDJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7305	0.04	5/1/2052	5,723,494.48	20,284.21	6,085,263.39	6,071,286.65	0.0001
3133KPGK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7402	0.04	5/1/2052	192,873.23	616.72	211,446.71	195,395.96	0.0000
3133KPGK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7402	0.04	5/1/2052	4,844,692.76	15,491.09	5,311,231.32	4,865,286.16	0.0001
3133KPJC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7459	0.03	2/1/2052	2,224,873.08	5,456.91	2,619,315.85	2,434,913.60	0.0000
3133KPLB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7522	0.05	6/1/2052	6,150,457.21	23,916.85	6,377,826.73	6,193,870.36	0.0001
3133KPLW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7541	0.05	6/1/2052	11,585,982.80	44,909.23	11,975,794.92	12,321,881.27	0.0002
3133KPLY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7543	0.04	6/1/2052	6,954,874.83	24,688.68	7,406,603.59	7,323,548.66	0.0001
3133KPMF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7557	0.05	6/1/2052	2,016,678.22	7,858.00	2,095,467.81	2,124,502.79	0.0000
3133KPMF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7558	0.05	6/1/2052	6,746,996.38	26,119.02	6,965,072.81	7,179,178.50	0.0001
3133KPP36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7642	0.05	8/1/2052	11,634,453.20	45,335.16	12,089,376.44	12,111,751.10	0.0002
3133KPOV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7668	0.04	7/1/2052	5,274,123.43	18,724.48	5,617,343.09	5,317,826.68	0.0001
3133KPU11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7790	0.05	8/1/2052	10,297,791.57	43,724.68	10,493,922.99	10,547,698.54	0.0002
3133KPWS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7857	0.04	8/1/2052	4,537,162.29	16,111.51	4,833,452.95	4,513,352.32	0.0001
3133KPY98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7927	0.05	9/1/2052	5,998,793.24	23,371.92	6,232,512.46	5,987,298.79	0.0001
3133KPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7936	0.05	9/1/2052	15,787,736.11	67,085.02	16,100,406.00	16,162,630.62	0.0002
3133KPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7936	0.05	9/1/2052	5,542,007.95	23,549.02	5,651,765.23	5,673,607.78	0.0001
3133KQEU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8247	0.05	11/1/2052	10,216,042.84	43,314.01	10,395,362.85	10,442,181.15	0.0002
3133KQK21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8413	0.06	1/1/2053	28,306,665.65	129,965.02	28,356,005.10	28,884,305.89	0.0004
3133KQK39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8414	0.06	1/1/2053	41,224,964.84	189,330.20	41,308,407.82	42,084,437.16	0.0006
3133KQWQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8755	0.06	3/1/2053	10,500,707.95	48,176.90	10,511,324.39	10,472,063.00	0.0002
3133KRCN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-9077	0.06	5/1/2053	18,645,219.04	91,896.35	18,379,270.99	18,892,421.36	0.0003
3133KYR84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5011	0.03	10/1/2039	169,571.74	464.35	185,740.45	192,677.22	0.0000
3133KYSK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5022	0.03	11/1/2039	205,587.57	562.98	225,190.39	233,481.61	0.0000
3133KYSQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5027	0.03	1/1/2040	2,855,386.65	7,819.12	3,127,648.45	3,186,454.23	0.0000
3133KYSW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5033	0.03	2/1/2040	21,204.10	58.06	23,225.67	24,082.61	0.0000
3133KYTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5049	0.03	4/1/2040	6,908,268.08	18,981.26	7,592,504.59	7,016,494.88	0.0001
3133KYTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5049	0.03	4/1/2040	6,110,849.17	16,790.26	6,716,104.51	6,206,583.24	0.0001
3133KYTV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5064	0.02	6/1/2040	615,816.15	1,191.82	715,092.43	735,394.10	0.0000
3133KYUAS	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5077	0.02	9/1/2040	3,265,243.86	6,378.50	3,827,100.48	3,930,960.89	0.0001
3133KYUP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5090	0.02	11/1/2040	2,377,341.58	4,617.67	2,770,600.64	2,850,163.92	0.0000
3133KYUP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5090	0.02	11/1/2040	5,264,560.37	10,225.70	6,135,422.19	6,311,612.96	0.0001
3133KYYL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5119	0.03	6/1/2041	3,679,394.33	8,748.07	4,199,071.41	4,353,073.55	0.0001
3133KYYP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5122	0.03	8/1/2041	357,532.64	340.20	408,244.81	360,531.20	0.0000
3133KYY63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5137	0.02	11/1/2041	2,925,038.85	4,512.05	3,609,643.92	3,312,138.45	0.0000
3133KYY71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5138	0.02	11/1/2041	75,479.76	148.01	88,808.08	76,039.88	0.0000
3133KYY97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5140	0.02	1/1/2042	3,695,027.43	5,702.77	4,562,212.85	4,185,995.92	0.0001
3133KYWA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5141	0.02	1/1/2042	382,269.96	749.62	449,771.70	453,652.20	0.0000
3133KYWD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5144	0.02	1/1/2042	2,215,869.31	3,421.66	2,737,330.83	2,511,600.74	0.0000
3133KYYW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5147	0.02	3/1/2042	378,097.28	584.15	467,317.55	428,760.59	0.0000
3133KYYW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	13,092,123.60	36,442.32	14,576,929.65	13,925,655.04	0.0002
3133KYYW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	13,092,122.76	36,442.32	14,576,928.72	13,925,653.66	0.0002

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3133KYVW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	83,241.46	231.71	92,682.05	85,269.03	0.0000
3133KYYS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5221	0.06	2/1/2043	5,064,093.89	24,982.21	4,996,442.06	5,079,299.90	0.0001
3133L8KH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2096	0.02	7/1/2036	3,083,670.98	5,774.66	3,464,798.85	3,280,165.06	0.0000
3133L8W92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2472	0.02	3/1/2037	5,786,777.98	10,862.78	6,517,669.43	6,174,797.12	0.0001
3133N3XX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RE-6094	0.02	4/1/2051	2,276,798.98	4,833.23	2,899,937.57	2,410,372.86	0.0000
3132CWD03	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0100	0.03	10/1/2034	27,257.32	61.86	29,693.04	29,949.17	0.0000
3132CWDW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0117	0.03	11/1/2034	13,901.71	31.55	15,143.64	15,274.48	0.0000
3132CWFXY	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0182	0.03	3/1/2032	817,541.98	2,144.63	857,852.47	897,354.95	0.0000
3132CWKU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0307	0.03	2/1/2035	8,454,119.43	19,186.84	9,209,681.72	8,675,711.40	0.0001
3132CWLH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0328	0.03	6/1/2034	3,183,280.11	8,451.96	3,380,785.61	3,536,579.45	0.0000
3132CW3U6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0811	0.04	12/1/2037	7,636,402.82	26,222.74	7,866,822.04	7,847,358.80	0.0001
3132D53H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8000	0.03	7/1/2034	480,144.13	1,281.26	512,503.61	520,295.79	0.0000
3132D56P2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8078	0.02	11/1/2035	3,802,594.01	5,502.14	4,401,710.88	3,815,679.96	0.0001
3132D6AG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8107	0.02	5/1/2036	2,767,336.52	5,198.63	3,119,180.02	3,210,303.67	0.0000
3132D6AZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8124	0.03	9/1/2036	525,411.59	1,200.69	576,330.38	598,504.75	0.0000
3132D6BQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8147	0.02	4/1/2037	691,253.98	1,000.27	800,219.92	742,415.28	0.0000
3132D6BR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8148	0.02	4/1/2037	618,937.37	1,163.02	697,810.94	665,706.08	0.0000
3132D6BS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8149	0.03	4/1/2037	2,657,455.88	6,081.31	2,919,030.17	2,799,373.78	0.0000
3132D6BS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8149	0.03	4/1/2037	4,966,483.15	11,365.28	5,455,335.79	5,230,384.42	0.0001
3132D6BV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8152	0.02	5/1/2037	275,282.88	398.35	318,677.15	295,647.20	0.0000
3132D6BW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8153	0.02	5/1/2037	70,617.42	132.69	79,616.47	75,951.86	0.0000
3132D6BZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8157	0.02	6/1/2037	218,152.01	315.68	252,540.45	234,282.11	0.0000
3132D6DW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8217	0.05	3/1/2038	10,039,419.03	42,084.68	10,100,323.98	10,054,893.67	0.0002
3132D6D31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8222	0.05	3/1/2038	10,023,187.12	38,315.33	10,217,420.28	10,132,500.12	0.0002
3132D6EE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8233	0.05	5/1/2038	20,793,512.12	79,486.71	21,196,456.77	20,886,869.48	0.0003
3132D6NZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8508	0.02	2/1/2036	249,989.10	467.00	280,197.16	265,688.95	0.0000
3132D6N30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8510	0.02	2/1/2036	6,701,686.02	12,519.45	7,511,669.33	7,143,015.02	0.0001
3132D9G99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0224	0.02	2/1/2042	1,402,113.97	2,163.97	1,731,175.88	1,582,711.56	0.0000
3132D9KX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0310	0.02	8/1/2042	80,909.64	158.29	94,972.17	81,757.65	0.0000
3132D9K29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0313	0.02	1/1/2042	3,072,663.55	6,025.89	3,615,536.33	3,116,009.75	0.0000
3132DM470	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0030	0.03	2/1/2047	2,589,797.27	7,169.98	2,867,992.55	2,640,763.30	0.0000
3132DMEJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0137	0.03	11/1/2049	3,762,897.10	10,555.23	4,222,091.80	4,284,605.66	0.0001
3132DMGD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0196	0.05	11/1/2049	1,087,395.72	4,164.35	1,110,494.00	1,164,819.28	0.0000
3132DMJ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0265	0.03	2/1/2050	1,379,571.01	3,869.76	1,547,905.76	1,632,541.17	0.0000
3132DMRQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0495	0.03	9/1/2050	3,474,466.32	9,798.60	3,919,440.38	4,083,489.87	0.0001
3132DMRS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0497	0.03	12/1/2043	4,806,717.21	13,307.34	5,322,935.50	4,899,901.57	0.0001
3132DMWU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0659	0.03	7/1/2051	7,100,428.27	19,981.84	7,992,737.49	7,363,338.58	0.0001
3132DMZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0765	0.03	11/1/2051	1,796,545.54	5,050.11	2,020,043.11	2,141,651.39	0.0000
3132DMY39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0815	0.03	1/1/2052	410,117.67	1,153.75	461,501.22	448,778.73	0.0000
3132DMAE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0821	0.04	1/1/2052	1,175,764.06	3,739.22	1,282,017.69	1,339,659.94	0.0000
3132DMA79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0834	0.04	1/1/2052	8,191,703.92	26,145.99	8,964,340.42	8,911,006.04	0.0001
3132DMSJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0849	0.03	1/1/2052	153,210.56	372.00	178,558.76	179,477.31	0.0000
3132DNB36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0958	0.04	4/1/2052	910,957.11	2,891.05	991,215.86	965,603.55	0.0000
3132DNCA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0965	0.04	4/1/2052	5,018,232.91	15,985.18	5,480,634.00	4,984,403.07	0.0001
3132DNEC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1031	0.04	5/1/2052	4,432,763.55	14,124.38	4,842,645.03	4,722,304.13	0.0001
3132DNGH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1100	0.03	5/1/2052	7,976,094.87	19,399.31	9,311,667.32	7,959,572.80	0.0001
3132DNG23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1117	0.05	6/1/2052	179,974.93	701.65	187,107.46	189,064.01	0.0000
3132DNHB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1126	0.04	6/1/2052	4,193,736.73	13,404.05	4,595,674.42	4,429,255.66	0.0001
3132DNHC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1127	0.05	6/1/2052	10,770,865.46	41,696.69	11,119,116.18	11,361,866.44	0.0002
3132DNHG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1131	0.04	7/1/2052	537,884.76	1,901.49	570,445.81	562,447.50	0.0000
3132DNHU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1143	0.05	9/1/2050	1,821,293.22	6,992.57	1,864,684.43	1,882,573.23	0.0000
3132DNMN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1265	0.05	6/1/2052	3,957,520.00	15,393.16	4,104,842.81	4,017,345.07	0.0001
3132DNMN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1265	0.05	6/1/2052	90,855.47	353.39	94,237.66	92,638.38	0.0000
3132DNMY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1275	0.05	7/1/2052	1,826,191.78	7,111.63	1,896,435.76	1,924,140.26	0.0000
3132DNNL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1295	0.05	7/1/2052	26,012,684.75	109,857.17	26,365,721.76	27,266,727.61	0.0004
3132DNNQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1299	0.05	7/1/2052	2,272,769.32	8,829.08	2,354,420.63	2,274,759.70	0.0000
3132DNP64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1345	0.03	10/1/2051	7,472,113.43	18,313.79	8,790,618.27	7,472,219.23	0.0001
3132DNQB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1350	0.05	7/1/2052	6,876,473.40	10,675.43	7,116,955.33	6,865,637.84	0.0001
3132DNQP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1362	0.04	7/1/2052	475,117.33	1,669.63	500,888.02	496,643.65	0.0000
3132DNR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1383	0.02	2/1/2052	24,090,094.63	49,156.03	29,493,620.92	25,919,295.44	0.0004
3132DNSN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1425	0.05	8/1/2052	7,385,460.24	31,190.39	7,485,693.68	7,663,843.94	0.0001
3132DNSX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1434	0.05	8/1/2052	1,958,470.88	7,617.66	2,031,377.00	2,066,096.54	0.0000
3132DNS53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1440	0.04	7/1/2052	2,147,193.66	6,856.79	2,350,899.06	2,314,424.15	0.0000
3132DNTV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1464	0.03	5/1/2052	2,972,603.10	8,417.92	3,367,167.83	2,994,904.80	0.0000
3132DNT37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1470	0.02	3/1/2052	506,095.88	1,027.72	616,633.62	512,121.31	0.0000
3132DNUQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1491	0.05	8/1/2052	504,021.73	1,942.51	518,002.62	526,310.06	0.0000
3132DNU84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1507	0.02	5/1/2051	9,737,994.49	19,799.43	11,879,659.50	9,795,331.65	0.0002
3132DNU84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1507	0.02	5/1/2051	10,322,274.15	20,987.40	12,592,439.07	10,354,076.77	0.0002
3132DNU84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1507	0.02	5/1/2051	9,927,195.93	20,184.12	12,110,471.78	9,997,162.82	0.0002
3132DNVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1515	0.05	8/1/2052	10,903,694.34	42,481.93	11,328,513.60	11,342,491.08	0.0002
3132DNVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1515	0.05	8/1/2052	10,903,694.34	42,481.93	11,328,513.60	11,342,491.08	0.0002
3132DNVK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1518	0.05	8/1/2052	9,918,405.26	38,396.60	10,239,093.68	10,296,328.13	0.0002
3132DNX65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1601	0.05	9/1/2052	5,135,384.55	19,937.56	5,316,683.46	5,275,401.27	0.0001
3132DNYY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1627	0.05	9/1/2052	5,938,001.64	24,645.06	5,914,815.56	6,091,661.39	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3132DN2R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1684	0.05	9/1/2052	5,035,869.40	19,595.23	5,225,394.46	5,000,224.85	0.0001
3132DN2T9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1686	0.06	9/1/2052	1,049,952.87	4,762.89	1,039,176.61	1,031,448.14	0.0000
3132DN2Z5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1692	0.05	10/1/2052	13,098,930.64	55,319.61	13,276,705.73	13,079,607.67	0.0002
3132DN2Z5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1692	0.05	10/1/2052	11,362,133.87	47,984.74	11,516,337.63	11,345,372.94	0.0002
3132DN3T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1710	0.05	10/1/2052	8,119,323.39	34,505.79	8,281,390.20	7,924,820.20	0.0001
3132DN3T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1710	0.05	10/1/2052	4,776,072.58	20,297.53	4,871,406.00	4,661,658.85	0.0001
3132DN3Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1716	0.05	9/1/2052	1,059,294.22	4,434.03	1,064,168.11	1,055,776.60	0.0000
3132DN4H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1724	0.04	9/1/2052	4,475,251.60	15,870.19	4,761,057.91	4,452,407.67	0.0001
3132DN4L4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1727	0.05	11/1/2052	15,647,068.66	66,184.25	15,884,220.07	15,773,425.83	0.0002
3132DN4Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1740	0.05	10/1/2052	6,928,900.80	10,756.82	7,171,216.19	6,921,344.13	0.0001
3132DN5F6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1746	0.04	8/1/2052	4,890,841.11	17,335.66	5,200,698.74	4,947,380.64	0.0001
3132DPAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1819	0.06	10/1/2052	2,359,905.30	10,828.90	2,362,669.62	2,384,836.99	0.0000
3132DPBW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1853	0.06	11/1/2052	538,179.60	2,421.02	528,222.60	532,887.12	0.0000
3132DPFF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1966	0.04	11/1/2052	13,013,094.89	46,197.33	13,859,198.99	13,302,563.11	0.0002
3132DPJZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2080	0.04	12/1/2052	1,848,999.74	6,567.29	1,970,185.87	1,836,477.70	0.0000
3132DPKD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2092	0.03	12/1/2051	7,450,500.88	7,314.65	8,777,583.77	7,463,689.20	0.0001
3132DPKP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2102	0.03	7/1/2051	8,832,991.91	21,570.31	10,353,750.83	8,925,328.89	0.0001
3132DPKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2112	0.05	12/1/2052	6,643,672.78	25,901.12	6,906,966.33	6,816,899.05	0.0001
3132DPMR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2168	0.05	11/1/2053	5,277,809.49	22,415.88	5,379,810.70	5,426,620.59	0.0001
3132DPQF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2254	0.04	7/1/2052	178,689.14	571.34	195,888.12	183,280.09	0.0000
3132DPRE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2285	0.06	1/1/2053	2,923,263.03	14,416.79	2,883,357.36	2,983,788.89	0.0000
3132DPS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2342	0.05	12/1/2044	3,207,249.94	13,290.18	3,189,643.11	3,188,653.93	0.0000
3132DPUH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2384	0.07	2/1/2053	4,505,958.99	23,875.34	4,407,754.22	4,534,524.35	0.0001
3132DPUPI	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2390	0.05	3/1/2053	5,855,427.83	9,955.67	5,973,402.53	5,858,601.50	0.0001
3132DPXC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2475	0.05	3/1/2053	14,585,586.90	61,943.39	14,866,413.45	14,542,597.04	0.0002
3132DPXC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2475	0.05	3/1/2053	4,806,150.22	20,411.19	4,898,686.41	4,791,984.52	0.0001
3132DQKL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-2999	0.06	6/1/2053	4,962,026.82	9,132.76	4,981,504.50	4,962,045.50	0.0001
3132DQKW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3009	0.06	6/1/2053	6,875,411.00	12,603.53	6,874,654.78	6,869,283.96	0.0001
3132DQPM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3128	0.05	6/1/2053	6,978,448.00	11,833.33	7,100,000.00	6,965,765.63	0.0001
3132DQPV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-3136	0.06	6/1/2053	6,980,540.00	12,833.33	7,000,000.00	6,973,750.00	0.0001
3132DVKU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7507	0.03	11/1/2049	6,980,606.63	19,537.54	7,815,015.88	8,028,276.09	0.0001
3132DVKW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7509	0.03	11/1/2049	2,831,107.85	7,932.58	3,173,033.99	3,258,816.45	0.0000
3132DVKW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7509	0.03	11/1/2049	1,077,997.74	3,020.48	1,208,192.58	1,277,142.40	0.0000
3132DVKY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7511	0.04	1/1/2050	1,568,967.49	4,958.61	1,700,095.89	1,788,416.81	0.0000
3132DVK79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7518	0.03	6/1/2050	489,287.22	1,370.95	548,380.73	581,306.66	0.0000
3132DVL7C	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7523	0.03	8/1/2050	9,289,935.09	22,516.99	10,808,156.89	9,236,278.62	0.0001
3132DVL3E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7525	0.03	10/1/2050	61,450.22	148.82	71,432.15	66,488.72	0.0000
3132DVL10	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7526	0.03	10/1/2050	3,452,666.70	8,371.61	4,018,373.29	3,480,769.83	0.0001
3132DVLK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7530	0.03	11/1/2050	2,168,855.47	5,275.91	2,532,437.53	2,671,672.27	0.0000
3132DVL18	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7534	0.03	2/1/2051	590,245.94	1,423.12	683,099.68	637,058.33	0.0000
3132DVLQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7535	0.03	2/1/2051	1,463,470.27	3,545.93	1,702,046.06	1,790,456.15	0.0000
3132DVLV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7540	0.03	5/1/2051	284,685.87	691.29	331,821.05	347,918.10	0.0000
3132DVLW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7541	0.02	5/1/2051	598,261.46	1,206.11	723,665.44	738,846.80	0.0000
3132DVL19	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7543	0.03	8/1/2051	5,809,732.89	14,107.76	6,771,724.01	6,186,633.20	0.0001
3132DVL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7548	0.03	11/1/2051	9,750,789.04	23,700.47	11,376,223.92	10,550,272.20	0.0002
3132DVL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7548	0.03	11/1/2051	75,751.94	184.12	88,379.62	81,768.95	0.0000
3132DVL60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7549	0.02	1/1/2052	16,085,740.78	32,480.70	19,488,418.68	18,816,006.09	0.0002
3132DVL60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7549	0.02	1/1/2052	6,152,610.53	12,423.49	7,454,095.62	7,196,905.59	0.0001
3132DVL86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7551	0.03	1/1/2052	1,196,405.74	3,364.24	1,345,697.41	1,308,907.33	0.0000
3132DVM88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7554	0.03	4/1/2052	15,782,638.38	38,373.69	18,419,371.40	16,786,022.90	0.0002
3132DVMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7559	0.06	3/1/2053	5,630,372.62	25,412.99	5,544,652.29	5,633,522.75	0.0001
3132DV3N3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8005	0.04	8/1/2049	1,208,539.58	3,820.87	1,310,013.20	1,336,659.61	0.0000
3132DV3P8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8006	0.04	8/1/2049	1,024,897.71	3,587.48	1,076,245.38	1,117,769.66	0.0000
3132DV3Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8016	0.03	10/1/2049	154,709.43	435.30	174,118.41	181,360.60	0.0000
3132DV4E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8021	0.03	9/1/2049	1,432,810.79	3,493.71	1,676,978.92	1,459,321.06	0.0000
3132DV5Q4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8055	0.03	3/1/2050	1,054,160.36	2,574.58	1,235,797.94	1,252,712.01	0.0000
3132DV6A8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8065	0.05	4/1/2050	107,653.46	414.24	110,464.79	115,828.87	0.0000
3132DV6G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8071	0.05	5/1/2050	6,080,555.40	23,484.54	6,262,544.95	6,770,217.39	0.0001
3132DV6W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8085	0.04	7/1/2050	4,081,017.02	12,951.38	4,440,473.33	4,695,373.82	0.0001
3132DV7B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8090	0.02	8/1/2050	2,589,758.20	5,245.57	3,147,341.16	3,184,860.74	0.0000
3132DV7K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8098	0.02	10/1/2050	2,917,966.59	2,364.29	3,546,429.33	2,930,791.36	0.0000
3132DWA5D	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8104	0.02	11/1/2050	941,617.78	1,521.13	1,216,906.33	1,189,899.66	0.0000
3132DWA33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8121	0.02	12/1/2050	967,463.36	1,959.84	1,175,904.12	1,181,084.58	0.0000
3132DWA11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8122	0.03	12/1/2050	12,557,067.37	30,668.16	14,720,718.59	15,430,829.43	0.0002
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	6,537,141.17	13,293.19	7,975,916.80	8,210,956.37	0.0001
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	1,408,830.32	2,864.84	1,718,903.28	1,720,958.13	0.0000
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	3,354,935.25	6,822.22	4,093,331.28	4,104,340.98	0.0001
3132DWB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	2,009,639.44	4,086.58	2,451,945.97	2,456,167.34	0.0000
3132DWBH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8140	0.02	3/1/2051	10,577,136.97	21,519.50	12,911,701.76	13,280,116.62	0.0002
3132DWBH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8140	0.02	3/1/2051	14,586,814.93	29,677.31	17,806,387.94	17,790,555.19	0.0002
3132DWB11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8141	0.03	3/1/2051	7,366,957.88	18,006.06	8,642,910.80	8,900,835.09	0.0001
3132DWB17	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8146	0.02	5/1/2051	5,608,703.68	11,394.52	6,836,714.30	6,115,162.63	0.0001
3132DWB18	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8155	0.02	6/1/2051	6,343,548.30	12,952.78	7,771,670.46	7,867,704.63	0.0001
3132DWB18	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8155	0.02	6/1/2051	11,001,423.37	22,463.62	13,478,172.31	13,678,337.35	0.0002

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	9,698,694.51	19,762.44	11,857,464.50	12,028,312.59	0.0002
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	10,775,683.87	21,956.96	13,174,173.98	10,814,506.18	0.0002
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	5,819,940.49	11,858.94	7,115,363.58	7,216,397.69	0.0001
3132DWB69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8161	0.03	7/1/2051	400,838.85	982.24	471,475.28	435,935.24	0.0000
3132DWB77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8162	0.03	8/1/2051	2,768,940.10	7,840.74	3,136,294.24	3,291,559.38	0.0000
3132DWB85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8163	0.04	7/1/2051	8,791,179.31	28,045.57	9,615,622.81	9,817,459.27	0.0001
3132DWC87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8166	0.02	8/1/2051	5,101,612.13	10,408.99	6,245,393.49	5,278,806.42	0.0001
3132DWC85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8167	0.03	8/1/2051	4,419,376.18	10,833.46	5,200,061.39	5,393,190.11	0.0001
3132DWC83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8168	0.03	8/1/2051	10,521,593.79	29,800.14	11,920,054.59	10,854,431.86	0.0002
3132DWC84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8172	0.02	9/1/2051	388,478.31	792.30	475,377.28	428,350.15	0.0000
3132DWCJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8173	0.03	9/1/2051	22,142,180.79	54,298.16	26,063,115.96	26,845,727.19	0.0003
3132DWCJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8173	0.03	9/1/2051	2,668,890.57	6,544.79	3,141,497.45	2,646,439.15	0.0000
3132DWCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8179	0.03	10/1/2051	3,980,009.31	11,279.80	4,511,919.50	4,715,791.14	0.0001
3132DWCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8179	0.03	10/1/2051	389,676.39	1,104.39	441,754.87	423,386.84	0.0000
3132DWC78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8182	0.02	11/1/2051	15,895,533.43	32,430.60	19,458,358.95	15,917,389.18	0.0002
3132DWCJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8183	0.03	11/1/2051	2,381,069.90	5,842.55	2,804,426.05	2,509,616.21	0.0000
3132DWCV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	3,618,816.75	10,233.17	4,093,267.37	4,253,243.54	0.0001
3132DWCV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	7,351,544.79	20,788.45	8,315,380.55	8,586,637.50	0.0001
3132DWCV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	2,344,797.33	6,630.54	2,652,215.65	2,688,808.82	0.0000
3132DWCX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8186	0.04	10/1/2051	4,105,888.42	13,113.07	4,495,908.48	4,780,971.20	0.0001
3132DWCX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8186	0.04	10/1/2051	2,737,258.95	8,742.04	2,997,272.32	3,187,314.13	0.0000
3132DWC76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8194	0.03	1/1/2052	2,551,549.60	6,261.39	3,005,464.98	2,985,336.19	0.0000
3132DWC76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8194	0.03	1/1/2052	20,061,802.22	49,230.74	23,630,755.17	20,315,305.32	0.0003
3132DWD84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8199	0.02	3/1/2052	3,535,819.03	7,212.75	4,327,648.96	3,902,805.37	0.0001
3132DWD80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8201	0.03	3/1/2052	9,863,747.04	28,001.33	11,200,530.33	11,220,956.78	0.0002
3132DWDK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8206	0.03	4/1/2052	1,739,317.60	4,936.36	1,974,545.16	1,886,150.99	0.0000
3132DWDN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8209	0.02	2/1/2052	664,821.52	1,074.09	859,275.59	773,440.44	0.0000
3132DWD81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8212	0.03	5/1/2052	125,996.97	309.49	148,556.81	145,706.57	0.0000
3132DWD89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8213	0.03	5/1/2052	7,279,546.41	20,665.27	8,266,106.19	7,849,503.55	0.0001
3132DWD89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8213	0.03	5/1/2052	13,810,339.48	39,204.96	15,681,984.31	13,706,265.89	0.0002
3132DWD77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8214	0.04	5/1/2052	13,116,104.61	41,962.71	14,387,215.06	13,001,033.46	0.0002
3132DWDV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8216	0.02	4/1/2052	46,954.78	75.86	60,689.40	52,454.58	0.0000
3132DWDX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8218	0.02	6/1/2052	1,284,172.77	2,622.97	1,573,779.71	1,442,371.50	0.0000
3132DWDY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8219	0.03	6/1/2052	6,028,838.10	14,808.79	7,108,221.54	6,629,142.76	0.0001
3132DWD26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8221	0.04	6/1/2052	4,960,830.63	6,347.69	5,440,879.42	4,963,102.20	0.0001
3132DWD26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8221	0.04	6/1/2052	14,779,230.89	47,277.37	16,209,384.92	14,889,948.13	0.0002
3132DWD34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8222	0.04	6/1/2052	25,682,194.03	91,177.34	27,353,201.09	27,233,121.58	0.0004
3132DWEA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8229	0.05	5/1/2052	449,104.47	1,750.70	466,854.27	473,663.87	0.0000
3132DWEB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8230	0.05	6/1/2052	24,785,212.87	96,617.96	25,764,790.19	26,207,871.20	0.0004
3132DWE89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8233	0.05	6/1/2052	20,724,903.01	88,030.75	21,127,379.59	21,586,001.96	0.0003
3132DWEK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8238	0.05	8/1/2052	3,986,963.90	15,542.35	4,144,625.46	3,977,049.50	0.0001
3132DWEQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8243	0.04	9/1/2052	17,526,319.85	56,073.05	19,225,044.81	18,258,689.75	0.0003
3132DWER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8244	0.04	8/1/2052	4,693,205.48	16,669.35	5,000,805.00	4,793,162.76	0.0001
3132DWE88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8245	0.05	9/1/2052	14,625,795.05	57,017.38	15,204,635.52	15,161,243.51	0.0002
3132DWE88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8245	0.05	9/1/2052	17,368,131.62	67,708.14	18,055,504.69	17,457,307.12	0.0003
3132DWE88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8256	0.04	10/1/2052	1,564,465.51	5,556.68	1,667,002.86	1,640,284.26	0.0000
3132DWE88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8256	0.04	10/1/2052	7,251,032.31	25,754.25	7,726,275.52	7,256,901.25	0.0001
3132DWE66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8257	0.05	10/1/2052	17,460,337.14	68,069.72	18,151,925.50	17,595,648.19	0.0003
3132DWE74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8258	0.05	10/1/2052	12,456,869.01	52,937.49	12,704,997.61	12,451,535.77	0.0002
3132DWF84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8262	0.03	8/1/2052	1,598,795.99	3,929.48	1,886,151.11	1,737,450.55	0.0000
3132DWF87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8277	0.06	12/1/2052	11,922,756.16	54,834.60	11,963,912.01	12,017,555.18	0.0002
3132DWF87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8277	0.06	12/1/2052	3,830,786.10	17,618.38	3,844,009.50	3,877,395.75	0.0001
3132DWFZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8284	0.03	1/1/2053	5,259,542.03	14,931.02	5,972,408.74	5,281,556.93	0.0001
3132DWF65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8289	0.06	1/1/2053	9,141,859.26	42,079.87	9,181,062.39	9,202,774.43	0.0001
3132DWDG20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8316	0.06	4/1/2053	21,311,228.10	98,096.31	21,402,832.22	21,666,255.12	0.0003
3132DWH73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8342	0.06	6/1/2053	4,988,557.20	3,061.67	5,010,000.00	4,989,842.58	0.0001
3132HBH73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #U9-1254	0.04	4/1/2043	153,340.15	533.99	160,196.56	164,333.23	0.0000
3132HTD68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #U9-9124	0.04	3/1/2045	332,047.61	1,041.46	357,070.56	371,001.28	0.0000
3132KEJ48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0283	0.03	9/1/2028	108,405.04	284.04	113,616.64	115,174.79	0.0000
3132KETW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0565	0.03	6/1/2029	121,105.25	317.24	126,896.82	128,952.23	0.0000
3132KEZJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0745	0.03	3/1/2030	80,378.81	179.93	86,368.47	87,705.57	0.0000
3132KE6E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0869	0.03	7/1/2030	193,334.67	432.80	207,746.01	210,759.34	0.0000
3132KFL34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-1246	0.03	7/1/2031	20,663.90	46.39	22,269.53	22,386.58	0.0000
3132KFMW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-1273	0.03	8/1/2031	34,216.66	76.82	36,871.41	37,065.84	0.0000
3132L5A37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0026	0.03	4/1/2043	211,061.01	583.66	233,464.24	236,015.07	0.0000
3132L6B77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0950	0.04	1/1/2044	103,632.64	359.96	107,986.67	113,649.87	0.0000
3132L8JH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-2964	0.04	2/1/2047	2,128,303.12	7,427.54	2,228,263.00	2,352,879.36	0.0000
3132L9AW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3621	0.04	11/1/2047	231,744.52	808.80	242,639.01	248,431.87	0.0000
3132L9FA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3761	0.04	12/1/2047	12,181.03	42.54	12,762.99	13,067.75	0.0000
3132L9MD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3956	0.05	2/1/2048	104,266.49	397.83	106,089.10	109,163.33	0.0000
31329HSA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-0513	0.07	2/1/2028	3,589.91	20.70	3,548.85	3,559.25	0.0000
31329JD53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1024	0.06	10/1/2039	64,542.49	310.44	62,088.74	66,617.84	0.0000
31329JEM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1040	0.05	4/1/2040	57,321.92	237.03	56,887.87	58,582.99	0.0000
31329JEW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1049	0.05	6/1/2040	138,798.57	573.95	137,747.56	142,640.25	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31329KQL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2259	0.04	5/1/2032	282,371.71	964.63	289,389.41	300,853.37	0.0000
31329KQR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2264	0.04	5/1/2032	283,869.08	861.20	295,269.43	298,298.20	0.0000
31329KVE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2413	0.04	4/1/2036	1,007,636.44	3,486.68	1,046,003.86	1,113,153.70	0.0000
31329KVF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2414	0.04	6/1/2036	1,332,420.77	4,106.15	1,407,823.81	1,464,999.96	0.0000
31329KV50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2425	0.04	8/1/2036	839,745.66	2,587.89	887,277.10	929,440.94	0.0000
31329KV84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2439	0.04	11/1/2036	2,090,558.29	6,442.59	2,208,888.45	2,263,920.31	0.0000
31329KWW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2461	0.04	5/1/2037	752,824.50	2,604.99	781,497.65	820,835.41	0.0000
31329KXS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2489	0.04	1/1/2038	43,594.56	134.35	46,063.08	49,236.52	0.0000
31329K2C7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2571	0.05	5/1/2025	65,105.46	247.30	65,947.61	66,558.41	0.0000
31329LLN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-3033	0.04	10/1/2038	12,312,944.54	42,606.82	12,782,045.61	12,795,523.20	0.0002
31329MKH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-3896	0.03	11/1/2031	2,128,475.39	5,651.64	2,260,655.94	2,311,228.85	0.0000
31329NF94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-4692	0.04	6/1/2046	200,287.84	628.01	215,316.96	222,037.33	0.0000
31329N2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5289	0.04	3/1/2048	2,337,079.06	7,384.58	2,531,854.63	2,701,924.05	0.0000
31329N626	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5388	0.04	4/1/2048	5,964,293.76	18,845.86	6,461,436.71	6,827,529.27	0.0001
31329P6X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6286	0.04	2/1/2049	151,280.37	528.95	158,686.26	164,356.38	0.0000
31329QGU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6511	0.05	4/1/2049	5,222,699.40	19,968.31	5,324,883.92	5,886,847.68	0.0001
31329QHG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6531	0.05	3/1/2049	1,639,094.43	6,279.16	1,674,441.90	1,781,019.70	0.0000
31329Q5X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-7162	0.05	6/1/2049	644,671.38	2,698.90	647,735.16	693,046.65	0.0000
3131WFBQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-3150	0.06	3/1/2035	3,214.46	14.40	3,142.77	3,155.48	0.0000
3131WJHZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-5648	0.06	1/1/2037	33,703.25	150.81	32,903.69	34,964.36	0.0000
3131WLCE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-7269	0.05	3/1/2038	279,549.83	1,156.01	277,441.28	292,783.71	0.0000
3131WVMJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-8375	0.06	12/1/2038	238,575.77	1,064.22	232,192.79	247,223.08	0.0000
3131WMTA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-8645	0.05	3/1/2039	74,607.42	283.21	75,523.52	78,798.73	0.0000
3131WQFN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0173	0.05	7/1/2040	24,044.69	99.43	23,862.85	24,869.95	0.0000
3131WQGB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0194	0.05	7/1/2040	40,230.91	166.36	39,926.67	41,664.49	0.0000
3131WQNE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0389	0.04	9/1/2040	79,866.82	276.91	83,073.46	84,819.10	0.0000
3131WRBZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0956	0.04	1/1/2041	92,595.61	321.04	96,312.30	99,190.98	0.0000
3131X8PA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-4917	0.03	1/1/2028	193,834.83	425.56	204,271.03	203,893.01	0.0000
3131XEBZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-9956	0.04	8/1/2033	381,719.12	1,176.24	403,282.64	418,935.31	0.0000
3131XEB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-9960	0.04	8/1/2033	103,593.83	319.21	109,443.59	113,644.73	0.0000
3131XTYV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-0724	0.04	1/1/2046	11,099,013.67	38,724.20	11,617,259.62	12,614,282.24	0.0002
3131XYEA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4629	0.04	11/1/2047	545,294.90	1,722.97	590,734.17	624,009.55	0.0000
3131XYGFO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4698	0.04	11/1/2047	46,019.47	145.22	49,790.07	50,473.73	0.0000
3131XYJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4786	0.04	11/1/2047	4,909,633.44	15,513.19	5,318,809.46	5,629,422.83	0.0001
3131Y03D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-6196	0.04	4/1/2048	15,213.85	47.95	16,439.77	16,665.99	0.0000
3131Y1W55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-6968	0.04	6/1/2048	149,243.42	522.28	156,682.71	158,515.57	0.0000
3132A04G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-0823	0.05	12/1/2034	2,873.90	11.88	2,852.31	2,765.55	0.0000
3132A04H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-0824	0.06	12/1/2034	24,546.82	109.91	23,979.70	24,151.95	0.0000
3132A2E32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-1954	0.06	2/1/2038	150,294.36	726.40	145,279.32	155,136.47	0.0000
3132A2S60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-2341	0.06	6/1/2038	51,123.52	246.10	49,220.18	52,979.72	0.0000
3132A3X47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3399	0.05	11/1/2041	446,345.31	1,845.71	442,969.88	480,070.68	0.0000
3132A3YH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3412	0.06	12/1/2038	356,194.15	1,591.46	347,228.70	372,185.19	0.0000
3132A4M54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3980	0.05	6/1/2044	181,706.86	693.80	185,013.05	200,755.01	0.0000
3132A4TE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4149	0.06	11/1/2034	35,571.57	159.15	34,723.28	34,997.74	0.0000
3132A4WS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4257	0.07	9/1/2036	111,853.69	580.63	107,193.97	116,065.50	0.0000
3132A46F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4470	0.04	1/1/2042	49,901.78	173.02	51,905.33	53,724.94	0.0000
3132A46H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4472	0.04	2/1/2042	254,422.87	792.41	271,682.88	282,891.41	0.0000
3132A5C32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4573	0.04	7/1/2044	155,411.64	541.11	162,333.54	169,911.38	0.0000
3132A5C45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4591	0.04	11/1/2044	72,511.77	227.08	77,856.63	78,119.94	0.0000
3132A5EP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4642	0.04	12/1/2045	153,105.86	480.07	164,594.56	164,639.52	0.0000
3132A5FC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4663	0.04	5/1/2046	1,223,150.77	3,802.84	1,303,831.89	1,319,045.90	0.0000
3132A5FN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4673	0.04	8/1/2046	992,914.17	3,468.79	1,040,637.82	1,105,820.07	0.0000
3132A5FT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4678	0.04	9/1/2046	878,690.04	2,751.22	943,276.16	956,030.97	0.0000
3132A5HH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4732	0.05	8/1/2047	570,013.84	2,177.46	580,657.29	616,158.78	0.0000
3132A5HK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4734	0.03	9/1/2047	368,739.27	1,030.10	412,040.62	431,151.82	0.0000
3132A5HY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4747	0.04	12/1/2047	47,599.42	150.40	51,566.42	54,839.84	0.0000
3132A5H40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4751	0.04	1/1/2048	15,486.65	48.92	16,772.97	17,805.40	0.0000
3132A5J82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4758	0.03	3/1/2048	1,747,890.20	4,891.50	1,956,600.81	2,046,927.10	0.0000
3132A5J08	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4760	0.04	3/1/2048	476,987.56	1,672.02	501,606.40	503,317.14	0.0000
3132A5JR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4772	0.04	6/1/2048	84,191.58	295.05	88,514.64	88,747.67	0.0000
3132A5JX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4778	0.04	7/1/2048	47,343.43	165.54	49,661.11	50,534.60	0.0000
3132A5J71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4786	0.05	8/1/2048	413,742.57	1,585.27	422,738.44	445,364.34	0.0000
3132A6VB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-6010	0.06	7/1/2024	0,125.14	0.58	126.70	126.54	0.0000
3132A8S34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-7738	0.03	1/1/2031	3,027,555.28	6,789.17	3,258,799.70	3,383,855.83	0.0000
3132A8S59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-7740	0.03	8/1/2030	1,772,754.52	3,973.62	1,907,336.16	1,978,457.10	0.0000
3132A9Q34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8574	0.03	7/1/2030	178,120.69	467.24	186,897.39	190,625.38	0.0000
3132A9Q42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8575	0.04	7/1/2030	559,899.26	1,705.08	584,598.55	602,486.74	0.0000
3132A9RU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8599	0.04	2/1/2031	230,257.04	704.47	241,531.74	249,391.86	0.0000
3132A9R74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8610	0.03	5/1/2031	304,105.91	683.58	328,117.55	335,533.36	0.0000
3132A9S65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8641	0.03	2/1/2032	74,065.66	166.51	79,923.23	80,159.24	0.0000
3132A9UF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8682	0.03	1/1/2033	76,755.70	203.80	81,521.44	83,353.07	0.0000
3132A9UK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8686	0.03	2/1/2033	48,612.02	129.08	51,632.52	52,795.32	0.0000
3132A9UP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8690	0.03	3/1/2033	93,513.47	248.29	99,316.54	101,558.26	0.0000
3132AAK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-9316	0.04	1/1/2038	273,163.25	842.87	288,985.19	311,157.49	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3132AA4Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-9839	0.05	4/1/2044	200,861.10	830.61	199,346.07	219,665.48	0.0000
3132ACB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0062	0.04	7/1/2047	626,053.41	2,188.55	656,563.93	660,095.19	0.0000
3132ACHR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0240	0.04	1/1/2048	2,024,190.24	6,395.93	2,192,889.21	2,340,117.95	0.0000
3132ACSZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0536	0.04	3/1/2048	288,592.51	911.88	312,644.23	323,654.76	0.0000
3132ACS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0541	0.04	6/1/2048	942,728.40	3,288.09	986,427.12	1,070,202.56	0.0000
3132ACS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0541	0.04	6/1/2048	1,105.96	1,105.96	331,786.61	336,983.60	0.0000
3132ACS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0542	0.04	7/1/2048	178,390.40	622.33	186,700.44	203,867.65	0.0000
3132ACS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0542	0.04	7/1/2048	661,416.71	2,307.43	692,227.77	736,288.48	0.0000
3132AC3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0797	0.03	11/1/2030	3,533,132.15	9,268.93	3,707,573.48	3,860,726.50	0.0001
3132ADB36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0941	0.04	1/1/2047	2,439,152.74	7,644.25	2,620,884.90	2,652,644.34	0.0000
3132ADB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0962	0.06	9/1/2041	1,050,625.47	4,685.62	1,022,317.50	1,095,502.83	0.0000
3132ADRY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1403	0.04	11/1/2033	349,652.11	1,064.78	365,068.98	372,918.72	0.0000
3132ADU30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1502	0.04	11/1/2048	921,508.10	2,906.85	996,634.40	1,000,350.42	0.0000
3132ADC55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1639	0.04	2/1/2048	958,345.00	3,350.83	1,005,249.96	1,030,843.41	0.0000
3132AED86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1927	0.04	1/1/2047	2,408,795.34	7,556.90	2,590,938.30	2,652,799.20	0.0000
3132AEEW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1949	0.05	3/1/2049	3,397,706.37	14,211.25	3,410,701.14	3,641,490.99	0.0001
3132AEP55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-2230	0.04	7/1/2048	212,663.53	741.97	222,591.10	235,361.61	0.0000
313615R99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0050912	0.07	10/1/2023	0,068.13	0.36	66.70	66.67	0.0000
31368HKA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0190289	0.07	11/1/2027	1,488.58	8.61	1,476.26	1,482.50	0.0000
31368HM26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0190377	0.05	11/1/2036	228,510.82	944.95	226,787.24	224,714.53	0.0000
31370UT83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0241875	0.07	10/1/2023	0,190.12	1.11	190.82	190.88	0.0000
31371FAX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0250322	0.08	8/1/2025	0,083.06	0.52	83.11	83.50	0.0000
31371H2F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0252874	0.08	11/1/2029	5,329.34	32.33	5,172.72	5,235.16	0.0000
31371JXL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253683	0.08	1/1/2031	37,599.23	235.00	37,600.73	37,998.40	0.0000
31371JY81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253735	0.07	3/1/2031	1,669.23	9.77	1,674.59	1,680.84	0.0000
31371J586	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253842	0.07	6/1/2031	14,095.78	79.88	13,694.26	13,894.37	0.0000
31371KGQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254107	0.07	11/1/2031	2,642.36	15.47	2,651.37	2,704.80	0.0000
31371KN49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254311	0.07	5/1/2032	15,621.51	81.63	15,070.39	15,211.40	0.0000
31371K2Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254692	0.06	3/1/2033	0,434.80	1.95	424.78	449.09	0.0000
31371K7E5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254793	0.05	7/1/2033	16,292.96	67.38	16,171.67	16,903.35	0.0000
31371LEF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254934	0.06	9/1/2023	0,071.91	0.36	71.26	71.50	0.0000
31371LGF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254998	0.05	11/1/2023	2,374.47	9.07	2,419.70	2,427.23	0.0000
31371LJR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255072	0.05	2/1/2034	18,389.93	76.05	18,251.40	17,849.78	0.0000
31371LJ59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255073	0.06	2/1/2034	5,354.45	23.97	5,230.79	5,187.52	0.0000
31371LP88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255230	0.05	6/1/2034	10,954.63	45.30	10,872.11	10,628.88	0.0000
31371LV39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255466	0.06	10/1/2024	26,756.04	132.58	26,516.34	27,096.90	0.0000
31371MGB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255894	0.05	10/1/2025	9,908.67	41.68	10,003.20	9,957.89	0.0000
31371MSG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256219	0.06	4/1/2036	5,137.77	23.75	5,181.61	5,108.92	0.0000
31371MSN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256553	0.06	1/1/2037	84,263.00	405.63	81,126.64	87,288.87	0.0000
31371NHV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256844	0.06	8/1/2037	66,000.68	317.72	63,543.46	69,964.42	0.0000
31371NNB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256986	0.07	11/1/2037	29,574.87	169.03	29,877.07	29,874.55	0.0000
31371NZD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0257372	0.06	9/1/2028	29,215.12	144.76	28,952.81	30,781.46	0.0000
31373UE45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303555	0.07	10/1/2025	0,045.90	0.27	46.01	46.12	0.0000
31373UQH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303856	0.07	4/1/2026	4,782.12	27.94	4,789.44	4,840.19	0.0000
31373URD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303884	0.07	5/1/2026	0,748.75	4.37	749.79	751.98	0.0000
31373USA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303913	0.07	5/1/2026	0,042.20	0.25	42.17	42.32	0.0000
31374CP26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310141	0.07	5/1/2040	41,567.57	215.92	39,862.64	45,494.44	0.0000
31374CQU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310167	0.05	2/1/2044	58,268.95	221.19	58,983.83	63,033.91	0.0000
31374CR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310210	0.04	11/1/2052	1,323,498.91	4,608.20	1,382,460.87	1,355,804.17	0.0000
31374GNS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0313701	0.07	9/1/2027	0,530.18	3.09	530.48	538.19	0.0000
31374GWG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0313947	0.07	1/1/2028	0,192.94	1.11	190.98	191.83	0.0000
31374TG94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323424	0.08	12/1/2028	4,898.64	30.37	4,859.91	4,899.81	0.0000
31374TK99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323520	0.04	3/1/2025	0,280.33	1.02	281.96	282.45	0.0000
31374TLX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323542	0.07	2/1/2029	4,326.72	24.99	4,283.28	4,301.89	0.0000
31374TP26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323640	0.08	4/1/2029	0,045.80	0.28	45.26	45.71	0.0000
31376ABZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0349356	0.08	6/1/2026	3,117.27	19.53	3,125.08	3,143.98	0.0000
31376KPF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0357822	0.06	5/1/2035	1,679.90	7.51	1,638.59	1,741.70	0.0000
31376KTH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0357952	0.06	9/1/2035	28,447.04	137.10	27,420.42	30,050.69	0.0000
31378JS40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0400239	0.08	9/1/2027	0,546.23	3.42	547.50	551.49	0.0000
31378TMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0408159	0.08	12/1/2027	1,938.08	12.15	1,944.50	1,960.93	0.0000
31380DFW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0436781	0.07	12/1/2024	0,093.75	0.55	94.17	94.37	0.0000
31383QVH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0510212	0.07	9/1/2029	3,402.94	20.06	3,438.60	3,506.00	0.0000
31384RBN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0531145	0.07	5/1/2030	7,799.11	46.05	7,893.44	7,983.14	0.0000
31384WJZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0535880	0.07	2/1/2031	2,813.40	16.24	2,783.36	2,832.69	0.0000
31385AV95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0538940	0.07	6/1/2030	1,997.16	11.79	2,021.43	2,044.61	0.0000
31385EDJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0542005	0.07	6/1/2030	1,290.28	7.59	1,301.19	1,316.39	0.0000
31385HUU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545195	0.07	9/1/2031	0,205.83	1.18	201.72	204.35	0.0000
31385JJC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545759	0.07	7/1/2032	31,261.12	162.42	29,986.11	32,765.00	0.0000
31385JJF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545762	0.07	7/1/2032	5,976.19	31.14	5,749.54	6,282.32	0.0000
31385J4V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0546336	0.07	6/1/2030	0,559.33	3.28	562.41	576.11	0.0000
31385WWD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555144	0.07	10/1/2032	3,693.88	21.16	3,628.24	3,721.14	0.0000
31385W4K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555326	0.06	4/1/2033	46,158.73	206.68	45,093.62	47,686.34	0.0000
31385W4P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555330	0.06	4/1/2033	66,501.01	297.76	64,966.50	63,947.97	0.0000
31385XEC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555531	0.06	6/1/2033	39,166.02	175.37	38,262.27	37,653.22	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31385XL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555743	0.05	9/1/2033	19,831.19	82.01	19,682.20	20,580.69	0.0000
31386B4Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0558940	0.07	12/1/2030	2,201.70	12.99	2,227.61	2,276.91	0.0000
31386FX83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0562403	0.07	2/1/2031	7,210.40	42.12	7,219.94	7,321.01	0.0000
31387N3R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0589508	0.07	8/1/2031	0,095.80	0.57	96.92	99.04	0.0000
31388JZD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0606540	0.07	9/1/2031	0,301.59	1.78	305.11	310.78	0.0000
31388LYN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0608317	0.07	9/1/2031	0,240.31	1.42	243.16	248.91	0.0000
31388PCR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0610380	0.07	10/1/2031	7,919.78	46.84	8,030.12	8,221.08	0.0000
31388WRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0617089	0.06	12/1/2031	58,246.46	288.11	57,622.41	57,889.29	0.0000
31389FSL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0624323	0.07	2/1/2032	6,732.04	38.91	6,669.48	6,892.30	0.0000
31389NBG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0630139	0.07	2/1/2032	16,409.06	94.75	16,242.89	16,639.53	0.0000
31389R3L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0633603	0.07	3/1/2032	4,833.13	28.51	4,886.94	5,007.05	0.0000
31389VGH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0636600	0.07	4/1/2032	6,643.21	39.33	6,741.84	6,908.47	0.0000
31390CSR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0642656	0.07	7/1/2032	4,859.65	28.73	4,924.90	5,048.92	0.0000
31390LE85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0649159	0.07	7/1/2032	0,608.74	3.60	617.08	632.69	0.0000
31390QRZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0653104	0.07	7/1/2032	0,173.91	1.02	175.57	179.95	0.0000
31391AKB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0660990	0.08	7/1/2032	7,609.22	47.57	7,611.50	7,776.03	0.0000
31400REW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0695049	0.06	3/1/2033	55,868.16	250.16	54,579.53	54,308.74	0.0000
31400WSV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0699932	0.06	4/1/2033	69,758.57	316.66	69,090.47	68,745.88	0.0000
31401CAQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0703915	0.04	5/1/2033	0,221.44	0.82	226.57	226.57	0.0000
31401CUW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0704497	0.05	5/1/2033	104,855.71	438.40	107,912.88	107,611.19	0.0000
31401YQD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0722352	0.06	7/1/2033	95,353.69	483.14	96,339.24	96,516.85	0.0000
31401YUX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0722498	0.06	8/1/2033	73,904.12	319.26	74,594.12	74,099.09	0.0000
31402CPL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725027	0.05	11/1/2033	33,295.03	137.68	33,044.22	34,341.82	0.0000
31402CTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725162	0.06	2/1/2034	101,999.72	498.23	99,646.08	100,747.94	0.0000
31402CU67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725205	0.05	3/1/2034	13,424.41	55.51	13,323.55	13,029.18	0.0000
31402CU91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725208	0.07	1/1/2030	7,532.55	44.11	7,561.82	7,737.99	0.0000
31402CVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725232	0.05	3/1/2034	456,479.39	1,887.71	453,049.80	467,714.21	0.0000
31402CVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725232	0.05	3/1/2034	0,000.78	-	0.78	0.58	0.0000
31402CWJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725249	0.05	3/1/2034	85,395.82	353.14	84,754.23	84,476.97	0.0000
31402CAD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725420	0.07	3/1/2034	6,556.73	34.28	6,327.73	6,519.75	0.0000
31402C4H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725424	0.06	4/1/2034	155,630.82	696.90	152,051.52	161,629.49	0.0000
31402C4H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725424	0.06	4/1/2034	95,539.99	427.82	93,342.70	97,842.60	0.0000
31402DF70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725690	0.06	8/1/2034	140,528.19	677.60	135,520.70	149,877.95	0.0000
31402DJ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725773	0.06	9/1/2034	7,468.49	33.44	7,295.94	7,345.71	0.0000
31402DP95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725948	0.06	10/1/2034	8,689.51	38.91	8,488.83	8,416.30	0.0000
31402HCL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0729175	0.06	6/1/2034	19,761.74	91.31	19,455.32	19,360.85	0.0000
31402HDT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0729214	0.04	2/1/2035	26,873.77	102.80	27,596.52	27,555.10	0.0000
31402JV53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0730636	0.05	8/1/2033	5,241.90	21.68	5,202.42	5,090.95	0.0000
31402J5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0730856	0.05	8/1/2033	4,041.23	16.71	4,010.79	3,924.86	0.0000
31402QSK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735022	0.06	12/1/2034	5,477.45	24.51	5,348.19	5,302.10	0.0000
31402QSZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735036	0.06	12/1/2034	66,498.95	297.71	64,954.33	64,267.71	0.0000
31402QTT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735062	0.06	8/1/2033	72,203.09	323.29	70,536.32	71,179.86	0.0000
31402QWA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735141	0.06	1/1/2035	229,072.24	1,025.27	223,694.63	224,511.02	0.0000
31402QYY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735227	0.06	2/1/2035	149,947.84	670.96	146,390.55	160,137.23	0.0000
31402RAQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735415	0.07	12/1/2032	10,879.60	56.62	10,453.51	11,445.78	0.0000
31402RDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735500	0.06	5/1/2035	67,848.10	303.52	66,221.70	70,232.90	0.0000
31402RFV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735580	0.05	6/1/2035	105,283.02	435.38	104,490.98	108,237.99	0.0000
31402RGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735613	0.06	2/1/2035	163,593.48	813.45	162,690.55	164,682.78	0.0000
31402RJL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735667	0.05	7/1/2035	211,857.73	876.11	210,266.02	220,798.51	0.0000
31402RJV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735676	0.05	7/1/2035	91,295.81	377.54	90,608.99	95,752.69	0.0000
31402RRX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735902	0.06	8/1/2035	6,719.48	30.93	6,748.37	6,688.52	0.0000
31402RSN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735925	0.05	10/1/2035	28,615.43	118.33	28,399.59	29,592.95	0.0000
31402UST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0738630	0.06	11/1/2033	5,948.17	27.13	5,919.05	5,870.69	0.0000
31402VRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0739503	0.06	9/1/2033	112,979.63	505.87	110,371.55	109,775.92	0.0000
31403A4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0744340	0.06	10/1/2033	27,797.24	125.49	27,379.97	27,097.60	0.0000
31403CUZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745000	0.06	10/1/2035	15,914.85	76.62	15,323.07	15,384.98	0.0000
31403CXV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745092	0.07	7/1/2035	12,435.68	65.27	12,050.54	13,338.67	0.0000
31403C4P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745230	0.06	5/1/2035	32,592.95	158.25	31,650.71	31,770.35	0.0000
31403CSR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745256	0.06	2/1/2036	134,936.10	649.60	129,919.89	130,175.30	0.0000
31403C6L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745275	0.05	2/1/2036	55,242.11	228.44	54,824.89	57,939.21	0.0000
31403DDX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745418	0.06	4/1/2036	317,718.18	1,419.13	309,627.61	311,184.20	0.0000
31403DEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745438	0.06	2/1/2036	99,584.82	479.42	95,883.71	96,156.95	0.0000
31403DGY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745515	0.05	5/1/2036	216,441.93	895.04	214,809.38	211,690.73	0.0000
31403EDZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0746320	0.04	10/1/2033	2,664.98	9.60	2,615.88	2,607.56	0.0000
31403FUC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0747679	0.06	11/1/2033	38,801.13	187.33	37,465.48	37,611.93	0.0000
31403GVE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0748613	0.06	1/1/2034	10,998.92	50.63	11,046.20	10,864.53	0.0000
31403QC32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0754390	0.08	10/1/2033	0,964.86	6.05	968.04	991.34	0.0000
31403QMV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0754672	0.06	10/1/2033	1,199.45	5.89	1,180.30	1,175.21	0.0000
31403SC95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0756196	0.06	12/1/2033	10,631.53	47.60	10,386.00	11,002.61	0.0000
31404HSA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0769213	0.06	1/1/2034	269,878.00	1,344.66	268,931.36	273,564.49	0.0000
31404L6R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0772280	0.07	3/1/2031	12,372.48	72.26	12,387.34	12,566.54	0.0000
31404L7J3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0772297	0.06	3/1/2034	0,364.28	1.68	365.84	387.92	0.0000
31404SDH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0776904	0.07	11/1/2029	3,593.59	21.10	3,617.79	3,659.70	0.0000
31404SXJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0777481	0.06	6/1/2034	2,863.75	13.16	2,872.02	2,847.72	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31404VGS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0779709	0.06	7/1/2034	119,463.60	548.69	119,715.01	117,602.42	0.0000
31404WQQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0780863	0.06	6/1/2031	16,190.94	94.59	16,215.75	16,445.74	0.0000
31405AU68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0783705	0.05	6/1/2034	15,465.56	63.96	15,349.37	15,005.93	0.0000
31405JPH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0790724	0.06	9/1/2034	3,236.74	14.53	3,169.89	3,364.28	0.0000
31405MGP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0793206	0.05	7/1/2034	21,867.64	88.23	22,290.50	23,449.00	0.0000
31405QZN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0796481	0.07	8/1/2034	35,629.09	207.66	35,599.19	37,086.97	0.0000
31405RM94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0796984	0.04	8/1/2034	58,837.64	194.05	60,109.56	60,013.53	0.0000
31405U4Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0800140	0.05	12/1/2034	8,843.02	33.85	9,027.18	8,523.27	0.0000
31405WNNW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0801505	0.05	9/1/2034	52,134.47	207.35	52,383.29	55,124.74	0.0000
31405WSY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0801635	0.06	7/1/2034	0,850.27	4.14	867.16	866.84	0.0000
31405XXY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0802695	0.05	12/1/2034	9,546.81	39.45	9,730.12	9,730.12	0.0000
31406NK45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0814915	0.06	3/1/2035	81,084.88	362.78	79,151.21	79,434.79	0.0000
31406PCX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0815586	0.05	3/1/2035	1,419.58	5.56	1,454.54	1,457.82	0.0000
31406T6T3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0819982	0.06	4/1/2035	0,233.29	1.15	230.96	232.46	0.0000
31406WK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0822116	0.04	2/1/2036	6,190.96	21.90	6,312.93	6,316.39	0.0000
31407EVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0828715	0.06	7/1/2035	1,645.56	7.56	1,648.43	1,752.80	0.0000
31407F6B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0829866	0.05	7/1/2035	5,550.48	23.31	5,595.58	5,461.48	0.0000
31407GCW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0829985	0.05	5/1/2035	3,432.08	13.58	3,410.02	3,415.39	0.0000
31407H4E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0831621	0.07	7/1/2036	56,728.61	337.10	57,787.86	58,689.48	0.0000
31407MSE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0834917	0.07	7/1/2035	1,214.45	6.23	1,219.29	1,222.29	0.0000
31407UMR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0841068	0.05	11/1/2034	108,168.66	401.12	106,116.37	109,751.97	0.0000
31408CZU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0847787	0.04	10/1/2035	5,939.95	19.89	6,070.84	6,070.84	0.0000
31408DRT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0848398	0.06	12/1/2035	1,977.98	9.80	1,959.50	1,969.72	0.0000
31408GHN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0850837	0.04	12/1/2035	6,295.74	22.46	6,425.86	6,437.46	0.0000
31408GY84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0851335	0.06	2/1/2036	17,562.79	86.11	17,221.96	17,266.80	0.0000
31408GZH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0851344	0.07	2/1/2036	39,830.48	211.00	38,954.02	39,494.66	0.0000
31408JBR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0852448	0.06	12/1/2035	10,812.56	52.87	10,573.19	10,628.36	0.0000
31409ASP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0865854	0.06	3/1/2036	4,257.28	20.55	4,110.58	4,179.60	0.0000
31409TUZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0878200	0.06	9/1/2036	21,371.51	102.87	20,574.85	23,086.59	0.0000
31409VR88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0879911	0.05	10/1/2033	16,837.70	54.98	17,049.45	16,977.02	0.0000
31410CVB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0885506	0.06	7/1/2036	17,309.90	85.43	17,086.57	18,765.80	0.0000
31410C6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0885667	0.07	10/1/2036	1,734.74	9.20	1,698.39	1,722.93	0.0000
31410DNC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886087	0.07	7/1/2036	114,667.57	592.74	109,428.15	109,979.28	0.0000
31410ECX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886686	0.05	8/1/2036	199,465.52	736.06	196,194.95	197,085.70	0.0000
31410EM88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886983	0.06	6/1/2036	1,710.91	8.44	1,746.20	1,747.41	0.0000
31410FME2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0887857	0.06	11/1/2036	0,954.94	4.73	946.23	1,040.03	0.0000
31410FSX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888034	0.07	8/1/2036	18,081.21	94.94	17,527.51	19,474.25	0.0000
31410FUP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888090	0.06	1/1/2037	67,767.58	302.23	65,941.66	65,444.95	0.0000
31410FUZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888100	0.06	9/1/2036	361,965.81	1,620.48	353,558.20	371,580.26	0.0000
31410FXB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888174	0.06	6/1/2035	257,308.11	1,150.77	251,076.40	249,564.60	0.0000
31410FD02	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888368	0.07	3/1/2037	78,189.92	437.07	74,926.14	82,103.78	0.0000
31410GDH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888504	0.05	4/1/2034	81,941.31	343.92	82,440.90	82,440.88	0.0000
31410GDN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888509	0.05	6/1/2033	4,064.22	17.65	4,087.85	4,087.82	0.0000
31410GER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888544	0.07	8/1/2036	92,620.30	488.94	90,266.16	100,291.83	0.0000
31410GFF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888566	0.06	1/1/2037	503,476.39	2,249.06	490,703.39	491,932.72	0.0000
31410GHN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888637	0.06	9/1/2037	55,505.02	267.19	53,438.55	57,429.83	0.0000
31410GPR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888832	0.07	11/1/2037	73,287.52	376.15	69,443.15	75,515.37	0.0000
31410GTY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888967	0.06	12/1/2037	3,372.43	16.21	3,241.73	3,335.15	0.0000
31410GVN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889117	0.05	10/1/2035	55,118.81	227.94	54,704.69	57,461.10	0.0000
31410GZ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889164	0.06	2/1/2038	112,077.26	540.75	108,149.28	116,245.63	0.0000
31410G4C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889219	0.06	3/1/2038	5,036.85	24.11	4,822.54	5,314.97	0.0000
31410KCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889371	0.06	1/1/2038	13,676.01	65.83	13,166.85	14,505.24	0.0000
31410KEN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889441	0.06	5/1/2038	199,096.08	889.69	194,115.09	199,364.38	0.0000
31410KGP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889506	0.06	3/1/2037	37,374.92	179.92	35,984.48	39,336.36	0.0000
31410KJY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889579	0.06	5/1/2038	20,729.76	99.87	19,973.56	21,188.43	0.0000
31410KLN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889633	0.06	8/1/2037	262,036.17	1,171.00	255,490.50	271,875.97	0.0000
31410KLW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889641	0.06	8/1/2037	343,690.20	1,538.27	335,621.85	354,089.43	0.0000
31410KNN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889697	0.06	7/1/2038	47,284.18	228.52	45,703.30	50,418.25	0.0000
31410KPS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889733	0.06	7/1/2038	147,837.13	713.03	142,606.33	155,136.81	0.0000
31410KPS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889733	0.06	7/1/2038	2,400.84	11.58	2,315.90	2,554.51	0.0000
31410KTP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889858	0.06	7/1/2038	0,233.64	1.04	227.43	233.47	0.0000
31410KWQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889955	0.06	10/1/2038	290,747.42	1,298.48	283,305.00	291,151.75	0.0000
31410KW75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889970	0.05	12/1/2036	337,919.60	1,397.38	335,370.78	342,842.26	0.0000
31410KXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889985	0.06	11/1/2023	0,446.35	2.05	447.97	449.38	0.0000
31410KXQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889987	0.06	8/1/2038	2,927.81	13.06	2,848.92	2,929.26	0.0000
31410K6G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890171	0.05	2/1/2024	0,002.31	0.01	2.32	2.36	0.0000
31410LBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890236	0.05	8/1/2040	247,659.74	940.13	250,700.74	260,832.32	0.0000
31410LFB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890362	0.05	8/1/2041	161,463.10	612.93	163,447.35	178,409.96	0.0000
31410LNV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890604	0.05	10/1/2044	211,367.00	807.44	215,316.71	232,410.59	0.0000
31410LN57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890612	0.03	7/1/2029	10,921.50	28.64	11,457.72	11,714.45	0.0000
31410LR46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890707	0.03	2/1/2031	1,074,427.08	2,408.79	1,156,217.94	1,171,146.51	0.0000
31410LTX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890766	0.04	8/1/2046	1,917,369.00	6,671.57	2,001,470.80	2,114,213.29	0.0000
31410LVP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890822	0.03	12/1/2032	195,071.76	517.94	207,177.12	206,931.39	0.0000
31410LVU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890827	0.04	12/1/2037	75,225.55	231.83	79,485.16	85,515.97	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31410MMX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0891474	0.06	4/1/2036	5,732.03	27.63	5,525.06	5,618.09	0.0000
31410NJ41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0892283	0.04	9/1/2036	70,674.78	236.74	71,380.01	71,705.83	0.0000
31410Q4J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0894625	0.07	11/1/2036	8,363.81	44.06	8,134.02	8,253.01	0.0000
31410SNP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0895998	0.07	7/1/2036	24,875.63	131.82	24,336.10	24,663.94	0.0000
31410YQJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0901457	0.07	10/1/2036	3,317.98	17.58	3,245.57	3,292.49	0.0000
31411AKM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0902200	0.07	11/1/2036	26,378.89	139.79	25,807.51	26,154.49	0.0000
31411BQD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0903252	0.07	10/1/2036	1,976.24	10.39	1,917.51	1,945.48	0.0000
31411CMU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0904071	0.06	11/1/2036	133,186.28	656.38	131,276.21	144,294.16	0.0000
31411EYW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0906225	0.06	1/1/2037	0,283.28	1.26	276.00	283.43	0.0000
31411GNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0907701	0.06	2/1/2037	0,937.76	4.31	940.53	965.85	0.0000
31411GST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0907830	0.06	2/1/2037	54,264.18	268.38	53,676.95	53,912.10	0.0000
31411GZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0908072	0.07	1/1/2037	29,766.87	154.87	28,591.75	30,134.95	0.0000
31411J3E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0909897	0.06	3/1/2037	58,579.31	287.81	57,561.62	57,814.95	0.0000
31411NWC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0912443	0.06	3/1/2037	0,092.28	0.42	92.68	95.19	0.0000
31411RFD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0912864	0.06	2/1/2037	0,583.41	2.69	585.92	601.71	0.0000
31411S7J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0914497	0.06	3/1/2037	0,344.94	1.57	342.89	351.72	0.0000
31411WXG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0916979	0.06	4/1/2037	0,262.61	1.21	263.74	270.86	0.0000
31412LBJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928041	0.06	12/1/2036	0,591.83	2.72	594.38	610.25	0.0000
31412LDY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928119	0.06	3/1/2037	1,221.94	5.47	1,192.74	1,224.91	0.0000
31412LEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928136	0.06	2/1/2037	0,043.64	0.20	43.70	44.78	0.0000
31412MBF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928938	0.07	12/1/2037	4,640.89	27.01	4,630.84	5,164.72	0.0000
31412MJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0929187	0.06	3/1/2038	74,570.71	332.77	72,603.87	77,941.16	0.0000
31412MJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0929187	0.06	3/1/2038	190,801.03	851.44	185,768.56	204,687.36	0.0000
31412NPN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930247	0.06	12/1/2038	3,535.51	16.10	3,513.69	3,608.83	0.0000
31412NRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930289	0.06	12/1/2038	145,607.82	649.64	141,739.75	156,142.48	0.0000
31412NR24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930305	0.06	12/1/2038	1,560.46	7.17	1,564.87	1,607.21	0.0000
31412STR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0933560	0.05	3/1/2038	13,458.51	51.22	13,659.44	12,964.89	0.0000
31412TZM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0934648	0.07	11/1/2038	9,019.33	49.31	8,452.58	9,451.82	0.0000
31412UEQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0934943	0.05	9/1/2039	5,606.42	21.28	5,675.32	5,796.47	0.0000
31412UY53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0935532	0.05	8/1/2039	15,654.20	59.42	15,846.58	15,971.19	0.0000
31412VB98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0935764	0.05	11/1/2024	4,106.34	15.60	4,158.99	4,181.66	0.0000
31412XSX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0938034	0.06	7/1/2037	0,978.52	4.50	981.47	1,008.13	0.0000
31413BLD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0940524	0.06	7/1/2037	0,746.00	3.33	726.04	790.71	0.0000
31413DVA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0942609	0.06	7/1/2037	3,984.26	18.53	4,046.17	4,038.09	0.0000
31413ECS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0942981	0.06	9/1/2037	1,710.24	8.26	1,652.42	1,818.82	0.0000
31413JKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0946803	0.07	9/1/2037	14,797.84	77.69	14,342.19	14,490.88	0.0000
31413LTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0948849	0.06	8/1/2037	84,778.98	410.59	82,117.55	82,736.38	0.0000
31413TUG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0955183	0.07	11/1/2037	6,063.78	35.80	6,137.74	6,843.69	0.0000
31413URG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0955987	0.07	10/1/2037	4,118.38	21.84	4,032.09	4,073.90	0.0000
31413YL82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0959451	0.06	12/1/2037	66,287.33	320.36	64,071.11	70,596.10	0.0000
31414AP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0960445	0.06	1/1/2038	0,974.80	4.35	949.85	1,035.28	0.0000
31414AWK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0960650	0.06	1/1/2038	51,308.45	229.10	49,984.85	53,426.71	0.0000
31414D748	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963271	0.06	5/1/2038	0,900.23	4.02	877.14	900.49	0.0000
31414DWU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963359	0.06	5/1/2038	1,896.14	9.18	1,836.10	1,890.34	0.0000
31414DZP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963450	0.06	6/1/2038	1,876.91	9.01	1,802.64	1,856.01	0.0000
31414EHG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963831	0.06	6/1/2038	0,070.82	0.32	70.00	71.82	0.0000
31414EMG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963959	0.06	7/1/2038	0,083.80	0.38	82.31	84.46	0.0000
31414E3F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0964398	0.06	7/1/2038	5,443.56	26.12	5,223.24	5,378.17	0.0000
31414E5L4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0964451	0.06	7/1/2038	0,149.00	0.67	145.49	149.46	0.0000
31414KEZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0968252	0.07	2/1/2038	1,235.92	7.29	1,250.19	1,394.97	0.0000
31414RLM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0973832	0.06	3/1/2038	0,831.74	3.82	833.43	855.48	0.0000
31414SJN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0974669	0.05	3/1/2038	2,531.78	9.61	2,562.84	2,432.51	0.0000
31415BFF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0981766	0.05	4/1/2038	5,123.70	19.70	5,252.01	4,984.05	0.0000
31415LMQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0983367	0.06	8/1/2038	1,375.15	6.74	1,348.79	1,388.86	0.0000
31415MDW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0984017	0.06	6/1/2038	0,087.92	0.40	86.43	88.78	0.0000
31415MNN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0984312	0.06	5/1/2038	208,881.43	1,011.83	202,365.27	223,167.13	0.0000
31415PKH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985096	0.06	12/1/2038	202,420.91	988.82	197,763.58	202,659.56	0.0000
31415PKW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985109	0.06	7/1/2038	0,165.94	0.74	161.66	165.96	0.0000
31415PZX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985558	0.06	6/1/2038	8,024.18	35.98	7,850.06	8,269.40	0.0000
31415WAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0991104	0.06	12/1/2038	3,029.79	13.81	3,012.35	3,093.85	0.0000
31415WQA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0991549	0.07	11/1/2038	6,767.37	39.26	6,729.49	7,524.95	0.0000
31415XH20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0992249	0.07	11/1/2038	5,081.24	29.84	5,115.16	5,719.76	0.0000
31415YG78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0993122	0.06	1/1/2039	1,525.15	7.01	1,529.34	1,570.77	0.0000
31416ARW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0994301	0.06	1/1/2039	1,149.15	5.29	1,154.09	1,187.03	0.0000
31416BMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995072	0.06	8/1/2038	27,536.01	123.05	26,847.11	28,853.55	0.0000
31416BMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995072	0.06	8/1/2038	34,420.01	153.81	33,558.89	35,672.19	0.0000
31416BMW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995073	0.06	10/1/2037	13,699.14	65.95	13,189.25	14,520.55	0.0000
31416BTG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995251	0.06	11/1/2038	35,089.75	168.92	33,783.35	36,399.80	0.0000
31416BT75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995262	0.06	1/1/2024	0,801.36	3.69	804.60	809.03	0.0000
31416BT65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995273	0.04	7/1/2035	5,779.97	21.90	5,865.73	5,907.91	0.0000
31416BY36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995430	0.06	9/1/2023	0,003.63	0.02	3.64	3.65	0.0000
31416BY51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995432	0.06	10/1/2023	0,003.13	0.01	3.15	3.16	0.0000
31416CAF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995606	0.05	11/1/2036	12,074.39	45.59	11,957.68	12,043.07	0.0000
31416CFA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995761	0.07	11/1/2038	333,117.36	1,726.30	318,702.45	349,077.07	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31416CGK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995802	0.06	12/1/2035	577,319.44	2,584.59	563,909.67	605,802.69	0.0000
31416CKG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995895	0.05	7/1/2039	20,070.20	82.99	19,918.43	20,736.70	0.0000
31416CMJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995961	0.06	5/1/2024	5,224.78	24.06	5,249.62	5,296.34	0.0000
31416H5F8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0845	0.06	1/1/2039	12,117.93	54.13	11,809.69	12,130.02	0.0000
31416H5Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0862	0.05	1/1/2039	0,225.99	0.94	225.50	235.31	0.0000
31416H6M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0875	0.06	1/1/2039	2,270.38	10.42	2,273.11	2,334.77	0.0000
31416JH20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1148	0.06	1/1/2039	0,415.25	1.91	417.04	428.26	0.0000
31416JYD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1607	0.06	1/1/2039	2,028.61	9.32	2,032.61	2,110.99	0.0000
31416J4P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1729	0.06	1/1/2039	15,981.13	71.36	15,568.71	16,169.57	0.0000
31416KA32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1825	0.06	1/1/2039	0,551.62	2.54	553.99	576.50	0.0000
31416KD47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1922	0.06	1/1/2039	3,148.51	14.45	3,152.29	3,280.32	0.0000
31416NFG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA4666	0.05	5/1/2039	2,099.22	7.97	2,125.02	2,211.56	0.0000
31416NJB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA4757	0.04	12/1/2040	18,596.17	64.55	19,365.57	19,293.61	0.0000
31416N5T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA5357	0.05	4/1/2039	11,783.97	44.73	11,928.79	12,021.74	0.0000
31416QVR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA6923	0.05	7/1/2024	0,278.62	1.06	282.60	283.78	0.0000
31416RH63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA7452	0.05	5/1/2039	3,172.51	12.12	3,232.70	3,364.41	0.0000
31416SFG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA8266	0.05	6/1/2039	4,839.32	18.39	4,905.19	5,105.43	0.0000
31416T3D9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA9795	0.05	7/1/2039	20,043.78	76.09	20,290.10	20,449.20	0.0000
31416WLL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1230	0.05	7/1/2040	112,950.04	467.06	112,094.76	120,849.81	0.0000
31416WP55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1343	0.05	8/1/2040	23,442.38	88.99	23,730.22	24,603.67	0.0000
31416WP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1344	0.05	8/1/2040	35,776.50	135.81	36,215.80	37,524.80	0.0000
31416WT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1469	0.05	9/1/2040	1,679.76	6.38	1,700.38	1,804.42	0.0000
31416XA86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1801	0.04	11/1/2040	332,395.68	1,152.46	345,737.70	357,195.59	0.0000
31416YJD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB2959	0.05	7/1/2040	81,723.14	320.46	85,456.74	92,158.52	0.0000
31416YLG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3026	0.04	5/1/2041	241,400.22	836.95	251,084.55	261,593.34	0.0000
31416YLG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3026	0.04	5/1/2041	10,221.98	35.44	10,632.05	11,030.22	0.0000
31416YT57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3271	0.05	7/1/2041	960,455.63	3,645.97	972,258.85	1,059,786.21	0.0000
31416YV44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3423	0.05	8/1/2041	156,219.46	593.02	158,139.27	164,586.98	0.0000
31416YZ92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3467	0.05	2/1/2035	689,914.65	2,625.43	700,115.33	742,362.88	0.0000
31417ACZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3687	0.04	10/1/2041	90,275.38	313.00	93,899.92	97,672.29	0.0000
31417AEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3737	0.04	10/1/2041	405,447.70	1,262.82	432,967.09	449,719.38	0.0000
31417AJS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3872	0.04	11/1/2041	220,474.63	764.41	229,324.26	236,924.88	0.0000
31417AKQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3902	0.03	11/1/2026	165,110.04	428.11	171,244.00	173,829.95	0.0000
31417AXN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB4284	0.04	1/1/2027	133,146.97	400.51	137,317.30	139,532.33	0.0000
31417BF77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB4689	0.04	3/1/2042	147,183.69	458.41	157,170.18	165,114.63	0.0000
31417BXH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5179	0.04	5/1/2042	207,914.88	647.56	222,022.17	219,847.28	0.0000
31417BZ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5267	0.04	5/1/2042	673,481.30	2,335.07	700,521.43	739,634.52	0.0000
31417C4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6229	0.04	9/1/2042	283,462.72	883.68	302,977.50	317,595.95	0.0000
31417DHA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6524	0.04	10/1/2042	254,823.49	795.13	272,614.30	281,860.28	0.0000
31417DMU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6670	0.03	10/1/2042	325,712.88	901.74	360,696.87	371,809.85	0.0000
31417DNB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6685	0.03	10/1/2042	483,718.48	1,339.15	535,661.59	543,342.38	0.0000
31417DSW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6832	0.04	11/1/2042	187,315.52	583.77	200,149.08	206,347.38	0.0000
31417DTR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6859	0.04	11/1/2042	198,228.26	617.40	211,680.56	220,039.75	0.0000
31417DV42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6934	0.04	11/1/2042	315,605.86	982.99	337,023.72	347,484.19	0.0000
31417EBV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7251	0.03	12/1/2027	238,128.29	522.25	250,679.83	254,428.62	0.0000
31417ECK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7273	0.03	12/1/2042	456,865.27	1,264.84	505,936.00	520,729.21	0.0000
31417EEQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7342	0.03	12/1/2032	182,812.68	488.55	195,421.26	201,517.87	0.0000
31417EWF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7845	0.03	2/1/2043	275,801.77	763.57	305,428.31	316,515.07	0.0000
31417EZL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7946	0.03	2/1/2043	3,920,171.51	10,853.07	4,341,227.12	4,237,719.71	0.0001
31417FDC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8198	0.05	9/1/2035	11,705.12	44.52	11,872.76	12,686.37	0.0000
31417FSB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8613	0.03	3/1/2043	27,839.21	77.08	30,830.03	31,765.30	0.0000
31417FXM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8783	0.04	3/1/2043	984,297.04	3,071.37	1,053,039.46	1,046,030.27	0.0000
31417FYH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8826	0.03	3/1/2043	282,475.08	782.05	312,821.94	319,223.92	0.0000
31417GEZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9151	0.04	4/1/2043	178,846.77	558.22	191,390.51	197,496.44	0.0000
31417GH58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9251	0.03	5/1/2043	18,087.58	50.08	20,030.33	20,758.33	0.0000
31417GLX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9341	0.03	5/1/2043	98,220.79	271.93	108,772.84	107,688.26	0.0000
31417GL95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9351	0.03	5/1/2043	45,122.64	124.93	49,970.26	51,763.20	0.0000
31417GMS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9368	0.04	5/1/2043	500,597.46	1,563.47	536,046.19	544,365.77	0.0000
31417GMW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9372	0.04	5/1/2043	773,775.95	2,418.16	829,084.15	863,279.83	0.0000
31417GM29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9376	0.04	5/1/2043	40,175.55	125.52	43,033.86	44,248.16	0.0000
31417GUR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9591	0.04	6/1/2043	82,242.69	285.43	85,628.44	90,478.13	0.0000
31417GW93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9671	0.04	6/1/2043	120,785.89	376.78	129,182.77	132,832.35	0.0000
31417GZX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9757	0.04	6/1/2043	128,806.17	402.71	138,073.68	142,450.73	0.0000
31417HBG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9938	0.03	7/1/2028	3,869.45	10.13	4,053.73	4,139.82	0.0000
31417HCS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9980	0.04	7/1/2043	137,681.79	432.00	148,115.01	147,809.48	0.0000
31417KL47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC1246	0.05	8/1/2039	11,669.37	44.30	11,812.78	12,064.43	0.0000
31417KXH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC1579	0.05	8/1/2039	32,540.08	123.52	32,939.97	33,641.59	0.0000
31417LSF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC2645	0.05	10/1/2039	359,869.43	1,373.31	366,215.95	386,468.20	0.0000
31417MH71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC2953	0.05	9/1/2039	32,066.92	122.05	32,545.67	33,786.31	0.0000
31417NL41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC3946	0.05	1/1/2040	3,567.95	13.72	3,657.41	3,716.42	0.0000
31417QN83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC4914	0.05	12/1/2024	1,382.92	5.25	1,400.58	1,408.65	0.0000
31417QUG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5082	0.05	10/1/2039	62,695.85	238.00	63,466.33	63,967.46	0.0000
31417SBL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5442	0.05	11/1/2039	7,938.93	30.22	8,057.54	8,321.87	0.0000
31417SGH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5599	0.05	1/1/2025	7,732.36	32.41	7,778.41	7,839.01	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31417SYF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6109	0.05	11/1/2024	2,150.54	8.17	2,179.30	2,191.20	0.0000
31417SSV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6259	0.05	12/1/2024	3,710.84	14.10	3,760.18	3,781.87	0.0000
31417TKN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6600	0.05	11/1/2024	1,876.99	7.13	1,901.09	1,911.46	0.0000
31417TLN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6651	0.05	12/1/2039	20,951.42	79.53	21,208.90	21,377.13	0.0000
31417TQE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6752	0.05	1/1/2040	30,315.44	115.08	30,687.99	30,931.91	0.0000
31417UCM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7275	0.05	11/1/2024	2,029.95	7.71	2,056.07	2,067.31	0.0000
31417UCN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7276	0.05	11/1/2024	1,919.97	7.29	1,944.71	1,955.33	0.0000
31417UP41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7642	0.05	11/1/2024	1,524.03	5.79	1,543.56	1,551.96	0.0000
31417VDP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8209	0.05	12/1/2024	14,395.53	54.67	14,579.81	14,697.85	0.0000
31417VQW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8568	0.05	1/1/2040	1,581.34	6.02	1,604.95	1,701.32	0.0000
31417VY64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8832	0.05	12/1/2039	4,516.36	17.26	4,602.10	4,676.16	0.0000
31418MBY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0054	0.05	2/1/2024	0,003.00	0.01	3.02	3.03	0.0000
31418MGQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0206	0.06	9/1/2039	27,253.11	122.02	26,621.64	28,735.80	0.0000
31418MG73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0209	0.06	9/1/2038	113,792.98	547.80	109,559.60	120,902.13	0.0000
31418MLS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0336	0.05	2/1/2024	0,019.79	0.08	19.90	19.97	0.0000
31418MUK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0585	0.05	12/1/2039	73,498.72	279.01	74,401.96	74,397.66	0.0000
31418MW00	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0643	0.06	6/1/2039	39,318.19	175.39	38,265.88	41,235.00	0.0000
31418MXB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0673	0.07	9/1/2033	0,038.84	0.21	38.98	39.03	0.0000
31418MYV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0723	0.07	12/1/2035	109,633.36	571.78	105,559.81	117,018.31	0.0000
31418MY63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0732	0.06	1/1/2040	13,420.87	64.74	12,948.88	14,332.38	0.0000
31418MA43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0826	0.06	2/1/2038	5,164.81	23.09	5,037.81	5,383.38	0.0000
31418PD44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD1922	0.05	1/1/2040	1,739.85	6.66	1,776.38	1,805.04	0.0000
31418SPM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD4927	0.05	6/1/2040	55,322.92	228.77	54,905.10	57,276.28	0.0000
31418STH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5051	0.05	4/1/2040	128,556.28	491.24	130,996.75	133,407.89	0.0000
31418TD46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5522	0.05	6/1/2040	120,951.17	459.14	122,436.32	131,511.81	0.0000
31418THN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5636	0.05	4/1/2025	6,706.25	25.48	6,793.34	6,859.69	0.0000
31418U4N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD7128	0.05	7/1/2040	83,559.44	318.44	84,917.26	90,089.21	0.0000
31418WJU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8374	0.05	7/1/2040	23,386.83	97.76	23,463.09	24,521.24	0.0000
31418WVL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8718	0.05	6/1/2040	103,740.61	428.98	102,955.06	107,019.93	0.0000
31419AMZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0375	0.04	7/1/2025	23,263.89	79.33	23,800.35	24,190.01	0.0000
31419ANM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0395	0.05	10/1/2040	60,907.47	231.21	61,654.72	63,357.32	0.0000
31419ANM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0395	0.05	10/1/2040	42,863.63	162.71	43,389.51	44,416.76	0.0000
31419AXD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0675	0.05	12/1/2040	52,017.02	197.46	52,656.27	55,955.07	0.0000
31419AZL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0746	0.07	8/1/2036	75,082.28	392.10	72,387.30	80,427.24	0.0000
31419AZY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0758	0.07	2/1/2039	81,059.85	449.19	77,004.05	85,655.54	0.0000
31419BBT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0949	0.04	2/1/2041	576,452.46	2,025.90	607,770.89	637,851.54	0.0000
31419BCD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0967	0.04	6/1/2039	56,974.69	177.21	60,757.45	67,529.40	0.0000
31419BV79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE1525	0.04	9/1/2040	2,019.44	7.00	2,100.50	2,092.75	0.0000
31419BYH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE1611	0.05	10/1/2040	171,302.23	650.28	173,407.39	184,750.89	0.0000
31419DNM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3095	0.05	9/1/2040	1,975.41	7.50	1,999.66	2,122.03	0.0000
31419EJE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3860	0.05	10/1/2040	246,347.90	1,018.70	244,487.35	266,482.91	0.0000
31419ESB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4113	0.04	10/1/2040	34,050.67	118.06	35,417.06	36,103.31	0.0000
31419FC38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4589	0.04	9/1/2040	120,890.34	419.63	125,889.41	132,500.72	0.0000
31419FED4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4631	0.05	10/1/2040	610,898.11	2,526.13	606,272.25	657,515.30	0.0000
31419FGK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4701	0.05	9/1/2040	33,340.28	139.43	33,462.75	36,149.99	0.0000
31419FWE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE5144	0.04	11/1/2040	20,614.32	71.47	21,441.54	21,533.58	0.0000
31419HCY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE6386	0.04	1/1/2041	155,504.69	539.15	161,746.48	167,324.72	0.0000
31419HC42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE6390	0.04	2/1/2041	247,916.84	859.56	257,867.97	266,630.53	0.0000
31419KFF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE8265	0.04	11/1/2040	6,646.31	22.96	6,888.30	7,125.07	0.0000
3138A1CA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH0064	0.05	2/1/2041	6,761.37	25.87	6,898.72	7,352.65	0.0000
3138A1FK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH0169	0.05	7/1/2040	20,157.36	77.02	20,539.60	21,043.68	0.0000
3138A2SJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1420	0.04	1/1/2041	253,024.13	882.48	264,744.37	279,170.66	0.0000
3138A2WS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1556	0.04	12/1/2040	12,643.92	39.36	13,493.62	13,828.79	0.0000
3138A2XL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1582	0.04	1/1/2041	3,856.11	13.32	3,996.63	4,134.42	0.0000
3138A4DE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH2800	0.04	1/1/2041	5,940.00	20.59	6,178.42	6,154.81	0.0000
3138A4Y58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH3431	0.04	1/1/2026	25,049.62	74.96	25,700.62	26,129.48	0.0000
3138A5FH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH3767	0.04	2/1/2041	28,111.54	99.59	28,523.42	28,994.56	0.0000
3138A53N0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH4404	0.04	1/1/2041	179,546.12	622.51	186,752.92	196,807.71	0.0000
3138A53N0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH4404	0.04	1/1/2041	313,199.31	1,085.90	325,770.80	344,000.13	0.0000
3138A7GN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH5604	0.04	2/1/2041	161,583.99	560.05	168,015.63	177,450.55	0.0000
3138A8EF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH6457	0.04	3/1/2041	395,002.02	1,369.52	410,856.99	426,607.57	0.0000
3138A9Y65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH7932	0.05	8/1/2041	115,403.02	438.08	116,821.23	124,508.50	0.0000
3138A94H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8023	0.05	4/1/2041	34,790.17	132.07	35,217.35	37,420.53	0.0000
3138A94P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8029	0.05	4/1/2041	87,951.80	333.87	89,031.75	94,449.34	0.0000
3138AA476	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8129	0.04	4/1/2026	114,444.24	390.97	117,290.89	119,205.70	0.0000
3138AALD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8423	0.05	4/1/2041	101,614.60	385.73	102,862.32	108,286.14	0.0000
3138ABMF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH9357	0.05	4/1/2041	263,735.67	1,001.15	266,974.07	271,109.49	0.0000
3138ABXS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH9688	0.05	4/1/2026	213,092.30	810.61	216,161.79	219,894.03	0.0000
3138AEE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI1059	0.05	6/1/2041	200,311.95	764.41	203,842.50	215,062.54	0.0000
3138AEKD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI1191	0.05	4/1/2041	415,938.39	1,583.09	422,156.76	455,871.75	0.0000
3138AEZF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI1641	0.05	6/1/2041	167,766.74	636.85	169,826.73	175,084.09	0.0000
3138AGZB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI3469	0.06	7/1/2041	8,101.64	32.69	8,164.46	8,164.46	0.0000
3138AJF23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI4684	0.05	6/1/2041	31,311.03	119.65	31,905.43	33,254.90	0.0000
3138AKGL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI5602	0.05	7/1/2041	92,015.36	349.30	93,146.15	97,517.43	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3138AKMA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI5752	0.04	7/1/2026	94,435.36	283.58	97,228.75	98,803.45	0.0000
3138AKQW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI5868	0.05	7/1/2041	1,272,701.11	4,831.28	1,288,341.58	1,362,081.72	0.0000
3138AKWL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6050	0.06	7/1/2041	4,729.12	21.83	4,730.45	4,894.68	0.0000
3138AK6U8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6282	0.05	7/1/2041	52,306.09	198.56	52,948.89	56,276.17	0.0000
3138ALGX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6513	0.05	6/1/2041	14,580.61	61.41	14,738.46	15,936.67	0.0000
3138ALH75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6553	0.05	7/1/2041	16,221.94	61.58	16,421.29	17,453.22	0.0000
3138ALSH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6819	0.04	10/1/2041	3,338.19	11.53	3,392.33	3,493.10	0.0000
3138AMCF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI7269	0.04	8/1/2026	16,608.85	49.90	17,108.60	17,391.59	0.0000
3138ANL68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI8448	0.05	8/1/2041	8,178.12	31.04	8,278.62	8,641.39	0.0000
3138ANWB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI8741	0.05	9/1/2041	27,988.27	106.24	28,331.94	30,124.37	0.0000
3138ANZG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI8842	0.05	8/1/2041	62,457.16	237.09	63,224.70	66,196.77	0.0000
3138AP3X4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI9813	0.04	9/1/2041	4,199.10	14.32	4,223.34	4,302.21	0.0000
3138ASNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1300	0.04	10/1/2041	4,868.72	16.69	4,927.06	5,032.02	0.0000
3138ASSC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1414	0.05	9/1/2041	39,459.63	150.12	40,030.87	42,563.37	0.0000
3138ASD55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1415	0.05	9/1/2041	64,897.38	247.00	65,867.61	70,034.70	0.0000
3138AUP84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3146	0.05	10/1/2041	15,214.96	58.06	15,483.28	16,213.58	0.0000
3138AUW37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3365	0.04	10/1/2041	11,173.62	38.74	11,622.12	12,018.87	0.0000
3138AVP90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3407	0.04	10/1/2041	219,025.21	759.39	227,816.65	236,014.66	0.0000
3138AVQE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ34052	0.04	10/1/2041	9,716.77	33.69	10,106.89	10,451.87	0.0000
3138AVQN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ34060	0.05	10/1/2041	35,241.68	134.13	35,768.91	37,455.97	0.0000
3138AVSY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ34134	0.05	10/1/2041	9,718.57	36.89	9,838.00	10,301.99	0.0000
3138AWNQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4898	0.04	1/1/2042	144,988.63	505.71	151,714.12	160,531.40	0.0000
3138AWRQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4994	0.05	11/1/2041	173,612.30	659.05	175,745.85	186,335.19	0.0000
3138AW6X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5385	0.04	11/1/2041	99,744.34	345.83	103,749.06	106,620.29	0.0000
3138AWGY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5386	0.05	11/1/2041	235,545.97	894.15	238,440.64	248,549.66	0.0000
3138AXB42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5458	0.05	11/1/2041	252,655.55	959.10	255,760.48	266,603.70	0.0000
3138EOBT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7249	0.04	12/1/2041	3,500.80	12.09	3,627.96	3,752.15	0.0000
3138EORJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7688	0.04	12/1/2041	111,218.55	385.48	115,645.45	121,345.32	0.0000
3138EORS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7696	0.05	12/1/2041	70,157.52	267.02	71,206.39	75,571.21	0.0000
3138EO7L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ8098	0.04	12/1/2041	59,747.32	207.15	62,146.17	64,809.07	0.0000
3138E1HV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ8343	0.04	12/1/2041	67,002.94	232.31	69,691.64	72,082.00	0.0000
3138E2JY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ9278	0.04	12/1/2041	264,337.58	823.31	282,276.24	288,189.77	0.0000
3138E2K79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ9317	0.04	1/1/2042	141,790.72	491.45	147,436.04	154,775.74	0.0000
3138E4277	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0785	0.04	1/1/2042	27,894.81	96.72	29,015.08	30,012.84	0.0000
3138E42X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0789	0.04	1/1/2042	140,801.80	488.18	146,454.96	151,491.25	0.0000
3138E42Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0790	0.04	1/1/2042	56,424.85	195.64	58,690.91	60,709.10	0.0000
3138E43A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0792	0.04	1/1/2042	84,772.80	293.92	88,176.41	91,208.63	0.0000
3138E43B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0793	0.04	1/1/2042	4,448.33	15.42	4,626.83	4,785.95	0.0000
3138E5GU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK1110	0.04	2/1/2042	39,919.51	138.41	41,522.70	43,307.70	0.0000
3138E75J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK3548	0.04	2/1/2042	17,009.13	58.97	17,691.86	18,452.43	0.0000
3138EDEA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK8228	0.04	4/1/2042	136,060.84	471.75	141,523.65	147,627.01	0.0000
3138EDEK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK8237	0.04	4/1/2042	152,804.57	529.80	158,939.64	165,794.06	0.0000
3138EAV11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK9019	0.04	4/1/2042	86,135.78	298.65	89,594.12	93,457.90	0.0000
3138EXK79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK9701	0.04	4/1/2042	66,395.20	230.21	69,061.67	72,040.02	0.0000
3138EGBY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0054	0.05	2/1/2041	283,677.78	1,076.86	287,163.95	308,503.31	0.0000
3138EGCB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0065	0.05	4/1/2041	25,207.54	95.69	25,517.06	26,677.97	0.0000
3138EGFA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0160	0.05	5/1/2041	364,233.29	1,385.28	369,408.71	394,458.20	0.0000
3138EGS88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0542	0.05	7/1/2041	159,221.50	604.42	161,178.20	168,212.95	0.0000
3138EGUT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0593	0.06	7/1/2041	8,049.93	27.88	8,200.07	8,371.36	0.0000
3138EGXA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0672	0.05	7/1/2041	478,046.43	1,976.78	474,426.56	527,144.82	0.0000
3138EGZW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0756	0.05	6/1/2041	160,110.56	607.50	162,001.11	174,393.41	0.0000
3138EGSD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0843	0.04	10/1/2026	75,761.56	227.46	77,986.52	79,103.30	0.0000
3138HEZ17	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1051	0.05	9/1/2041	42,640.38	161.86	43,163.96	45,020.66	0.0000
3138EHQ08	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1362	0.05	11/1/2038	1,201,230.61	4,967.38	1,192,170.11	1,251,430.04	0.0000
3138H5VS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1431	0.05	11/1/2041	0,237.78	0.90	240.70	254.76	0.0000
3138EHTX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1465	0.04	2/1/2027	56,418.75	169.71	58,186.45	59,122.73	0.0000
3138EHT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1469	0.07	2/1/2039	102,670.43	563.50	96,599.17	108,204.75	0.0000
3138EHT44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1470	0.07	4/1/2037	41,806.98	233.37	40,007.06	44,794.99	0.0000
3138EHZG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1674	0.05	5/1/2042	136,803.70	571.35	137,013.33	139,926.33	0.0000
3138EH3F7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1697	0.04	10/1/2041	31,304.65	108.54	32,561.19	34,071.24	0.0000
3138EH5Y4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1762	0.03	5/1/2027	59,543.94	154.83	61,932.68	62,843.18	0.0000
3138EHTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1798	0.07	10/1/2039	131,465.69	684.23	126,319.44	137,087.84	0.0000
3138EJAV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1819	0.04	5/1/2042	963,639.13	3,001.32	1,029,023.27	1,061,686.84	0.0000
3138EJB49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1858	0.03	7/1/2027	16,979.34	44.15	17,660.69	17,993.40	0.0000
3138EJE38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1953	0.05	1/1/2027	13,125.36	49.88	13,301.88	13,605.74	0.0000
3138EJKC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2090	0.04	8/1/2026	79,428.66	271.26	81,379.32	83,216.08	0.0000
3138EJLJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2128	0.06	1/1/2042	1,722.38	8.45	1,689.80	1,877.78	0.0000
3138EJLK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2129	0.06	5/1/2040	18,460.94	88.87	17,773.63	19,686.50	0.0000
3138EJLL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2130	0.06	10/1/2034	5,370.00	25.90	5,180.70	5,651.76	0.0000
3138EJPK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2225	0.06	12/1/2038	203,816.95	912.59	199,109.99	214,946.79	0.0000
3138EJQU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2266	0.04	8/1/2042	51,586.43	160.67	55,086.64	56,583.38	0.0000
3138EJRY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2302	0.05	8/1/2041	247,979.79	941.35	251,027.26	271,022.25	0.0000
3138EJSM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2323	0.06	1/1/2038	135,064.06	604.75	131,946.17	141,619.29	0.0000
3138EJXV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2491	0.06	9/1/2039	110,726.31	533.02	106,603.94	118,425.54	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3138EJYZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2527	0.04	8/1/2032	221,592.51	683.05	234,189.56	245,416.36	0.0000
3138EJY28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2528	0.04	6/1/2032	188,054.29	570.52	195,606.66	203,886.53	0.0000
3138EKF65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2866	0.04	11/1/2042	951,260.29	2,970.57	1,018,479.97	1,029,891.80	0.0000
3138EKF67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2888	0.04	1/1/2043	1,978,011.53	6,160.71	2,112,244.68	2,167,685.19	0.0000
3138EKL45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3046	0.03	12/1/2042	93,711.21	259.44	103,776.50	106,345.79	0.0000
3138EKVQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3322	0.04	2/1/2043	14,848.18	51.48	15,443.95	16,313.91	0.0000
3138EKX75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3401	0.06	2/1/2034	494,291.92	2,225.21	485,499.53	536,475.51	0.0000
3138EKL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3414	0.05	9/1/2041	967,366.06	3,672.17	979,244.30	1,048,534.42	0.0000
3138ELAF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3605	0.04	5/1/2043	1,053,996.74	3,319.97	1,138,274.59	1,205,851.22	0.0000
3138ELC76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3693	0.04	11/1/2042	255,766.98	886.79	266,035.97	281,944.72	0.0000
3138ELYW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4324	0.07	5/1/2040	278,843.18	1,442.02	266,219.07	290,218.75	0.0000
3138EMHT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4741	0.05	1/1/2044	49,887.38	190.73	50,861.89	54,553.29	0.0000
3138EMN56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4911	0.03	10/1/2027	52,697.28	136.80	54,720.29	55,458.84	0.0000
3138EMUX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5097	0.05	9/1/2043	25,416.15	96.96	25,857.28	27,646.74	0.0000
3138EMZD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5239	0.05	3/1/2044	0,284.16	1.09	289.55	308.32	0.0000
3138ENJU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5674	0.05	8/1/2044	385,264.94	1,474.98	393,328.16	418,183.60	0.0000
3138ENL72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5749	0.05	7/1/2042	0,276.70	1.05	280.10	296.72	0.0000
3138ENSU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5930	0.05	1/1/2043	262,358.02	995.92	265,579.50	285,371.78	0.0000
3138ENT82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5974	0.05	7/1/2037	850,615.58	3,517.60	844,224.80	913,148.82	0.0000
3138EN2M0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6179	0.03	8/1/2043	520,709.54	1,441.67	576,669.55	577,489.31	0.0000
3138EN4H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6223	0.05	8/1/2044	152,965.51	584.33	155,821.72	166,928.50	0.0000
3138EPAB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6301	0.05	6/1/2042	2,641.86	10.03	2,674.33	2,841.66	0.0000
3138EPHT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6541	0.04	3/1/2045	15,016.79	52.29	15,685.63	16,514.33	0.0000
3138EPH80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6554	0.04	3/1/2045	554,692.70	1,933.43	580,028.34	608,258.22	0.0000
3138EPHT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6851	0.03	10/1/2043	138,906.24	335.27	160,931.29	157,370.39	0.0000
3138EPW26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6964	0.06	3/1/2041	780,104.64	3,492.91	762,088.86	844,704.33	0.0000
3138EPZ26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7091	0.03	6/1/2045	1,755,807.74	4,861.31	1,944,523.77	1,942,985.15	0.0000
3138EQBA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7232	0.04	9/1/2045	710,870.36	2,211.27	758,148.50	803,559.34	0.0000
3138EQDL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7306	0.05	9/1/2042	135,911.50	521.14	138,971.65	145,776.79	0.0000
3138EQDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7307	0.05	11/1/2044	317,549.70	1,313.18	315,163.91	343,135.17	0.0000
3138EQKH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7495	0.04	10/1/2045	508,995.47	1,583.31	542,847.43	575,389.80	0.0000
3138EQTZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7767	0.05	6/1/2044	30,209.73	117.40	31,307.04	32,917.61	0.0000
3138EQVT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7825	0.05	8/1/2043	616,025.18	2,547.41	611,378.70	667,418.43	0.0000
3138EQZR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7951	0.04	1/1/2046	541,001.59	1,682.88	576,988.35	611,663.75	0.0000
3138ETH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8325	0.05	3/1/2046	141,344.72	539.65	143,906.25	156,031.10	0.0000
3138ETNA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8484	0.03	4/1/2046	17,298.13	44.72	18,141.53	18,710.11	0.0000
3138ETQL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8558	0.06	7/1/2041	88,562.96	426.33	85,266.55	95,673.31	0.0000
3138ETQN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8560	0.03	5/1/2041	1,453,172.56	4,022.69	1,609,075.93	1,691,927.53	0.0000
3138ETS88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8941	0.03	1/1/2042	2,126,720.80	5,290.89	2,165,438.85	2,174,579.27	0.0000
3138ETSG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8946	0.04	8/1/2046	1,054,269.02	3,305.55	1,133,330.13	1,170,604.78	0.0000
3138ETG66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8970	0.04	8/1/2046	155,819.20	488.89	167,617.82	176,034.03	0.0000
3138ET7C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8990	0.04	8/1/2046	292,374.88	917.88	314,703.06	330,437.18	0.0000
3138ERDM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9107	0.05	3/1/2046	782,588.42	2,988.68	796,981.91	849,321.37	0.0000
3138EREA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9128	0.05	2/1/2046	1,954,737.16	7,445.97	1,985,593.27	2,153,110.55	0.0000
3138ERHW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9244	0.03	10/1/2046	2,718,624.49	7,530.73	3,012,292.93	3,102,475.64	0.0000
3138ERH78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9253	0.05	2/1/2045	1,932,789.06	7,994.85	1,918,762.90	2,098,068.81	0.0000
3138ERJ27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9280	0.04	9/1/2046	1,688,400.64	5,884.94	1,765,481.56	1,848,225.03	0.0000
3138ERJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9282	0.04	6/1/2046	17,879.49	62.43	18,728.06	19,478.00	0.0000
3138ERJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9285	0.04	10/1/2046	72,043.35	226.16	77,539.34	79,164.52	0.0000
3138ERNP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9397	0.03	10/1/2046	150,001.11	419.16	167,662.70	170,052.59	0.0000
3138ERRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9502	0.04	11/1/2045	388,329.60	1,347.15	404,143.75	419,563.60	0.0000
3138ERRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9502	0.04	11/1/2045	1,026,646.38	3,561.52	1,068,455.02	1,109,221.29	0.0000
3138ERSD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9515	0.04	7/1/2046	262,978.16	825.62	283,070.50	287,672.85	0.0000
3138ERUC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9578	0.04	6/1/2045	70,846.67	245.72	73,715.68	75,653.19	0.0000
3138ERUV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9595	0.04	3/1/2044	355,135.22	1,231.99	369,597.57	377,088.89	0.0000
3138ERXU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9690	0.03	12/1/2046	168,094.14	376.41	179,954.98	180,694.72	0.0000
3138ER2J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9776	0.04	1/1/2047	380,626.19	1,196.46	410,214.99	420,113.74	0.0000
3138ER3T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9809	0.04	7/1/2031	142,966.43	436.89	149,792.48	153,736.05	0.0000
3138ESAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9918	0.04	2/1/2047	1,179,664.28	3,685.87	1,263,727.43	1,299,571.07	0.0000
3138L9T85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AM8674	0.03	4/1/2025	124,112.30	314.49	130,000.00	128,532.81	0.0000
3138LHHR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN4739	0.03	2/1/2029	1,739,689.19	5,302.97	1,844,512.85	1,884,055.31	0.0000
3138LJB66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN5460	0.03	7/1/2027	542,045.03	1,424.96	579,646.72	579,149.92	0.0000
3138LMU76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN8705	0.03	4/1/2025	1,545,996.56	4,393.38	1,607,332.36	1,607,192.43	0.0000
3138LQ6U3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO0882	0.04	4/1/2042	23,737.50	73.93	25,348.12	26,739.16	0.0000
3138LRHG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1130	0.04	5/1/2032	22,294.42	67.64	23,190.01	23,799.30	0.0000
3138LRHH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1131	0.04	5/1/2032	27,239.88	82.64	28,333.55	29,059.74	0.0000
3138LRK50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1215	0.04	4/1/2042	15,354.53	47.85	16,406.52	17,257.13	0.0000
3138LSLU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2138	0.04	5/1/2042	49,691.35	154.77	53,062.41	55,817.70	0.0000
3138LSP61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2244	0.05	6/1/2042	12,094.24	52.29	12,091.58	12,235.35	0.0000
3138LTJV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2975	0.04	5/1/2042	1,888,971.92	5,883.33	2,017,141.06	2,080,934.44	0.0000
3138LTKF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2993	0.04	5/1/2042	224,159.73	698.16	239,369.25	248,347.08	0.0000
3138LUFA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO3760	0.04	5/1/2042	47,404.19	147.64	50,620.08	53,248.56	0.0000
3138LUVH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO4215	0.04	7/1/2042	14,008.69	43.70	14,982.08	15,808.11	0.0000
3138LWXQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO6086	0.04	6/1/2042	40,062.71	138.89	41,666.02	44,204.31	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3138LYXC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO7874	0.03	9/1/2027	3,328.32	8.65	3,459.07	3,500.37	0.0000
3138LY4D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO8019	0.04	7/1/2042	38,198.71	118.97	40,790.98	42,826.57	0.0000
3138LY4F1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO8021	0.04	7/1/2042	95,794.48	298.36	102,294.26	107,399.13	0.0000
3138M3QK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP0457	0.03	7/1/2027	7,666.00	19.97	7,986.08	8,078.71	0.0000
3138M4ZC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP1638	0.04	8/1/2042	1,458,686.70	4,545.99	1,558,625.78	1,637,036.69	0.0000
3138M5SK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP2321	0.03	10/1/2042	15,927.97	44.10	17,638.75	17,430.30	0.0000
3138M6AD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP2703	0.04	9/1/2042	3,522,289.22	10,970.29	3,761,240.85	3,950,747.48	0.0001
3138M8PR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP4931	0.03	10/1/2027	8,188.20	21.35	8,538.36	8,641.69	0.0000
3138M9SB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP6241	0.04	10/1/2042	24,456.29	76.26	26,147.79	27,553.75	0.0000
3138MBXL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP7882	0.04	10/1/2042	1,900,801.15	5,920.23	2,029,794.60	2,146,395.30	0.0000
3138MDZ88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9766	0.04	10/1/2042	56,165.53	195.34	58,601.60	62,681.83	0.0000
3138MEDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9998	0.04	10/1/2042	56,243.41	175.50	60,170.11	61,272.18	0.0000
3138MEDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9998	0.04	10/1/2042	21,497.17	67.08	22,998.02	23,559.59	0.0000
3138MFFQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0174	0.03	11/1/2042	183,040.39	506.75	202,700.29	210,033.74	0.0000
3138MFSR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0527	0.04	11/1/2042	615,539.35	1,930.97	662,048.24	695,705.53	0.0000
3138MFSZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0535	0.03	11/1/2042	225,909.25	625.43	250,170.81	247,161.51	0.0000
3138MFSZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0535	0.03	11/1/2042	274,594.46	760.21	304,084.58	306,455.55	0.0000
3138MF2H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0775	0.04	11/1/2042	7,773.48	24.20	8,296.14	8,639.84	0.0000
3138MGLP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ1233	0.03	12/1/2042	511,186.49	1,415.23	566,091.72	572,728.07	0.0000
3138MGZE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ1640	0.04	10/1/2042	43,912.63	136.77	46,892.66	47,751.56	0.0000
3138MHKF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ2093	0.04	11/1/2042	13,894.25	43.60	14,947.13	15,707.01	0.0000
3138MJHF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ2929	0.04	1/1/2043	11,132.73	34.65	11,880.23	12,373.82	0.0000
3138MJRW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3200	0.04	11/1/2042	922,554.97	2,873.39	985,162.02	1,036,826.09	0.0000
3138MKNG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3990	0.04	11/1/2028	26,078.58	78.44	26,895.39	27,466.75	0.0000
3138MLXD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ5175	0.03	12/1/2042	162,972.23	451.20	180,478.66	174,239.34	0.0000
3138MNSF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ7097	0.04	12/1/2042	19,006.89	59.20	20,296.53	21,222.84	0.0000
3138MPDL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ7306	0.03	1/1/2043	66,231.14	182.80	73,119.75	75,257.02	0.0000
3138MRW80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9670	0.03	1/1/2043	48,788.25	134.66	53,863.24	55,437.58	0.0000
3138MSC80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9994	0.03	2/1/2043	17,315.95	47.94	19,175.81	18,948.00	0.0000
3138MSC80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9994	0.03	2/1/2043	53,072.10	146.93	58,772.43	60,235.14	0.0000
3138NWAN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0012	0.03	2/1/2043	27,484.69	76.09	30,437.42	31,223.06	0.0000
3138NWAAP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0013	0.03	2/1/2043	47,328.09	131.03	52,413.23	53,735.78	0.0000
3138NWAR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0015	0.03	2/1/2043	42,601.72	117.95	47,178.51	48,358.13	0.0000
3138NXJAE	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1156	0.03	1/1/2043	1,097,868.09	3,039.47	1,215,787.30	1,224,334.33	0.0000
3138NXJ57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1183	0.03	1/1/2043	33,673.41	93.23	37,290.19	38,214.70	0.0000
3138NXKLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1198	0.03	1/1/2043	19,287.48	53.23	21,293.07	21,915.47	0.0000
3138NXKQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1202	0.03	1/1/2043	57,396.14	158.42	63,367.24	65,219.49	0.0000
3138NYEN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1940	0.04	1/1/2043	128,934.13	404.16	138,570.31	145,635.05	0.0000
3138NYGK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR2001	0.03	2/1/2043	125,706.51	348.02	139,209.87	137,827.01	0.0000
3138W0ZJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR3476	0.04	1/1/2043	5,647.95	17.67	6,058.54	6,308.93	0.0000
3138W1TG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR4150	0.03	2/1/2043	31,089.18	86.07	34,428.39	34,029.27	0.0000
3138W4CQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6378	0.03	2/1/2043	189,743.49	525.29	210,116.38	215,491.12	0.0000
3138W4S51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6839	0.03	2/1/2043	10,131.49	28.05	11,219.69	11,510.58	0.0000
3138W4S69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6840	0.03	2/1/2043	13,849.31	38.34	15,337.17	15,724.18	0.0000
3138W5AQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR7214	0.03	6/1/2043	224,838.51	622.49	248,996.11	253,949.97	0.0000
3138W5LP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR7533	0.03	3/1/2043	581,150.19	1,608.98	643,591.43	666,978.62	0.0000
3138W7GM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9203	0.04	3/1/2043	302,619.20	943.42	323,459.71	340,847.99	0.0000
3138W75X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9861	0.04	4/1/2043	3,296.81	10.27	3,520.61	3,667.51	0.0000
3138W77A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9888	0.04	4/1/2028	3,159.46	9.57	3,281.70	3,346.35	0.0000
3138W9F96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0191	0.03	8/1/2028	2,200,429.51	5,759.62	2,303,849.31	2,389,796.63	0.0000
3138W9KY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0310	0.04	8/1/2043	1,578,079.60	4,931.73	1,690,878.08	1,739,763.33	0.0000
3138W9T59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0560	0.05	9/1/2043	291,042.94	1,108.30	295,547.08	315,995.06	0.0000
3138W9T83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0574	0.05	9/1/2043	8,231.04	34.11	8,187.16	8,874.22	0.0000
3138W93S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0808	0.04	10/1/2043	2,838,620.61	9,798.35	2,939,504.40	3,038,522.93	0.0000
3138WAFQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1074	0.03	10/1/2043	15,634.40	37.74	18,113.39	17,158.92	0.0000
3138WAGN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1104	0.04	11/1/2043	923,324.48	3,206.56	961,966.68	998,584.92	0.0000
3138WAJB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1157	0.03	11/1/2028	4,421.44	11.60	4,639.40	4,704.67	0.0000
3138WAPR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1331	0.05	12/1/2043	335,980.35	1,283.47	342,257.35	366,012.06	0.0000
3138WAPQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1379	0.04	12/1/2043	30,497.49	106.02	31,804.66	33,118.22	0.0000
3138WAVQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1522	0.03	1/1/2029	2,019,148.30	5,298.60	2,119,440.21	2,200,192.04	0.0000
3138WBHM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2159	0.04	4/1/2044	834,937.23	2,900.51	870,152.29	899,052.46	0.0000
3138WCD59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2812	0.03	6/1/2044	65,264.48	180.70	72,279.98	71,404.94	0.0000
3138WCJD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2959	0.04	7/1/2044	12,882.76	44.87	13,460.91	14,077.34	0.0000
3138WCUT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS3293	0.04	9/1/2044	87,758.67	305.25	91,576.50	96,823.27	0.0000
3138WDDM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS3707	0.04	11/1/2044	283,906.31	989.03	296,709.31	307,300.05	0.0000
3138WDVV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4227	0.04	1/1/2045	1,791,903.10	6,245.18	1,873,552.52	1,980,528.26	0.0000
3138WDZ53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4363	0.05	2/1/2045	661,417.30	2,508.43	668,915.84	732,675.43	0.0000
3138WEQE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4952	0.03	5/1/2030	623,339.31	1,635.25	654,101.71	662,905.40	0.0000
3138WEQZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4972	0.03	5/1/2045	55,242.71	152.95	61,180.26	61,367.00	0.0000
3138WEV30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5133	0.04	6/1/2045	1,343,067.39	4,210.63	1,443,646.22	1,473,353.70	0.0000
3138WEZJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5244	0.04	6/1/2045	268,198.33	840.56	288,193.17	296,022.90	0.0000
3138WE6X2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5385	0.04	7/1/2045	384,515.60	1,337.92	401,377.46	404,684.09	0.0000
3138WFLH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5634	0.03	8/1/2045	318,146.94	880.85	352,341.70	353,420.23	0.0000
3138WFKL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5698	0.04	8/1/2045	219,803.69	689.16	236,284.54	243,613.32	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3138WFM94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5783	0.03	9/1/2030	12,393.12	27.78	13,335.40	13,497.34	0.0000
3138WFRS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5896	0.03	10/1/2030	11,809.27	26.47	12,707.84	12,859.97	0.0000
3138WFW66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6065	0.04	10/1/2045	1,300,381.77	4,077.21	1,397,899.22	1,428,161.45	0.0000
3138WFGY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6286	0.04	12/1/2045	73,812.30	257.63	77,290.37	80,753.34	0.0000
3138WGAE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6304	0.04	12/1/2045	356,548.00	1,244.35	373,305.70	396,031.61	0.0000
3138WGE26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6452	0.04	1/1/2046	149,454.87	468.59	160,660.98	167,825.22	0.0000
3138WGGZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6515	0.04	1/1/2046	61,626.59	215.06	64,516.95	68,445.61	0.0000
3138WGH11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6534	0.04	1/1/2046	353,119.10	1,107.15	379,595.91	396,224.58	0.0000
3138WGTk0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6853	0.05	3/1/2046	1,495,573.03	5,713.12	1,523,498.76	1,672,669.33	0.0000
3138WGV68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6936	0.04	4/1/2046	170,419.25	534.35	183,207.11	193,181.88	0.0000
3138WGV76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6937	0.04	4/1/2046	168,763.73	529.16	181,427.36	189,573.78	0.0000
3138WGV76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6937	0.04	4/1/2046	2,136,249.69	6,698.27	2,296,548.80	2,399,668.46	0.0000
3138WGWa8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6940	0.03	4/1/2046	984,326.27	2,742.10	1,096,840.13	1,120,628.55	0.0000
3138WGZN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7048	0.03	4/1/2031	669,719.08	1,505.33	722,559.88	734,802.75	0.0000
3138WG4E1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7120	0.03	5/1/2031	927,343.24	2,461.86	984,743.97	1,012,376.99	0.0000
3138WG5Q3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7154	0.03	5/1/2046	1,085,256.30	3,031.98	1,212,793.68	1,181,208.66	0.0000
3138WGSr1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7155	0.03	5/1/2046	603,321.77	1,681.91	672,764.53	690,346.61	0.0000
3138WG7L2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7198	0.05	5/1/2046	118,274.11	451.81	120,482.55	129,488.70	0.0000
3138WHKM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7499	0.04	7/1/2046	79,749.92	250.06	85,734.17	88,273.69	0.0000
3138WHMF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7557	0.04	7/1/2046	768,213.44	2,646.54	793,961.61	812,554.91	0.0000
3138WHMQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7566	0.05	7/1/2046	80,833.35	308.79	82,342.69	89,541.04	0.0000
3138WHMS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7568	0.05	7/1/2046	631,847.54	2,413.65	643,639.01	695,030.12	0.0000
3138WHM66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7580	0.03	7/1/2046	416,996.97	1,164.04	465,616.66	476,763.07	0.0000
3138WHN73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7613	0.03	7/1/2046	1,489,339.55	4,149.23	1,659,690.15	1,727,914.11	0.0000
3138WHRRP	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7693	0.02	8/1/2031	203,267.65	373.62	224,174.13	226,098.64	0.0000
3138WHRS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7696	0.03	8/1/2031	747,681.94	1,680.88	806,821.99	824,696.22	0.0000
3138WHWE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7844	0.03	9/1/2046	103,175.70	287.63	115,050.02	116,689.18	0.0000
3138WHGK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8073	0.03	10/1/2046	462,444.68	1,125.09	540,043.53	517,174.54	0.0000
3138WJB31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8157	0.05	10/1/2046	8,990.98	34.35	9,158.77	9,503.92	0.0000
3138WJEP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8241	0.03	11/1/2031	380,179.04	854.68	410,245.97	403,572.45	0.0000
3138WJEX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8249	0.03	11/1/2036	184,037.00	497.99	199,195.80	205,354.24	0.0000
3138WJFK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8269	0.03	11/1/2046	1,851,437.83	5,170.52	2,068,206.56	2,178,025.63	0.0000
3138WJJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8386	0.03	11/1/2031	148,283.32	333.32	159,994.95	161,240.61	0.0000
3138WJTH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8651	0.04	1/1/2047	5,542,124.37	17,342.99	5,946,166.38	6,144,550.87	0.0001
3138WJWA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8740	0.04	2/1/2037	60,733.61	187.16	64,169.91	68,248.07	0.0000
3138WJVY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8823	0.04	2/1/2047	713,516.67	2,494.51	748,352.48	784,641.36	0.0000
3138WJ4U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8934	0.03	3/1/2047	10,725.37	29.91	11,964.41	12,159.78	0.0000
3138WK152	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9347	0.04	3/1/2047	1,270,235.15	3,951.29	1,354,729.64	1,402,619.15	0.0000
3138WKXE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9676	0.04	5/1/2047	1,499,359.70	5,241.33	1,572,397.57	1,655,299.89	0.0000
3138WK6B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9865	0.03	6/1/2032	2,301,407.05	6,110.56	2,444,223.00	2,471,917.43	0.0000
3138WMBN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0044	0.03	4/1/2043	8,069.75	22.34	8,937.00	8,833.17	0.0000
3138WMFL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0170	0.04	3/1/2043	127,611.44	397.47	136,274.41	142,440.81	0.0000
3138WMMJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0648	0.04	4/1/2043	128,460.67	400.72	137,391.09	143,748.23	0.0000
3138WMMW64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0668	0.04	4/1/2043	17,612.79	54.98	18,848.70	19,720.86	0.0000
3138WN5F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT1745	0.04	4/1/2043	80,918.81	252.57	86,596.97	90,673.16	0.0000
3138WQAx0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2721	0.03	5/1/2043	242,803.94	672.22	268,888.85	271,362.63	0.0000
3138WQAy8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2722	0.03	5/1/2043	870,822.91	2,410.94	964,377.14	1,019,524.71	0.0000
3138WQA36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2725	0.03	5/1/2043	329,509.01	912.27	364,908.82	368,104.12	0.0000
3138WQMX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3073	0.04	4/1/2043	15,401.13	48.10	16,492.08	17,268.42	0.0000
3138WQNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3100	0.04	4/1/2043	24,194.58	75.92	26,028.83	27,361.46	0.0000
3138WQNW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3104	0.04	4/1/2043	190,207.77	596.60	204,548.67	215,021.08	0.0000
3138WQNX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3105	0.04	4/1/2043	121,932.48	382.26	131,062.28	137,772.41	0.0000
3138WSX52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5199	0.03	5/1/2043	733,251.52	2,030.11	812,044.17	827,394.44	0.0000
3138WSYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5223	0.03	5/1/2043	1,962.64	5.48	2,191.03	2,165.53	0.0000
3138WU3K7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7101	0.04	6/1/2043	152,549.91	477.15	163,594.15	165,036.96	0.0000
3138WUAZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7139	0.04	6/1/2043	165,163.32	516.60	177,120.74	178,682.88	0.0000
3138WUD0D	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7167	0.04	6/1/2043	178,926.81	559.41	191,798.40	193,489.97	0.0000
3138WVRQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7694	0.03	6/1/2043	3,890,450.82	10,771.14	4,308,457.35	4,327,359.62	0.0001
3138WVX55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7899	0.04	7/1/2043	569,810.89	1,777.83	609,540.76	633,929.04	0.0000
3138WWNP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT8497	0.03	7/1/2043	322,369.06	778.14	373,505.73	353,896.02	0.0000
3138WXSJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT9520	0.03	6/1/2043	3,376,473.11	9,348.14	3,739,255.70	3,805,865.29	0.0001
3138WXW52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT9667	0.04	7/1/2043	99,951.66	312.17	107,030.67	111,294.95	0.0000
3138WZDU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU0114	0.03	6/1/2043	210,914.19	583.89	233,557.60	240,289.55	0.0000
3138XOPV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1335	0.04	7/1/2043	11,706.58	36.61	12,552.35	12,907.41	0.0000
3138XOY36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1629	0.03	7/1/2043	798,788.71	2,211.53	884,613.96	897,207.75	0.0000
3138XOY69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1632	0.03	7/1/2043	190,971.94	528.72	211,488.43	206,541.32	0.0000
3138X1PR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU2231	0.03	7/1/2043	58,991.43	163.56	65,425.36	64,235.83	0.0000
3138X1RS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU2296	0.03	8/1/2028	84,241.57	185.72	89,143.57	88,987.96	0.0000
3138X2MC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU3054	0.04	9/1/2028	2,039.04	6.21	2,128.66	2,172.97	0.0000
3138X3EG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU3734	0.03	8/1/2043	302,622.02	837.83	335,133.31	347,376.67	0.0000
3138X5SS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU5928	0.03	8/1/2043	135,755.86	327.71	157,299.62	149,030.84	0.0000
3138X6JF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU6561	0.03	11/1/2028	2,534.27	6.65	2,696.32	2,696.72	0.0000
3138X6ND3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU6687	0.04	9/1/2028	6,179.35	18.69	6,408.45	6,541.83	0.0000
3138X9K81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU9318	0.04	10/1/2043	113,722.28	394.47	118,341.14	122,762.44	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3138X9XL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU9682	0.04	12/1/2028	85,171.66	259.69	89,034.89	90,945.29	0.0000
3138XBB94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV0063	0.04	11/1/2028	1,199,252.32	3,650.29	1,251,528.68	1,316,965.15	0.0000
3138XBV92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV0639	0.04	11/1/2028	30,446.91	92.23	31,621.00	32,292.76	0.0000
3138XEE87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV2858	0.04	12/1/2028	38,204.25	115.62	39,639.60	40,490.14	0.0000
3138XFLM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3931	0.04	12/1/2028	73,272.42	222.52	76,293.65	77,930.62	0.0000
3138XFME2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3956	0.03	1/1/2029	73,092.44	192.05	76,818.11	77,921.10	0.0000
3138XFMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3959	0.04	1/1/2029	64,230.26	195.51	67,031.50	68,483.86	0.0000
3138XFPH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV4023	0.03	12/1/2028	1,589.20	4.17	1,667.48	1,691.17	0.0000
3138XGGC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV4950	0.03	11/1/2028	4,371.95	11.45	4,581.13	4,645.61	0.0000
3138XGSF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5017	0.04	2/1/2044	423,308.99	1,468.37	440,510.95	462,510.43	0.0000
3138XGZD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5239	0.04	12/1/2028	18,611.38	56.20	19,267.04	19,680.38	0.0000
3138XHG96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5623	0.04	12/1/2028	59,757.75	181.96	62,385.42	63,724.00	0.0000
3138XHJ51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5672	0.03	1/1/2029	307,438.50	807.12	322,848.04	326,842.63	0.0000
3138XJA72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV6329	0.04	1/1/2029	37,599.59	113.70	38,983.50	39,828.10	0.0000
3138XJA42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV7116	0.05	3/1/2044	20,922.97	79.64	21,237.49	22,782.37	0.0000
3138XJ5X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV7161	0.04	4/1/2044	55,896.19	193.99	58,196.10	61,396.25	0.0000
3138XPMC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW0354	0.05	3/1/2044	530,206.85	2,062.83	550,086.99	587,870.67	0.0000
3138XQH79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW1153	0.04	3/1/2034	774,179.82	2,644.90	793,469.06	822,440.06	0.0000
3138XTAS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW3616	0.04	6/1/2044	358,999.00	1,246.73	374,019.63	392,451.93	0.0000
3138XUVM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW5119	0.05	4/1/2044	378,847.38	1,547.03	378,015.75	380,973.96	0.0000
3138XUVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW5123	0.05	5/1/2044	710,722.88	3,023.13	707,440.36	715,850.63	0.0000
3138XXHG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW7430	0.05	1/1/2042	2,341.37	8.89	2,370.02	2,518.56	0.0000
3138XYUK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW8685	0.06	7/1/2044	168,143.09	785.20	166,267.59	169,211.95	0.0000
3138XYUM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW8687	0.06	7/1/2044	648,376.81	3,049.48	640,758.20	650,032.30	0.0000
3138XZQF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW9453	0.04	8/1/2044	27,087.89	84.77	29,063.63	31,092.90	0.0000
3138Y32E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX2572	0.04	11/1/2044	649,147.59	2,260.15	678,045.91	742,536.65	0.0000
3138Y4WU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX3358	0.04	11/1/2045	21,632.53	67.29	23,071.25	24,455.44	0.0000
3138Y4SW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX3560	0.03	12/1/2029	24,619.97	64.59	25,834.18	26,465.84	0.0000
3138Y7LT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX5737	0.03	4/1/2045	8,902.79	24.65	9,859.78	9,892.40	0.0000
3138Y8CK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6373	0.04	2/1/2045	16,360.06	50.89	17,448.13	18,486.92	0.0000
3138Y8ED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6431	0.03	12/1/2029	58,161.88	152.58	61,030.30	62,522.47	0.0000
3138Y8HR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6539	0.04	12/1/2044	114,313.78	398.73	119,620.13	123,830.49	0.0000
3138Y8QB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6749	0.03	12/1/2029	42,095.74	110.42	44,166.26	45,246.09	0.0000
3138Y8S24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6835	0.04	11/1/2034	863,507.02	2,660.92	912,315.92	939,125.29	0.0000
3138Y9SC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX7714	0.04	2/1/2045	20,838.90	64.82	22,224.61	23,547.74	0.0000
3138YAG33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX8317	0.03	12/1/2044	6,086.40	16.85	6,739.97	6,760.53	0.0000
3138YAMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX8459	0.04	12/1/2044	110,385.43	384.63	115,388.69	122,531.71	0.0000
3138YDMN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY0364	0.05	1/1/2045	28,184.09	107.77	28,738.75	30,718.71	0.0000
3138YDST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY0529	0.04	2/1/2045	9,313.97	28.97	9,933.52	10,524.89	0.0000
3138YGHG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY2930	0.04	4/1/2045	12,846.42	39.96	13,700.81	14,517.92	0.0000
3138YHU57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4203	0.05	5/1/2045	120,291.92	374.19	128,292.22	135,950.25	0.0000
3138YHZ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4361	0.04	3/1/2045	443,822.30	1,546.48	463,943.53	492,070.57	0.0000
3138YH5L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4450	0.04	2/1/2045	23,111.41	71.89	24,648.49	26,115.96	0.0000
3138YJJ31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4781	0.04	3/1/2045	13,229.90	41.15	14,109.79	14,950.58	0.0000
3138YKAK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY5409	0.04	3/1/2045	626,557.77	2,183.62	655,086.80	693,140.71	0.0000
3138YKFW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY5580	0.04	6/1/2045	414,136.95	1,297.81	444,964.06	457,913.08	0.0000
3138YKZG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6142	0.05	5/1/2041	14,921.69	62.29	14,950.09	16,163.84	0.0000
3138YLAD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6303	0.04	2/1/2045	75,520.78	234.92	80,543.47	85,338.58	0.0000
3138YLAG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6306	0.04	2/1/2045	624,035.02	1,956.36	670,752.97	697,757.35	0.0000
3138YMPQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY7630	0.03	5/1/2045	21,819.59	60.41	24,164.79	24,238.47	0.0000
3138YMPW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY7636	0.03	5/1/2045	11,932.39	33.03	13,213.87	13,254.25	0.0000
3138YNL55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY8424	0.04	8/1/2045	990,026.41	3,103.19	1,063,949.63	1,095,087.38	0.0000
3138YPLE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY9324	0.04	5/1/2045	70,767.37	221.69	76,008.95	78,098.36	0.0000
3138YRBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ0054	0.04	7/1/2045	12,154.62	37.81	12,962.99	13,738.14	0.0000
3138YRW53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ0656	0.04	7/1/2045	6,705.74	20.86	7,151.80	7,579.38	0.0000
3138YSKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1192	0.04	5/1/2045	58,088.20	181.93	62,376.59	64,091.26	0.0000
3138YSLD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1223	0.04	6/1/2045	31,961.53	99.42	34,087.21	36,123.72	0.0000
3138YSQV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1367	0.04	5/1/2045	12,782.00	39.79	13,643.45	14,457.86	0.0000
3138YS6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1783	0.04	7/1/2045	69,246.96	241.67	72,502.31	76,449.96	0.0000
3138YTMZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2175	0.03	8/1/2030	182,501.22	482.71	193,084.16	197,999.07	0.0000
3138YTRH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2287	0.04	6/1/2045	1,233,153.90	4,252.11	1,275,632.46	1,338,523.97	0.0000
3138YT3N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2604	0.04	8/1/2045	7,635.60	23.75	8,143.42	8,630.73	0.0000
3138YT4D3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2619	0.04	8/1/2045	14,341.17	44.61	15,295.13	16,210.47	0.0000
3138YT4X9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2637	0.04	9/1/2045	30,178.21	93.87	32,185.28	34,113.07	0.0000
3138YT6B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2665	0.04	10/1/2045	46,136.06	143.51	49,204.44	52,154.12	0.0000
3138YUAK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2709	0.04	6/1/2045	11,166.37	34.73	11,908.63	12,620.10	0.0000
3138YURU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3198	0.04	7/1/2045	72,736.98	228.07	78,194.15	80,347.74	0.0000
3138YVDH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3703	0.03	6/1/2045	16,215.34	44.90	17,958.19	18,013.11	0.0000
3138YVDL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3706	0.04	6/1/2045	68,471.49	214.65	73,592.81	75,854.81	0.0000
3138YVDM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3707	0.04	5/1/2045	80,285.91	251.74	86,311.30	88,829.82	0.0000
3138YVDN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3708	0.04	6/1/2045	88,083.58	276.18	94,689.09	97,406.49	0.0000
3138YVKM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3899	0.04	5/1/2045	85,788.22	271.16	92,968.15	95,680.96	0.0000
3138YVKN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3900	0.04	5/1/2045	129,899.70	410.58	140,771.49	144,807.44	0.0000
3138YVKP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3901	0.04	5/1/2045	23,523.18	82.62	24,786.03	26,219.49	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3138YWJV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ24775	0.04	10/1/2045	520,459.22	1,631.65	559,423.04	583,721.88	0.0000
3138YWZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5196	0.04	8/1/2045	9,642.85	30.00	10,284.28	10,899.75	0.0000
3138YXHR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5639	0.04	7/1/2045	932,965.24	3,251.18	975,354.13	1,027,458.93	0.0000
3138YXHR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5639	0.04	7/1/2045	1,186,666.32	4,135.27	1,240,582.01	1,306,855.71	0.0000
3138YXP25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5840	0.04	6/1/2045	84,660.25	265.44	91,009.04	93,671.85	0.0000
3138YXP90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5847	0.03	7/1/2045	100,780.00	279.03	111,611.93	111,953.27	0.0000
3138YXQH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5855	0.04	6/1/2045	234,268.03	740.36	253,839.01	261,266.10	0.0000
3138YXQL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5858	0.04	7/1/2045	28,031.98	98.31	29,493.37	31,129.51	0.0000
3138YXUM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5987	0.03	7/1/2045	90,699.94	251.10	100,441.79	100,748.98	0.0000
3138YF57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ6487	0.03	7/1/2030	5,269.23	13.82	5,529.27	5,661.12	0.0000
3140E1UH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ8683	0.04	1/1/2046	20,415.41	63.51	21,773.19	23,081.71	0.0000
3140E4UC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA0578	0.03	3/1/2031	76,572.58	173.33	83,198.50	84,251.39	0.0000
3140E46G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA0870	0.04	11/1/2045	20,463.72	63.66	21,824.71	23,134.12	0.0000
3140E6Q54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2275	0.04	12/1/2045	104,947.69	328.76	112,716.08	115,577.23	0.0000
3140E7GH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2899	0.04	11/1/2045	56,791.73	176.66	60,569.44	64,203.45	0.0000
3140E7JY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2978	0.04	11/1/2045	9,264.90	28.90	9,908.56	10,502.99	0.0000
3140E7NA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA3084	0.04	12/1/2045	17,583.22	54.70	18,753.04	19,879.07	0.0000
3140E75P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA3553	0.04	11/1/2045	17,884.85	55.63	19,074.33	20,218.71	0.0000
3140E8ZM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4347	0.04	10/1/2045	84,342.65	294.13	88,240.22	95,283.74	0.0000
3140E9DD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4599	0.04	10/1/2045	71,050.60	249.43	74,830.28	79,091.34	0.0000
3140E9GJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4700	0.04	11/1/2045	15,391.81	47.88	16,415.30	17,400.19	0.0000
3140E9H41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4750	0.04	1/1/2031	87,371.25	267.10	91,577.40	92,292.21	0.0000
3140E94J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA5324	0.04	11/1/2045	26,987.76	83.95	28,782.65	30,509.56	0.0000
3140EAXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6081	0.04	11/1/2045	14,875.19	46.27	15,864.84	16,816.66	0.0000
3140EA7H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6295	0.04	12/1/2045	12,341.18	38.39	13,161.96	13,952.30	0.0000
3140EBDJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6404	0.04	12/1/2045	282,632.51	985.86	295,758.26	310,697.55	0.0000
3140EBUT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6893	0.03	2/1/2031	94,445.18	212.31	101,910.10	103,201.78	0.0000
3140ECH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA7454	0.04	1/1/2046	15,857.57	49.33	16,912.22	17,928.54	0.0000
3140EUJ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC0287	0.05	3/1/2046	5,092.40	19.49	5,197.91	5,417.61	0.0000
3140EVJC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1158	0.04	2/1/2046	213,938.21	670.78	229,981.74	230,186.23	0.0000
3140EVK22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1212	0.03	7/1/2046	3,442,967.41	9,591.08	3,836,431.87	3,803,697.98	0.0001
3140EVS99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1443	0.04	7/1/2046	89,892.94	313.81	94,141.55	95,821.74	0.0000
3140EVB80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1509	0.03	8/1/2046	89,444.98	249.69	99,877.15	101,299.44	0.0000
3140EV7C5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1790	0.03	3/1/2031	124,576.58	280.54	134,659.91	136,375.78	0.0000
3140EXDX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC2817	0.03	9/1/2046	193,551.27	539.96	215,983.30	219,060.51	0.0000
3140EXER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC2843	0.04	9/1/2046	100,308.63	350.28	105,083.63	106,961.24	0.0000
3140EX2P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC3481	0.04	2/1/2046	18,920.23	58.85	20,178.78	21,392.44	0.0000
3140EY3V1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4411	0.04	3/1/2031	130,907.23	398.59	136,657.79	137,733.93	0.0000
3140F0H81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4754	0.04	10/1/2046	93,946.66	328.06	98,418.81	100,178.32	0.0000
3140F0J5E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4760	0.04	10/1/2046	108,456.71	340.72	116,819.85	119,977.15	0.0000
3140F1UE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC5980	0.04	4/1/2046	6,803.75	21.16	7,256.25	7,450.43	0.0000
3140F2SD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC6815	0.03	6/1/2046	627,779.53	1,745.19	698,075.76	719,898.64	0.0000
3140F2WM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC6951	0.04	1/1/2046	309,615.03	1,080.68	324,204.22	335,736.35	0.0000
3140F5AQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9014	0.04	11/1/2046	170,109.60	535.78	183,695.74	193,156.20	0.0000
3140F5CP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9077	0.04	12/1/2046	147,912.73	465.57	159,622.65	171,914.51	0.0000
3140F5CR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9079	0.05	12/1/2046	5,903.79	22.60	6,026.12	6,282.20	0.0000
3140F5TN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9556	0.03	11/1/2046	2,639.51	7.37	2,949.33	2,980.84	0.0000
3140F9TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2357	0.05	7/1/2046	13,020.69	49.72	13,257.60	14,365.24	0.0000
3140F9TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2357	0.05	7/1/2046	10,495.65	40.07	10,686.62	11,145.46	0.0000
3140F9UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2386	0.04	12/1/2046	103,534.91	361.85	108,554.47	110,671.43	0.0000
3140F9U45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2402	0.03	12/1/2031	231,219.84	614.47	245,787.67	245,406.29	0.0000
3140F9WA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2440	0.04	1/1/2047	228,071.88	718.76	246,433.65	244,180.14	0.0000
3140F9WG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2446	0.03	1/1/2047	778,747.13	2,174.98	869,991.88	846,502.59	0.0000
3140FBDV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD3715	0.04	8/1/2046	3,051,628.98	9,688.03	3,321,609.39	3,550,972.65	0.0000
3140FCS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD5041	0.05	2/1/2047	450,911.36	1,725.95	460,254.52	490,754.13	0.0000
3140FEEEM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD6439	0.03	10/1/2046	107,816.92	301.04	120,416.05	117,319.61	0.0000
3140FEPD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD6719	0.03	9/1/2046	508,726.80	1,420.36	568,143.22	586,409.36	0.0000
3140FEZG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD7074	0.03	3/1/2047	362,074.47	1,011.34	404,534.40	425,140.54	0.0000
3140FE5P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD7153	0.04	4/1/2047	2,695,686.43	9,423.34	2,827,000.61	3,022,889.35	0.0000
3140FGNN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD8496	0.03	12/1/2046	3,175.82	8.87	3,547.64	3,585.53	0.0000
3140FLK49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE1214	0.03	11/1/2046	1,761.86	4.92	1,967.10	1,987.09	0.0000
3140FLPL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE1326	0.03	9/1/2031	323,850.89	728.05	349,463.04	357,003.91	0.0000
3140FNHF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE2929	0.04	12/1/2046	20,897.03	65.00	22,287.08	22,867.16	0.0000
3140FPB99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3663	0.05	6/1/2047	86,328.46	330.44	88,118.14	91,875.62	0.0000
3140FPDN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3708	0.05	6/1/2047	258,549.10	982.55	262,012.91	273,337.40	0.0000
3140FPFX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3749	0.05	7/1/2047	72,872.06	278.94	74,382.77	77,556.31	0.0000
3140FPSU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE4458	0.05	11/1/2046	113,037.52	431.60	115,094.26	120,048.23	0.0000
3140FRGW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE5612	0.03	1/1/2047	441,066.50	1,231.69	492,674.11	483,700.68	0.0000
3140FTFP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE7373	0.03	12/1/2031	427,989.33	962.06	461,787.56	471,838.43	0.0000
3140FUHS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE8340	0.05	9/1/2047	2,831.79	10.78	2,873.40	2,997.77	0.0000
3140FUQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE8549	0.05	6/1/2047	264,676.72	1,016.19	270,985.26	282,697.52	0.0000
3140FVND4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9387	0.05	6/1/2047	8,285.80	31.65	8,440.42	8,800.36	0.0000
3140FVTG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9550	0.05	4/1/2047	164,181.31	627.18	167,246.94	174,467.11	0.0000
3140FVUY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9598	0.04	5/1/2047	1,184,671.06	4,142.18	1,242,653.26	1,279,700.69	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140FVVQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9622	0.04	6/1/2047	817,919.02	2,859.84	857,951.01	895,734.76	0.0000
3140FV4A1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9816	0.05	3/1/2047	5,082.40	19.51	5,203.59	5,428.09	0.0000
3140FXCE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0068	0.04	9/1/2055	2,565,246.83	9,037.87	2,711,362.14	2,852,134.45	0.0000
3140FXCJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0072	0.05	9/1/2053	2,003,058.69	7,629.65	2,034,574.24	2,186,567.24	0.0000
3140FXC59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0091	0.04	5/1/2056	1,912,600.46	6,086.59	2,086,829.89	2,117,144.45	0.0000
3140FXDK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0105	0.04	6/1/2056	2,451,178.27	8,689.53	2,606,859.95	2,751,814.74	0.0000
3140FXDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0107	0.05	6/1/2056	733,611.02	2,816.67	751,111.93	804,821.78	0.0000
3140FXDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0107	0.05	6/1/2056	2,079,059.58	7,982.46	2,128,657.30	2,280,871.51	0.0000
3140FXDN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0108	0.05	6/1/2056	1,401,763.21	5,382.01	1,435,203.45	1,525,584.67	0.0000
3140FXDY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0118	0.05	6/1/2056	692,377.35	2,682.16	715,243.69	765,908.75	0.0000
3140FXDY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0118	0.05	6/1/2056	859,060.78	3,327.87	887,431.98	950,294.16	0.0000
3140FXD74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0125	0.04	7/1/2056	1,067,525.08	3,784.38	1,135,314.73	1,194,742.84	0.0000
3140FXD74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0125	0.04	7/1/2056	2,259,761.04	8,010.87	2,403,259.68	2,533,478.54	0.0000
3140FXEC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0130	0.04	8/1/2056	939,610.43	2,990.18	1,025,204.78	1,046,668.94	0.0000
3140FXEE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0132	0.04	7/1/2056	3,198,773.14	11,324.73	3,397,420.31	3,575,603.85	0.0000
3140FXEE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0132	0.04	7/1/2056	3,516,126.06	12,448.27	3,734,481.18	3,930,342.46	0.0001
3140FXEJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0136	0.05	8/1/2056	836,688.63	3,485.44	836,504.60	916,958.02	0.0000
3140FXT55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0145	0.04	3/1/2057	1,596,117.27	5,079.42	1,741,516.48	1,799,960.81	0.0000
3140FXE40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0154	0.04	11/1/2046	1,328,732.55	4,198.91	1,439,627.02	1,488,703.45	0.0000
3140FXE73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0157	0.04	8/1/2046	1,396,528.46	4,819.99	1,445,995.98	1,521,831.90	0.0000
3140FXFN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0172	0.04	1/1/2041	176,194.51	617.59	185,276.77	190,248.88	0.0000
3140FXFN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0172	0.04	1/1/2041	200,698.38	703.48	211,043.74	216,707.30	0.0000
3140FXFP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0185	0.05	11/1/2056	1,682,222.19	6,422.66	1,712,708.40	1,848,478.06	0.0000
3140FXGB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0193	0.04	4/1/2041	1,326,050.24	4,648.01	1,394,403.92	1,433,810.83	0.0000
3140FXGB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0193	0.04	4/1/2041	1,516,652.95	5,316.11	1,594,831.59	1,639,902.73	0.0000
3140FXGG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0198	0.04	11/1/2040	2,100,620.78	7,363.08	2,208,924.34	2,256,217.23	0.0000
3140FXGG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0198	0.04	11/1/2040	1,354,347.61	4,747.25	1,424,174.91	1,454,178.06	0.0000
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	1,370,636.68	4,830.35	1,449,105.75	1,476,174.78	0.0000
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,199,360.51	11,275.08	3,382,524.20	3,419,698.73	0.0000
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,016,805.13	10,631.73	3,189,517.50	3,224,570.79	0.0000
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,403,575.02	11,994.77	3,598,430.00	3,658,727.85	0.0001
3140FXGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0202	0.05	1/1/2051	3,874,174.48	14,834.79	3,955,943.84	4,055,855.92	0.0001
3140FXGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0202	0.05	1/1/2051	2,517,252.63	9,638.93	2,570,382.43	2,635,300.46	0.0000
3140FXHU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0242	0.04	9/1/2052	4,539,157.84	14,251.49	4,886,226.51	5,049,019.01	0.0001
3140FXKK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0291	0.04	11/1/2041	1,357,590.35	4,236.31	1,452,449.85	1,507,501.87	0.0000
3140FXKE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0292	0.03	5/1/2048	750,379.57	2,106.39	842,555.10	864,541.38	0.0000
3140FXKP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0301	0.05	8/1/2058	36,662.91	142.21	37,921.53	43,088.80	0.0000
3140FXRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0503	0.03	9/1/2060	5,092,565.55	14,417.22	5,766,887.73	5,742,089.37	0.0001
3140FXRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0503	0.03	9/1/2060	4,912,827.94	13,908.38	5,563,350.52	5,539,427.40	0.0001
3140FXWG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0646	0.03	6/1/2062	5,998,472.71	15,236.68	7,313,605.20	6,158,641.08	0.0001
3140GNTT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH0561	0.05	6/1/2047	4,984.15	19.24	5,130.15	5,342.84	0.0000
3140GQHN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH2036	0.05	5/1/2047	5,207.44	19.89	5,304.67	5,533.81	0.0000
3140GQAE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH2620	0.04	8/1/2047	461,326.76	1,457.60	499,747.33	528,101.02	0.0000
3140GSPD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4019	0.04	9/1/2047	388,407.79	1,354.71	406,411.84	424,313.57	0.0000
3140GSRR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4095	0.04	10/1/2047	752,759.84	2,632.01	789,602.70	794,890.60	0.0000
3140GTHM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4735	0.04	6/1/2047	319,535.59	1,116.76	335,027.25	352,485.48	0.0000
3140GUT23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH5968	0.03	8/1/2047	259,188.61	637.06	264,521.36	269,831.57	0.0000
3140GVZ24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH7060	0.04	12/1/2047	7,307,101.67	23,049.88	7,902,815.93	7,347,077.07	0.0001
3140GYC31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9089	0.04	8/1/2047	200,958.09	702.65	210,794.25	220,182.63	0.0000
3140GYGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9212	0.04	1/1/2048	2,244,094.78	7,078.81	2,427,019.21	2,491,834.86	0.0000
3140GYJX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9277	0.04	2/1/2048	1,920,056.63	6,066.63	2,079,986.82	2,107,952.32	0.0000
3140H2ZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ1638	0.04	11/1/2047	240,076.69	746.81	256,049.02	256,297.56	0.0000
3140H3WZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ2463	0.03	11/1/2047	824,543.90	1,906.71	844,923.45	856,216.17	0.0000
3140H5JN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ3868	0.04	1/1/2048	1,317,522.09	4,162.85	1,427,264.46	1,459,917.17	0.0000
3140H6DN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ4608	0.04	2/1/2048	731,699.05	2,289.71	785,042.70	785,587.16	0.0000
3140H7BY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ35454	0.05	4/1/2048	4,528.72	17.30	4,613.23	4,805.56	0.0000
3140H7DM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ35507	0.05	5/1/2048	2,823.49	10.87	2,897.64	3,018.43	0.0000
3140H7FN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ35572	0.03	2/1/2035	1,495,480.19	3,394.29	1,629,258.62	1,654,040.92	0.0000
3140H7FN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ35572	0.03	2/1/2035	1,352,234.12	3,069.16	1,473,198.44	1,495,606.95	0.0000
3140HDX66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0700	0.03	2/1/2035	185,534.77	421.07	202,112.00	205,503.10	0.0000
3140HDYC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0706	0.03	2/1/2035	210,686.15	480.81	230,787.77	234,486.41	0.0000
3140HDYD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0707	0.03	2/1/2035	175,240.39	399.73	191,871.85	195,259.48	0.0000
3140HEDP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1009	0.04	2/1/2048	44,930.63	141.96	48,673.63	48,719.20	0.0000
3140HEH70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1153	0.05	5/1/2048	231,091.73	883.66	235,641.97	240,741.78	0.0000
3140HEZ28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1659	0.05	3/1/2048	9,859.63	41.16	9,879.19	10,444.89	0.0000
3140HTF52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK4171	0.04	4/1/2048	190,657.75	666.63	199,989.25	205,007.87	0.0000
3140HLJG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK6562	0.05	7/1/2048	546,073.53	2,093.35	558,226.11	585,257.69	0.0000
3140HMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK7939	0.05	11/1/2048	2,782,544.09	10,671.99	2,845,864.58	2,917,083.60	0.0000
3140HMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK7939	0.05	11/1/2048	856,167.41	3,283.69	875,650.64	897,564.17	0.0000
3140HRRB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL0481	0.04	1/1/2026	4,102,039.20	12,709.00	4,260,000.00	4,331,378.43	0.0001
3140HRRB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL0481	0.04	1/1/2026	3,100,602.40	9,606.33	3,220,000.00	3,273,952.71	0.0000
3140HTWQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL2454	0.03	5/1/2029	96,179.10	273.72	103,942.57	104,416.60	0.0000
3140HTZW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL2588	0.03	8/1/2026	5,273,968.00	13,860.00	5,600,000.00	5,601,630.93	0.0001
3140HTZW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL2588	0.03	8/1/2026	5,330,474.80	14,008.50	5,660,000.00	5,661,648.45	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140HVCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL3670	0.02	10/1/2026	8,221,500.00	15,600.00	9,000,000.00	9,013,633.24	0.0001
3140HVCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL3670	0.02	10/1/2026	3,900,645.00	7,401.33	4,270,000.00	4,276,468.18	0.0001
3140HV6S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4480	0.02	11/1/2026	2,206,210.40	4,398.25	2,410,000.00	2,413,388.17	0.0000
3140HV6S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4480	0.02	11/1/2026	2,398,452.80	4,781.50	2,620,000.00	2,623,683.36	0.0000
3140HWNJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4892	0.02	12/1/2026	1,462,320.00	2,880.00	1,600,000.00	1,600,506.15	0.0000
3140HWS57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5356	0.02	2/1/2027	2,976,575.51	5,741.35	3,265,221.05	3,277,162.17	0.0000
3140HWSU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5358	0.02	2/1/2027	4,426,134.56	8,540.22	4,856,998.93	4,869,996.35	0.0001
3140HW6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5365	0.02	2/1/2027	2,551,350.55	4,921.15	2,798,761.02	2,808,996.82	0.0000
3140HW6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5366	0.02	2/1/2027	2,256,112.68	4,353.17	2,475,735.14	2,482,360.26	0.0000
3140HW6H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5371	0.02	2/1/2027	2,346,641.22	4,527.84	2,575,076.23	2,581,967.16	0.0000
3140HXWVW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL6060	0.02	4/1/2040	517,939.20	1,473.00	720,000.00	718,430.52	0.0000
3140J2PG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL9422	0.01	12/1/2027	4,057,147.26	4,054.90	4,724,150.00	4,755,290.54	0.0001
3140J5JM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1167	0.04	10/1/2043	120,911.35	419.22	125,764.61	129,512.42	0.0000
3140J5MF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1257	0.03	4/1/2037	976,624.24	2,253.44	1,081,652.71	1,054,823.14	0.0000
3140J5QM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1359	0.04	6/1/2047	1,385,077.87	4,342.76	1,488,946.80	1,540,344.22	0.0000
3140J5QQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1362	0.04	3/1/2046	446,060.14	1,546.53	463,959.70	487,541.75	0.0000
3140J5XM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1583	0.04	8/1/2043	161,446.43	559.75	167,924.97	176,206.11	0.0000
3140J5Z28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1660	0.04	8/1/2047	20,621.53	72.09	21,628.33	22,519.14	0.0000
3140J56B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1765	0.05	10/1/2047	108,973.93	416.28	111,007.59	115,506.00	0.0000
3140J56P9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1777	0.04	7/1/2047	608,525.33	2,126.07	637,820.42	666,531.56	0.0000
3140J6CW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1884	0.03	9/1/2032	38,956.77	103.43	41,371.63	41,584.01	0.0000
3140J6CY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1886	0.05	10/1/2043	900,054.10	3,416.65	911,105.82	980,379.09	0.0000
3140J6DP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1909	0.04	2/1/2045	307,459.11	1,068.08	320,423.45	323,183.83	0.0000
3140J6EW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1948	0.06	11/1/2047	1,468,386.66	7,001.99	1,400,397.37	1,572,519.59	0.0000
3140J6GR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM2007	0.04	9/1/2048	1,051,091.89	3,675.16	1,102,547.79	1,178,252.34	0.0000
3140J6GR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM2007	0.04	9/1/2048	602,376.30	2,106.22	631,865.47	652,385.80	0.0000
3140J7MQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3066	0.05	12/1/2047	287,846.87	1,190.32	285,675.73	309,982.69	0.0000
3140J7PV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3135	0.04	2/1/2045	360,044.73	1,213.46	361,955.86	368,397.28	0.0000
3140J7PW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3136	0.04	4/1/2045	160,885.79	512.82	161,559.49	164,291.79	0.0000
3140J7UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3286	0.05	11/1/2047	228,855.45	860.13	229,369.24	239,694.32	0.0000
3140J7UR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3291	0.04	12/1/2047	1,875,418.91	6,557.36	1,967,208.88	2,038,027.87	0.0000
3140J7VY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3330	0.04	1/1/2048	637,057.08	2,012.85	690,120.44	748,536.37	0.0000
3140J8BB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3633	0.04	3/1/2048	2,645,210.75	8,357.83	2,865,542.30	2,905,036.49	0.0000
3140J8CJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3672	0.04	3/1/2048	375,245.66	1,183.64	405,820.15	404,628.87	0.0000
3140J8KL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3898	0.04	4/1/2048	1,841,704.25	6,437.39	1,931,216.12	2,047,264.82	0.0000
3140J8KN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3900	0.04	4/1/2048	2,664,090.00	9,328.44	2,798,531.45	2,884,636.70	0.0000
3140J8KS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3904	0.05	5/1/2048	194,412.03	812.39	194,973.55	204,165.54	0.0000
3140J8RT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4097	0.05	7/1/2047	2,763,469.22	10,474.14	2,793,104.05	2,937,734.80	0.0000
3140J8VU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4226	0.03	1/1/2047	1,877,858.78	5,238.57	2,095,426.96	2,143,871.51	0.0000
3140J8ZH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4343	0.05	5/1/2048	2,022,628.44	7,724.52	2,059,870.90	2,151,225.35	0.0000
3140J9A43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4526	0.04	3/1/2047	264,092.16	921.58	276,475.50	286,498.08	0.0000
3140J9F55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4676	0.04	10/1/2048	487,038.66	1,698.27	509,481.31	517,608.77	0.0000
3140J9QX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4969	0.05	7/1/2047	1,462,220.71	5,585.60	1,489,493.33	1,577,592.78	0.0000
3140J9RE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4984	0.04	8/1/2047	1,333,286.71	4,191.05	1,436,932.66	1,449,896.70	0.0000
3140J9U82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5106	0.05	12/1/2048	229,586.83	877.57	234,019.16	244,719.83	0.0000
3140J9VU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5126	0.04	1/1/2048	351,621.35	1,109.12	380,270.96	403,920.42	0.0000
3140J9XZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5195	0.05	12/1/2048	0,000.02	1,808.80	0.02	0.02	0.0000
3140J9Z38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5261	0.04	1/1/2048	644,815.15	2,254.58	676,374.80	690,630.64	0.0000
3140J9ZC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5270	0.05	2/1/2047	945,887.90	3,590.60	957,492.71	999,548.36	0.0000
3140JADL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5506	0.05	2/1/2049	678,321.27	2,812.00	674,879.38	695,039.27	0.0000
3140JAE79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5557	0.04	2/1/2047	502,433.75	1,755.79	526,737.42	538,375.75	0.0000
3140JAHJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5632	0.03	12/1/2047	7,489,943.70	20,930.99	8,372,394.03	8,791,770.96	0.0001
3140JAKH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5695	0.04	2/1/2049	1,211,855.91	4,237.27	1,271,181.97	1,374,698.18	0.0000
3140JAND6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5787	0.04	8/1/2047	2,020,717.72	7,050.16	2,115,048.90	2,179,510.70	0.0000
3140JAPG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5822	0.03	11/1/2048	2,254,562.37	6,296.32	2,518,529.44	2,583,954.76	0.0000
3140JAPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5827	0.05	4/1/2049	1,965,636.76	8,175.76	1,962,183.32	2,135,122.46	0.0000
3140JAPS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5832	0.03	10/1/2033	107,443.25	286.32	114,529.17	115,384.00	0.0000
3140JAPZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5839	0.04	11/1/2047	58,740.63	183.70	62,983.17	65,943.90	0.0000
3140JQAQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5875	0.04	2/1/2047	1,588,479.21	4,972.54	1,704,870.73	1,736,425.22	0.0000
3140JATN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5956	0.04	9/1/2038	4,952,457.57	16,962.79	5,088,838.44	5,316,212.87	0.0001
3140JAVD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6011	0.03	11/1/2026	466,421.63	1,336.64	488,420.07	497,473.19	0.0000
3140JAVE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6012	0.03	12/1/2027	1,263,981.44	3,690.61	1,331,950.90	1,363,128.87	0.0000
3140JAVE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6012	0.03	12/1/2027	1,263,981.44	3,690.61	1,331,950.90	1,363,128.90	0.0000
3140JAV88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6038	0.04	1/1/2045	69,517.28	241.76	72,528.67	76,656.27	0.0000
3140JASM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6251	0.05	9/1/2043	1,043,381.19	3,878.46	1,034,484.62	1,076,657.93	0.0000
3140JBCH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6371	0.05	4/1/2047	4,084,756.82	15,346.52	4,087,863.59	4,290,769.68	0.0001
3140JBE36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6453	0.05	11/1/2038	114,457.25	443.07	112,715.79	118,658.54	0.0000
3140JBJ72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6585	0.05	4/1/2047	6,056,281.78	22,183.20	5,981,985.52	6,234,858.01	0.0001
3140JBNY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6706	0.06	12/1/2036	4,410,940.97	22,885.00	4,409,441.76	4,637,264.75	0.0001
3140JBZR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM7051	0.02	4/1/2034	5,853,952.03	14,333.35	6,994,721.09	6,242,162.54	0.0001
3140JGSZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN0863	0.05	10/1/2048	2,375,855.20	9,910.00	2,378,400.09	2,527,127.22	0.0000
3140JLXZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN4296	0.05	12/1/2048	4,012,539.90	15,162.72	4,043,390.98	4,288,927.02	0.0001
3140JNUZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN5999	0.04	2/1/2049	24,308.49	77.69	26,638.27	27,237.95	0.0000
3140JPNZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN6708	0.04	6/1/2049	1,705,369.64	5,383.05	1,845,618.17	1,952,292.44	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140JQMW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN7572	0.03	6/1/2034	380,717.66	863.34	414,404.61	415,717.68	0.0000
3140JQTQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN7758	0.03	9/1/2049	2,986,752.18	3,339.77	3,339,765.38	3,005,527.92	0.0000
3140JR4X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN8937	0.04	6/1/2049	2,796,694.42	8,751.80	3,000,616.30	3,080,743.47	0.0000
3140JSY33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN8962	0.04	7/1/2048	115,767.09	356.15	115,947.97	115,947.96	0.0000
3140JSR92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN9511	0.04	5/1/2049	748,432.13	2,364.78	810,781.20	823,239.43	0.0000
3140JYRV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1399	0.05	9/1/2049	688,012.96	2,654.97	707,992.51	740,636.11	0.0000
3140JVR46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1406	0.04	9/1/2049	2,375,954.07	7,510.42	2,575,001.70	2,669,248.99	0.0000
3140JWAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1821	0.03	7/1/2034	1,370,197.27	3,658.15	1,463,260.64	1,486,480.04	0.0000
3140JWZL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO2546	0.04	7/1/2049	41,653.94	145.77	43,731.17	47,282.59	0.0000
3140JYR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4109	0.03	8/1/2049	1,697,219.51	4,765.44	1,906,174.35	1,920,475.95	0.0000
3140JYR81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4110	0.04	8/1/2049	1,348,356.47	4,265.78	1,462,552.57	1,497,653.16	0.0000
3140JY3H7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4399	0.03	4/1/2050	10,127.79	28.50	11,400.04	11,556.92	0.0000
3140K2ZF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7041	0.03	10/1/2034	916,882.28	2,081.16	998,956.55	1,008,999.03	0.0000
3140K3B43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7258	0.03	1/1/2035	1,315,653.57	3,512.72	1,405,087.38	1,442,588.73	0.0000
3140K3B43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7258	0.03	1/1/2035	742,101.71	1,981.37	792,547.35	813,700.28	0.0000
3140K3B50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7259	0.03	1/1/2035	1,139,649.00	3,042.54	1,217,014.62	1,248,278.36	0.0000
3140K3B50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7259	0.03	1/1/2035	643,015.90	1,716.67	686,667.34	704,307.00	0.0000
3140K3B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7262	0.03	1/1/2035	721,433.82	1,927.36	770,943.83	790,024.87	0.0000
3140K3B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7262	0.03	1/1/2035	405,445.28	1,083.17	433,269.87	443,993.37	0.0000
3140K4E55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8255	0.03	11/1/2049	2,087,368.39	5,869.26	2,347,705.45	2,381,792.19	0.0000
3140K4E55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8255	0.03	11/1/2049	834,947.36	2,347.71	939,082.18	952,716.82	0.0000
3140K4FD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8263	0.03	11/1/2049	4,321,272.39	12,161.50	4,864,599.51	4,954,958.60	0.0001
3140K45X4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8961	0.04	1/1/2050	550,693.70	1,923.77	577,132.12	616,547.98	0.0000
3140K5J57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9283	0.03	2/1/2035	381,343.62	866.20	415,778.39	422,180.92	0.0000
3140K6CP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9977	0.03	12/1/2049	3,208,792.01	9,027.46	3,610,983.33	3,673,907.60	0.0000
3140K6CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9979	0.03	12/1/2049	538,723.78	1,514.73	605,893.08	616,015.45	0.0000
3140K6CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9979	0.03	12/1/2049	451,430.23	1,269.29	507,715.58	516,197.72	0.0000
3140KAL61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP3048	0.03	3/1/2050	1,966,322.88	5,543.00	2,217,198.94	2,343,323.98	0.0000
3140KEB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6361	0.03	4/1/2050	805,429.79	2,259.12	903,647.20	956,733.72	0.0000
3140KEHY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6546	0.03	8/1/2050	2,481,203.59	7,004.22	2,801,688.77	2,943,478.20	0.0000
3140KEK90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6618	0.03	8/1/2050	2,023,266.30	4,941.31	2,371,830.51	2,432,936.26	0.0000
3140KEPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6727	0.02	9/1/2050	11,204,371.47	22,692.58	13,615,549.05	14,130,881.38	0.0002
3140KEQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6749	0.03	9/1/2050	1,440,223.23	3,517.34	1,688,322.18	1,765,983.48	0.0000
3140KEYY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6994	0.03	7/1/2050	3,552,101.69	8,675.00	4,164,001.74	4,368,171.85	0.0001
3140KEYF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP7009	0.03	8/1/2050	43,262.28	122.00	48,799.01	51,815.11	0.0000
3140KE3M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP7103	0.05	6/1/2050	252,330.79	972.47	259,324.78	271,920.50	0.0000
3140KHLY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP9342	0.03	7/1/2050	1,596,011.91	3,897.85	1,870,969.60	1,954,314.55	0.0000
3140KKS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ0538	0.03	9/1/2050	9,688,912.77	23,662.71	11,358,099.00	11,970,360.56	0.0001
3140KKS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ0538	0.03	9/1/2050	1,921,051.78	4,691.68	2,252,006.68	2,373,401.75	0.0000
3140KLDK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1005	0.02	7/1/2051	7,472,407.45	15,114.28	9,068,565.70	9,230,192.04	0.0001
3140KLDQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1010	0.02	7/1/2051	35,720.45	72.44	43,462.93	44,192.40	0.0000
3140KLW57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1567	0.03	9/1/2050	765,657.77	2,149.01	859,603.88	911,957.25	0.0000
3140KMSN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2324	0.03	9/1/2035	1,597,932.64	3,636.61	1,745,573.22	1,819,442.48	0.0000
3140KNFZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2883	0.03	9/1/2050	4,873,169.65	11,901.34	5,712,642.46	5,993,725.78	0.0001
3140KNFZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2883	0.03	9/1/2050	4,877,865.96	11,912.81	5,718,147.78	5,999,502.02	0.0001
3140KRNY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ5806	0.02	11/1/2035	3,697,299.07	5,349.72	4,279,776.67	3,709,979.05	0.0001
3140KSAU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6318	0.02	11/1/2035	3,860,447.63	5,583.85	4,467,076.64	3,872,342.43	0.0001
3140KJSJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6562	0.03	9/1/2051	10,297,129.00	25,122.79	12,058,940.16	12,574,903.40	0.0002
3140KJSJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6573	0.02	9/1/2051	9,409,511.61	19,100.10	11,460,060.18	11,656,272.40	0.0001
3140KSK71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6617	0.02	10/1/2051	358,309.17	578.76	463,009.51	400,223.30	0.0000
3140KSRV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6799	0.02	11/1/2051	5,504,165.54	11,164.73	6,698,835.94	6,731,970.21	0.0001
3140KSZA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7036	0.02	1/1/2052	3,890,151.34	7,906.91	4,744,144.85	4,700,016.09	0.0001
3140KSZD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7039	0.02	1/1/2052	9,213,948.62	18,758.65	11,255,189.85	11,143,289.67	0.0001
3140KULK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ8429	0.02	12/1/2050	1,232,294.18	2,469.07	1,481,443.31	1,530,670.08	0.0000
3140KVHA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ9224	0.02	1/1/2051	68,978.22	139.77	83,860.02	84,132.15	0.0000
3140KVHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ9226	0.02	1/1/2051	201,128.01	406.78	244,066.66	252,158.60	0.0000
3140LOAZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR1823	0.02	1/1/2051	68,763.69	139.06	83,433.86	86,168.62	0.0000
3140LO5E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR2644	0.02	2/1/2051	58,611.72	118.55	71,130.73	73,354.10	0.0000
3140LIUL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR3286	0.02	3/1/2051	63,106.55	127.05	76,227.61	76,103.82	0.0000
3140L2PV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4035	0.02	2/1/2051	133,407.69	270.17	162,099.26	167,389.94	0.0000
3140L3G88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4722	0.02	3/1/2051	60,786.95	122.95	73,770.58	73,596.32	0.0000
3140L3JA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4756	0.02	3/1/2051	59,238.20	119.82	71,891.89	72,357.60	0.0000
3140L4FT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5577	0.02	3/1/2051	137,340.09	277.79	166,674.87	168,294.09	0.0000
3140L4F53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5587	0.02	3/1/2051	68,166.50	137.37	82,422.26	83,101.73	0.0000
3140L4HK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5633	0.02	3/1/2051	68,267.96	138.08	82,849.46	83,434.91	0.0000
3140L4H36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5649	0.02	3/1/2051	69,863.52	141.31	84,785.83	85,384.96	0.0000
3140L5B34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6340	0.02	5/1/2051	932,931.73	1,887.00	1,132,198.71	941,124.88	0.0000
3140L5QT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6765	0.02	5/1/2051	6,951,836.65	14,061.16	8,436,694.97	8,545,465.81	0.0001
3140L5QT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6777	0.03	5/1/2051	11,677,882.60	28,439.58	13,650,997.83	14,178,561.80	0.0002
3140L5RF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6785	0.02	5/1/2051	5,887,020.89	11,868.52	7,121,109.10	7,211,863.88	0.0001
3140L5SD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6815	0.03	7/1/2051	10,161,262.91	24,879.88	11,942,344.10	12,412,040.04	0.0002
3140L6T80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR7745	0.02	4/1/2051	61,137.24	123.08	73,849.74	73,969.54	0.0000
3140LDMJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3060	0.01	11/1/2028	1,566,547.80	2,154.50	1,860,000.00	1,863,834.34	0.0000
3140LDMJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3060	0.01	11/1/2028	4,017,437.10	5,525.25	4,770,000.00	4,779,833.20	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140LDMQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3066	0.01	11/1/2028	2,585,646.10	3,556.08	3,070,000.00	3,076,328.74	0.0000
3140LDMQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3066	0.01	11/1/2028	14,501,516.14	19,944.18	17,218,000.00	17,253,494.49	0.0002
3140LDSB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3213	0.02	9/1/2031	674,254.00	1,112.08	850,000.00	671,004.92	0.0000
3140LE7H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4495	0.02	6/1/2030	7,253,299.98	14,038.48	8,508,169.96	8,304,128.94	0.0001
3140LE7H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4495	0.02	6/1/2030	6,733,722.62	13,032.86	7,898,702.20	7,709,276.46	0.0001
3140LDFC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4598	0.02	2/1/2029	5,424,043.00	9,207.50	6,350,000.00	6,364,569.99	0.0001
3140LDFC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4598	0.02	2/1/2029	4,954,244.00	8,410.00	5,800,000.00	5,813,308.00	0.0001
3140LFS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5038	0.02	3/1/2029	7,918,336.80	17,880.00	8,940,000.00	8,963,212.65	0.0001
3140LFZ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5267	0.03	10/1/2030	4,951,422.88	13,269.13	5,587,000.00	5,649,228.94	0.0001
3140LFZ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5267	0.03	10/1/2030	3,846,281.60	10,307.50	4,340,000.00	4,388,339.64	0.0001
3140LF3Q5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5306	0.03	12/1/2030	6,344,855.83	15,732.09	7,289,000.00	7,306,922.81	0.0001
3140LF6T6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5381	0.02	4/1/2029	3,675,935.20	8,547.00	4,144,000.00	4,145,086.57	0.0001
3140LGKB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5689	0.03	5/1/2029	4,078,763.00	10,806.73	4,495,000.00	4,496,796.08	0.0001
3140GLQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5734	0.03	6/1/2032	182,640.00	557.50	200,000.00	184,040.03	0.0000
3140LHHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6526	0.04	10/1/2029	19,020,897.00	59,208.33	20,300,000.00	20,381,152.34	0.0003
3140LHHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6526	0.04	10/1/2029	13,670,684.10	42,554.17	14,590,000.00	14,648,325.74	0.0002
3140LEJ36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS7353	0.05	12/1/2032	2,065,360.00	8,433.33	2,000,000.00	2,063,992.44	0.0000
3140LJGZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS7415	0.05	1/1/2033	302,556.00	1,210.00	300,000.00	306,023.30	0.0000
3140LJR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS7709	0.04	3/1/2030	8,532,121.50	29,128.84	8,883,000.00	8,811,964.80	0.0001
3140LNSG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT0518	0.02	5/1/2051	409,563.13	661.02	528,816.55	457,144.51	0.0000
3140LPTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT1461	0.02	7/1/2051	24,482.59	49.59	29,751.60	30,299.54	0.0000
3140LQC81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT1894	0.03	2/1/2052	7,713,498.18	18,719.54	8,985,378.51	8,951,377.35	0.0001
3140LQR36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT2305	0.03	3/1/2052	273,830.36	672.05	322,586.01	300,747.95	0.0000
3140LSJ36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT3864	0.02	4/1/2037	304,650.19	572.45	343,472.94	327,670.45	0.0000
3140LS5H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT4447	0.02	4/1/2037	1,666,448.83	3,131.35	1,878,810.81	1,808,168.00	0.0000
3140LXAM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT8111	0.03	3/1/2052	269,622.24	661.88	317,703.49	311,609.25	0.0000
3140LYRC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9482	0.03	12/1/2051	6,398,893.26	15,611.75	7,493,638.98	6,836,757.20	0.0001
3140LYRH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9487	0.02	12/1/2051	3,001,016.11	6,108.94	3,665,363.18	3,664,399.25	0.0000
3140LYRN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9492	0.02	12/1/2051	2,901,849.51	5,896.20	3,537,719.15	3,541,971.64	0.0000
3140LYRZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9503	0.03	12/1/2051	120,275.11	340.22	136,068.01	136,254.01	0.0000
3140M1YK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0713	0.04	9/1/2051	0,000.02	1,749.52	0.02	0.03	0.0000
3140M2CY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0986	0.03	11/1/2051	4,367,988.93	10,617.67	5,096,479.74	5,245,043.09	0.0001
3140M2C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0992	0.03	11/1/2051	9,330,209.92	26,046.32	10,418,529.51	11,021,080.02	0.0001
3140M2C75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0993	0.03	11/1/2051	11,221,485.56	31,463.05	12,585,220.00	13,262,018.15	0.0002
3140M2E99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1059	0.03	10/1/2051	2,133,781.15	5,175.60	2,484,289.56	2,579,969.05	0.0000
3140M2LX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1241	0.03	3/1/2052	2,548,298.96	7,229.55	2,891,818.02	2,495,979.42	0.0000
3140M2PE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1320	0.03	2/1/2052	2,290,525.53	6,490.65	2,596,261.26	2,479,749.95	0.0000
3140M2PK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1325	0.02	2/1/2052	1,064,952.69	1,720.55	1,376,441.37	1,232,872.97	0.0000
3140M2S52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1439	0.03	1/1/2052	9,796,093.30	23,914.09	11,478,765.54	11,645,127.09	0.0002
3140M2S52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1439	0.03	1/1/2052	1,482,751.35	3,619.67	1,737,443.14	1,762,623.91	0.0000
3140M5E43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3754	0.02	12/1/2051	6,481,304.15	13,153.01	7,891,806.78	7,919,671.24	0.0001
3140M5E92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3759	0.02	12/1/2051	2,426,265.87	4,910.12	2,946,070.56	2,960,345.16	0.0000
3140M5F26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3784	0.02	11/1/2051	74,656.96	120.62	96,493.42	93,195.38	0.0000
3140M73J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU6200	0.04	11/1/2051	103,048.65	329.05	112,818.76	118,296.45	0.0000
3140M8VM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU6919	0.02	4/1/2052	95,884.75	195.58	117,349.07	106,371.98	0.0000
3140M9AK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7209	0.06	1/1/2053	285,639.00	1,401.40	280,280.05	285,973.53	0.0000
3140M9AV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7219	0.07	2/1/2053	195,628.14	1,027.30	189,655.88	196,145.17	0.0000
3140M9AZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7223	0.06	2/1/2053	944,249.96	4,667.94	933,588.38	947,600.79	0.0000
3140M9BE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU7236	0.06	2/1/2053	217,996.63	1,055.49	211,097.95	218,375.96	0.0000
3140MAT46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8670	0.05	5/1/2052	823,072.24	3,208.54	855,611.13	834,647.46	0.0000
3140MAVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8716	0.04	6/1/2052	5,790,520.05	18,441.62	6,322,839.95	6,233,275.51	0.0001
3140MAVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8716	0.04	6/1/2052	11,057,390.06	35,215.52	12,073,890.94	11,902,861.57	0.0002
3140MAWG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8746	0.04	6/1/2052	10,456,391.81	36,964.58	11,089,373.24	11,177,790.24	0.0002
3140MAWG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8746	0.04	6/1/2052	11,965,897.71	42,300.86	12,690,257.61	12,791,438.72	0.0002
3140MAXK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8781	0.02	4/1/2037	527,424.47	991.06	594,636.20	564,332.30	0.0000
3140MAZB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8837	0.05	5/1/2052	1,880,563.96	7,989.24	1,917,416.71	1,977,544.69	0.0000
3140MA3A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8892	0.02	4/1/2052	177,485.83	1,463.48	878,088.16	791,878.51	0.0000
3140MA4A9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8916	0.03	4/1/2052	401,710.96	986.02	473,291.58	464,211.89	0.0000
3140MBRS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9507	0.03	4/1/2052	528,341.97	1,297.17	622,640.94	610,696.09	0.0000
3140MB7B2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9889	0.03	1/1/2052	359,347.26	1,008.00	403,199.20	389,441.21	0.0000
3140MB7L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9898	0.04	1/1/2052	7,308,281.93	23,202.92	7,955,285.28	7,803,812.09	0.0001
3140MDKV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV0307	0.03	2/1/2052	163,949.55	402.44	193,172.72	180,096.78	0.0000
3140MD7G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV0894	0.02	1/1/2052	1,182,225.94	2,412.52	1,447,511.35	1,188,667.33	0.0000
3140MFS61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2340	0.02	2/1/2052	1,274,048.42	2,597.73	1,558,640.61	1,412,871.97	0.0000
3140MGKF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2993	0.02	4/1/2052	4,574,957.98	9,329.98	5,597,990.79	5,153,361.13	0.0001
3140MHDN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV3987	0.05	3/1/2052	141,360.67	551.27	147,004.16	154,913.89	0.0000
3140MHSM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4123	0.03	3/1/2052	285,837.60	701.42	336,683.55	313,891.09	0.0000
3140MHS59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4139	0.03	3/1/2052	1,855,742.16	4,531.06	2,174,910.24	1,967,040.18	0.0000
3140MHTC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4146	0.03	3/1/2052	15,886,261.26	44,728.36	17,891,344.20	17,321,641.04	0.0002
3140MHT74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4173	0.03	3/1/2052	160,708.88	394.37	189,298.66	176,483.73	0.0000
3140MHUU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4194	0.03	3/1/2052	9,095,225.52	25,616.02	10,246,409.64	9,693,869.37	0.0001
3140MHU23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4200	0.03	3/1/2052	5,131,174.01	14,560.16	5,824,062.76	5,215,161.96	0.0001
3140MHWG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4246	0.02	3/1/2052	35,270.33	71.92	43,149.42	38,913.44	0.0000
3140MJDD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4599	0.03	4/1/2052	4,555,623.90	12,927.42	5,170,969.24	4,567,744.51	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140MJEF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4633	0.02	3/1/2052	249,022.62	507.65	304,592.47	274,690.76	0.0000
3140MJEF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4658	0.02	4/1/2052	231,729.00	472.53	283,519.51	255,683.93	0.0000
3140MJ7B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5389	0.03	4/1/2052	14,761,044.24	41,881.48	16,752,592.43	16,131,795.59	0.0002
3140MJ7H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5395	0.04	4/1/2052	162,728.78	514.72	176,474.37	172,643.24	0.0000
3140MKHR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5639	0.02	2/1/2052	369,179.70	752.38	451,430.30	407,117.78	0.0000
3140ML2M1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7079	0.05	3/1/2052	191,961.38	747.96	199,454.90	209,165.77	0.0000
3140ML3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7096	0.03	4/1/2052	415,915.75	1,021.16	490,154.56	456,969.45	0.0000
3140MMRT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7697	0.03	4/1/2042	407,130.53	977.02	468,968.76	436,664.12	0.0000
3140MMSF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7717	0.03	4/1/2052	146,169.02	358.83	172,237.11	160,576.08	0.0000
3140MMW46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7866	0.04	7/1/2052	8,569,351.67	27,408.34	9,397,146.29	8,929,149.58	0.0001
3140MMZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7936	0.04	8/1/2052	6,534,868.18	23,105.94	6,931,782.02	6,959,500.22	0.0001
3140MMZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7937	0.04	8/1/2052	2,009,484.98	7,137.98	2,141,394.91	2,141,065.42	0.0000
3140MNA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8126	0.03	4/1/2052	122,831.89	301.58	144,756.75	141,979.69	0.0000
3140MNB07	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8135	0.03	4/1/2052	546,669.70	1,548.80	619,518.94	603,542.39	0.0000
3140MNBZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8155	0.02	4/1/2052	72,047.15	146.92	88,150.48	79,904.71	0.0000
3140MNP83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8546	0.04	5/1/2052	668,968.13	2,120.22	726,933.83	704,936.85	0.0000
3140MNNR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8592	0.03	5/1/2052	114,892.40	282.08	135,398.50	132,800.72	0.0000
3140MPWE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9644	0.03	5/1/2052	1,988,028.31	4,882.73	2,343,709.70	2,211,262.53	0.0000
3140MQB57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9959	0.04	6/1/2052	13,458,183.15	47,585.35	14,275,604.25	14,231,752.18	0.0002
3140MQB65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9960	0.04	6/1/2052	4,806,788.44	17,036.29	5,110,886.17	4,861,944.87	0.0001
3140MQCP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9977	0.04	6/1/2052	11,624,252.27	37,177.96	12,746,729.25	12,302,758.08	0.0002
3140MQDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9999	0.04	7/1/2052	437,842.71	1,400.02	480,006.48	469,664.33	0.0000
3140MRAA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW0000	0.04	7/1/2052	11,556,730.39	41,042.44	12,312,732.14	12,165,190.84	0.0002
3140MSHM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1135	0.04	9/1/2052	4,470,386.57	15,877.94	4,763,382.21	4,687,040.32	0.0001
3140MSJT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1173	0.04	9/1/2037	285,210.23	875.06	300,019.18	299,614.24	0.0000
3140MSJW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1176	0.04	9/1/2037	2,286,396.25	7,017.35	2,405,947.80	2,402,700.55	0.0000
3140MSLX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1241	0.04	10/1/2052	1,858,191.57	6,599.93	1,979,980.15	1,845,613.83	0.0000
3140MTWN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW2204	0.03	5/1/2052	136,424.66	334.82	160,711.37	149,829.67	0.0000
3140MWRW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW5000	0.04	3/1/2053	1,867,316.27	6,632.34	1,989,702.89	1,854,660.28	0.0000
3140MYAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW6307	0.05	8/1/2052	4,557,697.91	19,263.57	4,623,255.68	4,621,818.89	0.0001
3140MYAK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW6309	0.05	8/1/2052	3,850,852.91	16,301.48	3,912,355.14	3,895,643.68	0.0001
3140N0D28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW7320	0.06	2/1/2053	1,251,841.61	5,750.72	1,254,702.33	1,250,845.82	0.0000
3140N0TG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW7750	0.04	10/1/2052	934,816.34	3,320.29	996,085.56	928,488.78	0.0000
3140N4NM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX0415	0.05	11/1/2052	21,263,148.17	90,364.89	21,687,573.99	21,325,014.16	0.0003
3140N4T84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX0555	0.06	10/1/2052	5,825,141.64	28,661.68	5,732,335.14	5,877,172.48	0.0001
3140N6XQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX2013	0.06	12/1/2052	1,019,670.61	5,046.68	1,009,335.02	1,036,487.78	0.0000
3140N7FQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX2874	0.07	12/1/2052	944,025.92	4,960.01	915,694.34	952,728.72	0.0000
3140N7791	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3275	0.05	2/1/2053	162,395.74	689.51	165,481.98	162,508.41	0.0000
3140N7UC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3278	0.05	2/1/2053	266,626.04	1,130.78	271,386.15	266,182.32	0.0000
3140N7UJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3284	0.05	2/1/2053	345,237.28	1,465.95	351,827.00	345,067.02	0.0000
3140N7UL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3286	0.06	2/1/2053	190,451.91	868.32	189,451.61	190,461.36	0.0000
3140N7UM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3287	0.06	2/1/2053	443,326.09	2,026.84	442,220.53	443,611.66	0.0000
3140N7ZK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX3477	0.06	12/1/2052	461,565.26	2,282.60	456,520.71	468,021.10	0.0000
3140NBXS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX6988	0.07	3/1/2053	364,827.56	1,912.06	352,995.16	366,419.92	0.0000
3140NB3G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX7098	0.07	2/1/2053	1,420,368.75	7,516.50	1,387,661.56	1,434,377.41	0.0000
3140NDGZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX8315	0.05	4/1/2053	685,091.64	2,909.36	698,246.61	701,482.10	0.0000
3140NDHF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX8329	0.06	4/1/2053	995,189.98	4,573.68	997,894.27	1,015,384.05	0.0000
3140NDHG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX8330	0.06	4/1/2053	895,305.68	4,116.95	898,242.93	912,866.70	0.0000
3140NEGS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX9208	0.06	4/1/2053	400,761.31	732.98	399,809.77	400,621.88	0.0000
3140NEPB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX9417	0.05	3/1/2053	8,579,300.20	36,410.48	8,738,515.96	8,742,598.97	0.0001
3140NES97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BX9543	0.06	4/1/2053	2,809,981.58	13,897.18	2,779,435.58	2,834,927.93	0.0000
3140NH062	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY1024	0.06	4/1/2053	1,889,689.04	8,692.28	1,896,497.46	1,927,520.95	0.0000
3140NKJ04	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY2959	0.05	5/1/2053	6,917,573.77	11,755.11	7,053,063.11	6,904,287.56	0.0001
3140NKL01	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY3023	0.06	6/1/2053	3,154,889.16	14,516.38	3,167,209.61	3,181,048.07	0.0000
3140NMRP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BY4993	0.06	6/1/2053	203,066.00	1,000.00	200,000.00	204,218.46	0.0000
3140Q7CW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0084	0.05	8/1/2047	178,721.74	682.71	182,057.02	189,934.76	0.0000
3140Q7EB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0129	0.04	8/1/2047	591,413.61	2,067.87	620,359.59	667,111.29	0.0000
3140Q7LE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0324	0.05	9/1/2047	131,807.54	503.50	134,267.31	138,554.08	0.0000
3140Q8J48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1182	0.04	2/1/2048	813,512.48	2,570.38	881,273.61	883,393.04	0.0000
3140Q8K87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1218	0.05	2/1/2048	62,232.77	239.08	63,755.89	65,911.78	0.0000
3140Q8QJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1356	0.04	3/1/2048	777,767.64	2,419.41	829,512.64	829,512.64	0.0000
3140Q8W50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1567	0.05	1/1/2048	109,702.24	419.06	111,749.49	115,526.33	0.0000
3140Q8XE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1576	0.05	1/1/2048	97,076.99	406.19	97,484.48	102,643.88	0.0000
3140Q83T0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1709	0.05	5/1/2048	318,217.54	1,217.89	324,771.43	340,493.66	0.0000
3140Q9MT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2169	0.05	8/1/2048	263,474.50	1,010.85	269,561.19	275,507.48	0.0000
3140Q9N25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2208	0.05	8/1/2048	26,628.57	102.37	27,299.87	28,306.16	0.0000
3140Q9PD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2219	0.05	8/1/2048	1,293,787.74	5,403.86	1,296,926.30	1,370,499.86	0.0000
3140Q9SR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2327	0.04	9/1/2048	264,258.88	918.62	275,585.44	295,791.82	0.0000
3140Q92N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2580	0.05	11/1/2048	3,763,055.69	14,326.21	3,820,322.32	3,957,099.65	0.0001
3140QAUU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3294	0.05	3/1/2034	1,815,827.54	6,891.85	1,837,826.32	2,027,572.89	0.0000
3140QA3B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3493	0.04	5/1/2049	1,348,457.72	4,714.90	1,414,471.09	1,514,265.93	0.0000
3140QBKK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3897	0.04	7/1/2049	372,989.16	1,178.86	404,179.71	427,254.50	0.0000
3140QBS82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4142	0.03	9/1/2049	115,197.92	323.11	129,244.17	132,299.48	0.0000
3140QBUP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4189	0.05	9/1/2049	43,140.19	179.94	43,186.40	47,424.03	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140QBUV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4195	0.05	9/1/2049	219,436.60	909.68	218,323.15	244,922.56	0.0000
3140QB3Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4406	0.03	10/1/2049	136,813.37	383.33	153,330.08	157,329.00	0.0000
3140QB4F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4421	0.03	10/1/2049	107,124.02	301.38	120,550.99	123,168.99	0.0000
3140QB4R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4431	0.04	10/1/2049	1,905,599.88	6,029.57	2,067,282.00	2,129,399.95	0.0000
3140QB4R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4431	0.04	10/1/2049	2,394,386.24	7,576.16	2,597,539.83	2,677,493.22	0.0000
3140QCBE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4536	0.03	11/1/2049	319,413.91	898.73	359,493.88	377,972.38	0.0000
3140QCBQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4546	0.03	11/1/2049	3,703,780.07	10,421.21	4,168,482.50	4,255,033.70	0.0001
3140QCEA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4628	0.04	11/1/2049	387,610.99	1,357.65	407,295.59	429,757.74	0.0000
3140QCMJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4860	0.03	12/1/2049	282,605.63	795.26	318,102.71	334,551.01	0.0000
3140QCMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4890	0.03	12/1/2034	46,830.21	124.97	49,987.95	50,660.43	0.0000
3140QCS56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5039	0.03	1/1/2035	43,995.70	117.41	46,963.31	47,596.09	0.0000
3140QCVQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5122	0.03	2/1/2050	263,913.18	740.25	296,099.16	313,426.52	0.0000
3140QCVU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5126	0.03	2/1/2050	1,100,663.30	3,097.63	1,239,053.15	1,278,237.82	0.0000
3140QCXL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5182	0.05	2/1/2050	632,945.17	2,435.50	649,467.63	707,975.96	0.0000
3140QCY34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5229	0.03	2/1/2050	423,922.37	1,194.93	477,971.37	456,361.70	0.0000
3140QCSN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5352	0.04	3/1/2050	7,133,014.26	22,593.09	7,746,203.75	8,179,708.02	0.0001
3140QCGR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5379	0.05	3/1/2050	248,324.15	955.52	254,806.42	279,716.43	0.0000
3140QDAS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5416	0.03	3/1/2050	562,238.98	1,370.44	657,812.57	677,529.75	0.0000
3140QDEJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5536	0.03	4/1/2050	4,240,755.94	11,882.20	4,752,878.61	5,036,085.48	0.0001
3140QDKB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5689	0.03	5/1/2050	904,936.41	2,535.55	1,014,218.45	902,330.56	0.0000
3140QDKP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5701	0.03	5/1/2050	445,611.45	1,083.97	520,306.68	546,968.90	0.0000
3140QDMC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5754	0.04	5/1/2050	1,827,772.51	6,441.10	1,932,330.93	2,067,944.13	0.0000
3140QDQY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5966	0.03	6/1/2050	1,434,415.96	3,477.96	1,669,420.25	1,762,983.48	0.0000
3140QDT38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5969	0.03	6/1/2050	8,023,349.04	19,527.92	9,373,399.81	7,914,718.56	0.0001
3140QDUL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5986	0.03	6/1/2050	6,228,139.17	15,241.38	7,315,861.45	6,654,847.47	0.0001
3140QDW55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6053	0.03	6/1/2050	11,414,393.21	32,154.31	12,861,722.88	11,841,421.82	0.0002
3140QDX33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6097	0.04	6/1/2050	1,507,102.19	4,786.64	1,641,133.57	1,731,631.42	0.0000
3140QDYC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6106	0.04	6/1/2050	186,814.17	656.69	197,007.33	204,331.67	0.0000
3140QDGM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6275	0.02	7/1/2050	99,303.54	201.08	120,650.18	122,302.33	0.0000
3140QDTB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6289	0.03	7/1/2050	7,855,973.58	19,186.22	9,209,384.77	8,162,469.35	0.0001
3140QEA88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6301	0.02	7/1/2050	3,303,660.16	6,666.87	4,000,121.28	4,078,855.12	0.0001
3140QEAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6307	0.03	7/1/2050	2,473,854.48	6,006.83	2,883,280.29	3,000,449.80	0.0000
3140QEAN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6312	0.03	7/1/2050	466,292.88	1,307.96	523,183.90	554,454.26	0.0000
3140QEDD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6399	0.03	7/1/2050	1,430,136.03	3,478.92	1,669,880.82	1,756,106.64	0.0000
3140QEDU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6414	0.03	7/1/2050	1,615,078.53	4,525.35	1,810,139.12	1,940,832.58	0.0000
3140QEDW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6416	0.03	7/1/2050	1,309,997.72	3,674.57	1,469,826.67	1,563,548.82	0.0000
3140QEDX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6417	0.03	7/1/2050	1,128,524.10	3,182.17	1,272,867.24	1,348,113.41	0.0000
3140QEE32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6453	0.05	7/1/2050	0,000.03	1,791.01	0.03	0.04	0.0000
3140QELR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6635	0.03	8/1/2050	6,362,541.52	15,408.30	7,395,198.10	6,719,953.83	0.0001
3140QEPY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6738	0.03	8/1/2050	3,858,248.65	10,887.69	4,355,075.68	4,647,491.10	0.0001
3140QE070	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6777	0.05	8/1/2050	5,266,512.34	20,392.18	5,437,915.43	5,962,552.39	0.0001
3140QERV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6799	0.02	8/1/2050	5,235,369.53	10,564.34	6,338,603.46	6,589,353.87	0.0001
3140QERV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6799	0.02	8/1/2050	3,442,394.62	6,946.33	4,167,800.26	4,332,675.22	0.0001
3140QFA25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7224	0.02	10/1/2050	2,921,496.98	5,908.96	3,545,376.96	2,900,187.97	0.0000
3140QFA74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7229	0.03	10/1/2050	450,864.66	1,093.20	524,737.16	557,514.95	0.0000
3140QFD55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7323	0.02	10/1/2050	103,707.28	208.60	125,161.15	127,578.25	0.0000
3140QFFX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7381	0.03	10/1/2050	5,306,776.53	14,980.57	5,992,227.42	6,325,764.65	0.0001
3140QFFA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7616	0.02	11/1/2050	69,801.36	141.38	84,828.78	86,385.47	0.0000
3140QFZD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7939	0.03	11/1/2035	1,321,789.60	3,023.45	1,451,256.16	1,513,471.01	0.0000
3140QFZT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7953	0.02	11/1/2035	2,079,240.60	3,008.51	2,406,807.04	2,086,371.78	0.0000
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	3,804,585.90	9,275.97	4,452,463.92	4,692,765.20	0.0001
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	5,813,098.25	14,172.92	6,803,003.25	7,170,164.13	0.0001
3140QGEF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8241	0.04	12/1/2050	5,963,603.83	20,853.80	6,256,140.99	6,889,220.98	0.0001
3140QGE60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8256	0.03	12/1/2050	3,675,748.60	9,001.46	4,320,699.40	3,697,587.91	0.0001
3140QGYP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8817	0.02	2/1/2051	6,130,865.40	12,455.34	7,473,201.93	6,309,100.86	0.0001
3140QGSR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8955	0.03	2/1/2051	60,098.27	146.77	70,451.05	64,669.47	0.0000
3140QHBC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9034	0.02	2/1/2051	9,663,895.80	19,642.06	11,785,238.78	9,714,097.66	0.0001
3140QHBC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9034	0.02	2/1/2051	9,947,127.33	20,217.74	12,130,643.08	10,006,581.84	0.0002
3140QHEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9148	0.03	2/1/2036	5,310,143.65	12,100.01	5,808,005.92	5,399,350.38	0.0001
3140QH666	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9220	0.02	2/1/2051	9,905,500.01	20,123.80	12,074,282.67	10,202,150.65	0.0002
3140QHJ44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9256	0.02	2/1/2051	5,346,755.98	8,620.80	6,896,637.28	6,905,226.12	0.0001
3140QHKM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9299	0.03	2/1/2051	3,299,226.41	9,306.18	3,722,471.41	3,971,503.16	0.0001
3140QHM67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9358	0.03	3/1/2041	210,092.51	497.91	238,996.78	249,829.36	0.0000
3140QKDE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0100	0.03	4/1/2041	215,883.17	512.18	245,844.20	257,413.00	0.0000
3140QKDF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0101	0.03	4/1/2041	215,481.61	510.96	245,258.43	256,380.31	0.0000
3140QKDU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0114	0.03	4/1/2041	290,599.46	687.50	330,001.66	344,260.06	0.0000
3140QKF78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0189	0.03	4/1/2051	7,843,826.71	22,141.69	8,856,676.20	9,377,568.07	0.0001
3140QKGL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0202	0.03	4/1/2051	916,306.40	2,591.83	1,036,733.35	1,096,734.96	0.0000
3140QKLP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0333	0.03	4/1/2036	5,374,644.83	12,251.54	5,880,741.44	5,464,993.77	0.0001
3140QKNP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0397	0.03	5/1/2051	8,722,179.79	24,621.40	9,848,559.54	10,383,952.13	0.0001
3140QKQY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0470	0.03	5/1/2041	730,313.43	1,734.50	832,560.14	866,707.38	0.0000
3140QKTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0548	0.04	5/1/2051	6,755,716.33	21,518.39	7,377,732.99	7,235,539.16	0.0001
3140QKTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0548	0.04	5/1/2051	10,133,574.49	32,277.58	11,066,599.49	10,907,493.40	0.0002
3140QKZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0738	0.03	6/1/2051	4,866,359.07	13,798.23	5,519,291.22	5,052,151.59	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140QKSL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0850	0.03	6/1/2051	983,073.60	2,775.07	1,110,027.44	1,134,913.99	0.0000
3140QLMK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1261	0.02	8/1/2051	1,909,505.38	3,865.74	2,319,443.89	2,367,426.47	0.0000
3140QLMX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1273	0.02	8/1/2051	5,074,795.73	10,320.16	6,192,097.87	6,305,458.78	0.0001
3140QLRE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1384	0.03	8/1/2051	262,654.77	640.82	307,594.29	322,604.55	0.0000
3140QLVYR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1523	0.02	9/1/2051	21,412,805.75	43,438.79	26,063,276.10	26,481,336.98	0.0003
3140QLV45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1534	0.03	9/1/2051	8,154,749.57	19,902.84	9,553,361.73	9,802,361.66	0.0001
3140QLV45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1534	0.03	9/1/2051	16,754,303.67	40,891.28	19,627,815.92	20,293,103.49	0.0003
3140QLWK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1549	0.03	9/1/2051	529,078.58	1,289.06	618,747.46	636,839.42	0.0000
3140QLZQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1682	0.03	9/1/2051	5,707,259.12	16,110.91	6,444,365.66	6,510,795.73	0.0001
3140QL7M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1799	0.02	10/1/2051	643,940.00	1,300.42	780,249.61	795,882.47	0.0000
3140QMA80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1801	0.02	10/1/2051	849,711.64	1,722.27	1,033,360.46	1,050,744.44	0.0000
3140QMA95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1831	0.02	10/1/2051	5,461,244.96	11,114.46	6,668,675.32	5,946,974.01	0.0001
3140QMBT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1849	0.03	10/1/2041	74,365.43	205.86	82,344.62	87,376.40	0.0000
3140QMK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2115	0.03	11/1/2041	76,477.97	181.99	87,355.47	82,502.53	0.0000
3140QMMU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2170	0.03	11/1/2051	4,670,606.83	13,238.68	5,295,472.59	5,540,068.08	0.0001
3140QM56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2275	0.03	12/1/2051	6,593,299.33	16,115.68	7,735,527.29	7,632,316.30	0.0001
3140QMRB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2281	0.02	12/1/2051	11,270,262.86	22,899.78	13,739,866.46	13,047,286.29	0.0002
3140QMRB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2281	0.02	12/1/2051	877,232.92	1,782.43	1,069,457.15	886,581.95	0.0000
3140QMR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2284	0.03	12/1/2051	23,101,223.43	56,061.35	26,909,448.60	24,521,737.91	0.0004
3140QMRK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2289	0.03	12/1/2051	1,782,110.06	4,355.93	2,090,844.10	2,143,983.64	0.0000
3140QMSJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2320	0.03	12/1/2051	541,416.57	1,319.98	633,591.46	652,340.24	0.0000
3140QMSK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2321	0.03	12/1/2051	532,519.71	1,301.60	624,766.48	642,408.01	0.0000
3140QMT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2346	0.02	12/1/2051	226,225.21	457.69	274,615.14	275,956.06	0.0000
3140QMTD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2347	0.02	12/1/2051	414,748.61	839.88	503,928.91	506,427.39	0.0000
3140QMT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2348	0.02	12/1/2051	336,661.32	683.21	409,927.70	411,513.60	0.0000
3140QMTF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2349	0.02	12/1/2051	868,748.61	1,763.02	1,057,811.20	1,058,526.46	0.0000
3140QMTG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2350	0.02	12/1/2051	518,671.16	1,053.88	632,325.31	634,296.70	0.0000
3140QMUAO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2376	0.03	12/1/2051	472,049.39	1,152.33	553,120.22	569,862.22	0.0000
3140QMVU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2426	0.03	12/1/2051	8,364,277.59	23,708.54	9,483,415.44	8,430,878.69	0.0001
3140QMW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2442	0.04	12/1/2051	152,935.51	486.43	166,776.27	163,310.17	0.0000
3140QMWX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2461	0.04	12/1/2051	918,123.72	3,251.37	975,409.52	1,011,749.61	0.0000
3140QMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2539	0.03	1/1/2052	2,899,309.53	7,069.39	3,393,307.19	2,920,781.28	0.0000
3140QM256	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2563	0.02	1/1/2042	5,740,074.82	11,256.11	6,753,664.83	5,788,969.28	0.0001
3140QM3Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2614	0.02	1/1/2052	2,362,832.57	4,818.72	2,891,234.61	2,313,855.11	0.0000
3140QMAJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2624	0.03	1/1/2052	20,164,716.11	49,037.37	23,537,938.00	23,569,993.42	0.0003
3140QMS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2680	0.04	1/1/2052	240,761.38	768.48	263,478.50	279,811.88	0.0000
3140QNEQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2842	0.02	2/1/2052	2,096,559.31	4,268.38	2,561,027.21	2,501,654.83	0.0000
3140QNE81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2858	0.03	2/1/2052	395,789.86	964.91	463,155.88	428,785.99	0.0000
3140QNGE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2896	0.03	2/1/2052	1,711,408.27	4,849.06	1,939,624.48	1,787,240.54	0.0000
3140QNH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2929	0.03	2/1/2052	153,816.69	436.12	174,448.74	165,592.43	0.0000
3140QNK27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3012	0.02	3/1/2052	3,772,915.45	7,669.84	4,601,902.09	4,051,932.20	0.0001
3140QNPLO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3126	0.04	3/1/2052	419,936.65	1,332.73	456,934.65	445,513.38	0.0000
3140QNP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3127	0.04	3/1/2052	8,771,067.68	27,904.80	9,567,358.96	9,040,771.15	0.0001
3140QNB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3149	0.02	3/1/2052	1,158,443.83	2,354.96	1,412,977.62	1,156,935.57	0.0000
3140QNJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3156	0.02	3/1/2052	7,439,471.97	15,171.57	9,102,943.95	7,482,176.85	0.0001
3140QNB39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3173	0.04	3/1/2052	18,452,021.40	58,774.88	20,151,387.94	18,932,164.90	0.0003
3140QNB39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3173	0.04	3/1/2052	2,194,947.73	6,991.53	2,397,094.73	2,252,062.81	0.0000
3140QNB47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3174	0.04	3/1/2052	1,251,551.69	4,002.41	1,372,255.26	1,408,812.64	0.0000
3140QNSX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3233	0.03	4/1/2052	24,734,468.78	69,668.28	27,867,312.00	25,795,793.74	0.0004
3140QNTM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3255	0.04	4/1/2052	338,856.16	431.22	369,619.60	342,475.66	0.0000
3140QNU59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3292	0.03	4/1/2052	100,499.91	243.39	116,827.76	108,918.13	0.0000
3140QNW81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3370	0.04	4/1/2052	8,919,305.63	28,515.76	9,776,831.52	9,203,813.66	0.0001
3140QNYG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3410	0.03	3/1/2052	5,826,415.62	16,540.10	6,616,039.99	6,635,428.15	0.0001
3140QN250	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3484	0.04	5/1/2052	6,867,904.35	21,957.26	7,528,203.04	7,073,860.78	0.0001
3140QN3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3499	0.04	5/1/2052	20,463,851.06	64,993.61	22,283,523.60	21,156,552.45	0.0003
3140QN3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3499	0.04	5/1/2052	852,660.46	2,708.07	928,480.15	881,523.04	0.0000
3140QN3W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3512	0.04	5/1/2052	7,591,737.31	26,861.33	8,058,399.21	7,825,888.83	0.0001
3140QNA49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3528	0.04	5/1/2052	5,860,449.08	20,785.94	6,235,780.72	5,915,856.24	0.0001
3140QNAQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3530	0.04	5/1/2052	692,806.60	2,459.48	737,844.63	736,319.40	0.0000
3140QPA56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3627	0.04	5/1/2052	2,717,346.86	9,647.17	2,894,150.52	2,891,931.34	0.0000
3140QPDW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3716	0.04	6/1/2037	1,252,534.51	3,842.51	1,317,431.17	1,302,265.09	0.0000
3140QPEV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3747	0.04	3/1/2052	209,067.57	668.21	229,100.08	225,843.59	0.0000
3140QPEY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3750	0.05	6/1/2052	18,121,489.44	70,642.84	18,838,090.40	19,143,912.34	0.0003
3140QPHX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3845	0.04	6/1/2052	8,257,900.05	26,370.55	9,041,331.41	8,794,429.55	0.0001
3140QPH42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3850	0.04	6/1/2052	14,253,386.63	49,892.14	14,967,642.53	15,213,167.98	0.0002
3140QPJA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3856	0.04	6/1/2052	4,424,497.00	15,680.70	4,704,209.28	4,415,361.38	0.0001
3140QPJD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3859	0.04	6/1/2052	13,372,111.34	47,471.36	14,241,406.81	14,173,597.74	0.0002
3140QPJD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3859	0.04	6/1/2052	13,372,111.34	47,471.36	14,241,406.81	14,173,597.74	0.0002
3140QPJF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3861	0.05	6/1/2052	5,898,270.04	22,688.68	6,050,314.45	6,274,354.71	0.0001
3140QPKT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3905	0.04	6/1/2052	4,595,541.69	14,692.33	5,037,369.36	4,592,743.69	0.0001
3140QPPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4037	0.05	7/1/2052	1,016,263.73	4,317.63	1,036,231.92	1,066,895.73	0.0000
3140QPPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4037	0.05	7/1/2052	26,105,857.41	110,911.67	26,618,801.72	27,266,319.41	0.0004
3140QPQN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4060	0.04	7/1/2052	20,998,971.52	74,247.23	22,274,167.62	21,885,746.43	0.0003
3140QPQN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4060	0.04	7/1/2052	20,006,462.21	70,737.96	21,221,386.59	20,851,323.85	0.0003

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	5,898,511.45	22,892.97	6,104,792.38	5,882,656.31	0.0001
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	3,392,331.63	13,166.13	3,510,967.21	3,524,213.22	0.0001
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	19,363,707.12	75,153.33	20,040,888.75	20,116,498.19	0.0003
3140QPR74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4109	0.03	7/1/2052	11,925,509.61	33,871.59	13,548,636.23	12,721,486.91	0.0002
3140QPVDE	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4211	0.05	7/1/2052	15,776,604.80	61,489.65	16,397,240.35	16,490,233.85	0.0002
3140QPXU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4290	0.05	8/1/2052	8,652,515.67	36,757.15	8,821,716.19	9,026,242.64	0.0001
3140QPZD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4371	0.04	8/1/2052	6,212,895.21	19,868.80	6,812,161.02	6,665,377.15	0.0001
3140QP3N5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4404	0.05	8/1/2052	4,946,168.28	21,013.55	5,043,250.86	4,886,479.50	0.0001
3140QQHN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4736	0.04	9/1/2037	321,396.21	986.42	338,201.44	336,603.72	0.0000
3140QQJY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4778	0.05	10/1/2052	5,450,126.63	21,247.95	5,666,119.09	5,497,391.23	0.0001
3140QQQLH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4827	0.05	10/1/2052	12,146,556.18	47,354.75	12,627,932.99	12,079,029.75	0.0002
3140QQQL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4847	0.06	10/1/2052	4,609,126.97	21,143.98	4,613,232.75	4,587,500.10	0.0001
3140QQQLN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4894	0.05	10/1/2052	11,355,841.13	47,958.16	11,509,959.49	11,431,651.37	0.0002
3140QQQLN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4894	0.05	10/1/2052	12,302,161.22	51,954.68	12,469,122.77	12,384,288.97	0.0002
3140QQNS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4900	0.05	10/1/2052	11,544,621.91	49,023.75	11,765,699.40	11,515,506.05	0.0002
3140QQP58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4943	0.05	10/1/2052	11,177,235.76	43,269.40	11,538,506.40	11,208,680.33	0.0002
3140QQP58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4943	0.05	10/1/2052	12,108,672.08	46,875.18	12,500,048.60	12,142,737.03	0.0002
3140QQZL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5278	0.05	11/1/2052	13,269,783.40	56,340.96	13,521,830.32	13,312,530.68	0.0002
3140QQZP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5281	0.05	11/1/2052	13,137,844.77	55,701.31	13,368,314.51	13,088,076.47	0.0002
3140QRAE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5404	0.04	1/1/2053	931,780.73	3,309.50	992,850.99	925,468.77	0.0000
3140QRBC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5434	0.05	1/1/2053	6,291,638.50	26,520.95	6,365,027.26	6,396,750.09	0.0001
3140QRBM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5443	0.05	1/1/2053	4,590,041.86	19,213.17	4,611,160.98	4,671,555.41	0.0001
3140QRB44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5458	0.06	1/1/2053	3,902,080.90	17,839.94	3,892,350.03	3,982,090.93	0.0001
3140QRCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5478	0.06	1/1/2053	2,920,481.47	14,328.73	2,865,745.72	2,963,089.44	0.0001
3140QREP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5541	0.06	1/1/2053	6,524,996.19	29,966.77	6,538,203.36	6,674,387.39	0.0001
3140QRN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB5892	0.05	3/1/2053	7,028,884.62	27,403.20	7,307,520.38	7,136,978.46	0.0001
3140QRV83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6038	0.04	4/1/2053	4,966,018.80	7,048.42	5,286,316.73	4,971,615.69	0.0001
3140QSAE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6304	0.05	5/1/2053	16,087,690.09	62,680.61	16,714,830.54	16,310,891.45	0.0002
3140QSAE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6304	0.05	5/1/2053	11,771,604.33	45,864.35	12,230,492.40	11,934,924.11	0.0002
3140QSF71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB6489	0.06	6/1/2053	9,287,499.69	18,376.53	9,188,266.42	9,267,228.08	0.0001
3140X3CE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM0068	0.04	2/1/2040	94,017.90	291.77	100,037.13	107,730.79	0.0000
3140X3CH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM0071	0.04	2/1/2040	37,706.13	117.42	40,258.52	43,109.29	0.0000
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	4,931,861.16	13,809.63	5,523,852.42	5,749,456.27	0.0001
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	600,043.11	1,680.17	672,068.71	678,330.92	0.0000
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	3,287,907.44	9,206.42	3,682,568.28	3,716,881.68	0.0001
3140X4DE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1023	0.04	5/1/2049	659,807.66	2,064.63	707,872.18	742,454.89	0.0000
3140X4D60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1024	0.04	5/1/2049	1,040,251.89	3,235.82	1,109,424.50	1,166,791.39	0.0000
3140X4GS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1108	0.05	11/1/2044	145,835.93	603.06	144,734.50	156,354.95	0.0000
3140X4HL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1134	0.03	4/1/2048	709,233.72	1,979.82	791,926.71	809,140.76	0.0000
3140X4HN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1136	0.06	3/1/2039	138,465.11	619.34	135,128.78	148,102.84	0.0000
3140X4HP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1137	0.06	9/1/2039	107,986.78	520.44	104,088.66	115,210.86	0.0000
3140X4JD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1159	0.05	2/1/2048	17,560.53	67.08	17,888.24	19,570.29	0.0000
3140X4JY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1175	0.05	8/1/2049	3,013,983.48	11,441.22	3,050,992.01	3,264,144.03	0.0000
3140X4QP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1361	0.04	12/1/2046	360,722.98	1,123.50	385,198.49	403,377.70	0.0000
3140X4QR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1363	0.05	7/1/2049	1,534,574.57	5,887.30	1,569,945.44	1,707,477.66	0.0000
3140X4TQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1458	0.05	4/1/2049	21,267.29	81.52	21,739.69	23,541.60	0.0000
3140X4TZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1467	0.03	12/1/2047	1,314,644.54	3,619.78	1,447,910.20	1,473,893.30	0.0000
3140X4V37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1533	0.04	2/1/2048	2,771,217.24	9,687.37	2,906,210.72	3,062,714.13	0.0000
3140X4WP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1553	0.03	9/1/2046	3,530,922.97	9,775.32	3,910,127.10	4,015,461.51	0.0001
3140X4WY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1562	0.05	8/1/2049	1,264,673.71	5,294.52	1,270,684.05	1,365,296.82	0.0000
3140X4XF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1577	0.04	9/1/2034	836,427.62	2,563.63	878,960.52	915,763.40	0.0000
3140X4Y91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1635	0.04	9/1/2049	11,576.12	36.63	12,558.17	13,165.70	0.0000
3140X4ZS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1652	0.04	7/1/2044	502,835.01	1,566.11	536,953.01	562,814.80	0.0000
3140X4AJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1724	0.03	10/1/2049	2,470,143.05	6,963.17	2,785,268.30	2,820,894.69	0.0000
3140X4AS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1756	0.05	7/1/2047	1,423,229.41	5,885.45	1,412,508.48	1,556,446.61	0.0000
3140X4SU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1758	0.04	9/1/2049	16,593.51	52.22	17,905.66	18,771.89	0.0000
3140X5PB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2217	0.03	3/1/2047	3,262,862.84	9,033.20	3,613,278.60	3,781,373.20	0.0001
3140X5QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2268	0.03	1/1/2035	992,590.97	2,252.96	1,081,418.70	1,097,976.67	0.0000
3140X5QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2268	0.03	1/1/2035	1,256,444.26	2,851.84	1,368,884.43	1,389,843.91	0.0000
3140X5RG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2286	0.03	1/1/2035	337,279.88	900.12	360,049.40	370,452.92	0.0000
3140X5R70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2309	0.04	3/1/2049	549,310.43	1,735.61	595,064.97	620,244.87	0.0000
3140X5VV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2459	0.04	2/1/2050	1,212,775.55	3,841.38	1,317,046.09	1,390,784.10	0.0000
3140X5X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2493	0.05	10/1/2049	1,105,730.13	4,622.65	1,109,435.64	1,200,041.97	0.0000
3140X6AQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2714	0.03	3/1/2050	2,860,246.25	8,039.10	3,215,638.63	3,405,983.90	0.0000
3140X6AQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2714	0.03	3/1/2050	1,431,048.77	4,022.15	1,608,859.97	1,704,094.22	0.0000
3140X6BM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2743	0.03	2/1/2034	241,818.17	642.08	256,832.60	267,624.27	0.0000
3140X6BP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2745	0.05	3/1/2050	52,620.05	202.80	54,079.66	58,390.05	0.0000
3140X6CG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2770	0.04	4/1/2050	53,426.37	169.57	58,138.49	61,418.53	0.0000
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	13,532,916.38	38,104.58	15,241,830.41	14,224,608.61	0.0002
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	5,271,076.66	14,841.75	5,936,699.40	6,261,521.18	0.0001
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	12,233,481.39	34,445.76	13,778,304.94	12,858,756.25	0.0002
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	916,708.98	2,581.17	1,032,469.46	1,092,307.14	0.0000
3140X6GM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2903	0.04	6/1/2047	93,757.42	293.57	100,653.17	107,951.22	0.0000
3140X6MD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3055	0.04	11/1/2048	9,461.79	29.90	10,249.91	10,757.68	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140X6PH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3123	0.03	5/1/2040	385,886.12	890.40	427,389.96	448,540.48	0.0000
3140X6PZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3139	0.04	3/1/2046	2,393,609.88	7,480.22	2,564,646.13	2,774,025.75	0.0000
3140X6RQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3194	0.05	8/1/2049	8,733,768.61	36,575.41	8,778,098.00	9,084,258.50	0.0001
3140X6TG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3250	0.04	5/1/2050	513,285.71	1,622.27	556,208.30	595,130.97	0.0000
3140X6T27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3268	0.04	3/1/2050	791,127.88	2,501.12	857,526.12	911,046.41	0.0000
3140X6UM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3287	0.03	5/1/2050	2,010,893.84	4,907.47	2,355,586.96	2,444,930.98	0.0000
3140X6WH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3347	0.04	5/1/2047	111,956.56	350.44	120,152.13	127,815.29	0.0000
3140X6ZJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3444	0.04	4/1/2050	1,556,104.31	4,918.87	1,686,468.31	1,789,038.30	0.0000
3140X6ZV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3455	0.04	11/1/2047	1,425,602.35	4,496.84	1,541,775.10	1,630,165.30	0.0000
3140X7BP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3645	0.04	1/1/2049	3,115,417.48	10,829.83	3,248,949.30	3,522,136.71	0.0000
3140X7CA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3664	0.04	3/1/2049	1,143,867.75	4,008.72	1,202,615.52	1,287,317.83	0.0000
3140X7FP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3773	0.04	11/1/2048	152,789.06	479.05	164,246.93	174,799.38	0.0000
3140X7HL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3834	0.05	2/1/2050	7,995,093.79	30,628.16	8,167,509.92	8,372,589.12	0.0001
3140X7HL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3834	0.05	2/1/2050	12,227,790.50	46,843.07	12,491,485.76	12,805,136.27	0.0002
3140X7KK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3897	0.02	7/1/2050	70,195.33	142.05	85,228.85	86,687.94	0.0000
3140X7M48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3978	0.04	7/1/2050	7,491,941.76	26,318.82	7,895,646.15	7,660,678.09	0.0001
3140X7RJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4088	0.04	3/1/2050	12,045,094.90	38,097.82	13,062,110.85	12,404,151.89	0.0002
3140X7SE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4116	0.05	7/1/2049	3,657,861.51	14,008.35	3,735,561.18	4,059,890.47	0.0001
3140X7SE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4116	0.05	7/1/2049	3,096,682.53	11,859.23	3,162,461.73	3,448,959.04	0.0000
3140X7ST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4129	0.04	9/1/2050	11,272,417.65	39,710.77	11,913,230.31	11,973,390.93	0.0002
3140X7ST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4129	0.04	9/1/2050	19,163,111.12	67,508.31	20,252,492.70	20,354,766.29	0.0003
3140X7SZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4135	0.03	8/1/2050	1,666,826.94	4,018.60	1,928,929.94	2,068,425.64	0.0000
3140X7S59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4139	0.03	8/1/2050	865,593.93	2,098.74	1,007,394.83	1,069,288.52	0.0000
3140X7VJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4216	0.04	6/1/2049	225,660.71	713.00	244,457.01	254,329.71	0.0000
3140X7SW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4460	0.04	11/1/2048	498,158.23	1,575.42	540,143.59	570,239.05	0.0000
3140X8C96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4595	0.03	9/1/2050	323,137.43	910.32	364,127.23	388,177.78	0.0000
3140X8GP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4705	0.02	11/1/2050	7,041,301.55	14,264.97	8,558,979.86	8,830,081.18	0.0001
3140X8P76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4945	0.05	7/1/2049	2,375,833.82	9,934.08	2,384,178.45	2,673,734.22	0.0000
3140X8SA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5012	0.05	3/1/2049	2,602,999.67	9,952.23	2,653,928.56	2,922,917.41	0.0000
3140X8S24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5036	0.04	3/1/2050	5,161,783.80	18,138.44	5,441,533.01	5,221,691.22	0.0001
3140X8ZL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5246	0.04	11/1/2050	1,197,130.04	4,157.96	1,247,387.28	1,348,834.88	0.0000
3140X8ZZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5259	0.04	11/1/2050	2,871,121.52	9,104.37	3,121,496.77	3,337,395.76	0.0000
3140X9CA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5464	0.03	2/1/2047	603,136.53	1,669.78	667,910.49	703,865.73	0.0000
3140X9EV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5547	0.04	1/1/2051	4,359,296.63	13,851.85	4,749,206.49	4,950,892.42	0.0001
3140X9GA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5592	0.04	12/1/2050	51,158.75	180.02	54,004.80	58,631.55	0.0000
3140X9HR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5639	0.02	1/1/2051	1,174,557.71	1,891.88	1,513,507.77	1,518,153.73	0.0000
3140X9LS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5736	0.04	12/1/2050	8,339,211.23	29,201.99	8,760,595.90	9,588,562.56	0.0001
3140X9LZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5743	0.03	2/1/2051	625,853.39	1,517.39	728,346.27	742,149.65	0.0000
3140X9MC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5754	0.04	3/1/2037	45,869.44	141.34	48,458.58	51,787.99	0.0000
3140X9M93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5783	0.03	6/1/2038	188,015.78	507.54	203,014.49	213,520.21	0.0000
3140X9PX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5837	0.05	5/1/2050	156,553.16	604.67	161,245.40	169,076.31	0.0000
3140X9PA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5842	0.05	7/1/2048	4,273,665.11	16,325.32	4,353,419.76	4,811,305.28	0.0001
3140X9QK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5857	0.03	8/1/2050	6,134,897.54	17,293.48	6,917,393.04	7,302,024.46	0.0001
3140X9QL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5858	0.03	1/1/2051	7,272,987.29	20,480.13	8,192,053.80	8,680,820.31	0.0001
3140X9VH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6015	0.04	8/1/2039	48,447.42	149.29	51,185.33	54,677.07	0.0000
3140X9YP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6117	0.03	4/1/2051	244,911.57	684.97	273,987.08	290,635.80	0.0000
3140X9Y41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6130	0.02	2/1/2051	1,221,432.78	1,969.75	1,575,798.31	1,541,593.59	0.0000
3140X9Y82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6134	0.03	3/1/2040	184,275.24	500.03	200,010.03	210,055.34	0.0000
3140X93X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6213	0.04	12/1/2050	4,551,474.30	14,415.23	4,942,366.02	5,304,503.33	0.0001
3140XAAE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6304	0.04	3/1/2036	2,701,810.23	9,256.61	2,776,983.16	2,957,541.02	0.0000
3140XAB50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6359	0.03	2/1/2051	2,785,787.49	6,758.89	3,244,267.36	2,971,063.51	0.0000
3140XACH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6371	0.05	4/1/2036	615,288.75	2,340.09	624,025.10	660,622.69	0.0000
3140XAF45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6460	0.03	3/1/2051	1,252,990.67	3,039.30	1,458,865.81	1,513,807.46	0.0000
3140XAG97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6523	0.03	3/1/2051	9,390,260.22	22,922.04	11,002,578.00	11,371,179.64	0.0001
3140XARA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6780	0.03	4/1/2051	3,007,907.18	7,296.10	3,502,127.40	3,618,283.15	0.0000
3140XAT44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6870	0.03	4/1/2051	6,384,755.80	15,503.90	7,441,874.00	7,719,523.46	0.0001
3140XAVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6923	0.04	2/1/2035	5,045,578.78	15,365.62	5,268,213.48	5,636,834.51	0.0001
3140XASB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7141	0.04	2/1/2047	45,658.40	159.34	47,801.83	51,766.83	0.0000
3140XASH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7147	0.04	8/1/2050	7,049,215.17	22,290.15	7,642,336.94	8,166,949.22	0.0001
3140XASH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7147	0.04	8/1/2050	313,690.08	991.91	340,083.99	362,993.43	0.0000
3140XASJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7148	0.04	2/1/2036	6,998,017.12	21,342.93	7,317,575.65	7,833,608.72	0.0001
3140XASW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7160	0.05	3/1/2050	6,300,589.46	24,190.11	6,450,697.18	6,990,288.97	0.0001
3140XBD56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7312	0.05	8/1/2049	5,802,487.27	22,207.25	5,921,932.65	6,462,958.97	0.0001
3140XBEU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7346	0.03	5/1/2051	6,046,006.49	17,066.97	6,826,786.00	7,169,897.75	0.0001
3140XBEU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7346	0.03	5/1/2051	9,069,009.10	25,600.45	10,240,178.29	10,754,846.60	0.0001
3140XBFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7380	0.03	6/1/2051	2,157,277.43	5,232.84	2,511,762.47	2,612,272.45	0.0000
3140XBFY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7382	0.03	5/1/2051	301,560.72	849.28	339,710.17	357,538.73	0.0000
3140XBGV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7411	0.02	5/1/2051	10,442,674.96	21,256.57	12,753,944.85	10,375,256.64	0.0002
3140XBJ24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7479	0.05	1/1/2050	7,153,526.62	27,352.26	7,293,934.87	7,695,489.43	0.0001
3140XBKW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7508	0.03	11/1/2050	17,703,985.63	42,925.50	20,604,238.20	21,483,527.07	0.0003
3140XBKW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7508	0.03	11/1/2050	16,342,140.59	39,623.54	19,019,296.80	19,830,947.98	0.0003
3140XBLM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7531	0.03	5/1/2051	8,949,488.41	25,291.90	10,116,760.20	10,639,706.20	0.0001
3140XBLN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7532	0.04	4/1/2051	1,980,687.68	6,267.09	2,148,717.38	2,320,448.72	0.0000
3140XBNR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7599	0.04	1/1/2051	5,083,396.89	16,073.74	5,510,995.00	5,652,954.67	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140XBNZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7607	0.03	4/1/2038	346,873.14	926.94	370,777.14	391,883.54	0.0000
3140XBN55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7611	0.03	5/1/2051	3,535,211.22	9,979.37	3,991,747.36	4,191,776.93	0.0001
3140XBN55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7611	0.03	5/1/2051	7,021,976.41	19,821.98	7,928,792.40	8,326,110.47	0.0001
3140XBQ86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7678	0.03	7/1/2051	4,958,720.00	12,095.24	5,805,715.89	5,320,141.03	0.0001
3140XBRA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7680	0.04	2/1/2051	5,904,900.32	18,624.69	6,385,608.96	6,344,607.75	0.0001
3140XBSP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7725	0.05	7/1/2051	4,138,956.78	15,817.99	4,218,131.10	4,590,013.62	0.0001
3140XBXU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7890	0.03	6/1/2051	7,348,871.66	18,003.47	8,641,664.70	8,930,959.01	0.0001
3140XBY20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7928	0.04	6/1/2049	2,897,723.27	10,131.19	3,039,357.32	3,258,139.52	0.0000
3140XBZ29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7960	0.04	10/1/2048	53,953.25	188.49	56,547.06	61,477.43	0.0000
3140XCAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8118	0.02	8/1/2051	1,298,671.80	2,632.67	1,579,604.45	1,610,637.41	0.0000
3140XCDQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8210	0.03	8/1/2051	1,008,970.68	2,829.89	1,131,957.91	1,198,194.64	0.0000
3140XCH43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8350	0.02	9/1/2051	4,455,999.42	7,197.59	5,758,072.31	4,826,565.80	0.0001
3140XCJP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8369	0.03	8/1/2051	7,404,216.55	18,064.49	8,670,956.60	8,995,879.53	0.0001
3140XCLC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8422	0.03	8/1/2051	1,601,660.64	3,924.81	1,883,907.70	1,749,081.93	0.0000
3140XCL22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8444	0.02	6/1/2036	6,340,184.29	11,869.00	7,121,402.10	6,419,380.22	0.0001
3140XCQ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8576	0.03	2/1/2050	1,081,404.84	3,008.52	1,203,406.16	1,269,443.01	0.0000
3140XCRR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8595	0.03	8/1/2051	7,277,490.17	17,678.92	8,485,879.40	8,814,030.17	0.0001
3140XCUK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8685	0.03	9/1/2051	920,501.70	2,598.44	1,039,375.03	1,103,359.54	0.0000
3140XCUS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8692	0.03	9/1/2051	291,111.37	714.70	343,057.07	336,480.72	0.0000
3140XCYY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8730	0.02	9/1/2051	1,969,486.19	4,019.20	2,411,517.32	2,244,404.12	0.0000
3140XCZN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8880	0.03	9/1/2051	3,628,145.37	10,241.71	4,096,683.00	4,323,895.04	0.0001
3140XCZN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8880	0.03	9/1/2051	7,256,290.73	20,483.42	8,193,366.00	8,647,790.10	0.0001
3140XC5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8941	0.03	1/1/2041	201,115.00	551.54	220,617.59	233,890.86	0.0000
3140XC6B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8965	0.03	10/1/2051	22,042,307.28	53,822.64	25,834,865.55	26,828,432.61	0.0003
3140XDAP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9013	0.02	9/1/2051	11,189,555.46	22,630.40	13,578,239.32	13,691,955.21	0.0002
3140XDAQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9014	0.02	9/1/2051	543,543.77	1,102.53	661,519.09	587,104.70	0.0000
3140XDA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9026	0.03	9/1/2051	5,852,956.71	14,260.09	6,844,842.89	6,743,347.17	0.0001
3140XDE69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9156	0.03	10/1/2051	10,259,350.27	29,042.58	11,617,032.90	10,117,599.72	0.0002
3140XDKM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9299	0.02	10/1/2051	211,892.43	430.11	258,065.52	258,955.06	0.0000
3140XDN69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9412	0.03	11/1/2051	6,798,676.23	16,509.78	7,924,696.33	7,194,636.98	0.0001
3140XDRX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9501	0.03	11/1/2051	2,601,022.91	6,339.26	3,042,843.84	3,129,438.62	0.0000
3140XDS56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9539	0.02	11/1/2051	725,853.77	1,472.33	883,399.17	879,549.70	0.0000
3140XDT22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9568	0.02	11/1/2051	1,160,489.43	2,348.52	1,409,113.40	1,404,455.33	0.0000
3140XDUA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9576	0.02	11/1/2051	1,878,476.31	3,823.87	2,294,322.21	2,003,791.65	0.0000
3140XDVJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9616	0.03	11/1/2051	1,748,826.64	4,266.71	2,048,022.21	1,955,258.07	0.0000
3140XDY26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9728	0.03	11/1/2051	905,321.26	2,205.72	1,058,743.83	1,089,897.68	0.0000
3140XD6B7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9865	0.03	12/1/2051	1,847,395.09	4,503.98	2,161,909.72	2,227,475.27	0.0000
3140XEC77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9993	0.04	7/1/2051	4,795,268.47	15,171.55	5,201,675.36	4,826,166.97	0.0001
3140XTAK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FFP009	0.06	2/1/2052	690,521.47	3,091.86	674,587.71	750,258.85	0.0000
3140XTAN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FFP012	0.03	6/1/2052	412,326.50	1,154.20	461,680.10	398,799.23	0.0000
3140XFAD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0003	0.02	12/1/2036	9,094,952.56	13,090.48	10,472,385.41	9,703,279.47	0.0001
3140XFJ44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0282	0.05	5/1/2050	0,000.02	1,856.32	0.02	0.02	0.0000
3140XFJ85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0286	0.02	1/1/2052	2,050,902.90	4,163.98	2,498,389.43	2,443,685.40	0.0000
3140XFKA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0288	0.02	1/1/2052	877,888.15	1,787.27	1,072,360.78	1,047,827.48	0.0000
3140XFKT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0305	0.02	1/1/2042	4,417,860.43	6,811.46	5,449,170.42	4,999,811.72	0.0001
3140XFLM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0331	0.03	1/1/2052	4,624,801.50	13,088.81	5,235,525.56	5,021,031.03	0.0001
3140XFL74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0349	0.02	1/1/2052	11,506,962.26	23,375.88	14,025,525.96	13,318,461.09	0.0002
3140XFPJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0424	0.03	1/1/2052	458,432.17	1,113.61	534,533.74	536,232.27	0.0000
3140XFPY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0438	0.03	12/1/2051	7,890,803.98	19,219.69	9,225,449.80	9,052,276.70	0.0001
3140XFQS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0464	0.02	1/1/2052	1,125,524.74	2,291.42	1,374,854.63	1,324,593.82	0.0000
3140XFQ61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0476	0.02	2/1/2052	6,274,947.32	12,719.06	7,631,434.86	7,163,604.68	0.0001
3140XFRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0490	0.02	1/1/2052	834,449.72	1,701.08	1,020,646.21	947,500.77	0.0000
3140XFSM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0523	0.03	2/1/2052	468,270.26	1,139.54	546,980.80	547,146.37	0.0000
3140XFTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0547	0.03	2/1/2052	4,771,430.87	11,662.44	5,597,971.34	5,143,171.67	0.0001
3140XFU74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0605	0.03	2/1/2052	1,561,366.09	3,811.23	1,829,390.02	1,803,393.12	0.0000
3140XFVZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0631	0.03	2/1/2052	278,972.33	789.97	315,987.05	317,811.55	0.0000
3140XFWT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0657	0.03	2/1/2052	12,018,660.26	29,306.83	14,067,277.95	13,792,030.78	0.0002
3140XFXA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0672	0.02	1/1/2051	7,199,116.69	14,577.42	8,746,451.41	7,115,226.70	0.0001
3140XFY39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0729	0.04	2/1/2052	16,270,472.64	52,010.07	17,832,022.88	17,725,917.68	0.0003
3140XFY47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0730	0.04	2/1/2051	5,638,603.90	19,891.15	5,967,344.94	5,824,793.62	0.0001
3140XFZ27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0759	0.04	2/1/2052	2,109,266.59	6,693.02	2,294,751.34	2,375,770.11	0.0000
3140XF2Q3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0782	0.02	2/1/2037	5,738,011.18	10,772.33	6,463,398.38	6,125,426.56	0.0001
3140XF4R9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0831	0.03	3/1/2052	856,884.16	2,428.01	971,204.66	894,898.48	0.0000
3140XGB32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0957	0.03	3/1/2052	257,145.19	729.99	291,994.76	284,465.38	0.0000
3140XGB40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0958	0.03	3/1/2052	4,064,494.40	11,448.25	4,579,299.21	4,366,424.84	0.0001
3140XGDU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1014	0.02	2/1/2052	74,239.18	150.40	90,241.74	84,627.38	0.0000
3140XGEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1037	0.04	1/1/2052	5,948,894.95	18,928.03	6,489,609.18	6,455,949.16	0.0001
3140XGFY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1082	0.03	3/1/2052	410,272.99	993.38	476,823.21	462,399.36	0.0000
3140XGFZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1083	0.03	3/1/2052	4,273,810.16	10,415.23	4,999,310.03	4,676,837.11	0.0001
3140XGGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1112	0.02	3/1/2052	380,322.33	768.25	460,952.06	434,092.10	0.0000
3140XGHH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1133	0.04	5/1/2052	7,656,600.25	10,756.98	8,067,731.86	7,717,289.76	0.0001
3140XGJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1185	0.04	4/1/2052	13,256,655.38	42,340.85	14,516,864.38	14,450,406.38	0.0002
3140XGJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1185	0.04	4/1/2052	12,088,705.68	38,610.50	13,237,886.61	13,177,283.75	0.0002
3140XGKP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1201	0.03	1/1/2050	417,047.94	1,174.85	469,939.65	448,552.42	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140XGLJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1228	0.03	3/1/2052	1,241,557.59	3,508.85	1,403,540.16	1,330,633.74	0.0000
3140XGNF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1289	0.03	3/1/2052	80,262.69	224.07	89,626.91	85,762.27	0.0000
3140XGRR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1395	0.04	4/1/2052	4,425,356.42	15,615.51	4,684,651.90	4,765,908.67	0.0001
3140XGSR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1427	0.03	2/1/2050	386,760.83	1,088.22	435,286.58	413,284.81	0.0000
3140XGTL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1454	0.04	4/1/2052	510,817.27	1,627.65	558,050.68	540,055.67	0.0000
3140XGV55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1535	0.03	4/1/2052	808,670.17	2,285.44	914,175.12	869,715.40	0.0000
3140XGV55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1535	0.03	4/1/2052	7,351,546.98	20,776.71	8,310,682.89	7,515,522.39	0.0001
3140XGWC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1542	0.03	4/1/2042	80,456.14	222.73	89,090.82	86,065.78	0.0000
3140XGXU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1590	0.03	4/1/2052	4,729,211.42	11,555.32	5,546,551.21	5,099,238.80	0.0001
3140XGXU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1590	0.03	4/1/2052	8,079,974.01	19,742.54	9,476,419.13	7,832,431.88	0.0001
3140XGX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1597	0.04	5/1/2052	5,917,296.02	18,805.13	6,447,471.61	6,266,060.31	0.0001
3140XGX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1597	0.04	5/1/2052	7,878,056.84	25,036.41	8,583,911.91	8,342,387.58	0.0001
3140XGXN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1704	0.04	5/1/2052	5,195,374.06	18,328.16	5,498,448.54	5,490,029.30	0.0001
3140XG4Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1730	0.03	4/1/2037	6,311,371.32	14,383.04	6,903,860.64	6,688,382.88	0.0001
3140XHB66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1836	0.03	5/1/2052	6,727,238.42	16,400.35	7,872,166.29	7,290,833.74	0.0001
3140XHBZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1855	0.04	5/1/2052	907,522.64	3,202.73	960,819.28	960,524.97	0.0000
3140XHCK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1873	0.03	5/1/2052	19,718,146.00	55,452.85	22,181,139.76	21,210,945.39	0.0003
3140XHC70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1893	0.02	1/1/2052	1,159,379.05	2,341.95	1,405,171.68	1,247,472.81	0.0000
3140XHEM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1939	0.03	3/1/2052	11,186,546.29	27,250.97	13,080,467.12	12,065,682.99	0.0002
3140XHGA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1992	0.03	5/1/2037	4,599,815.39	12,317.94	4,927,177.04	4,863,217.89	0.0001
3140XHGX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2013	0.03	5/1/2037	1,235,645.27	3,305.53	1,322,210.39	1,303,986.77	0.0000
3140XHHS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2040	0.02	2/1/2052	15,852,317.47	32,347.18	19,408,307.59	15,986,727.79	0.0002
3140XHHV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2043	0.03	4/1/2052	2,592,480.63	6,335.63	3,041,104.34	2,769,556.27	0.0000
3140XHHV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2043	0.03	4/1/2052	6,591,185.60	16,107.87	7,731,777.40	7,057,339.95	0.0001
3140XHLG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2126	0.04	6/1/2052	4,551,946.68	14,489.42	4,967,801.33	4,836,715.14	0.0001
3140XHLG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2126	0.04	6/1/2052	1,925,823.60	6,130.14	2,101,762.10	2,052,184.36	0.0000
3140XHMF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2157	0.05	6/1/2052	8,195,590.64	31,666.36	8,444,361.53	8,503,447.46	0.0001
3140XHMF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2157	0.05	6/1/2052	5,735,561.78	22,161.23	5,909,660.38	5,951,010.79	0.0001
3140XHPA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2216	0.04	7/1/2052	3,340,542.31	11,846.15	3,553,844.02	3,540,742.63	0.0001
3140XHQA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2248	0.05	6/1/2052	928,948.42	3,888.43	933,222.58	968,864.18	0.0000
3140XHRT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2297	0.04	10/1/2050	4,809,395.64	15,244.36	5,226,638.16	4,847,253.33	0.0001
3140XHRX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2301	0.04	2/1/2052	4,757,150.13	15,133.53	5,188,637.20	4,781,188.20	0.0001
3140XHSM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2323	0.04	7/1/2052	704,189.04	2,495.80	748,739.01	737,465.89	0.0000
3140XHWA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2440	0.05	7/1/2052	1,919,512.32	7,449.90	1,986,640.91	2,013,558.43	0.0000
3140XHWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2462	0.03	2/1/2052	7,319,072.16	20,683.29	8,273,316.48	7,486,911.85	0.0001
3140XHWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2462	0.03	2/1/2052	10,568,665.34	29,866.46	11,946,584.38	10,901,509.66	0.0002
3140XHXF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2477	0.03	5/1/2052	8,844,084.87	21,660.62	10,397,099.64	8,929,470.27	0.0001
3140XHX28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2496	0.05	8/1/2052	5,914,036.70	23,038.83	6,143,687.75	5,899,108.00	0.0001
3140XHYK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2513	0.04	7/1/2052	1,947,920.41	6,886.13	2,065,838.47	2,101,413.19	0.0000
3140XHZ67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2564	0.05	8/1/2052	1,862,388.26	7,913.63	1,899,272.12	1,939,731.67	0.0000
3140XHZS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2584	0.05	8/1/2052	529,903.21	2,042.26	544,602.02	550,817.00	0.0000
3140XHBX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2685	0.04	8/1/2052	492,113.28	1,728.62	518,587.16	514,911.73	0.0000
3140XJB11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2740	0.04	6/1/2049	2,611,374.97	8,250.66	2,828,796.25	2,781,219.48	0.0000
3140XJC43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2790	0.05	10/1/2052	1,524,840.87	5,804.82	1,547,951.80	1,560,606.09	0.0000
3140XJEX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2849	0.03	1/1/2052	11,561,264.11	28,212.96	13,542,220.06	11,901,963.44	0.0002
3140XJGL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2902	0.05	9/1/2052	5,766,582.21	24,353.52	5,844,844.68	5,782,049.08	0.0001
3140XJLC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3022	0.04	10/1/2052	4,429,421.38	15,692.31	4,707,693.12	4,417,137.88	0.0001
3140XJN38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3092	0.03	4/1/2052	8,833,629.93	21,583.26	10,359,963.33	8,920,107.84	0.0001
3140XJQE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3152	0.05	8/1/2052	3,872,793.33	15,030.87	4,008,231.48	3,930,530.15	0.0001
3140XJQE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3152	0.05	8/1/2052	6,576,339.04	25,523.72	6,806,324.75	6,755,352.43	0.0001
3140XJRY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3202	0.02	7/1/2051	9,985,784.12	20,194.84	12,116,905.45	10,017,299.47	0.0002
3140XJR88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3210	0.05	9/1/2052	1,220,631.12	5,176.08	1,242,258.84	1,229,551.00	0.0000
3140XJSJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3220	0.06	12/1/2052	1,014,754.18	4,650.77	1,014,713.59	1,015,814.07	0.0000
3140XJUR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3291	0.06	12/1/2052	9,654,426.34	44,432.96	9,694,464.48	9,695,973.06	0.0001
3140XJW25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3364	0.03	4/1/2052	8,485,318.39	23,978.23	9,591,290.04	8,586,059.11	0.0001
3140XJYF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3409	0.06	12/1/2052	8,450,087.15	38,821.57	8,470,161.44	8,646,972.46	0.0001
3140XJ4S9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3532	0.02	3/1/2052	9,916,918.19	20,170.36	12,102,215.19	10,251,097.19	0.0002
3140XKAx8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3621	0.03	11/1/2051	8,807,204.88	21,507.34	10,323,524.10	8,883,035.98	0.0001
3140XKAy6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3622	0.03	2/1/2052	10,937,141.16	26,777.11	12,853,010.98	11,268,275.14	0.0002
3140XKCF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3669	0.04	3/1/2046	9,135,155.15	31,671.12	9,501,336.66	9,366,741.87	0.0001
3140XKCL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3674	0.03	2/1/2052	5,605,566.67	15,804.40	6,321,758.72	5,826,763.96	0.0001
3140XKFG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3766	0.02	3/1/2052	7,537,951.43	15,272.43	9,163,457.08	7,824,850.56	0.0001
3140XKGB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3793	0.04	7/1/2047	5,040,500.07	15,722.98	5,390,736.20	5,110,400.81	0.0001
3140XKGQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3806	0.03	7/1/2052	10,365,357.33	25,432.81	12,207,751.13	10,348,130.51	0.0002
3140XKGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3809	0.05	11/1/2052	11,244,422.81	43,810.35	11,682,759.96	11,499,046.18	0.0002
3140XKGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3809	0.05	11/1/2052	10,162,333.43	39,594.33	10,558,487.90	10,392,453.48	0.0002
3140XKLF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3925	0.06	3/1/2053	15,145,209.89	69,242.44	15,107,441.29	15,152,111.74	0.0002
3140XKLF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3925	0.06	3/1/2053	11,694,104.12	53,464.32	11,664,941.77	11,699,433.27	0.0002
3140XKMC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3954	0.04	8/1/2052	1,155,060.32	3,680.44	1,261,864.53	1,183,313.83	0.0000
3140XKNS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4000	0.06	7/1/2041	197,412.07	950.30	190,060.52	198,774.05	0.0000
3140XKQC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4050	0.04	3/1/2038	6,911,033.78	23,740.69	7,122,207.22	7,102,378.97	0.0001
3140XKSC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4114	0.05	3/1/2053	11,707,374.49	45,643.50	12,171,599.29	11,890,744.77	0.0002
3140XLC9H	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4571	0.06	5/1/2053	21,450,876.30	98,556.00	21,503,128.90	21,647,508.80	0.0003
3140XLC9H	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4571	0.06	5/1/2053	15,219,141.04	69,924.31	15,256,213.64	15,358,649.47	0.0002

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
3140XLD09	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4598	0.06	5/1/2053	304,995.90	600.23	300,113.06	305,083.68	0.0000
3140XLDT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS4613	0.06	6/1/2053	922,594.78	5,418.49	1,083,697.21	933,515.94	0.0000
31417YL03	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0320	0.05	2/1/2030	67,908.72	282.90	67,896.50	71,565.47	0.0000
31417YSU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0530	0.05	8/1/2030	30,728.54	128.01	30,722.71	32,448.18	0.0000
31417YYS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0706	0.05	4/1/2031	27,293.97	104.25	27,800.49	28,606.49	0.0000
31417YY84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0734	0.05	5/1/2031	94,835.24	362.23	96,595.20	99,414.46	0.0000
31417Y2J5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0776	0.05	6/1/2031	32,087.03	122.56	32,682.50	33,642.78	0.0000
31417Y2Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0790	0.05	7/1/2041	3,094.97	11.75	3,133.01	3,327.75	0.0000
31418AAP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0913	0.05	11/1/2031	41,476.21	158.42	42,246.36	43,879.66	0.0000
31418ABH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0939	0.05	12/1/2031	41,091.57	156.95	41,854.58	43,491.67	0.0000
31418ACE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0968	0.05	12/1/2031	9,629.06	36.78	9,807.86	10,191.55	0.0000
31418AGW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1112	0.04	7/1/2042	30,944.80	107.29	32,187.57	34,068.46	0.0000
31418AJT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1173	0.04	9/1/2042	503,701.64	1,746.53	523,957.85	559,558.77	0.0000
31418AJX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1177	0.04	9/1/2042	45,476.59	142.65	48,906.92	50,450.68	0.0000
31418AKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1211	0.03	10/1/2027	199,467.30	520.36	208,144.86	210,629.01	0.0000
31418ALB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1221	0.05	9/1/2042	10,194.84	38.94	10,384.68	11,123.50	0.0000
31418AL97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1251	0.04	11/1/2042	404,002.49	1,267.31	434,504.73	452,250.89	0.0000
31418AMB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1253	0.04	11/1/2042	57,490.84	199.92	59,975.00	63,567.96	0.0000
31418AM96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1283	0.04	12/1/2042	805,321.42	2,526.87	866,356.21	910,463.19	0.0000
31418AQ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1373	0.04	3/1/2043	18,715.36	58.71	20,129.24	21,158.42	0.0000
31418AXL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1582	0.04	9/1/2043	255,139.61	799.53	274,125.54	273,526.01	0.0000
31418AXV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1591	0.05	9/1/2043	105,044.38	401.68	117,113.82	114,896.85	0.0000
31418AYP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1617	0.03	10/1/2028	15,314.10	40.12	16,047.31	16,284.36	0.0000
31418AYW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1624	0.04	10/1/2028	7,178.49	21.81	7,477.82	7,635.08	0.0000
31418AY36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1629	0.05	10/1/2043	95,476.12	365.10	97,361.03	104,443.97	0.0000
31418AZ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1664	0.05	11/1/2043	54,031.62	206.61	55,094.96	59,084.09	0.0000
31418A2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1689	0.04	12/1/2033	3,582,361.99	12,234.72	3,670,415.25	3,810,247.69	0.0001
31418A3V8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1711	0.05	12/1/2043	79,738.16	304.88	81,300.76	87,214.55	0.0000
31418A5H7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1747	0.04	1/1/2029	359,452.60	1,093.91	375,054.89	383,102.35	0.0000
31418BD45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1922	0.04	6/1/2034	974,914.42	3,332.77	999,830.19	1,039,651.13	0.0000
31418BGX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2013	0.05	7/1/2044	155,548.08	646.38	155,130.78	168,282.60	0.0000
31418BHE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2028	0.05	9/1/2044	201,885.41	771.19	205,650.87	220,630.87	0.0000
31418BK55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2100	0.05	11/1/2044	573,516.56	2,190.87	584,231.36	624,538.30	0.0000
31418BKY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2110	0.04	12/1/2034	26,134.36	80.54	27,612.16	29,529.77	0.0000
31418BLU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2138	0.04	1/1/2035	13,368.08	41.19	14,123.85	15,111.58	0.0000
31418BPB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2217	0.04	3/1/2045	430,447.57	1,500.20	450,061.24	475,494.54	0.0000
31418BPJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2224	0.05	3/1/2045	1,299,824.31	4,965.36	1,324,094.97	1,415,802.65	0.0000
31418BSJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2320	0.03	7/1/2035	155,705.81	417.50	166,998.23	175,778.29	0.0000
31418BT0C	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2346	0.04	6/1/2045	21,559.30	67.42	23,116.17	23,581.88	0.0000
31418BUA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2376	0.04	8/1/2045	16,733.17	52.37	17,954.63	18,346.84	0.0000
31418BVG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2414	0.04	10/1/2045	1,359,308.02	4,276.31	1,466,161.90	1,526,011.55	0.0000
31418BVT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2425	0.03	10/1/2030	512,501.77	1,344.44	537,777.30	550,436.89	0.0000
31418BYU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2522	0.04	2/1/2046	364,629.41	1,143.26	391,973.48	407,375.76	0.0000
31418BYV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2523	0.03	2/1/2036	248,588.36	669.88	267,950.46	281,439.43	0.0000
31418B2M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2579	0.03	4/1/2036	199,508.11	537.32	214,929.29	225,741.35	0.0000
31418B5Q5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2654	0.05	6/1/2046	342,640.09	1,308.89	349,037.96	378,317.99	0.0000
31418B6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2670	0.03	7/1/2046	621,559.96	1,734.09	693,635.64	699,306.28	0.0000
31418B6J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2672	0.03	7/1/2036	388,598.63	1,049.05	419,621.22	441,341.80	0.0000
31418CAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2705	0.03	8/1/2046	798,574.25	2,227.67	891,067.00	920,802.58	0.0000
31418CAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2705	0.03	8/1/2046	660,889.03	1,843.59	737,434.76	773,777.37	0.0000
31418CAH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2707	0.03	7/1/2036	729,153.49	1,969.07	787,626.91	829,907.68	0.0000
31418CBT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2749	0.03	9/1/2036	127,880.06	295.07	141,632.59	146,711.20	0.0000
31418CCH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2771	0.03	10/1/2046	570,417.35	1,592.58	637,031.77	654,168.70	0.0000
31418CCK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2773	0.03	10/1/2036	885,521.67	2,393.77	957,507.05	1,009,045.70	0.0000
31418CCT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2781	0.03	9/1/2046	152,932.82	370.50	177,841.26	171,032.50	0.0000
31418CC77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2793	0.04	9/1/2046	56,792.81	177.61	60,895.33	62,234.95	0.0000
31418CDL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2806	0.03	11/1/2046	620,907.55	1,727.87	691,149.02	680,913.24	0.0000
31418CEE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2832	0.03	12/1/2036	637,967.99	1,725.73	690,292.13	727,037.49	0.0000
31418CEJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2836	0.05	11/1/2046	22,540.68	86.10	22,961.33	23,949.62	0.0000
31418CE67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2856	0.04	12/1/2036	1,678,095.96	5,806.70	1,742,010.32	1,815,848.32	0.0000
31418CFD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2863	0.03	1/1/2047	1,046,105.36	2,918.43	1,167,371.96	1,170,488.21	0.0000
31418CFD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2863	0.03	1/1/2047	542,636.96	1,513.85	605,540.51	582,806.28	0.0000
31418CGE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2896	0.04	2/1/2047	91,351.48	287.89	98,706.06	97,802.86	0.0000
31418CGY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2914	0.04	2/1/2037	1,468,705.51	5,082.10	1,524,628.90	1,582,880.04	0.0000
31418CG32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2917	0.04	2/1/2047	28,396.10	88.90	30,479.37	31,636.84	0.0000
31418CHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2938	0.05	3/1/2047	3,366.46	12.91	3,442.43	3,572.49	0.0000
31418CJU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2974	0.05	4/1/2047	4,876.34	18.63	4,967.34	5,181.77	0.0000
31418CKH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2995	0.04	4/1/2047	526,416.57	1,847.80	554,338.61	580,739.25	0.0000
31418CKH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2995	0.04	4/1/2047	11,980.59	42.05	12,616.06	12,813.77	0.0000
31418CK45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3014	0.04	5/1/2027	245,205.46	751.94	257,807.07	261,787.25	0.0000
31418CLK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3029	0.03	6/1/2032	332,328.90	882.36	352,944.38	352,644.31	0.0000
31418CLU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3038	0.05	6/1/2047	12,317.49	47.05	12,547.36	13,089.65	0.0000
31418CMF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3057	0.04	7/1/2047	500,967.24	1,579.63	541,586.20	557,110.06	0.0000
31418CNE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3088	0.04	7/1/2047	25,771.49	90.11	27,032.84	27,675.93	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31418CNG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3090	0.03	8/1/2032	442,778.74	1,175.66	470,265.77	481,119.69	0.0000
31418CNT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3101	0.05	8/1/2047	9,041.77	34.54	9,210.51	9,583.38	0.0000
31418CPG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3122	0.05	9/1/2047	384,543.63	1,468.95	391,719.94	406,573.68	0.0000
31418CPK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3125	0.03	9/1/2032	30,116.52	79.97	31,987.13	32,151.36	0.0000
31418CQH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3155	0.03	10/1/2032	192,650.04	511.53	204,611.64	206,819.24	0.0000
31418CRC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3182	0.04	10/1/2047	9,239,961.73	29,194.67	10,009,599.86	10,594,000.15	0.0001
31418CRC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3182	0.04	10/1/2047	1,038,336.31	3,280.74	1,124,824.03	1,160,262.76	0.0000
31418CRE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3184	0.05	10/1/2047	324,269.52	1,238.70	330,321.00	343,655.28	0.0000
31418CRQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3194	0.04	10/1/2047	34,873.55	109.06	37,393.50	38,818.83	0.0000
31418CR89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3210	0.04	11/1/2047	815,216.08	2,571.47	881,648.28	902,807.06	0.0000
31418CR89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3210	0.04	11/1/2047	506,542.03	1,597.81	547,820.29	578,487.43	0.0000
31418CR97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3211	0.04	12/1/2047	1,394,858.21	4,864.49	1,459,346.74	1,566,106.95	0.0000
31418CR97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3211	0.04	12/1/2047	58,061.03	202.48	60,745.37	62,100.97	0.0000
31418CSA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3212	0.05	11/1/2047	289,367.10	1,105.38	294,767.24	307,543.61	0.0000
31418CSG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3218	0.03	11/1/2032	12,944.57	34.37	13,748.29	13,736.18	0.0000
31418CS54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3239	0.04	12/1/2047	83,364.50	291.48	87,444.67	88,952.86	0.0000
31418CTC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3246	0.03	12/1/2032	58,533.14	131.94	63,329.74	63,522.17	0.0000
31418CT95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3275	0.03	1/1/2048	567,690.39	1,588.64	635,455.35	634,169.61	0.0000
31418CUJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3284	0.04	2/1/2033	104,943.04	319.58	109,569.05	109,351.01	0.0000
31418CU36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3301	0.05	1/1/2048	21,614.66	90.32	21,677.09	22,917.14	0.0000
31418CVC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3310	0.04	3/1/2038	752,330.29	2,603.26	780,976.51	808,140.19	0.0000
31418CV27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3332	0.04	4/1/2048	439,960.77	1,390.10	476,607.09	487,254.80	0.0000
31418CV35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3333	0.04	3/1/2048	266,308.88	929.90	278,971.39	279,604.80	0.0000
31418CWJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3348	0.05	3/1/2048	8,659.11	36.18	8,684.13	9,181.41	0.0000
31418CW26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3364	0.04	5/1/2033	131,392.45	400.16	137,198.70	136,895.89	0.0000
31418CXM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3383	0.04	4/1/2048	463,141.22	1,463.36	501,723.78	521,940.64	0.0000
31418CXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3384	0.04	4/1/2048	832,453.30	2,910.66	873,196.66	876,838.55	0.0000
31418CXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3384	0.04	4/1/2048	14,004.13	48.97	14,689.55	14,817.05	0.0000
31418CXP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3385	0.05	4/1/2048	397,866.36	1,521.28	405,675.61	419,794.99	0.0000
31418CXV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3391	0.03	6/1/2033	326,971.44	871.37	348,546.47	353,554.26	0.0000
31418CYZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3427	0.04	6/1/2033	364,633.11	1,249.98	374,994.20	381,207.18	0.0000
31418C3E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3496	0.05	6/1/2048	641,164.80	2,456.14	654,971.60	706,053.46	0.0000
31418C6A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3564	0.05	11/1/2048	185,824.98	713.53	190,273.58	205,130.51	0.0000
31418C7F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3593	0.05	1/1/2049	465,553.14	1,785.66	476,176.64	513,374.30	0.0000
31418DBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3635	0.04	3/1/2039	1,272,742.28	4,406.94	1,322,082.39	1,358,137.51	0.0000
31418DCA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3664	0.04	4/1/2049	577,785.93	2,022.81	606,841.51	627,713.96	0.0000
31418DEG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3734	0.03	6/1/2029	78,484.24	174.78	83,894.61	84,127.57	0.0000
31418DFJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3768	0.03	9/1/2034	718,651.31	1,917.63	767,052.31	783,039.82	0.0000
31418DHF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3829	0.04	10/1/2034	423,363.65	1,296.21	444,415.62	458,217.54	0.0000
31418DL77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3937	0.03	2/1/2050	2,305,542.62	6,489.37	2,595,747.16	2,712,085.74	0.0000
31418DLY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3942	0.03	1/1/2050	1,038,749.11	3,016.60	1,226,608.27	1,266,641.16	0.0000
31418DNQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3998	0.05	4/1/2050	7,760.77	30.02	8,005.25	8,393.96	0.0000
31418DPC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4018	0.02	4/1/2050	1,148,577.10	2,325.80	1,395,479.25	1,414,170.25	0.0000
31418DQ21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4072	0.03	6/1/2040	267,028.92	251.27	301,523.17	267,036.46	0.0000
31418DRT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4097	0.03	7/1/2050	3,861,861.57	10,890.26	4,356,105.28	4,538,358.18	0.0001
31418DSJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4120	0.03	8/1/2050	144,949.35	352.99	159,436.28	160,411.07	0.0000
31418DSS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4128	0.02	9/1/2040	630,537.29	1,221.40	732,842.04	755,618.35	0.0000
31418DSU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4130	0.03	8/1/2040	80,435.78	220.26	88,105.35	80,902.23	0.0000
31418DTJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4152	0.02	10/1/2040	1,423,733.31	2,781.16	1,668,698.21	1,716,612.14	0.0000
31418DTL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4154	0.02	10/1/2035	1,316,365.50	1,904.68	1,523,747.54	1,551,843.42	0.0000
31418DTP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4157	0.02	9/1/2050	623,113.61	1,005.35	804,277.00	788,939.42	0.0000
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	4,658,616.56	9,426.20	5,655,719.99	4,686,778.30	0.0001
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	2,487,822.25	5,033.84	3,020,301.38	3,043,506.37	0.0000
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	9,993,274.01	20,220.29	12,132,176.77	10,044,851.59	0.0002
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4159	0.03	10/1/2050	7,795,992.52	19,039.51	9,138,963.15	9,405,571.02	0.0001
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4159	0.03	10/1/2050	6,961,950.73	17,002.60	8,161,245.80	8,555,802.21	0.0001
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4175	0.02	11/1/2040	1,553,180.49	2,382.30	1,905,836.48	1,935,205.06	0.0000
31418DU77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4181	0.02	10/1/2050	1,382,579.88	2,233.48	1,786,786.79	1,614,865.89	0.0000
31418DUG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4182	0.02	11/1/2050	944,785.29	1,913.62	1,148,172.58	1,150,394.65	0.0000
31418DUS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4192	0.04	11/1/2050	393,686.87	1,384.64	415,391.05	449,448.00	0.0000
31418DUJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4202	0.02	11/1/2040	4,264,351.77	6,540.74	5,232,590.28	5,295,329.08	0.0001
31418DUJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4205	0.02	11/1/2035	3,786,668.80	5,479.10	4,383,276.57	3,799,699.94	0.0001
31418DV47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4208	0.02	12/1/2050	2,331,665.69	4,723.32	2,833,990.51	2,401,924.99	0.0000
31418DVA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4208	0.02	12/1/2050	1,260,359.83	2,553.14	1,531,886.76	1,538,606.96	0.0000
31418DV85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4209	0.02	11/1/2050	4,811,233.70	7,772.29	6,217,831.55	5,726,948.08	0.0001
31418DVC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4210	0.03	11/1/2050	2,343,263.06	5,708.30	2,739,985.57	2,871,322.06	0.0000
31418DV74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4237	0.02	1/1/2051	1,290,388.27	2,614.13	1,568,479.72	1,575,361.68	0.0000
31418DV82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4238	0.03	1/1/2051	31,198,248.95	76,193.79	36,573,019.97	32,454,184.22	0.0005
31418DWR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4255	0.02	1/1/2050	456,264.75	927.40	556,440.79	455,035.78	0.0000
31418DW65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4268	0.02	2/1/2041	1,078,570.23	2,104.62	1,262,770.58	1,304,644.88	0.0000
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	8,382,383.55	17,042.98	10,225,785.99	10,490,198.99	0.0001
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	2,790,805.46	5,674.24	3,404,542.30	3,428,054.96	0.0000
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	2,852,934.11	5,800.56	3,480,333.90	3,486,325.85	0.0000
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	8,046,816.28	16,372.89	9,823,733.13	9,944,746.39	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	1,132,969.89	2,305.26	1,383,154.96	1,399,801.47	0.0000
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	819,014.38	1,666.45	999,871.06	816,932.35	0.0000
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	720,372.29	1,465.74	879,446.59	883,396.78	0.0000
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	2,766,798.47	5,629.62	3,377,769.40	3,389,442.60	0.0000
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	2,518,252.83	6,156.90	2,955,314.25	3,063,369.03	0.0000
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	4,666,413.88	11,408.97	5,476,304.56	5,635,596.67	0.0001
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	4,701,176.95	11,493.96	5,517,101.02	5,698,271.56	0.0001
31418DYX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4325	0.02	5/1/2051	6,575,308.02	13,377.66	8,026,597.03	6,794,736.39	0.0001
31418DYX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4325	0.02	5/1/2051	9,948,068.59	20,239.64	12,143,786.65	10,265,363.19	0.0002
31418DYZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4326	0.03	5/1/2051	3,104,799.87	7,596.49	3,646,313.96	3,472,398.95	0.0000
31418DYZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4327	0.03	4/1/2051	2,477,728.38	7,013.10	2,805,240.17	2,942,927.93	0.0000
31418DY71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4333	0.02	4/1/2041	3,187,637.37	6,238.75	3,743,247.61	3,808,956.70	0.0000
31418DZR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4351	0.05	4/1/2051	299,508.06	1,165.75	310,867.14	325,984.11	0.0000
31418DZU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4354	0.02	5/1/2051	341,844.25	551.61	441,288.65	417,239.90	0.0000
31418DZV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4355	0.02	5/1/2051	1,783,118.55	3,631.53	2,178,919.23	2,199,425.86	0.0000
31418DZX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4357	0.03	5/1/2051	2,023,815.70	5,728.32	2,291,328.28	2,398,643.77	0.0000
31418DZZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4359	0.02	5/1/2036	2,853,060.38	4,126.93	3,301,541.82	3,315,849.42	0.0000
31418DZ62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4364	0.02	5/1/2041	2,482,798.03	4,855.38	2,913,227.38	2,964,786.16	0.0000
31418D2L5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4378	0.02	7/1/2051	10,806,913.94	22,038.64	13,223,186.88	10,902,932.03	0.0002
31418D2L5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4378	0.02	7/1/2051	17,872,085.30	36,446.72	21,868,030.51	22,067,102.68	0.0003
31418D2N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4380	0.03	6/1/2051	1,722,499.96	4,876.51	1,950,603.53	2,040,103.00	0.0000
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	3,345,369.28	10,672.38	3,659,100.56	3,886,968.60	0.0001
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	1,958,403.38	6,247.69	2,142,063.95	2,274,286.76	0.0000
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	6,427,032.83	20,503.48	7,029,764.86	7,470,000.01	0.0001
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	7,571,238.98	15,427.83	9,256,698.68	9,361,133.65	0.0001
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	15,481,704.11	31,546.90	18,928,139.80	19,155,545.19	0.0002
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	2,008,892.21	4,093.50	2,456,098.66	2,146,711.45	0.0000
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	10,937,517.20	22,287.26	13,372,355.74	13,564,450.73	0.0002
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	6,326,369.75	15,512.93	7,446,204.43	7,723,662.12	0.0001
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	21,194,403.70	51,970.91	24,946,038.42	25,792,245.76	0.0003
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	1,183,384.03	2,901.78	1,392,855.58	1,275,074.86	0.0000
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	6,432,874.29	15,774.09	7,571,561.41	7,838,142.55	0.0001
31418D3J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4400	0.03	8/1/2051	796,863.93	2,255.97	902,389.34	947,062.94	0.0000
31418D3R1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4407	0.02	7/1/2041	2,111,835.17	4,129.15	2,477,487.56	2,521,702.01	0.0000
31418D3X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4413	0.02	9/1/2051	13,380,346.30	27,249.33	16,349,596.52	16,595,055.68	0.0002
31418D3X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4413	0.02	9/1/2051	6,027,544.81	12,275.21	7,365,125.20	7,494,507.10	0.0001
31418D3Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4414	0.03	8/1/2051	15,393,643.83	37,721.53	18,106,334.93	18,735,506.90	0.0002
31418D4A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4416	0.04	8/1/2051	2,081,194.61	6,647.63	2,279,187.64	2,426,522.95	0.0000
31418D4A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	2,381,042.85	4,857.88	2,914,729.89	2,787,731.09	0.0000
31418D4A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	6,643,403.49	13,554.09	8,132,456.23	8,156,176.49	0.0001
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	14,697,795.34	29,986.93	17,992,159.80	15,702,545.50	0.0002
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	3,872,254.71	7,900.30	4,740,182.04	3,947,067.76	0.0001
31418D4Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4438	0.03	9/1/2051	5,638,289.08	13,837.73	6,642,111.37	6,841,806.45	0.0001
31418D4Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4438	0.03	9/1/2051	20,218,293.31	49,620.61	23,817,891.21	24,580,347.06	0.0003
31418D5C2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4442	0.02	9/1/2036	1,151,055.93	2,162.39	1,297,432.23	1,334,044.49	0.0000
31418D5G3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4446	0.02	9/1/2041	4,657,102.66	9,127.92	5,476,753.61	5,604,906.19	0.0001
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	4,093,500.51	8,348.83	5,009,300.90	5,004,044.81	0.0001
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	8,640,183.47	17,621.95	10,573,170.50	8,938,032.25	0.0001
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	11,403,853.51	23,258.55	13,955,130.46	13,958,267.86	0.0002
31418D6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4466	0.03	11/1/2051	18,832,372.02	46,198.54	22,175,298.23	22,782,825.65	0.0003
31418D6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4466	0.03	11/1/2051	25,445,158.02	62,420.66	29,961,917.01	30,828,743.26	0.0004
31418D6D9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4467	0.03	10/1/2051	1,625,506.99	4,609.54	1,843,814.64	1,939,106.31	0.0000
31418D6F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4469	0.02	11/1/2036	395,300.43	571.82	457,454.81	498,775.29	0.0000
31418D6K3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4473	0.02	11/1/2041	1,151,847.62	1,776.80	1,421,437.44	1,329,314.29	0.0000
31418D6L1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4474	0.02	10/1/2041	74,530.90	146.12	87,670.00	75,558.78	0.0000
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	8,924,133.17	18,215.34	10,929,205.14	10,922,658.52	0.0001
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	11,019,527.12	22,492.32	13,495,391.67	13,486,793.00	0.0002
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	14,218,744.67	29,022.35	17,413,408.61	14,175,698.62	0.0002
31418D7F3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4493	0.03	11/1/2051	1,881,342.43	4,616.35	2,215,846.63	2,273,951.63	0.0000
31418D7F3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4493	0.03	11/1/2051	11,215,695.23	27,520.53	13,209,854.93	13,550,299.07	0.0002
31418D7H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4495	0.04	11/1/2051	7,436,007.42	23,765.46	8,148,156.28	8,669,780.66	0.0001
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	4,149,035.05	7,796.27	4,677,762.56	4,797,356.13	0.0001
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	585,004.94	1,099.26	659,554.37	674,742.26	0.0000
31418EA86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4501	0.02	11/1/2041	75,249.69	148.21	88,925.56	76,778.14	0.0000
31418EAM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4511	0.02	1/1/2052	13,742,514.77	28,046.86	16,828,118.59	13,696,550.89	0.0002
31418EAN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4512	0.03	12/1/2051	13,665,716.03	33,583.30	16,119,983.53	16,481,761.51	0.0002
31418EAN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4512	0.03	12/1/2051	5,818,168.77	14,298.07	6,863,071.39	6,033,876.47	0.0001
31418EAV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4519	0.02	1/1/2042	2,946,084.26	4,546.88	3,637,500.32	3,337,539.03	0.0000
31418EBD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4535	0.02	1/1/2037	978,654.03	1,416.16	1,132,924.33	1,052,854.19	0.0000
31418EBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4539	0.02	2/1/2042	3,752,080.91	5,793.82	4,635,059.80	4,252,735.09	0.0001
31418EBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4539	0.02	2/1/2042	377,049.61	582.23	465,780.87	429,786.02	0.0000
31418EBR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4547	0.02	1/1/2051	12,165,156.15	24,842.87	14,905,722.24	12,209,066.52	0.0002
31418EBS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4548	0.03	1/1/2051	16,747,102.53	41,096.62	19,726,377.29	16,760,437.87	0.0003
31418EBS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4548	0.03	1/1/2051	9,284,440.72	22,783.59	10,936,123.44	11,106,293.58	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31418EBT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4549	0.03	1/1/2052	1,653,637.27	4,692.45	1,876,979.00	1,721,934.24	0.0000
31418EB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4561	0.02	3/1/2052	1,478,898.43	2,389.36	1,911,487.07	1,698,374.67	0.0000
31418EB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4562	0.02	3/1/2052	6,974,751.91	14,238.84	8,543,302.19	7,445,073.04	0.0001
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	10,008,240.63	24,583.80	11,800,222.41	11,600,072.53	0.0002
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	823,385.42	2,022.53	970,813.09	862,962.66	0.0000
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	1,995,227.16	4,900.99	2,352,473.83	2,307,412.38	0.0000
31418ECA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4564	0.03	3/1/2052	16,808,420.83	47,715.95	19,086,380.32	19,275,182.89	0.0003
31418ECF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4569	0.02	3/1/2042	1,479,893.50	2,286.38	1,829,106.52	1,678,192.61	0.0000
31418ECG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4570	0.02	2/1/2042	1,295,759.45	2,550.76	1,530,454.67	1,512,854.60	0.0000
31418ECN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4576	0.02	3/1/2052	546,992.07	883.73	706,982.13	617,849.38	0.0000
31418ECP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4577	0.02	3/1/2052	72,342.14	295.46	88,637.20	74,671.62	0.0000
31418ECQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4578	0.03	4/1/2052	5,290,653.30	12,995.73	6,237,948.10	5,639,213.43	0.0001
31418ECR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4579	0.03	4/1/2052	10,342,049.67	29,335.49	11,734,194.51	11,143,802.35	0.0002
31418ECR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4579	0.03	4/1/2052	13,660,552.29	38,748.50	15,499,401.25	13,706,084.85	0.0002
31418EC57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4580	0.04	3/1/2052	24,841,774.42	79,477.84	27,249,544.14	26,609,060.76	0.0004
31418ECU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4582	0.02	4/1/2037	2,693,941.83	5,062.07	3,037,241.20	2,848,720.25	0.0000
31418ECU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4582	0.02	4/1/2037	7,369,519.62	13,847.74	8,308,645.86	7,774,190.41	0.0001
31418ECZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4587	0.03	3/1/2042	774,100.51	1,857.64	891,666.77	792,101.83	0.0000
31418EDA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4596	0.02	4/1/2052	338,070.39	545.73	436,586.03	377,346.58	0.0000
31418EDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4598	0.03	4/1/2052	122,953.37	301.80	144,862.35	142,083.30	0.0000
31418EDE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4600	0.04	3/1/2052	5,724,494.37	18,314.73	6,279,336.55	6,105,976.41	0.0001
31418EDF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4601	0.02	5/1/2037	376,959.49	545.48	436,381.57	404,845.39	0.0000
31418EDM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4607	0.03	4/1/2042	877,981.47	2,106.93	1,011,324.62	898,397.27	0.0000
31418ED72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4625	0.04	5/1/2052	2,587,303.37	8,277.62	2,838,044.61	2,589,941.08	0.0000
31418ED72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4625	0.04	5/1/2052	983,175.28	3,145.50	1,078,456.95	1,055,243.74	0.0000
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	4,407,073.37	15,646.23	4,693,868.75	4,675,513.09	0.0001
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	5,376,629.51	19,088.40	5,726,519.88	5,728,714.71	0.0001
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	13,431,147.52	47,683.98	14,305,194.93	14,103,544.03	0.0002
31418ED98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4627	0.02	5/1/2037	3,176,731.05	5,969.26	3,581,554.11	3,464,523.78	0.0000
31418EED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4631	0.03	5/1/2042	9,708,480.76	23,303.46	11,185,658.87	10,432,634.17	0.0002
31418EEE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4632	0.03	5/1/2042	841,533.37	2,342.46	936,983.92	869,724.44	0.0000
31418EEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4635	0.02	5/1/2032	156,211.15	286.40	171,841.89	164,185.71	0.0000
31418EE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4643	0.03	4/1/2042	166,597.24	463.73	185,493.46	170,350.62	0.0000
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4644	0.04	4/1/2052	5,300,669.16	18,818.52	5,645,556.18	5,590,219.33	0.0001
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4644	0.04	4/1/2052	1,341,387.86	4,762.22	1,428,665.00	1,407,571.12	0.0000
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4655	0.04	6/1/2052	4,932,785.17	17,512.64	5,253,791.86	4,960,951.24	0.0001
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4655	0.04	6/1/2052	4,541,011.62	16,121.74	4,836,523.19	4,809,779.67	0.0001
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	5,611,840.07	21,876.59	5,833,756.16	5,862,465.09	0.0001
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	24,670,408.06	96,172.43	25,645,981.18	25,428,563.71	0.0004
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	4,680,927.08	18,247.62	4,866,030.89	4,747,556.43	0.0001
31418EFH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4667	0.04	6/1/2037	3,926,644.09	12,051.55	4,131,961.25	4,114,933.23	0.0001
31418EF21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4684	0.05	5/1/2052	3,127,973.49	12,193.50	3,251,599.30	3,295,034.96	0.0000
31418EF39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4685	0.02	6/1/2037	1,345,307.20	1,946.72	1,557,374.95	1,450,735.45	0.0000
31418EGB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4693	0.03	8/1/2037	262,216.16	702.34	280,937.86	271,131.38	0.0000
31418EGG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4698	0.03	7/1/2052	5,917,009.30	16,797.09	6,718,835.08	6,290,636.63	0.0001
31418EGH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4699	0.04	7/1/2052	1,756,484.29	5,618.83	1,926,455.46	1,866,153.98	0.0000
31418EGH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4699	0.04	7/1/2052	6,832,723.91	21,857.24	7,493,911.74	7,427,149.82	0.0001
31418EGJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4700	0.04	7/1/2052	5,381,380.57	19,111.58	5,733,473.16	5,690,316.64	0.0001
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	7,291,592.76	28,424.75	7,579,933.43	7,521,855.50	0.0001
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	21,312,491.29	83,082.29	22,155,278.07	22,185,983.33	0.0003
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	4,988,029.88	19,444.79	5,185,277.85	5,051,897.68	0.0001
31418EGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4709	0.05	7/1/2052	8,153,327.60	34,627.35	8,310,563.46	8,512,722.71	0.0001
31418EH89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4725	0.04	8/1/2037	86,720.71	266.16	91,255.18	90,204.09	0.0000
31418EHF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4729	0.04	8/1/2042	6,383,280.60	22,332.12	6,699,637.48	6,378,354.67	0.0001
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	1,396,778.29	5,452.29	1,531,941.49	1,369,629.40	0.0000
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	5,030,665.86	16,092.63	5,517,472.46	5,242,674.39	0.0001
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	13,260,553.38	42,419.27	14,543,748.30	13,307,653.24	0.0002
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	7,290,652.25	23,322.11	7,996,152.82	7,595,081.69	0.0001
31418EHJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4732	0.04	8/1/2052	7,349,231.82	26,103.04	7,930,911.17	7,332,182.11	0.0001
31418EHJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4732	0.04	8/1/2052	7,362,749.72	26,151.05	7,845,315.05	7,389,836.16	0.0001
31418EHJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4732	0.04	8/1/2052	4,653,762.49	16,529.26	4,958,776.86	4,752,879.69	0.0001
31418EHJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4732	0.04	8/1/2052	173,182.30	615.11	184,532.92	177,559.11	0.0000
31418EHK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4733	0.05	8/1/2052	9,795,469.23	38,186.78	10,183,141.42	9,884,037.60	0.0002
31418EHK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4733	0.05	8/1/2052	14,917,492.62	58,154.54	15,507,877.52	14,995,549.83	0.0002
31418EHP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4737	0.05	8/1/2052	1,830,177.97	7,770.74	1,864,978.46	1,804,407.98	0.0000
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	7,173,418.00	30,466.58	7,311,980.02	7,389,026.88	0.0001
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	8,159,993.48	34,656.72	8,317,612.23	8,018,794.63	0.0001
31418EJ33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4775	0.04	9/1/2037	550,537.73	1,689.70	579,324.35	576,587.54	0.0000
31418EJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4782	0.04	9/1/2052	442,651.14	1,416.20	485,554.76	443,406.22	0.0000
31418EJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4782	0.04	9/1/2052	2,833,846.92	9,066.50	3,108,515.33	2,952,470.64	0.0000
31418EJ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4783	0.04	9/1/2052	5,282,356.73	18,759.91	5,627,970.39	5,277,067.47	0.0001
31418EJ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4783	0.04	9/1/2052	17,046,321.28	60,538.76	18,161,626.79	17,399,023.74	0.0003
31418EJ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4784	0.05	9/1/2052	2,140,569.41	8,345.26	2,225,401.72	2,201,368.71	0.0000
31418EJ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4784	0.05	9/1/2052	2,301,687.53	8,973.39	2,392,905.08	2,410,116.35	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
31418EJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4785	0.05	10/1/2052	3,157,952.44	13,415.85	3,219,804.90	3,202,456.34	0.0000
31418EJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4785	0.05	10/1/2052	14,860,952.68	63,133.43	15,152,023.04	15,154,365.56	0.0002
31418EKS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4804	0.04	10/1/2052	2,275,885.71	8,083.50	2,425,050.58	2,330,339.76	0.0000
31418EKS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4804	0.04	10/1/2052	1,852,383.44	6,579.30	1,973,791.34	1,839,845.07	0.0000
31418EKT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4805	0.05	10/1/2052	7,200,340.57	28,071.35	7,485,695.27	7,295,810.47	0.0001
31418ELN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4832	0.04	12/1/2037	3,887,783.59	11,932.28	4,091,068.90	3,930,519.42	0.0001
31418ELW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4840	0.05	12/1/2052	5,225,977.95	20,374.08	5,433,087.24	5,322,260.08	0.0001
31418ELX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4841	0.05	11/1/2052	13,023,654.19	55,321.31	13,277,114.30	13,209,120.65	0.0002
31418ELX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4841	0.05	11/1/2052	4,781,494.27	20,310.62	4,874,549.42	4,889,696.64	0.0001
31418ELY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4842	0.06	11/1/2052	1,904,189.30	8,740.30	1,906,973.48	1,899,944.11	0.0000
31418EMS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4868	0.05	12/1/2052	20,042,524.85	85,176.57	20,442,377.76	20,209,197.19	0.0003
31418ENR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4899	0.05	1/1/2038	4,147,414.55	17,385.73	4,172,575.18	4,179,684.62	0.0001
31418EPC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4918	0.05	1/1/2053	6,677,706.50	28,379.45	6,811,067.20	6,828,000.02	0.0001
31418EPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4919	0.06	2/1/2053	6,747,260.28	31,060.05	6,776,739.10	6,766,192.52	0.0001
31418EP38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4941	0.06	2/1/2053	19,510,996.43	89,809.79	19,594,862.44	19,460,533.39	0.0003
31418EP38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4941	0.06	2/1/2053	12,099,211.77	55,693.09	12,151,218.99	12,240,697.46	0.0002
31418ERN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4992	0.05	3/1/2038	5,820,870.41	24,400.76	5,856,183.20	5,877,049.17	0.0001
31418ERP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4993	0.04	4/1/2053	14,202,913.35	50,445.98	15,133,792.96	14,274,861.22	0.0002
31418ES43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5038	0.05	5/1/2053	5,853,489.29	24,876.62	5,970,389.52	5,881,783.93	0.0001
31418ETL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5054	0.04	5/1/2053	17,669,629.05	62,759.07	18,827,722.25	17,748,295.11	0.0003
31418EUT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA5093	0.05	6/1/2038	6,620,988.24	27,754.81	6,661,155.00	6,637,260.63	0.0001
36203CJ9J	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0345066	0.07	10/15/2023	0,327.96	1.74	321.58	321.56	0.0000
36204D782	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0366975	0.05	6/15/2041	69,326.34	263.09	70,158.41	76,134.10	0.0000
36204DX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0367098	0.04	7/15/2041	41,243.093	143.52	43,056.61	45,394.79	0.0000
36204GH62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0369353	0.08	11/15/2023	0,030.17	0.19	30.25	30.29	0.0000
36204JU61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0371505	0.07	1/15/2024	0,442.50	2.59	443.33	441.25	0.0000
36204QTS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0376861	0.08	10/15/2027	1,023.32	6.40	1,024.77	1,023.14	0.0000
36204YJ02	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0381060	0.08	2/15/2024	1,813.13	11.35	1,815.85	1,812.65	0.0000
36206F4L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0410427	0.08	11/15/2027	0,692.95	4.34	693.93	699.74	0.0000
36207CEW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0427749	0.08	11/15/2027	0,995.73	6.65	997.16	1,001.74	0.0000
36207FBX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0430354	0.04	8/15/2041	25,158.49	86.21	25,861.66	27,222.73	0.0000
36207GHW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0431445	0.08	10/15/2026	28,821.85	185.13	28,665.91	28,791.97	0.0000
36207GLJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0431529	0.08	11/15/2026	10,465.23	67.24	10,410.89	10,457.49	0.0000
36207KAU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0433919	0.07	8/15/2028	2,233.69	13.02	2,231.66	2,260.71	0.0000
36207KBA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0433933	0.07	8/15/2028	0,371.42	2.18	374.08	379.01	0.0000
36207KG61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0434121	0.07	12/15/2028	11,640.88	67.67	11,601.21	11,543.74	0.0000
36207K3C2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0434695	0.08	2/15/2030	0,054.19	0.34	54.25	55.21	0.0000
36207LJ33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0435082	0.07	4/15/2031	1,341.02	7.85	1,345.41	1,379.42	0.0000
36207MAT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0435718	0.08	12/15/2026	1,239.19	7.76	1,240.94	1,250.03	0.0000
36207R6X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0440186	0.08	2/15/2027	1,964.09	12.27	1,963.76	1,978.42	0.0000
36207SDE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0440301	0.08	4/15/2027	1,673.76	10.49	1,677.91	1,675.36	0.0000
36207V5A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0443741	0.07	7/15/2028	0,647.66	3.81	653.54	661.76	0.0000
36208CEQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0446643	0.07	7/15/2028	1,572.74	9.16	1,569.85	1,590.10	0.0000
36208CHG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0446731	0.07	9/15/2028	0,712.13	3.78	698.29	698.19	0.0000
36208DEA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0447529	0.08	4/15/2027	0,254.95	1.60	255.31	256.54	0.0000
36208EWZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0448964	0.08	8/15/2027	0,016.67	0.10	16.69	16.69	0.0000
36208F4V9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0450036	0.07	7/15/2028	6,166.95	36.22	6,209.36	6,289.32	0.0000
36208HNC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0451387	0.08	8/15/2027	0,611.53	3.80	607.90	609.90	0.0000
36208KSE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0453317	0.08	9/15/2027	0,062.51	0.39	62.60	62.59	0.0000
36208KV30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0453434	0.07	11/15/2028	5,499.03	32.31	5,539.19	5,512.06	0.0000
36208LN86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454115	0.07	1/15/2028	7,661.13	45.07	7,726.18	7,753.38	0.0000
36208LYX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454426	0.06	12/15/2033	20,329.98	97.56	19,511.47	19,645.52	0.0000
36208MBU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454651	0.07	9/15/2028	3,253.87	19.12	3,277.73	3,262.03	0.0000
36208MAP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0455430	0.08	8/15/2027	0,452.24	2.83	452.88	452.26	0.0000
36208RYH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0458912	0.07	8/15/2028	2,851.27	16.78	2,876.76	2,914.24	0.0000
36208T6S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0460881	0.07	7/15/2028	2,558.91	14.92	2,558.40	2,591.27	0.0000
36208XTX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464166	0.07	9/15/2028	3,048.50	16.03	2,958.79	2,958.21	0.0000
36208XUQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464191	0.07	9/15/2028	7,910.79	46.54	7,978.28	7,940.12	0.0000
36208YJC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464759	0.07	8/15/2028	0,880.25	5.18	887.69	883.64	0.0000
36209C624	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468088	0.07	7/15/2028	1,182.25	6.94	1,189.46	1,204.77	0.0000
36209DD68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468225	0.07	9/15/2028	0,451.74	2.40	442.96	442.92	0.0000
36209DED2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468232	0.07	9/15/2028	0,388.14	2.29	391.77	396.91	0.0000
36209MH98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0475556	0.07	7/15/2028	7,338.46	42.84	7,343.82	7,438.33	0.0000
36209RUT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479494	0.04	10/15/2041	104,081.21	358.47	107,540.80	112,551.00	0.0000
36209RXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479596	0.04	10/15/2041	0,972.02	3.32	996.78	1,045.24	0.0000
36209RYC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479607	0.04	10/15/2041	7,371.43	25.39	7,616.85	7,987.44	0.0000
36209UN36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0482010	0.07	8/15/2028	1,902.51	11.16	1,913.80	1,938.59	0.0000
36209VXA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0483173	0.07	10/15/2028	2,906.07	17.09	2,930.06	2,969.48	0.0000
36209WHE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0483629	0.07	9/15/2028	0,263.58	1.40	258.46	258.44	0.0000
36209XS43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0484839	0.07	10/15/2028	0,396.98	2.33	400.15	405.57	0.0000
36210AMT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0486470	0.07	8/15/2028	0,734.60	3.90	720.32	714.32	0.0000
36210AN94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0486516	0.07	9/15/2028	1,311.24	6.96	1,285.76	1,274.82	0.0000
36210CJY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0488179	0.07	12/15/2028	3,576.68	18.90	3,489.11	3,551.69	0.0000
36210JG44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0493519	0.07	10/15/2030	1,935.46	11.40	1,954.77	2,004.51	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36211CTJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509153	0.07	6/15/2029	0,557.58	3.28	562.86	569.19	0.0000
36211C2U5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509387	0.07	7/15/2029	1,014.92	5.99	1,026.96	1,048.93	0.0000
36211C5D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509444	0.09	12/15/2029	1,123.23	7.96	1,123.16	1,160.06	0.0000
36211LF7E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0515965	0.04	11/15/2041	34,882.38	119.50	35,849.23	37,721.34	0.0000
36212CCY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0529387	0.07	4/15/2031	28,161.34	165.45	28,362.14	28,845.70	0.0000
36212CQV98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0529972	0.08	6/15/2030	27,461.21	178.45	26,767.66	26,959.72	0.0000
36212EDQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0531211	0.08	6/15/2030	0,862.92	5.76	864.26	870.46	0.0000
36212M6V6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0538284	0.06	12/15/2031	0,113.81	0.56	111.59	113.05	0.0000
36212N5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0539156	0.06	6/15/2034	70,850.48	319.01	69,601.14	69,332.78	0.0000
36212S7K6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0542798	0.06	5/15/2031	1,181.32	5.83	1,165.18	1,162.83	0.0000
36212TBV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0542852	0.07	6/15/2031	5,872.73	31.19	5,758.60	5,822.11	0.0000
36213BVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0549724	0.07	6/15/2031	8,346.27	49.20	8,434.33	8,581.03	0.0000
36213CE22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0550153	0.07	7/15/2031	97,846.66	566.11	97,047.95	99,645.90	0.0000
36213C6N5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0550877	0.07	9/15/2031	7,043.21	40.74	6,984.19	7,109.31	0.0000
36213DS25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551437	0.07	6/15/2031	2,650.20	15.60	2,673.59	2,737.00	0.0000
36213DZU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551655	0.07	9/15/2031	1,226.54	7.21	1,236.74	1,258.88	0.0000
36213EK39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552114	0.08	10/15/2031	10,818.13	67.26	10,761.74	10,989.50	0.0000
36213E4H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552624	0.08	6/15/2032	0,752.72	4.71	753.80	771.60	0.0000
36213E6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552671	0.08	7/15/2032	1,417.09	8.87	1,419.09	1,453.13	0.0000
36213HH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0554755	0.06	2/15/2035	110,236.97	502.52	109,641.61	108,004.52	0.0000
36213JGL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0555603	0.06	11/15/2031	0,450.25	2.22	444.66	450.63	0.0000
36213WEC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0566331	0.06	1/15/2032	0,827.26	4.08	815.50	813.73	0.0000
36213XGN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567305	0.07	11/15/2031	17,799.29	104.91	17,984.35	18,315.20	0.0000
36213XJ54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567384	0.06	12/15/2031	1,312.16	6.49	1,297.45	1,294.72	0.0000
36213XK94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567420	0.06	1/15/2032	0,490.69	2.43	485.18	491.71	0.0000
36200QJQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569357	0.07	4/15/2032	0,077.00	0.44	75.63	77.23	0.0000
36200RBH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569840	0.07	6/15/2032	31,094.20	176.15	30,197.34	30,783.43	0.0000
36200RBH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569840	0.07	6/15/2032	7,741.75	43.86	7,518.45	7,728.19	0.0000
36200SBY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0570755	0.07	1/15/2032	5,207.25	27.64	5,102.75	5,165.25	0.0000
36200SCC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0570767	0.06	2/15/2032	0,390.43	1.93	386.05	391.18	0.0000
36200WTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0574848	0.08	11/15/2031	0,854.15	5.35	855.35	874.58	0.0000
36201CXH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579480	0.06	2/15/2032	0,465.07	2.30	459.24	458.17	0.0000
36201C4S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579633	0.06	2/15/2032	0,146.29	0.72	144.51	146.46	0.0000
36201C6G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579671	0.07	3/15/2032	4,820.71	25.60	4,727.02	4,783.68	0.0000
36201E7L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0581499	0.07	1/15/2033	9,940.13	58.44	10,017.87	10,309.37	0.0000
36201FPL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0581927	0.07	5/15/2032	0,043.90	0.26	44.36	45.32	0.0000
36201FR58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582008	0.07	6/15/2032	13,475.02	77.68	13,316.16	13,657.54	0.0000
36201FU62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582105	0.07	4/15/2032	5,083.58	29.68	5,088.52	5,235.04	0.0000
36201FV87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582139	0.08	5/15/2032	21,242.02	132.95	21,271.80	21,773.56	0.0000
36201GU94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0583008	0.06	6/15/2034	9,547.86	42.89	9,357.90	9,311.80	0.0000
36201JE47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0584355	0.07	4/15/2032	4,095.25	24.13	4,136.28	4,255.42	0.0000
36201MFL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0587071	0.07	5/15/2032	9,364.93	52.48	8,996.86	9,278.55	0.0000
36201MM74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0587282	0.07	9/15/2032	52,460.41	278.21	51,362.28	52,589.90	0.0000
36201UA61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0583229	0.07	9/15/2032	0,200.81	1.18	202.54	208.29	0.0000
36200JG46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0602419	0.06	6/15/2034	19,532.73	89.15	19,450.26	19,375.30	0.0000
36200MYU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0604723	0.06	10/15/2033	12,614.63	60.73	12,145.68	12,228.02	0.0000
36200NJ85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605187	0.06	4/15/2034	25,396.99	125.49	25,098.32	25,275.02	0.0000
36200NMQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605267	0.06	6/15/2034	40,202.01	180.71	39,428.04	39,276.05	0.0000
36200NRC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605383	0.06	4/15/2034	35,867.23	176.95	35,390.52	35,639.69	0.0000
36200NSN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605425	0.06	5/15/2034	18,738.93	92.64	18,528.81	18,660.00	0.0000
36200NSV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605432	0.06	5/15/2034	23,576.99	116.47	23,293.28	23,458.13	0.0000
36200NS85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605443	0.05	6/15/2034	9,682.06	40.16	9,639.07	9,443.29	0.0000
36201YSQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0607227	0.06	3/15/2034	12,311.29	60.19	12,038.27	12,122.50	0.0000
36201YS80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0607243	0.06	4/15/2034	34,625.50	169.68	33,936.92	34,175.81	0.0000
36202U3S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0610209	0.06	5/15/2033	51,693.88	252.56	50,512.40	50,844.02	0.0000
36290STY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0616267	0.06	2/15/2034	12,148.12	59.80	11,960.57	12,043.75	0.0000
36290XLU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0620539	0.05	8/15/2033	20,555.67	79.15	21,107.42	20,569.72	0.0000
36290XNQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0620599	0.06	9/15/2033	40,023.87	181.82	39,669.23	39,635.05	0.0000
36290YHG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0621331	0.06	9/15/2034	8,142.92	39.85	7,970.99	8,065.87	0.0000
36291NZ53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0633564	0.06	8/15/2034	15,614.88	77.15	15,429.27	15,435.40	0.0000
36291QQN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0635061	0.04	3/15/2046	96,319.11	330.07	99,022.43	102,652.25	0.0000
36292FDQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0647311	0.06	8/15/2035	198,972.05	982.68	196,535.02	199,008.65	0.0000
36295GJX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0669978	0.03	3/15/2045	57,320.33	158.33	63,333.18	64,878.12	0.0000
36295GJY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0669979	0.03	3/15/2045	145,089.03	402.23	160,890.04	164,774.40	0.0000
36295GKR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0670004	0.03	5/15/2045	59,648.32	165.24	66,097.45	67,075.13	0.0000
36295HQY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0671071	0.07	10/15/2037	50,628.32	264.04	48,745.76	55,224.51	0.0000
36295QN97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0677316	0.06	9/15/2038	7,788.89	34.81	7,594.10	8,234.49	0.0000
36295RKM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0678100	0.06	1/15/2039	45,232.85	205.71	44,881.88	48,700.65	0.0000
36295UCH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0680572	0.07	7/15/2040	30,475.49	161.87	29,883.21	33,875.90	0.0000
36296DP28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0688141	0.05	12/15/2038	6,895.86	28.50	6,839.43	7,247.34	0.0000
36296E5V4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0689460	0.06	7/15/2038	21,984.64	105.28	21,055.06	23,021.32	0.0000
36296QBZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697656	0.07	10/15/2038	3,832.66	20.19	3,728.05	4,224.58	0.0000
36296QH51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697852	0.05	2/15/2039	36,577.96	151.72	36,412.65	38,592.98	0.0000
36296QLD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697924	0.05	3/15/2039	8,433.86	34.89	8,373.07	9,041.48	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36296QVK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0698218	0.05	6/15/2039	18,032.52	74.68	17,923.73	19,098.09	0.0000
36296QY29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0698329	0.05	5/15/2039	5,216.25	19.81	5,263.78	5,610.10	0.0000
36296XE59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0704056	0.07	11/15/2038	33,427.19	177.37	32,745.11	34,196.84	0.0000
36296XZ64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0704665	0.05	8/15/2039	10,427.12	43.39	11,253.40	11,253.40	0.0000
36296Y4R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0705632	0.06	12/15/2038	6,609.76	30.10	6,567.08	7,124.65	0.0000
36297AKJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0705997	0.05	1/15/2039	0,840.01	3.47	833.38	883.18	0.0000
36297E4W2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710137	0.04	11/15/2040	43,762.84	149.97	44,990.17	47,291.13	0.0000
36297FT93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710776	0.05	8/15/2039	14,439.73	60.08	14,418.68	15,355.50	0.0000
36297FW57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710868	0.06	9/15/2039	63,312.23	280.15	61,122.81	64,560.95	0.0000
36297FYV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710924	0.05	10/15/2039	14,867.98	61.87	14,848.38	15,817.06	0.0000
3620A3TM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0717956	0.05	9/15/2039	64,646.99	269.83	64,759.02	66,342.42	0.0000
3620A5A58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719228	0.05	7/15/2040	6,480.81	24.62	6,564.78	7,003.31	0.0000
3620A5A74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719230	0.05	7/15/2040	6,214.75	23.61	6,295.27	6,715.13	0.0000
3620A5A90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719232	0.05	7/15/2040	5,576.52	21.18	5,648.65	6,026.63	0.0000
3620A5B73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719262	0.05	8/15/2040	27,507.48	114.32	27,436.42	29,261.72	0.0000
3620A9PT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723234	0.05	10/15/2039	298,143.00	1,132.52	302,005.65	314,854.07	0.0000
3620A9PZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723240	0.05	10/15/2039	62,425.00	258.90	62,134.83	65,912.22	0.0000
3620A9S44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723339	0.05	9/15/2039	9,530.34	39.54	9,489.16	10,256.17	0.0000
3620AATA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0724245	0.06	8/15/2039	4,236.62	19.25	4,199.99	4,562.69	0.0000
3620AFH42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0728451	0.05	12/15/2039	15,183.53	63.04	15,130.13	16,121.21	0.0000
3620AGW68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0729769	0.04	2/15/2040	1,163.47	4.03	1,208.95	1,269.58	0.0000
3620ALSX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733234	0.05	7/15/2040	6,216.54	23.68	6,314.03	6,725.75	0.0000
3620AMK84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733919	0.05	9/15/2040	9,727.66	40.64	9,753.01	10,403.07	0.0000
3620AMXY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0734295	0.04	3/15/2041	34,309.38	117.57	35,271.59	37,088.49	0.0000
3620AQG56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0736520	0.05	4/15/2040	253,062.85	960.39	256,102.79	273,347.45	0.0000
3620AQY49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737031	0.05	2/15/2040	44,737.43	169.94	45,317.04	46,945.90	0.0000
3620ARDQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737311	0.05	8/15/2040	17,995.20	74.79	17,948.71	19,430.57	0.0000
3620ARH79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737454	0.05	9/15/2040	15,551.33	64.69	15,525.56	16,560.38	0.0000
3620AR3K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738002	0.04	2/15/2041	5,932.50	20.43	6,129.95	6,257.68	0.0000
3620ASDX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738218	0.05	4/15/2041	11,924.58	49.81	11,954.22	12,955.00	0.0000
3620ASEM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738240	0.05	4/15/2041	7,330.72	30.62	7,347.92	7,963.31	0.0000
3620ASZV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738888	0.04	10/15/2041	124,328.70	428.13	128,440.06	134,542.47	0.0000
3620AVT51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0741372	0.05	8/15/2040	28,548.82	108.65	28,973.28	30,866.15	0.0000
3620AX6L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743475	0.05	6/15/2040	9,547.46	39.77	9,544.02	10,176.58	0.0000
3620AYFE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743665	0.05	7/15/2040	11,267.75	46.79	11,230.35	11,976.05	0.0000
3620C0W53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745068	0.05	6/15/2040	21,563.30	82.06	21,882.57	23,367.70	0.0000
3620C0Y28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745129	0.05	6/15/2040	63,199.19	264.46	63,469.57	66,652.14	0.0000
3620C0ZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745138	0.05	6/15/2040	24,774.96	94.91	25,309.49	27,105.93	0.0000
3620C04V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745236	0.05	7/15/2040	42,797.27	162.87	43,432.69	45,275.23	0.0000
36230RVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0756928	0.04	11/15/2040	118,116.51	365.17	125,201.67	129,235.95	0.0000
36230UFY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0759183	0.04	2/15/2041	2,040.77	6.31	2,162.64	2,192.09	0.0000
36176AAAT	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0759901	0.04	1/15/2042	106,434.86	366.82	110,046.59	115,812.37	0.0000
36176H7M0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0767100	0.04	12/15/2043	443,619.38	1,371.59	470,259.59	476,968.39	0.0000
36176JRFR	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0767586	0.04	1/15/2042	46,360.83	158.87	47,661.52	50,158.67	0.0000
36176MA29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0769825	0.04	7/15/2041	67,356.91	230.74	69,223.17	72,813.86	0.0000
36176MK69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0770117	0.04	12/15/2041	312,299.25	965.55	331,046.41	341,331.11	0.0000
36225AY53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780732	0.07	3/15/2028	19,115.99	111.67	19,143.94	19,192.60	0.0000
36225BBA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780933	0.07	12/15/2028	4,256.93	24.42	4,186.64	4,260.07	0.0000
36225BBT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780950	0.07	12/15/2028	2,158.75	12.48	2,139.68	2,168.94	0.0000
36225BPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781328	0.07	9/15/2031	5,535.91	31.28	5,362.54	5,492.48	0.0000
36225BPZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781340	0.07	10/15/2031	1,417.23	7.52	1,388.94	1,397.79	0.0000
36225BRX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781402	0.08	2/15/2032	44,361.27	265.81	42,529.93	43,474.00	0.0000
36225BSG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781419	0.08	3/15/2032	23,602.73	140.61	22,497.86	23,001.84	0.0000
36225BUB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781478	0.08	3/15/2032	50,479.43	303.03	48,485.24	49,571.26	0.0000
36225BUE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781481	0.08	1/15/2032	65,100.47	389.51	62,320.96	63,702.06	0.0000
36225BUV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781496	0.07	9/15/2032	1,702.66	8.96	1,653.84	1,696.34	0.0000
36225BWH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781548	0.07	11/15/2032	3,624.44	20.27	3,475.61	3,575.67	0.0000
36225BXM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781584	0.07	5/15/2032	2,796.09	15.94	2,732.67	2,808.70	0.0000
36225B2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781690	0.06	12/15/2033	32,298.56	154.50	30,899.73	31,112.04	0.0000
36241KWVK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782450	0.06	11/15/2038	8,547.97	38.00	8,291.52	8,993.90	0.0000
36241K7F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782694	0.05	6/15/2039	9,867.02	40.90	9,814.91	10,457.99	0.0000
36241LA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782727	0.05	7/15/2039	9,469.14	39.19	9,406.68	10,163.94	0.0000
36241LG34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782918	0.05	4/15/2040	121,788.14	508.79	122,110.51	130,172.35	0.0000
36241LK43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782989	0.05	6/15/2040	64,599.00	245.14	65,369.71	69,429.71	0.0000
36241LMH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783060	0.04	8/15/2040	54,537.37	189.94	56,980.71	61,120.49	0.0000
36241LM60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783081	0.04	8/15/2040	80,874.62	276.90	83,071.02	85,672.08	0.0000
36241LNV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783104	0.04	9/15/2040	127,372.53	436.20	130,859.95	137,528.12	0.0000
36241LTS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783261	0.05	3/15/2041	107,233.59	406.87	108,498.69	115,681.66	0.0000
36241LT97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783276	0.05	3/15/2041	5,349.44	20.30	5,412.49	5,788.10	0.0000
36241LUU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783295	0.05	3/15/2041	162,325.75	615.14	164,036.66	170,747.01	0.0000
3622A2CE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783669	0.03	9/15/2042	122,378.36	335.88	134,350.32	142,935.75	0.0000
3622A2HP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783838	0.05	6/15/2041	38,924.15	160.86	38,606.80	41,611.78	0.0000
3622AAAE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0784605	0.05	1/15/2042	272,255.43	1,032.94	275,450.66	284,782.55	0.0000
36177JD48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0790122	0.04	2/15/2042	89,621.22	277.01	94,973.95	98,107.97	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36177PCU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0794582	0.04	3/15/2042	31,160.31	96.34	33,029.80	34,500.49	0.0000
36178BCW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA3685	0.04	6/15/2042	11,492.78	35.52	12,179.33	12,349.10	0.0000
36178DTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA5948	0.03	12/15/2042	173,751.82	476.89	190,757.89	194,163.42	0.0000
36178EXG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA6979	0.04	9/15/2042	10,470.89	32.37	11,099.45	11,290.06	0.0000
36178MDW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AB1917	0.04	10/15/2042	111,613.17	345.08	118,313.24	119,971.33	0.0000
36179BAJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AC1809	0.03	1/15/2043	28,531.85	78.74	31,496.63	31,048.35	0.0000
36180NKZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AD9312	0.03	7/15/2043	85,515.66	234.93	93,972.22	95,232.44	0.0000
36181AJL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AE6567	0.03	6/15/2043	24,820.66	68.19	27,275.15	26,884.45	0.0000
36181GFZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF1084	0.03	7/15/2043	119,047.98	326.73	130,691.27	132,443.93	0.0000
36181H7E1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF2693	0.03	7/15/2043	78,197.02	216.60	86,638.17	85,395.68	0.0000
36181NWB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF6942	0.04	10/15/2043	7,624.09	23.57	8,081.93	8,234.97	0.0000
36182APT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AG5834	0.04	11/15/2043	7,402.34	22.89	7,846.87	7,958.71	0.0000
36182CR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AG7706	0.04	1/15/2044	9,656.43	29.86	10,236.10	10,382.26	0.0000
36183E3P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AJ8906	0.04	11/15/2044	138,591.26	474.94	142,480.99	150,640.07	0.0000
36183KEU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AK1947	0.04	11/15/2044	107,979.42	333.86	114,465.01	118,295.70	0.0000
36184HLS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AL9337	0.03	3/15/2045	106,997.29	296.91	118,764.48	120,436.92	0.0000
36185BS98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AM8644	0.03	5/15/2045	95,925.34	265.66	106,263.74	107,915.85	0.0000
3617AWSV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0BB5932	0.04	9/15/2047	47,753.57	165.87	49,760.93	51,601.65	0.0000
3617N6AZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0BU5340	0.03	4/15/2050	158,878.39	443.36	177,343.38	184,718.83	0.0000
36202CKJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002097	0.07	10/20/2025	10,908.39	63.63	10,908.50	10,883.28	0.0000
36202CK77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002118	0.08	11/20/2025	5,639.41	35.17	5,627.70	5,637.54	0.0000
36202CMA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002153	0.07	1/20/2026	6,090.72	35.51	6,086.95	6,098.98	0.0000
36202CW82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002471	0.07	8/20/2027	15,141.09	87.22	14,951.50	14,944.08	0.0000
36202CXL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002483	0.07	9/20/2027	4,554.22	26.38	4,522.20	4,499.50	0.0000
36202CZ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002564	0.07	3/20/2028	26,642.84	154.14	26,423.52	26,292.99	0.0000
36202C4P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002630	0.07	8/20/2028	25,490.91	135.65	25,042.65	25,020.82	0.0000
36202C5T6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002658	0.07	10/20/2028	23,947.95	128.65	23,751.52	23,678.99	0.0000
36202CSV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002660	0.08	10/20/2028	1,717.61	10.76	1,722.10	1,709.14	0.0000
36202DC90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002796	0.07	8/20/2029	36,387.87	210.02	36,003.00	35,537.23	0.0000
36202DGS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002909	0.08	4/20/2030	17,581.87	113.47	17,020.20	16,969.47	0.0000
36202DJAO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002957	0.08	8/20/2030	9,596.51	58.04	9,286.80	9,269.00	0.0000
36202DKX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003010	0.07	12/20/2030	22,537.62	130.02	22,289.10	22,294.79	0.0000
36202DMA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003053	0.07	3/20/2031	23,601.23	124.70	23,021.55	23,008.70	0.0000
36202DM57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003080	0.07	5/20/2031	62,501.65	326.24	60,229.20	60,045.64	0.0000
36202D2F7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003474	0.06	11/20/2033	10,696.83	51.54	10,307.52	10,522.38	0.0000
36202EP26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004040	0.07	10/20/2037	28,344.08	145.71	26,900.34	28,913.36	0.0000
36202EQM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004060	0.06	12/20/2037	26,596.84	127.05	25,409.70	27,746.55	0.0000
36202ETA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004145	0.06	5/20/2038	27,437.77	131.06	26,212.60	28,652.14	0.0000
36202EUJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004195	0.06	7/20/2038	153,733.44	734.37	146,873.00	146,839.81	0.0000
36202EW39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004266	0.06	10/20/2038	26,468.34	117.47	25,630.48	27,806.28	0.0000
36202EZH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004344	0.06	1/20/2039	78,050.89	372.81	74,561.42	81,625.91	0.0000
36202E7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004496	0.05	7/20/2039	62,891.44	257.78	61,866.31	67,008.35	0.0000
36202FV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004520	0.05	8/20/2039	48,408.36	198.36	47,605.73	51,128.78	0.0000
36202FB62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004561	0.06	10/20/2039	105,458.55	503.73	100,746.63	110,471.44	0.0000
36202FCR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004580	0.06	11/20/2039	27,430.69	131.04	26,207.08	28,741.75	0.0000
36202FDW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004617	0.05	1/20/2040	24,350.42	91.89	24,505.29	26,084.02	0.0000
36202FE77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004658	0.05	3/20/2040	32,235.77	132.09	31,701.60	34,259.96	0.0000
36202FFA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004661	0.07	3/20/2040	21,856.58	112.48	20,765.36	22,469.20	0.0000
36202FFU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004679	0.05	4/20/2040	133,737.53	547.99	131,517.51	142,151.07	0.0000
36202FGD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004696	0.05	5/20/2040	27,167.76	102.53	27,340.82	29,116.57	0.0000
36202FGD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004696	0.05	5/20/2040	69,707.48	263.07	70,151.54	75,179.31	0.0000
36202FGH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004700	0.07	5/20/2040	80,289.10	417.76	77,125.41	83,477.38	0.0000
36202FG26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004717	0.06	6/20/2040	176,775.20	844.57	168,913.95	185,470.60	0.0000
36202FHL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004746	0.05	7/20/2040	86,853.77	327.77	87,406.18	93,703.69	0.0000
36202FHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004747	0.05	7/20/2040	112,712.76	461.85	110,843.93	116,273.14	0.0000
36202FHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004747	0.05	7/20/2040	207,287.84	849.38	203,850.91	220,523.68	0.0000
36202FJR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004772	0.05	8/20/2040	24,708.62	101.61	24,387.20	25,734.64	0.0000
36202FKN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004801	0.05	9/20/2040	109,446.97	415.08	110,687.78	115,488.05	0.0000
36202FKP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004802	0.05	9/20/2040	20,679.74	84.74	20,336.46	21,246.13	0.0000
36202FLN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004833	0.04	10/20/2040	35,394.41	121.52	36,456.00	38,067.10	0.0000
36202FLN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004833	0.04	10/20/2040	167,085.91	573.66	172,097.38	178,955.33	0.0000
36202FMA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004853	0.04	11/20/2040	194,414.76	667.48	200,243.86	212,472.99	0.0000
36202FMC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004855	0.05	11/20/2040	5,826.06	23.87	5,729.35	6,020.30	0.0000
36202FMC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004855	0.05	11/20/2040	32,924.27	134.91	32,377.73	34,446.57	0.0000
36202FNA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004885	0.06	12/20/2040	153,218.33	681.27	148,640.21	161,636.93	0.0000
36202FPE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004921	0.04	1/20/2041	107,087.71	332.09	113,860.11	118,472.91	0.0000
36202FPF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004922	0.04	1/20/2041	474,777.50	1,630.06	489,017.69	508,557.35	0.0000
36202FPF67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004945	0.04	2/20/2041	37,880.32	130.05	39,016.08	41,483.25	0.0000
36202FP67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004945	0.04	2/20/2041	69,551.66	238.79	71,637.01	75,288.69	0.0000
36202FP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004946	0.05	2/20/2041	552,239.92	2,084.09	555,757.87	569,062.62	0.0000
36202FP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004946	0.05	2/20/2041	57,556.58	217.21	57,923.23	60,156.45	0.0000
36202FQB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004950	0.06	2/20/2041	65,574.01	290.56	63,394.51	68,957.19	0.0000
36202FQ74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004978	0.05	3/20/2041	222,417.99	839.38	223,834.87	233,083.89	0.0000
36202FQ74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004978	0.05	3/20/2041	86,396.67	326.05	86,947.04	92,556.26	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36202FSE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005017	0.05	4/20/2041	3,598.67	13.58	3,621.56	3,692.37	0.0000
36202FTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005055	0.05	5/20/2041	34,365.95	129.69	34,584.88	35,262.21	0.0000
36202FTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005055	0.05	5/20/2041	269,017.85	1,015.24	270,731.58	288,948.53	0.0000
36202FV94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005140	0.05	8/20/2041	105,233.69	397.14	105,904.06	110,309.23	0.0000
36202FX84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005203	0.04	10/20/2041	101,516.18	348.54	104,560.99	110,651.38	0.0000
36202FX92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005204	0.05	10/20/2041	126,968.21	479.16	127,777.04	137,058.83	0.0000
36202FYA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005205	0.05	10/20/2041	376,111.14	1,541.34	369,922.34	399,426.25	0.0000
36202FZX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005258	0.04	12/20/2041	466,466.18	1,446.32	495,881.89	519,443.20	0.0000
36202FZY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005259	0.04	12/20/2041	245,089.90	841.47	252,440.98	267,050.58	0.0000
36202F2M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005280	0.04	1/20/2042	442,037.33	1,525.41	457,624.00	481,764.15	0.0000
36202KF59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0008288	0.03	9/20/2023	0,134.31	0.30	134.90	134.89	0.0000
36202KPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0008528	0.03	10/20/2024	3,430.23	7.99	3,485.40	3,486.70	0.0000
36225C4B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0080817	0.04	1/20/2034	211,114.18	654.45	216,645.13	218,386.14	0.0000
36225DH49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0081150	0.03	11/20/2034	85,419.79	204.23	89,118.20	90,004.18	0.0000
36291FQZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0626972	0.04	8/20/2045	466,811.71	1,488.81	510,450.09	531,605.72	0.0000
36241LL79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0783050	0.05	7/20/2040	4,279.98	17.73	4,255.43	4,463.67	0.0000
3622A2BE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0783637	0.03	6/20/2042	35,531.74	97.34	38,935.91	40,402.81	0.0000
3622A2R38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784106	0.04	1/20/2046	49,855.74	154.86	53,094.51	56,358.36	0.0000
3622A2SG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784119	0.03	2/20/2046	139,266.50	381.90	152,759.77	157,031.18	0.0000
3622A2YQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784319	0.05	12/20/2041	424,597.32	1,602.19	427,250.54	440,729.37	0.0000
3622A2Z77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784391	0.04	7/20/2046	58,992.85	183.59	62,945.18	65,139.61	0.0000
3622AAC8K	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784674	0.04	4/20/2048	113,579.75	351.26	120,432.35	122,552.36	0.0000
3622AANA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784985	0.04	9/20/2048	45,999.90	144.08	49,399.05	52,492.27	0.0000
3622AAXL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0785283	0.03	1/20/2051	3,116,544.52	7,464.88	3,583,141.16	3,804,821.64	0.0000
3622ABZW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786257	0.04	6/20/2052	18,792,954.43	65,870.16	19,761,048.19	19,246,056.02	0.0003
3622ABZM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786280	0.04	7/20/2052	13,820,382.16	48,564.65	14,569,394.74	13,932,105.31	0.0002
3622ABZM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786280	0.04	7/20/2052	10,061,428.09	35,355.73	10,606,719.54	10,142,764.08	0.0002
3622ACAY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786423	0.06	11/20/2052	29,787,549.31	135,770.03	29,622,551.70	30,390,854.50	0.0005
3622ACCU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0786483	0.04	11/20/2052	3,601,279.83	11,628.69	3,986,980.30	3,687,362.11	0.0001
36180CSD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD1744	0.03	2/20/2043	73,827.73	201.06	80,422.36	82,311.05	0.0000
36180HVL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD6019	0.04	4/20/2043	261,132.02	819.35	280,920.03	286,494.99	0.0000
36180MYG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD8811	0.03	3/20/2043	116,502.32	324.36	129,743.99	132,834.64	0.0000
36181CNG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AE8491	0.04	7/20/2044	75,801.64	262.93	78,878.70	81,758.54	0.0000
36181CPK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AE8526	0.04	6/20/2044	116,723.99	404.89	121,466.02	125,594.71	0.0000
36181GDY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AF1019	0.04	6/20/2043	845,892.80	2,922.73	876,818.17	905,647.17	0.0000
36183BAG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AJ5407	0.04	11/20/2044	197,567.78	614.79	210,786.18	219,004.93	0.0000
36183QTS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AK6861	0.03	1/20/2045	161,324.50	448.36	179,343.10	182,587.61	0.0000
36183WU67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL1505	0.03	2/20/2045	131,488.32	365.07	146,026.74	148,817.58	0.0000
36184BAS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL4517	0.04	2/20/2045	157,581.96	508.72	174,416.65	181,404.35	0.0000
36184EHC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL7427	0.05	3/20/2065	750,640.12	2,947.54	769,760.98	813,496.64	0.0000
36184SZN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AMS249	0.04	5/20/2045	719,978.55	2,240.89	768,304.93	797,306.27	0.0000
36184Y5F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8046	0.03	5/20/2045	90,081.79	250.10	100,041.97	102,139.01	0.0000
36184Y5G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8047	0.03	5/20/2045	109,209.46	303.28	121,311.49	123,823.86	0.0000
36184Y6X0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8086	0.03	6/20/2045	131,908.36	366.13	146,452.57	148,015.93	0.0000
36186QLM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AN7532	0.04	7/20/2045	1,511,814.39	4,879.02	1,672,805.15	1,734,398.61	0.0000
36192XMK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AR3062	0.04	5/20/2046	8,557.08	26.64	9,132.52	9,644.40	0.0000
36192XPH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AR3124	0.04	6/20/2046	9,628.64	30.00	10,284.70	10,861.63	0.0000
36193NX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS4297	0.04	6/20/2046	41,708.18	129.79	44,501.07	46,997.43	0.0000
36193SW47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS6967	0.04	5/20/2046	9,938.50	30.94	10,606.72	11,201.26	0.0000
36193SYD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS7008	0.04	6/20/2046	12,351.94	38.45	13,182.43	13,930.33	0.0000
36193TAF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS7206	0.04	4/20/2046	2,685,186.48	8,668.48	2,972,048.62	3,082,198.51	0.0000
36193VFQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS9175	0.04	5/20/2046	14,442.23	44.96	15,413.43	16,277.34	0.0000
36193YPG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AT1323	0.04	5/20/2046	10,952.14	34.08	11,685.15	12,340.13	0.0000
36196WTS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AY6861	0.04	12/20/2046	472,618.80	1,632.50	489,750.27	516,860.41	0.0000
3617AUPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BB4020	0.04	12/20/2047	1,481,716.27	5,164.75	1,549,426.19	1,633,262.65	0.0000
3617BTAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BE0025	0.04	12/20/2047	226,699.56	786.00	235,801.50	247,795.79	0.0000
3617BXY72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BE4334	0.04	12/20/2047	821,769.03	2,885.92	865,776.45	909,277.42	0.0000
3617MVBH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BT6548	0.04	3/20/2050	1,544,574.25	5,427.33	1,628,198.53	1,579,471.59	0.0000
3617QE3S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BX9809	0.03	11/20/2050	1,692,899.49	4,005.76	1,922,766.19	2,041,812.09	0.0000
3617QGLK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BY0330	0.03	10/20/2050	79,232.49	220.95	88,379.80	93,804.91	0.0000
3617QGLL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BY0331	0.03	10/20/2050	125,555.10	350.37	140,147.23	148,626.91	0.0000
3617QYHZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BZ3848	0.02	10/20/2050	1,054,693.63	2,105.13	1,263,075.89	1,316,819.47	0.0000
36179MAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0022	0.04	4/20/2042	239,278.30	741.57	254,253.85	262,818.23	0.0000
36179MG46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0219	0.03	7/20/2042	349,336.23	956.96	382,783.89	391,958.36	0.0000
36179MK74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0318	0.04	8/20/2042	388,641.83	1,203.83	412,741.83	412,852.91	0.0000
36179MNG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0391	0.03	9/20/2042	179,131.71	490.65	196,261.40	198,468.07	0.0000
36179MNH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0392	0.04	9/20/2042	110,586.63	342.27	117,349.48	125,147.21	0.0000
36179MQP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0462	0.04	10/20/2042	270,446.03	837.54	287,155.62	297,847.04	0.0000
36179MQQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0463	0.04	10/20/2042	495,955.40	1,702.80	510,841.31	535,963.85	0.0000
36179MSX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0534	0.04	11/20/2042	98,498.44	304.79	104,499.86	111,527.55	0.0000
36179MYR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0624	0.03	12/20/2042	52,068.15	142.49	56,997.27	59,158.51	0.0000
36179MVS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0625	0.04	12/20/2042	121,167.27	375.20	128,638.60	133,170.24	0.0000
36179MVT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0626	0.04	12/20/2042	285,508.30	980.26	294,077.73	306,788.71	0.0000
36179MX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0698	0.03	1/20/2043	132,537.73	362.61	145,044.96	150,551.21	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36179MX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0698	0.03	1/20/2043	164,712.64	450.64	180,256.12	185,250.79	0.0000
36179NBA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0933	0.03	4/20/2043	114,479.95	312.95	125,179.00	126,301.93	0.0000
36179NBB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0934	0.04	4/20/2043	454,763.36	1,407.57	482,594.59	496,231.86	0.0000
36179NBB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0934	0.04	4/20/2043	429,730.94	1,330.09	456,030.20	474,534.59	0.0000
36179NDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1012	0.04	5/20/2043	260,159.56	804.28	275,753.41	288,328.89	0.0000
36179NLE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1225	0.04	8/20/2043	14,129.75	48.51	14,553.70	15,298.57	0.0000
36179NM96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1284	0.03	9/20/2043	103,309.30	282.56	113,023.68	115,245.56	0.0000
36179NQ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1374	0.03	10/20/2043	148,706.42	405.96	162,384.03	164,337.92	0.0000
36179NQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1376	0.04	10/20/2043	213,776.34	735.39	220,617.69	235,178.79	0.0000
36179NVM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1520	0.03	12/20/2043	72,622.77	198.31	79,324.94	77,363.79	0.0000
36179NVQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1523	0.05	12/20/2043	200,622.95	758.53	202,275.54	214,557.50	0.0000
36179NX60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1601	0.04	1/20/2044	1,305,327.29	4,481.69	1,344,506.20	1,410,709.42	0.0000
36179QBH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1840	0.05	4/20/2044	408,617.84	1,544.95	411,987.90	438,417.01	0.0000
36179QGf2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1998	0.05	6/20/2044	95,628.51	391.84	94,041.10	99,349.73	0.0000
36179QJR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2072	0.03	7/20/2044	35,950.98	98.14	39,254.22	39,630.28	0.0000
36179QJT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2074	0.04	7/20/2044	543,297.85	1,865.35	559,604.74	589,405.97	0.0000
36179QJT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2074	0.04	7/20/2044	23,720.82	81.44	24,432.79	25,587.26	0.0000
36179QJV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2076	0.05	7/20/2044	82,663.80	338.73	81,295.60	85,887.98	0.0000
36179QL66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2149	0.04	8/20/2044	1,592,690.48	5,468.26	1,640,477.59	1,725,767.34	0.0000
36179QPH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2224	0.04	9/20/2044	9,126.40	31.32	9,395.97	9,835.25	0.0000
36179QPK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2226	0.05	9/20/2044	129,479.68	530.54	127,329.10	137,589.45	0.0000
36179QRZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2304	0.04	10/20/2044	69,633.37	239.46	71,836.60	75,996.97	0.0000
36179QT50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2372	0.04	11/20/2044	230,915.63	796.09	238,825.53	241,538.64	0.0000
36179QWD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2444	0.03	12/20/2044	38,531.52	105.44	42,175.49	42,336.01	0.0000
36179QYT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2522	0.04	1/20/2045	198,468.30	683.04	204,912.81	216,318.81	0.0000
36179QG6E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2677	0.03	3/20/2045	1,332,023.81	3,653.58	1,461,433.77	1,530,000.90	0.0000
36179Q6Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2679	0.04	3/20/2045	1,384,947.97	4,762.51	1,428,753.55	1,506,515.70	0.0000
36179RBW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2753	0.03	4/20/2045	41,236.84	113.10	45,239.64	46,263.92	0.0000
36179RBX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2754	0.04	4/20/2045	451,392.37	1,402.51	480,859.43	501,128.40	0.0000
36179RBY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2755	0.04	4/20/2045	47,129.85	162.46	48,737.21	51,622.55	0.0000
36179RBY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2755	0.04	4/20/2045	72,429.71	249.67	74,899.91	79,276.11	0.0000
36179RD71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2826	0.04	5/20/2045	67,414.14	209.68	71,890.78	74,563.28	0.0000
36179RGA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2893	0.04	6/20/2045	521,120.29	1,803.57	541,069.53	572,738.52	0.0000
36179RGA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2893	0.04	6/20/2045	439,958.56	1,522.67	456,800.81	478,523.84	0.0000
36179RJ22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2960	0.03	7/20/2045	667,261.00	1,823.56	729,422.37	754,382.09	0.0000
36179RJ22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2960	0.03	7/20/2045	95,820.41	261.87	104,746.94	106,230.69	0.0000
36179RJf7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2962	0.04	7/20/2045	913,712.24	3,167.27	950,180.16	1,010,125.94	0.0000
36179RJf7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2962	0.04	7/20/2045	178,666.96	619.33	185,797.88	188,326.12	0.0000
36179RLN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3033	0.03	8/20/2045	108,607.47	297.98	119,190.39	121,130.55	0.0000
36179RLQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3035	0.04	8/20/2045	416,902.27	1,442.92	432,875.37	453,435.57	0.0000
36179RNX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3106	0.04	9/20/2045	1,367,839.73	4,734.30	1,420,291.08	1,503,503.85	0.0000
36179RNX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3106	0.04	9/20/2045	2,248.67	7.78	2,334.90	2,445.77	0.0000
36179RQ36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3174	0.04	10/20/2045	2,377.76	8.24	2,472.71	2,590.53	0.0000
36179RS91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3244	0.04	11/20/2045	125,038.55	389.32	133,481.24	135,951.32	0.0000
36179RTA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3245	0.04	11/20/2045	194,344.94	672.39	201,715.63	209,895.84	0.0000
36179RVC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3311	0.04	12/20/2045	8,566.94	29.63	8,888.16	9,312.19	0.0000
36179RXE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	266,879.21	925.14	277,542.39	285,353.55	0.0000
36179RXE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	359,133.63	1,244.94	373,482.84	395,339.99	0.0000
36179RXE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	6,476.58	22.45	6,735.35	7,056.85	0.0000
36179R4E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3521	0.04	3/20/2046	286,797.63	892.97	306,162.41	325,623.45	0.0000
36179R7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3596	0.03	4/20/2046	936,274.22	2,571.73	1,028,691.90	1,062,108.54	0.0000
36179R7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3596	0.03	4/20/2046	150,610.25	413.69	165,476.68	167,108.86	0.0000
36179R7J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3597	0.04	4/20/2046	145,939.51	454.39	155,790.12	165,695.84	0.0000
36179R7J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3597	0.04	4/20/2046	803,326.42	2,501.19	857,549.26	861,176.85	0.0000
36179SB89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3663	0.04	5/20/2046	364,347.61	1,133.21	388,529.70	401,180.87	0.0000
36179SCB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3666	0.05	5/20/2046	128,991.89	529.51	127,083.10	135,929.71	0.0000
36179SEG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3735	0.03	6/20/2046	81,151.23	223.19	89,274.30	90,521.50	0.0000
36179SEH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3736	0.04	6/20/2046	110,093.63	342.29	117,358.09	124,824.63	0.0000
36179SEH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3736	0.04	6/20/2046	529,825.56	1,647.29	564,785.80	594,347.62	0.0000
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	2,191,394.11	6,823.06	2,339,333.57	2,465,789.83	0.0000
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	103,759.19	323.06	110,763.90	112,728.87	0.0000
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	69,172.79	215.37	73,842.60	78,541.97	0.0000
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	793,225.46	2,469.76	846,775.54	850,326.07	0.0000
36179SGN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3805	0.05	7/20/2046	97,813.95	369.82	98,618.68	104,080.26	0.0000
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	751,811.67	2,069.08	827,630.94	836,332.26	0.0000
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	385,387.68	1,060.63	424,253.55	430,251.92	0.0000
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	724,528.84	1,993.99	797,596.67	842,584.35	0.0000
36179SLR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3936	0.03	8/20/2046	766,232.73	2,107.10	842,838.30	876,775.76	0.0000
36179SLS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3937	0.04	9/20/2046	930,724.81	2,895.99	992,910.82	1,021,064.72	0.0000
36179SLS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3937	0.04	9/20/2046	536,231.32	1,668.51	572,059.40	574,579.17	0.0000
36179SLV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3940	0.05	9/20/2046	104,722.31	429.11	102,985.97	110,213.02	0.0000
36179SNT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4002	0.03	10/20/2046	861,664.60	2,038.54	978,497.16	1,027,726.17	0.0000
36179SNU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4003	0.03	10/20/2046	208,193.05	573.74	229,494.76	222,912.02	0.0000
36179SQV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4068	0.03	11/20/2046	449,409.72	1,238.07	495,228.23	505,718.90	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36179SQV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4068	0.03	11/20/2046	145,781.29	401.61	160,644.08	162,920.61	0.0000
36179SQX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4070	0.04	11/20/2046	153,288.68	531.38	159,415.00	166,097.23	0.0000
36179SQY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4071	0.05	11/20/2046	240,401.73	910.17	242,712.35	255,730.47	0.0000
36179SQ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4074	0.06	2/20/2040	106,619.66	509.53	101,905.51	111,536.46	0.0000
36179SQ42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4075	0.07	10/20/2039	54,271.95	280.15	51,719.59	57,379.36	0.0000
36179SSN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4125	0.03	12/20/2046	107,511.78	255.40	122,593.20	120,435.86	0.0000
36179SSP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4126	0.03	11/20/2046	150,074.85	413.07	165,229.72	167,571.26	0.0000
36179SSQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4127	0.04	12/20/2046	137,917.36	429.42	147,229.63	155,288.29	0.0000
36179SSQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4127	0.04	12/20/2046	387,125.76	1,205.36	413,264.76	426,252.54	0.0000
36179SSW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4133	0.07	6/20/2039	83,962.66	433.11	79,958.35	88,273.45	0.0000
36179SUV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4196	0.04	1/20/2047	124,915.04	388.47	133,188.72	140,481.84	0.0000
36179SWV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4261	0.03	2/20/2047	935,408.54	2,577.88	1,031,150.90	1,040,794.46	0.0000
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	500,533.22	1,740.21	522,063.10	546,723.37	0.0000
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	2,587,950.82	8,997.56	2,699,268.66	2,725,634.54	0.0000
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	345,846.81	1,202.41	360,723.02	376,807.30	0.0000
36179SYT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4322	0.04	3/20/2047	248,389.29	862.41	258,722.68	269,413.83	0.0000
36179SZQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4383	0.04	4/20/2047	749,326.14	2,604.13	781,223.78	819,223.46	0.0000
36179SSL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4451	0.04	5/20/2047	377,874.63	1,172.99	402,169.70	410,035.72	0.0000
36179SSM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4452	0.04	4/20/2047	25,403.10	88.23	26,468.45	27,541.76	0.0000
36179TAL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4511	0.04	6/20/2047	75,069.23	260.72	78,215.86	84,279.33	0.0000
36179TAM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4512	0.05	6/20/2047	534,522.19	2,037.42	543,313.00	565,462.33	0.0000
36179TCW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4585	0.03	7/20/2047	301,874.80	830.63	332,252.66	342,370.30	0.0000
36179TCX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4586	0.04	7/20/2047	1,074,986.12	3,346.51	1,147,373.95	1,178,119.18	0.0000
36179TCX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4586	0.04	7/20/2047	512,582.59	1,595.71	547,099.07	567,747.57	0.0000
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	138,240.85	480.09	144,026.39	147,199.79	0.0000
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	62,552.42	217.23	65,170.31	70,223.93	0.0000
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	261,182.12	907.04	272,112.89	281,935.76	0.0000
36179TCZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4588	0.05	7/20/2047	43,044.47	164.39	43,836.15	45,546.78	0.0000
36179TC29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4589	0.05	7/20/2047	249,463.09	1,040.16	249,637.83	265,826.40	0.0000
36179TEY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4651	0.03	8/20/2047	43,676.25	120.61	48,245.59	49,117.61	0.0000
36179TE35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4654	0.05	8/20/2047	78,899.60	301.40	80,372.83	82,431.25	0.0000
36179TG41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4719	0.04	9/20/2047	149,196.58	465.77	159,693.21	164,414.73	0.0000
36179TG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4720	0.04	9/20/2047	203,800.66	706.01	211,802.57	218,627.99	0.0000
36179TG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4720	0.04	9/20/2047	1,086,936.88	3,765.38	1,129,613.68	1,166,122.46	0.0000
36179TG66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4721	0.05	9/20/2047	501,785.49	1,914.55	510,546.47	528,937.69	0.0000
36179TL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4837	0.04	11/20/2047	146,513.48	456.77	156,608.46	160,146.70	0.0000
36179TLU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4839	0.05	11/20/2047	401,020.41	1,533.88	409,033.38	423,639.41	0.0000
36179TNS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4901	0.04	12/20/2047	1,241,103.19	4,310.55	1,293,166.05	1,351,310.17	0.0000
36179TQN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4961	0.03	1/20/2048	248,034.38	684.49	273,795.83	289,436.92	0.0000
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	156,429.85	486.75	166,885.20	169,871.03	0.0000
36179TOP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	1,168,321.00	3,635.36	1,246,408.49	1,256,294.99	0.0000
36179TOP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	194,575.32	605.44	207,580.23	214,897.31	0.0000
36179TOP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	267,085.96	831.07	284,937.28	286,441.68	0.0000
36179TOQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4963	0.04	1/20/2048	685,338.47	2,380.19	714,057.87	735,848.45	0.0000
36179TRQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4964	0.05	1/20/2048	61,245.43	234.32	62,484.49	64,438.70	0.0000
36179TSJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5021	0.05	2/20/2048	442,407.46	1,692.35	451,293.43	463,012.51	0.0000
36179TUA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5077	0.04	3/20/2048	113,457.07	353.68	121,261.46	123,445.90	0.0000
36179TUC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5079	0.05	3/20/2048	49,493.23	189.32	50,485.26	52,294.82	0.0000
36179TV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5138	0.05	4/20/2048	168,420.98	644.59	171,891.47	186,195.76	0.0000
36179TV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5138	0.05	4/20/2048	1,872,445.04	7,166.36	1,911,028.71	1,992,007.86	0.0000
36179TXU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5191	0.04	5/20/2048	140,577.64	439.73	150,764.82	155,976.27	0.0000
36179TZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5265	0.05	6/20/2048	1,935,996.13	7,416.62	1,977,766.56	2,036,883.02	0.0000
36179TZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5265	0.05	6/20/2048	1,687,082.34	6,463.06	1,723,482.29	1,795,666.66	0.0000
36179T4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5330	0.04	7/20/2048	926,003.71	3,221.33	966,399.20	1,019,578.05	0.0000
36179T7H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5396	0.03	8/20/2048	2,255,833.65	6,237.44	2,494,977.22	2,536,852.84	0.0000
36179T7J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5397	0.04	8/20/2048	231,578.46	721.98	247,534.53	256,531.46	0.0000
36179T7L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5399	0.05	8/20/2048	82,652.61	316.89	84,503.23	87,359.34	0.0000
36179UCB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5466	0.04	9/20/2048	1,196,004.86	4,178.96	1,253,687.00	1,276,534.55	0.0000
36179UCC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5467	0.05	9/20/2048	626,054.58	2,400.32	640,085.25	666,992.57	0.0000
36179UCC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5467	0.05	9/20/2048	52,334.25	200.65	53,507.13	55,638.38	0.0000
36179UEA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5529	0.05	10/20/2048	168,179.04	644.96	171,990.34	184,440.08	0.0000
36179UH54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5652	0.05	12/20/2048	69,271.95	265.76	70,868.62	75,865.39	0.0000
36179UKY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5711	0.05	1/20/2049	115,085.39	441.58	117,754.90	126,955.59	0.0000
36179UK27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5713	0.06	1/20/2049	4,126,564.11	18,765.36	4,094,260.40	4,150,274.12	0.0001
36179UMJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5761	0.03	2/20/2049	75,108.59	207.51	83,002.09	84,398.61	0.0000
36179UML3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5763	0.04	2/20/2049	101,667.01	354.32	106,295.10	110,082.16	0.0000
36179UPA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5817	0.04	3/20/2049	168,977.22	589.13	176,737.78	171,895.14	0.0000
36179UPB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5818	0.05	3/20/2049	87,168.83	334.56	89,217.26	96,191.95	0.0000
36179UV74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6038	0.03	7/20/2049	570,555.30	1,580.80	632,320.35	661,083.32	0.0000
36179UXS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6089	0.03	8/20/2049	1,503,512.69	4,166.01	1,666,403.64	1,701,583.35	0.0000
36179UXT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6090	0.04	8/20/2049	343,472.77	1,074.77	368,493.48	379,483.32	0.0000
36179UXV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6092	0.05	8/20/2049	313,284.42	1,209.64	322,571.25	338,673.21	0.0000
36179VBF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6338	0.03	12/20/2049	439,715.80	1,221.36	488,545.97	508,985.15	0.0000
36179VDN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6409	0.03	1/20/2050	794,866.90	2,202.58	881,031.81	849,105.14	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36179VFP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6474	0.03	2/20/2050	105,183.59	291.54	116,616.69	112,122.70	0.0000
36179VFP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6474	0.03	2/20/2050	349,987.65	970.08	388,030.12	402,995.28	0.0000
36179VHT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6542	0.04	3/20/2050	389,857.31	1,212.63	415,759.10	436,620.86	0.0000
36179VKL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6599	0.03	4/20/2050	717,542.11	1,989.99	795,995.42	828,695.25	0.0000
36179VKM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6600	0.04	4/20/2050	78,350.12	245.24	84,081.99	88,540.94	0.0000
36179VN30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6710	0.03	6/20/2050	5,066,015.83	14,035.77	5,614,309.27	5,278,412.28	0.0001
36179VN30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6710	0.03	6/20/2050	103,245.08	286.05	114,419.27	119,062.69	0.0000
36179VN48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6711	0.04	6/20/2050	47,399.66	148.35	50,861.83	52,175.87	0.0000
36179VQT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6766	0.03	7/20/2050	392,289.21	1,089.18	435,673.59	452,067.54	0.0000
36179VQU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6767	0.04	7/20/2050	66,638.24	208.35	71,435.87	75,393.15	0.0000
36179VTX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6866	0.03	9/20/2050	307,078.79	853.20	341,278.29	328,115.55	0.0000
36179VV23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6933	0.04	10/20/2050	247,988.73	775.94	266,036.65	280,397.39	0.0000
36179VX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6997	0.04	11/20/2050	162,656.62	513.79	176,157.32	186,726.48	0.0000
36179VX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6997	0.04	11/20/2050	40,664.16	128.45	44,039.33	46,285.27	0.0000
36179VZQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7051	0.02	12/20/2050	10,151,726.58	20,076.59	12,045,952.63	12,517,076.72	0.0002
36179VZR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7052	0.03	12/20/2050	1,036,370.18	2,482.39	1,191,545.10	1,232,140.48	0.0000
36179VZV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7056	0.05	12/20/2050	81,572.85	312.96	83,455.61	88,859.14	0.0000
36179V4U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7135	0.02	1/20/2051	4,995,889.78	9,883.65	5,930,191.44	5,115,230.52	0.0001
36179V7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7193	0.03	2/20/2051	1,207,916.15	2,893.52	1,388,888.30	1,442,049.76	0.0000
36179V7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7193	0.03	2/20/2051	1,982,159.57	4,748.19	2,279,130.25	2,358,612.66	0.0000
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	4,944,021.62	9,773.27	5,863,959.60	5,917,637.15	0.0001
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	631,274.17	1,247.89	748,735.85	758,586.58	0.0000
36179WBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	5,191,951.05	12,445.71	5,973,939.76	6,200,403.69	0.0001
36179WBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	4,911,916.84	11,774.43	5,651,728.04	5,825,674.88	0.0001
36179WBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	1,207,600.96	2,894.76	1,389,484.47	1,435,443.69	0.0000
36179WDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7312	0.03	4/20/2051	5,333,248.14	12,787.21	6,137,860.23	6,370,803.90	0.0001
36179WFG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7367	0.03	5/20/2051	2,626,469.60	6,299.50	3,023,761.64	3,127,219.95	0.0000
36179WG28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7417	0.02	6/20/2051	6,982,164.26	13,822.73	8,293,637.09	8,435,155.76	0.0001
36179WJQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7471	0.02	7/20/2051	2,308,050.28	4,564.09	2,738,452.93	2,783,936.18	0.0000
36179WJQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7471	0.02	7/20/2051	1,468,759.27	2,904.42	1,742,651.86	1,778,524.80	0.0000
36179WJR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7472	0.03	7/20/2051	3,055,482.78	7,353.03	3,529,453.03	3,646,414.57	0.0000
36179WJR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7472	0.03	7/20/2051	1,989,616.70	4,788.02	2,298,248.48	2,380,978.20	0.0000
36179WLN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7533	0.02	8/20/2051	375,934.29	745.09	447,051.19	406,638.51	0.0000
36179WLP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7534	0.03	8/20/2051	9,740,630.70	23,409.49	11,236,553.00	9,978,244.31	0.0002
36179WLQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7535	0.03	8/20/2051	1,064,384.16	2,966.87	1,186,749.95	1,143,571.05	0.0000
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	6,453,878.62	15,515.68	7,447,527.78	7,014,881.27	0.0001
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	8,481,545.27	20,390.37	9,787,377.13	8,860,288.25	0.0001
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	4,184,366.64	10,059.58	4,828,598.21	4,961,914.03	0.0001
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	1,769,599.99	4,254.27	2,042,050.34	1,819,991.16	0.0000
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	21,650,318.51	52,049.24	24,983,635.10	25,778,287.87	0.0003
36179WNF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7590	0.03	9/20/2051	2,446,609.10	6,819.55	2,727,820.07	2,642,749.73	0.0000
36179WNF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7590	0.03	9/20/2051	979,443.82	2,730.05	1,092,020.18	1,115,617.15	0.0000
36179WP93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7648	0.02	10/20/2051	1,540,041.31	3,050.70	1,830,418.98	1,857,398.26	0.0000
36179WP93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7648	0.02	10/20/2051	695,614.13	1,377.96	826,773.48	747,266.30	0.0000
36179WQA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7649	0.03	10/20/2051	7,194,208.55	17,301.09	8,304,523.31	8,568,638.67	0.0001
36179WQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7650	0.03	10/20/2051	9,272,938.91	25,855.55	10,342,221.15	10,012,911.92	0.0001
36179WQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7650	0.03	10/20/2051	1,000,810.47	2,790.54	1,116,216.04	1,140,423.51	0.0000
36179WR23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7704	0.02	11/20/2051	1,004,338.23	1,990.55	1,194,332.67	1,208,660.72	0.0000
36179WR26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7705	0.03	11/20/2051	3,623,761.28	8,722.00	4,186,560.63	4,301,603.71	0.0001
36179WR26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7705	0.03	11/20/2051	6,077,467.98	14,627.81	7,021,347.76	7,206,747.24	0.0001
36179WR34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7706	0.03	11/20/2051	21,072,211.74	58,778.83	23,511,533.32	21,771,226.37	0.0003
36179WR42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7707	0.04	11/20/2051	2,027,901.82	6,390.35	2,190,976.18	2,045,579.95	0.0000
36179WTY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7767	0.03	12/20/2051	4,957,443.94	7,553.46	5,724,729.43	4,966,202.78	0.0001
36179WTY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7767	0.03	12/20/2051	922,315.15	2,218.89	1,065,065.94	925,200.23	0.0000
36179WTY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7767	0.03	12/20/2051	4,881,433.64	11,743.66	5,636,954.68	5,217,932.74	0.0001
36179WTZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7768	0.03	12/20/2051	4,825,154.63	13,473.12	5,389,247.12	5,132,394.33	0.0001
36179WT24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7769	0.04	12/20/2051	3,350,325.45	10,557.36	3,619,664.70	3,518,829.47	0.0001
36179WVV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7828	0.03	1/20/2052	12,967,777.73	36,215.56	14,486,223.69	13,022,918.98	0.0002
36179WVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7829	0.04	1/20/2052	3,509,127.71	11,087.83	3,801,542.35	3,708,114.44	0.0001
36179WVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7829	0.04	1/20/2052	2,339,418.47	7,391.89	2,534,361.57	2,389,185.91	0.0000
36179WW79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7870	0.02	2/20/2052	1,116,693.05	2,318.27	1,390,963.17	1,225,380.57	0.0000
36179WW87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7871	0.03	2/20/2052	1,168,013.48	2,928.59	1,405,720.88	1,279,393.60	0.0000
36179WXH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7880	0.02	2/20/2052	49,154.12	97.53	58,518.21	53,847.73	0.0000
36179WXK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7882	0.03	2/20/2052	3,399,267.41	9,494.95	3,797,979.28	3,606,281.18	0.0001
36179WXL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7883	0.04	2/20/2052	426,342.60	1,347.08	461,854.60	455,569.83	0.0000
36179WY85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7935	0.02	3/20/2052	4,776,863.56	9,478.47	5,687,080.85	5,101,511.87	0.0001
36179WY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7936	0.03	3/20/2052	3,415,127.36	8,218.70	3,944,977.25	3,705,732.80	0.0001
36179WZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7938	0.04	3/20/2052	4,182,833.39	13,217.26	4,531,633.20	4,412,729.34	0.0001
36179WZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7939	0.04	3/20/2052	522,945.04	1,842.44	552,731.76	546,965.21	0.0000
36179WZT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7986	0.02	4/20/2052	9,219,138.91	18,294.77	10,976,864.17	10,062,425.11	0.0001
36179WZU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7987	0.03	4/20/2052	6,051,310.68	14,560.14	6,988,867.22	6,087,043.34	0.0001
36179WZV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7988	0.03	4/20/2052	6,031,784.16	16,879.30	6,751,720.07	6,058,759.10	0.0001
36179WZW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	2,955,079.46	9,337.50	3,201,429.46	3,173,967.63	0.0000
36179WZW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	695,312.82	2,197.06	753,277.52	721,728.41	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	391,881.78	1,238.27	424,550.98	422,376.37	0.0000
36179W2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7990	0.04	4/20/2052	4,168,280.01	14,685.99	4,405,796.50	4,239,610.16	0.0001
36179WSA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8041	0.02	5/20/2052	8,648,169.21	17,160.09	10,296,052.40	9,655,228.56	0.0001
36179WSB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8042	0.03	5/20/2052	8,879,701.79	21,366.80	10,256,065.82	9,271,695.67	0.0001
36179WSB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8042	0.03	5/20/2052	13,150,885.17	31,644.35	15,189,287.56	14,616,611.99	0.0002
36179WSC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	2,518,559.20	7,041.37	2,816,550.21	2,574,173.44	0.0000
36179WSC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	4,197,598.66	11,735.63	4,694,250.35	4,368,557.30	0.0001
36179WSC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	4,785,060.99	13,378.05	5,351,220.08	5,190,796.70	0.0001
36179WSD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8044	0.04	5/20/2052	9,434,004.65	29,810.03	10,220,580.53	10,162,874.22	0.0001
36179WSF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8046	0.05	5/20/2052	11,915,695.67	46,236.48	12,329,727.93	12,555,942.45	0.0002
36179W7J1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8097	0.03	6/20/2052	453,474.51	1,091.07	523,715.19	450,326.65	0.0000
36179W7K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8098	0.03	6/20/2052	20,565,473.22	57,489.13	22,995,653.93	21,221,671.32	0.0003
36179W7M4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8100	0.04	6/20/2052	451,426.52	1,590.53	477,159.75	457,846.74	0.0000
36179XB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8150	0.04	7/20/2052	7,130,742.04	25,124.08	7,537,224.56	7,510,874.73	0.0001
36179XBU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8151	0.05	7/20/2052	7,111,479.20	27,592.68	7,358,047.37	7,481,423.13	0.0001
36179XDA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8197	0.03	8/20/2052	390,364.94	939.01	450,726.19	387,563.51	0.0000
36179XDC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8199	0.04	8/20/2052	2,291,656.75	7,241.21	2,482,700.56	2,294,766.58	0.0000
36179XDF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8202	0.05	8/20/2052	7,151,680.77	30,292.74	7,270,258.69	7,409,189.86	0.0001
36179XFG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8267	0.04	9/20/2052	3,167,639.28	11,160.70	3,348,208.14	3,197,643.81	0.0000
36179XFG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8267	0.04	9/20/2052	3,691,117.45	13,005.09	3,901,526.79	3,786,470.03	0.0001
36179XFH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8268	0.05	9/20/2052	15,486,229.98	60,106.77	16,028,473.23	15,813,355.65	0.0002
36179XFH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8268	0.05	9/20/2052	5,068,220.72	18,202.03	5,245,682.14	5,082,057.12	0.0001
36179XFJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8269	0.05	9/20/2052	5,880,110.33	24,906.69	5,977,605.07	6,063,925.03	0.0001
36179XFK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8270	0.06	9/20/2052	2,058,797.13	9,471.20	2,066,442.97	2,086,637.36	0.0000
36179XFL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8271	0.06	9/20/2052	1,219,826.77	6,047.85	1,209,569.62	1,229,132.98	0.0000
36179XGL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8427	0.05	11/20/2052	7,873,045.04	30,566.86	8,151,162.71	8,085,944.21	0.0001
36179XLH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8428	0.05	11/20/2052	3,569,186.47	15,108.67	3,626,079.66	3,610,196.86	0.0001
36179XNC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8487	0.04	12/20/2052	1,812,158.48	5,726.20	1,963,271.48	1,813,346.44	0.0000
36179XNE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8489	0.05	12/20/2052	3,047,882.19	11,833.67	3,155,647.55	3,074,726.62	0.0001
36179XNE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8489	0.05	12/20/2052	4,762,315.92	18,490.12	4,930,699.30	4,929,933.10	0.0001
36179XNF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8490	0.05	12/20/2052	4,839,644.20	20,484.54	4,916,289.15	4,970,158.73	0.0001
36179XNH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8492	0.06	12/20/2052	98,761.45	490.24	98,048.64	99,269.96	0.0000
36179XQW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8569	0.05	1/20/2053	6,141,999.32	26,015.98	6,243,836.29	6,198,755.19	0.0001
36179XS72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8642	0.03	2/20/2053	6,951,736.99	16,701.21	8,016,579.20	6,911,723.60	0.0001
36179XTC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8647	0.05	2/20/2053	4,181,056.66	17,709.92	4,250,380.37	4,232,521.46	0.0001
36179XX68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8801	0.06	4/20/2053	11,764,548.42	54,121.09	11,808,238.91	11,885,605.89	0.0002
36179XD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8872	0.02	5/20/2053	25,208.10	49.91	29,945.47	25,517.84	0.0000
36179XSG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8947	0.05	6/20/2053	4,131,498.00	17,500.00	4,200,000.00	4,140,306.69	0.0001
36179XS5H	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8948	0.06	6/20/2053	9,909,595.80	28,868.13	9,945,000.00	9,913,144.92	0.0002
36179XSJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8949	0.06	6/20/2053	41,588,517.60	163,214.17	41,265,000.00	41,686,116.66	0.0006
3140J6GN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NA	0.05	1/1/2048	32,340.25	123.54	32,943.78	34,403.21	0.0000
006115KPB	MUNICIPAL BONDS	USD FIXED INCOME	ADAMS CNTY PA	0.02	5/15/2028	1,647,761.75	3,802.55	1,915,000.00	1,915,000.00	0.0000
01026CAC5	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.03	9/15/2025	713,354.25	6,845.26	735,000.00	731,603.27	0.0000
01026CAD3	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.04	9/15/2032	476,050.00	6,276.08	500,000.00	500,000.00	0.0000
01026CAD3	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.04	9/15/2032	99,970.50	1,317.98	105,000.00	105,000.00	0.0000
010268CX6	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.03	9/1/2037	586,613.60	6,713.33	760,000.00	760,000.00	0.0000
010268CN8	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.01	9/1/2026	2,377,048.05	11,221.80	2,655,000.00	2,655,000.00	0.0000
010268CN8	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.01	9/1/2026	895,310.00	4,226.67	1,000,000.00	1,000,000.00	0.0000
010268CR9	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2029	2,375,294.40	17,260.80	2,790,000.00	2,493,251.10	0.0000
010268CR9	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2029	851,360.00	6,186.67	1,000,000.00	1,001,184.04	0.0000
010268CU2	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2032	1,416,133.80	12,504.80	1,740,000.00	1,740,000.00	0.0000
01354PHZ0	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2031	481,165.00	18,515.00	500,000.00	500,000.00	0.0000
01354PHX5	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2029	719,812.50	26,363.75	750,000.00	750,000.00	0.0000
01354PHY3	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2030	576,756.00	21,681.33	600,000.00	600,000.00	0.0000
034286FQ2	MUNICIPAL BONDS	USD FIXED INCOME	ANDOVER MA	0.02	11/1/2034	1,827,553.00	9,187.21	2,275,000.00	2,275,000.00	0.0000
047772G93	MUNICIPAL BONDS	USD FIXED INCOME	ATLANTA GA	0.02	12/1/2034	2,006,136.00	4,925.25	2,475,000.00	2,475,000.00	0.0000
047870SN1	MUNICIPAL BONDS	USD FIXED INCOME	ATLANTA GA WTR & WSTWTR REVENU	0.02	11/1/2035	1,459,132.95	6,827.43	1,815,000.00	1,815,000.00	0.0000
051595CB0	MUNICIPAL BONDS	USD FIXED INCOME	AURORA CO WTR REVENUE	0.02	8/1/2033	972,031.45	10,281.38	1,235,000.00	1,235,000.00	0.0000
052451AW1	MUNICIPAL BONDS	USD FIXED INCOME	AUSTIN TX RENTAL CAR SPL FAC R	0.01	11/15/2026	26,219.70	39.37	30,000.00	30,000.00	0.0000
05914FE71	MUNICIPAL BONDS	USD FIXED INCOME	BALTIMORE CNTY MD	0.03	7/1/2046	1,112,412.00	23,121.00	1,400,000.00	1,400,000.00	0.0000
072024ND0	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.06	4/1/2049	225,013.20	2,974.93	190,000.00	189,491.58	0.0000
072024XH0	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.02	4/1/2031	45,383.80	284.49	55,000.00	55,000.00	0.0000
072024XC1	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.01	4/1/2026	58,374.55	175.34	65,000.00	65,000.00	0.0000
0882812S8	MUNICIPAL BONDS	USD FIXED INCOME	BEXAR CNTY TX	0.02	6/15/2031	2,258,316.50	2,447.66	2,725,000.00	2,725,000.00	0.0000
088281Z37	MUNICIPAL BONDS	USD FIXED INCOME	BEXAR CNTY TX	0.02	6/15/2031	1,365,939.60	1,473.08	1,640,000.00	1,640,000.00	0.0000
100853E63	MUNICIPAL BONDS	USD FIXED INCOME	BOSTON MA	0.01	3/1/2029	1,254,285.00	6,190.00	1,500,000.00	1,264,660.68	0.0000
114894ZW1	MUNICIPAL BONDS	USD FIXED INCOME	BROWARD CNTY FL ARPT SYS REVEN	0.03	10/1/2043	818,730.00	8,692.50	1,000,000.00	1,000,000.00	0.0000
13063DC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	2/1/2028	2,276,256.15	18,381.25	2,595,000.00	2,383,135.34	0.0000
13063DL22	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	10/1/2028	1,385,485.50	7,043.75	1,610,000.00	1,461,367.61	0.0000
13063DRE0	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.03	10/1/2029	1,835,100.80	13,000.00	2,080,000.00	2,233,500.58	0.0000
13063DC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	2/1/2028	2,109,593.85	17,035.42	2,405,000.00	2,208,647.59	0.0000
13063DL22	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	10/1/2028	1,282,219.50	6,518.75	1,490,000.00	1,352,445.81	0.0000
13063A5E0	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.08	4/1/2034	992,417.35	15,281.25	815,000.00	952,071.38	0.0000
13063D3S5	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.05	3/1/2038	7,110,728.75	106,763.72	7,075,000.00	6,882,938.26	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
13063DGE2	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.05	4/1/2038	862,749.00	10,350.00	900,000.00	933,745.50	0.0000
13063BFR8	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.08	3/1/2040	754,194.00	15,250.00	600,000.00	870,809.26	0.0000
13063D3P1	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.05	3/1/2029	3,754,982.00	55,561.67	3,700,000.00	3,727,396.50	0.0001
13063DMB1	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.03	4/1/2029	917,970.00	7,625.00	1,000,000.00	918,784.66	0.0000
13032UC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST HLTH FACS FING A	0.03	6/1/2027	571,923.80	1,649.03	610,000.00	610,000.00	0.0000
13032UC63	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST HLTH FACS FING A	0.03	6/1/2029	740,376.00	2,318.67	800,000.00	805,810.87	0.0000
13032UC97	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST HLTH FACS FING A	0.04	6/1/2032	595,848.50	2,052.92	650,000.00	657,239.84	0.0000
13077DQF2	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST UNIV REVENUE	0.01	11/1/2027	2,452,625.05	6,385.36	2,815,000.00	2,814,276.62	0.0000
13077DQK1	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST UNIV REVENUE	0.02	11/1/2031	635,666.10	2,456.55	795,000.00	796,287.52	0.0000
13080SZS6	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA STWD CMNTYS DEV AUT	0.02	2/1/2031	94,010.40	938.50	120,000.00	119,192.02	0.0000
134159B50	MUNICIPAL BONDS	USD FIXED INCOME	CAMPBELL CA UNION HIGH SCH DIS	0.02	8/1/2035	1,518,679.50	18,785.00	1,950,000.00	1,950,000.00	0.0000
138735YH2	MUNICIPAL BONDS	USD FIXED INCOME	CANUTILLO TX INDEP SCH DIST	0.02	2/15/2035	530,924.40	5,364.01	695,000.00	539,767.38	0.0000
147071FK5	MUNICIPAL BONDS	USD FIXED INCOME	CASA GRANDE AZ EXCISE TAX REVE	0.02	4/1/2032	1,257,558.75	7,941.94	1,575,000.00	1,575,000.00	0.0000
154686LP2	MUNICIPAL BONDS	USD FIXED INCOME	CENTRL OH SOL WST AUTH	0.03	12/1/2031	2,735,213.10	7,172.92	3,130,000.00	3,130,000.00	0.0000
158855FC5	MUNICIPAL BONDS	USD FIXED INCOME	CHANDLER AZ EXCISE TAX REVENUE	0.02	7/1/2032	2,169,719.95	29,187.58	2,645,000.00	2,645,000.00	0.0000
158855EZ5	MUNICIPAL BONDS	USD FIXED INCOME	CHANDLER AZ EXCISE TAX REVENUE	0.02	7/1/2029	1,984,255.95	22,073.53	2,315,000.00	2,315,000.00	0.0000
160131EE4	MUNICIPAL BONDS	USD FIXED INCOME	CHARLESTON SC EDUCNL EXCELLEN	0.02	12/1/2029	1,470,580.35	2,748.99	1,765,000.00	1,519,560.26	0.0000
164231K50	MUNICIPAL BONDS	USD FIXED INCOME	CHEROKEE CNTY GA SCH SYS	0.06	8/1/2028	1,020,900.00	23,441.67	1,000,000.00	1,071,060.68	0.0000
167593AN2	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.06	1/1/2040	125,845.50	3,517.25	110,000.00	110,000.00	0.0000
167593S86	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.02	1/1/2026	82,468.80	766.80	90,000.00	91,632.29	0.0000
167593T44	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.02	1/1/2030	723,332.40	9,853.20	840,000.00	858,631.53	0.0000
20281PKL5	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.04	6/1/2033	858,339.30	3,043.95	910,000.00	910,000.00	0.0000
20281PMP4	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.03	6/1/2030	44,039.00	114.92	50,000.00	53,058.83	0.0000
20281PNE8	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.03	6/1/2042	750,020.00	2,492.50	1,000,000.00	1,000,000.00	0.0000
196480W94	MUNICIPAL BONDS	USD FIXED INCOME	COLORADO ST HSG & FIN AUTH	0.06	5/1/2049	3,453,244.00	34,000.00	3,400,000.00	3,567,219.84	0.0001
1994925C9	MUNICIPAL BONDS	USD FIXED INCOME	COLUMBUS OH	0.04	8/15/2031	984,270.00	5,205.44	1,000,000.00	1,000,000.00	0.0000
1994925D7	MUNICIPAL BONDS	USD FIXED INCOME	COLUMBUS OH	0.04	8/15/2032	985,940.00	5,266.56	1,000,000.00	1,000,000.00	0.0000
1994925E5	MUNICIPAL BONDS	USD FIXED INCOME	COLUMBUS OH	0.04	8/15/2033	988,360.00	5,327.67	1,000,000.00	1,000,000.00	0.0000
20772KQO5	MUNICIPAL BONDS	USD FIXED INCOME	CONNECTICUT ST	0.04	6/15/2032	2,420,300.00	4,622.22	2,500,000.00	2,500,000.00	0.0000
235241TU0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS TX AREA RAPID TRANSIT S	0.02	12/1/2030	1,014,713.10	1,892.15	1,230,000.00	1,230,000.00	0.0000
235308E58	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS TX INDEP SCH DIST	0.02	8/15/2031	823,160.00	7,593.33	1,000,000.00	828,973.39	0.0000
2350364Q0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2029	1,375,636.50	6,441.75	1,575,000.00	1,434,618.75	0.0000
2350366P0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2027	1,761,760.00	5,830.00	2,000,000.00	2,023,210.61	0.0000
2350366R6	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2029	383,130.00	1,534.50	450,000.00	454,080.64	0.0000
243312DA0	MUNICIPAL BONDS	USD FIXED INCOME	DECATUR MI PUBLIC SCHS VAN BUR	0.06	5/1/2027	258,260.00	2,687.50	250,000.00	254,573.98	0.0000
249182PNO	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CITY & CNTY CO ARPT REV	0.02	11/15/2026	44,873.50	100.43	50,000.00	50,999.38	0.0000
249174MQ3	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CITY & CNTY CO SCH DIST	0.06	12/1/2033	1,664,181.30	7,292.40	1,545,000.00	1,638,928.10	0.0000
249218AU7	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CO PUBLIC SCHS COPS	0.06	12/15/2026	949,956.43	2,567.44	928,734.84	953,000.57	0.0000
250375MA7	MUNICIPAL BONDS	USD FIXED INCOME	DESERT CMNTY CLG DIST CA	0.03	8/1/2035	991,282.25	14,179.38	1,225,000.00	1,225,000.00	0.0000
25477GVA0	MUNICIPAL BONDS	USD FIXED INCOME	DIST OF COLUMBIA INCOME TAX SE	0.04	7/1/2029	6,435,315.00	126,866.25	6,750,000.00	6,384,541.62	0.0001
25477GER2	MUNICIPAL BONDS	USD FIXED INCOME	DIST OF COLUMBIA INCOME TAX SE	0.05	12/1/2026	1,382,332.20	5,745.40	1,380,000.00	1,570,491.02	0.0000
284035AR3	MUNICIPAL BONDS	USD FIXED INCOME	EL SEGUNDO CA PENSN OBLIG	0.03	7/1/2040	1,319,108.05	27,030.98	1,765,000.00	1,765,000.00	0.0000
29270CL37	MUNICIPAL BONDS	USD FIXED INCOME	ENERGY N W WA ELEC REVENUE	0.03	7/1/2024	108,522.70	1,547.70	110,000.00	110,052.13	0.0000
341271AF1	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST BRD OF ADMIN FIN CO	0.02	7/1/2030	871,017.95	11,254.65	1,045,000.00	1,064,572.95	0.0000
342816S22	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST MUNI PWR AGY	0.01	10/1/2026	3,112,445.00	12,468.75	3,500,000.00	3,500,000.00	0.0000
345105JE1	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL ESTRN TRANSPRTN CORRI	0.04	1/15/2049	826,110.00	18,877.89	1,000,000.00	1,010,322.30	0.0000
345105KA7	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL ESTRN TRANSPRTN CORRI	0.03	1/15/2046	259,676.80	5,190.08	380,000.00	380,000.00	0.0000
349461CB7	MUNICIPAL BONDS	USD FIXED INCOME	FORT WORTH TX INDEP SCH DIST	0.05	2/15/2032	1,286,975.00	23,611.11	1,250,000.00	1,529,125.60	0.0000
355064KG0	MUNICIPAL BONDS	USD FIXED INCOME	FRANKLIN TWP NJ SCH DIST	0.01	2/1/2025	1,046,643.75	4,406.25	1,125,000.00	1,125,000.00	0.0000
35880CR89	MUNICIPAL BONDS	USD FIXED INCOME	FRISCO TX INDEP SCH DIST	0.02	2/15/2031	1,432,952.50	11,992.56	1,750,000.00	1,440,754.93	0.0000
35880CU28	MUNICIPAL BONDS	USD FIXED INCOME	FRISCO TX INDEP SCH DIST	0.02	2/15/2035	1,031,336.80	11,629.89	1,310,000.00	962,079.33	0.0000
365892NM6	MUNICIPAL BONDS	USD FIXED INCOME	GARFIELD/PITKIN/EAGLE CO SCH D	0.02	12/15/2033	1,011,192.30	1,156.52	1,305,000.00	1,305,000.00	0.0000
365892NH7	MUNICIPAL BONDS	USD FIXED INCOME	GARFIELD/PITKIN/EAGLE CO SCH D	0.04	12/15/2029	1,930,564.80	3,573.33	2,010,000.00	2,318,654.49	0.0000
373385NE9	MUNICIPAL BONDS	USD FIXED INCOME	GEORGIA ST	0.05	7/1/2034	4,551,217.30	-	4,570,000.00	4,583,755.70	0.0001
378460CA9	MUNICIPAL BONDS	USD FIXED INCOME	GLENDALE CA UNIF SCH DIST	0.02	9/1/2030	1,803,483.60	11,692.00	2,220,000.00	1,898,580.06	0.0000
38122NA85	MUNICIPAL BONDS	USD FIXED INCOME	GOLDEN ST TOBACCO SECURITIZATI	0.02	6/1/2026	3,137,295.00	4,666.67	3,500,000.00	3,214,304.94	0.0000
38611TDL8	MUNICIPAL BONDS	USD FIXED INCOME	GRAND PARKWAY TRANSPRTN CORP T	0.03	10/1/2052	734,840.00	8,090.00	1,000,000.00	1,000,000.00	0.0000
386138L58	MUNICIPAL BONDS	USD FIXED INCOME	GRAND PRAIRIE TX	0.04	2/15/2033	1,636,162.50	25,538.82	1,725,000.00	1,725,000.00	0.0000
386138L66	MUNICIPAL BONDS	USD FIXED INCOME	GRAND PRAIRIE TX	0.04	2/15/2034	1,168,294.75	18,784.15	1,225,000.00	1,225,000.00	0.0000
416498EX7	MUNICIPAL BONDS	USD FIXED INCOME	HARTFORD CNTY CT MET DIST CLEA	0.03	11/1/2042	737,940.00	4,821.60	980,000.00	980,000.00	0.0000
419792YX8	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2032	3,485,685.00	31,428.13	4,450,000.00	3,695,518.62	0.0001
4197914V7	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.04	8/1/2027	340,182.30	5,187.44	355,000.00	355,000.00	0.0000
419792E44	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	10/1/2033	405,355.00	2,902.50	500,000.00	402,432.30	0.0000
419792YW0	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2031	4,330,662.35	36,120.10	5,435,000.00	4,839,744.25	0.0001
419792B96	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	10/1/2034	662,508.00	4,995.38	825,000.00	825,000.00	0.0000
419792G42	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2028	2,278,789.45	18,631.88	2,615,000.00	2,615,000.00	0.0000
41978CAZ8	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST ARPTS SYS CUSTOMER F	0.02	7/1/2026	1,954,298.75	23,746.88	2,125,000.00	1,974,119.23	0.0000
429326ZW4	MUNICIPAL BONDS	USD FIXED INCOME	HIDALGO CNTY TX	0.04	8/15/2031	958,040.00	15,466.22	1,000,000.00	1,000,000.00	0.0000
438687EJ0	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI	0.04	9/1/2030	1,029,908.30	13,635.90	1,090,000.00	1,090,000.00	0.0000
438689NC1	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI BRD OF	0.02	7/1/2029	1,060,437.50	11,375.00	1,250,000.00	1,078,791.82	0.0000
438701Z31	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI WSTWTR	0.01	7/1/2029	1,871,640.00	15,446.25	2,250,000.00	1,899,368.38	0.0000
442349ER3	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2029	2,598,000.00	33,525.00	3,000,000.00	3,042,479.23	0.0000
442349EP7	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2027	2,567,765.00	26,241.20	2,890,000.00	2,929,080.71	0.0000
442349EP7	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2027	2,763,235.00	28,238.80	3,110,000.00	3,152,055.69	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
442349ER3	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2029	1,177,760.00	15,198.00	1,360,000.00	1,380,990.54	0.0000
44244CTQ0	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX UTILITY SYS REVENUE	0.04	11/15/2031	581,334.90	3,122.12	615,000.00	615,000.00	0.0000
44244CTQ0	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX UTILITY SYS REVENUE	0.04	11/15/2031	666,408.30	3,579.01	705,000.00	705,000.00	0.0000
452153GS2	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.05	5/1/2027	1,721,536.40	12,562.41	1,735,000.00	1,735,000.00	0.0000
452152GCS9	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.07	7/1/2025	1,275,082.05	43,484.38	1,265,000.00	1,325,117.72	0.0000
452152GS4	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.07	7/1/2025	2,116,584.74	77,726.25	1,963,928.57	2,218,605.64	0.0000
452227FR7	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST SALES TAX REVENUE	0.03	6/15/2026	1,330,872.20	2,173.69	1,405,000.00	1,410,803.07	0.0000
45506D6Q3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.04	3/1/2039	849,840.00	12,100.00	1,000,000.00	759,793.29	0.0000
45506EAT0	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.02	6/1/2030	816,420.00	1,339.17	1,000,000.00	812,623.88	0.0000
45506ECV3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.02	3/1/2030	1,462,650.00	13,218.33	1,750,000.00	1,536,873.77	0.0000
45528S5R3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANAPOLIS IN LOCAL PUBLIC I	0.06	1/15/2030	1,024,520.00	27,509.89	1,000,000.00	1,111,409.42	0.0000
46247SEG5	MUNICIPAL BONDS	USD FIXED INCOME	IOWA ST FIN AUTH REVENUE	0.04	8/1/2031	1,444,925.00	2,867.78	1,450,000.00	1,450,000.00	0.0000
4637778P0	MUNICIPAL BONDS	USD FIXED INCOME	IRVING TX	0.03	9/15/2035	2,699,349.00	25,334.88	3,335,000.00	3,335,000.00	0.0000
47770VAZ3	MUNICIPAL BONDS	USD FIXED INCOME	JOBSONHIO BEVERAGE SYS STWD LIQ	0.05	1/1/2035	245,467.50	5,665.00	250,000.00	282,126.30	0.0000
47770VBR0	MUNICIPAL BONDS	USD FIXED INCOME	JOBSONHIO BEVERAGE SYS STWD LIQ	0.04	1/1/2033	795,090.45	14,869.02	805,000.00	805,000.00	0.0000
47770VBR0	MUNICIPAL BONDS	USD FIXED INCOME	JOBSONHIO BEVERAGE SYS STWD LIQ	0.04	1/1/2033	819,782.70	15,330.79	830,000.00	830,000.00	0.0000
494656F89	MUNICIPAL BONDS	USD FIXED INCOME	KING & SNOHOMISH CNTYS WA SCH	0.04	12/1/2025	1,610,994.20	6,102.99	1,630,000.00	1,643,731.46	0.0000
49474FB33	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.02	7/1/2033	1,165,120.35	14,120.78	1,455,000.00	1,455,000.00	0.0000
49474E3U5	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.06	12/1/2030	1,595,280.00	7,558.75	1,500,000.00	1,773,066.56	0.0000
49474FA59	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.01	7/1/2027	963,019.65	6,268.88	1,095,000.00	1,095,000.00	0.0000
49474FA75	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.01	7/1/2029	563,806.95	4,957.58	665,000.00	665,000.00	0.0000
494791S20	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA PUBLIC HOSP DIST	0.03	12/1/2036	2,293,064.50	7,008.71	2,950,000.00	2,950,000.00	0.0000
494791S14	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA PUBLIC HOSP DIST	0.02	12/1/2030	1,233,885.00	2,651.25	1,500,000.00	1,500,000.00	0.0000
495242Q77	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SCH DIST #412 SHO	0.01	12/1/2029	1,760,551.20	2,491.20	2,160,000.00	1,788,791.31	0.0000
495290DX3	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SWR REVENUE	0.02	7/1/2034	966,324.90	12,859.65	1,230,000.00	980,296.22	0.0000
495290DS4	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SWR REVENUE	0.02	7/1/2029	2,096,575.00	19,262.50	2,500,000.00	2,500,000.00	0.0000
508624KG7	MUNICIPAL BONDS	USD FIXED INCOME	LAKE CNTY IL CMNTY CONSOL SCH	0.03	11/1/2026	665,854.00	3,791.67	700,000.00	700,000.00	0.0000
516228RW5	MUNICIPAL BONDS	USD FIXED INCOME	L'ANSE CREUSE MI PUBLIC SCHS	0.02	5/1/2028	1,636,784.40	5,148.07	1,880,000.00	1,592,229.93	0.0000
517138ZB2	MUNICIPAL BONDS	USD FIXED INCOME	LARIMER CNTY CO SCH DIST #R-1P	0.02	12/15/2029	1,886,868.40	1,645.75	2,290,000.00	1,924,000.73	0.0000
517138ZC0	MUNICIPAL BONDS	USD FIXED INCOME	LARIMER CNTY CO SCH DIST #R-1P	0.02	12/15/2030	738,203.70	698.25	915,000.00	915,000.00	0.0000
523530L58	MUNICIPAL BONDS	USD FIXED INCOME	LEE CNTY FL WTR & SWR REVENUE	0.03	10/1/2030	350,648.00	2,566.00	400,000.00	400,000.00	0.0000
523530LT8	MUNICIPAL BONDS	USD FIXED INCOME	LEE CNTY FL WTR & SWR REVENUE	0.03	10/1/2031	434,505.00	3,332.50	500,000.00	500,000.00	0.0000
534366AX7	MUNICIPAL BONDS	USD FIXED INCOME	LINCOLN W HAYMARKET NE JT PUBL	0.06	12/15/2039	710,047.00	1,733.33	650,000.00	833,602.79	0.0000
534366AV1	MUNICIPAL BONDS	USD FIXED INCOME	LINCOLN W HAYMARKET NE JT PUBL	0.05	12/15/2030	1,543,230.00	3,600.00	1,500,000.00	1,619,216.33	0.0000
54438CYM8	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2028	2,460,619.65	18,837.04	2,815,000.00	2,815,000.00	0.0000
54438CYQ9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2033	3,152,016.00	38,690.00	3,975,000.00	4,026,720.36	0.0000
54438CYM8	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2028	5,004,279.75	38,309.79	5,725,000.00	5,725,000.00	0.0001
54438CYQ9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2033	4,079,779.20	50,078.00	5,145,000.00	5,211,943.69	0.0001
54438CYP1	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2032	2,256,129.40	24,262.88	2,765,000.00	2,329,833.47	0.0000
54438CYM8	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2028	1,105,749.15	8,464.96	1,265,000.00	1,265,000.00	0.0000
54438CYP1	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2032	815,960.00	8,775.00	1,000,000.00	852,469.48	0.0000
54449SVX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	1,828,914.60	49,368.20	1,790,000.00	1,915,815.02	0.0000
54449SVX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	868,479.00	23,443.00	850,000.00	915,012.03	0.0000
54449SVX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	10,927,509.30	294,968.10	10,695,000.00	11,179,653.68	0.0002
54449SUG7	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2039	252,394.70	6,716.30	235,000.00	258,755.93	0.0000
544587ZJ3	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.02	11/1/2030	513,718.75	2,160.42	625,000.00	625,000.00	0.0000
5445872U1	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.01	11/1/2026	83,630.40	189.53	95,000.00	95,000.00	0.0000
5445872W7	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.02	11/1/2028	173,473.05	563.07	205,000.00	205,000.00	0.0000
544587Y93	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.02	11/1/2029	49,804.80	183.10	60,000.00	60,264.24	0.0000
544646XZ0	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA UNIF SCH DIST	0.06	7/1/2034	387,115.35	10,493.75	365,000.00	479,417.29	0.0000
544646ZR6	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA UNIF SCH DIST	0.07	7/1/2034	1,130,980.00	33,790.00	1,000,000.00	1,239,138.36	0.0000
544646XZ0	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA UNIF SCH DIST	0.06	7/1/2034	2,439,357.00	66,125.00	2,300,000.00	2,476,351.85	0.0000
54647SVN1	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST GAS & FUELS TAX R	0.03	5/1/2033	605,951.10	3,164.55	730,000.00	730,000.00	0.0000
54647SVP6	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST GAS & FUELS TAX R	0.03	5/1/2034	823,380.00	4,501.67	1,000,000.00	1,000,000.00	0.0000
546486BW0	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST HIGHWAY IMPT REVE	0.01	6/15/2026	22,233.75	9.97	25,000.00	25,000.00	0.0000
546486BY6	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST HIGHWAY IMPT REVE	0.01	6/15/2028	42,598.00	29.33	50,000.00	50,000.00	0.0000
54651RDG1	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST UNCLAIMED PROPERT	0.02	9/1/2028	21,206.25	128.58	25,000.00	25,000.00	0.0000
56781RLC9	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.02	8/1/2034	831,593.30	9,540.83	1,070,000.00	1,070,000.00	0.0000
56781RKY2	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.02	8/1/2030	1,224,060.00	10,062.50	1,500,000.00	1,500,000.00	0.0000
57419RL86	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2048	207,343.85	2,323.43	215,000.00	215,000.00	0.0000
57419RYZ2	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2041	121,640.00	1,316.67	125,000.00	125,000.00	0.0000
57419RL86	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2048	347,180.40	3,890.40	360,000.00	360,000.00	0.0000
57419RPL3	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2040	19,886.60	190.47	20,000.00	20,000.00	0.0000
57421FAD9	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST DEPT OF TRANSPRTN	0.01	8/1/2026	219,202.50	943.75	250,000.00	250,000.00	0.0000
57421FAF4	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST DEPT OF TRANSPRTN	0.01	8/1/2028	262,643.85	1,710.19	315,000.00	315,000.00	0.0000
57582PUE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	12/1/2039	1,841,385.00	47,740.00	1,750,000.00	2,390,460.96	0.0000
57582RG26	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.02	7/1/2035	1,075,130.70	14,558.08	1,435,000.00	1,156,030.83	0.0000
57582RG34	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	7/1/2041	1,116,375.00	18,855.00	1,500,000.00	1,177,463.13	0.0000
57582RYN0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	9/1/2039	1,324,441.77	14,716.57	1,657,893.99	1,307,472.48	0.0000
57582RYY6	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	9/1/2049	718,173.00	9,715.00	1,005,000.00	1,004,556.71	0.0000
57582PUE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	12/1/2039	1,578,330.00	40,920.00	1,500,000.00	2,048,966.54	0.0000
57582PWH9	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	8/1/2031	1,577,734.20	30,375.00	1,620,000.00	1,695,675.30	0.0000
575579M46	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST BAY TRANSPRTN	0.02	7/1/2027	1,763,680.00	15,250.00	2,000,000.00	1,775,697.59	0.0000
57563RRS0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST EDUCNL FING	0.01	7/1/2025	1,882,790.60	13,681.05	2,045,000.00	2,045,000.00	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
57563RRT8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST EDUCNL FING	0.02	7/1/2026	1,905,955.00	17,403.75	2,125,000.00	2,125,000.00	0.0000
576000XQ1	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.03	10/15/2040	826,810.00	7,167.22	1,000,000.00	1,000,000.00	0.0000
576000ZF3	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.01	8/15/2026	2,826,028.50	13,558.86	3,165,000.00	3,185,181.74	0.0000
576000ZJ5	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.02	8/15/2030	843,150.00	6,622.44	1,000,000.00	1,006,294.94	0.0000
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	4,852,497.00	88,634.32	5,100,000.00	4,818,982.27	0.0001
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	8,529,928.55	155,805.23	8,965,000.00	8,965,000.00	0.0001
576004HG3	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2031	4,127,217.50	80,544.58	4,250,000.00	4,143,712.20	0.0001
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	4,257,828.25	77,772.27	4,475,000.00	4,475,000.00	0.0001
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	3,092,277.50	56,482.65	3,250,000.00	3,250,000.00	0.0000
576004HB4	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2026	2,400,700.00	42,422.22	2,500,000.00	2,445,271.82	0.0000
576051WJ1	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.03	8/1/2039	2,026,100.00	32,333.33	2,500,000.00	2,045,100.18	0.0000
576051ZS8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.02	8/1/2034	1,420,265.00	18,156.25	1,750,000.00	1,750,000.00	0.0000
576051ZR0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.02	8/1/2033	1,823,565.50	22,157.29	2,225,000.00	2,225,000.00	0.0000
592098Y68	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2033	808,790.00	11,405.00	1,000,000.00	1,000,000.00	0.0000
592098Y76	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2034	840,682.50	12,500.25	1,050,000.00	1,050,000.00	0.0000
592098X85	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.01	7/1/2027	882,300.00	7,330.00	1,000,000.00	1,000,000.00	0.0000
592098Y27	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2029	391,064.40	4,096.30	460,000.00	460,000.00	0.0000
592041XS1	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSONC	0.03	10/1/2029	2,623,474.00	20,732.00	2,920,000.00	2,920,000.00	0.0000
59259NZM8	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	0.06	11/15/2030	110,390.70	803.52	105,000.00	129,563.59	0.0000
59261AG76	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.05	11/15/2049	3,269,843.80	23,738.88	3,590,000.00	4,714,099.10	0.0001
59261AG76	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.05	11/15/2049	906,265.90	6,579.44	995,000.00	1,010,987.02	0.0000
59333P3W6	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL AVIATION RE	0.04	10/1/2041	1,385,312.50	16,585.00	1,550,000.00	1,505,250.72	0.0000
59333P2P2	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL AVIATION RE	0.04	10/1/2031	211,883.05	2,058.60	235,000.00	247,197.92	0.0000
59333NT29	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL SPL OBLIG	0.02	10/1/2027	1,257,047.25	5,896.39	1,455,000.00	1,455,000.00	0.0000
59334DL51	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL WTR & SWR R	0.03	10/1/2042	1,212,225.00	13,087.50	1,500,000.00	1,515,228.23	0.0000
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,700,435.50	5,075.75	1,975,000.00	1,975,000.00	0.0000
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,584,203.20	4,728.80	1,840,000.00	1,840,000.00	0.0000
59447TUG6	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	9/1/2049	4,388,861.40	44,919.60	4,510,000.00	4,510,000.00	0.0001
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,235,506.30	3,687.95	1,435,000.00	1,435,000.00	0.0000
5977496N5	MUNICIPAL BONDS	USD FIXED INCOME	MIDLAND TX	0.04	3/1/2033	2,875,146.55	38,959.28	3,035,000.00	3,035,000.00	0.0000
5977496P0	MUNICIPAL BONDS	USD FIXED INCOME	MIDLAND TX	0.04	3/1/2034	2,903,624.75	40,234.35	3,055,000.00	3,055,000.00	0.0000
60412AVQ3	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST	0.01	8/1/2031	4,499,605.00	31,625.00	5,750,000.00	4,702,044.87	0.0001
60412AVP5	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST	0.01	8/1/2030	2,422,260.00	16,875.00	3,000,000.00	2,537,491.44	0.0000
604146E10	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST GEN FUND REVENUE	0.02	6/1/2027	1,763,076.60	3,275.00	1,965,000.00	2,013,518.47	0.0000
604146EM8	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST GEN FUND REVENUE	0.02	6/1/2028	1,767,583.00	2,660.83	2,060,000.00	2,060,000.00	0.0000
605581QU4	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2034	1,684,005.30	12,621.26	2,115,000.00	2,115,000.00	0.0000
605581QV2	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2035	1,818,253.15	14,331.34	2,305,000.00	2,305,000.00	0.0000
605581QT7	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2033	1,600,616.70	11,377.83	1,990,000.00	1,990,000.00	0.0000
61334PDE0	MUNICIPAL BONDS	USD FIXED INCOME	MONTGOMERY CNTY MD	0.01	11/1/2028	2,124,300.00	5,208.33	2,500,000.00	2,068,722.99	0.0000
61334PDH3	MUNICIPAL BONDS	USD FIXED INCOME	MONTGOMERY CNTY MD	0.02	11/1/2031	3,993,450.00	12,916.67	5,000,000.00	4,220,622.06	0.0001
61334PDH3	MUNICIPAL BONDS	USD FIXED INCOME	MONTGOMERY CNTY MD	0.02	11/1/2031	4,077,312.45	13,187.92	5,105,000.00	4,309,255.13	0.0001
66285WB70	MUNICIPAL BONDS	USD FIXED INCOME	N TX TOLLWAY AUTH REVENUE	0.01	1/1/2027	1,324,788.80	10,906.80	1,490,000.00	1,490,000.00	0.0000
631663RJ2	MUNICIPAL BONDS	USD FIXED INCOME	NASSAU CNTY NY INTERIM FIN AUT	0.01	11/15/2028	1,422,207.40	2,751.61	1,685,000.00	1,685,000.00	0.0000
646039YB7	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST	0.03	6/1/2032	857,510.00	2,375.00	1,000,000.00	1,005,554.54	0.0000
645913AA2	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST ECON DEV AUTH LE	0.07	2/15/2029	1,248,080.96	32,594.10	1,162,000.00	1,373,965.26	0.0000
64577B8D9	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	0.03	6/15/2027	2,772,351.00	4,549.56	2,950,000.00	2,782,904.16	0.0000
646136XR7	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TRANSPRTN TRUST	0.07	12/15/2040	1,149,200.00	2,916.00	1,000,000.00	1,263,268.31	0.0000
646140DR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2028	2,699,459.00	23,097.73	3,115,000.00	2,807,794.99	0.0000
646140DS9	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.02	1/1/2029	2,144,917.75	21,540.98	2,515,000.00	2,515,000.00	0.0000
646140DR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2028	2,846,781.00	24,358.28	3,285,000.00	3,285,000.00	0.0000
646139W35	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.07	1/1/2040	144,043.25	4,263.05	115,000.00	132,346.21	0.0000
646139X83	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.07	1/1/2041	1,005,056.25	29,295.75	825,000.00	1,024,556.71	0.0000
646140DP5	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2026	212,393.00	1,230.23	235,000.00	235,000.00	0.0000
646140DR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2028	203,651.00	1,742.53	235,000.00	235,000.00	0.0000
647753MD1	MUNICIPAL BONDS	USD FIXED INCOME	NEW ORLEANS LA WTR REVENUE	0.01	12/1/2028	29,025.85	42.55	35,000.00	35,000.00	0.0000
64971XBD9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2032	451,095.00	7,458.33	500,000.00	517,255.25	0.0000
64971XEQ7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2031	1,978,927.50	34,354.17	2,125,000.00	2,359,437.22	0.0000
64971W5E6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	2/1/2028	2,351,875.00	34,687.50	2,500,000.00	2,512,192.87	0.0000
64971WFL9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2024	399,594.20	5,398.33	410,000.00	410,000.00	0.0000
64971WN89	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2028	5,157,099.50	65,498.96	5,675,000.00	5,671,072.12	0.0001
64971XEM6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2028	1,443,493.80	22,631.25	1,530,000.00	1,510,575.97	0.0000
64971MZG0	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.06	8/1/2036	4,202,320.00	96,116.67	4,000,000.00	4,439,494.15	0.0001
64971IM4P4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.06	8/1/2037	2,475,985.40	54,621.00	2,380,000.00	2,468,427.37	0.0000
64971WN89	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2028	2,330,918.10	29,604.38	2,565,000.00	2,563,224.64	0.0000
64971XS33	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	2/1/2029	1,627,955.00	25,156.25	1,750,000.00	1,751,283.17	0.0000
64971WN71	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2027	2,427,441.05	29,314.38	2,635,000.00	2,423,109.88	0.0000
64971XGC6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2027	534,727.20	8,376.67	560,000.00	606,066.35	0.0000
64971XUU0	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.02	11/1/2029	96,455.10	368.00	115,000.00	116,710.67	0.0000
64966QCB4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2025	3,010,848.00	30,400.00	3,200,000.00	3,198,605.50	0.0000
64966MYR4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.04	4/1/2031	546,400.40	5,384.75	595,000.00	648,604.91	0.0000
64966QKV1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	3/1/2034	964,075.00	9,041.67	1,250,000.00	986,783.09	0.0000
649791PV6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.03	2/15/2030	1,784,699.10	20,122.33	2,010,000.00	2,010,000.00	0.0000
649791RE2	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.02	3/15/2029	1,712,060.00	10,246.67	2,000,000.00	1,935,626.50	0.0000
64990GWT5	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH REVENUES	0.03	7/1/2029	4,218,597.45	63,755.70	4,765,000.00	4,213,913.71	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
64990FY65	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.03	3/15/2029	6,091,001.00	61,854.98	6,650,000.00	6,650,000.00	0.0001
64990FD84	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2029	1,006,446.25	6,753.38	1,175,000.00	1,189,344.98	0.0000
64990FD76	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2028	5,655,130.00	33,454.78	6,500,000.00	6,522,466.46	0.0001
64990T279	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2030	6,113,529.60	96,518.89	5,960,000.00	6,361,813.25	0.0001
64990T279	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2030	1,538,640.00	24,291.67	1,500,000.00	1,658,802.87	0.0000
64990FE26	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2031	661,832.00	5,069.16	800,000.00	669,640.29	0.0000
64990FS96	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.03	2/15/2028	1,477,108.75	16,311.03	1,625,000.00	1,625,000.00	0.0000
64990FD76	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2028	1,283,279.50	7,591.66	1,475,000.00	1,280,021.24	0.0000
650009S61	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST THRUWAY AUTH	0.04	1/1/2042	832,430.00	17,500.00	1,000,000.00	1,000,000.00	0.0000
650009S61	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST THRUWAY AUTH	0.04	1/1/2042	1,664,860.00	35,000.00	2,000,000.00	2,058,008.23	0.0000
650036DU7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	0.01	3/15/2026	107,707.20	353.33	120,000.00	120,000.00	0.0000
64985TDG3	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.02	3/15/2030	880,299.00	6,214.25	1,050,000.00	890,137.92	0.0000
64985TDL2	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.03	3/15/2034	1,098,315.30	10,246.08	1,370,000.00	1,309,376.03	0.0000
64985TDH1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.02	3/15/2031	1,064,095.20	8,166.42	1,290,000.00	1,125,600.59	0.0000
64985TBB6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.02	3/15/2027	3,648,240.00	27,677.78	4,000,000.00	3,704,995.80	0.0001
65819WAH6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST ESTRN MUNI P	0.04	7/1/2023	2,385,000.00	45,410.40	2,385,000.00	2,385,000.00	0.0000
658207QX6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST HSG FIN AGY	0.03	7/1/2032	312,926.25	4,663.75	325,000.00	325,000.00	0.0000
65887PWN1	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.03	12/1/2035	2,605,102.50	7,258.33	3,250,000.00	3,250,000.00	0.0000
65887PWG6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.02	12/1/2029	2,321,782.65	4,801.38	2,705,000.00	2,705,000.00	0.0000
65887PXY6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.04	12/1/2030	958,590.00	3,375.00	1,000,000.00	1,000,000.00	0.0000
662826FD3	MUNICIPAL BONDS	USD FIXED INCOME	NORTH TEXAS HIGHER EDUCATI 1 A	0.01	4/1/2040	0,000.01	-	0.01	0.01	0.0000
663903KU5	MUNICIPAL BONDS	USD FIXED INCOME	NORTHEAST OH REGL SWR DIST	0.03	11/15/2049	213,904.00	-	290,000.00	290,000.00	0.0000
677521CW4	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.05	9/1/2029	417,176.00	7,256.00	400,000.00	442,594.83	0.0000
6775224P6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2031	2,018,800.00	12,734.72	2,500,000.00	2,102,590.96	0.0000
6775224R2	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2033	776,260.00	5,388.33	1,000,000.00	740,300.47	0.0000
6775224S0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2034	1,336,387.50	9,687.22	1,750,000.00	1,504,273.46	0.0000
6775224J0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	8/1/2031	1,230,180.00	10,812.50	1,500,000.00	1,418,536.50	0.0000
6775224P6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2031	1,615,040.00	10,187.78	2,000,000.00	1,682,072.77	0.0000
677561LJ0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2042	2,824,360.00	57,330.00	3,500,000.00	3,710,818.18	0.0000
677561LJ9	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2031	655,951.55	10,513.38	755,000.00	685,745.90	0.0000
677561LK6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2032	1,588,747.95	26,614.13	1,845,000.00	1,687,683.52	0.0000
677632PA3	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST UNIV	0.05	6/1/2111	105,556.20	460.00	115,000.00	113,959.74	0.0000
677632MV0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST UNIV	0.05	6/1/2040	99,418.00	409.17	100,000.00	100,000.00	0.0000
677765HA0	MUNICIPAL BONDS	USD FIXED INCOME	OHLONE CA CMNTY CLG DIST	0.02	8/1/2029	964,106.00	10,711.25	1,100,000.00	1,100,000.00	0.0000
67865EAL6	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA CITY OK WTR UTILITIES	0.04	7/1/2033	2,665,960.00	56,485.00	2,750,000.00	2,750,000.00	0.0000
6789084A9	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	2/1/2045	5,862,911.60	120,466.50	5,960,000.00	5,928,255.56	0.0001
6789084E1	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	5/1/2052	1,063,772.45	8,681.62	1,105,000.00	1,105,000.00	0.0000
6789083Z5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.04	2/1/2034	433,957.32	7,823.92	438,212.36	438,212.36	0.0000
6789084A9	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	2/1/2045	1,072,243.90	22,031.63	1,090,000.00	1,090,000.00	0.0000
6789084E1	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	5/1/2052	1,150,414.55	9,388.72	1,195,000.00	1,195,000.00	0.0000
679111ZK5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST TURNPIKE AUTH	0.02	1/1/2030	2,669,440.00	27,552.00	3,200,000.00	2,640,098.66	0.0000
67919PPX5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST WTR RESOURCE BRD R	0.02	4/1/2030	1,432,916.70	10,028.58	1,630,000.00	1,630,000.00	0.0000
68587FBL7	MUNICIPAL BONDS	USD FIXED INCOME	OREGON EDU DISTS FULL FAITH &	0.03	6/30/2040	1,636,980.15	175.71	2,185,000.00	2,185,000.00	0.0000
68608KNF1	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST	0.06	8/1/2038	1,379,129.25	31,354.38	1,275,000.00	1,489,998.72	0.0000
68609T3R7	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST	0.03	11/1/2035	797,740.00	4,228.33	1,000,000.00	1,000,000.00	0.0000
68607DNL5	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST DEPT OF TRANSPRTN HI	0.06	11/15/2034	280,041.00	1,900.91	255,000.00	255,000.00	0.0000
68607DUG8	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST DEPT OF TRANSPRTN HI	0.03	11/15/2038	5,793,760.00	28,336.00	7,000,000.00	5,750,622.99	0.0001
686053BN8	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST SCH BRDS ASSN SHORT-	0.06	6/30/2028	1,932,311.60	295.23	1,915,000.00	2,214,816.66	0.0000
692039RA0	MUNICIPAL BONDS	USD FIXED INCOME	OXNARD CA UNION HIGH SCH DIST	0.02	8/1/2030	1,321,942.20	12,519.00	1,605,000.00	1,605,000.00	0.0000
697511GC1	MUNICIPAL BONDS	USD FIXED INCOME	PALOMAR CA CMNTY CLG DIST	0.02	8/1/2034	1,296,146.35	16,019.02	1,655,000.00	1,655,000.00	0.0000
70914PW73	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST	0.02	8/1/2028	5,973,412.50	46,549.48	6,875,000.00	6,928,946.07	0.0001
70914PW73	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST	0.02	8/1/2028	3,801,262.50	29,622.40	4,375,000.00	4,387,300.85	0.0001
709223A27	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	0.06	12/1/2045	126,662.40	551.10	120,000.00	120,000.00	0.0000
71783DCB9	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA AUTH FOR INDLD	0.02	4/15/2026	2,048,671.20	7,821.67	2,280,000.00	2,102,023.63	0.0000
717893R52	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA WTR & WSTWTR R	0.02	11/1/2028	1,700,360.00	5,780.00	2,000,000.00	2,000,000.00	0.0000
717893U25	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA WTR & WSTWTR R	0.03	7/1/2036	1,002,937.35	16,693.93	1,315,000.00	1,315,000.00	0.0000
720653PY4	MUNICIPAL BONDS	USD FIXED INCOME	PIERCE CNTY WA SWR REVENUE	0.02	8/1/2029	977,810.40	7,670.50	1,160,000.00	982,144.80	0.0000
72178JAF0	MUNICIPAL BONDS	USD FIXED INCOME	PIMA CNTY AZ PLEDGED REVENUE O	0.01	5/1/2027	886,030.00	2,363.33	1,000,000.00	1,000,000.00	0.0000
73358W4V3	MUNICIPAL BONDS	USD FIXED INCOME	PORT AUTH OF NEW YORK & NEW JE	0.01	7/1/2023	1,155,000.00	6,271.65	1,155,000.00	1,155,000.00	0.0000
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	190,379.25	787.13	225,000.00	225,000.00	0.0000
735000TN1	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2026	735,463.80	2,047.95	810,000.00	810,000.00	0.0000
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	846,130.00	3,498.33	1,000,000.00	1,000,000.00	0.0000
735000TQ4	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2028	87,973.00	324.83	100,000.00	101,087.31	0.0000
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	21,153.25	87.46	25,000.00	25,458.58	0.0000
735000TT8	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2031	637,803.45	2,803.73	765,000.00	691,095.10	0.0000
753385MW0	MUNICIPAL BONDS	USD FIXED INCOME	RAPID CITY SD SALES TAX REVENU	0.02	12/1/2029	704,514.00	1,126.96	850,000.00	850,000.00	0.0000
753385MU4	MUNICIPAL BONDS	USD FIXED INCOME	RAPID CITY SD SALES TAX REVENU	0.01	12/1/2027	775,827.00	931.50	900,000.00	900,000.00	0.0000
758449SA1	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2029	1,265,932.80	2,656.91	1,485,000.00	1,485,000.00	0.0000
758449SB9	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2030	1,201,680.00	2,636.40	1,440,000.00	1,440,000.00	0.0000
758449RZ7	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2028	1,379,536.45	2,703.75	1,585,000.00	1,585,000.00	0.0000
759136VE1	MUNICIPAL BONDS	USD FIXED INCOME	REGL TRANSPRTN DIST CO SALES T	0.01	11/1/2027	1,227,965.25	2,800.13	1,425,000.00	1,214,128.42	0.0000
759136QP2	MUNICIPAL BONDS	USD FIXED INCOME	REGL TRANSPRTN DIST CO SALES T	0.06	11/1/2050	175,980.80	1,509.70	155,000.00	155,000.00	0.0000
759136VD3	MUNICIPAL BONDS	USD FIXED INCOME	REGL TRANSPRTN DIST CO SALES T	0.01	11/1/2026	303,096.30	517.50	345,000.00	345,000.00	0.0000
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	1,929,440.00	41,890.00	2,000,000.00	2,000,000.00	0.0000

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	168,826.00	3,665.38	175,000.00	175,000.00	0.0000
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	250,827.20	5,445.70	260,000.00	260,000.00	0.0000
79307TCW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN SALES TAX REVENU	0.04	11/1/2030	1,159,487.50	7,410.42	1,250,000.00	1,265,257.48	0.0000
79307TCX6	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN SALES TAX REVENU	0.04	11/1/2031	461,675.00	3,047.50	500,000.00	500,000.00	0.0000
79467BCM5	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.05	1/1/2040	62,013.90	1,507.03	65,000.00	72,045.11	0.0000
79467BDH5	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.03	1/1/2034	4,924,343.00	89,722.95	5,870,000.00	5,894,893.94	0.0001
79467BFZ3	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.05	1/1/2030	7,246,288.00	144,269.08	7,360,000.00	7,360,000.00	0.0001
79467BDD4	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.02	1/1/2025	1,598,604.00	19,530.00	1,680,000.00	1,680,000.00	0.0000
79623PHV0	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2028	351,260.00	2,631.67	400,000.00	400,000.00	0.0000
79623PHW8	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2029	345,428.00	2,895.00	400,000.00	400,000.00	0.0000
79623PHX6	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2030	594,979.00	5,503.75	700,000.00	700,000.00	0.0000
79623PHY4	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2031	574,009.45	5,671.23	685,000.00	685,000.00	0.0000
797272RH6	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.03	8/1/2034	864,270.00	12,404.17	1,000,000.00	1,000,000.00	0.0000
797272RV5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.02	8/1/2033	1,602,799.20	19,212.94	1,935,000.00	1,935,000.00	0.0000
797272RV5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.02	8/1/2033	3,271,864.00	39,220.21	3,950,000.00	3,950,000.00	0.0001
797356DP4	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA UNIF SCH DIST	0.02	7/1/2034	1,603,920.00	24,140.00	2,000,000.00	2,023,176.72	0.0000
79739GPL4	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL ARPT AU	0.03	7/1/2043	374,585.00	7,757.50	500,000.00	500,000.00	0.0000
79742GAF8	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL ARPT AU	0.06	7/1/2043	2,590,916.80	74,959.60	2,680,000.00	2,971,508.69	0.0000
797400LP1	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL TRANSPR	0.03	4/1/2048	771,570.00	8,120.00	1,000,000.00	1,000,000.00	0.0000
797412DS9	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA WTR AUTH	0.02	5/1/2030	1,794,858.30	5,588.15	2,190,000.00	2,204,897.42	0.0000
79741TAR5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA WTR AUTH FIN	0.06	5/1/2049	564,730.00	5,115.00	500,000.00	655,479.42	0.0000
79771TBF3	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CA CITY & CNTY P	0.02	11/1/2032	405,625.00	1,823.33	500,000.00	502,181.59	0.0000
79768BEQ1	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CA MUNI TRANSPRT	0.01	3/1/2028	126,307.50	651.00	150,000.00	150,000.00	0.0000
79766DUQ0	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CALIF CITY & CNTY	0.03	5/1/2030	1,192,290.00	5,919.38	1,375,000.00	1,375,000.00	0.0000
798189RJ7	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA EVERGREEN CMNTY CL	0.02	9/1/2032	818,600.00	7,200.00	1,000,000.00	845,518.19	0.0000
798153NJ7	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA FING AUTH LEASE RE	0.02	6/1/2029	72,078.30	128.35	85,000.00	85,227.48	0.0000
798153NK4	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA FING AUTH LEASE RE	0.02	6/1/2030	41,459.50	77.58	50,000.00	49,999.65	0.0000
798170AN6	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA REDEV AGY SUCCESSO	0.03	8/1/2034	1,192,425.80	18,843.75	1,340,000.00	1,317,595.51	0.0000
798170AN6	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA REDEV AGY SUCCESSO	0.03	8/1/2034	1,405,994.60	22,218.75	1,580,000.00	1,553,582.75	0.0000
798186P97	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA UNIF SCH DIST SANT	0.02	8/1/2034	1,677,852.00	17,664.17	2,200,000.00	1,579,944.19	0.0000
798186P89	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA UNIF SCH DIST SANT	0.02	8/1/2033	2,797,533.40	27,781.96	3,610,000.00	2,898,463.29	0.0000
799055RB6	MUNICIPAL BONDS	USD FIXED INCOME	SAN MATEO CA FOSTER CITY SCH D	0.02	8/1/2032	829,280.00	9,712.50	1,000,000.00	861,539.85	0.0000
799038NY6	MUNICIPAL BONDS	USD FIXED INCOME	SAN MATEO CNTY CA CMNTY CLG DI	0.02	9/1/2033	795,040.00	7,206.67	1,000,000.00	841,032.82	0.0000
7994082K4	MUNICIPAL BONDS	USD FIXED INCOME	SAN RAMON VLY CA UNIF SCH DIST	0.02	8/1/2030	2,008,790.10	19,020.38	2,385,000.00	2,385,000.00	0.0000
801686S20	MUNICIPAL BONDS	USD FIXED INCOME	SANTA CLARITA CA CMNTY CLG DIS	0.03	8/1/2039	875,356.30	13,770.46	1,085,000.00	797,570.44	0.0000
801686TQ9	MUNICIPAL BONDS	USD FIXED INCOME	SANTA CLARITA CA CMNTY CLG DIS	0.02	8/1/2035	783,090.00	10,045.83	1,000,000.00	1,000,000.00	0.0000
802385RE6	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA CA CMNTY CLG DIST	0.04	8/1/2030	647,910.00	10,700.75	690,000.00	690,000.00	0.0000
802498ZG3	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA-MALIBU CA UNIF SC	0.02	8/1/2032	1,657,564.00	15,660.13	2,095,000.00	2,095,000.00	0.0000
802498ZG3	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA-MALIBU CA UNIF SC	0.02	8/1/2032	1,174,932.00	11,100.38	1,485,000.00	1,485,000.00	0.0000
806075R58	MUNICIPAL BONDS	USD FIXED INCOME	SCARBOROUGH ME	0.05	11/1/2033	1,077,436.50	8,750.00	1,050,000.00	1,294,696.21	0.0000
810454BQ0	MUNICIPAL BONDS	USD FIXED INCOME	SCOTTSDALE AZ	0.01	7/1/2029	1,796,022.20	13,443.15	2,170,000.00	1,812,037.06	0.0000
810454BV9	MUNICIPAL BONDS	USD FIXED INCOME	SCOTTSDALE AZ	0.02	7/1/2034	2,240,910.00	24,585.00	3,000,000.00	2,367,136.91	0.0000
817409P33	MUNICIPAL BONDS	USD FIXED INCOME	SEQUOIA CA UNION HIGH SCH DIST	0.02	7/1/2033	1,018,437.50	15,393.75	1,250,000.00	1,065,168.06	0.0000
83412PHU9	MUNICIPAL BONDS	USD FIXED INCOME	SOLANO CNTY CA CMNTY CLG DIST	0.02	8/1/2030	2,277,099.00	20,581.69	2,805,000.00	2,805,000.00	0.0000
835588BB9	MUNICIPAL BONDS	USD FIXED INCOME	SONOMA MARIN AREA RAIL TRANSPR	0.02	3/1/2028	2,152,320.85	16,379.43	2,435,000.00	2,129,315.79	0.0000
83712DUH7	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH CAROLINA ST HSG FIN & DE	0.04	7/1/2037	214,800.75	4,500.00	225,000.00	231,147.83	0.0000
83712DUH7	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH CAROLINA ST HSG FIN & DE	0.04	7/1/2037	329,361.15	6,900.00	345,000.00	354,426.69	0.0000
83755LM86	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2032	605,122.50	1,195.00	750,000.00	750,000.00	0.0000
83755LM60	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2030	999,072.00	1,712.00	1,200,000.00	1,200,000.00	0.0000
83755LM78	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2031	613,995.00	1,132.50	750,000.00	750,000.00	0.0000
851026JE9	MUNICIPAL BONDS	USD FIXED INCOME	SPRINGFIELD MO PUBLIC UTILITIE	0.02	11/1/2029	1,434,528.90	5,573.75	1,715,000.00	1,413,814.64	0.0000
852519LQ8	MUNICIPAL BONDS	USD FIXED INCOME	STAFFORD TX MUNI SCH DIST	0.03	8/15/2041	1,541,888.95	22,777.05	1,955,000.00	2,047,408.64	0.0000
867578VQ6	MUNICIPAL BONDS	USD FIXED INCOME	SUNNYVALE CA SCH DIST	0.02	9/1/2034	953,988.00	9,496.00	1,200,000.00	1,200,000.00	0.0000
876448EB3	MUNICIPAL BONDS	USD FIXED INCOME	TARRANT TX REGL WTR DIST WTR T	0.01	9/1/2029	2,979,197.40	17,351.67	3,590,000.00	3,598,428.28	0.0000
87971LAN5	MUNICIPAL BONDS	USD FIXED INCOME	TEMPE AZ COPS	0.02	7/1/2031	511,993.60	6,243.20	640,000.00	642,262.78	0.0000
879743PA4	MUNICIPAL BONDS	USD FIXED INCOME	TEMPE AZ UNION HIGH SCH DIST #	0.01	7/1/2029	840,890.00	7,470.00	1,000,000.00	1,000,000.00	0.0000
88258MAA3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2035	6,724,455.00	93,054.81	6,700,000.00	6,700,000.00	0.0001
88258MAA3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2035	4,014,600.00	57,822.67	4,000,000.00	4,014,360.00	0.0001
88258MAB1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2041	2,506,004.60	34,263.29	2,435,000.00	2,435,000.00	0.0000
88258MAA3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS NATURAL GAS SECURITIZTN	0.05	4/1/2035	5,324,363.25	74,669.19	5,305,000.00	5,313,161.63	0.0001
882724WZ6	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.02	10/1/2032	1,831,680.00	11,497.50	2,250,000.00	1,825,220.86	0.0000
882724QP5	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.03	4/1/2044	1,219,620.00	12,041.25	1,500,000.00	1,500,000.00	0.0000
882724WV3	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.04	10/1/2029	2,187,877.50	22,500.00	2,250,000.00	2,244,496.87	0.0000
88213ANW1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST A & M UNIV REVENUES	0.04	5/15/2032	4,481,040.00	23,018.40	4,800,000.00	5,252,872.53	0.0001
882669CS1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST PUBLIC FIN AUTH LEASE	0.02	2/1/2028	823,174.00	6,280.08	935,000.00	802,428.33	0.0000
882830AP7	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	0.03	4/1/2042	1,255,716.00	10,568.25	1,650,000.00	1,246,709.98	0.0000
88283KBL1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	0.03	8/15/2041	1,460,020.00	22,885.78	2,000,000.00	2,029,105.16	0.0000
882830AJ1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	0.05	4/1/2030	2,963,785.20	36,187.50	2,895,000.00	3,085,903.46	0.0000
882854WY4	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST WTR DEV BRD	0.05	10/15/2045	200,261.10	2,058.33	195,000.00	224,525.77	0.0000
882854YK2	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST WTR DEV BRD	0.05	10/15/2046	804,008.25	8,180.56	775,000.00	917,983.61	0.0000
89602HAL1	MUNICIPAL BONDS	USD FIXED INCOME	TRIBOROUGH NY BRIDGE & TUNNEL	0.03	5/15/2040	939,275.00	4,659.10	1,250,000.00	1,250,000.00	0.0000
898735UM5	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2028	2,046,984.00	17,484.00	2,400,000.00	2,400,000.00	0.0000
898735UQ6	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.02	7/1/2031	1,077,712.30	12,847.80	1,330,000.00	1,076,738.95	0.0000
898735UK9	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2026	177,598.00	984.00	200,000.00	200,000.00	0.0000

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
898735UM5	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2028	174,846.55	1,493.43	205,000.00	205,000.00	0.0000
898735UQ6	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.02	7/1/2031	149,907.35	1,787.10	185,000.00	185,000.00	0.0000
906437AS7	MUNICIPAL BONDS	USD FIXED INCOME	UNION CNTY OR SCH DIST #11 IMM	0.06	6/15/2029	644,649.15	1,558.00	615,000.00	664,549.96	0.0000
91412GXE0	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.04	5/15/2045	86,103.25	477.18	95,000.00	95,000.00	0.0000
91412HDQ3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.04	5/15/2028	3,838,520.00	19,964.00	4,000,000.00	3,840,604.69	0.0001
91412GXY6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.04	5/15/2045	85,734.65	501.46	95,000.00	95,000.00	0.0000
91412HGF4	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.01	5/15/2027	2,216,575.00	4,203.89	2,500,000.00	2,216,069.40	0.0000
913366KB5	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.03	5/15/2050	365,497.60	1,997.32	520,000.00	520,000.00	0.0000
913366KV1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.04	5/15/2032	5,601,841.65	31,124.29	5,895,000.00	5,895,000.00	0.0001
914437US5	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MASSACHUSETTS MA BLDG	0.03	11/1/2040	817,200.00	5,723.33	1,000,000.00	1,000,000.00	0.0000
914455VG2	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.03	4/1/2033	956,494.65	9,167.95	1,055,000.00	1,055,000.00	0.0000
914455JZ4	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.06	4/1/2030	307,926.00	4,134.75	300,000.00	309,848.83	0.0000
914455UJ7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.04	4/1/2122	5,156,567.50	66,253.25	5,950,000.00	5,950,000.00	0.0001
914455VJ6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.04	4/1/2047	340,248.20	3,518.02	391,000.00	391,000.00	0.0000
914460WT3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MINNESOTA MN	0.04	4/1/2052	1,125,786.75	12,903.00	1,275,000.00	1,275,000.00	0.0000
914639KX6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF NEBRASKA NE FACS CORP	0.03	10/1/2039	4,943,400.00	47,880.00	6,000,000.00	4,982,695.34	0.0001
914713K68	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF NORTH CAROLINA NC AT C	0.04	12/1/2034	2,473,616.25	8,415.31	2,625,000.00	2,354,837.09	0.0000
914805FA9	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF PITTSBURGH PA HGR EDU	0.04	9/15/2036	1,588,737.50	18,787.03	1,750,000.00	1,873,386.25	0.0000
91335VKQ8	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF PITTSBURGH PA OF THE C	0.04	9/15/2119	555,101.10	8,478.68	810,000.00	810,000.00	0.0000
9151375F6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX	0.05	8/15/2042	515,355.00	9,697.56	500,000.00	574,489.51	0.0000
9151158F9	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX PERMANENT UNI	0.03	7/1/2047	787,601.20	16,373.60	970,000.00	970,000.00	0.0000
9151153X5	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX PERMANENT UNI	0.05	7/1/2039	270,935.60	6,840.60	260,000.00	294,989.25	0.0000
915217WX7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.04	9/1/2117	190,892.85	3,273.55	235,000.00	235,000.00	0.0000
915217XM0	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.03	11/1/2051	800,867.10	5,189.53	1,205,000.00	1,205,000.00	0.0000
915217RY1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.06	9/1/2039	1,617,182.58	29,408.67	1,423,000.00	1,891,427.64	0.0000
915217WX7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.04	9/1/2117	463,016.70	7,940.10	570,000.00	562,914.65	0.0000
915217XA6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.03	9/1/2119	125,278.00	2,151.33	200,000.00	135,954.00	0.0000
917542QR6	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.05	7/1/2024	208,183.50	4,781.70	210,000.00	211,697.68	0.0000
917542QV7	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.04	7/1/2025	205,200.56	3,701.95	209,209.00	209,624.82	0.0000
917542QR6	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.05	7/1/2024	208,183.50	8,311.05	210,000.00	211,568.66	0.0000
917542QV7	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.04	7/1/2025	720,001.95	12,989.31	734,066.67	743,487.82	0.0000
917547UZ2	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST BLDG OWNERSHIP AUTH LE	0.06	5/15/2030	519,750.00	3,685.11	500,000.00	550,223.75	0.0000
917567EX3	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST TRANSIT AUTH SALES TAX	0.03	12/15/2042	402,555.00	765.11	500,000.00	500,000.00	0.0000
92419RAQ5	MUNICIPAL BONDS	USD FIXED INCOME	VERMONT ST HSG FIN AGY PROPERTY	0.04	11/1/2037	690,424.80	4,940.00	780,000.00	782,076.44	0.0000
93974CRF9	MUNICIPAL BONDS	USD FIXED INCOME	WASHINGTON ST	0.05	8/1/2033	1,744,472.00	36,054.17	1,700,000.00	1,761,386.01	0.0000
93974CRD4	MUNICIPAL BONDS	USD FIXED INCOME	WASHINGTON ST	0.05	8/1/2031	1,020,470.00	21,000.00	1,000,000.00	1,090,808.36	0.0000
93974CPM6	MUNICIPAL BONDS	USD FIXED INCOME	WASHINGTON ST	0.05	8/1/2039	3,810,600.00	82,785.94	3,625,000.00	3,625,000.00	0.0001
960666AF2	MUNICIPAL BONDS	USD FIXED INCOME	WESTMINSTER COLO PUB SCHS	0.01	12/1/2026	74,493.15	64.18	85,000.00	85,000.00	0.0000
97705MVS1	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.02	5/1/2033	2,704,558.50	10,936.50	3,450,000.00	2,838,732.90	0.0000
97705MVV4	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.02	5/1/2036	2,402,553.60	11,670.60	3,180,000.00	2,753,872.42	0.0000
97705MXF7	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.03	5/1/2032	1,438,164.35	7,340.98	1,685,000.00	1,685,000.00	0.0000
97705MYW9	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.05	5/1/2034	876,023.55	7,488.56	835,000.00	835,000.00	0.0000
97705MYX7	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.06	5/1/2035	1,057,240.00	9,218.33	1,000,000.00	1,000,000.00	0.0000
97705MVS1	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.02	5/1/2033	803,528.25	3,249.25	1,025,000.00	1,025,000.00	0.0000
97705MXE0	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.03	5/1/2031	1,230,003.00	6,042.00	1,425,000.00	1,425,000.00	0.0000
977100HW9	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST GEN FUND ANNUAL A	0.04	5/1/2029	9,345,340.00	154,826.25	9,500,000.00	9,293,741.19	0.0001
977100AC0	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST GEN FUND ANNUAL A	0.06	5/1/2026	1,773,094.40	16,720.00	1,760,000.00	1,859,172.63	0.0000
977123Y85	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST TRANSPRTN REVENUE	0.02	7/1/2034	1,879,950.00	23,237.50	2,500,000.00	2,015,410.15	0.0000
981306A94	MUNICIPAL BONDS	USD FIXED INCOME	WORCESTER MA	0.01	11/15/2026	117,841.50	174.23	135,000.00	135,000.00	0.0000
981306B36	MUNICIPAL BONDS	USD FIXED INCOME	WORCESTER MA	0.02	11/15/2028	33,694.00	77.38	40,000.00	40,000.00	0.0000
98851WAH6	MUNICIPAL BONDS	USD FIXED INCOME	YUMA AZ PLEDGED REVENUE	0.02	7/15/2028	21,417.00	201.62	25,000.00	25,000.00	0.0000
98851WAK9	MUNICIPAL BONDS	USD FIXED INCOME	YUMA AZ PLEDGED REVENUE	0.02	7/15/2030	20,728.50	242.31	25,000.00	25,000.00	0.0000
452227LC3	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST SALES TAX REVENUE	0.02	6/15/2024	2,425,115.55	2,616.33	2,505,000.00	2,503,054.68	0.0000
912810RK6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2045	672,249.00	8,171.27	870,000.00	798,577.86	0.0000
912810RT7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2046	1,826,094.90	21,174.86	2,505,000.00	2,268,764.10	0.0000
912810RZ3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2047	3,094,524.15	13,539.64	3,855,000.00	3,849,897.33	0.0000
912810SA7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2048	1,653,744.00	22,146.96	1,965,000.00	2,127,875.13	0.0000
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	1,893,482.16	16,867.71	3,265,300.00	2,923,887.43	0.0000
912810SC3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2048	2,699,046.90	12,512.31	3,135,000.00	3,518,778.93	0.0000
912810SH2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2049	1,369,300.80	6,095.31	1,660,000.00	1,872,591.67	0.0000
912810SL3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2050	673,917.30	7,401.10	985,000.00	1,120,806.81	0.0000
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	4,370,447.14	17,862.73	5,888,900.00	6,469,504.03	0.0001
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	3,769,433.75	35,338.40	5,375,000.00	5,307,695.92	0.0001
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	7,741,357.53	28,143.25	11,752,300.00	10,519,024.83	0.0001
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	4,384,200.00	15,326.09	6,000,000.00	5,697,653.86	0.0001
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	7,768,503.59	91,026.55	10,768,500.00	9,774,508.28	0.0001
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	4,559,229.70	52,342.95	5,866,300.00	5,168,980.78	0.0001
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	7,330,254.78	102,554.80	8,088,200.00	7,630,200.49	0.0001
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	564,008.50	2,809.78	550,000.00	566,246.22	0.0000
912810TM0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2042	2,976,090.00	15,326.09	3,000,000.00	3,010,484.91	0.0000
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	11,771,473.29	171,393.77	12,585,100.00	15,228,288.68	0.0002
912810RH3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2044	604,541.00	8,028.32	700,000.00	760,957.63	0.0000
912810RY6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2047	1,510,963.70	19,443.87	1,882,000.00	1,841,238.69	0.0000
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	4,469,253.48	15,623.41	6,116,400.00	5,809,398.38	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	13,585,593.12	159,187.62	18,832,000.00	15,854,507.32	0.0002
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	11,210,965.75	128,709.25	14,425,000.00	11,521,553.96	0.0002
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	15,317,285.94	67,977.42	18,513,000.00	17,175,580.40	0.0002
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	13,719,860.00	63,922.55	15,400,000.00	14,304,112.23	0.0002
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	13,264,041.33	176,127.51	15,627,000.00	13,079,185.19	0.0002
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	11,481,788.01	160,637.32	12,669,000.00	11,308,690.01	0.0002
912810TN8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2053	5,288,877.60	75,175.69	5,520,000.00	5,391,687.85	0.0001
912810TR9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2053	5,168,180.06	24,940.49	5,387,000.00	5,147,542.83	0.0001
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	2,805,100.00	7,982.34	5,000,000.00	4,936,966.87	0.0000
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	6,958,560.00	61,988.95	12,000,000.00	10,762,516.30	0.0001
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	6,196,900.00	20,754.08	10,000,000.00	8,727,706.04	0.0001
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	925,372.00	9,861.88	1,400,000.00	1,286,180.55	0.0000
912810SW9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2041	5,075,280.00	49,309.39	7,000,000.00	6,612,428.79	0.0001
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	39,600,925.00	147,992.53	51,500,000.00	53,547,483.45	0.0006
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	13,324,510.00	124,917.13	19,000,000.00	18,278,278.81	0.0002
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	1,449,162.00	5,268.34	2,200,000.00	1,897,526.31	0.0000
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	18,998,200.00	66,413.04	26,000,000.00	24,867,299.82	0.0003
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	3,246,345.00	38,038.67	4,500,000.00	4,252,542.78	0.0001
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	12,652,640.00	189,254.14	13,000,000.00	13,314,259.81	0.0002
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	3,896,240.00	19,796.20	4,000,000.00	3,949,352.94	0.0001
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	48,635,878.54	215,843.83	58,783,000.00	56,651,720.69	0.0008
912810RK6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2045	77,433,812.40	941,217.68	100,212,000.00	100,850,973.67	0.0012
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	56,085,761.65	499,628.87	96,719,600.00	60,014,133.52	0.0009
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	3,050,236.50	12,466.81	4,110,000.00	4,490,732.77	0.0000
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	5,852,972.05	19,602.22	9,445,000.00	8,228,685.81	0.0001
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	15,913,093.50	169,589.09	24,075,000.00	22,862,165.70	0.0002
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	3,590,996.50	13,419.90	4,670,000.00	4,647,182.27	0.0001
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	4,635,526.90	43,458.01	6,610,000.00	6,367,962.04	0.0001
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	5,605,622.10	20,378.91	8,510,000.00	7,109,402.91	0.0001
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	171,714.50	600.27	235,000.00	237,608.20	0.0000
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	13,472,331.75	157,860.50	18,675,000.00	16,412,080.18	0.0002
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	4,239,571.45	48,673.07	5,455,000.00	5,462,907.08	0.0001
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	10,511,862.90	46,651.17	12,705,000.00	11,782,189.59	0.0002
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	9,750,900.50	45,430.67	10,945,000.00	10,911,317.95	0.0002
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	39,757,323.60	527,920.44	46,840,000.00	39,732,186.18	0.0006
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	12,249,239.15	61,023.37	11,945,000.00	12,430,661.92	0.0002
912810TN8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2053	5,710,454.80	81,167.96	5,960,000.00	5,716,931.45	0.0001
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	613,166.40	9,171.55	630,000.00	627,554.93	0.0000
912810TR9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2053	10,965,713.40	54,063.73	11,430,000.00	10,955,790.04	0.0002
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	1,368,554.30	6,953.41	1,405,000.00	1,364,500.08	0.0000
912810SW9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2041	9,932,322.96	96,498.48	13,699,000.00	13,134,502.93	0.0002
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	6,176,962.32	57,908.95	8,808,000.00	8,275,580.22	0.0001
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	3,146,065.12	36,118.90	4,048,000.00	3,442,270.15	0.0000
912810QT8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2041	8,267,206.00	37,516.98	9,400,000.00	8,224,443.77	0.0001
912810RD2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2043	22,897,440.00	114,945.65	24,000,000.00	25,119,572.15	0.0004
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	20,867,658.50	303,835.08	22,310,000.00	28,368,766.16	0.0003
912810RG5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2044	13,497,600.00	64,656.93	15,000,000.00	13,647,039.29	0.0002
912810RM2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2045	13,821,428.00	62,836.96	16,400,000.00	14,096,667.96	0.0002
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	6,920,550.00	25,862.77	9,000,000.00	7,127,725.90	0.0001
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	8,512,638.00	99,745.86	11,800,000.00	10,952,886.29	0.0001
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	6,619,040.00	29,375.00	8,000,000.00	7,690,919.98	0.0001
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	7,435,400.40	98,731.49	8,760,000.00	8,339,333.91	0.0001
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	3,076,410.00	15,326.09	3,000,000.00	3,167,902.11	0.0000
912810TM0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2042	27,578,434.00	142,021.74	27,800,000.00	28,222,732.53	0.0004
912810TN8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2053	4,139,121.60	58,833.15	4,320,000.00	4,291,704.39	0.0001
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	38,962.40	197.96	40,000.00	38,990.24	0.0000
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	21,553,976.08	80,549.32	28,030,400.00	25,448,720.11	0.0003
912810RY6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2047	13,825,077.00	177,908.29	17,220,000.00	14,074,620.29	0.0002
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	462,841.50	1,317.09	825,000.00	528,272.09	0.0000
912810ST6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	11/15/2040	20,376,103.50	53,579.04	30,510,000.00	28,353,743.86	0.0003
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	3,069,588.60	11,159.31	4,660,000.00	3,527,635.60	0.0000
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	25,267,606.00	88,329.35	34,580,000.00	33,052,534.55	0.0004
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	8,378,108.20	96,186.19	10,780,000.00	9,101,744.03	0.0001
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	102,888.50	1,498.07	110,000.00	110,489.70	0.0000
912810RU4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2046	2,652,691.50	11,841.80	3,225,000.00	3,178,239.74	0.0000
912810RV2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2047	2,248,043.25	30,149.17	2,675,000.00	2,706,356.87	0.0000
912810RX8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2047	4,012,671.25	18,295.52	4,775,000.00	4,891,993.45	0.0001
912810SC3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2048	193,711.50	898.01	225,000.00	225,906.78	0.0000
912810SK5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2049	305,482.80	1,243.65	410,000.00	509,148.70	0.0000
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	1,808,875.11	6,058.11	2,919,000.00	2,512,641.78	0.0000
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	9,162,808.20	34,242.31	11,916,000.00	12,321,597.05	0.0001
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	9,638,903.43	35,041.66	14,633,000.00	12,765,190.14	0.0001
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	10,171,881.00	119,187.85	14,100,000.00	11,780,989.48	0.0002
912810TM0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2042	8,233,849.00	28,864.13	8,300,000.00	8,558,254.82	0.0001

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
912810TN8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2053	31,594,336.75	449,580.11	32,975,000.00	31,435,671.74	0.0005
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	19,621,324.80	293,489.50	20,160,000.00	19,371,787.62	0.0003
912810TS7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2043	16,003,805.80	81,312.87	16,430,000.00	15,926,972.03	0.0002
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	279,788.40	3,212.15	360,000.00	310,262.19	0.0000
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	36,804,383.19	488,709.61	43,361,000.00	36,772,187.54	0.0006
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	18,263,620.70	90,985.87	17,810,000.00	18,848,845.56	0.0003
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	2,985,355.73	8,495.28	5,321,300.00	3,083,905.68	0.0000
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	4,048,687.43	37,956.40	5,773,200.00	4,231,396.17	0.0001
912810TN8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2053	20,259,179.79	290,726.20	21,144,500.00	20,231,829.68	0.0003
912810TQ1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2043	31,376,211.33	474,506.98	32,237,600.00	31,415,541.24	0.0005
912810FF0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	11/15/2028	14,713,160.00	93,872.28	14,000,000.00	14,903,727.34	0.0002
912810FG8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.05	2/15/2029	14,498,687.50	271,201.66	13,750,000.00	14,651,444.55	0.0002
912810FJ2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.06	8/15/2029	9,706,725.00	201,346.69	8,750,000.00	9,803,407.50	0.0002
912810SE9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2048	23,112,108.80	110,477.14	25,630,000.00	31,503,708.73	0.0004
912810QQ4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	5/15/2041	8,343,828.40	44,365.83	7,940,000.00	8,622,716.99	0.0001
912810RD2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2043	76,324.80	383.15	80,000.00	89,102.52	0.0000
912810SF6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2049	185,737.20	2,479.56	220,000.00	293,362.14	0.0000
912810SH2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2049	2,911,826.40	12,961.72	3,530,000.00	3,067,890.60	0.0000
912810SK5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2049	10,021,326.00	40,797.72	13,450,000.00	14,567,957.30	0.0002
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	29,834,430.00	121,938.18	40,200,000.00	34,782,252.22	0.0005
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	3,108,555.69	36,424.14	4,309,000.00	3,290,478.14	0.0000
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	30,381,393.60	134,831.25	36,720,000.00	30,555,984.80	0.0005
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	3,768,627.60	50,041.99	4,440,000.00	3,825,748.51	0.0001
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	54,103,797.20	269,534.78	52,760,000.00	54,153,997.90	0.0008
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	856,323.00	3,113.11	1,300,000.00	1,238,765.97	0.0000
912810RP5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2045	4,421,346.08	20,130.82	5,254,000.00	5,237,559.75	0.0001
912810S22	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2051	6,667,822.00	73,635.36	9,800,000.00	9,726,382.41	0.0001
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	66,553,823.58	623,941.33	94,902,000.00	91,679,015.29	0.0010
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	21,190,300.00	74,076.09	29,000,000.00	23,557,830.69	0.0003
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	12,985,380.00	152,154.70	18,000,000.00	15,140,917.58	0.0002
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	9,326,280.00	107,071.82	12,000,000.00	12,012,860.85	0.0001
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	33,177,938.00	147,242.19	40,100,000.00	38,383,383.49	0.0005
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	22,272,500.00	103,770.38	25,000,000.00	24,177,128.53	0.0003
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	10,694,222.00	149,618.78	11,800,000.00	11,607,450.45	0.0002
912810TL2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2052	10,152,153.00	50,576.09	9,900,000.00	10,547,605.87	0.0002
912828T91	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2023	123,515,625.00	342,221.47	125,000,000.00	123,813,071.92	0.0019
912828T26	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2023	15,848,046.08	55,300.55	16,000,000.00	15,883,026.25	0.0002
912828SF1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	11/30/2023	9,898,046.90	24,351.09	10,000,000.00	9,925,159.44	0.0002
912828SU0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	12/31/2023	84,683,929.90	6,120.24	85,800,000.00	84,952,630.13	0.0013
912828S29	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2024	87,037,675.56	922,893.65	88,500,000.00	87,399,718.50	0.0013
912828GG0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	98,015,625.00	793,817.93	100,000,000.00	98,470,002.37	0.0015
9128286R6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	46,755,000.00	181,956.52	48,000,000.00	47,142,174.00	0.0007
912828WE6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	11/15/2023	125,829,218.75	446,052.99	127,000,000.00	126,083,919.51	0.0019
912828ZY9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/15/2023	399,337,248.00	230,662.98	400,000,000.00	399,539,088.01	0.0062
91282CAK7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2023	98,978,879.00	36,684.78	100,000,000.00	99,216,498.56	0.0015
91282CAP6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/15/2023	180,946,407.17	48,282.79	183,600,000.00	181,285,460.24	0.0028
91282CAW1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	11/15/2023	28,759,781.25	9,355.30	29,300,000.00	28,819,058.09	0.0004
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	218,158,035.72	129,344.27	224,300,000.00	218,951,781.26	0.0034
91282CBR1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/15/2024	96,464,844.00	73,369.57	100,000,000.00	96,770,149.04	0.0015
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	298,843,569.00	156,422.65	300,000,000.00	299,260,226.95	0.0046
91282CDM0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2023	147,046,875.00	63,524.59	150,000,000.00	147,344,258.18	0.0023
912828V23	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2023	49,253,906.00	3,057.07	50,000,000.00	49,415,144.40	0.0008
9128286Z8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	6/30/2024	290,613,265.63	14,328.13	301,300,000.00	298,368,974.53	0.0045
9128282N9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2024	144,832,032.00	1,329,592.54	150,000,000.00	152,625,391.35	0.0022
9128282U3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/31/2024	86,452,734.60	564,028.53	90,000,000.00	89,437,713.16	0.0013
9128285C0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	9/30/2025	123,651,132.17	969,016.39	128,500,000.00	125,180,322.09	0.0019
9128285J5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	10/31/2025	89,432,577.66	470,054.35	93,000,000.00	90,116,453.10	0.0014
9128286R6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	121,075,968.75	471,191.58	124,300,000.00	124,598,336.30	0.0019
912828J27	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2025	54,250,195.17	428,287.29	57,000,000.00	57,558,367.11	0.0008
912828K74	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2025	34,899,961.03	278,011.05	37,000,000.00	35,243,346.63	0.0005
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	100,136,875.00	304,605.98	106,000,000.00	101,340,369.68	0.0015
912828U24	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2026	281,081,251.52	776,521.74	304,000,000.00	287,819,443.27	0.0043
912828X70	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	2,332,875.00	8,086.96	2,400,000.00	2,432,240.23	0.0000
912828XT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/31/2024	96,949,219.00	169,398.91	100,000,000.00	99,673,938.05	0.0015
912828XK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	6/30/2024	96,699,219.00	5,434.78	100,000,000.00	99,092,813.29	0.0015
912828YD6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	90,953,125.00	459,578.80	100,000,000.00	92,762,464.47	0.0014
912828YE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2024	48,535,933.72	212,659.65	50,900,000.00	51,419,028.71	0.0008
912828YX2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2026	91,558,594.00	4,755.43	100,000,000.00	92,902,730.78	0.0014
912828Z52	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2025	6,600,781.25	40,148.48	7,000,000.00	7,020,642.42	0.0001
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	287,058,360.96	1,983,439.23	317,000,000.00	291,171,695.99	0.0044
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	19,126,562.40	6,385.87	20,000,000.00	19,612,612.55	0.0003
91282CAB7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2025	121,458,926.12	139,216.16	133,500,000.00	126,531,603.16	0.0019
91282CAJ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2025	345,638,437.50	318,362.77	381,000,000.00	353,422,287.31	0.0053
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	64,665,000.00	120,326.09	72,000,000.00	64,627,609.39	0.0010

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	103,266,406.25	73,053.28	115,000,000.00	105,287,407.51	0.0016
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	72,062,500.00	1,902.17	80,000,000.00	73,395,020.61	0.0011
91282CCT6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2024	283,746,093.00	422,651.93	300,000,000.00	295,759,188.72	0.0044
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	132,676,500.35	154,956.52	140,800,000.00	140,255,669.04	0.0021
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	58,139,452.80	142,964.48	65,000,000.00	59,888,326.46	0.0009
91282CDB4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/15/2024	103,610,546.60	144,637.98	110,000,000.00	109,840,372.81	0.0016
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	262,469,219.48	571,304.34	292,000,000.00	262,680,625.00	0.0041
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	164,561,523.00	167,629.08	175,000,000.00	166,412,814.75	0.0025
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	220,964,258.40	1,219,630.52	235,000,000.00	225,674,137.70	0.0034
91282CEK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2024	16,592,265.54	71,603.26	17,000,000.00	16,973,634.67	0.0003
91282CER8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2024	212,895,906.25	462,882.51	218,600,000.00	218,513,889.52	0.0033
91282CFA4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2024	47,753,945.19	613,176.80	49,000,000.00	48,832,328.90	0.0007
91282CFE6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2025	69,720,945.13	847,651.93	72,200,000.00	70,043,362.45	0.0011
91282CFG1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2024	117,093,750.00	1,303,532.61	120,000,000.00	119,733,036.54	0.0018
91282CFQ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/31/2024	5,926,875.00	44,225.54	6,000,000.00	6,002,525.61	0.0001
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	99,464,844.00	574,728.26	100,000,000.00	100,689,159.56	0.0015
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	127,943,359.70	227,322.40	130,000,000.00	129,419,504.13	0.0020
91282CGE5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/15/2026	99,094,413.81	1,805,514.50	101,000,000.00	100,905,024.73	0.0015
91282CGL9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2026	127,973,827.80	1,953,591.16	130,000,000.00	128,410,233.46	0.0020
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	39,684,375.20	618,342.39	40,000,000.00	40,303,590.46	0.0006
91282CGR6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	3/15/2026	20,017,968.80	271,467.39	20,000,000.00	20,321,730.04	0.0003
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	2,652,783.75	14,642.31	2,821,300.00	2,747,288.52	0.0000
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	34,362,036.22	136,150.19	37,079,200.00	37,187,588.87	0.0005
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	25,195,555.57	59,641.43	26,824,900.00	26,561,392.23	0.0004
91282CFH9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2027	2,657,846.80	29,037.02	2,780,000.00	2,681,952.32	0.0000
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	11,628,353.69	67,190.91	11,690,900.00	11,758,984.06	0.0002
91282CFZ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2027	7,292,774.00	24,287.57	7,400,000.00	7,424,446.07	0.0001
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	5,905,080.00	10,491.80	6,000,000.00	5,982,809.29	0.0001
91282CGG0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2025	6,868,789.06	120,087.55	6,979,200.00	6,943,495.49	0.0001
91282CGJ4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2030	3,952,913.00	59,492.75	4,075,000.00	3,962,543.36	0.0001
91282CGL9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2026	6,847,752.84	104,535.16	6,956,200.00	6,937,760.36	0.0001
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	10,764,393.50	167,725.37	10,850,000.00	10,775,979.78	0.0002
91282CGT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2028	7,176,249.17	66,965.16	7,349,100.00	7,396,776.91	0.0001
91282CGV7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/15/2026	7,178,716.28	57,878.60	7,336,300.00	7,348,347.55	0.0001
91282CGX3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2025	3,921,400.00	26,114.13	4,000,000.00	3,989,391.53	0.0001
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	2,913,750.00	17,690.22	3,000,000.00	2,999,428.85	0.0000
91282CAD3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2027	3,325,103.12	6,081.87	3,888,100.00	3,873,378.65	0.0001
91282BZ78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	7,250,104.97	50,094.67	8,006,300.00	7,773,813.07	0.0001
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	7,095,227.00	13,202.45	7,900,000.00	7,237,218.29	0.0001
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	13,288,885.47	18,651.81	14,761,000.00	14,587,945.58	0.0002
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	13,279,698.90	32,031.93	15,210,000.00	13,275,984.90	0.0002
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	13,338,625.97	9,436.07	14,854,200.00	14,504,043.93	0.0002
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	13,854,732.75	29,214.45	15,413,500.00	15,375,786.64	0.0002
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	19,217,932.95	19,576.20	20,437,000.00	19,290,301.84	0.0003
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	1,379,556.01	52.08	1,533,300.00	1,473,714.81	0.0000
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	27,977,387.56	191,343.55	30,532,000.00	28,283,857.10	0.0004
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	26,694,708.46	63,190.13	28,421,000.00	26,992,966.21	0.0004
91282CFB2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2027	19,822,020.92	241,280.90	21,034,000.00	19,776,710.88	0.0003
91282CFU0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/31/2027	9,148,296.00	63,937.50	9,200,000.00	9,376,389.50	0.0001
91282CHD6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2025	6,067,761.42	22,123.92	6,146,000.00	6,084,314.73	0.0001
91282CHH7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/15/2026	11,510,153.91	20,973.93	11,631,000.00	11,545,808.65	0.0002
91282CHL8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	6/30/2025	27,678,341.53	3,533.68	27,811,000.00	27,790,386.26	0.0004
91282BZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	4,624,050.00	6,284.15	5,000,000.00	5,002,903.65	0.0001
91282BZA7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2026	12,580,053.13	77,584.81	13,767,500.00	13,518,963.12	0.0002
91282BYM6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2024	3,805,160.00	10,108.70	4,000,000.00	3,996,138.98	0.0001
91282BZE3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2027	2,618,190.00	4,713.11	3,000,000.00	2,998,991.89	0.0000
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	17,838,450.00	43,583.56	21,000,000.00	21,541,838.41	0.0003
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	5,404,680.00	142.66	6,000,000.00	5,998,867.81	0.0001
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	10,662,990.00	61,049.72	13,000,000.00	12,729,298.70	0.0002
91282CCY5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2028	8,653,500.00	31,420.77	10,000,000.00	9,993,776.08	0.0001
91282CDF5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2028	8,696,900.00	23,165.76	10,000,000.00	9,978,171.26	0.0001
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	9,890,640.00	21,073.37	12,000,000.00	11,490,563.27	0.0002
91282CDL2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2028	3,497,520.00	5,081.97	4,000,000.00	4,039,102.71	0.0001
91282CEQ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2025	960,350.00	3,512.23	1,000,000.00	998,292.15	0.0000
91282CEU1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/15/2025	14,427,000.00	18,852.46	15,000,000.00	15,007,029.20	0.0002
91282CEX5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2024	3,905,320.00	326.09	4,000,000.00	4,007,664.54	0.0001
91282CFK2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/15/2025	12,062,844.00	127,369.57	12,400,000.00	12,225,968.10	0.0002
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	495,450.00	52.65	500,000.00	500,421.24	0.0000
91282CGD7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2024	9,858,600.00	1,154.89	10,000,000.00	9,980,379.15	0.0002
91282CGL9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2026	9,844,100.00	150,276.24	10,000,000.00	9,854,435.19	0.0002
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	29,207,700.00	394,475.14	30,000,000.00	29,931,200.60	0.0005
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	9,921,100.00	154,585.60	10,000,000.00	9,960,614.53	0.0002
91282CGQ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2030	29,168,172.00	390,391.30	29,200,000.00	29,977,744.58	0.0005
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	5,783,460.00	25,862.77	6,000,000.00	6,010,197.11	0.0001

June 2023 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	28,699,143.38	198,297.00	31,692,500.00	30,150,153.93	0.0004
912828ZQ6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/15/2030	9,652,765.58	9,621.11	12,053,000.00	9,940,576.90	0.0001
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	185,504,037.13	964,186.55	181,644,100.00	188,181,442.65	0.0029
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	27,407,985.45	156,921.27	33,415,000.00	32,694,722.01	0.0004
91282CAV3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2030	7,800,393.75	10,778.55	9,645,000.00	9,530,511.57	0.0001
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	109,854,624.90	2,899.75	121,955,000.00	112,603,908.51	0.0017
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	20,612,600.25	50,686.41	23,045,000.00	22,968,451.26	0.0003
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	40,543,531.35	85,491.13	45,105,000.00	44,986,013.12	0.0006
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	1,895,706.00	4,039.06	2,300,000.00	2,214,185.00	0.0000
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	16,487,552.25	622.45	18,325,000.00	18,149,339.96	0.0003
91282CEE7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2029	12,539,948.40	82,027.05	13,740,000.00	13,201,713.82	0.0002
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	20,583,882.90	48,724.95	21,915,000.00	21,758,679.71	0.0003
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	95,733,499.40	8,793.72	99,572,000.00	100,874,846.47	0.0015
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	4,897,142.45	55,221.82	5,345,000.00	4,796,069.88	0.0001
91282CFY2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2029	14,621,108.40	48,443.85	14,760,000.00	15,022,423.79	0.0002
91282CGE5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/15/2026	59,736,100.05	1,088,403.47	60,885,000.00	60,509,232.43	0.0009
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	67,742,392.20	914,919.34	69,580,000.00	68,929,089.64	0.0010
91282CGZ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2030	5,493,765.80	33,375.54	5,660,000.00	5,544,566.37	0.0001
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	42,098,831.25	255,594.16	43,345,000.00	43,266,255.89	0.0007
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	96,342,804.50	436,519.56	99,950,000.00	97,228,022.84	0.0015
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	13,078,208.75	43,813.48	13,375,000.00	13,087,320.83	0.0002
91282CBL4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/15/2031	27,192,721.68	139,838.62	33,086,000.00	32,431,185.05	0.0004
91282CF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	37,292,495.63	420,522.71	40,703,000.00	37,098,365.42	0.0006
91282CCP4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2026	139,129,998.60	407,246.37	156,210,000.00	153,042,980.14	0.0022
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	34,421,772.18	197,077.90	41,966,000.00	40,957,403.92	0.0005
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	27,024,180.76	125,990.58	28,036,000.00	27,018,599.84	0.0004
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	70,475,655.75	235,573.00	72,075,000.00	70,495,543.95	0.0011
91282CCW9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	8,154,047.80	22,924.63	9,145,000.00	9,132,210.22	0.0001
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	18,711,458.60	127,971.81	20,420,000.00	20,092,793.38	0.0003
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	129,695,250.00	318,920.77	145,000,000.00	144,385,945.27	0.0020
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	76,336,534.75	160,965.18	84,925,000.00	84,901,052.14	0.0012
91282CDK4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2026	16,329,691.00	19,195.01	18,130,000.00	18,196,260.02	0.0003
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	24,103,987.20	95,505.47	26,010,000.00	26,341,448.88	0.0004
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	28,175,292.25	2,588.08	29,305,000.00	29,767,837.36	0.0004
91282CF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	48,309,920.88	544,758.90	52,728,000.00	47,861,708.13	0.0007
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	15,701,718.75	81,000.76	15,375,000.00	16,097,194.22	0.0002
91282CGC9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2027	5,046,579.20	539.13	5,120,000.00	5,151,025.34	0.0001
91282CGH8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2028	122,104,353.00	1,836,464.50	125,790,000.00	124,470,544.55	0.0019
91282CGP0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/29/2028	21,656,292.75	291,790.76	21,825,000.00	21,597,875.96	0.0003
91282CGT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2028	6,937,890.40	64,740.92	7,105,000.00	7,099,313.43	0.0001
91282CGU9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2025	19,794,331.20	196,708.13	20,195,000.00	20,118,556.97	0.0003
91282CHD6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2025	3,544,299.30	12,923.02	3,590,000.00	3,584,584.60	0.0001
91282CGX3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2025	24,572,472.75	163,637.67	25,065,000.00	24,990,449.28	0.0004
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	12,058,068.75	73,208.02	12,415,000.00	12,398,661.77	0.0002
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	12,979,048.15	58,040.37	13,465,000.00	12,981,505.83	0.0002
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	20,309,113.70	64,363.56	20,770,000.00	20,472,398.52	0.0003
912828ZQ6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/15/2030	19,511,912.78	19,447.93	24,363,700.00	22,926,348.28	0.0003
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	20,089,492.50	49,083.39	23,650,000.00	23,536,646.69	0.0003
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	116,191,364.89	247,561.69	140,971,300.00	126,882,385.05	0.0018
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	14,603,850.00	197,237.57	15,000,000.00	14,937,252.69	0.0002
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	11,953,800.00	6,256.91	12,000,000.00	11,999,118.39	0.0002
91282CCV1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2028	30,145,150.00	131,606.66	35,000,000.00	31,026,925.05	0.0005
91282CE56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2029	17,684,060.00	44,255.46	19,000,000.00	18,241,075.81	0.0003
91282CFL0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/30/2029	22,763,790.00	224,030.05	23,000,000.00	22,905,883.99	0.0004
91282CFQ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/31/2024	9,878,100.00	73,709.24	10,000,000.00	9,980,702.74	0.0002
91282CFT3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/31/2029	58,814,799.70	397,541.30	58,990,000.00	58,728,978.11	0.0009
91282CFY2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2029	112,580,553.50	373,011.10	113,650,000.00	115,363,330.85	0.0017
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	22,420,546.60	100,261.35	23,260,000.00	22,349,798.89	0.0003
912828ZU3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/31/2024	13,448,260.00	87,737.77	14,000,000.00	13,567,990.76	0.0002
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	29,638,290.00	55,149.46	33,000,000.00	32,621,444.01	0.0005
91282CBT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2026	4,685,321.55	9,775.00	5,185,000.00	5,051,227.25	0.0001
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	14,822,945.55	20,804.96	16,465,000.00	16,296,427.07	0.0002
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	34,382,284.20	82,933.42	39,380,000.00	38,787,673.26	0.0005
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	33,887,553.55	11,314.16	35,435,000.00	34,973,844.41	0.0005
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	8,898,882.70	6,295.29	9,910,000.00	9,773,745.08	0.0001
91282CEB3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2029	1,017,882.10	7,175.70	1,145,000.00	1,145,158.69	0.0000
9128284N7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2028	36,639,046.50	142,652.34	38,850,000.00	42,217,340.85	0.0006
91282CCP4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2026	7,098,560.20	20,778.14	7,970,000.00	7,957,743.79	0.0001
91282CDY4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2032	51,365.40	422.65	60,000.00	59,597.18	0.0000
91282CEE7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2029	1,601,718.30	10,477.25	1,755,000.00	1,743,818.94	0.0000
91282CEF4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	3/31/2027	21,547,320.00	144,535.52	23,000,000.00	21,496,513.20	0.0003
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	7,413,760.00	29,375.00	8,000,000.00	7,966,923.86	0.0001
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	24,524,775.00	2,606.15	24,750,000.00	25,122,425.72	0.0004
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	25,794,860.00	401,922.55	26,000,000.00	25,878,697.88	0.0004

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
91282CEQ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2025	33,372,162.50	122,049.93	34,750,000.00	34,694,213.74	0.0005
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	11,810,160.00	20,983.61	12,000,000.00	12,011,295.78	0.0002
91282CGD7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2024	27,604,080.00	3,233.70	28,000,000.00	27,938,488.67	0.0004
91282CGG0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2025	21,651,960.00	378,542.82	22,000,000.00	21,975,369.22	0.0003
91282CGN5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	2/28/2025	47,968,518.50	747,421.37	48,350,000.00	48,145,441.87	0.0007
91282CBB6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2027	6,856,909.36	136.33	8,027,100.00	6,930,896.74	0.0001
91282CED9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/15/2025	21,118,321.62	114,678.83	22,329,000.00	21,464,768.62	0.0003
91282CER8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2024	12,660,830.00	29,303.28	13,000,000.00	12,663,828.12	0.0002
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	227,738.75	1,174.84	223,000.00	234,790.51	0.0000
91282CGP0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/29/2028	23,450,416.14	315,964.27	23,633,100.00	23,818,863.93	0.0004
91282Y53	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2029	1,352,207.40	3,448.02	1,542,700.00	1,391,380.43	0.0000
91282CFZ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2027	11,870,467.95	39,532.94	12,045,000.00	12,168,040.02	0.0002
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	1,316,975.19	17,786.88	1,352,700.00	1,299,677.84	0.0000
91282CGQ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/28/2030	14,413,372.28	192,910.79	14,429,100.00	14,429,609.31	0.0002
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	15,028,939.70	44,566.71	15,370,000.00	15,236,157.83	0.0002
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	16,884,183.75	97,560.12	16,975,000.00	17,111,424.00	0.0003
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	27,975,316.50	49,704.92	28,425,000.00	28,326,679.74	0.0004
91282CHB0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/15/2026	17,460,913.00	82,872.62	17,900,000.00	17,608,336.70	0.0003
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	41,269,806.65	184,552.43	42,815,000.00	41,782,077.66	0.0006
91282CHL8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	6/30/2025	49,761,500.00	18,851.90	50,000,000.00	49,763,839.38	0.0008
9128283Z1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/28/2025	98,250,703.38	937,540.76	102,000,000.00	98,720,599.68	0.0015
9128282U3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/31/2024	14,408,789.10	94,004.76	15,000,000.00	14,436,239.09	0.0002
9128283J7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2024	76,606,249.60	143,989.07	80,000,000.00	77,372,520.67	0.0012
9128283V0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2025	203,428,905.72	2,226,243.09	212,000,000.00	204,947,259.75	0.0031
9128284M9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2025	141,521,953.86	727,656.25	147,000,000.00	142,370,446.74	0.0022
9128285P1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	11/30/2023	108,878,515.90	267,862.02	110,000,000.00	110,700,194.83	0.0017
9128285U0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	12/31/2023	123,374,023.75	8,916.44	125,000,000.00	126,255,959.39	0.0019
9128285Z9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2024	147,521,484.00	1,564,226.52	150,000,000.00	151,137,351.05	0.0023
9128286G0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	98,015,625.00	793,817.93	100,000,000.00	101,096,665.40	0.0015
9128286R6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	247,801,500.00	964,369.57	254,400,000.00	251,594,237.05	0.0038
912828T26	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2023	101,031,293.76	352,540.98	102,000,000.00	101,189,400.11	0.0016
912828D56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2024	241,835,937.50	2,230,662.98	250,000,000.00	245,869,488.25	0.0037
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	94,468,750.00	287,364.13	100,000,000.00	95,642,928.75	0.0015
912828S92	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2023	279,047,584.14	1,459,423.34	279,900,000.00	280,134,221.57	0.0043
912828T91	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2023	177,862,500.00	492,798.91	180,000,000.00	180,667,614.79	0.0028
912828V23	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2023	40,388,202.92	2,506.79	41,000,000.00	40,980,837.11	0.0006
912828V80	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2024	23,564,062.56	225,248.62	24,000,000.00	24,169,363.73	0.0004
912828V56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2023	131,562,950.64	1,239,779.01	132,000,000.00	131,925,236.11	0.0020
912828W71	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	243,994,140.00	1,335,382.51	250,000,000.00	250,601,547.02	0.0038
912828WJ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2024	111,154,452.84	363,994.57	114,000,000.00	111,869,643.74	0.0017
912828X70	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	97,203,125.00	336,956.52	100,000,000.00	97,827,572.31	0.0015
912828Y87	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2024	333,702,852.43	2,533,004.14	347,000,000.00	341,104,361.46	0.0052
912828YE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2024	286,066,407.00	1,253,396.74	300,000,000.00	292,630,284.92	0.0044
912828Y0Y	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2024	9,505,468.80	475.54	10,000,000.00	9,641,925.95	0.0001
912828Z52	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2025	67,893,750.00	412,955.80	72,000,000.00	68,911,818.00	0.0011
912828ZC7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2025	314,895,000.00	1,263,423.91	336,000,000.00	316,398,514.49	0.0049
912828ZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	108,664,551.08	147,677.60	117,500,000.00	110,512,684.13	0.0017
912828ZT0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2025	244,294,570.98	56,536.89	267,000,000.00	248,492,852.13	0.0038
912828ZW3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2025	115,048,828.44	855.98	126,000,000.00	117,087,128.17	0.0018
912828ZY9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/15/2023	76,173,580.06	43,998.96	76,300,000.00	76,183,941.73	0.0012
91282CAB7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2025	60,047,109.54	68,825.97	66,000,000.00	61,578,231.59	0.0009
91282CAF8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2023	268,364,218.50	126,795.58	270,000,000.00	268,888,838.59	0.0042
91282CAK7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2023	96,207,470.39	35,657.61	97,200,000.00	96,399,026.87	0.0015
91282CAP6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/15/2023	44,349,609.60	11,834.02	45,000,000.00	44,387,649.50	0.0007
91282CAW1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	11/15/2023	98,156,250.00	31,929.35	100,000,000.00	99,905,630.90	0.0015
91282CBA8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	12/15/2023	97,722,656.00	5,464.48	100,000,000.00	99,806,114.11	0.0015
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	79,754,609.58	47,285.91	82,000,000.00	80,560,211.84	0.0012
91282CBR1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/15/2024	396,470,508.84	301,548.91	411,000,000.00	406,072,265.75	0.0061
91282CBV2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/15/2024	408,978,634.94	335,691.60	425,500,000.00	412,501,798.58	0.0063
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	50,207,226.30	16,762.91	52,500,000.00	51,373,423.78	0.0008
91282CCL3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/15/2024	237,382,812.50	432,493.09	250,000,000.00	243,664,266.62	0.0037
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	273,939,938.25	143,387.43	275,000,000.00	274,986,149.67	0.0042
91282CCN6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2024	195,311,894.02	290,925.41	206,500,000.00	197,869,801.20	0.0030
91282CCU3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2023	195,384,990.06	82,306.39	197,000,000.00	196,766,766.52	0.0030
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	376,921,876.00	440,217.39	400,000,000.00	380,611,062.38	0.0058
91282CDA6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/30/2023	354,634,186.64	225,601.09	359,000,000.00	357,710,264.96	0.0055
91282CDB4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/15/2024	329,669,921.00	460,211.75	350,000,000.00	332,365,529.87	0.0051
91282CDD0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2023	147,638,671.50	94,769.02	150,000,000.00	149,882,854.68	0.0023
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	404,351,170.80	411,888.59	430,000,000.00	408,994,123.28	0.0063
91282CDM0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2023	619,557,500.00	267,650.27	632,000,000.00	629,612,630.96	0.0096
91282CDN8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/15/2024	677,531,246.40	314,754.10	720,000,000.00	685,363,623.65	0.0105
91282CDR9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2023	391,062,500.00	8,152.17	400,000,000.00	398,016,847.86	0.0061
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	397,735,665.12	2,195,334.94	423,000,000.00	402,956,416.16	0.0062
91282CDV0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2024	331,234,375.00	1,240,953.04	340,000,000.00	337,509,038.08	0.0051

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Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% MV
91282CDZ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2025	220,828,359.96	1,318,674.03	234,000,000.00	221,496,928.57	0.0034
91282CEA5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	56,516,015.48	290,788.04	58,000,000.00	57,043,869.88	0.0009
91282CEG2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	146,478,516.00	848,360.66	150,000,000.00	149,958,261.74	0.0023
91282CEK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2024	315,253,045.26	1,360,461.96	323,000,000.00	322,501,885.63	0.0049
91282CER8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2024	633,039,062.50	1,376,366.12	650,000,000.00	649,024,931.84	0.0098
91282CEU1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/15/2025	414,534,455.28	557,404.37	431,000,000.00	416,648,517.31	0.0064
91282CEX5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2024	292,898,436.00	24,456.52	300,000,000.00	300,212,526.29	0.0045
91282CFP1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/15/2025	88,980,469.20	804,713.11	90,000,000.00	90,674,917.33	0.0014
91282CFW6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.05	11/15/2025	99,464,844.00	574,728.26	100,000,000.00	100,577,752.45	0.0015
91282CGA3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/15/2025	48,224,804.81	85,683.06	49,000,000.00	48,865,806.31	0.0007
91282CGG0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	1/31/2025	73,813,476.75	1,290,486.88	75,000,000.00	74,141,988.38	0.0011
91282CGU9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2025	196,031,250.00	1,969,262.30	200,000,000.00	196,112,426.28	0.0030
9128286F2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/28/2026	16,665,304.50	146,939.88	17,585,000.00	16,726,130.29	0.0003
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	37,995,431.80	115,577.85	40,220,000.00	38,125,090.05	0.0006
912828YB0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2029	18,436,032.00	129,120.17	21,150,000.00	18,523,034.08	0.0003
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	5,231,929.95	197.52	5,815,000.00	5,295,718.95	0.0001
91282CHE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2028	23,403,882.35	74,925.08	23,935,000.00	23,524,058.78	0.0004
912828ZB9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2027	19,780,765.25	83,382.22	22,175,000.00	20,244,117.01	0.0003
912828ZE3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2027	19,876,425.75	35,780.40	22,775,000.00	20,353,130.52	0.0003
912828ZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	20,114,617.50	27,336.07	21,750,000.00	20,443,679.54	0.0003
912828ZT0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2025	20,129,120.00	4,658.47	22,000,000.00	20,467,424.36	0.0003
912828ZL7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/30/2025	20,238,240.00	13,899.46	22,000,000.00	20,570,890.15	0.0003
912828ZN3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2027	7,308,505.75	7,105.57	8,435,000.00	7,482,161.16	0.0001
912828ZQ6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/15/2030	17,142,408.30	17,086.19	21,405,000.00	17,679,237.34	0.0003
912828ZW3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2025	4,086,077.75	30.40	4,475,000.00	4,156,845.66	0.0001
91282CAE1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2030	17,967,381.25	52,984.12	22,565,000.00	18,546,583.33	0.0003
91282CAV3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2030	16,498,500.00	23,529.90	20,400,000.00	16,585,684.18	0.0003
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	12,439,100.50	23,146.06	13,850,000.00	12,580,193.81	0.0002
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	19,906,526.25	751.53	22,125,000.00	20,326,452.03	0.0003
91282CDV0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2024	6,990,028.50	26,187.76	7,175,000.00	7,015,825.97	0.0001
91282CES6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2029	9,982,186.50	24,981.05	10,725,000.00	10,093,378.19	0.0002
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	19,914,375.00	102,732.68	19,500,000.00	20,131,648.99	0.0003
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	19,818,000.00	2,105.98	20,000,000.00	20,055,722.46	0.0003
91282CGD7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2024	19,717,200.00	2,309.78	20,000,000.00	19,940,378.00	0.0003
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	17,062,164.75	230,439.23	17,525,000.00	17,385,604.48	0.0003
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	68,982,055.40	48,799.59	76,820,000.00	69,059,174.55	0.0011
91282CEE7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2029	24,869,985.00	162,681.01	27,250,000.00	25,555,568.42	0.0004
91282CES6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2029	32,771,355.40	82,012.36	35,210,000.00	33,347,094.18	0.0005
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	25,543,934.80	288,041.99	27,880,000.00	25,811,911.24	0.0004
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	16,115,325.00	83,134.44	15,780,000.00	16,552,092.42	0.0002
91282CFY2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2029	30,242,712.70	100,202.63	30,530,000.00	30,056,055.71	0.0005
91282CBL4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/15/2031	6,645,557.30	34,174.79	8,085,800.00	7,742,399.70	0.0001
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	6,984,720.00	16,847.83	8,000,000.00	7,993,254.99	0.0001
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	97,386,407.40	99,201.93	103,564,000.00	103,449,421.24	0.0015
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	36,653,200.00	250,679.35	40,000,000.00	39,984,684.15	0.0006
91282CGB1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2029	49,545,000.00	5,264.95	50,000,000.00	50,120,975.02	0.0008
912828K74	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2025	8,377,857.68	66,737.68	8,882,000.00	8,899,488.54	0.0001
91282CFV8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/15/2032	34,109,750.00	175,962.64	33,400,000.00	35,025,952.16	0.0005
91282CFZ9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	11/30/2027	68,690,047.00	228,762.64	69,700,000.00	69,962,195.47	0.0011
91282CGC9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	12/31/2027	68,996,200.00	7,370.92	70,000,000.00	69,838,256.93	0.0011
91282CGM7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/15/2033	115,175,697.00	1,555,546.96	118,300,000.00	113,900,406.46	0.0018
91282CGP0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	2/29/2028	30,760,370.00	414,456.52	31,000,000.00	30,845,674.15	0.0005
91282CGS4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2030	16,037,396.00	149,437.16	16,400,000.00	16,524,093.57	0.0002
91282CGT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	3/31/2028	60,248,816.00	562,211.75	61,700,000.00	62,026,072.03	0.0009
91282CGZ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2030	18,636,096.00	113,217.39	19,200,000.00	19,024,107.14	0.0003
91282CHA2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	4/30/2028	50,893,500.00	308,989.13	52,400,000.00	51,739,618.55	0.0008
91282CHC8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2033	22,169,930.00	99,140.63	23,000,000.00	22,227,671.34	0.0003
91282CHF1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	5/31/2030	53,716,835.00	173,104.51	54,500,000.00	53,838,375.42	0.0008
91282CHH7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	6/15/2026	14,844,150.00	27,049.18	15,000,000.00	14,891,301.20	0.0002
9128283R9	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.01	1/15/2028	30,010,675.44	74,048.52	32,102,472.55	30,363,765.72	0.0005
91282CGW5	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.01	4/15/2028	29,924,678.28	81,389.35	30,949,093.27	29,976,440.36	0.0005
912828Z37	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.00	1/15/2030	3,993,215.41	2,568.54	4,454,178.33	4,586,887.49	0.0001
912810TE8	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.00	2/15/2052	6,475,537.38	4,605.13	9,806,220.00	6,876,041.55	0.0001
91282CFR7	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.02	10/15/2027	21,174,847.89	73,509.60	21,502,110.00	21,716,189.23	0.0003
91282CGK1	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.01	1/15/2033	7,590,925.65	40,832.63	7,932,167.50	7,861,834.36	0.0001

Total Market Value

64,626,786,668.89