

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
	Accrued Interest		Accrued Interest			199,370,991.51				0.3489%
	Sec Trades in Process		Sec Trades in Process			-508,445,441.72				-0.8898%
	CASH		CASH		11/1/2022	-277,226.91	-	0.00	-277,226.91	-0.0005%
	CASH		CASH		11/1/2022	-520,343.17	-	0.00	-520,343.17	-0.0009%
	CASH		CASH		11/1/2022	0,000.10	-	0.00	0.10	0.0000%
	CASH		CASH		11/1/2022	-31,802.02	-	0.00	-31,802.02	-0.0001%
	CASH		CASH		11/1/2022	-4,020,390.63	-	0.00	-4,020,390.63	-0.0070%
	CASH		CASH		11/1/2022	1,080.97	-	0.00	1,080.97	0.0000%
	CASH		CASH		11/1/2022	5,895,000.00	-	0.00	5,895,000.00	0.0103%
	CASH		CASH		11/1/2022	-10,277.11	-	0.00	-10,277.11	0.0000%
	CASH		CASH		11/1/2022	0,001.46	-	0.00	1.46	0.0000%
	CASH		CASH		11/1/2022	-37,706.74	-	0.00	-37,706.74	-0.0001%
	CASH		CASH		11/1/2022	-0,589.45	-	0.00	-589.45	0.0000%
	CASH		CASH		11/1/2022	-1,033,368.54	-	0.00	-1,033,368.54	-0.0018%
	CASH		CASH		11/1/2022	-2,920.00	-	0.00	-2,920.00	0.0000%
22533UL19	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	AGRICOLE CORP DISC	0.00	11/1/2022	19,998,285.00	-	20,000,000.00	20,000,000.00	0.0350%
03785ELU6	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	APPLE INC DISC	0.00	11/28/2022	44,874,104.85	-	45,000,000.00	44,883,562.50	0.0785%
03785EM68	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	APPLE INC DISC	0.00	12/6/2022	21,919,392.00	-	22,000,000.00	21,924,069.41	0.0384%
37362JLF7	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	GEORGIA TRANSMSSN DISC	0.00	11/15/2022	9,985,250.00	-	10,000,000.00	9,986,388.87	0.0175%
50000ELJ1	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	KOCH INDUSTRIES DISC	0.00	11/18/2022	149,731,500.00	-	150,000,000.00	149,748,541.80	0.2620%
5148X1L84	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	LANDESBANK BADEN DISC	0.00	11/8/2022	99,922,622.00	-	100,000,000.00	99,934,472.28	0.1749%
93114FL77	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	WAL MART STORES DISC	0.00	11/7/2022	104,928,745.95	-	105,000,000.00	104,943,125.02	0.1836%
93114FLE2	COMMERCIAL PAPER	CASH AND CASH EQUIVALENTS	WAL MART STORES DISC	0.00	11/14/2022	94,869,106.15	-	95,000,000.00	94,883,361.09	0.1660%
694308JX6	CORPORATE BONDS	CASH AND CASH EQUIVALENTS	PACIFIC GAS AND ELECTRIC CO	0.04	11/14/2022	315,000.00	2,651.56	315,000.00	315,000.00	0.0006%
313312DG2	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	3/20/2023	39,339,013.20	-	40,000,000.00	39,389,944.49	0.0688%
313312CW8	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	3/10/2023	34,462,924.30	-	35,000,000.00	34,780,521.07	0.0603%
313312FT2	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	5/18/2023	48,799,492.00	-	50,000,000.00	49,422,500.55	0.0854%
313312GH7	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	6/1/2023	48,714,234.00	-	50,000,000.00	48,786,888.80	0.0853%
313312GJ3	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	6/2/2023	97,416,663.00	-	100,000,000.00	98,118,500.49	0.1705%
313312KP4	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	8/18/2023	193,009,258.00	-	200,000,000.00	194,844,444.61	0.3378%
313384AM1	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	11/2/2023	99,193,868.00	-	100,000,000.00	99,668,001.59	0.1736%
313384BC2	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	1/27/2023	74,270,058.00	-	75,000,000.00	74,693,686.97	0.1300%
313384BQ1	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	2/8/2023	98,856,714.00	-	100,000,000.00	99,532,499.60	0.1730%
313384DJ5	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	3/22/2023	98,323,956.00	-	100,000,000.00	99,263,666.29	0.1721%
313384CE7	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	2/22/2023	148,044,144.00	-	150,000,000.00	148,262,625.00	0.2591%
313384CF4	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	2/23/2023	148,026,949.50	-	150,000,000.00	148,247,250.00	0.2591%
313384DC0	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	3/16/2023	49,197,351.00	-	50,000,000.00	49,634,374.39	0.0861%
313384EQ8	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	4/21/2023	48,954,327.00	-	50,000,000.00	49,520,250.86	0.0857%
313384GQ6	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	6/8/2023	97,345,865.00	-	100,000,000.00	98,369,666.14	0.1704%
313384GY9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	6/16/2023	97,251,546.00	-	100,000,000.00	98,108,334.25	0.1702%
313385M78	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	11/1/2022	725,000,000.00	-	725,000,000.00	724,999,996.95	1.2688%
313385N85	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	11/10/2022	124,884,106.25	-	125,000,000.00	124,904,375.00	0.2186%
313385P83	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	11/18/2022	224,606,124.00	-	225,000,000.00	224,741,104.02	0.3931%
313385T30	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	12/15/2022	323,461,001.50	-	325,000,000.00	324,379,262.41	0.5661%
313385U95	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	12/29/2022	99,376,262.00	-	100,000,000.00	99,450,611.02	0.1739%
313312KN9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS SYSTEM	0.00	8/17/2023	96,516,348.00	-	100,000,000.00	97,413,316.43	0.1689%
313384AE9	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	1/5/2023	99,271,956.00	-	100,000,000.00	99,707,500.00	0.1737%
313384FA2	DISCOUNTED NOTES	CASH AND CASH EQUIVALENTS	FEDERAL HOME LN BK CONS DISC	0.00	5/1/2023	97,799,803.00	-	100,000,000.00	98,979,359.64	0.1712%
3133ENXP0	GOVERNMENT AGENCIES	CASH AND CASH EQUIVALENTS	FEDERAL FARM CR BK CONS BD	0.02	5/25/2023	89,109,378.56	822,412.50	90,375,000.00	89,982,536.85	0.1559%
61747C582	MONEY MARKET	CASH AND CASH EQUIVALENTS	MSILF TREASURY PORT-INST	0.00	11/1/2022	10,000,000.00	-	10,000,000.00	10,000,000.00	0.0175%
992BTLVT6	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.03	11/4/2022	215,000,000.00	111,083.33	215,000,000.00	215,000,000.00	0.3763%
992BTN6A1	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.03	11/1/2022	600,000.00	50.83	600,000.00	600,000.00	0.0011%

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99ZBTN6B9	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.03	11/1/2022	600,000,000.00	50,833.33	600,000,000.00	600,000,000.00	1.0500%
99ZBTN6C7	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.03	11/1/2022	275,000,000.00	22,916.67	275,000,000.00	275,000,000.00	0.4813%
99ZBTN6U4	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	BANK NOVA SCOTIA TRI REPO	0.03	11/4/2022	155,000,000.00	53,388.89	155,000,000.00	155,000,000.00	0.2713%
99ZBTGSW4	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	MERRILL LYNCH TRI REPO	0.03	11/2/2022	200,000,000.00	203,333.33	200,000,000.00	200,000,000.00	0.3500%
99ZBTN6D5	REPURCHASE AGREEMENTS	CASH AND CASH EQUIVALENTS	MERRILL LYNCH TRI REPO	0.03	11/1/2022	250,000,000.00	21,180.56	250,000,000.00	250,000,000.00	0.4375%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	14,374,472.42	27,782.24	14,374,472.42	14,374,472.42	0.0252%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	234,108,418.58	575,459.24	234,108,418.58	234,108,418.58	0.4097%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	13,460,783.36	25,914.16	13,460,783.36	13,460,783.36	0.0236%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	105,472,748.72	256,774.15	105,472,748.72	105,472,748.72	0.1846%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	23,428,555.92	33,321.85	23,428,555.92	23,428,555.92	0.0410%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	1,796,288.22	10,660.32	1,796,288.22	1,796,288.22	0.0031%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	34,327,720.48	75,718.57	34,327,720.48	34,327,720.48	0.0601%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	1,233,138.58	2,931.67	1,233,138.58	1,233,138.58	0.0022%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	81,922,383.84	41,644.47	81,922,383.84	81,922,383.84	0.1434%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	8,741,878.12	9,778.27	8,741,878.12	8,741,878.12	0.0153%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	17,725,751.55	73,878.36	17,725,751.55	17,725,751.55	0.0310%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	35,190,029.56	143,760.86	35,190,029.56	35,190,029.56	0.0616%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	7,230,808.68	5,972.56	7,230,808.68	7,230,808.68	0.0127%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	636,629.22	6,459.05	636,629.22	636,629.22	0.0011%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	38,747.43	92.10	38,747.43	38,747.43	0.0001%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	19,785,293.46	63,600.23	19,785,293.46	19,785,293.46	0.0346%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	7,618,814.66	22,044.44	7,618,814.66	7,618,814.66	0.0133%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	25,074,075.85	58,226.21	25,074,075.85	25,074,075.85	0.0439%
996192829	STIF	CASH AND CASH EQUIVALENTS	B OF A GLOBAL CAPITAL STIF	0.03	12/31/2049	12,258,664.31	25,192.16	12,258,664.31	12,258,664.31	0.0215%
99VA3FG2	CERTIFICATE OF DEPOSIT	CASH AND CASH EQUIVALENTS	TIME DEPOSITS	0.00	12/31/2049	102,000,000.00	-	102,000,000.00	102,000,000.00	0.1785%
912796YR4	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/22/2022	15,428,968.67	44,507.73	15,500,000.00	15,428,968.67	0.0270%
912796X53	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	6/15/2023	97,368,042.00	-	100,000,000.00	98,165,822.36	0.1704%
912796XQ7	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	7/13/2023	291,051,792.00	-	300,000,000.00	293,513,615.59	0.5094%
912796XY0	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	8/10/2023	676,654,706.00	-	700,000,000.00	682,765,255.88	1.1842%
912796YH6	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	9/7/2023	144,463,593.00	-	150,000,000.00	145,283,263.99	0.2528%
912796YR4	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	11/22/2022	329,366,941.20	-	330,000,000.00	329,358,678.90	0.5764%
912796YU7	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	4/13/2023	196,091,170.00	-	200,000,000.00	196,150,483.50	0.3432%
912796YX1	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	12/6/2022	199,323,090.00	-	200,000,000.00	199,339,860.99	0.3488%
912796ZK8	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	1/17/2023	247,883,837.50	-	250,000,000.00	248,168,415.75	0.4338%
912796P94	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	12/1/2022	4,624,141.25	16,483.12	4,650,000.00	4,624,141.25	0.0081%
912796P94	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	12/1/2022	199,430,278.00	-	200,000,000.00	199,770,936.29	0.3490%
912796S34	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	1/26/2023	297,140,499.00	-	300,000,000.00	298,920,555.52	0.5200%
912796T33	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	2/23/2023	98,696,125.00	-	100,000,000.00	99,487,000.00	0.1727%
912796U31	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	3/23/2023	98,343,432.00	-	100,000,000.00	99,315,638.14	0.1721%
912796V48	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	4/20/2023	181,189,745.55	-	185,000,000.00	183,281,757.15	0.3171%
912796V47	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	5/18/2023	97,711,312.00	-	100,000,000.00	98,893,398.53	0.1710%
912796V48	TREASURIES	CASH AND CASH EQUIVALENTS	U S TREASURY BILL	0.00	4/20/2023	127,322,523.90	-	130,000,000.00	127,360,277.68	0.2228%
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	11/1/2022	146,271,634.40	-	146,271,634.40	146,271,634.40	0.2560%
31607A885	MONEY MARKET	MUTUAL FUNDS	FIDELITY TREASURY PORT-IS	0.00	11/1/2022	672,696.55	-	672,696.55	672,696.55	0.0012%
00774MAU9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2024	2,223,105.50	224.58	2,450,000.00	2,455,562.99	0.0039%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	1,604,037.00	258.61	1,900,000.00	1,897,423.52	0.0028%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	888,140.00	183.33	1,100,000.00	1,098,262.72	0.0016%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	168,246.00	1,876.88	225,000.00	224,226.44	0.0003%
00774MAY1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2033	126,369.25	33.06	175,000.00	179,761.47	0.0002%
00774MAK1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.05	1/16/2024	801,754.78	11,616.72	817,000.00	822,542.31	0.0014%
00774MAL9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.04	4/3/2026	494,270.45	1,851.69	535,000.00	534,633.91	0.0009%
00774MAM7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	8/14/2024	951,247.85	6,241.55	1,015,000.00	1,013,907.82	0.0017%

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00774MAU9	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2024	1,780,299.18	179.85	1,962,000.00	1,960,995.33	0.0031%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	604,468.68	97.46	716,000.00	715,029.08	0.0011%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	605,550.00	125.00	750,000.00	748,815.48	0.0011%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	599,703.52	6,690.02	802,000.00	799,242.68	0.0010%
00774MAS4	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	1/30/2026	787,360.00	4,091.84	925,000.00	862,501.17	0.0014%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	1,181,460.80	13,179.83	1,580,000.00	1,539,038.47	0.0021%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	1,084,252.00	12,095.42	1,450,000.00	1,445,014.83	0.0019%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	1,211,100.00	250.00	1,500,000.00	1,237,563.00	0.0021%
00774MAY1	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2033	1,444,220.00	377.78	2,000,000.00	1,447,033.76	0.0025%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	1,266,345.00	204.17	1,500,000.00	1,462,638.30	0.0022%
00774MAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	10/29/2028	629,772.00	130.00	780,000.00	781,143.82	0.0011%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	972,088.00	10,844.17	1,300,000.00	1,316,706.13	0.0017%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	530,909.60	5,922.58	710,000.00	722,793.13	0.0009%
00774MAG0	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.04	10/1/2025	3,590,800.00	14,165.83	3,820,000.00	4,086,160.29	0.0063%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	7,344,801.00	1,184.17	8,700,000.00	8,232,253.57	0.0129%
00774MAX3	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.03	1/30/2032	404,538.16	4,512.84	541,000.00	539,140.01	0.0007%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	6,045,531.03	974.69	7,161,000.00	7,086,348.77	0.0106%
00774MAV7	CORPORATE BONDS	NON-USD FIXED INCOME	AERCAP IRELAND CAPITAL DAC / A	0.02	10/29/2026	5,649,587.16	910.86	6,692,000.00	6,686,953.13	0.0099%
00507UJU5	CORPORATE BONDS	NON-USD FIXED INCOME	ALLERGAN FUNDING SCS	0.05	3/15/2045	1,074,991.50	9,013.13	1,485,000.00	1,562,324.43	0.0019%
00507UAT8	CORPORATE BONDS	NON-USD FIXED INCOME	ALLERGAN FUNDING SCS	0.05	3/15/2035	133,854.40	930.22	160,000.00	163,179.09	0.0002%
01959EAC2	CORPORATE BONDS	NON-USD FIXED INCOME	ALLIED WORLD ASSURANCE CO HOLD	0.04	10/29/2025	2,794,771.00	712.92	2,950,000.00	2,954,443.76	0.0049%
02364WAW5	CORPORATE BONDS	NON-USD FIXED INCOME	AMERICA MOVIL SAB DE CV	0.06	3/30/2040	765,656.00	4,219.44	800,000.00	950,474.62	0.0013%
02364WBH7	CORPORATE BONDS	NON-USD FIXED INCOME	AMERICA MOVIL SAB DE CV	0.04	4/22/2029	458,879.20	471.25	520,000.00	517,604.12	0.0008%
03512TAE1	CORPORATE BONDS	NON-USD FIXED INCOME	ANGLOGOLD ASHANTI HOLDINGS PLC	0.04	10/1/2030	371,543.95	1,515.63	485,000.00	483,719.56	0.0007%
00185AAF1	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.04	6/14/2024	1,943,820.00	26,638.89	2,000,000.00	1,999,664.79	0.0034%
00185AAH7	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.05	5/15/2045	1,624,700.00	43,805.56	2,000,000.00	1,994,536.29	0.0028%
00185AAD6	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.04	11/27/2023	1,976,620.00	34,222.22	2,000,000.00	1,999,170.96	0.0035%
00185AAF1	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.04	6/14/2024	1,943,820.00	26,638.89	2,000,000.00	1,999,664.79	0.0034%
00185AAG9	CORPORATE BONDS	NON-USD FIXED INCOME	AON GLOBAL LTD	0.05	6/14/2044	800,480.00	17,505.56	1,000,000.00	1,148,786.63	0.0014%
03835VAJ5	CORPORATE BONDS	NON-USD FIXED INCOME	APTIV PLC	0.03	12/1/2051	1,110,520.00	25,833.33	2,000,000.00	1,957,114.93	0.0019%
03835VAF3	CORPORATE BONDS	NON-USD FIXED INCOME	APTIV PLC	0.04	10/1/2046	14,039.20	73.33	20,000.00	20,440.20	0.0000%
00217GAB9	CORPORATE BONDS	NON-USD FIXED INCOME	APTIV PLC / APTIV CORP	0.03	3/1/2032	151,409.10	1,029.17	190,000.00	169,131.58	0.0003%
00217GAC7	CORPORATE BONDS	NON-USD FIXED INCOME	APTIV PLC / APTIV CORP	0.04	5/1/2052	204,173.10	6,328.75	305,000.00	304,346.71	0.0004%
03937LAA3	CORPORATE BONDS	NON-USD FIXED INCOME	ARCH CAPITAL GROUP LTD	0.07	5/1/2034	536,415.00	18,375.00	500,000.00	534,154.60	0.0009%
04686JAD3	CORPORATE BONDS	NON-USD FIXED INCOME	ATHENE HOLDING LTD	0.04	5/25/2051	2,513,953.20	67,679.30	3,954,000.00	4,032,988.30	0.0044%
04686JAC5	CORPORATE BONDS	NON-USD FIXED INCOME	ATHENE HOLDING LTD	0.04	1/15/2031	3,769,865.16	49,590.33	4,812,000.00	5,011,146.07	0.0066%
05964HAB1	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	4/11/2027	1,985,544.00	5,194.44	2,200,000.00	2,379,769.97	0.0035%
05971KAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	6/27/2029	2,171,026.00	29,607.07	2,600,000.00	2,535,095.49	0.0038%
05971KAE9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	5/28/2025	3,989,656.00	51,350.20	4,400,000.00	4,233,106.73	0.0070%
05964HAF2	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	2/23/2028	1,190,546.00	10,048.89	1,400,000.00	1,485,469.75	0.0021%
05964HAN5	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.02	9/14/2027	325,420.00	899.27	400,000.00	400,000.00	0.0006%
05964HAP0	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	3/24/2025	759,200.00	2,874.49	800,000.00	800,000.00	0.0013%
05964HAM7	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	3/25/2031	1,184,000.00	4,732.80	1,600,000.00	1,600,000.00	0.0021%
05964HAN5	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.02	9/14/2027	1,301,680.00	3,597.07	1,600,000.00	1,600,000.00	0.0023%
05971KAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	12/3/2030	414,312.00	6,780.87	600,000.00	600,000.00	0.0007%
05971KAL3	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	11/22/2032	1,233,234.00	25,638.75	1,800,000.00	1,800,000.00	0.0022%
05964HAG0	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	4/12/2023	792,752.00	1,624.71	800,000.00	800,022.22	0.0014%
05964HAQ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.04	3/24/2028	1,233,750.00	6,007.36	1,400,000.00	1,377,224.32	0.0022%
05964HAM7	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.03	3/25/2031	148,000.00	591.60	200,000.00	200,000.00	0.0003%
05964HAH8	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.05	4/12/2023	399,444.00	1,119.81	400,000.00	400,000.00	0.0007%
05964HAL9	CORPORATE BONDS	NON-USD FIXED INCOME	BANCO SANTANDER SA	0.02	3/25/2026	511,932.00	1,109.40	600,000.00	606,961.46	0.0009%
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	550,866.00	5,550.00	600,000.00	599,768.60	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06367WB85	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	5/1/2025	642,677.00	6,475.00	700,000.00	699,730.02	0.0011%
06368EDC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	1/22/2027	3,305,194.75	10,008.39	3,835,000.00	3,780,023.45	0.0058%
06367TQW3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	7/9/2024	743,803.90	1,565.28	805,000.00	788,133.44	0.0013%
06368D3S1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.04	6/7/2025	1,157,728.00	17,908.00	1,210,000.00	1,209,757.57	0.0020%
06368FAJ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.03	3/8/2027	2,153,854.80	9,480.38	2,430,000.00	2,425,549.25	0.0038%
06368LAQ9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	9/14/2027	755,753.50	4,847.53	790,000.00	789,660.63	0.0013%
06367TQW3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	7/9/2024	12,011,756.12	25,277.78	13,000,000.00	12,988,734.86	0.0210%
06368FAE9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	1/10/2025	13,755,021.90	69,375.00	15,000,000.00	14,994,195.72	0.0241%
06368LAP1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.04	9/14/2024	29,348,774.40	166,458.33	30,000,000.00	29,982,352.80	0.0514%
06368D3S1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.04	6/7/2025	1,157,728.00	17,908.00	1,210,000.00	1,209,757.57	0.0020%
06368FAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	9/15/2026	1,065,708.35	2,004.51	1,255,000.00	1,253,347.32	0.0019%
06368FAJ8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.03	3/8/2027	1,240,904.00	5,461.94	1,400,000.00	1,397,435.78	0.0022%
06368LAQ9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.05	9/14/2027	717,487.50	4,602.08	750,000.00	749,677.81	0.0013%
06368FAC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	9/15/2026	8,668,327.36	16,304.44	10,208,000.00	10,103,143.79	0.0152%
06368EDC3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.01	1/22/2027	3,438,781.50	10,412.90	3,990,000.00	3,936,444.74	0.0060%
06367WRC9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	11/1/2022	3,000,000.00	30,750.00	3,000,000.00	2,999,999.68	0.0053%
06368EA36	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.00	12/8/2023	5,704,007.22	10,725.00	6,000,000.00	5,778,384.96	0.0100%
06368FAA7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.00	9/15/2023	14,373,354.60	7,666.67	15,000,000.00	14,994,517.75	0.0252%
06368FAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF MONTREAL	0.02	3/8/2024	33,550,077.05	110,784.72	35,000,000.00	34,983,450.88	0.0587%
06417XAG6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	5/4/2037	3,342,406.10	103,221.08	4,070,000.00	4,069,877.90	0.0058%
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	418,655.60	843.33	440,000.00	440,397.86	0.0007%
064159VK9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	5/1/2023	8,360,106.52	69,168.13	8,513,000.00	8,565,813.80	0.0146%
064159K5	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	9/15/2026	919,900.80	1,794.00	1,080,000.00	1,079,957.91	0.0016%
064159HB5	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.05	12/16/2025	129,523.05	2,278.13	135,000.00	134,996.16	0.0002%
06417XAD3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/2/2027	1,069,512.40	5,977.83	1,240,000.00	1,239,539.37	0.0019%
06418BAE8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	3/11/2027	1,036,610.80	4,754.39	1,160,000.00	1,160,000.00	0.0018%
064159X2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	4/15/2024	4,199,278.95	1,400.00	4,500,000.00	4,505,177.50	0.0073%
0641596E1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	7/31/2024	6,443,353.00	11,375.00	7,000,000.00	6,996,364.28	0.0113%
064159TF3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/3/2025	2,790,350.82	16,133.33	3,000,000.00	3,086,033.59	0.0049%
064159VL7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	6/11/2025	1,794,640.74	10,111.11	2,000,000.00	2,015,537.80	0.0031%
06417XAB7	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	1/10/2025	9,149,766.20	44,708.33	10,000,000.00	9,995,108.75	0.0160%
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	23,787,186.75	47,916.67	25,000,000.00	24,976,978.37	0.0416%
06417XAD3	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/2/2027	2,760,032.00	15,426.67	3,200,000.00	3,179,215.88	0.0048%
06417XAH4	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	4/11/2025	1,645,126.21	3,313.92	1,729,000.00	1,703,652.38	0.0029%
064159X2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	4/15/2024	6,065,625.15	2,022.22	6,500,000.00	6,190,586.79	0.0106%
0641598J8	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.00	9/15/2023	19,202,267.20	10,222.22	20,000,000.00	19,992,515.55	0.0336%
064159MK9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.03	2/11/2024	4,554,913.56	35,201.33	4,659,000.00	4,721,024.65	0.0080%
064159QD1	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	1/18/2023	2,985,788.82	20,385.42	3,000,000.00	3,011,207.71	0.0052%
064159TE6	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	2/1/2023	10,928,409.03	53,625.00	11,000,000.00	11,036,081.62	0.0191%
064159VK9	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	5/1/2023	7,856,314.88	65,000.00	8,000,000.00	7,993,324.16	0.0137%
064159YM2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.01	9/15/2023	7,679,912.64	5,622.22	8,000,000.00	7,897,331.94	0.0134%
06418BAC2	CORPORATE BONDS	NON-USD FIXED INCOME	BANK OF NOVA SCOTIA/THE	0.02	3/11/2024	28,875,402.60	101,666.67	30,000,000.00	29,809,407.77	0.0505%
06738EBU8	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.02	11/24/2027	5,779,340.00	69,572.81	7,000,000.00	7,007,642.62	0.0101%
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	929,680.50	23,927.75	1,050,000.00	1,050,000.00	0.0016%
06738EBR5	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.03	3/10/2032	1,781,325.00	9,445.63	2,500,000.00	2,500,000.00	0.0031%
06738ECA1	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	8/9/2033	599,217.75	8,834.48	675,000.00	682,568.87	0.0010%
06738ECE3	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.07	11/2/2033	697,858.00	-	700,000.00	700,000.00	0.0012%
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	177,082.00	4,557.67	200,000.00	199,531.09	0.0003%
06738EBD6	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.05	5/16/2029	637,495.20	16,407.60	720,000.00	708,747.71	0.0011%
06738EBY0	CORPORATE BONDS	NON-USD FIXED INCOME	BARCLAYS PLC	0.06	8/9/2028	4,715,041.56	64,003.52	5,108,000.00	5,108,000.00	0.0083%
06849UAD7	CORPORATE BONDS	NON-USD FIXED INCOME	BARRICK PD AUSTRALIA FINANCE P	0.06	10/15/2039	310,362.00	859.44	325,000.00	363,446.30	0.0005%
05530QAP5	CORPORATE BONDS	NON-USD FIXED INCOME	BAT INTERNATIONAL FINANCE PLC	0.04	3/16/2028	1,305,965.00	8,201.00	1,475,000.00	1,475,000.00	0.0023%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05530QAN0	CORPORATE BONDS	NON-USD FIXED INCOME	BAT INTERNATIONAL FINANCE PLC	0.02	3/25/2026	229,216.83	445.36	267,000.00	267,000.00	0.0004%
0778FPAG4	CORPORATE BONDS	NON-USD FIXED INCOME	BELL TELEPHONE CO OF CANADA OR	0.02	2/15/2032	139,046.00	839.69	185,000.00	157,013.68	0.0002%
0778FPAH2	CORPORATE BONDS	NON-USD FIXED INCOME	BELL TELEPHONE CO OF CANADA OR	0.03	2/15/2052	364,614.10	3,985.78	590,000.00	599,603.86	0.0006%
055451AV0	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	9/30/2043	632,095.20	2,970.83	690,000.00	729,954.95	0.0011%
055451AV0	CORPORATE BONDS	NON-USD FIXED INCOME	BHP BILLITON FINANCE USA LTD	0.05	9/30/2043	508,424.40	2,389.58	555,000.00	648,955.72	0.0009%
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	455,665.00	7,911.38	500,000.00	501,802.99	0.0008%
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	432,881.75	7,515.81	475,000.00	468,773.19	0.0008%
05565QCB2	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.03	11/6/2022	3,007,127.68	36,555.56	3,008,000.00	3,008,144.07	0.0053%
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	1,640,394.00	28,480.95	1,800,000.00	1,794,512.19	0.0029%
05565QDN5	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.03	9/19/2027	903,543.30	3,787.25	990,000.00	1,031,205.02	0.0016%
05565QDH8	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.04	11/28/2028	1,640,394.00	28,480.95	1,800,000.00	1,794,512.19	0.0029%
05565QDN5	CORPORATE BONDS	NON-USD FIXED INCOME	BP CAPITAL MARKETS PLC	0.03	9/19/2027	574,982.10	2,410.07	630,000.00	630,000.00	0.0010%
111021AE1	CORPORATE BONDS	NON-USD FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	0.10	12/15/2030	239,408.40	7,635.83	210,000.00	269,328.42	0.0004%
11272BAA1	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE I UK PLC	0.02	1/30/2032	1,822,150.00	14,787.50	2,500,000.00	2,500,000.00	0.0032%
11271LAH5	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.03	4/15/2031	1,547,300.00	2,421.33	2,000,000.00	2,000,000.00	0.0027%
11271LAE2	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.04	4/15/2030	1,762,560.00	3,866.67	2,000,000.00	2,260,899.59	0.0031%
11271LAF9	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.04	3/30/2051	1,780,530.00	9,041.67	3,000,000.00	2,321,894.27	0.0031%
11271LAH5	CORPORATE BONDS	NON-USD FIXED INCOME	BROOKFIELD FINANCE INC	0.03	4/15/2031	4,668,204.10	7,305.16	6,034,000.00	5,978,108.83	0.0082%
13607HR53	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.04	4/7/2032	1,649,360.00	4,800.00	2,000,000.00	1,998,184.93	0.0029%
13607GAP9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.03	4/2/2024	4,844,390.45	12,486.11	5,000,000.00	5,154,168.68	0.0085%
13607GR55	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.01	12/14/2023	3,277,381.64	6,566.49	3,451,000.00	3,449,803.40	0.0057%
13607HR46	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.03	4/7/2025	9,499,804.60	22,000.00	10,000,000.00	9,995,623.86	0.0166%
13607HVC3	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN IMPERIAL BANK OF COMM	0.00	6/22/2023	14,552,412.60	24,187.50	15,000,000.00	14,998,945.11	0.0255%
136375CZ3	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATIONAL RAILWAY CO	0.02	5/1/2050	48,610.65	1,041.25	85,000.00	83,294.91	0.0001%
136375DC3	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATIONAL RAILWAY CO	0.04	8/5/2032	4,506,350.00	45,986.11	5,000,000.00	4,980,694.18	0.0079%
136385AG6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.06	2/1/2035	411,783.36	6,493.50	444,000.00	453,243.67	0.0007%
136385AX9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.04	6/1/2027	1,015,069.00	17,645.83	1,100,000.00	1,147,033.40	0.0018%
136385AW1	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.03	1/15/2023	288,857.40	2,518.97	290,000.00	289,993.04	0.0005%
136385AX9	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN NATURAL RESOURCES LTD	0.04	6/1/2027	396,799.70	6,897.92	430,000.00	466,253.72	0.0007%
13645RBF0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	12/2/2031	455,917.50	5,830.66	575,000.00	574,815.28	0.0008%
13645RBF0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	12/2/2031	3,964,500.00	50,701.39	5,000,000.00	4,998,393.70	0.0069%
13645RBH6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	12/2/2051	303,921.60	6,158.67	480,000.00	412,939.39	0.0005%
13645RBF0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	12/2/2031	991,125.00	12,675.35	1,250,000.00	1,254,038.19	0.0017%
13645RBG8	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	12/2/2041	283,084.50	5,090.83	410,000.00	418,538.51	0.0005%
13645RBH6	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.03	12/2/2051	291,258.20	5,902.06	460,000.00	486,722.07	0.0005%
13648TAA5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	3/5/2030	198,482.50	797.22	250,000.00	214,858.76	0.0003%
13645RBF0	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.02	12/2/2031	1,403,433.00	17,948.29	1,770,000.00	1,769,431.37	0.0025%
13645RBD5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.01	12/2/2024	6,970,318.55	42,213.56	7,555,000.00	7,548,034.04	0.0122%
13645RBD5	CORPORATE BONDS	NON-USD FIXED INCOME	CANADIAN PACIFIC RAILWAY CO	0.01	12/2/2024	2,583,308.00	15,645.00	2,800,000.00	2,797,418.30	0.0045%
151191AZ6	CORPORATE BONDS	NON-USD FIXED INCOME	CELULOSA ARAUCO Y CONSTITUCION	0.05	8/1/2024	952,506.61	10,991.25	977,000.00	1,020,597.38	0.0017%
151191BB8	CORPORATE BONDS	NON-USD FIXED INCOME	CELULOSA ARAUCO Y CONSTITUCION	0.04	11/2/2027	198,240.00	4,315.89	224,000.00	238,510.77	0.0003%
15135UAW9	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.03	1/15/2032	281,250.75	2,848.01	365,000.00	341,364.03	0.0005%
15135UAR0	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.05	6/15/2047	614,625.32	14,769.60	724,000.00	758,890.14	0.0011%
15135UAX7	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.04	2/15/2052	497,572.50	5,937.50	750,000.00	741,044.50	0.0009%
448055AD5	CORPORATE BONDS	NON-USD FIXED INCOME	CENOVUS ENERGY INC	0.07	9/15/2037	789,680.00	6,951.11	800,000.00	913,582.16	0.0014%
125491AP5	CORPORATE BONDS	NON-USD FIXED INCOME	CI FINANCIAL CORP	0.04	6/15/2051	2,969,060.00	82,091.11	5,300,000.00	3,889,567.12	0.0052%
12594KAB8	CORPORATE BONDS	NON-USD FIXED INCOME	CNH INDUSTRIAL NV	0.04	11/15/2027	995,511.00	19,528.06	1,100,000.00	1,001,607.69	0.0017%
20825UAC8	CORPORATE BONDS	NON-USD FIXED INCOME	CONOCO FUNDING CO	0.07	10/15/2031	11,055.60	32.22	10,000.00	10,282.23	0.0000%
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	5,736,081.00	32,332.99	6,175,000.00	6,124,431.89	0.0100%
22550L2C4	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.03	4/9/2025	2,974,877.50	5,994.24	3,325,000.00	3,463,153.44	0.0052%
22550L2C4	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.03	4/9/2025	7,157,600.00	14,422.22	8,000,000.00	7,993,120.90	0.0125%
22550L2K6	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.05	7/9/2027	766,300.50	8,027.78	850,000.00	847,599.46	0.0013%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	7,505,673.60	42,307.78	8,080,000.00	8,081,836.39	0.0131%
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	5,039,391.00	28,405.90	5,425,000.00	5,630,546.23	0.0088%
22550L2G5	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.01	8/7/2026	3,994,950.00	14,583.33	5,000,000.00	4,991,385.57	0.0070%
22546QAP2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	9/9/2024	1,393,380.00	7,854.17	1,500,000.00	1,506,170.30	0.0024%
22550UAF8	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	2/21/2025	1,078,815.00	8,963.49	1,150,000.00	1,150,000.00	0.0019%
22550L2H3	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.04	2/21/2025	13,716,003.15	107,916.67	15,000,000.00	14,985,075.04	0.0240%
22550L2G5	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.01	8/7/2026	4,400,037.93	16,062.08	5,507,000.00	5,438,303.63	0.0077%
22550L2C4	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE AG/NEW YORK NY	0.03	4/9/2025	4,093,252.50	8,247.71	4,575,000.00	4,783,136.57	0.0072%
225433AC5	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE GROUP AG	0.04	3/26/2025	2,839,052.00	11,557.29	3,170,000.00	3,269,505.97	0.0050%
225433AC5	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE GROUP AG	0.04	3/26/2025	2,597,240.00	10,572.92	2,900,000.00	3,044,300.65	0.0045%
225433AC5	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE GROUP AG	0.04	3/26/2025	3,170,424.00	12,906.25	3,540,000.00	3,724,613.98	0.0055%
225433AR2	CORPORATE BONDS	NON-USD FIXED INCOME	CREDIT SUISSE GROUP AG	0.05	4/17/2026	508,660.00	952.97	580,000.00	631,482.98	0.0009%
251526CM9	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.01	11/8/2023	4,351,648.50	21,149.97	4,575,000.00	4,575,000.00	0.0076%
251526CN7	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.04	11/16/2027	1,053,610.25	10,294.43	1,225,000.00	1,225,000.00	0.0018%
251526CP2	CORPORATE BONDS	NON-USD FIXED INCOME	DEUTSCHE BANK AG/NEW YORK NY	0.02	11/16/2027	736,309.25	9,797.68	925,000.00	925,000.00	0.0013%
23291KAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	DH EUROPE FINANCE II SARL	0.03	11/15/2039	370,665.00	7,493.06	500,000.00	519,165.13	0.0006%
23291KAG0	CORPORATE BONDS	NON-USD FIXED INCOME	DH EUROPE FINANCE II SARL	0.02	11/15/2024	816,309.15	8,774.94	865,000.00	863,810.02	0.0014%
25243YBD0	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2030	571,744.80	80.00	720,000.00	687,775.81	0.0010%
25243YBD0	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2030	794,090.00	111.11	1,000,000.00	996,341.11	0.0014%
25243YBE8	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2032	1,008,321.60	155.83	1,320,000.00	1,311,229.28	0.0018%
25243YBD0	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.02	4/29/2030	802,030.90	112.22	1,010,000.00	1,006,304.52	0.0014%
25243YBG3	CORPORATE BONDS	NON-USD FIXED INCOME	DIAGEO CAPITAL PLC	0.05	10/24/2027	1,399,687.20	1,437.63	1,395,000.00	1,392,943.42	0.0024%
279158AJ8	CORPORATE BONDS	NON-USD FIXED INCOME	ECOPETROL SA	0.06	5/28/2045	413,997.60	16,978.75	680,000.00	643,567.91	0.0007%
279158AL3	CORPORATE BONDS	NON-USD FIXED INCOME	ECOPETROL SA	0.05	6/26/2026	326,746.80	6,718.75	360,000.00	359,054.35	0.0006%
29082HAA0	CORPORATE BONDS	NON-USD FIXED INCOME	EMBRAER NETHERLANDS FINANCE BV	0.05	6/15/2025	1,131,382.50	22,931.49	1,202,000.00	1,224,491.64	0.0020%
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	819,984.00	6,875.00	1,100,000.00	1,006,781.62	0.0014%
29250NAZ8	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	11/15/2029	1,105,819.00	18,732.64	1,300,000.00	1,299,265.58	0.0019%
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	2,765,582.40	23,187.50	3,710,000.00	3,696,073.67	0.0048%
29250NAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.05	6/10/2044	585,765.00	13,218.75	750,000.00	855,085.05	0.0010%
29250NBF1	CORPORATE BONDS	NON-USD FIXED INCOME	ENBRIDGE INC	0.03	8/1/2033	249,722.40	2,093.75	335,000.00	281,219.13	0.0004%
29359UAC3	CORPORATE BONDS	NON-USD FIXED INCOME	ENSTAR GROUP LTD	0.03	9/1/2031	2,526,530.00	18,858.33	3,650,000.00	3,651,603.77	0.0044%
29359UAC3	CORPORATE BONDS	NON-USD FIXED INCOME	ENSTAR GROUP LTD	0.03	9/1/2031	2,170,047.00	16,197.50	3,135,000.00	3,136,377.06	0.0038%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	357,037.98	1,910.56	397,000.00	396,079.07	0.0006%
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	2,064,400.00	26,223.96	2,500,000.00	2,488,860.61	0.0036%
29446MAC6	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	11/18/2049	732,299.36	15,686.49	1,066,000.00	1,050,133.01	0.0013%
29446MAH5	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.04	4/6/2050	886,534.05	3,044.79	1,185,000.00	1,176,720.44	0.0016%
29446MAK8	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	5/22/2030	1,238,640.00	15,734.38	1,500,000.00	1,493,316.38	0.0022%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	3,957,096.00	21,175.00	4,400,000.00	4,479,678.67	0.0069%
29446MAF9	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	4/6/2030	875,900.00	2,170.14	1,000,000.00	993,909.02	0.0015%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	215,841.60	1,155.00	240,000.00	239,443.29	0.0004%
29446MAD4	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	4/6/2025	2,472,886.00	5,190.97	2,600,000.00	2,718,578.61	0.0043%
29446MAE2	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.03	4/6/2027	585,657.60	1,333.33	640,000.00	637,928.84	0.0010%
29446MAJ1	CORPORATE BONDS	NON-USD FIXED INCOME	EQUINOR ASA	0.02	1/22/2026	3,395,008.50	18,167.19	3,775,000.00	3,851,408.53	0.0059%
344419AC0	CORPORATE BONDS	NON-USD FIXED INCOME	FOMENTO ECONOMICO MEXICANO SAB	0.04	1/16/2050	811,700.00	12,760.42	1,250,000.00	1,226,741.50	0.0014%
344419AC0	CORPORATE BONDS	NON-USD FIXED INCOME	FOMENTO ECONOMICO MEXICANO SAB	0.04	1/16/2050	1,155,860.80	18,170.83	1,780,000.00	1,746,879.93	0.0020%
36164QNA2	CORPORATE BONDS	NON-USD FIXED INCOME	GE CAPITAL INTERNATIONAL FUNDI	0.04	11/15/2035	685,557.25	15,788.21	775,000.00	821,488.61	0.0012%
36164QNA2	CORPORATE BONDS	NON-USD FIXED INCOME	GE CAPITAL INTERNATIONAL FUNDI	0.04	11/15/2035	329,067.48	7,578.34	372,000.00	423,733.81	0.0006%
36164QNA2	CORPORATE BONDS	NON-USD FIXED INCOME	GE CAPITAL INTERNATIONAL FUNDI	0.04	11/15/2035	717,402.49	16,521.60	811,000.00	935,346.44	0.0013%
40049JAZ0	CORPORATE BONDS	NON-USD FIXED INCOME	GRUPO TELEVISIA SAB	0.07	1/15/2040	766,621.60	15,898.16	815,000.00	913,861.22	0.0013%
438127AC6	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.03	3/10/2032	950,532.50	4,833.74	1,150,000.00	1,150,000.00	0.0017%
438127AA0	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.02	3/10/2025	28,136,941.80	96,517.50	30,000,000.00	30,000,000.00	0.0492%
438127AA0	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.02	3/10/2025	1,200,512.00	4,118.08	1,280,000.00	1,280,000.00	0.0021%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
438127AB8	CORPORATE BONDS	NON-USD FIXED INCOME	HONDA MOTOR CO LTD	0.03	3/10/2027	1,197,102.40	4,810.38	1,340,000.00	1,340,000.00	0.0021%
404280BR9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	5/18/2024	369,457.50	3,094.20	375,000.00	375,000.00	0.0006%
404280BZ1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/11/2025	692,520.00	3,829.41	725,000.00	725,000.00	0.0012%
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	1,498,471.75	7,139.69	1,675,000.00	1,737,070.13	0.0026%
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	4/18/2026	1,090,400.00	742.53	1,250,000.00	1,250,000.00	0.0019%
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	215,601.01	1,027.26	241,000.00	240,759.99	0.0004%
404280CG2	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	6/4/2026	4,396,300.00	42,854.58	5,000,000.00	5,000,000.00	0.0077%
404280CG2	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	6/4/2026	2,149,790.70	20,955.89	2,445,000.00	2,481,500.69	0.0038%
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	468,829.35	8,009.70	655,000.00	655,000.00	0.0008%
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	545,712.10	2,600.13	610,000.00	609,392.49	0.0010%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,028,677.25	6,330.90	1,175,000.00	1,175,000.00	0.0018%
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	4/18/2026	902,851.20	614.82	1,035,000.00	1,035,000.00	0.0016%
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	443,777.40	7,581.70	620,000.00	620,000.00	0.0008%
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	8/17/2029	2,248,616.70	13,467.63	2,970,000.00	2,970,000.00	0.0039%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	773,137.00	13,821.47	1,090,000.00	1,090,000.00	0.0014%
404280DH9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	8/11/2033	1,918,633.00	26,589.84	2,215,000.00	2,215,000.00	0.0034%
404280AG4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.07	5/2/2036	475,043.40	17,452.50	540,000.00	652,703.93	0.0008%
404280AW9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/8/2026	329,290.50	2,215.69	350,000.00	349,808.67	0.0006%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	234,387.00	4,537.17	270,000.00	271,656.57	0.0004%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	340,464.00	6,086.52	480,000.00	482,628.08	0.0006%
404280AW9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/8/2026	470,415.00	3,165.28	500,000.00	523,497.51	0.0008%
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	171,784.80	2,934.85	240,000.00	240,000.00	0.0003%
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	8/17/2029	518,620.35	3,106.17	685,000.00	685,000.00	0.0009%
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	8/17/2029	1,771,637.40	10,610.86	2,340,000.00	2,340,000.00	0.0031%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	607,670.00	11,763.03	700,000.00	718,321.00	0.0011%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,146,865.70	7,058.28	1,310,000.00	1,435,008.33	0.0020%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	312,516.00	6,049.56	360,000.00	360,000.00	0.0005%
404280BX6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	9/12/2026	1,566,737.00	9,931.21	1,700,000.00	1,717,855.87	0.0027%
404280CE7	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/7/2025	922,776.40	12,853.43	1,010,000.00	1,010,000.00	0.0016%
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2025	2,360,644.00	11,066.76	2,600,000.00	2,599,891.54	0.0041%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	1,333,484.00	23,838.87	1,880,000.00	1,880,000.00	0.0023%
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	939,484.00	19,506.07	1,040,000.00	1,040,000.00	0.0016%
404280CF4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	3/31/2030	1,442,111.32	6,871.15	1,612,000.00	1,804,021.51	0.0025%
404280CE7	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/7/2025	4,568,206.65	63,630.83	5,000,000.00	4,846,645.21	0.0080%
404280CJ6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	4/18/2026	6,978,583.20	4,752.22	8,000,000.00	7,492,754.51	0.0122%
404280DA4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	3/10/2026	4,537,414.70	21,242.92	5,000,000.00	4,855,818.65	0.0079%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	1,059,318.70	6,519.48	1,210,000.00	1,325,465.70	0.0019%
404280BT5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/19/2029	364,602.00	7,057.82	420,000.00	420,000.00	0.0006%
404280BX6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	9/12/2026	2,073,622.50	13,144.25	2,250,000.00	2,250,000.00	0.0036%
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2025	1,997,468.00	9,364.18	2,200,000.00	2,199,908.25	0.0035%
404280CX5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	11/22/2027	870,620.40	10,538.43	1,060,000.00	1,060,000.00	0.0015%
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	939,484.00	19,506.07	1,040,000.00	1,040,000.00	0.0016%
404280BK4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	3/13/2028	6,031,988.30	37,123.32	6,890,000.00	7,357,290.43	0.0106%
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2025	1,821,327.64	8,538.43	2,006,000.00	2,006,000.00	0.0032%
404280CL1	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	9/22/2028	2,757,833.85	7,665.34	3,515,000.00	3,516,314.72	0.0048%
404280CM9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2027	986,232.00	8,315.77	1,200,000.00	1,197,325.91	0.0017%
404280CS6	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2025	957,876.70	4,490.55	1,055,000.00	1,055,000.00	0.0017%
404280CT4	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	5/24/2032	526,090.95	8,987.99	735,000.00	673,684.00	0.0009%
404280CV9	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.04	8/17/2029	1,408,224.60	8,434.27	1,860,000.00	1,860,000.00	0.0025%
404280CX5	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.02	11/22/2027	1,059,528.60	12,825.07	1,290,000.00	1,290,000.00	0.0019%
404280CY3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.03	11/22/2032	418,487.00	7,481.35	590,000.00	536,731.23	0.0007%
404280DF3	CORPORATE BONDS	NON-USD FIXED INCOME	HSBC HOLDINGS PLC	0.05	6/9/2028	2,258,375.00	46,889.58	2,500,000.00	2,460,598.08	0.0040%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
29266MAE9	CORPORATE BONDS	NON-USD FIXED INCOME	IBERDROLA INTERNATIONAL BV	0.07	9/15/2033	15,129.45	129.38	15,000.00	15,797.05	0.0000%
44962LAJ6	CORPORATE BONDS	NON-USD FIXED INCOME	IHS MARKIT LTD	0.04	5/1/2029	1,360,275.00	31,875.00	1,500,000.00	1,581,684.05	0.0024%
456837AH6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/29/2027	578,097.65	2,229.56	635,000.00	637,265.43	0.0010%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	7,449,050.00	12,585.42	8,750,000.00	8,535,817.62	0.0130%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	987,531.20	1,668.47	1,160,000.00	1,160,000.00	0.0017%
456837BC6	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2033	493,659.60	2,319.11	595,000.00	595,000.00	0.0009%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	263,909.20	445.88	310,000.00	310,000.00	0.0005%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	4,416,648.16	7,462.07	5,188,000.00	5,200,912.46	0.0077%
456837AP8	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	4/9/2024	388,284.00	867.78	400,000.00	399,820.01	0.0007%
456837AP8	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	4/9/2024	2,313,201.93	5,169.79	2,383,000.00	2,433,384.21	0.0040%
456837BA0	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2026	809,280.08	3,057.15	862,000.00	862,000.00	0.0014%
456837BB8	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.04	3/28/2028	2,432,146.65	9,960.49	2,705,000.00	2,705,000.00	0.0043%
456837AV5	CORPORATE BONDS	NON-USD FIXED INCOME	ING GROEP NV	0.02	4/1/2027	4,116,132.20	6,954.34	4,835,000.00	4,855,162.34	0.0072%
46132FAB6	CORPORATE BONDS	NON-USD FIXED INCOME	INVESCO FINANCE PLC	0.04	1/30/2024	982,880.00	10,111.11	1,000,000.00	999,085.87	0.0017%
46514TLB2	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.01	5/1/2023	10,000,000.00	108,295.89	10,000,000.00	10,000,000.00	0.0175%
46514TLH9	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.01	8/1/2023	10,000,000.00	92,669.44	10,000,000.00	10,000,000.00	0.0175%
47837RAE0	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.05	12/1/2032	468,545.00	3,198.61	500,000.00	492,620.11	0.0008%
47837RAE0	CORPORATE BONDS	NON-USD FIXED INCOME	JOHNSON CONTROLS INTERNATIONAL	0.05	12/1/2032	1,874,180.00	12,794.44	2,000,000.00	1,970,480.45	0.0033%
53944YAU7	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	8/11/2033	1,350,584.00	17,471.29	1,580,000.00	1,580,000.00	0.0024%
53944YAB9	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	3/24/2026	762,645.50	3,966.71	830,000.00	830,732.64	0.0013%
539439AR0	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/22/2028	618,035.70	3,294.01	695,000.00	692,639.58	0.0011%
53944YAD5	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	1/11/2027	179,442.00	2,291.67	200,000.00	199,815.06	0.0003%
53944YAP8	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.02	5/11/2027	405,751.00	3,726.28	485,000.00	485,000.00	0.0007%
53944YAS2	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/18/2028	1,470,635.40	7,480.21	1,670,000.00	1,670,000.00	0.0026%
53944YAD5	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	1/11/2027	345,425.85	4,411.46	385,000.00	391,840.96	0.0006%
539439AP4	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.03	11/7/2023	2,405,892.78	33,819.55	2,407,000.00	2,437,955.13	0.0042%
53944YAL7	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	7/9/2025	138,151.65	1,745.80	145,000.00	145,000.00	0.0002%
53944YAP8	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.02	5/11/2027	2,585,094.00	23,740.64	3,090,000.00	3,097,609.61	0.0045%
53944YAS2	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.04	3/18/2028	554,790.60	2,821.88	630,000.00	630,000.00	0.0010%
539439AM1	CORPORATE BONDS	NON-USD FIXED INCOME	LLOYDS BANKING GROUP PLC	0.05	12/10/2025	3,054,577.46	59,832.52	3,334,000.00	3,531,478.20	0.0053%
50247VAC3	CORPORATE BONDS	NON-USD FIXED INCOME	LYB INTERNATIONAL FINANCE BV	0.05	3/15/2044	544,831.00	4,360.42	700,000.00	715,506.57	0.0010%
50247VAC3	CORPORATE BONDS	NON-USD FIXED INCOME	LYB INTERNATIONAL FINANCE BV	0.05	3/15/2044	190,690.85	1,526.15	245,000.00	258,799.02	0.0003%
559222AQ7	CORPORATE BONDS	NON-USD FIXED INCOME	MAGNA INTERNATIONAL INC	0.04	6/15/2024	541,302.60	7,600.42	555,000.00	566,827.90	0.0009%
559222AV6	CORPORATE BONDS	NON-USD FIXED INCOME	MAGNA INTERNATIONAL INC	0.02	6/15/2030	456,678.30	5,275.67	570,000.00	568,076.59	0.0008%
559222AV6	CORPORATE BONDS	NON-USD FIXED INCOME	MAGNA INTERNATIONAL INC	0.02	6/15/2030	316,470.05	3,655.94	395,000.00	410,141.74	0.0006%
559222AQ7	CORPORATE BONDS	NON-USD FIXED INCOME	MAGNA INTERNATIONAL INC	0.04	6/15/2024	1,706,810.00	23,965.28	1,750,000.00	1,755,972.38	0.0030%
606822AU8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.04	3/2/2025	2,402,800.00	15,475.21	2,500,000.00	2,578,616.88	0.0042%
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.01	7/17/2025	1,717,716.00	7,852.29	1,925,000.00	1,923,658.62	0.0030%
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.02	2/25/2025	1,198,782.00	5,226.65	1,300,000.00	1,266,105.28	0.0021%
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.01	7/17/2025	2,391,417.60	10,932.02	2,680,000.00	2,680,000.00	0.0042%
606822BM5	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.03	7/18/2029	2,687,829.30	29,343.41	3,210,000.00	3,210,000.00	0.0047%
606822CB8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.02	10/13/2032	562,749.30	953.96	765,000.00	765,000.00	0.0010%
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.02	1/19/2028	3,710,941.50	28,852.83	4,350,000.00	4,350,000.00	0.0065%
606822CE2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.04	4/19/2028	303,157.80	448.80	330,000.00	330,000.00	0.0005%
606822CF9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.04	4/17/2026	304,236.80	477.49	320,000.00	320,000.00	0.0005%
606822AD6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.04	3/1/2026	564,540.00	3,850.00	600,000.00	625,075.23	0.0010%
606822AR5	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.03	7/25/2027	841,694.80	8,239.41	940,000.00	995,001.41	0.0015%
606822BJ2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.03	7/18/2024	571,236.00	4,808.38	600,000.00	600,000.00	0.0010%
606822BM5	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.03	7/18/2029	745,223.70	8,135.71	890,000.00	938,560.40	0.0013%
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.02	2/25/2025	507,177.00	2,211.28	550,000.00	550,000.00	0.0009%
606822BR4	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.03	2/25/2030	507,821.40	3,026.02	645,000.00	668,320.60	0.0009%
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi UFJ FINANCIAL GROUP	0.01	7/17/2025	1,735,562.40	7,933.87	1,945,000.00	1,962,696.19	0.0030%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
606822BA1	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	7/26/2023	5,140,874.40	51,658.90	5,205,000.00	5,273,426.32	0.0090%
606822BR4	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.03	2/25/2030	3,483,891.00	20,759.89	4,425,000.00	4,635,689.42	0.0061%
606822BS2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.01	7/17/2025	2,855,424.00	13,053.16	3,200,000.00	3,200,000.00	0.0050%
606822BZ6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	10/13/2027	4,208,000.00	4,100.00	5,000,000.00	5,000,000.00	0.0074%
606822BX1	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2032	1,649,984.55	14,672.73	2,265,000.00	1,734,040.73	0.0029%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	2,782,133.25	14,217.74	3,295,000.00	3,295,000.00	0.0049%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	1,519,830.00	7,766.90	1,800,000.00	1,800,000.00	0.0027%
606822CB8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	10/13/2032	684,126.60	1,159.71	930,000.00	930,000.00	0.0012%
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	1/19/2028	3,037,000.40	23,612.89	3,560,000.00	3,460,308.65	0.0053%
606822CG7	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	4/19/2033	787,078.40	1,323.27	920,000.00	920,000.00	0.0014%
606822CK8	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.05	7/20/2033	1,042,912.00	16,561.05	1,150,000.00	1,150,000.00	0.0018%
606822CE2	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	4/19/2028	560,382.60	829.60	610,000.00	610,000.00	0.0010%
606822BN3	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	2/25/2025	1,945,715.40	8,483.26	2,110,000.00	2,159,892.57	0.0034%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	1,933,561.50	9,881.22	2,290,000.00	2,290,000.00	0.0034%
606822CC6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	1/19/2028	2,337,466.60	18,173.96	2,740,000.00	2,609,634.38	0.0041%
606822CL6	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.05	7/20/2028	427,504.50	6,333.96	450,000.00	450,000.00	0.0007%
606822BY9	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.02	7/20/2027	7,962,220.50	40,689.93	9,430,000.00	9,342,607.42	0.0139%
606822BA1	CORPORATE BONDS	NON-USD FIXED INCOME	mitsubishi ufj financial group	0.04	7/26/2023	5,833,238.08	58,616.23	5,906,000.00	6,005,421.69	0.0102%
60687YCM9	CORPORATE BONDS	NON-USD FIXED INCOME	mizuho financial group inc	0.06	9/13/2033	2,908,347.60	23,507.45	3,110,000.00	3,110,000.00	0.0051%
780097BG5	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.05	5/18/2029	187,017.60	4,651.48	210,000.00	210,229.43	0.0003%
780097BJ9	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.05	6/25/2024	837,887.50	13,444.03	850,000.00	850,000.00	0.0015%
780097BG5	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.05	5/18/2029	178,112.00	4,429.98	200,000.00	195,598.24	0.0003%
780097BL4	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.04	5/8/2030	1,036,492.20	25,953.24	1,215,000.00	1,361,908.07	0.0018%
639057AC2	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.02	6/14/2027	523,309.50	3,936.70	630,000.00	630,000.00	0.0009%
780097BJ9	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.05	6/25/2024	1,710,276.25	27,441.63	1,735,000.00	1,804,065.99	0.0030%
780097BK6	CORPORATE BONDS	NON-USD FIXED INCOME	natwest group plc	0.04	3/22/2025	2,098,010.20	10,081.96	2,180,000.00	2,300,519.26	0.0037%
65535HAX7	CORPORATE BONDS	NON-USD FIXED INCOME	nomura holdings inc	0.03	7/14/2031	1,424,133.75	15,231.81	1,965,000.00	1,965,000.00	0.0025%
65535HBA6	CORPORATE BONDS	NON-USD FIXED INCOME	nomura holdings inc	0.03	1/22/2032	1,315,257.25	14,638.87	1,775,000.00	1,775,000.00	0.0023%
65535HBC2	CORPORATE BONDS	NON-USD FIXED INCOME	nomura holdings inc	0.06	7/6/2029	1,727,318.40	32,944.94	1,840,000.00	1,840,000.00	0.0030%
65535HAX7	CORPORATE BONDS	NON-USD FIXED INCOME	nomura holdings inc	0.03	7/14/2031	289,900.00	3,100.62	400,000.00	400,000.00	0.0005%
67077MAN8	CORPORATE BONDS	NON-USD FIXED INCOME	nutrien ltd	0.04	3/15/2035	133,012.80	843.33	160,000.00	154,705.14	0.0002%
67077MAS7	CORPORATE BONDS	NON-USD FIXED INCOME	nutrien ltd	0.05	1/15/2045	366,863.64	6,631.63	429,000.00	464,899.02	0.0006%
67077MAW8	CORPORATE BONDS	NON-USD FIXED INCOME	nutrien ltd	0.03	5/13/2030	1,180,808.20	19,686.33	1,430,000.00	1,511,058.74	0.0021%
67077MAW8	CORPORATE BONDS	NON-USD FIXED INCOME	nutrien ltd	0.03	5/13/2030	1,032,175.00	17,208.33	1,250,000.00	1,331,203.02	0.0018%
686330AK7	CORPORATE BONDS	NON-USD FIXED INCOME	orix corp	0.03	12/4/2024	597,250.00	8,294.27	625,000.00	624,741.80	0.0010%
686330AQ4	CORPORATE BONDS	NON-USD FIXED INCOME	orix corp	0.05	9/13/2027	966,120.00	6,666.67	1,000,000.00	998,252.92	0.0017%
686330AL5	CORPORATE BONDS	NON-USD FIXED INCOME	orix corp	0.04	1/16/2024	5,429,086.00	65,264.06	5,525,000.00	5,659,508.94	0.0095%
71654QBH4	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.05	1/18/2024	2,508,998.40	35,985.63	2,580,000.00	2,600,768.76	0.0044%
71654QAZ5	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	6/2/2041	1,862,280.00	79,524.61	2,956,000.00	3,163,011.49	0.0033%
71654QBE1	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.06	6/27/2044	1,177,562.50	39,309.72	2,075,000.00	1,716,836.44	0.0021%
706451BG5	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	6/15/2035	893,821.50	32,210.75	1,287,000.00	1,293,292.00	0.0016%
71654QAZ5	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	6/2/2041	258,300.00	11,030.14	410,000.00	427,139.57	0.0005%
71654QCB6	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	8/4/2026	925,170.00	16,614.58	1,000,000.00	1,070,030.56	0.0016%
71654QCG5	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	3/13/2027	2,016,663.00	19,933.33	2,300,000.00	2,412,336.85	0.0035%
71654QCL4	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.06	2/12/2048	390,197.60	9,475.61	680,000.00	593,884.82	0.0007%
71654QBR2	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.06	1/23/2045	392,955.00	11,627.29	670,000.00	671,223.99	0.0007%
706451BG5	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	6/15/2035	79,867.50	2,878.19	115,000.00	106,257.81	0.0001%
71654QCP5	CORPORATE BONDS	NON-USD FIXED INCOME	petroleos mexicanos	0.07	1/23/2029	214,361.15	4,689.03	265,000.00	261,500.44	0.0004%
74435KAA3	CORPORATE BONDS	NON-USD FIXED INCOME	prudential plc	0.03	4/14/2030	143,391.50	258.25	175,000.00	173,725.40	0.0003%
74435KAA3	CORPORATE BONDS	NON-USD FIXED INCOME	prudential plc	0.03	4/14/2030	2,985,001.34	5,375.95	3,643,000.00	3,787,580.46	0.0052%
013716AU9	CORPORATE BONDS	NON-USD FIXED INCOME	rio tinto alcan inc	0.06	12/15/2033	570,009.00	12,726.39	550,000.00	754,659.35	0.0010%
76720AAG1	CORPORATE BONDS	NON-USD FIXED INCOME	rio tinto finance usa plc	0.04	8/21/2042	60,833.25	601.56	75,000.00	75,175.85	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
775109BB6	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.05	3/15/2044	570,815.00	4,472.22	700,000.00	659,543.36	0.0010%
775109BP5	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.04	11/15/2049	373,824.75	9,810.14	575,000.00	585,297.99	0.0007%
775109BG5	CORPORATE BONDS	NON-USD FIXED INCOME	ROGERS COMMUNICATIONS INC	0.04	2/15/2048	2,904,800.00	36,311.11	4,000,000.00	3,764,474.93	0.0051%
78015K7G3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	4/17/2023	600,490.10	379.56	610,000.00	609,940.09	0.0011%
78016FZQ0	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2032	2,520,398.00	61,918.19	2,920,000.00	2,804,807.79	0.0044%
78016EZR1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	4/27/2026	3,627,747.72	1,890.09	3,758,000.00	3,758,773.45	0.0063%
78016EYV3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	1/21/2027	811,527.30	5,295.83	930,000.00	929,478.03	0.0014%
78016EZX8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2027	1,115,898.30	24,002.53	1,210,000.00	1,202,875.74	0.0020%
78016EZX7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	7/14/2026	1,279,995.00	5,127.08	1,500,000.00	1,499,620.24	0.0022%
78016FZS6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	8/3/2027	883,449.60	10,296.13	940,000.00	939,991.37	0.0015%
78015K7C2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	11/1/2024	11,233,010.25	134,538.75	11,959,000.00	12,300,354.99	0.0197%
78016EYM3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	1/21/2025	13,849,669.05	66,666.67	15,000,000.00	15,000,000.00	0.0242%
78016EZY9	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.03	4/14/2025	14,300,914.05	23,906.25	15,000,000.00	14,995,465.59	0.0250%
78016FZR8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.06	10/25/2024	18,037,823.58	16,980.00	18,000,000.00	18,000,000.00	0.0316%
78016EYV3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	1/21/2027	846,431.70	5,523.61	970,000.00	969,455.57	0.0015%
78016EZX8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	5/4/2027	1,687,680.90	36,301.35	1,830,000.00	1,823,043.25	0.0030%
78016EZX7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	7/14/2026	1,194,662.00	4,785.28	1,400,000.00	1,399,645.54	0.0021%
78016EZX3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	11/2/2026	965,191.04	7,907.82	1,136,000.00	1,056,904.46	0.0017%
78016FZS6	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	8/3/2027	845,856.00	9,858.00	900,000.00	899,991.74	0.0015%
78016EZR1	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	4/27/2026	4,033,190.52	2,101.33	4,178,000.00	4,183,253.02	0.0071%
78013XW20	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.04	10/5/2023	2,956,440.48	8,016.67	3,000,000.00	3,088,127.13	0.0052%
78013XZU5	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.03	7/16/2024	1,907,160.42	14,875.00	2,000,000.00	1,910,119.44	0.0033%
78015K7D0	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	1/17/2023	3,978,390.16	22,533.33	4,000,000.00	4,013,779.37	0.0070%
78015K7G3	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.02	4/17/2023	6,890,899.54	4,355.56	7,000,000.00	7,039,462.53	0.0121%
78015K7J7	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	10/26/2023	6,683,848.36	486.11	7,000,000.00	6,962,978.47	0.0117%
78015K7L2	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.00	1/19/2024	7,544,139.84	9,633.33	8,000,000.00	7,782,386.23	0.0132%
78016EZX4	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	7/29/2024	9,223,517.60	16,611.11	10,000,000.00	9,441,476.64	0.0161%
78016EZX8	CORPORATE BONDS	NON-USD FIXED INCOME	ROYAL BANK OF CANADA	0.01	10/7/2024	14,640,006.24	8,000.00	16,000,000.00	14,674,026.65	0.0256%
80281LAJ4	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.05	11/15/2024	1,364,365.80	30,850.27	1,395,000.00	1,457,018.38	0.0024%
80281LAM7	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	8/21/2026	340,392.00	1,191.56	400,000.00	400,509.49	0.0006%
80281LAN5	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.03	3/15/2025	3,085,604.05	4,682.40	3,365,000.00	3,374,397.10	0.0054%
80281LAQ8	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.03	6/14/2027	861,713.45	6,716.86	1,055,000.00	1,048,946.81	0.0015%
80281LAR6	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK GROUP HOLDINGS PL	0.02	1/11/2028	340,901.75	3,130.83	415,000.00	415,000.00	0.0006%
80283LAJ2	CORPORATE BONDS	NON-USD FIXED INCOME	SANTANDER UK PLC	0.04	3/13/2024	2,863,984.50	15,600.00	2,925,000.00	2,962,647.42	0.0050%
806854AH8	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.04	12/1/2023	1,971,380.00	30,416.67	2,000,000.00	1,999,196.15	0.0035%
806854AJ4	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.03	6/26/2030	3,360,944.08	37,007.99	4,022,000.00	4,165,511.51	0.0059%
806854AH8	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.04	12/1/2023	1,887,596.35	29,123.96	1,915,000.00	1,914,471.72	0.0033%
806854AJ4	CORPORATE BONDS	NON-USD FIXED INCOME	SCHLUMBERGER INVESTMENT SA	0.03	6/26/2030	3,107,745.16	34,219.97	3,719,000.00	3,802,092.61	0.0054%
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	4,806,900.00	76,736.11	5,000,000.00	4,995,755.37	0.0084%
822582BF8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2045	852,956.94	21,362.15	1,034,000.00	1,032,240.17	0.0015%
822582AD4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.06	12/15/2038	263,017.50	6,020.83	250,000.00	287,390.78	0.0005%
822582AY8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.05	8/12/2043	187,200.20	2,196.64	220,000.00	229,703.72	0.0003%
822582BQ4	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/10/2046	2,143,173.20	52,060.00	2,740,000.00	2,683,711.92	0.0038%
822582BT8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/10/2026	930,640.00	13,656.25	1,000,000.00	1,003,743.63	0.0016%
822582BY7	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	9/12/2046	29,757.60	204.17	40,000.00	37,232.36	0.0001%
822582CG5	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2030	145,152.80	324.65	170,000.00	169,920.47	0.0003%
822582CH3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	4/6/2050	563,146.70	1,873.26	830,000.00	812,562.89	0.0010%
822582BY7	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	9/12/2046	178,545.60	1,225.00	240,000.00	236,197.38	0.0003%
822582BF8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2045	3,608,981.25	90,386.28	4,375,000.00	5,505,550.85	0.0063%
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	1,321,897.50	21,102.43	1,375,000.00	1,373,832.82	0.0023%
822582BE1	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.04	5/11/2035	711,644.88	15,719.69	807,000.00	933,408.36	0.0012%
822582BD3	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/11/2025	2,144,848.53	34,239.65	2,231,000.00	2,251,402.13	0.0038%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
822582BT8	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.03	5/10/2026	4,653,174.50	68,281.25	5,000,000.00	4,840,909.20	0.0081%
822582CJ9	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.00	9/15/2023	7,693,939.92	3,833.33	8,000,000.00	7,994,333.26	0.0135%
822582CD2	CORPORATE BONDS	NON-USD FIXED INCOME	SHELL INTERNATIONAL FINANCE BV	0.02	11/7/2029	2,809,879.50	38,455.21	3,350,000.00	3,440,731.19	0.0049%
82481LAD1	CORPORATE BONDS	NON-USD FIXED INCOME	SHIRE ACQUISITIONS INVESTMENTS	0.03	9/23/2026	560,419.20	2,060.44	610,000.00	609,692.59	0.0010%
83192PAA6	CORPORATE BONDS	NON-USD FIXED INCOME	SMITH & NEPHEW PLC	0.02	10/14/2030	866,108.20	1,132.28	1,180,000.00	1,187,400.33	0.0015%
85917PAA5	CORPORATE BONDS	NON-USD FIXED INCOME	STERIS IRISH FINCO UNLTD CO	0.03	3/15/2031	161,507.84	717.60	208,000.00	207,816.62	0.0003%
86562MAX8	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.03	1/17/2023	862,102.25	7,751.55	865,000.00	865,000.00	0.0015%
86562MCA6	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.01	7/8/2025	655,833.15	3,400.64	735,000.00	742,479.95	0.0011%
86562MAF7	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.03	7/14/2026	3,787,247.75	33,051.71	4,225,000.00	4,174,055.24	0.0066%
86562MBV1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/15/2025	3,052,368.00	22,676.46	3,280,000.00	3,307,357.01	0.0053%
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	2,522,089.80	7,392.44	3,180,000.00	2,928,940.57	0.0044%
86562MCM0	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/14/2027	224,395.60	1,680.02	260,000.00	260,000.00	0.0004%
86562MCH1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.01	9/17/2026	1,692,580.00	3,427.11	2,000,000.00	1,810,736.32	0.0030%
86562MBV1	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/15/2025	1,209,780.00	8,987.62	1,300,000.00	1,339,339.09	0.0021%
86562MCA6	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.01	7/8/2025	1,347,357.90	6,986.35	1,510,000.00	1,523,857.62	0.0024%
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	1,340,355.90	3,928.69	1,690,000.00	1,690,000.00	0.0023%
86562MCM0	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	1/14/2027	233,026.20	1,744.64	270,000.00	270,000.00	0.0004%
86562MCG3	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	9/17/2028	5,683,426.26	16,658.56	7,166,000.00	7,063,769.59	0.0099%
86562MCB4	CORPORATE BONDS	NON-USD FIXED INCOME	SUMITOMO MITSUI FINANCIAL GROU	0.02	7/8/2030	3,980,110.50	35,501.78	5,310,000.00	5,342,863.10	0.0070%
867229AE6	CORPORATE BONDS	NON-USD FIXED INCOME	SUNCOR ENERGY INC	0.07	6/15/2038	58,708.20	1,473.33	60,000.00	75,323.82	0.0001%
874060AX4	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.02	3/31/2030	1,452,457.80	3,256.94	1,845,000.00	1,834,870.83	0.0025%
874060AY2	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2040	247,672.80	3,388.00	360,000.00	363,276.36	0.0004%
874060AZ9	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2050	338,770.08	5,215.47	528,000.00	452,109.61	0.0006%
874060AZ9	CORPORATE BONDS	NON-USD FIXED INCOME	TAKEDA PHARMACEUTICAL CO LTD	0.03	7/9/2050	278,458.74	4,286.96	434,000.00	434,000.00	0.0005%
878742BG9	CORPORATE BONDS	NON-USD FIXED INCOME	TECK RESOURCES LTD	0.04	7/15/2030	263,500.00	3,559.83	310,000.00	308,654.43	0.0005%
87938WAU7	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.05	3/8/2047	157,338.30	1,611.69	210,000.00	221,161.58	0.0003%
87938WAU7	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.05	3/8/2047	2,375,059.10	24,328.78	3,170,000.00	3,188,705.78	0.0042%
87938WAX1	CORPORATE BONDS	NON-USD FIXED INCOME	TELEFONICA EMISIONES SA	0.06	3/1/2049	586,987.50	6,900.00	750,000.00	937,737.20	0.0010%
87971MBW2	CORPORATE BONDS	NON-USD FIXED INCOME	TELUS CORP	0.03	5/13/2032	962,125.25	18,643.33	1,175,000.00	1,171,821.62	0.0017%
884903BM6	CORPORATE BONDS	NON-USD FIXED INCOME	THOMSON REUTERS CORP	0.05	5/23/2043	445,902.00	11,850.00	600,000.00	590,689.81	0.0008%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	2,177,262.00	42,923.04	2,425,000.00	2,418,012.94	0.0038%
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	596,008.00	1,239.58	700,000.00	652,239.80	0.0010%
89115A2A9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/6/2025	1,784,353.80	27,824.46	1,860,000.00	1,860,000.00	0.0031%
89114QCB2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/11/2024	5,832,360.00	27,083.33	6,000,000.00	5,997,831.57	0.0102%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	2,531,908.80	49,914.63	2,820,000.00	2,820,000.00	0.0044%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	4,668,768.00	92,041.16	5,200,000.00	5,194,717.53	0.0082%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	637,466.40	12,567.16	710,000.00	710,000.00	0.0011%
89114TZV7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2032	774,858.35	4,329.33	955,000.00	869,057.99	0.0014%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	1,719,363.60	33,895.93	1,915,000.00	1,915,000.00	0.0030%
89114QCK2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/11/2025	1,665,198.00	1,979.17	1,900,000.00	1,896,944.39	0.0029%
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	1,047,271.20	2,178.13	1,230,000.00	1,228,061.06	0.0018%
89114TZQ8	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.02	1/12/2032	841,868.40	8,234.04	1,110,000.00	1,105,827.34	0.0015%
89114TZV7	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2032	1,087,235.80	6,074.67	1,340,000.00	1,337,532.85	0.0019%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	1,104,343.20	21,771.27	1,230,000.00	1,230,000.00	0.0019%
89114TZL9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	1/10/2025	27,581,363.10	134,125.00	30,000,000.00	29,980,687.16	0.0483%
89115A2A9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/6/2025	19,186,558.20	299,187.78	20,000,000.00	20,000,000.00	0.0336%
89114QCK2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/11/2025	1,524,970.80	1,812.50	1,740,000.00	1,737,201.68	0.0027%
89114TZG0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	9/10/2026	596,008.00	1,239.58	700,000.00	698,896.54	0.0010%
89114TZN5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.02	1/12/2027	1,196,101.20	8,147.75	1,380,000.00	1,378,728.42	0.0021%
89114TZT2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/10/2027	748,826.40	3,332.00	840,000.00	838,532.71	0.0013%
89115A2E1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2032	1,203,105.60	23,718.30	1,340,000.00	1,340,000.00	0.0021%
89115A2H4	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.05	9/15/2027	880,946.00	5,516.88	920,000.00	920,000.00	0.0015%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
89115A2C5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	6/8/2027	6,854,301.60	119,446.95	7,320,000.00	7,319,644.30	0.0120%
89114QCA4	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	6/12/2024	3,113,162.20	33,253.82	3,250,000.00	3,177,201.34	0.0054%
89114QCB2	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.03	3/11/2024	2,916,180.81	13,541.67	3,000,000.00	3,004,852.82	0.0051%
89114QCD8	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.02	12/1/2022	11,438,453.14	90,725.00	11,460,000.00	11,473,048.83	0.0200%
89114QCG1	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	6/12/2023	9,725,496.00	28,958.33	10,000,000.00	9,994,058.70	0.0170%
89114QCJ5	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.00	9/11/2023	11,500,375.80	7,500.00	12,000,000.00	11,770,721.03	0.0201%
89114QCM8	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.00	1/6/2023	14,887,343.85	11,979.17	15,000,000.00	14,998,789.35	0.0261%
89114QCC9	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.01	3/4/2024	4,686,991.55	4,354.17	5,000,000.00	4,771,752.96	0.0082%
89114TZA3	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.00	6/2/2023	24,311,252.75	31,041.67	25,000,000.00	24,996,046.90	0.0425%
89115A2J0	CORPORATE BONDS	NON-USD FIXED INCOME	TORONTO-DOMINION BANK/THE	0.04	9/13/2024	29,391,288.60	164,258.33	30,000,000.00	30,000,000.00	0.0514%
89153VAX7	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	6/29/2041	701,840.00	10,119.22	1,000,000.00	835,831.50	0.0012%
89153VAV1	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	5/29/2050	3,077,904.45	61,855.53	4,685,000.00	4,685,000.00	0.0054%
89153VAT6	CORPORATE BONDS	NON-USD FIXED INCOME	TOTALENERGIES CAPITAL INTERNAT	0.03	1/10/2030	681,815.85	6,934.59	795,000.00	795,000.00	0.0012%
456873AD0	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES LUXEMBOURG	0.04	3/21/2029	2,572,114.91	12,189.56	2,887,000.00	3,181,364.10	0.0045%
456873AE8	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES LUXEMBOURG	0.04	3/21/2026	2,620,824.12	10,955.00	2,817,000.00	2,780,079.38	0.0046%
456873AD0	CORPORATE BONDS	NON-USD FIXED INCOME	TRANE TECHNOLOGIES LUXEMBOURG	0.04	3/21/2029	2,405,511.00	11,400.00	2,700,000.00	2,975,297.22	0.0042%
89352HAM1	CORPORATE BONDS	NON-USD FIXED INCOME	TRANSCANADA PIPELINES LTD	0.05	3/1/2034	1,742,640.00	15,416.67	2,000,000.00	1,993,926.04	0.0030%
89352HAK5	CORPORATE BONDS	NON-USD FIXED INCOME	TRANSCANADA PIPELINES LTD	0.04	10/16/2023	983,890.00	1,562.50	1,000,000.00	999,355.01	0.0017%
89641UAC5	CORPORATE BONDS	NON-USD FIXED INCOME	TRINITY ACQUISITION PLC	0.04	3/15/2026	2,234,269.10	13,184.11	2,345,000.00	2,551,578.32	0.0039%
902133AY3	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.03	2/4/2032	1,718,560.80	13,050.00	2,160,000.00	2,120,292.80	0.0030%
902133AT4	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.04	2/15/2026	2,355,317.90	19,293.44	2,470,000.00	2,567,264.52	0.0041%
902133AU1	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.03	8/15/2027	1,950,957.43	14,164.24	2,147,000.00	2,063,660.79	0.0034%
902133AT4	CORPORATE BONDS	NON-USD FIXED INCOME	TYCO ELECTRONICS GROUP SA	0.04	2/15/2026	2,135,996.80	17,496.89	2,240,000.00	2,301,060.01	0.0037%
91911TAH6	CORPORATE BONDS	NON-USD FIXED INCOME	VALE OVERSEAS LTD	0.07	11/21/2036	1,132,036.56	35,566.67	1,164,000.00	1,317,825.45	0.0020%
92857WBU3	CORPORATE BONDS	NON-USD FIXED INCOME	VODAFONE GROUP PLC	0.04	9/17/2050	235,022.60	1,740.14	335,000.00	358,401.48	0.0004%
94106BAE1	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.03	6/1/2032	1,665,380.00	26,666.67	2,000,000.00	1,998,586.69	0.0029%
94106BAF8	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.04	1/15/2033	1,806,840.00	17,033.33	2,000,000.00	1,994,648.42	0.0032%
94106BAD3	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.03	1/15/2052	1,540,375.00	21,715.28	2,500,000.00	2,477,159.84	0.0027%
94106BAE1	CORPORATE BONDS	NON-USD FIXED INCOME	WASTE CONNECTIONS INC	0.03	6/1/2032	2,868,617.05	45,933.33	3,445,000.00	3,442,565.58	0.0050%
961214DF7	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	11/23/2031	291,684.25	6,164.85	325,000.00	325,000.00	0.0005%
961214EF6	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	7/24/2034	519,352.72	6,965.65	629,000.00	629,000.00	0.0009%
961214FC2	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	8/26/2027	1,666,420.80	12,847.76	1,760,000.00	1,760,000.00	0.0029%
961214EP4	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	11/15/2035	334,794.13	5,819.06	473,000.00	473,000.00	0.0006%
961214FC2	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.04	8/26/2027	1,638,015.90	12,628.76	1,730,000.00	1,730,000.00	0.0029%
961214CX9	CORPORATE BONDS	NON-USD FIXED INCOME	WESTPAC BANKING CORP	0.03	5/13/2026	4,433,682.96	63,760.20	4,794,000.00	4,860,695.82	0.0078%
98420EAB1	CORPORATE BONDS	NON-USD FIXED INCOME	XLIT LTD	0.05	12/15/2043	688,515.00	14,875.00	750,000.00	1,028,564.88	0.0012%
168863CE6	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	6/21/2047	517,501.71	10,077.82	723,000.00	721,973.16	0.0009%
168863DQ8	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	1/22/2061	1,765,327.20	26,598.00	3,120,000.00	2,163,366.61	0.0031%
NAB8HXW82	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	10/30/2042	104,937.97	15.10	150,000.00	149,358.35	0.0002%
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	1,819,695.60	41,354.00	2,760,000.00	2,700,685.26	0.0032%
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	593,379.00	13,485.00	900,000.00	874,978.03	0.0010%
168863DS4	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	5/7/2041	365,917.05	8,315.75	555,000.00	539,569.75	0.0006%
168863DL9	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	1/25/2050	158,732.24	2,249.33	241,000.00	239,737.52	0.0003%
NABNKH1Y7	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	4/15/2053	469,192.38	1,127.78	725,000.00	725,000.00	0.0008%
168863DY1	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.04	3/7/2042	1,470,393.30	12,401.55	1,905,000.00	1,854,715.55	0.0026%
168863CF3	FOREIGN	NON-USD FIXED INCOME	CHILE GOVERNMENT INTERNATIONAL	0.03	2/6/2028	494,105.49	4,199.85	549,000.00	558,706.72	0.0009%
195325BR5	FOREIGN	NON-USD FIXED INCOME	COLOMBIA GOVERNMENT INTERNATIO	0.06	2/26/2044	920,926.80	14,421.88	1,420,000.00	1,518,720.62	0.0016%
219868CA2	CORPORATE BONDS	NON-USD FIXED INCOME	CORP ANDINA DE FOMENTO	0.04	11/23/2023	3,530,944.50	59,085.42	3,590,000.00	3,637,962.89	0.0062%
219868BZ8	CORPORATE BONDS	NON-USD FIXED INCOME	CORP ANDINA DE FOMENTO	0.03	1/6/2023	362,966.95	3,206.42	365,000.00	364,982.52	0.0006%
298785GJ9	FOREIGN	NON-USD FIXED INCOME	EUROPEAN INVESTMENT BANK	0.03	1/29/2024	2,948,940.00	24,916.67	3,000,000.00	3,108,130.94	0.0052%
298785JF4	FOREIGN	NON-USD FIXED INCOME	EUROPEAN INVESTMENT BANK	0.00	9/15/2023	9,620,130.90	3,194.44	10,000,000.00	9,990,665.86	0.0168%
298785JM9	FOREIGN	NON-USD FIXED INCOME	EUROPEAN INVESTMENT BANK	0.00	7/24/2024	13,954,350.00	15,156.25	15,000,000.00	14,971,425.84	0.0244%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
302154CQ0	CORPORATE BONDS	NON-USD FIXED INCOME	EXPORT-IMPORT BANK OF KOREA	0.03	11/1/2022	3,150,000.00	47,250.00	3,150,000.00	3,150,000.00	0.0055%
455780CE4	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	1/11/2048	1,012,284.00	17,279.17	1,300,000.00	1,358,830.63	0.0018%
455780DN3	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.05	9/20/2032	3,069,804.80	17,582.17	3,320,000.00	3,281,180.89	0.0054%
455780CN4	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	10/30/2049	453,375.00	66.81	650,000.00	644,514.65	0.0008%
455780CD6	FOREIGN	NON-USD FIXED INCOME	INDONESIA GOVERNMENT INTERNATI	0.04	1/11/2028	1,830,840.00	21,388.89	2,000,000.00	1,993,339.28	0.0032%
46513JB42	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONAL	0.04	7/3/2050	212,161.60	3,556.39	280,000.00	317,169.76	0.0004%
46513JB34	FOREIGN	NON-USD FIXED INCOME	ISRAEL GOVERNMENT INTERNATIONAL	0.03	7/3/2030	321,067.50	3,335.14	370,000.00	370,000.00	0.0006%
46514VBD4	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.02	3/1/2024	5,000,000.00	48,250.00	5,000,000.00	5,000,000.00	0.0088%
46514VBC6	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.02	2/1/2024	10,000,000.00	38,816.44	10,000,000.00	10,000,000.00	0.0175%
46514VBU6	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST	0.04	10/1/2024	4,999,961.40	9,229.80	5,000,000.00	5,000,000.00	0.0088%
500769JM7	FOREIGN	NON-USD FIXED INCOME	KREDITANSTALT FUER WIEDERAUFBA	0.00	3/8/2024	14,141,185.50	5,520.83	15,000,000.00	14,982,440.12	0.0247%
500769FK5	FOREIGN	NON-USD FIXED INCOME	KREDITANSTALT FUER WIEDERAUFBA	0.02	1/17/2023	9,948,400.60	61,388.89	10,000,000.00	10,012,585.30	0.0174%
500769JN5	FOREIGN	NON-USD FIXED INCOME	KREDITANSTALT FUER WIEDERAUFBA	0.00	4/25/2023	17,635,500.00	750.00	18,000,000.00	17,999,146.72	0.0309%
91087BAG5	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	1/31/2050	149,403.65	2,351.25	209,000.00	223,866.25	0.0003%
91087BAR1	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2034	169,719.16	1,697.40	221,000.00	219,863.63	0.0003%
91087BAS9	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2052	953,069.04	13,382.60	1,386,000.00	1,380,613.59	0.0017%
NABJ0WVYL7	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.06	1/21/2045	59,371.10	1,079.17	70,000.00	82,235.77	0.0001%
91086QBB3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	3/8/2044	4,888,735.36	44,867.44	6,416,000.00	6,167,838.69	0.0086%
91087BAS9	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2052	213,168.40	2,993.22	310,000.00	308,795.26	0.0004%
91087BAT7	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	5/19/2033	1,347,063.00	14,868.75	1,525,000.00	1,496,791.85	0.0024%
91087BAD2	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	2/10/2048	2,184,567.70	31,153.50	3,010,000.00	2,875,287.54	0.0038%
91087BAQ3	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	8/14/2041	3,095,571.60	38,997.93	4,260,000.00	4,137,005.26	0.0054%
91087BAR1	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.04	2/12/2034	529,892.40	5,299.58	690,000.00	686,452.04	0.0009%
91087BAL4	FOREIGN	NON-USD FIXED INCOME	MEXICO GOVERNMENT INTERNATIONAL	0.05	4/27/2051	354,523.48	258.89	466,000.00	432,681.24	0.0006%
698299BL7	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.04	7/23/2060	2,802,546.50	50,673.35	4,810,000.00	3,459,294.70	0.0049%
698299BS2	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.05	1/19/2063	128,896.00	2,550.00	200,000.00	198,758.52	0.0002%
698299AW4	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.07	1/26/2036	1,470,375.00	26,520.83	1,500,000.00	1,815,970.37	0.0026%
698299BB9	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.04	4/29/2053	872,812.50	317.72	1,330,000.00	1,496,829.01	0.0015%
698299BB9	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.04	4/29/2053	272,343.75	99.14	415,000.00	467,055.67	0.0005%
698299BH6	FOREIGN	NON-USD FIXED INCOME	PANAMA GOVERNMENT INTERNATIONAL	0.05	4/16/2050	219,171.20	600.00	320,000.00	318,718.58	0.0004%
715638BM3	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.06	11/18/2050	257,656.00	7,131.25	280,000.00	331,683.54	0.0005%
715638DS8	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.03	3/11/2041	397,778.00	2,704.17	590,000.00	573,221.05	0.0007%
715638DE9	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.02	1/23/2026	243,648.00	1,758.12	270,000.00	270,005.40	0.0004%
715638DF6	FOREIGN	NON-USD FIXED INCOME	PERUVIAN GOVERNMENT INTERNATIO	0.03	1/23/2031	312,467.76	3,000.07	396,000.00	397,149.08	0.0005%
563469UD5	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF MANITOBA CANADA	0.03	5/14/2024	974,080.00	14,148.61	1,000,000.00	996,953.38	0.0017%
68323AFB5	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF ONTARIO CANADA	0.03	10/17/2023	4,930,774.80	6,611.11	5,000,000.00	5,128,284.41	0.0086%
683234C89	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF ONTARIO CANADA	0.02	1/24/2023	14,903,250.00	70,729.17	15,000,000.00	14,991,623.46	0.0261%
748149AN1	FOREIGN	NON-USD FIXED INCOME	PROVINCE OF QUEBEC CANADA	0.03	4/12/2027	5,296,725.00	8,272.92	5,700,000.00	5,672,089.12	0.0093%
465410BX5	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF ITALY GOVERNMENT I	0.02	10/17/2024	1,304,800.00	1,293.06	1,400,000.00	1,398,414.06	0.0023%
857524AC6	FOREIGN	NON-USD FIXED INCOME	REPUBLIC OF POLAND GOVERNMENT	0.04	1/22/2024	4,173,559.20	46,640.00	4,240,000.00	4,254,822.28	0.0073%
46513JXN6	FOREIGN	NON-USD FIXED INCOME	STATE OF ISRAEL	0.03	1/15/2050	144,935.70	2,086.88	210,000.00	228,136.27	0.0003%
917288BK7	FOREIGN	NON-USD FIXED INCOME	URUGUAY GOVERNMENT INTERNATIONAL	0.04	1/23/2031	76,220.80	952.78	80,000.00	91,652.96	0.0001%
760942BD3	FOREIGN	NON-USD FIXED INCOME	URUGUAY GOVERNMENT INTERNATIONAL	0.05	4/20/2055	483,405.00	843.68	555,000.00	640,458.74	0.0008%
266893AA4	GOVERNMENT AGENCIES	NON-USD FIXED INCOME	DURRAH MSN 35603	0.02	1/22/2025	1,315,513.73	577.09	1,370,769.44	1,358,677.40	0.0023%
46513EFG2	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST AID	0.06	9/18/2033	4,953,148.20	30,350.83	4,620,000.00	6,244,326.91	0.0087%
46513EGV8	FOREIGN	NON-USD FIXED INCOME	ISRAEL ST AID	0.06	12/4/2023	18,485,897.05	411,773.54	18,335,000.00	19,378,570.31	0.0324%
71654QBP6	FOREIGN	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.02	2/15/2024	296,715.78	1,464.84	303,000.00	303,952.61	0.0005%
71654QBY7	FOREIGN	NON-USD FIXED INCOME	PETROLEOS MEXICANOS	0.02	12/15/2025	1,126,231.68	10,928.96	1,176,000.00	1,187,646.99	0.0020%
78657AAB5	GOVERNMENT AGENCIES	NON-USD FIXED INCOME	SAFINA LTD	0.02	12/30/2023	228,758.93	402.37	233,632.51	234,068.41	0.0004%
02008JAC0	ASSET BACKED	USD FIXED INCOME	ALLY AUTO RECEIVABLES TRU 1 A3	0.03	11/15/2026	4,773,522.56	7,243.75	4,924,000.00	4,923,137.04	0.0084%
02376AA7	ASSET BACKED	USD FIXED INCOME	AMERICAN AIRLINES 2017-2 CLASS	0.03	4/15/2031	595,237.06	1,047.43	703,498.44	703,498.44	0.0010%
02377LAA2	ASSET BACKED	USD FIXED INCOME	AMERICAN AIRLINES 2019-1 CLASS	0.03	8/15/2033	338,007.65	2,747.76	413,197.13	413,197.13	0.0006%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
02582JHS2	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 3 A	0.04	10/15/2025	8,581,050.90	14,846.69	8,585,000.00	8,602,618.18	0.0150%
02582JUV3	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 3 A	0.04	8/15/2027	5,163,343.21	8,921.67	5,353,000.00	5,352,917.43	0.0090%
02582JJB7	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 5 A	0.04	12/15/2025	15,257,520.15	26,543.09	15,265,000.00	15,269,322.66	0.0267%
02582JJD3	ASSET BACKED	USD FIXED INCOME	AMERICAN EXPRESS CREDIT AC 7 A	0.04	2/17/2026	2,902,792.20	5,078.71	2,905,000.00	2,903,066.49	0.0051%
00179DAA4	ASSET BACKED	USD FIXED INCOME	AMSR 2021-SFR1 TRU SFR1 A 144A	0.02	6/17/2038	3,637,575.00	3,417.75	4,500,000.00	4,499,883.14	0.0064%
00180UAA3	ASSET BACKED	USD FIXED INCOME	AMSR 2021-SFR3 TRU SFR3 A 144A	0.01	10/17/2038	3,455,603.00	5,043.00	4,100,000.00	4,099,978.37	0.0060%
00179WAA2	ASSET BACKED	USD FIXED INCOME	AMSR 2022-SFR1 TRU SFR1 A 144A	0.03	3/17/2039	3,429,601.08	9,502.66	3,876,000.00	3,875,863.43	0.0060%
66981YAA7	ASSET BACKED	USD FIXED INCOME	AMSR 2022-SFR3 TRU SFR3 A 144A	0.04	10/17/2039	5,464,394.64	19,986.67	5,996,000.00	5,851,840.00	0.0096%
00217QAB7	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A2 144A	0.03	1/15/2031	2,712,701.25	7,215.00	2,775,000.00	2,766,570.95	0.0047%
00217QAC5	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.03	1/15/2031	539,873.44	1,617.82	566,000.00	565,931.10	0.0009%
00217FAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.01	3/15/2030	6,487,600.00	2,115.56	7,000,000.00	6,998,332.75	0.0114%
00217FAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.01	3/15/2030	1,853,600.00	604.44	2,000,000.00	1,999,523.64	0.0032%
00217QAC5	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.03	1/15/2031	7,659,335.20	22,952.42	8,030,000.00	8,029,022.59	0.0134%
00217TAC9	ASSET BACKED	USD FIXED INCOME	ARI FLEET LEASE TRUS A A3 144A	0.02	8/15/2028	4,429,021.52	3,557.02	4,446,273.06	4,500,308.60	0.0078%
05377RDJ5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.02	8/20/2026	4,528,600.00	3,559.72	5,000,000.00	5,128,170.85	0.0079%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	1,217,788.00	602.98	1,430,000.00	1,291,285.82	0.0021%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	17,662,184.00	8,745.37	20,740,000.00	20,708,171.61	0.0309%
05377REH3	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 1A A 144A	0.01	8/20/2027	14,988,160.00	7,421.33	17,600,000.00	17,586,615.42	0.0262%
05377RDL5	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 2A A 144A	0.03	9/22/2025	5,972,381.80	6,382.22	6,235,000.00	6,489,498.49	0.0105%
05377RDQ4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 3A A 144A	0.02	3/20/2026	2,188,475.20	1,701.82	2,360,000.00	2,279,769.41	0.0038%
05377RFP4	ASSET BACKED	USD FIXED INCOME	AVIS BUDGET RENTAL C 4A A 144A	0.05	2/20/2029	5,746,080.00	8,745.00	6,000,000.00	5,997,765.16	0.0101%
05522RDE5	ASSET BACKED	USD FIXED INCOME	BA CREDIT CARD TRUST A1 A1	0.04	11/15/2027	8,159,510.76	13,285.35	8,468,000.00	8,467,505.70	0.0143%
05602RAD3	ASSET BACKED	USD FIXED INCOME	BMW VEHICLE OWNER TRUST 2 A A3	0.03	8/25/2026	300,699.68	166.39	311,000.00	310,985.50	0.0005%
14041NFS5	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A2 A2	0.04	3/16/2026	2,746,920.00	4,794.74	2,750,000.00	2,757,841.72	0.0048%
14041NFV8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A3 A3	0.02	8/15/2028	1,974,082.00	2,014.22	2,200,000.00	2,190,686.50	0.0035%
14041NFV8	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET A3 A3	0.02	8/15/2028	8,398,821.60	8,569.60	9,360,000.00	9,358,333.53	0.0147%
14041NGA3	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET E A2 A	0.03	5/15/2027	2,404,600.00	3,877.78	2,500,000.00	2,499,629.18	0.0042%
14041NGA3	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE MULTI-ASSET E A2 A	0.03	5/15/2027	8,284,327.92	13,359.72	8,613,000.00	8,611,722.48	0.0145%
14044CAC6	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A3	0.01	9/15/2026	4,554,761.25	1,668.33	4,875,000.00	4,874,926.78	0.0080%
14042WAD2	ASSET BACKED	USD FIXED INCOME	CAPITAL ONE PRIME AUTO RE 1 A4	0.03	10/15/2024	1,825,850.22	2,083.56	1,831,252.41	1,831,060.33	0.0032%
14315XAC2	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.02	12/16/2024	1,284,313.18	1,094.19	1,302,601.71	1,302,485.79	0.0022%
14317CAC6	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 1 A3	0.01	12/15/2026	4,283,636.50	2,956.33	4,525,000.00	4,524,373.37	0.0075%
14315VAD4	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 2 A3	0.02	11/15/2024	2,598,509.93	1,978.02	2,617,961.39	2,633,860.30	0.0045%
14314QAC8	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 2 A3	0.01	2/17/2026	1,434,675.00	346.67	1,500,000.00	1,499,777.71	0.0025%
14315PAD7	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.02	8/15/2024	851,049.91	829.32	855,945.92	864,594.62	0.0015%
14318MAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.04	4/15/2027	6,724,157.70	12,157.02	6,890,000.00	6,889,846.69	0.0118%
14317DAC4	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.01	6/15/2026	4,342,407.65	1,120.78	4,585,000.00	4,584,439.07	0.0076%
14318MAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.04	4/15/2027	4,123,304.25	7,454.78	4,225,000.00	4,224,905.97	0.0072%
14318MAD1	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A3	0.04	4/15/2027	5,962,932.30	10,780.76	6,110,000.00	6,109,864.05	0.0104%
14318MAE9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A4	0.04	2/15/2028	5,482,827.10	10,267.29	5,690,000.00	5,689,911.76	0.0096%
14318MAE9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 3 A4	0.04	2/15/2028	4,846,857.70	9,076.36	5,030,000.00	5,029,921.99	0.0085%
14315WAD2	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.02	11/15/2024	634,403.16	575.63	641,167.48	643,827.16	0.0011%
14317JAD9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	9/15/2026	5,501,238.60	1,448.53	5,820,000.00	5,819,481.85	0.0096%
14317JAD9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	9/15/2026	5,203,491.15	1,370.13	5,505,000.00	5,504,509.89	0.0091%
14316HAC6	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	8/15/2025	1,423,743.17	327.45	1,473,503.38	1,473,314.79	0.0025%
14317JAD9	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A3	0.01	9/15/2026	8,605,373.92	2,265.88	9,104,000.00	9,103,189.45	0.0151%
14315EAD2	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A4	0.03	2/15/2024	1,076,282.55	1,666.40	1,077,413.83	1,083,815.27	0.0019%
14316HAD4	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 4 A4	0.01	6/15/2026	3,676,120.00	1,120.00	4,000,000.00	3,995,650.77	0.0064%
14314QAB0	ASSET BACKED	USD FIXED INCOME	CARMAX AUTO OWNER TRUST 2 A2A	0.00	6/17/2024	198,441.93	23.86	198,801.76	198,794.86	0.0003%
12511JAB1	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 1 A2 144A	0.04	7/16/2029	4,877,700.00	9,231.94	5,000,000.00	4,999,929.66	0.0085%
12511EAC0	ASSET BACKED	USD FIXED INCOME	CCG RECEIVABLES TRUS 2 A2 144A	0.01	3/14/2029	7,601,100.61	2,036.69	7,987,034.09	7,746,023.52	0.0133%
165183CJ1	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 1A A1 144A	0.01	8/15/2032	13,012,265.96	5,164.18	13,355,639.45	13,343,086.85	0.0228%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
165183CJ1	ASSET BACKED	USD FIXED INCOME	CHESAPEAKE FUNDING 1A A1 144A	0.01	8/15/2032	3,273,838.00	1,299.29	3,360,229.50	3,329,252.12	0.0057%
17305EGL3	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A2 A2	0.04	1/20/2025	16,996,940.00	21,641.79	17,000,000.00	17,004,265.57	0.0297%
17305EGN9	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A4 A4	0.04	6/7/2025	1,757,395.20	4,324.39	1,760,000.00	1,760,000.00	0.0031%
17305EGD1	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A5 A5	0.04	4/22/2026	14,982,000.00	17,034.65	15,000,000.00	15,068,772.25	0.0262%
17305EGE9	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A6 A6	0.04	5/14/2029	4,908,500.00	10,271.78	5,000,000.00	4,979,268.70	0.0086%
17305EGS8	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A7 A7	0.04	10/13/2030	722,951.00	1,534.50	775,000.00	774,550.82	0.0013%
17305EGS8	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A7 A7	0.04	10/13/2030	5,925,399.68	12,576.96	6,352,000.00	6,419,209.88	0.0104%
17305EFH3	ASSET BACKED	USD FIXED INCOME	CITIBANK CREDIT CARD ISS A9 A9	0.04	9/8/2025	987,700.00	5,580.00	1,000,000.00	999,998.55	0.0017%
12596JAD5	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2019- A A4	0.03	1/15/2026	5,534,174.40	7,937.24	5,546,209.67	5,545,398.34	0.0097%
12597PAD0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2020- A A4	0.02	4/15/2027	3,321,850.00	2,348.89	3,500,000.00	3,499,561.37	0.0058%
12598LAC0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2021- C A3	0.01	12/15/2026	3,014,228.60	1,173.60	3,260,000.00	3,259,694.11	0.0053%
12598LAC0	ASSET BACKED	USD FIXED INCOME	CNH EQUIPMENT TRUST 2021- C A3	0.01	12/15/2026	4,595,311.70	1,789.20	4,970,000.00	4,969,533.67	0.0080%
19458LBC3	ASSET BACKED	USD FIXED INCOME	COLLEGIATE FUNDING SERVIC A A4	0.04	3/28/2035	1,331,513.69	5,026.21	1,385,593.40	1,322,287.97	0.0023%
233854AD0	ASSET BACKED	USD FIXED INCOME	DAIMLER TRUCKS RETAIL TRU 1 A4	0.01	6/15/2027	10,287,527.55	6,335.49	10,405,000.00	10,403,792.31	0.0180%
24703WAC3	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 1 A3 144A	0.02	8/23/2027	4,789,800.00	10,375.00	5,000,000.00	4,999,186.94	0.0084%
24702CAC8	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 2 A2 144A	0.04	7/22/2027	3,387,222.25	3,450.69	3,425,000.00	3,424,957.86	0.0059%
24704GAC7	ASSET BACKED	USD FIXED INCOME	DELL EQUIPMENT FINAN 2 A3 144A	0.01	10/23/2023	2,278,496.76	328.82	2,307,502.07	2,292,441.92	0.0040%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,446,664.59	13,448.30	1,716,803.64	1,716,803.64	0.0025%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,336,124.58	12,420.71	1,585,622.24	1,595,294.10	0.0023%
247361ZV3	ASSET BACKED	USD FIXED INCOME	DELTA AIR LINES 2020-1 CLASS A	0.02	12/10/2029	1,446,664.59	13,448.30	1,716,803.64	1,678,143.06	0.0025%
254683CE3	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A2 A2	0.04	8/15/2025	7,998,960.00	13,872.79	8,000,000.00	8,004,807.61	0.0140%
254683CW3	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A3 A3	0.04	7/15/2027	4,748,578.32	7,813.01	4,938,000.00	4,937,413.63	0.0083%
254683CW3	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A3 A3	0.04	7/15/2027	7,024,780.20	11,558.13	7,305,000.00	7,304,132.56	0.0123%
254683BZ7	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A4 A4	0.03	10/15/2026	9,142,238.00	10,654.11	9,475,000.00	9,462,745.46	0.0160%
254683CA1	ASSET BACKED	USD FIXED INCOME	DISCOVER CARD EXECUTION A5 A5	0.04	12/15/2026	4,991,050.00	9,307.99	5,000,000.00	5,023,854.92	0.0087%
233262AB0	ASSET BACKED	USD FIXED INCOME	DLLAD 2021-1 LLC 1A A2 144A	0.00	9/20/2024	1,901,720.00	207.45	1,939,758.67	1,939,732.98	0.0033%
233262AC8	ASSET BACKED	USD FIXED INCOME	DLLAD 2021-1 LLC 1A A3 144A	0.01	9/21/2026	3,239,870.40	686.40	3,510,000.00	3,509,833.01	0.0057%
23345FAC6	ASSET BACKED	USD FIXED INCOME	DLLMT 2021-1 LLC 1A A3 144A	0.01	7/21/2025	2,042,208.70	663.06	2,170,000.00	2,169,929.53	0.0036%
26833RAB4	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT 1A A1B 144A	0.04	11/25/2070	2,108,543.89	1,757.20	2,174,675.78	2,174,675.78	0.0037%
26829GAA6	ASSET BACKED	USD FIXED INCOME	ECMC GROUP STUDENT L 2A A 144A	0.04	9/25/2068	4,122,816.46	3,687.31	4,324,012.78	4,345,351.18	0.0072%
29373KAB9	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A2 144A	0.02	12/22/2025	720,649.22	395.13	726,497.53	733,019.80	0.0013%
29375JAC8	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.03	1/20/2028	1,599,956.10	4,662.48	1,711,000.00	1,710,916.37	0.0028%
29373KAC7	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 1 A3 144A	0.02	12/22/2025	5,978,292.00	3,495.25	6,150,000.00	6,252,951.30	0.0105%
29374JAB1	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.05	5/21/2029	6,348,024.05	9,177.16	6,459,000.00	6,458,342.75	0.0111%
29375MAB3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.01	7/20/2026	9,046,655.36	1,737.18	9,320,203.33	9,340,784.73	0.0158%
29374DAB4	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A2 144A	0.02	2/20/2025	219,454.62	153.93	219,993.61	221,684.07	0.0004%
29374YAC6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A3 144A	0.01	5/20/2027	8,834,958.00	2,238.50	9,900,000.00	9,899,186.17	0.0155%
29374YAC6	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 2 A3 144A	0.01	5/20/2027	4,363,933.80	1,105.68	4,890,000.00	4,889,598.04	0.0076%
29374FAC7	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.04	7/20/2029	1,066,563.68	1,457.65	1,112,000.00	1,111,676.88	0.0019%
29373MAC3	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FIN 3 A3 144A	0.01	8/20/2027	11,201,820.00	4,670.91	12,530,000.00	12,528,927.99	0.0196%
29374EAB2	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FUN 1 A2 144A	0.00	12/21/2026	1,733,544.88	241.65	1,797,406.74	1,797,620.68	0.0030%
29374EAB2	ASSET BACKED	USD FIXED INCOME	ENTERPRISE FLEET FUN 1 A2 144A	0.00	12/21/2026	2,872,652.53	400.44	2,978,477.85	2,979,449.45	0.0050%
33767WAA1	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR1 A 144A	0.02	8/17/2038	978,359.31	1,491.21	1,163,494.56	1,168,455.25	0.0017%
33768NAA0	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR1 A 144A	0.04	5/17/2039	5,356,168.92	19,863.11	5,750,479.28	5,707,720.49	0.0094%
33767JAA0	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	10/19/2037	1,963,119.32	947.04	2,244,180.48	2,247,419.64	0.0034%
33767TAA8	ASSET BACKED	USD FIXED INCOME	FIRSTKEY HOMES 202 SFR2 A 144A	0.01	9/17/2038	2,507,189.73	3,404.07	2,968,669.39	2,968,583.92	0.0044%
345102LT2	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL-DE ANZA CA CMNTY CLGD	0.03	8/1/2038	672,866.25	7,050.31	875,000.00	875,000.00	0.0012%
345340AA1	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.01	10/17/2033	3,510,160.00	2,435.56	4,000,000.00	3,672,609.90	0.0061%
34528EAA9	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.04	11/15/2034	3,037,632.65	5,578.58	3,235,000.00	3,234,083.88	0.0053%
34532RAA4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.03	7/15/2031	4,466,802.90	6,649.38	4,690,000.00	4,799,776.32	0.0078%
34532RAA4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 1 A 144A	0.03	7/15/2031	1,904,820.00	2,835.56	2,000,000.00	1,970,734.72	0.0033%
34532JAA2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.01	4/15/2033	18,439,867.74	9,903.70	21,022,000.00	21,025,415.69	0.0323%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	3,373,929.00	2,652.00	3,900,000.00	3,898,764.06	0.0059%
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	5,506,425.15	4,328.20	6,365,000.00	6,362,982.89	0.0096%
345285AA8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.02	5/15/2034	6,387,972.24	5,021.12	7,384,000.00	7,381,659.97	0.0112%
34532JAA2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNE 2 A 144A	0.01	4/15/2033	16,272,380.67	8,739.58	18,551,000.00	18,533,272.33	0.0285%
34533YAD2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A3	0.00	7/15/2025	3,121,953.19	584.97	3,210,201.63	3,210,044.43	0.0055%
34535AAD2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A3	0.04	12/15/2026	323,445.51	651.09	327,000.00	326,981.54	0.0006%
34535AAE0	ASSET BACKED	USD FIXED INCOME	FORD CREDIT AUTO OWNER TR C A4	0.05	12/15/2027	9,054,789.68	35,327.70	9,236,000.00	9,233,884.26	0.0158%
34528QHK3	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAS 1 A1	0.01	9/15/2025	6,117,238.40	1,981.78	6,370,000.00	6,393,729.36	0.0107%
34528QGW8	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 2 A	0.03	4/15/2026	962,350.00	1,360.00	1,000,000.00	1,000,000.00	0.0017%
34528QGD0	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 2 A	0.03	3/15/2025	3,623,063.00	5,142.44	3,650,000.00	3,767,309.90	0.0063%
34528QH00	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 2 A	0.01	9/15/2027	4,060,200.01	2,151.56	4,567,000.00	4,401,673.64	0.0071%
34528PAK2	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.04	11/15/2030	1,817,940.00	3,608.89	2,000,000.00	2,023,457.37	0.0032%
34528QHF4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.02	9/15/2026	4,259,160.00	4,880.00	4,500,000.00	4,499,693.44	0.0075%
34528QHF4	ASSET BACKED	USD FIXED INCOME	FORD CREDIT FLOORPLAN MAST 4 A	0.02	9/15/2026	2,839,440.00	3,253.33	3,000,000.00	3,118,877.71	0.0050%
36259PAE6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 2 A4	0.01	7/22/2024	1,232,112.68	380.92	1,234,297.39	1,234,209.85	0.0022%
36259PAE6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL AUTOMOBILE L 2 A4	0.01	7/22/2024	1,132,722.26	350.19	1,134,730.73	1,141,377.88	0.0020%
380146AC4	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 1 A3	0.01	11/16/2026	4,207,255.20	2,331.00	4,440,000.00	4,439,674.79	0.0074%
36258VAD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 2 A3	0.01	12/16/2024	757,016.92	475.66	766,164.93	766,145.14	0.0013%
380149AC8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 2 A3	0.01	4/16/2026	4,195,224.00	935.00	4,400,000.00	4,399,532.00	0.0073%
36257PAD0	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A3	0.02	4/16/2024	300,772.21	273.51	301,109.45	302,073.93	0.0005%
362590AC5	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A3	0.00	4/16/2025	3,048,486.21	585.36	3,121,913.62	3,121,535.06	0.0053%
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	1,715,508.00	2,782.50	1,800,000.00	1,799,877.04	0.0030%
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	9,054,070.00	14,685.42	9,500,000.00	9,499,351.07	0.0158%
36265WAE3	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 3 A4	0.04	12/16/2027	4,765,300.00	7,729.17	5,000,000.00	4,999,658.46	0.0083%
36265QAD8	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.05	8/16/2027	991,730.00	2,543.89	1,000,000.00	999,837.76	0.0017%
362554AC1	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.01	9/16/2026	2,510,992.87	760.18	2,683,000.00	2,682,945.76	0.0044%
362554AC1	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A3	0.01	9/16/2026	4,272,337.85	1,293.42	4,565,000.00	4,564,907.74	0.0075%
36260KAD6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL CONSUMER AUT 4 A4	0.01	2/17/2026	1,842,480.00	416.67	2,000,000.00	1,999,662.41	0.0032%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,568,210.00	1,950.00	3,000,000.00	2,999,451.59	0.0045%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	3,612,615.40	2,743.00	4,220,000.00	4,219,228.56	0.0063%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,097,371.50	1,592.50	2,450,000.00	2,449,552.14	0.0037%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	3,621,176.10	2,749.50	4,230,000.00	4,229,226.73	0.0063%
36263HAA6	ASSET BACKED	USD FIXED INCOME	GM FINANCIAL REVOLVIN 1 A 144A	0.01	6/12/2034	2,718,022.25	2,063.75	3,175,000.00	3,174,419.61	0.0048%
361886CM4	ASSET BACKED	USD FIXED INCOME	GMF FLOORPLAN OWNER R 2 A 144A	0.01	10/15/2025	8,739,967.95	2,804.47	9,145,000.00	8,848,659.78	0.0153%
39154TAX6	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 1 A4 144A	0.03	2/18/2025	4,059,186.85	5,801.84	4,066,710.26	4,130,164.18	0.0071%
39154TAX6	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 1 A4 144A	0.03	2/18/2025	4,170,232.99	5,960.56	4,177,962.22	4,243,152.02	0.0073%
39154TBR8	ASSET BACKED	USD FIXED INCOME	GREATAMERICA LEASING 2 A4 144A	0.01	9/15/2027	4,183,902.40	2,181.69	4,720,000.00	4,710,000.49	0.0073%
41284UAD6	ASSET BACKED	USD FIXED INCOME	HARLEY-DAVIDSON MOTORCYCL A A3	0.02	10/15/2024	500,488.25	417.67	502,538.61	502,538.61	0.0009%
42806MAN9	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.02	6/26/2028	16,898,524.30	7,692.88	19,810,000.00	19,653,148.42	0.0296%
42806MAN9	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 2A A 144A	0.02	6/26/2028	15,286,297.60	6,958.93	17,920,000.00	17,778,647.00	0.0268%
42806MAS8	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 3A A 144A	0.03	3/25/2025	1,935,400.00	5,616.67	2,000,000.00	1,999,994.05	0.0034%
42806MBA6	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 4A A 144A	0.04	9/25/2026	2,236,652.60	7,397.83	2,300,000.00	2,226,636.66	0.0039%
42806MBJ7	ASSET BACKED	USD FIXED INCOME	HERTZ VEHICLE FINANC 5A A 144A	0.04	9/25/2028	6,385,470.00	22,691.67	7,000,000.00	6,998,394.93	0.0112%
43730NAA4	ASSET BACKED	USD FIXED INCOME	HOME PARTNERS OF AMER 1 A 144A	0.04	4/17/2039	1,655,076.38	5,830.87	1,780,417.79	1,762,918.90	0.0029%
43815PAC3	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A3	0.04	7/20/2026	2,032,190.60	2,815.11	2,090,000.00	2,089,881.03	0.0036%
43813DAC2	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A3	0.01	7/15/2024	390,471.55	144.72	397,095.10	397,082.13	0.0007%
43815PAD1	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 2 A4	0.04	12/18/2028	288,104.44	405.98	299,000.00	298,936.12	0.0005%
43815EAC8	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 3 A3	0.00	11/18/2025	7,115,865.75	1,114.12	7,525,000.00	7,524,920.74	0.0125%
43813VAD0	ASSET BACKED	USD FIXED INCOME	HONDA AUTO RECEIVABLES 20 4 A4	0.02	1/20/2026	767,738.40	526.72	780,000.00	795,414.74	0.0013%
40441RAC7	ASSET BACKED	USD FIXED INCOME	HPEFS EQUIPMENT TRU 1A A3 144A	0.01	5/21/2029	5,232,315.00	2,319.17	5,500,000.00	5,499,594.87	0.0092%
44891VAC5	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S B A3 144A	0.00	6/17/2024	4,396,590.00	660.00	4,500,000.00	4,499,626.09	0.0077%
44934LAD4	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO LEASE S B A3 144A	0.03	6/16/2025	4,409,619.98	6,756.58	4,538,000.00	4,537,686.97	0.0077%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
44933LAB9	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES A A2	0.00	2/15/2024	192,904.46	19.75	193,201.99	193,193.09	0.0003%
44933LAD5	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES A A4	0.01	5/17/2027	916,890.00	275.56	1,000,000.00	999,792.09	0.0016%
44918MAB6	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES B A2A	0.04	5/15/2025	648,705.28	1,061.26	656,000.00	655,969.97	0.0011%
44891RAD2	ASSET BACKED	USD FIXED INCOME	HYUNDAI AUTO RECEIVABLES C A4	0.00	11/16/2026	1,647,874.00	389.82	1,790,000.00	1,789,594.63	0.0029%
477143AH4	ASSET BACKED	USD FIXED INCOME	JETBLUE 2019-1 CLASS AA PASS T	0.03	11/15/2033	552,002.78	8,816.74	695,296.42	692,263.10	0.0010%
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	232,621.43	4,873.77	264,240.44	279,485.39	0.0004%
477164AA5	ASSET BACKED	USD FIXED INCOME	JETBLUE 2020-1 CLASS A PASS TH	0.04	5/15/2034	523,993.69	10,978.45	595,217.40	634,575.68	0.0009%
47787JAC2	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 A A3	0.02	9/16/2026	2,741,932.85	5,577.67	2,885,000.00	2,884,446.62	0.0048%
47789KAD5	ASSET BACKED	USD FIXED INCOME	JOHN DEERE OWNER TRUST 20 A A4	0.01	11/16/2026	13,119,705.00	7,260.00	13,500,000.00	13,498,302.33	0.0230%
54627RAL4	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A1	0.04	2/1/2029	5,580,570.90	93,863.48	5,770,000.00	5,770,000.00	0.0098%
54627RAM2	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A2	0.04	2/1/2033	4,749,355.20	95,034.49	5,095,000.00	5,095,000.00	0.0083%
54627RAN0	ASSET BACKED	USD FIXED INCOME	LOUISIANA LOCAL GOVERNMENT ELL A3	0.04	2/1/2036	4,615,535.60	97,726.50	5,080,000.00	5,080,000.00	0.0081%
60700KAC6	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINA BA A3 144A	0.00	8/14/2025	2,678,172.00	647.89	2,800,000.00	2,799,851.65	0.0047%
60700MAD0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.01	8/9/2030	854,810.00	855.56	1,000,000.00	910,432.77	0.0015%
55317RAD4	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A4 144A	0.03	6/13/2044	2,250,497.00	6,709.17	2,425,000.00	2,424,652.54	0.0039%
55317JAE0	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN A A5 144A	0.01	11/13/2043	973,368.00	654.50	1,100,000.00	1,017,881.08	0.0017%
55316AAD2	ASSET BACKED	USD FIXED INCOME	MMAF EQUIPMENT FINAN B A4 144A	0.02	11/15/2024	4,968.10	5.33	4,973.37	4,994.91	0.0000%
61205PAK5	ASSET BACKED	USD FIXED INCOME	MONTANA HIGHER EDUCATION 1 A2	0.04	5/20/2030	161,806.61	242.39	161,984.80	161,984.80	0.0003%
61205PAK5	ASSET BACKED	USD FIXED INCOME	MONTANA HIGHER EDUCATION 1 A2	0.04	5/20/2030	231,777.05	347.21	232,032.29	232,032.29	0.0004%
61744CFA9	ASSET BACKED	USD FIXED INCOME	MORGAN STANLEY ABS CAPI HE6 A2	0.04	8/25/2034	5,412,708.83	4,990.37	6,016,728.18	5,912,985.80	0.0095%
55389TAA9	ASSET BACKED	USD FIXED INCOME	MVW 2021-1W LLC 1WA A 144A	0.01	1/22/2041	2,330,002.66	905.16	2,598,535.30	2,597,879.02	0.0041%
55400KAA3	ASSET BACKED	USD FIXED INCOME	MVW 2021-2 LLC 2A A 144A	0.01	5/20/2039	2,368,904.32	1,185.51	2,713,179.69	2,712,477.27	0.0041%
55400KAA3	ASSET BACKED	USD FIXED INCOME	MVW 2021-2 LLC 2A A 144A	0.01	5/20/2039	2,030,489.42	1,016.15	2,325,582.59	2,324,980.53	0.0036%
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	9,137,365.59	5,048.81	10,716,808.89	10,349,156.61	0.0160%
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	1,703,143.65	941.06	1,997,541.29	2,002,123.06	0.0030%
63942JAA5	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC CA A 144A	0.01	10/15/2069	2,497,944.00	1,380.23	2,929,727.19	2,864,480.47	0.0044%
63942GAA1	ASSET BACKED	USD FIXED INCOME	NAVIENT PRIVATE EDUC FA A 144A	0.01	2/18/2070	6,554,533.98	3,990.29	8,088,422.40	8,086,966.02	0.0115%
63938EAC8	ASSET BACKED	USD FIXED INCOME	NAVIENT STUDENT LOAN TRUS 1 A3	0.04	6/25/2031	1,398,227.90	1,151.14	1,445,495.61	1,445,495.61	0.0024%
64031QBR1	ASSET BACKED	USD FIXED INCOME	NELNET STUDENT LOAN TRUST 1 A5	0.04	10/25/2033	974,392.03	871.42	1,002,945.90	998,746.15	0.0017%
64031QBK6	ASSET BACKED	USD FIXED INCOME	NELNET STUDENT LOAN TRUST 4 A5	0.05	1/25/2037	381,713.87	343.34	390,791.97	387,445.31	0.0007%
64352VHW4	ASSET BACKED	USD FIXED INCOME	NEW CENTURY HOME EQUITY L 3 M2	0.05	11/25/2034	5,853.42	5.43	6,121.28	6,139.32	0.0000%
65341KBT2	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.03	3/15/2027	3,744,800.00	9,333.33	4,000,000.00	3,999,739.19	0.0066%
65341KBN5	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.02	2/15/2025	9,408,642.39	6,553.40	9,513,000.00	9,427,067.48	0.0165%
65341KBT2	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN 1A A2 144A	0.03	3/15/2027	2,412,587.40	6,013.00	2,577,000.00	2,576,831.97	0.0042%
65341KBQ8	ASSET BACKED	USD FIXED INCOME	NEXTGEAR FLOORPLAN M 1A A 144A	0.01	7/15/2026	6,934,326.30	2,822.00	7,470,000.00	7,468,770.26	0.0121%
65479MAC0	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO RECEIVABLES 2 A A3	0.01	12/16/2024	3,153,624.52	1,964.16	3,202,429.55	3,222,730.79	0.0055%
65479HAC1	ASSET BACKED	USD FIXED INCOME	NISSAN AUTO RECEIVABLES 2 B A3	0.03	11/15/2023	91,806.07	102.08	91,873.14	92,714.01	0.0002%
6789084C5	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FIO NG A1	0.04	5/1/2037	4,836,416.00	36,960.73	5,200,000.00	5,200,000.00	0.0085%
6789084C5	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FIO NG A1	0.04	5/1/2037	2,185,688.00	16,703.41	2,350,000.00	2,350,000.00	0.0038%
6789084F8	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FIO PSO A1	0.04	12/1/2033	3,165,300.25	20,623.31	3,325,000.00	3,325,000.00	0.0055%
6789084F8	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FIO PSO A1	0.04	12/1/2033	1,351,797.40	8,807.55	1,420,000.00	1,420,000.00	0.0024%
6789084G6	ASSET BACKED	USD FIXED INCOME	OKLAHOMA DEVELOPMENT FIO PSO A2	0.05	6/1/2044	4,485,178.00	34,915.21	5,035,000.00	5,035,000.00	0.0078%
69335PDP7	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.01	6/15/2025	3,886,520.00	2,257.78	4,000,000.00	4,043,665.98	0.0068%
69335PEF8	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.02	2/15/2027	5,542,080.00	6,586.67	6,000,000.00	5,999,371.48	0.0097%
69335PDP7	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.01	6/15/2025	1,802,373.65	1,047.04	1,855,000.00	1,812,690.66	0.0032%
69335PDZ5	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP A A 144A	0.01	4/15/2026	4,600,577.40	1,555.69	4,930,000.00	4,928,974.97	0.0081%
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	1,822,308.08	3,628.55	1,912,000.00	1,897,731.75	0.0032%
69335PEP6	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP D A 144A	0.04	8/15/2027	2,080,595.47	4,142.85	2,183,000.00	2,182,890.21	0.0036%
69335PDT9	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP E A 144A	0.01	10/15/2025	4,244,410.00	1,977.78	4,450,000.00	4,483,753.81	0.0074%
69335PDX0	ASSET BACKED	USD FIXED INCOME	PFS FINANCING CORP G A 144A	0.01	2/15/2026	2,350,550.00	1,077.78	2,500,000.00	2,385,846.06	0.0041%
74333HAA3	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR6 A 144A	0.02	7/17/2038	5,111,166.38	7,566.89	5,958,181.45	5,958,085.81	0.0089%
74334DAA1	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR6 A 144A	0.04	7/20/2039	3,465,457.00	13,723.92	3,700,000.00	3,699,860.03	0.0061%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
74333PAA5	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR7 A 144A	0.02	8/17/2040	7,292,688.00	13,113.00	9,300,000.00	9,299,748.89	0.0128%
74333TAA7	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR8 A 144A	0.02	10/17/2038	3,838,733.08	5,774.54	4,589,041.34	4,588,836.32	0.0067%
74333QAA3	ASSET BACKED	USD FIXED INCOME	PROGRESS RESIDENTI SFR9 A 144A	0.02	11/17/2040	2,886,706.75	6,029.92	3,594,589.20	3,594,533.21	0.0051%
69363PAA8	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A1	0.03	2/1/2026	647,582.13	5,075.95	656,231.26	656,216.83	0.0011%
69363PAB6	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A2	0.04	8/1/2028	814,325.50	7,450.25	850,000.00	849,966.94	0.0014%
69363PAB6	ASSET BACKED	USD FIXED INCOME	PSNH FUNDING LLC 3 1 A2	0.04	8/1/2028	814,325.50	7,450.25	850,000.00	849,966.94	0.0014%
80285VAC3	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.01	8/15/2025	3,167,949.11	722.76	3,188,643.41	3,188,427.41	0.0055%
80286FAC7	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.04	2/16/2027	3,902,240.00	7,360.00	4,000,000.00	3,999,867.15	0.0068%
80286FAC7	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 4 A3	0.04	2/16/2027	4,297,341.80	8,105.20	4,405,000.00	4,404,853.69	0.0075%
80287HAC2	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 5 A3	0.04	8/17/2026	2,442,775.00	4,566.67	2,500,000.00	2,499,910.20	0.0043%
80287HAC2	ASSET BACKED	USD FIXED INCOME	SANTANDER DRIVE AUTO RECE 5 A3	0.04	8/17/2026	1,367,954.00	2,557.33	1,400,000.00	1,399,949.71	0.0024%
80287CAC3	ASSET BACKED	USD FIXED INCOME	SANTANDER RETAIL AUT A A3 144A	0.01	7/21/2025	3,258,538.20	1,420.77	3,470,000.00	3,469,789.84	0.0057%
83162CPG2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2005-20A 1	0.05	1/1/2025	11,831.29	191.57	11,825.26	12,348.21	0.0000%
83162CPR8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2005-20G 1	0.05	7/1/2025	11,407.44	183.20	11,570.24	11,743.27	0.0000%
83162CQN6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2006-20I 1	0.06	9/1/2026	11,490.90	106.23	11,504.70	11,870.11	0.0000%
83162CSA2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2008-20I 1	0.06	9/1/2028	28,681.53	273.77	29,332.12	30,617.96	0.0001%
83162CSH7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20B 1	0.05	2/1/2029	33,976.23	416.89	35,032.82	36,048.80	0.0001%
83162CSR5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20G 1	0.04	7/1/2029	289,139.25	4,298.56	299,899.65	313,248.99	0.0005%
83162CSY0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2009-20L 1	0.04	12/1/2029	127,901.45	2,234.23	132,399.04	136,371.20	0.0002%
83162CUG6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2011-20I 1	0.03	9/1/2031	78,124.28	402.88	84,816.29	84,997.32	0.0001%
83162CUK7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2011-20K 1	0.03	11/1/2031	651,781.52	10,158.31	707,896.47	717,690.19	0.0011%
83162CVG5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20A 1	0.02	1/1/2033	685,350.79	5,433.04	765,216.43	748,776.68	0.0012%
83162CVG5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20A 1	0.02	1/1/2033	511,455.81	4,054.50	571,057.03	563,058.39	0.0009%
83162CVK6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20C 1	0.02	3/1/2033	1,135,857.87	4,705.24	1,271,686.73	1,254,374.37	0.0020%
83162CVL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20D 1	0.02	4/1/2033	458,077.70	890.85	513,949.11	492,418.83	0.0008%
83162CVS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20H 1	0.03	8/1/2033	1,306,920.59	11,018.27	1,394,718.09	1,416,163.32	0.0023%
83162CVU4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20I 1	0.04	9/1/2033	981,069.51	6,232.10	1,032,943.95	1,081,571.84	0.0017%
83162CVV2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20J 1	0.03	10/1/2033	594,817.20	1,806.20	643,156.87	659,418.84	0.0010%
83162CVY6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2013-20L 1	0.03	12/1/2033	555,082.10	8,320.64	590,814.56	594,627.10	0.0010%
831641FA8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10A 1	0.03	3/10/2024	61,791.29	339.30	63,623.65	63,623.65	0.0001%
831641FB6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10B 1	0.03	9/10/2024	18,213.35	95.01	18,854.99	18,854.99	0.0000%
831641FB6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-10B 1	0.03	9/10/2024	236,454.11	1,233.41	244,784.11	244,784.11	0.0004%
83162CWA7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20A 1	0.03	1/1/2034	1,623,758.37	20,044.90	1,737,996.90	1,756,166.65	0.0028%
83162CWB5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20B 1	0.03	2/1/2034	1,220,823.69	10,550.59	1,306,574.15	1,306,574.15	0.0021%
83162CWB5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20B 1	0.03	2/1/2034	1,587,070.79	13,715.76	1,698,546.39	1,698,546.39	0.0028%
83162CWD1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20C 1	0.03	3/1/2034	1,515,359.11	8,782.93	1,641,669.13	1,641,669.13	0.0027%
83162CWK5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20G 1	0.03	7/1/2034	964,732.94	10,078.49	1,053,500.93	1,073,554.70	0.0017%
83162CWL3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2014-20H 1	0.03	8/1/2034	1,243,586.67	9,779.61	1,358,279.82	1,384,883.13	0.0022%
831641FC4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10A 1	0.03	3/10/2025	689,884.48	3,043.96	723,634.81	723,634.81	0.0012%
831641FC4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10A 1	0.03	3/10/2025	641,753.00	2,831.60	673,148.65	673,148.65	0.0011%
831641FE0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-10B 1	0.03	9/10/2025	199,814.67	992.55	209,933.46	209,933.46	0.0003%
83162CWX1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20B 1	0.02	2/1/2035	316,848.48	2,159.71	351,172.04	351,172.04	0.0006%
83162CWX7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20C 1	0.03	3/1/2035	1,417,277.01	7,065.09	1,558,474.83	1,558,474.83	0.0025%
83162CWX7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20C 1	0.03	3/1/2035	748,750.14	3,732.50	823,345.21	823,345.21	0.0013%
83162CXA6	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20E 1	0.03	5/1/2035	549,092.56	8,483.79	594,944.97	594,944.97	0.0010%
83162CXD0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20G 1	0.03	7/1/2035	1,828,958.07	19,140.75	1,993,827.68	2,011,508.64	0.0032%
83162CXE8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20H 1	0.03	8/1/2035	931,500.06	7,137.58	1,012,423.04	1,012,423.04	0.0016%
83162CXE8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20H 1	0.03	8/1/2035	1,701,778.96	13,039.81	1,849,619.01	1,853,195.61	0.0030%
83162CXG3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20I 1	0.03	9/1/2035	1,231,576.23	6,371.18	1,355,570.24	1,357,621.67	0.0022%
83162CXH1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2015-20J 1	0.03	10/1/2035	867,442.15	2,147.49	947,423.65	947,423.65	0.0015%
831641FF7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-10A 1	0.03	3/10/2026	594,155.40	2,673.25	638,039.77	638,039.77	0.0010%
831641FF7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-10A 1	0.03	3/10/2026	754,120.32	3,392.97	809,819.72	809,819.72	0.0013%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
83162CXP3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20B 1	0.02	2/1/2036	1,198,726.05	7,586.54	1,336,834.42	1,336,834.41	0.0021%
83162CXR9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20C 1	0.03	3/1/2036	2,256,435.82	10,395.52	2,494,925.77	2,615,751.44	0.0039%
83162CYE7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20L 1	0.03	12/1/2036	357,489.67	4,621.46	394,715.26	394,715.26	0.0006%
83162CYE7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2016-20L 1	0.03	12/1/2036	2,833,759.45	36,633.51	3,128,840.39	3,144,588.32	0.0050%
831641FH3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10A 1	0.03	3/10/2027	1,403,063.74	7,182.33	1,510,587.35	1,510,587.35	0.0025%
831641FH3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10A 1	0.03	3/10/2027	1,959,586.21	10,031.18	2,109,758.84	2,109,758.84	0.0034%
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	1,160,256.03	5,308.56	1,261,490.66	1,261,490.66	0.0020%
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	1,401,275.38	6,411.30	1,523,539.42	1,523,539.42	0.0025%
831641FJ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-10B 1	0.03	9/10/2027	1,457,326.41	6,667.76	1,584,481.01	1,584,481.01	0.0026%
83162CYG2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20A 1	0.03	1/1/2037	1,449,049.58	14,837.59	1,589,741.73	1,589,741.73	0.0025%
83162CYH0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20B 1	0.03	2/1/2037	2,891,096.14	22,432.56	3,181,923.99	3,181,923.99	0.0051%
83162CZR8	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20F 1	0.03	6/1/2037	711,911.01	9,183.58	784,362.58	784,362.58	0.0012%
83162CYT4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20G 1	0.03	7/1/2037	571,243.96	6,191.33	623,288.56	623,288.56	0.0010%
83162CYU1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20H 1	0.03	8/1/2037	3,133,794.27	23,918.51	3,479,055.77	3,399,013.11	0.0055%
83162CYW7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20I 1	0.03	9/1/2037	913,390.61	4,325.81	1,002,118.15	1,002,118.15	0.0016%
83162CYX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20J 1	0.03	10/1/2037	2,677,890.58	7,027.54	2,958,962.43	3,035,592.19	0.0047%
83162CYX5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20J 1	0.03	10/1/2037	1,053,068.34	2,763.55	1,163,598.57	1,163,598.57	0.0018%
83162CZA4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2017-20L 1	0.03	12/1/2037	471,958.00	6,025.14	520,155.62	520,155.62	0.0008%
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	473,858.29	3,014.60	508,404.37	508,404.37	0.0008%
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	2,295,825.06	14,605.63	2,463,199.47	2,463,199.47	0.0040%
831641FL4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-10B 1	0.04	9/10/2028	734,664.01	4,673.80	788,223.82	788,223.82	0.0013%
83162CZL0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20E 1	0.04	5/1/2038	987,492.96	20,010.21	1,058,792.01	1,058,792.01	0.0017%
83162CZL0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20E 1	0.04	5/1/2038	1,219,844.23	24,718.49	1,307,919.53	1,307,919.53	0.0021%
83162CZP1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20G 1	0.04	7/1/2038	1,917,744.12	24,188.32	2,049,857.43	2,049,857.43	0.0034%
83162CZP1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20G 1	0.04	7/1/2038	585,357.95	7,383.06	625,683.24	625,683.24	0.0010%
83162CZU0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20I 1	0.04	9/1/2038	2,164,023.84	13,557.46	2,304,383.86	2,304,383.86	0.0038%
83162CZU0	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20I 1	0.04	9/1/2038	906,713.89	5,680.50	965,523.95	965,523.95	0.0016%
83162CZZ9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2018-20K 1	0.04	11/1/2038	1,825,567.10	41,692.27	1,924,019.16	1,924,019.16	0.0032%
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	427,017.21	2,396.03	460,549.84	460,549.84	0.0007%
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	2,659,707.17	14,923.86	2,868,567.58	2,868,567.58	0.0047%
831641FM2	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-10A 1	0.03	3/10/2029	915,036.87	5,134.36	986,892.51	986,892.51	0.0016%
83162CB51	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-20D 1	0.03	4/1/2039	135,699.98	370.13	149,047.15	149,047.15	0.0002%
83162CC68	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2019-25G 1	0.03	7/1/2044	187,628.58	1,955.24	218,056.13	218,056.13	0.0003%
831641FP5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10A 1	0.02	3/10/2030	3,059,809.28	12,014.44	3,459,561.63	3,459,561.63	0.0054%
831641FP5	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10A 1	0.02	3/10/2030	2,361,015.00	9,270.60	2,669,472.55	2,669,472.55	0.0041%
831641FQ3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10B 1	0.01	9/10/2030	3,124,751.13	6,374.08	3,688,588.82	3,688,588.82	0.0055%
831641FQ3	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-10B 1	0.01	9/10/2030	2,383,355.76	4,861.73	2,813,414.26	2,813,414.26	0.0042%
83162CF40	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-25D 1	0.02	4/1/2045	2,006,816.71	3,614.98	2,450,834.37	2,450,834.37	0.0035%
83162CG64	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2020-25H 1	0.01	8/1/2045	1,628,857.26	5,383.68	1,732,151.66	1,732,151.66	0.0029%
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,960,561.30	6,550.04	2,351,103.02	2,351,103.02	0.0034%
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,758,281.16	5,874.25	2,108,528.90	2,108,528.90	0.0031%
831641FR1	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10A 1	0.02	3/10/2031	1,365,390.90	4,561.64	1,637,375.31	1,637,375.31	0.0024%
831641FS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10B 1	0.01	9/10/2031	4,153,025.82	9,059.45	4,876,561.21	4,876,561.21	0.0073%
831641FS9	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2021-10B 1	0.01	9/10/2031	3,927,733.74	8,567.99	4,612,019.00	4,612,019.00	0.0069%
831641FT7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10A 1	0.03	3/10/2032	17,400,691.32	95,052.43	19,358,622.39	19,358,622.39	0.0305%
831641FT7	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10A 1	0.03	3/10/2032	10,905,688.30	59,573.04	12,132,799.66	12,132,799.66	0.0191%
831641FU4	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-10B 1	0.04	9/10/2032	11,017,073.10	54,648.77	11,415,000.00	11,415,000.00	0.0193%
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	9,496,795.75	152,625.06	10,075,000.00	10,075,000.00	0.0166%
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	9,072,621.25	145,808.06	9,625,000.00	9,625,000.00	0.0159%
83162CP72	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25F 1	0.04	6/1/2047	9,282,823.28	149,186.26	9,848,000.00	9,848,000.00	0.0162%
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	11,878,378.40	149,379.30	12,670,000.00	12,670,000.00	0.0208%
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	11,334,616.80	142,541.10	12,090,000.00	12,090,000.00	0.0198%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
83162CQ22	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25G 1	0.04	7/1/2047	7,631,412.80	95,970.60	8,140,000.00	8,140,000.00	0.0134%
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	5,549,764.90	80,220.11	10,270,000.00	10,270,000.00	0.0167%
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	8,991,842.90	75,533.44	9,670,000.00	9,670,000.00	0.0157%
83162CQ48	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25H 1	0.04	8/1/2047	11,003,151.71	92,428.88	11,833,000.00	11,833,000.00	0.0193%
83162CQ71	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25I 1	0.04	9/1/2047	8,154,370.10	47,424.33	8,527,000.00	8,527,000.00	0.0143%
83162CQ97	ASSET BACKED	USD FIXED INCOME	SBA GTD PARTN CTFS 2022-25J 1	0.05	10/1/2047	8,148,092.48	21,875.84	8,224,000.00	8,224,000.00	0.0143%
784033AS1	ASSET BACKED	USD FIXED INCOME	SCF EQUIPMENT LEASI 1A A3 144A	0.03	7/20/2029	1,143,929.50	1,092.97	1,225,000.00	1,188,235.86	0.0020%
784427AF3	ASSET BACKED	USD FIXED INCOME	SLC STUDENT LOAN TRUST 20 1 A6	0.03	3/15/2055	1,638,632.17	7,845.19	1,740,466.89	1,636,716.73	0.0029%
784428AF1	ASSET BACKED	USD FIXED INCOME	SLC STUDENT LOAN TRUST 20 2 A6	0.03	9/15/2039	965,237.37	4,645.05	1,030,509.86	962,020.25	0.0017%
78443CCL6	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE CREDIT STUDEN A A5	0.04	6/15/2039	2,236,961.95	11,169.04	2,387,952.17	2,339,022.25	0.0039%
78443CCU6	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE CREDIT STUDEN B A5	0.04	12/15/2039	392,226.31	1,940.02	417,106.72	402,602.92	0.0007%
78445QAE1	ASSET BACKED	USD FIXED INCOME	SLM PRIVATE EDUCATIO C A5 144A	0.08	10/15/2041	393,895.07	1,408.08	368,480.94	408,191.83	0.0007%
78442GRA6	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 2 9 A7A	0.05	1/25/2041	1,689,818.13	1,680.82	1,743,338.63	1,709,601.39	0.0030%
78446JAB2	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 2 A2	0.05	10/25/2034	1,819,634.52	1,703.35	1,830,526.15	1,849,956.75	0.0032%
78442GPH3	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 4 A4	0.05	7/25/2040	1,880,820.00	1,761.06	2,000,000.00	1,942,463.80	0.0033%
78448BAC5	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 5 A3	0.04	10/25/2044	2,005,739.95	1,670.96	2,053,126.10	2,055,282.49	0.0035%
78442GPO3	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 5 A4	0.04	10/25/2028	1,178,184.62	1,035.83	1,184,224.16	1,180,197.97	0.0021%
78442GQJ8	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 7 A4	0.05	10/25/2029	580,337.72	513.45	585,702.76	583,937.44	0.0010%
78445GAD5	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 20 8 A4	0.06	4/25/2023	385,360.95	441.21	387,320.79	387,320.80	0.0007%
78445JAA5	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 200 9 A	0.06	4/25/2023	272,259.03	313.82	275,487.75	275,487.75	0.0005%
78445XAA4	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 1 A	0.04	3/25/2025	159,028.99	127.53	164,554.74	164,554.73	0.0003%
78445XAA4	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 1 A	0.04	3/25/2025	795,144.82	637.63	822,773.56	822,773.56	0.0014%
78447XAA2	ASSET BACKED	USD FIXED INCOME	SLM STUDENT LOAN TRUST 201 3 A	0.04	12/27/2038	667,148.39	567.35	688,875.52	688,137.70	0.0012%
78449DAB2	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCA PTB A2A 144A	0.02	9/15/2054	4,698,841.20	1,427.35	5,352,547.87	5,369,296.81	0.0082%
78449UAB4	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI A A2A 144A	0.02	9/15/2037	1,334,779.26	1,479.29	1,492,557.51	1,435,554.02	0.0023%
78449XAA0	ASSET BACKED	USD FIXED INCOME	SMB PRIVATE EDUCATI B A1A 144A	0.01	7/15/2053	3,167,352.31	2,044.04	3,565,192.10	3,555,960.52	0.0055%
83715RAE2	ASSET BACKED	USD FIXED INCOME	SOUTH CAROLINA STUDENT LO 1 A1	0.04	5/1/2030	100,707.62	314.92	100,811.46	100,811.46	0.0002%
83715RAE2	ASSET BACKED	USD FIXED INCOME	SOUTH CAROLINA STUDENT LO 1 A1	0.04	5/1/2030	73,145.57	228.73	73,220.99	73,220.99	0.0001%
89237MAA7	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.01	2/27/2034	12,237,709.11	2,493.28	13,981,000.00	13,982,370.36	0.0214%
89231EAA1	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.04	4/25/2035	4,592,214.00	3,151.50	4,950,000.00	4,947,978.56	0.0080%
89231XAA9	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.03	11/25/2031	5,172,629.00	2,314.67	5,425,000.00	5,482,893.91	0.0091%
89237MAA7	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO LOAN EXT 1A A 144A	0.01	2/27/2034	5,208,094.50	1,061.08	5,950,000.00	5,950,141.53	0.0091%
89232HAC9	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 A A3	0.02	5/15/2024	1,129,011.52	839.03	1,137,233.72	1,143,710.06	0.0020%
89233MAD5	ASSET BACKED	USD FIXED INCOME	TOYOTA AUTO RECEIVABLES 2 D A3	0.02	1/16/2024	322,268.68	276.03	323,468.75	323,461.49	0.0006%
89239CAC3	ASSET BACKED	USD FIXED INCOME	TOYOTA LEASE OWNER T B A3 144A	0.00	10/21/2024	3,175,557.00	423.50	3,300,000.00	3,299,972.23	0.0056%
89614YAA4	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR1 A 144A	0.02	7/17/2038	8,299,330.27	15,513.92	9,581,420.09	9,581,192.88	0.0145%
89616TAA3	ASSET BACKED	USD FIXED INCOME	TRICON RESIDENTIAL SFR2 A 144A	0.05	7/17/2040	6,324,261.12	27,311.99	6,759,000.00	6,758,885.30	0.0111%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	1,658,803.82	14,236.42	1,871,161.99	1,871,161.99	0.0029%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	1,744,485.87	14,971.78	1,967,812.96	1,967,812.96	0.0031%
90931CAA6	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-1 CLASS A	0.04	2/25/2033	318,737.10	2,735.51	359,541.46	359,541.46	0.0006%
90932JAA0	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2019-2 CLASS A	0.03	11/1/2033	467,294.69	7,961.13	589,713.27	589,713.27	0.0008%
90931GAA7	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS A	0.06	4/15/2029	762,356.33	2,063.78	790,383.32	790,383.32	0.0013%
90931GAA7	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS A	0.06	4/15/2029	1,524,712.69	4,127.56	1,580,766.68	1,580,766.68	0.0027%
90932VAA3	ASSET BACKED	USD FIXED INCOME	UNITED AIRLINES 2020-1 CLASS B	0.05	7/15/2027	320,980.93	749.55	345,948.00	345,948.00	0.0006%
92348KAA1	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 1 A	0.01	5/20/2027	2,165,618.50	355.97	2,330,000.00	2,329,869.62	0.0038%
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	3,463,260.80	1,137.40	3,760,000.00	3,759,538.83	0.0061%
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	6,553,484.20	2,152.29	7,115,000.00	7,114,127.33	0.0115%
92348KAD5	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.01	4/20/2028	6,152,814.40	2,020.70	6,680,000.00	6,679,180.67	0.0108%
92348KAH6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.02	7/20/2028	6,577,871.25	3,330.94	7,125,000.00	7,123,514.72	0.0115%
92348KAH6	ASSET BACKED	USD FIXED INCOME	VERIZON MASTER TRUST 2 A	0.02	7/20/2028	7,655,257.32	3,876.51	8,292,000.00	8,290,271.44	0.0134%
92348XAA3	ASSET BACKED	USD FIXED INCOME	VERIZON OWNER TRUST 2018 A A1A	0.03	4/20/2023	0,000.00	-	0.00	0.00	0.0000%
92348AAA3	ASSET BACKED	USD FIXED INCOME	VERIZON OWNER TRUST 2019 C A1A	0.02	4/22/2024	813,497.56	483.95	816,412.15	821,218.26	0.0014%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
92348AAB1	ASSET BACKED	USD FIXED INCOME	VERIZON OWNER TRUST 2019 C A1B	0.04	4/22/2024	539,241.84	702.66	539,241.84	539,241.84	0.0009%
92348TAA2	ASSET BACKED	USD FIXED INCOME	VERIZON OWNER TRUST 2020 A A1A	0.02	7/22/2024	1,674,211.13	951.33	1,682,945.62	1,682,866.04	0.0029%
92348CAA9	ASSET BACKED	USD FIXED INCOME	VERIZON OWNER TRUST 2020-C C A	0.00	4/21/2025	2,877,816.70	367.06	2,930,000.00	2,929,732.10	0.0050%
92868AAC9	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A3	0.03	7/21/2025	730,447.50	788.33	750,000.00	749,947.09	0.0013%
92868AAC9	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A3	0.03	7/21/2025	223,029.97	240.70	229,000.00	228,983.85	0.0004%
92868AAD7	ASSET BACKED	USD FIXED INCOME	VOLKSWAGEN AUTO LEASE TRU A A4	0.04	1/20/2027	726,285.00	836.46	750,000.00	749,871.06	0.0013%
918286AA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	VSE 2018-A VOI MORTGA A A 144A	0.04	2/20/2036	4,262,044.43	4,794.67	4,407,765.14	4,370,072.84	0.0075%
950739AA0	ASSET BACKED	USD FIXED INCOME	WEPKO ENVIRONMENTAL TRUST 1 A	0.02	12/15/2035	3,413,775.62	24,079.63	4,039,301.91	4,039,279.47	0.0060%
98164EAC9	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A3	0.00	1/15/2026	2,938,504.23	407.68	3,057,629.47	3,057,493.69	0.0051%
98162YAE3	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL A A4	0.03	6/16/2025	3,988,440.00	5,724.44	4,000,000.00	3,999,596.63	0.0070%
98163QAD1	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL B A3	0.03	7/15/2027	483,210.00	1,365.00	504,000.00	503,943.44	0.0008%
98162VAD1	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL B A3	0.03	7/15/2024	80,750.08	93.03	80,816.35	80,815.72	0.0001%
98162RAD0	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL C A3	0.02	12/16/2024	976,119.51	856.70	983,456.09	983,423.62	0.0017%
98163CAD2	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL C A3	0.00	11/17/2025	2,789,193.84	613.55	2,876,020.91	2,875,586.69	0.0049%
98163KAC6	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTO RECEIVABL D A3	0.01	10/15/2026	3,969,889.00	1,524.60	4,235,000.00	4,234,537.26	0.0069%
98163JAB1	ASSET BACKED	USD FIXED INCOME	WORLD OMNI AUTOMOBILE LEA A A2	0.00	4/15/2024	1,475,497.40	138.70	1,486,063.31	1,485,985.97	0.0026%
36197XAK0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC12 A4	0.03	6/10/2046	706,999.88	1,870.55	716,000.00	733,721.72	0.0012%
36197XAK0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC12 A4	0.03	6/10/2046	2,631,500.95	6,962.31	2,665,000.00	2,779,088.08	0.0046%
36197XAK0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC12 A4	0.03	6/10/2046	3,873,687.89	10,248.84	3,923,000.00	4,016,240.22	0.0068%
06540BBE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK21 BN21 XA	0.01	10/17/2052	2,176,240.78	35,628.25	50,551,469.96	3,029,138.86	0.0038%
06540JBM3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK26 BN26 XA	0.01	3/15/2063	747,033.40	12,239.25	11,977,447.51	1,207,218.18	0.0013%
08160JAG2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B9 MORTGA B9 XA	0.01	3/15/2052	860,596.57	15,418.95	17,917,896.54	1,285,253.44	0.0015%
12515ABE9	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 A4	0.04	11/10/2049	566,208.80	1,821.77	620,000.00	682,596.65	0.0010%
12515ABE9	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 A4	0.04	11/10/2049	2,307,757.48	7,425.17	2,527,000.00	2,591,264.57	0.0040%
12624PAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2012-CCRE3 MORTGAG CR3 XA	0.02	10/15/2045	0,045.51	5,822.50	4,551,434.71	488,745.90	0.0000%
12625KAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE8 MORTGAG CR8 XA	0.00	6/10/2046	13,325.83	5,957.55	24,677,466.55	777,918.57	0.0000%
12591VAF8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 XA	0.01	4/10/2047	213,734.30	15,917.71	20,336,280.18	1,481,738.50	0.0004%
12637UAX7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CSAIL 2016-C7 COMMERCIA C7 ASB	0.03	11/15/2049	3,252,989.65	9,345.79	3,383,807.65	3,473,918.77	0.0057%
31358DCT9	CMO/REMIC	USD FIXED INCOME	FEDERAL NATL MTG ASSN STRIP	0.00	8/6/2038	1,563,970.00	-	3,625,000.00	2,712,485.42	0.0027%
31358DJP0	CMO/REMIC	USD FIXED INCOME	FEDERAL NATL MTG ASSN STRIP	0.00	7/15/2037	2,078,546.80	-	4,370,000.00	3,314,408.87	0.0036%
312913EC6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 1416 Z	0.07	11/15/2022	0,079.05	0.46	79.24	79.24	0.0000%
312916UP2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 1534 K	0.04	6/15/2023	0,037.04	8.34	4,706.40	1,128.24	0.0000%
313375WZ2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 1760 ZB	0.04	5/15/2024	9,857.92	24.64	9,887.78	9,823.84	0.0000%
31339GVT5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2380 SI	0.04	6/15/2031	1,005.18	30.12	15,101.81	4,862.44	0.0000%
31395MTC3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2922 SE	0.03	2/15/2035	4,283.16	125.45	84,563.97	13,601.69	0.0000%
31395TAM6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2965 SA	0.03	5/15/2032	5,654.84	268.73	229,219.18	33,854.81	0.0000%
31395UF63	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2980 SL	0.03	11/15/2034	18,536.66	327.22	223,926.79	34,663.84	0.0000%
31395UA27	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 2981 SU	0.04	5/15/2030	2,278.03	94.97	48,696.58	12,664.70	0.0000%
31396EU61	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3065 DI	0.03	4/15/2035	9,995.41	318.24	223,211.40	47,852.02	0.0000%
31396NCK0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3145 AJ	0.06	4/15/2036	353,315.83	1,628.03	355,205.52	381,662.83	0.0006%
31397GJZ4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3308 S	0.04	3/15/2032	11,499.72	339.88	201,891.08	33,031.33	0.0000%
31397T5F5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3424 XI	0.03	5/15/2036	16,793.94	361.40	257,496.82	53,600.53	0.0000%
31397TX29	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3440 EM	0.05	4/15/2038	197,831.53	828.62	198,869.63	211,229.30	0.0003%
31397YCP4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3489 SD	0.04	6/15/2032	5,959.05	196.44	100,727.68	18,936.42	0.0000%
31398JYU1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3571 SB	0.03	9/15/2034	0,000.32	0.39	327.60	23.85	0.0000%
31398W2M5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3621 SB	0.03	1/15/2040	19,854.74	295.00	235,552.70	45,888.49	0.0000%
31398LXH6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3622 PA	0.05	10/15/2039	26,160.20	98.52	26,272.65	27,668.64	0.0000%
3137A4DK0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3768 V	0.04	11/15/2023	269,012.19	901.01	270,304.24	273,745.12	0.0005%
3137A4DK0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3768 V	0.04	11/15/2023	203,768.04	682.49	204,746.73	205,607.94	0.0004%
3137A7FZ8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3800 AF	0.04	2/15/2041	150,143.89	270.74	155,713.77	155,713.77	0.0003%
3137A7FW5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3812 JN	0.05	12/15/2040	52,399.95	197.83	52,753.40	55,952.26	0.0001%
3137AAWW9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3863 AL	0.04	5/15/2026	558,015.62	1,663.36	570,294.05	561,853.89	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3137ABX71	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3870 MG	0.04	6/15/2041	3,544,604.52	12,496.67	3,749,000.00	4,163,922.08	0.0062%
3137AFED0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 3927 AI	0.05	8/15/2026	0,541.08	146.08	38,954.82	3,262.46	0.0000%
3137AMND5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4012 JA	0.03	12/15/2040	87,198.44	185.71	89,141.73	90,108.83	0.0002%
3137AMFC6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4023 PC	0.02	10/15/2041	609,901.57	1,116.30	669,779.89	670,816.28	0.0011%
3137APRB8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4042 EB	0.07	8/15/2039	215,714.60	1,134.96	209,531.33	236,334.47	0.0004%
3137ARHS8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4057 GA	0.02	2/15/2027	585,458.92	882.18	604,925.43	601,593.05	0.0010%
3137ARKV7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4057 UI	0.03	5/15/2027	2,252.03	163.19	65,276.18	7,991.12	0.0000%
3137ASCR3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4077 PJ	0.04	11/15/2040	725,289.45	2,168.89	743,619.67	787,405.12	0.0013%
3137ATHP0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4097 CI	0.03	8/15/2027	8,541.96	435.02	174,006.17	14,899.28	0.0000%
3137AUXL8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4123 DI	0.03	10/15/2027	23,635.39	1,140.70	456,281.58	38,641.34	0.0000%
3137B2HV5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4222 MA	0.01	7/15/2023	58,736.68	68.83	58,998.05	58,913.67	0.0001%
3137B3PK8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4244 AI	0.05	8/15/2028	1,634.47	193.84	51,691.14	5,104.49	0.0000%
3137B4PT7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4246 PT	0.07	2/15/2036	328,688.63	1,717.98	317,165.99	352,747.40	0.0006%
3137B4UY0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4248 LM	0.07	5/15/2041	568,758.00	2,960.29	546,514.85	607,553.30	0.0010%
3137B66C0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4273 PD	0.07	11/15/2043	278,611.87	1,452.23	268,104.84	299,036.28	0.0005%
3137B6Z87	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4287 V	0.05	10/15/2026	1,272,775.90	4,800.95	1,280,252.58	1,332,609.18	0.0022%
3137B7XE4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4311 KL	0.04	12/15/2028	46,779.41	158.19	47,456.62	47,968.78	0.0001%
3137B9S55	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4328 KD	0.03	8/15/2043	501,125.34	1,338.92	535,567.70	545,367.39	0.0009%
3137BEX58	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4395 TI	0.04	5/15/2026	7,767.24	843.62	253,087.03	19,620.52	0.0000%
3137BGAW9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4427 KA	0.02	7/15/2044	1,201,780.32	2,508.14	1,337,674.70	1,344,745.38	0.0021%
3137BG2A6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4430 A	0.04	4/15/2041	56,986.97	190.47	57,140.68	60,588.64	0.0001%
3137BJPS6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4485 GA	0.04	7/15/2044	516,357.20	1,599.50	548,400.23	562,291.36	0.0009%
3137BKU57	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4494 AI	0.00	11/15/2038	51,847.74	446.23	1,361,190.38	91,918.58	0.0001%
3137BPDW6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4583 UP	0.03	7/15/2045	491,223.63	1,355.71	542,285.20	563,738.45	0.0009%
3137BUQL5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4650 BC	0.04	5/15/2043	182,822.10	535.84	183,714.95	190,397.53	0.0003%
3137BVGB6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4661 BV	0.04	12/15/2036	569,890.02	1,714.05	587,673.00	625,057.48	0.0010%
3137BWWWX8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4678 AF	0.03	12/15/2042	637,594.62	2,941.47	641,230.40	641,230.40	0.0011%
3137BYPD6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4692 LP	0.03	5/15/2046	1,166,001.00	3,172.14	1,268,854.33	1,297,202.70	0.0020%
3137FAA40	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4710 KZ	0.04	8/15/2047	2,544,977.14	8,556.50	2,933,657.41	3,199,009.72	0.0045%
3137FCEH3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4740 P	0.03	12/15/2047	166,496.12	467.15	186,858.04	190,521.24	0.0003%
3137F3TU8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4764 PA	0.03	10/15/2045	1,709,666.31	4,512.28	1,804,911.49	1,809,348.80	0.0030%
3137FES50	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4767 LA	0.04	8/15/2046	845,458.88	2,596.88	890,359.72	903,430.39	0.0015%
3137F3P57	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4772 VL	0.04	4/15/2029	108,265.41	366.32	109,895.16	113,217.72	0.0002%
3137FV4S8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 4999 QI	0.04	5/25/2050	137,146.37	2,304.55	691,366.48	122,069.40	0.0002%
3137FVQ54	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5010 IK	0.03	9/25/2050	41,620.88	583.08	279,879.52	33,662.44	0.0001%
3137FVQG0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5010 JI	0.03	9/25/2050	77,029.52	1,038.49	498,476.13	67,579.74	0.0001%
3137FW3E8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5013 IN	0.03	9/25/2050	40,660.89	541.42	259,880.40	31,226.26	0.0001%
3137FXAJ7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5018 EI	0.04	10/25/2050	280,942.31	4,456.43	1,336,929.22	261,323.33	0.0005%
3137FXC89	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5018 MI	0.02	10/25/2050	71,462.88	873.97	524,382.75	65,969.12	0.0001%
3137FWV49	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5023 IO	0.02	10/25/2050	107,029.07	1,527.50	916,501.68	110,123.41	0.0002%
3137F8M83	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5067 GI	0.04	12/25/2050	156,448.46	2,646.64	793,993.40	150,734.70	0.0003%
3137F9R37	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5071 IH	0.03	2/25/2051	69,187.85	1,113.66	534,558.07	72,165.34	0.0001%
3137FFUW5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5081 HE	0.01	1/15/2044	8,896,776.15	8,087.60	9,705,115.20	9,805,663.53	0.0156%
3137FFUW5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5081 HE	0.01	1/15/2044	5,931,184.10	5,391.73	6,470,076.80	6,537,109.04	0.0104%
3137FFWM5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5083 VC	0.01	8/15/2038	6,262,919.70	7,051.39	6,769,333.54	6,853,987.09	0.0110%
3137H0WB0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 G	0.03	9/25/2050	8,545,863.01	21,615.83	10,375,600.08	10,755,347.50	0.0150%
3137H0WB0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5115 G	0.03	9/25/2050	10,246,532.23	25,917.49	12,440,396.08	12,895,715.13	0.0179%
3137H24R2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5140 NI	0.03	5/25/2049	102,806.50	1,544.42	741,321.76	103,553.37	0.0002%
3137H2UH5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5148 BI	0.03	1/25/2049	242,515.95	3,513.01	1,686,246.36	227,643.27	0.0004%
3137H2UN2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5148 CI	0.02	6/25/2049	96,468.87	1,410.36	846,218.16	101,149.51	0.0002%
3137H7G72	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5224 HL	0.04	4/25/2052	439,580.00	1,666.67	500,000.00	504,800.32	0.0008%
3137H7L35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5225 QA	0.04	3/25/2049	4,706,972.54	16,395.06	4,918,518.00	4,942,133.58	0.0082%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3137H7L35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5225 QA	0.04	3/25/2049	8,284,600.22	28,856.45	8,656,934.99	8,698,500.00	0.0145%
3137H7XD0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5230 PE	0.02	12/25/2051	609,456.00	1,333.33	800,000.00	660,042.84	0.0011%
3137H8N23	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5250 AY	0.02	1/25/2055	2,938,971.68	7,583.31	4,549,984.80	3,727,190.37	0.0051%
3137H9S54	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 5262 EZ	0.05	10/25/2052	844,695.77	3,764.06	1,003,750.00	857,009.60	0.0015%
31394JDB0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 57 2A1	0.04	7/25/2043	453,967.54	1,449.61	485,480.05	487,272.17	0.0008%
31394JY35	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 58 2A	0.07	9/25/2043	38,036.41	205.32	37,906.01	39,323.40	0.0001%
31394PPV9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 59 2A1	0.03	10/25/2043	229,627.55	820.93	286,787.08	285,655.90	0.0004%
31396HZN2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG 67 1A1C	0.03	3/25/2036	513,081.38	1,414.33	510,813.37	523,864.20	0.0009%
3137ATRW4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K020 A2	0.02	5/25/2022	0,000.01	-	0.01	0.01	0.0000%
3137B36J2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K029 A2	0.03	2/25/2023	3,667,905.68	10,197.64	3,685,892.84	3,716,155.01	0.0064%
3137BDCX2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K039 X1	0.01	7/25/2024	95,108.96	5,874.59	10,128,749.31	8,184,261.86	0.0002%
3137BEVJ0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K040 X1	0.01	9/25/2024	136,941.88	8,295.17	14,279,653.92	838,229.96	0.0002%
3137BLW95	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K050 A2	0.03	8/25/2025	4,315,005.00	12,502.50	4,500,000.00	4,798,744.74	0.0076%
3137BN6H2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K053 X1	0.01	12/25/2025	246,808.56	8,249.88	11,274,945.67	773,822.05	0.0004%
3137BSP98	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K058 X1	0.01	8/25/2026	104,984.64	2,846.53	3,728,147.85	273,139.03	0.0002%
3137FBBX3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K068 A2	0.03	8/25/2027	2,347,777.65	6,798.88	2,515,000.00	2,554,660.03	0.0041%
3137FBU79	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K069 A2	0.03	9/25/2027	2,684,463.65	7,662.08	2,885,000.00	2,928,851.61	0.0047%
3137FBU79	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K069 A2	0.03	9/25/2027	4,419,827.50	12,615.21	4,750,000.00	4,996,777.45	0.0077%
3137FEB58	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K072 X1	0.00	12/25/2027	103,884.12	2,032.16	6,621,040.47	211,264.16	0.0002%
3137F4X72	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K075 A2	0.04	2/25/2028	3,628,185.60	11,680.00	3,840,000.00	3,840,000.00	0.0063%
3137FLNB6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K091 X1	0.01	3/25/2029	57,122.33	903.57	1,935,693.97	93,163.01	0.0001%
3137FMCT7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K093 X1	0.01	5/25/2029	96,224.47	1,575.12	1,985,237.71	156,972.76	0.0002%
3137FMU26	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K094 X1	0.01	6/25/2029	45,657.67	729.81	995,154.10	73,465.29	0.0001%
3137FNAJ9	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K095 XAM	0.01	6/25/2029	488,376.00	7,440.42	7,200,000.00	778,572.00	0.0009%
3137FNB82	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K096 A2	0.03	7/25/2029	910,644.00	2,204.13	1,050,000.00	1,130,100.67	0.0016%
3137FPJG1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K099 A2	0.03	9/25/2029	5,486,850.90	13,656.19	6,315,000.00	6,451,227.43	0.0096%
3137FPJ55	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K099 X1	0.01	9/25/2029	1,882,575.41	29,250.53	39,708,403.45	2,058,106.10	0.0033%
3137FQ4B6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K101 X1	0.01	10/25/2029	58,811.15	899.29	1,291,417.39	90,064.05	0.0001%
3137F62P1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K118 X1	0.01	9/25/2030	1,887,967.15	26,643.44	33,326,869.38	2,072,550.34	0.0033%
3137H7M91	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K144 A2	0.02	4/25/2032	2,858,445.36	7,182.58	3,518,000.00	3,253,073.15	0.0050%
3137FG6T7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K155 A3	0.04	4/25/2033	5,432,770.20	18,687.50	5,980,000.00	5,996,297.78	0.0095%
3137FJY60	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K158 A2	0.04	12/25/2030	1,308,178.50	4,543.50	1,398,000.00	1,389,309.19	0.0023%
3137BYPS3	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K726 X1	0.01	4/25/2024	32,533.79	2,305.58	3,069,225.60	130,561.98	0.0001%
3137FMU67	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K735 A2	0.03	5/25/2026	2,757,892.03	7,036.04	2,950,121.98	2,998,064.54	0.0048%
3137FNWX4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K736 A2	0.02	7/25/2026	2,498,832.75	5,201.06	2,735,000.00	2,780,993.79	0.0044%
3137FQXJ7	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG K737 A2	0.03	10/25/2026	3,293,244.00	7,575.00	3,600,000.00	3,665,653.88	0.0058%
3137BSR39	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KF23 A	0.04	9/25/2023	6,978.32	4.92	6,984.89	6,984.89	0.0000%
3137BXSJ5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KIR2 A1	0.03	3/25/2027	1,968,699.28	4,700.13	2,052,460.18	2,072,131.21	0.0034%
3137BYLC2	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KL1P A1P	0.03	10/25/2025	1,132,836.22	2,499.10	1,178,822.07	1,179,957.61	0.0020%
3137BYLE8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KL1P A2P	0.03	10/25/2025	1,686,924.00	4,050.00	1,800,000.00	1,795,046.28	0.0030%
3137FATE8	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KMP1 A2	0.03	8/25/2024	1,539,744.00	3,976.00	1,600,000.00	1,612,574.32	0.0027%
3137BS6F5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KS07 A2	0.03	9/25/2025	6,114,328.05	14,803.19	6,495,000.00	6,563,178.17	0.0107%
3137BS6F5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KS07 A2	0.03	9/25/2025	4,462,188.60	10,803.25	4,740,000.00	4,789,755.92	0.0078%
3137BWFV1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KW02 A1	0.03	4/25/2026	2,670,890.35	6,641.88	2,752,161.69	2,769,198.15	0.0047%
3137FGZH1	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG KW06 A2	0.04	6/25/2028	2,512,915.50	8,391.67	2,650,000.00	2,998,105.67	0.0044%
3137FARK6	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG Q004 A2H	0.03	1/25/2046	118,857.45	287.19	119,571.29	119,571.29	0.0002%
3137H2NU4	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG Q016 APT2	0.01	5/25/2051	3,104,713.39	4,407.50	3,573,071.62	3,607,573.19	0.0054%
31396NRF5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG R007 ZA	0.06	5/15/2036	85,340.72	419.22	83,844.92	83,511.07	0.0001%
3137BQZN0	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS MTG X2FX A2	0.02	9/25/2025	1,089,282.25	2,278.66	1,135,071.01	1,146,649.36	0.0019%
31282YC49	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS STRIP 212 IO	0.06	5/15/2031	0,864.06	24.28	4,856.17	5,358.73	0.0000%
31325VK06	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS STRIP 334 S7	0.03	8/15/2044	59,932.89	746.65	625,017.07	147,988.97	0.0001%
31325WSM5	CMO/REMIC	USD FIXED INCOME	FHLMC MULTICLASS STRIP 353 S1	0.03	12/15/2046	17,447.10	250.96	218,197.89	45,880.81	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3139216C7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 01-T10 A3	0.10	12/25/2041	25,708.60	194.33	24,546.80	26,659.50	0.0000%
31392B6V3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 02-T4 A3	0.08	12/25/2041	7,513.98	44.41	7,105.22	7,526.09	0.0000%
31392CMS0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 02-W1 2A	0.05	2/25/2042	136,690.96	578.71	140,757.44	145,014.53	0.0002%
31392DUC4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 02-W4 A6	0.04	5/25/2042	95,400.24	298.89	99,397.00	99,788.76	0.0002%
31393AV61	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 03-T4 2A5	0.04	9/26/2033	139,897.76	544.62	146,276.89	145,771.41	0.0002%
31392GWB7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 03-W1 2A	0.05	12/25/2042	144,655.03	665.96	150,290.94	166,387.83	0.0003%
31393AQ34	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 03-W4 4A	0.06	10/25/2042	384,324.08	1,812.40	380,198.92	400,714.90	0.0007%
31394AQK5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 04-64 SW	0.03	8/25/2034	21,141.36	175.26	303,537.13	79,696.45	0.0000%
31394AK21	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 04-66 SE	0.03	9/25/2034	2,820.31	42.85	88,217.33	21,375.21	0.0000%
31394AB47	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 04-W11 1A2	0.07	5/25/2044	99,329.03	527.38	97,363.27	100,388.17	0.0002%
31394CKG6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-12 SC	0.03	3/25/2035	8,114.54	66.84	126,730.35	25,134.89	0.0000%
31394DR85	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-45 SR	0.03	6/25/2035	12,657.53	108.79	208,251.55	50,161.96	0.0000%
31394ETW8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-59 DF	0.04	5/25/2035	7,807.06	4.93	7,812.84	7,787.43	0.0000%
31394EPP7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-62 JE	0.05	6/25/2035	5,551.15	23.19	5,566.62	5,452.31	0.0000%
31394EYQ5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-65 KI	0.03	8/25/2035	44,382.01	369.68	649,619.57	155,827.37	0.0001%
31394FH65	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-83 LA	0.06	10/25/2035	52,209.78	236.55	51,611.09	56,769.25	0.0001%
31394FUZ6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-89 S	0.03	10/25/2035	25,855.58	186.45	359,204.99	82,634.29	0.0000%
31394VQB9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 05-W4 3A	0.03	6/25/2045	201,701.45	482.56	210,287.49	209,103.52	0.0004%
31395BGE7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 06-3 SA	0.03	3/25/2036	5,589.60	52.38	122,552.04	25,924.85	0.0000%
31396WFQ4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 07-54 FA	0.04	6/25/2037	296,976.19	201.00	302,592.30	302,592.30	0.0005%
31396W3J3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 07-75 JI	0.03	8/25/2037	7,611.88	52.25	105,941.32	18,591.83	0.0000%
31396XQ56	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 07-85 SI	0.03	9/25/2037	6,371.78	38.40	80,158.24	17,918.92	0.0000%
31397MZT7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 08-87 AS	0.04	7/25/2033	8,267.23	63.41	83,330.60	18,963.19	0.0000%
31397ND85	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 09-31 PI	0.05	11/25/2038	42,339.10	2,208.20	529,967.44	73,680.01	0.0001%
31398TJQ5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-68 SJ	0.03	7/25/2040	6,629.59	40.25	81,464.66	17,063.83	0.0000%
31398TVQ1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-84 PA	0.03	7/25/2040	419,362.69	1,142.80	457,120.87	461,413.97	0.0007%
31398MCH7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 10-9 KA	0.03	1/25/2040	462,888.63	1,256.31	502,522.59	503,070.45	0.0008%
3136A13T0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-118 CD	0.04	10/25/2039	606,657.38	1,878.22	643,962.10	665,725.34	0.0011%
31397SNX8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-28 HA	0.05	11/25/2039	261,168.25	1,111.42	266,740.46	283,070.54	0.0005%
31397SU28	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-41 KA	0.04	1/25/2041	59,079.60	202.44	60,732.75	63,952.44	0.0001%
31397UUU1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-59 NZ	0.06	7/25/2041	735,940.62	3,344.13	729,629.33	742,325.18	0.0013%
3136A0NJ2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-72 KB	0.04	8/25/2026	378,493.76	1,128.81	387,019.80	390,606.62	0.0007%
3136A1KZ7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 11-99 KS	0.03	10/25/2026	2,306.22	68.02	131,035.45	29,362.59	0.0000%
3136A76M9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-101 BI	0.04	9/25/2027	0,204.78	20.82	6,247.04	606.17	0.0000%
3136A8Q94	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-108 MB	0.02	10/25/2042	391,361.43	727.09	436,256.60	442,310.15	0.0007%
3136A9EA2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-111 B	0.07	10/25/2042	34,796.34	195.29	33,478.63	36,753.60	0.0001%
3136A9YA0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-121 B	0.01	11/25/2027	5,266,418.32	5,316.15	5,670,559.07	5,575,448.52	0.0092%
3136A9ZT8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-126 SJ	0.01	11/25/2042	51,445.40	209.28	887,754.88	187,087.16	0.0001%
3136AAGJ8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-130 UI	0.03	12/25/2027	38,822.81	1,975.51	790,205.70	69,143.00	0.0001%
3136AANZ4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-132 PD	0.02	10/25/2042	204,796.72	390.12	234,069.45	236,739.16	0.0004%
3136AAXW0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-133 CS	0.03	12/25/2042	9,133.83	41.94	98,118.32	28,261.14	0.0000%
3136ABAR4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-150 BI	0.03	1/25/2028	11,646.68	561.77	224,709.25	19,521.63	0.0000%
3136ABDT7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-153 B	0.07	7/25/2042	143,693.97	798.92	136,957.05	150,330.64	0.0003%
3136A4MU0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-19 HB	0.04	1/25/2042	102,760.66	354.95	106,485.52	109,235.28	0.0002%
3136A4NZ8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-19 JA	0.04	3/25/2041	145,540.28	435.76	149,403.86	155,244.77	0.0003%
3136A35Y3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-21 PA	0.02	3/25/2041	613,966.39	1,097.41	658,444.31	659,306.25	0.0011%
3136A35F4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-28 B	0.07	6/25/2039	4,635.30	24.69	4,557.37	5,129.51	0.0000%
3136A5XR2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-30 PB	0.02	10/25/2040	147,013.24	281.09	149,914.08	150,701.96	0.0003%
3136A5WS1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-30 TE	0.04	4/25/2042	2,779,620.00	10,000.00	3,000,000.00	3,122,037.75	0.0049%
3136A42X6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-38 PA	0.02	9/25/2041	788,116.91	1,457.11	874,267.20	882,864.26	0.0014%
3136A47L7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-48 PG	0.03	7/25/2041	963,263.03	2,198.00	1,055,041.05	1,073,263.36	0.0017%
3136A65W0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-74 OA	0.00	3/25/2042	19,112.62	-	21,947.33	19,913.36	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3136A65Y6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-74 SA	0.03	3/25/2042	9,273.19	78.47	153,631.45	35,275.21	0.0000%
3136A6Q56	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-75 AO	0.00	3/25/2042	19,034.90	-	21,947.31	20,853.77	0.0000%
3136A6X74	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-75 NS	0.03	7/25/2042	2,591.28	13.81	27,493.64	6,797.40	0.0000%
3136A7T51	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 12-84 HL	0.03	1/25/2042	833,098.37	1,922.68	922,885.95	945,536.69	0.0015%
3136ABZW6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-1 DC	0.02	2/25/2033	4,775,338.47	8,886.57	5,331,939.65	5,348,899.42	0.0084%
3136ABZW6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-1 DC	0.02	2/25/2033	2,585,774.62	4,811.94	2,887,165.87	2,896,349.32	0.0045%
3136AHGQ7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-124 SB	0.02	12/25/2043	1,931.07	9.32	23,639.04	3,923.56	0.0000%
3136AC3P4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-14 ML	0.03	3/25/2043	1,350,110.76	3,952.50	1,581,000.00	1,633,283.79	0.0024%
3136ACRN3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-16 A	0.02	1/25/2040	1,608,223.81	2,451.63	1,681,117.04	1,674,610.81	0.0028%
3136AB5U3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-2 LD	0.02	8/25/2042	1,970,555.07	3,740.49	2,244,291.28	2,263,312.56	0.0034%
3136ADXW4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-26 HI	0.03	4/25/2032	2,407.52	227.12	90,849.71	8,610.10	0.0000%
3136ABF73	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-5 YI	0.03	2/25/2028	10,675.81	570.90	228,359.63	19,981.45	0.0000%
3136AETS6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-54 BS	0.03	6/25/2043	38,623.19	168.31	393,792.72	59,733.15	0.0001%
3136AFRX4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-73 IA	0.03	9/25/2032	2,245.36	86.61	34,645.22	2,057.06	0.0000%
3136ABQF3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-9 BC	0.07	7/25/2042	104,497.25	540.85	99,849.27	117,272.71	0.0002%
3136ABQH9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-9 CB	0.06	4/25/2042	310,109.79	1,409.09	307,438.15	346,747.26	0.0005%
3136AGAC6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-96 VC	0.04	7/25/2026	89,557.44	299.41	89,822.42	91,929.67	0.0002%
3136AC7M7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-M6 1AC	0.03	2/25/2043	90,811.47	275.07	98,466.23	103,640.30	0.0002%
3136AEGQ4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 13-M7 A2	0.02	12/25/2022	241,962.61	461.76	243,031.95	242,959.96	0.0004%
3136AMHV4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 14-86 PB	0.02	6/25/2044	1,581,365.91	3,301.11	1,760,594.43	1,774,660.34	0.0028%
3136AJLC8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 14-M3 A2	0.04	1/25/2024	23,044.20	68.75	23,563.78	23,845.04	0.0000%
3136ANHV2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-19 EA	0.04	12/25/2041	67,822.27	199.05	68,246.76	71,061.06	0.0001%
3136APAH5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-38 DF	0.03	6/25/2055	799,278.82	1,951.15	814,676.20	813,989.32	0.0014%
3136AQHL7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-M13 A2	0.03	6/25/2025	988,306.38	2,351.95	1,044,136.35	1,042,443.76	0.0017%
3136ANY50	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 15-M8 X2	0.00	1/25/2025	39,815.94	1,386.14	24,730,398.06	359,363.60	0.0001%
3136AR5B0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-26 PA	0.03	10/25/2045	590,329.66	1,622.57	649,027.73	675,445.75	0.0010%
3136ASZ58	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-42 DA	0.03	7/25/2045	654,563.97	1,779.62	711,846.24	741,157.67	0.0011%
3136ATJR6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-49 PA	0.03	9/25/2045	591,568.07	1,622.64	649,054.86	675,697.83	0.0010%
3136AUWW7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-95 GA	0.03	11/25/2041	611,049.83	1,570.05	628,018.90	642,473.94	0.0011%
3136AUQS3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-97 PA	0.03	12/25/2044	963,587.76	2,570.58	1,028,232.75	1,019,985.74	0.0017%
3136AT5G5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 16-M11 AL	0.03	7/25/2039	51,036.46	142.85	58,224.91	58,918.98	0.0001%
3136AVVD7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-14 DA	0.03	2/25/2045	661,807.92	1,766.46	706,584.16	719,383.61	0.0012%
3136AVW47	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-22 BC	0.04	11/25/2040	839,365.27	2,475.83	848,855.47	875,517.86	0.0015%
3136AXFG5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-54 P	0.03	5/25/2046	1,420,512.20	3,882.03	1,552,811.76	1,578,478.14	0.0025%
3136AXUX1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-63 AP	0.03	8/25/2047	656,326.23	1,787.26	714,905.59	726,993.71	0.0011%
3136AX4N2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-76 SB	0.03	10/25/2057	36,371.98	173.56	414,165.10	77,591.24	0.0001%
3136AYSU8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-85 SC	0.03	11/25/2047	15,150.62	84.50	193,915.56	32,584.98	0.0000%
3136AUG21	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M1 A2	0.02	10/25/2026	1,274,698.42	2,816.27	1,399,752.29	1,376,269.60	0.0022%
3136AXVB8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M10 AV2	0.03	7/25/2024	696,161.67	1,531.00	723,262.31	724,767.33	0.0012%
3136AXZK4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M11 FA	0.03	9/25/2024	356,447.54	1,071.46	357,154.71	357,030.51	0.0006%
3136AY6U2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M15 ATS2	0.03	11/25/2027	0,000.02	-	0.02	0.01	0.0000%
3136AV7G8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M7 A2	0.03	2/25/2027	676,661.35	1,791.94	726,218.50	729,484.21	0.0012%
3136AW7J0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-M8 A2	0.03	5/25/2027	84,214.36	231.76	90,856.91	96,648.50	0.0001%
3136AV6R5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 17-T1 A	0.03	6/25/2027	183,500.84	480.21	198,843.61	201,351.13	0.0003%
3136B1Q80	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-38 PA	0.04	6/25/2047	182,251.80	561.36	192,465.97	190,984.90	0.0003%
3136B27L0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-M14 A2	0.04	8/25/2028	897,707.67	2,856.51	957,136.26	1,088,600.63	0.0016%
3136B2HC9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 18-M9 APT2	0.03	4/25/2028	172,606.41	485.69	187,182.29	194,636.68	0.0003%
3136B6XU2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M23 3A3	0.03	10/25/2031	549,259.56	1,455.63	642,191.02	645,436.04	0.0010%
3136B7FE6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M25 X	0.00	11/25/2029	181,711.07	2,550.71	22,405,803.58	420,108.82	0.0003%
3136B35Z9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M4 A2	0.04	2/25/2031	145,958.40	481.33	160,000.00	164,247.43	0.0003%
3136B4KB3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 19-M5 A2	0.03	2/25/2029	1,077,216.50	3,204.81	1,175,000.00	1,151,516.23	0.0019%
3136B9CQ8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-10 Q	0.03	3/25/2050	4,019,105.81	11,481.98	4,592,791.39	4,810,917.08	0.0070%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3136BAS21	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-47 GZ	0.02	7/25/2050	174,862.27	523.87	314,319.58	312,729.58	0.0003%
3136BBMQ2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-56 DI	0.03	8/25/2050	76,327.54	1,004.84	482,322.56	63,213.39	0.0001%
3136BCLK4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-83 EI	0.04	11/25/2050	120,997.72	1,935.81	580,742.61	117,568.25	0.0002%
3136BDXA1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-96 IN	0.03	1/25/2051	123,889.44	1,878.71	751,482.73	128,926.26	0.0002%
3136B72B6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M2 A1	0.02	1/25/2030	1,456,326.94	2,558.92	1,573,914.06	1,562,189.38	0.0025%
3136BBBW1	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M36 X1	0.01	9/25/2034	1,115,578.17	17,225.62	13,851,231.30	1,540,018.00	0.0020%
3136B8UA5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 20-M6 A	0.03	10/25/2037	74,760.56	184.59	88,604.06	90,587.76	0.0001%
3136BDQ27	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-3 JI	0.03	2/25/2051	323,126.10	5,032.74	2,415,715.49	341,974.74	0.0006%
3136BGVA6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-61 KI	0.03	4/25/2049	234,381.87	3,254.22	1,562,025.12	201,598.87	0.0004%
3136BKAW2	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 21-M23 AB	0.01	11/1/2031	3,688,781.33	1,907.60	4,578,242.23	4,261,554.07	0.0065%
3136BMH27	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-22 B	0.02	7/25/2054	2,390,040.00	6,666.67	4,000,000.00	2,943,502.87	0.0042%
3136BMV96	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-29 AL	0.02	7/25/2054	5,089,210.00	11,666.67	7,000,000.00	5,483,359.10	0.0089%
3136BM2D9	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-29 AY	0.02	7/25/2054	3,189,858.00	8,833.33	5,300,000.00	3,521,652.36	0.0056%
3136BNSZ0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-43 CW	0.02	7/25/2052	2,033,655.47	4,849.59	2,909,753.00	2,288,456.46	0.0036%
3136BLRL6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 22-M1G A1	0.02	9/25/2031	2,346,649.88	3,423.10	2,681,242.08	2,618,747.19	0.0041%
31359HTR5	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 94-75 K	0.07	4/25/2024	65,446.79	379.96	65,136.09	65,025.54	0.0001%
31359VYH0	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC P/T 99-T2 A1	0.08	1/19/2039	1,903.02	11.78	1,884.14	1,979.06	0.0000%
3136FCHS8	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 3	0.05	4/25/2034	8,875.82	216.02	51,844.74	5,969.99	0.0000%
3136FCHT6	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 4	0.05	4/25/2034	5,266.74	125.07	30,015.04	3,854.90	0.0000%
3136FCHU3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 351 5	0.05	4/25/2034	4,206.14	103.77	24,906.11	2,982.62	0.0000%
3136FG5L7	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 407 C10	0.05	1/25/2038	14,430.61	341.50	81,959.51	23,824.86	0.0000%
3136FLFM3	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 409 C18	0.04	4/25/2042	1,453.02	28.41	8,522.58	1,235.78	0.0000%
3136FLEV4	CMO/REMIC	USD FIXED INCOME	FNMA GTD REMIC STRIP 409 C2	0.03	4/25/2027	5,720.60	322.10	128,842.45	17,226.49	0.0000%
3137G1AA5	CMO/REMIC	USD FIXED INCOME	FREDDIE MAC WHOLE LOAN SC01 1A	0.04	5/25/2045	136,276.10	435.54	149,328.95	151,408.78	0.0002%
35802YAJ0	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB36 MORT SB36 A10F	0.03	7/25/2027	2,274,902.47	6,022.51	2,509,378.83	2,518,454.00	0.0040%
35802YAJ0	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB36 MORT SB36 A10F	0.03	7/25/2027	3,704,841.11	9,808.09	4,086,702.60	4,101,484.80	0.0065%
30305LAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2017-SB38 MORT SB38 A10F	0.03	8/25/2027	1,533,704.25	4,014.17	1,649,658.77	1,694,508.75	0.0027%
30296RAP5	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB48 MORT SB48 A10F	0.03	2/25/2028	2,482,910.61	7,422.47	2,657,366.73	2,655,465.77	0.0043%
302961AD9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB49 MORT SB49 A10F	0.03	3/25/2028	941,307.70	2,674.17	1,018,731.28	1,004,373.44	0.0016%
30297CAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10F	0.03	6/25/2028	538,138.68	1,655.00	573,916.64	571,877.45	0.0009%
30297CAJ1	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10F	0.03	6/25/2028	3,829,063.88	11,775.95	4,083,637.86	4,069,128.40	0.0067%
30297CAK8	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB52 MORT SB52 A10H	0.03	6/25/2038	569,158.75	1,755.19	619,674.63	612,498.97	0.0010%
30297DAJ9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB53 MORT SB53 A10F	0.04	6/25/2028	739,792.61	2,360.91	781,906.07	781,960.52	0.0013%
30297DAM2	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB53 MORT SB53 A10H	0.03	5/25/2038	1,024,554.62	3,150.94	1,099,166.01	1,142,342.49	0.0018%
30297JAE7	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB54 MORT SB54 A10F	0.04	5/25/2028	778,895.68	2,428.58	827,925.42	818,996.18	0.0014%
30297JAD9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB54 MORTG SB54 A7H	0.03	7/25/2038	427,130.24	1,287.74	443,444.57	440,629.90	0.0007%
30297PAK9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB55 MORT SB55 A10H	0.04	7/25/2038	799,132.62	2,666.89	859,143.82	849,090.65	0.0014%
302966AL0	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB56 MORT SB56 A10F	0.04	10/25/2028	3,885,472.36	12,803.12	4,156,474.50	4,156,474.50	0.0068%
30308LAE9	CMO/REMIC	USD FIXED INCOME	FRESB 2018-SB57 MORT SB57 A10H	0.04	8/25/2038	1,048,909.43	3,570.55	1,107,718.19	1,109,927.63	0.0018%
30308MAG2	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB58 MORT SB58 A10F	0.04	10/25/2028	2,654,339.59	8,619.07	2,865,065.13	2,865,065.13	0.0046%
302970AG3	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORT SB59 A10F	0.03	1/25/2029	172,916.01	534.91	184,982.41	185,575.25	0.0003%
302970AH1	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORT SB59 A10H	0.04	11/25/2038	370,935.84	1,197.02	397,901.63	399,567.22	0.0006%
302970AF5	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB59 MORTG SB59 A7H	0.03	11/25/2038	308,460.15	901.83	324,982.25	326,290.94	0.0005%
30308GAH3	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB60 MORT SB60 A10H	0.04	1/25/2039	584,911.63	1,845.37	632,699.42	635,071.55	0.0010%
30298AAJ4	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB62 MORTG SB62 A7H	0.03	2/25/2039	2,424,026.70	6,430.92	2,589,633.78	2,673,683.27	0.0042%
30314KAS2	CMO/REMIC	USD FIXED INCOME	FRESB 2019-SB67 MORTG SB67 A5F	0.02	7/25/2024	945,702.20	1,730.44	993,551.65	997,663.06	0.0017%
38374LZW4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 05-55 Z	0.05	7/20/2035	290,989.45	1,159.67	292,969.93	310,887.12	0.0005%
38373MU99	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 08-22 XM	0.01	2/16/2050	54,188.19	2,642.23	2,535,713.02	129,693.09	0.0001%
38375QX87	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 08-51 PG	0.05	6/20/2038	112,994.70	477.06	114,494.58	117,995.82	0.0002%
38375BJK9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 10-H27 FA	0.03	12/20/2060	603,848.71	563.08	611,560.49	611,560.48	0.0011%
38377YA75	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-135 QI	0.05	6/16/2041	21,009.65	743.48	198,260.34	33,704.24	0.0000%
38377YTW0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-140 AI	0.04	10/16/2026	0,617.81	305.09	91,527.11	11,269.27	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
38378ATW1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-157 PA	0.03	3/20/2041	296,393.31	771.78	308,710.87	325,515.73	0.0005%
38377WK29	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-94 IS	0.03	6/16/2036	3,685.16	247.72	180,822.16	41,853.08	0.0000%
38375BKL5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-H06 FA	0.03	2/20/2061	732,320.37	697.53	740,383.14	739,307.28	0.0013%
38375BLE0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 11-H09 AF	0.03	3/20/2061	149,158.63	144.12	150,537.55	150,537.55	0.0003%
38375GSB8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-101 AI	0.04	8/20/2027	2,060.52	113.59	38,943.94	6,058.20	0.0000%
38375GWD9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-103 IB	0.04	4/20/2040	3,663.19	373.58	128,083.52	16,629.04	0.0000%
38378BL23	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-107 IO	0.01	12/16/2053	70,394.88	2,068.18	3,945,901.12	155,832.28	0.0001%
38378BF61	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-112 IO	0.00	2/16/2053	4,167.46	142.58	1,340,019.57	96,886.00	0.0000%
38378BM71	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-120 IO	0.01	2/16/2053	265,090.39	8,699.49	16,164,047.92	793,048.61	0.0005%
38378BT58	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-135 IO	0.00	1/16/2053	67,155.45	2,103.37	7,428,700.60	339,638.16	0.0001%
38378GHA9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-140 IC	0.04	11/20/2042	125,127.53	2,510.01	860,574.45	151,407.33	0.0002%
38378D3Q6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-34 KS	0.03	3/16/2042	79,673.91	1,057.48	962,129.11	269,455.73	0.0001%
38378BSB6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-44 IO	0.00	3/16/2049	0,132.36	8.41	348,327.58	25,731.04	0.0000%
38378EQG1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-69 QI	0.04	3/16/2041	37,308.31	929.59	278,878.12	53,419.11	0.0001%
38375GHN4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-84 LD	0.02	5/16/2042	1,771,992.03	3,491.95	2,085,172.37	2,158,968.02	0.0031%
38378HAX4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-96 IC	0.03	8/20/2027	4,820.34	252.74	101,097.82	14,003.07	0.0000%
38375BZC9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-H27 AI	0.02	10/20/2062	11,233.26	561.67	384,621.54	23,448.82	0.0000%
38375BA77	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 12-H30 GA	0.03	12/20/2062	191,217.82	176.28	193,379.81	192,949.10	0.0003%
38378GYP8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-107 AD	0.03	11/16/2047	142,527.85	371.65	156,606.80	160,705.05	0.0002%
38378NEU3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-163 IO	0.01	2/16/2046	10,646.23	351.35	414,150.16	31,643.66	0.0000%
38378FP9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-5 BI	0.04	1/20/2043	58,031.03	938.96	321,929.59	53,319.58	0.0001%
38378KND7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-59 IO	0.01	7/16/2045	66,811.70	4,290.80	5,131,466.80	1,759,184.14	0.0001%
38378T568	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 13-84 SC	0.03	3/16/2040	23,248.05	654.09	492,439.12	70,172.57	0.0000%
38378XDV0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-103 DA	0.03	9/16/2054	446,565.50	1,267.38	467,955.76	479,946.01	0.0008%
38378NWW3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-17 AM	0.04	6/16/2048	15,814.13	48.85	16,572.66	16,988.58	0.0000%
38378XD32	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-171 IO	0.00	11/16/2055	93,057.55	3,142.25	8,521,753.84	428,750.76	0.0002%
38378YP37	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-2 AG	0.02	3/20/2040	3,724,134.42	8,061.43	4,266,588.48	4,411,484.59	0.0065%
38378NT52	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 14-45 BI	0.01	7/16/2054	127,754.52	4,883.52	9,257,574.10	376,089.08	0.0002%
38379KVU9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-101 IO	0.00	3/16/2052	12,597.67	239.12	908,267.19	73,796.70	0.0000%
38379M7T5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-132 V	0.04	1/20/2034	2,023,566.31	6,017.91	2,063,284.54	2,143,590.01	0.0035%
38379M7T5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-132 V	0.04	1/20/2034	2,950,522.00	8,774.60	3,008,434.36	3,124,645.50	0.0052%
38379FSM2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 15-162 EB	0.03	9/20/2044	2,897,888.54	6,480.12	3,110,457.19	3,204,256.03	0.0051%
38379YXW3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-108 QI	0.04	8/20/2046	171,710.59	2,722.07	816,619.53	205,175.71	0.0003%
38380AUM7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-118 DS	0.03	9/20/2046	139,347.51	946.26	1,186,138.18	278,742.47	0.0002%
38380AK63	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-135 SB	0.03	10/16/2046	78,379.12	702.18	626,982.81	157,137.56	0.0001%
38380BHW8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-145 UI	0.04	10/20/2046	100,344.23	1,602.36	549,379.85	119,323.18	0.0002%
38379T5H8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-17 JS	0.03	2/20/2046	55,487.07	557.22	698,477.75	133,583.85	0.0001%
38379VDM3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-20 SB	0.03	2/20/2046	70,060.31	743.63	932,148.94	179,438.65	0.0001%
38379WBQ4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-46 JI	0.05	4/20/2046	42,010.52	784.13	209,101.18	39,206.46	0.0001%
38379TQP7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-5 CS	0.03	1/20/2046	71,839.74	774.86	953,034.50	190,904.73	0.0001%
38379YNN4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-81 IO	0.04	6/20/2046	99,066.21	1,709.13	512,738.50	93,735.00	0.0002%
38379XTJ9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-88 SM	0.03	7/20/2046	95,653.74	754.71	946,036.35	194,233.08	0.0002%
38379X47	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 16-93 AB	0.02	7/20/2044	4,919,260.08	8,765.90	6,010,899.55	5,985,560.35	0.0086%
38380JKP2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-190 IO	0.01	3/16/2060	151,431.77	1,951.50	4,346,491.63	277,767.99	0.0003%
38380JKP2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-190 IO	0.01	3/16/2060	86,665.57	1,116.86	2,487,530.58	167,422.47	0.0002%
38379RPH0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-41 IO	0.01	7/16/2058	16,099.61	273.57	543,905.78	35,268.90	0.0000%
38379RUE1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 17-51 IO	0.01	5/16/2059	110,223.92	1,655.76	3,001,740.78	430,826.48	0.0002%
38380MJT9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-130 A	0.03	5/16/2059	6,672.34	18.17	6,709.51	6,587.22	0.0000%
38380JNU8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-16 IO	0.01	3/16/2059	1,303,098.76	16,803.87	34,592,480.91	1,969,193.75	0.0023%
38380JPT9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-23 IO	0.01	11/16/2059	517,317.95	5,665.07	12,098,174.73	613,554.11	0.0009%
38380J2N7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-85 IO	0.01	7/16/2060	479,648.93	5,065.83	11,095,279.51	672,651.31	0.0008%
38380XSL2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 18-94 P	0.03	5/20/2043	1,095,500.96	2,873.10	1,149,239.39	1,133,786.69	0.0019%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
38381XW51	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 19-103 SB	0.03	8/20/2049	41,166.63	405.39	518,079.95	107,825.40	0.0001%
38380PVT8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-110 MB	0.01	3/16/2062	5,008,646.41	7,342.00	6,293,139.02	5,294,849.27	0.0088%
38382HS35	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-123 IL	0.03	8/20/2050	23,643.46	336.43	161,488.03	22,002.74	0.0000%
38382HM98	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-123 NI	0.03	8/20/2050	68,167.30	1,021.99	490,553.40	67,297.80	0.0001%
38382HY87	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-127 IN	0.03	8/20/2050	35,742.20	505.86	242,813.86	32,628.12	0.0001%
38382JZK5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-129 IE	0.03	9/20/2050	37,562.53	525.03	252,012.95	34,415.52	0.0001%
38380P3R3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-143 IB	0.01	3/16/2062	670,627.22	7,968.54	10,957,961.03	910,880.50	0.0012%
38380P5D2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-143 IO	0.01	3/16/2062	396,294.65	5,125.72	5,478,980.40	534,200.57	0.0007%
38382CRQ6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-15 IM	0.04	2/20/2050	106,256.39	1,457.26	499,630.36	69,323.72	0.0002%
38380RCG3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-159 IO	0.01	10/16/2062	50,874.37	6,776.68	8,112,467.89	759,910.12	0.0010%
38382KG64	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 IH	0.03	10/20/2050	25,375.03	356.42	171,082.98	23,550.64	0.0000%
38382KS87	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 VI	0.03	10/20/2050	35,205.93	521.29	250,219.80	34,600.73	0.0001%
38382KQ97	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-160 YI	0.03	10/20/2050	104,349.95	1,588.57	762,513.31	107,228.42	0.0002%
38380RAJ9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-161 IA	0.01	8/16/2062	326,263.53	7,205.27	17,292,640.44	495,895.62	0.0006%
38382LLM1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-175 GI	0.02	11/20/2050	34,135.57	538.20	322,917.16	36,528.73	0.0001%
38380RKU3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-184 IO	0.01	11/16/2060	1,243,464.26	14,373.92	18,889,021.15	1,543,587.21	0.0022%
38380RLF5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-195 IA	0.00	12/16/2062	385,540.67	8,358.60	40,121,285.08	650,835.74	0.0007%
38382EDP9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-47 MI	0.04	4/20/2050	89,869.11	1,616.82	554,336.95	95,190.08	0.0002%
38382EDT1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-47 NI	0.04	4/20/2050	35,192.23	661.66	226,856.39	39,451.76	0.0001%
38380PGL2	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-56 IO	0.01	11/16/2061	471,161.02	6,304.72	7,804,555.50	680,459.70	0.0008%
38382DAG4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 20-7 CI	0.04	1/20/2050	251,055.48	3,457.90	1,185,566.10	169,684.13	0.0004%
38381DD56	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-150 IO	0.01	11/16/2063	949,559.92	10,483.23	12,187,908.04	1,127,381.52	0.0017%
38383CED8	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-176 IN	0.03	10/20/2051	154,112.39	2,317.51	1,112,403.56	150,864.94	0.0003%
38381ECE6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-195 IO	0.01	8/16/2063	841,847.10	8,963.06	10,857,071.24	1,005,975.50	0.0015%
38383C3X6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-205 DS	0.00	11/20/2051	73,642.47	2,271.53	3,991,461.54	93,549.88	0.0001%
38382NT31	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-29 TI	0.03	2/20/2051	81,580.26	990.61	475,492.59	94,578.45	0.0001%
38380RZC7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-48 IA	0.00	12/16/2062	417,810.96	9,207.58	44,198,160.43	773,467.81	0.0007%
38382QC44	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-57 BI	0.03	3/20/2051	220,468.20	3,710.09	1,484,034.74	222,591.66	0.0004%
38381DXJ9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-95 IB	0.01	6/1/2061	817,724.17	17,800.79	42,721,904.75	1,308,358.32	0.0014%
38382UG39	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 21-96 VI	0.03	6/20/2051	139,868.76	1,940.55	931,464.83	142,333.48	0.0002%
38383TRN5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-112 YA	0.02	6/20/2052	6,160,800.00	13,333.33	8,000,000.00	6,421,307.78	0.0108%
38381HGG0	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-113 Z	0.02	9/16/2061	1,448,526.75	3,691.17	2,214,703.38	1,605,630.45	0.0025%
38383YAD4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-122 B	0.02	4/16/2062	3,544,380.00	10,500.00	6,000,000.00	4,074,425.34	0.0062%
38383T2H5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-126 CS	0.01	7/20/2052	61,763.36	5,463.05	5,274,411.36	98,895.21	0.0001%
38381HPV7	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-141 AC	0.03	7/16/2063	8,961,488.37	22,870.44	9,979,830.25	9,494,376.33	0.0157%
38381HPW5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-141 BC	0.02	6/16/2064	8,846,304.20	24,036.25	13,735,000.00	9,699,029.29	0.0155%
38383UW55	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-174 Z	0.05	9/20/2052	864,882.81	3,750.00	1,000,000.00	905,014.75	0.0015%
38383Y3C4	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-181 AB	0.02	1/16/2064	3,986,750.00	8,333.33	5,000,000.00	4,013,029.89	0.0070%
38381EJ90	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-26 IO	0.01	2/16/2064	1,577,299.22	15,161.62	24,718,683.93	1,795,966.88	0.0028%
38383PRN3	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-46 S	0.01	3/20/2052	18,537.23	871.13	1,063,524.34	23,763.12	0.0000%
38383PNA5	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-51 SC	0.01	3/20/2052	73,557.03	3,782.20	4,617,516.31	106,780.06	0.0001%
38381EX45	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-59 IO	0.01	2/16/2062	185,482.76	1,649.84	3,465,024.41	208,036.82	0.0003%
38383REY9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-63 LM	0.04	10/20/2050	660,656.00	2,333.33	800,000.00	738,906.35	0.0012%
38383RWB9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 HY	0.03	1/20/2052	11,306,120.00	29,166.67	14,000,000.00	12,082,681.27	0.0198%
38383RWA1	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 MS	0.01	4/20/2052	166,837.55	9,859.81	10,925,838.02	249,245.68	0.0003%
38383P7C9	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 OB	0.00	4/20/2052	3,103,278.44	-	5,216,120.02	3,084,431.72	0.0054%
38383P8D6	CMO/REMIC	USD FIXED INCOME	GNMA GTD REMIC P/T 22-78 VL	0.02	4/20/2052	2,081,726.28	4,222.50	3,378,000.00	2,337,829.08	0.0036%
36253GAE2	CMO/REMIC	USD FIXED INCOME	GS MORTGAGE SECURITIES GC24 A5	0.04	9/10/2047	2,810,526.40	9,549.05	2,915,000.00	3,069,752.96	0.0049%
36253GAE2	CMO/REMIC	USD FIXED INCOME	GS MORTGAGE SECURITIES GC24 A5	0.04	9/10/2047	3,039,032.32	10,325.43	3,152,000.00	3,152,000.00	0.0053%
36242DBM4	CMO/REMIC	USD FIXED INCOME	GSR MORTGAGE LOAN TRUST 9 4A1	0.04	8/25/2034	136,828.97	427.71	146,342.71	146,015.96	0.0002%
46640LAF9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	JPMBB COMMERCIAL MORTGA C14 XA	0.00	8/15/2046	15,070.85	3,377.37	11,081,507.05	147,977.90	0.0000%
61690KAF9	CMO/REMIC	USD FIXED INCOME	MORGAN STANLEY BANK OF A C7 XA	0.01	2/15/2046	0,406.20	8,065.15	8,123,911.11	682,599.42	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
61763KBB9	CMO/REMIC	USD FIXED INCOME	MORGAN STANLEY BANK OF C15 XA	0.01	4/15/2047	44,983.37	5,222.57	7,197,339.35	489,194.22	0.0001%
61690YBV3	CMO/REMIC	USD FIXED INCOME	MORGAN STANLEY CAPITAL BNK2 XA	0.01	11/15/2049	163,998.23	4,552.59	5,666,835.73	432,201.64	0.0003%
61691UBF5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L3 XA	0.01	11/15/2052	1,528,421.63	24,826.34	46,712,152.58	2,182,333.38	0.0027%
61692CBK3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	MORGAN STANLEY CAPITAL I L6 XA	0.01	6/15/2054	1,362,325.08	21,782.79	21,246,492.19	1,884,115.56	0.0024%
35563PJK6	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TR 1 M55D	0.04	7/25/2058	1,212,502.46	4,289.80	1,286,939.01	1,320,589.27	0.0021%
35563PLQ0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TR 3 M55D	0.04	10/25/2058	3,857,526.51	13,640.43	4,092,128.22	4,292,589.89	0.0068%
35563PJF0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 1 MAU	0.03	11/25/2061	4,459,284.39	13,173.96	4,864,231.68	4,822,705.04	0.0078%
35563P7E3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 1 MTU	0.03	11/25/2061	11,022,161.28	34,462.01	12,724,436.38	12,436,283.50	0.0193%
35563PSE0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 3 MTU	0.03	5/25/2060	13,784,478.17	34,217.41	16,425,149.44	17,420,462.47	0.0241%
35563PSE0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRA 3 MTU	0.03	5/25/2060	10,523,258.16	26,122.04	12,539,182.53	13,298,787.30	0.0184%
35563PJF7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 1 MA	0.04	7/25/2058	1,046,416.92	3,223.47	1,105,190.98	1,111,242.11	0.0018%
35563PJF7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 1 MA	0.04	7/25/2058	817,513.24	2,518.34	863,430.48	925,284.87	0.0014%
35563PQP7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.02	11/25/2059	4,441,812.36	8,256.13	4,953,675.67	5,128,294.37	0.0078%
35563PKG3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.04	8/25/2058	942,846.27	2,916.47	999,932.41	1,014,167.40	0.0017%
35563PKG3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.04	8/25/2058	846,204.51	2,617.53	897,439.32	910,580.35	0.0015%
35563PE39	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	4/25/2062	3,669,247.62	10,117.60	4,047,038.68	3,809,824.14	0.0064%
35563PE39	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	4/25/2062	3,530,701.11	9,735.57	3,894,227.22	3,670,513.18	0.0062%
35563P2N8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.02	11/25/2060	4,853,776.86	9,223.68	5,534,207.69	5,705,294.42	0.0085%
35563PBC2	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	8/25/2056	2,704,681.40	7,264.32	2,905,728.78	3,185,376.24	0.0047%
35563PE39	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.03	4/25/2062	3,720,714.59	10,259.51	4,103,804.76	3,759,136.01	0.0065%
35563PKG3	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MA	0.04	8/25/2058	7,790,621.85	24,098.43	8,262,317.56	8,657,686.06	0.0136%
35563PQN2	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MT	0.02	11/25/2059	1,909,821.14	3,910.56	2,346,332.92	2,414,159.46	0.0033%
35563PQN2	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 MT	0.02	11/25/2059	4,893,242.34	10,019.41	6,011,649.63	6,185,376.24	0.0086%
35563P3S6	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 2 TT	0.02	11/25/2060	2,278,440.53	4,242.48	2,545,487.64	2,603,567.52	0.0040%
35563P4U0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.02	3/25/2061	1,388,043.05	2,641.60	1,584,958.26	1,625,367.78	0.0024%
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	1,928,860.92	5,930.68	2,033,376.47	2,125,028.80	0.0034%
35563PLH0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	10/25/2058	646,255.04	1,991.77	682,892.21	712,457.92	0.0011%
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	309,930.40	952.95	326,724.01	325,048.92	0.0005%
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	4,328,086.74	13,307.60	4,562,604.62	4,707,100.83	0.0076%
35563PBT5	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.03	7/25/2056	3,153,363.45	8,438.67	3,375,469.33	3,539,723.20	0.0055%
35563PGG8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	8/25/2057	1,677,270.36	5,157.11	1,768,153.44	1,863,040.45	0.0029%
35563PLH0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MA	0.04	10/25/2058	2,592,949.70	7,991.51	2,739,947.91	2,893,744.01	0.0045%
35563PBS7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MT	0.03	7/25/2056	6,440,391.86	18,399.23	7,359,690.84	7,475,427.25	0.0113%
35563PBS7	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 3 MT	0.03	7/25/2056	12,441,502.96	35,543.50	14,217,398.17	14,441,271.61	0.0218%
35563PDD8	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 HT	0.03	6/25/2057	9,156,455.11	27,505.25	10,155,784.28	10,414,882.89	0.0160%
35563PHF9	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 MA	0.04	3/25/2058	1,252,953.97	3,848.21	1,319,385.01	1,290,431.74	0.0022%
35563PHF9	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 MA	0.04	3/25/2058	4,285,506.67	13,162.11	4,512,722.24	4,541,843.27	0.0075%
35563PML0	CMO/REMIC	USD FIXED INCOME	SEASONED CREDIT RISK TRAN 4 MA	0.03	2/25/2059	2,744,694.73	7,406.56	2,962,625.46	2,923,172.24	0.0048%
35564CGQ4	CMO/REMIC	USD FIXED INCOME	SEASONED LOANS STRUCTURE 2 A1C	0.02	9/25/2030	5,049,620.83	9,463.13	5,677,878.04	5,851,298.81	0.0088%
35564CBB2	CMO/REMIC	USD FIXED INCOME	SEASONED LOANS STRUCTURED 1 A1	0.04	5/25/2029	5,768,389.60	17,818.19	6,109,093.76	6,213,929.08	0.0101%
863579FR4	CMO/REMIC	USD FIXED INCOME	STRUCTURED ADJUSTABLE R 18 1A2	0.03	12/25/2034	143,483.02	439.97	163,288.25	164,597.45	0.0003%
88059FAV3	DISCOUNTED NOTES	USD FIXED INCOME	TENNESSEE VALLEY AUTH STRIP	0.00	11/1/2025	6,290,212.50	-	7,293,000.00	7,080,478.28	0.0110%
92812UQ68	CMO/REMIC	USD FIXED INCOME	VIRGINIA ST HSG DEV AUTH CMWLT	0.03	6/25/2041	298,171.32	158.65	307,073.38	307,073.38	0.0005%
92812UQ68	CMO/REMIC	USD FIXED INCOME	VIRGINIA ST HSG DEV AUTH CMWLT	0.03	6/25/2041	2,772,993.58	1,475.49	2,855,782.73	2,900,775.27	0.0049%
94989HAZ3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WELLS FARGO COMMERCIAL NXS1 XA	0.01	5/15/2048	88,444.47	4,132.26	4,616,099.84	416,531.67	0.0002%
88581EAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	3650R 2021-PF1 COMMERCIAL PF1 A5	0.03	11/15/2054	854,524.00	2,311.83	1,100,000.00	1,132,278.25	0.0015%
03464TAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	ANGEL OAK MORTGAGE T 3 A1 144A	0.04	1/25/2062	1,487,798.47	5,451.55	1,635,464.57	1,618,144.26	0.0026%
00192NAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	AOA 2021-1177 MORT 1177 A 144A	0.04	10/15/2038	537,572.70	1,154.03	570,000.00	569,321.18	0.0009%
05530SAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BAMLL COMMERCIAL M DKLX A 144A	0.05	1/15/2039	850,784.10	1,878.67	879,000.00	879,000.00	0.0015%
06054AA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANC OF AMERICA COMMERCIAL UBS7 A4	0.04	9/15/2048	392,897.40	1,296.75	420,000.00	447,595.18	0.0007%
06541FAZ2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2017-BNK4 BNK4 A3	0.03	5/15/2050	4,507,527.73	13,933.46	4,973,274.93	4,810,068.28	0.0079%
06540RAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2017-BNK9 BNK9 A3	0.03	11/15/2054	714,303.39	2,178.82	797,373.79	871,428.75	0.0013%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
065404BB0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK10 BN10 A5	0.04	2/15/2061	28,964.48	98.35	32,000.00	34,571.90	0.0001%
06540TAC4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK11 BN11 A2	0.04	3/15/2061	2,937,362.00	10,185.27	3,230,000.00	3,608,486.77	0.0051%
06541KBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK12 BN12 AS	0.04	5/15/2061	484,952.40	1,959.09	540,000.00	555,067.86	0.0008%
06539LAX8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK13 BN13 A2	0.04	8/15/2061	789,824.00	2,716.00	800,000.00	836,509.06	0.0014%
06539LBB5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK13 BN13 A5	0.04	8/15/2061	1,842,322.65	7,010.76	1,995,000.00	2,046,225.66	0.0032%
06035RAR7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK14 BN14 A3	0.04	9/15/2060	282,806.80	1,024.55	310,000.00	348,569.93	0.0005%
06035RAS5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK14 BN14 A4	0.04	9/15/2060	1,364,289.27	5,210.36	1,477,767.00	1,674,453.94	0.0024%
06036FBB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2018-BNK15 BN15 A3	0.04	11/15/2061	2,576,196.00	9,655.33	2,800,000.00	2,826,926.47	0.0045%
065403BB2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK17 BN17 A3	0.03	4/15/2052	2,653,741.75	8,712.00	3,025,000.00	3,293,084.69	0.0046%
065402BC2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK18 BN18 A4	0.04	5/15/2062	835,420.50	2,837.33	950,000.00	1,044,451.85	0.0015%
06540WBC6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK19 BN19 A2	0.03	8/15/2061	4,316,212.60	12,459.88	5,110,000.00	5,422,328.58	0.0076%
06540WBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK19 BN19 A3	0.03	8/15/2061	941,094.00	2,917.75	1,100,000.00	1,181,535.11	0.0016%
06540WBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK19 BN19 A3	0.03	8/15/2061	5,347,125.00	16,578.13	6,250,000.00	5,894,577.02	0.0094%
06540AAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK20 BN20 A2	0.03	9/15/2062	887,897.56	2,441.33	1,062,218.18	1,093,499.88	0.0016%
06540BBD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK21 BN21 A5	0.03	10/17/2052	4,819,481.90	13,701.43	5,767,000.00	5,570,245.20	0.0084%
06540BBD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK21 BN21 A5	0.03	10/17/2052	1,002,840.00	2,851.00	1,200,000.00	1,232,940.49	0.0018%
06541RBB8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK23 BN23 A3	0.03	12/15/2052	2,174,640.00	6,326.67	2,600,000.00	2,496,807.57	0.0038%
06540VBB0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 A3	0.03	11/15/2062	2,176,798.00	6,413.33	2,600,000.00	2,717,426.44	0.0038%
06540VBB0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 A3	0.03	11/15/2062	349,962.14	1,031.07	418,000.00	452,520.75	0.0006%
06540VBE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2019-BNK24 BN24 AS	0.03	11/15/2062	2,856,016.80	9,602.78	3,510,000.00	3,611,631.79	0.0050%
06539WBB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK25 BN25 A5	0.03	1/15/2063	2,995,356.98	8,081.66	3,661,000.00	3,452,104.57	0.0052%
06540JAZ5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK26 BN26 A2	0.02	3/15/2063	5,614,820.50	11,106.44	6,530,000.00	6,592,427.78	0.0098%
06539XAH7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK27 BN27 A5	0.02	4/15/2063	8,596,954.50	19,564.00	10,950,000.00	11,266,333.60	0.0150%
06540YAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK28 BN28 A1	0.01	3/15/2063	945,387.31	536.35	1,024,876.75	1,024,874.75	0.0017%
06541TBF5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2020-BNK29 BN29 A4	0.02	11/15/2053	1,079,753.04	2,366.45	1,422,000.00	1,462,727.04	0.0019%
06541JAL5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK34 BN34 A5	0.02	6/15/2063	1,285,944.00	3,352.25	1,650,000.00	1,698,487.40	0.0023%
06541JAL5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK34 BN34 A5	0.02	6/15/2063	1,208,008.00	3,149.08	1,550,000.00	1,603,212.43	0.0021%
06541JAT8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK34 BN34 AS	0.03	6/15/2063	1,488,160.00	4,286.67	2,000,000.00	2,058,829.78	0.0026%
06540DBQ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK36 BN36 B	0.03	9/15/2064	2,484,414.00	8,123.17	3,400,000.00	3,500,463.44	0.0043%
06540LBA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK37 BN37 A4	0.02	11/15/2064	3,622,102.00	9,282.50	4,700,000.00	4,746,158.56	0.0063%
06540LBF3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK37 BN37 A5	0.03	11/15/2064	1,414,224.00	3,927.00	1,800,000.00	1,853,181.64	0.0025%
06540EAK9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK38 BN38 A5	0.03	12/15/2064	814,999.50	2,205.88	1,050,000.00	1,081,081.16	0.0014%
06540EAK9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2021-BNK38 BN38 A5	0.03	12/15/2064	5,826,858.33	15,770.96	7,507,000.00	7,729,215.41	0.0102%
06539VAJ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2022-BNK39 BNK39 A4	0.03	2/15/2055	6,929,705.23	21,025.48	8,617,000.00	8,225,933.94	0.0121%
06541QAZ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK 2022-BNK43 BNK43 A5	0.04	8/15/2055	3,170,755.00	12,830.42	3,500,000.00	3,604,443.69	0.0055%
06427DAR4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BANK OF AMERICA MERRIL BNK3 A3	0.03	2/15/2050	1,987,505.77	6,034.11	2,186,932.11	2,164,654.56	0.0035%
05493HAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS 2021-AGW MORT AGW A 144A	0.05	6/15/2036	4,433,972.90	10,325.04	4,690,000.00	4,690,869.94	0.0078%
07336AAF4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 2 C14 ASB	0.03	2/15/2055	1,242,319.88	3,534.39	1,462,000.00	1,505,282.06	0.0022%
05552XBF4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C12 A4	0.02	11/15/2054	4,169,086.00	10,692.75	5,300,000.00	5,351,817.72	0.0073%
05552XBG2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C12 A5	0.03	11/15/2054	2,217,180.00	6,274.33	2,800,000.00	2,882,293.83	0.0039%
05552FBA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C15 A5	0.04	4/15/2055	5,997,740.00	21,361.67	7,000,000.00	7,085,642.74	0.0105%
05552YAJ5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C16 AS	0.05	6/15/2055	1,647,642.00	7,283.33	1,900,000.00	1,898,749.75	0.0029%
054976AE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 20 C17 A5	0.04	9/15/2055	3,179,155.00	12,952.92	3,500,000.00	3,604,540.78	0.0056%
07332VBC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C1 A3	0.03	2/15/2050	1,996,544.85	6,262.17	2,202,403.51	2,182,002.90	0.0035%
07332VBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C1 A4	0.04	2/15/2050	868,043.50	2,908.58	950,000.00	1,038,124.36	0.0015%
05491UBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	926,180.00	3,595.00	1,000,000.00	1,028,182.24	0.0016%
05491UBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	2,218,201.10	8,610.03	2,395,000.00	2,580,512.74	0.0039%
05491UBD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 201 C2 A5	0.04	12/15/2051	2,037,596.00	7,909.00	2,200,000.00	2,215,023.39	0.0036%
05492VAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C7 A5	0.02	4/15/2053	3,043,536.00	6,603.28	3,890,000.00	3,957,447.15	0.0053%
05492VAF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C7 A5	0.02	4/15/2053	925,579.20	2,008.14	1,183,000.00	1,179,420.86	0.0016%
05493EAY8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C9 A5	0.02	2/15/2054	428,857.00	1,053.71	550,000.00	565,923.61	0.0008%
05493EAY8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS MORTGAGE TRUST 202 C9 A5	0.02	2/15/2054	1,235,887.90	3,036.60	1,585,000.00	1,630,889.00	0.0022%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05551VBJ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS TRUST 2021-C10 C10 A5	0.02	7/15/2054	1,780,020.00	4,672.50	2,250,000.00	2,315,677.18	0.0031%
05551VBG7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BBCMS TRUST 2021-C10 C10 ASB	0.02	7/15/2054	2,876,952.50	6,567.75	3,475,000.00	3,576,240.33	0.0050%
07383FX86	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BEAR STEARNS COMM PWR6 X1 144A	0.01	11/11/2041	0,008.75	627.61	875,118.83	11,375.29	0.0000%
08162PAU5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A3	0.03	1/15/2051	1,511,572.73	4,246.45	1,518,848.01	1,607,162.15	0.0026%
08162PAX9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B1 MORTGA B1 A5	0.04	1/15/2051	1,208,895.90	4,078.43	1,335,000.00	1,390,418.57	0.0021%
08161BAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B3 MORTGA B3 A4	0.04	4/10/2051	1,873,528.80	6,456.38	2,060,000.00	2,078,990.79	0.0033%
08160BAC8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B5 MORTGA B5 A3	0.04	7/15/2051	3,621,640.00	13,145.33	4,000,000.00	4,037,260.77	0.0063%
08160BAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B5 MORTGA B5 A4	0.04	7/15/2051	949,227.40	3,611.52	1,030,000.00	1,035,911.84	0.0017%
08162CAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B6 MORTGA B6 A4	0.04	10/10/2051	2,274,860.40	8,735.05	2,460,000.00	2,533,915.89	0.0040%
08162UAV2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A4	0.04	1/15/2052	5,531,640.00	19,814.00	6,000,000.00	6,056,298.90	0.0097%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,474,343.22	5,652.85	1,603,000.00	1,826,413.92	0.0026%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,928,694.78	7,394.90	2,097,000.00	2,113,024.59	0.0034%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	1,011,714.00	3,879.06	1,100,000.00	1,146,346.18	0.0018%
08162UAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2018-B8 MORTGA B8 A5	0.04	1/15/2052	4,088,244.30	15,674.92	4,445,000.00	4,494,259.01	0.0072%
08162VAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B10 MORT B10 A4	0.04	3/15/2062	194,196.58	675.26	218,000.00	235,295.72	0.0003%
08162BBE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B11 MORT B11 A5	0.04	5/15/2052	2,636,580.00	8,855.25	3,000,000.00	2,899,499.78	0.0046%
08162FAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B12 MORT B12 A4	0.03	8/15/2052	1,838,946.61	5,177.43	2,173,182.00	2,240,369.47	0.0032%
08162FAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B12 MORT B12 A5	0.03	8/15/2052	733,769.20	2,232.85	860,000.00	939,529.25	0.0013%
08162DAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B13 MORT B13 A4	0.03	8/15/2057	151,398.00	442.80	180,000.00	183,120.26	0.0003%
08162YAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B14 MORT B14 A5	0.03	12/15/2062	1,349,888.00	4,064.80	1,600,000.00	1,646,209.62	0.0024%
08162YAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2019-B14 MORT B14 A5	0.03	12/15/2062	3,430,402.88	10,329.67	4,066,000.00	3,792,843.08	0.0060%
08163AAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B18 MORT B18 A5	0.02	7/15/2053	6,472,233.05	13,501.00	8,416,209.00	8,500,508.77	0.0113%
08163AAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B18 MORT B18 A5	0.02	7/15/2053	2,230,158.00	4,652.08	2,900,000.00	2,883,519.17	0.0039%
08162WAY2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B19 MORT B19 A1	0.01	9/15/2053	888,297.82	495.19	946,215.68	946,200.94	0.0016%
08162XBL7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B20 MORT B20 A5	0.02	10/15/2053	824,604.00	2,176.90	1,100,000.00	1,131,609.70	0.0014%
08163LAG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B21 MORT B21 A5	0.02	12/17/2053	2,080,975.20	4,515.29	2,740,000.00	2,818,676.62	0.0036%
08163LAG4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-B21 MORT B21 A5	0.02	12/17/2053	2,468,310.00	5,355.73	3,250,000.00	3,343,320.78	0.0043%
08162LAF7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-IG1 MORT IG1 A5	0.03	9/15/2043	1,609,131.60	4,944.62	2,040,000.00	2,096,050.09	0.0028%
08162QAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2020-IG3 IG3 A4 144A	0.02	9/15/2048	6,788,401.20	17,314.17	8,526,000.00	8,840,540.00	0.0119%
08163CBA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B24 MORT B24 A3	0.02	3/15/2054	1,409,249.00	2,847.93	1,700,000.00	1,716,397.67	0.0025%
08163DAF4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B25 MOR B25 ASB	0.02	4/15/2054	4,590,095.55	10,493.91	5,545,000.00	5,705,763.20	0.0080%
08163DAC1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B25 MORT B25 A3	0.02	4/15/2054	2,701,083.00	5,241.50	3,300,000.00	3,299,936.16	0.0047%
08163DAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B25 MORT B25 A4	0.02	4/15/2054	1,655,535.00	3,969.00	2,100,000.00	2,120,266.95	0.0029%
08163EBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B26 MORT B26 A5	0.03	6/15/2054	594,225.00	1,633.13	750,000.00	784,196.76	0.0010%
08163HAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B27 MORT B27 A5	0.02	7/15/2054	1,875,592.00	4,829.79	2,425,000.00	2,495,571.68	0.0033%
08163KBF7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B30 MORT B30 A4	0.02	11/15/2054	7,488,180.00	19,020.17	9,800,000.00	9,895,805.23	0.0131%
08163MAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2021-B31 MORT B31 A5	0.03	12/15/2054	1,215,572.00	3,447.46	1,550,000.00	1,595,605.97	0.0021%
08163NBG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2022-B32 MORT B32 A3	0.03	1/15/2055	4,064,907.50	12,039.67	4,750,000.00	4,890,643.28	0.0071%
08163QBH0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BENCHMARK 2022-B36 MORT B36 A5	0.04	7/15/2055	2,722,830.00	11,174.75	3,000,000.00	3,089,738.99	0.0048%
05609MCA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C1 MORTGAGE TRU C1 A3	0.03	2/15/2055	2,025,072.00	5,900.00	2,400,000.00	2,399,971.76	0.0035%
05609MCC7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C1 MORTGAGE TRU C1 A5	0.03	2/15/2055	6,623,760.00	22,493.33	8,000,000.00	8,236,770.21	0.0116%
05602NAE0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BMO 2022-C2 MORTGAGE TRU C2 A5	0.05	7/15/2054	4,701,100.00	20,056.08	5,000,000.00	5,089,770.96	0.0082%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.05	4/15/2037	2,875,635.84	7,391.33	2,968,000.00	2,960,829.97	0.0050%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.05	4/15/2037	968,880.00	2,490.34	1,000,000.00	970,639.53	0.0017%
05592DAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BPR TRUST 2022-OAN OANA A 144A	0.05	4/15/2037	4,379,337.60	11,256.33	4,520,000.00	4,509,080.69	0.0077%
10569FAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BRAVO RESIDENTIAL NQM1 A1 144A	0.04	9/25/2061	1,340,648.51	4,451.49	1,473,191.55	1,472,070.30	0.0023%
10569EAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BRAVO RESIDENTIAL NQM2 A1 144A	0.01	3/25/2060	653,570.86	563.12	696,644.38	696,637.39	0.0011%
12429EAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BWAY 2022-26BW MOR 26BW A 144A	0.03	2/10/2044	380,335.00	1,417.50	500,000.00	504,881.49	0.0007%
05609PAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX 2021-LBA3 MORTGA PAC A 144A	0.04	10/15/2036	1,453,557.04	2,971.52	1,534,000.00	1,530,384.26	0.0025%
05609QAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT ACNT A 144A	0.04	11/15/2038	6,785,885.74	23,041.78	7,121,000.00	7,104,746.83	0.0119%
05609QAA4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT ACNT A 144A	0.04	11/15/2038	6,120,733.62	20,783.23	6,423,000.00	6,408,339.97	0.0107%
05608WAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT SOAR A 144A	0.04	6/15/2038	1,694,767.79	3,444.46	1,786,467.15	1,786,467.15	0.0030%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05608WAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT SOAR A 144A	0.04	6/15/2038	4,895,995.83	9,950.66	5,160,905.09	5,161,697.50	0.0086%
05609VAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT VOLT A 144A	0.04	9/15/2036	949,890.00	1,941.84	1,000,000.00	1,000,385.14	0.0017%
05609VAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORT VOLT A 144A	0.04	9/15/2036	6,084,045.45	12,437.51	6,405,000.00	6,408,294.90	0.0106%
05610FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG AHP A 144A	0.04	1/17/2039	7,375,756.83	15,838.98	7,683,000.00	7,661,320.86	0.0129%
05610FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG AHP A 144A	0.04	1/17/2039	6,691,269.70	14,369.08	6,970,000.00	6,950,332.73	0.0117%
12434FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG CIP A 144A	0.04	12/15/2038	95,412.00	204.61	100,000.00	97,096.08	0.0002%
12434FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG CIP A 144A	0.04	12/15/2038	8,163,450.72	17,506.76	8,556,000.00	8,544,329.54	0.0143%
12434FAA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG CIP A 144A	0.04	12/15/2038	7,340,999.28	15,742.99	7,694,000.00	7,683,505.31	0.0128%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.04	2/15/2039	1,987,153.90	4,317.51	2,083,363.63	2,074,750.11	0.0035%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.04	2/15/2039	8,372,589.28	18,191.22	8,777,955.25	8,741,663.43	0.0147%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.04	2/15/2039	6,843,255.68	14,868.42	7,174,577.68	7,144,914.90	0.0120%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.04	2/15/2039	4,092,771.03	8,892.41	4,290,925.99	4,273,185.46	0.0072%
05610HAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG LP2 A 144A	0.04	2/15/2039	6,208,185.88	13,488.60	6,508,760.44	6,481,850.43	0.0109%
05609KAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTG XL2 A 144A	0.04	10/15/2038	2,086,127.53	3,768.33	2,205,581.84	2,195,036.65	0.0037%
056054AA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX COMMERCIAL MORTGA XL A 144A	0.04	10/15/2036	393,832.81	822.13	401,886.61	397,037.70	0.0007%
05606FAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2019-OC11 OC11 A 144A	0.03	12/9/2041	1,308,403.02	4,253.32	1,594,000.00	1,690,839.77	0.0023%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-ARIA ARIA A 144A	0.04	10/15/2036	2,221,638.00	7,761.35	2,370,000.00	2,364,369.38	0.0039%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-ARIA ARIA A 144A	0.04	10/15/2036	1,567,332.80	5,475.52	1,672,000.00	1,668,027.69	0.0027%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-ARIA ARIA A 144A	0.04	10/15/2036	5,844,689.00	20,418.57	6,235,000.00	6,220,186.99	0.0102%
05608RAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-ARIA ARIA A 144A	0.04	10/15/2036	1,387,352.00	4,846.75	1,480,000.00	1,476,483.83	0.0024%
05609RAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-BXMF BXMF A 144A	0.04	10/15/2026	5,667,252.50	11,493.98	6,013,000.00	5,973,934.87	0.0099%
05609RAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-BXMF BXMF A 144A	0.04	10/15/2026	5,007,502.50	10,155.92	5,313,000.00	5,278,482.59	0.0088%
12434EAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-RISE RISE A 144A	0.04	11/15/2036	6,820,612.80	22,740.49	7,213,000.00	7,178,770.30	0.0119%
12434EAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2021-RISE RISE A 144A	0.04	11/15/2036	6,158,692.80	20,533.59	6,513,000.00	6,482,092.19	0.0108%
05609XAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-CLS CLS A 144A	0.06	10/13/2027	3,311,609.00	16,080.00	3,350,000.00	3,341,672.32	0.0058%
05608UAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-GPA GPA A 144A	0.06	10/15/2039	1,113,083.90	2,956.56	1,130,000.00	1,126,406.92	0.0019%
05608UAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-GPA GPA A 144A	0.06	10/15/2039	3,802,215.80	10,099.39	3,860,000.00	3,845,571.53	0.0067%
05609WAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-IND IND A 144A	0.05	4/15/2037	1,464,310.13	3,521.72	1,519,924.15	1,515,712.00	0.0026%
05609WAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-IND IND A 144A	0.05	4/15/2037	4,798,614.78	11,540.83	4,980,864.62	4,967,061.24	0.0084%
12433EAA9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-LBA6 LBA6 A 144A	0.04	1/15/2039	7,731,100.00	16,815.42	8,138,000.00	8,138,000.00	0.0135%
05609TAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BX TRUST 2022-VAMF VAMF A 144A	0.04	1/15/2039	8,176,464.00	17,240.69	8,640,000.00	8,619,175.49	0.0143%
05607CAA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	BXP TRUST 2017-CC CC A 144A	0.03	8/13/2037	779,437.60	2,579.84	895,000.00	979,719.99	0.0014%
12529TAW3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CANTOR COMMERCIAL REAL CF3 A3	0.03	1/15/2053	2,281,720.00	6,421.80	2,800,000.00	2,826,437.73	0.0040%
12514MBB0	CMO/REMIC	USD FIXED INCOME	CD 2016-CD1 MORTGAGE TR CD1 A3	0.02	8/10/2049	892,530.62	2,034.10	992,649.22	995,565.78	0.0016%
12515ABG4	CMO/REMIC	USD FIXED INCOME	CD 2016-CD2 MORTGAGE TR CD2 AM	0.04	11/10/2049	1,784,040.00	6,113.33	2,000,000.00	2,078,391.05	0.0031%
12515GAD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 A4	0.04	2/10/2050	1,553,222.00	5,143.92	1,700,000.00	1,884,645.09	0.0027%
12515GAD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 A4	0.04	2/10/2050	2,257,653.86	7,476.83	2,471,000.00	2,471,000.00	0.0040%
12515GAD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 A4	0.04	2/10/2050	2,310,646.14	7,652.33	2,529,000.00	2,802,733.28	0.0040%
12515GAF4	CMO/REMIC	USD FIXED INCOME	CD 2017-CD3 MORTGAGE TR CD3 AS	0.04	2/10/2050	890,750.00	3,194.17	1,000,000.00	1,048,576.07	0.0016%
12515DAQ7	CMO/REMIC	USD FIXED INCOME	CD 2017-CD4 MORTGAGE TR CD4 A3	0.03	5/10/2050	1,659,439.94	4,990.56	1,843,801.67	1,917,165.97	0.0029%
125039AD9	CMO/REMIC	USD FIXED INCOME	CD 2017-CD6 MORTGAGE T CD6 ASB	0.03	11/13/2050	1,237,513.36	3,626.33	1,306,000.00	1,384,607.18	0.0022%
125039AF4	CMO/REMIC	USD FIXED INCOME	CD 2017-CD6 MORTGAGE TR CD6 A5	0.03	11/13/2050	1,365,255.00	4,320.00	1,500,000.00	1,540,887.81	0.0024%
12512JAV6	CMO/REMIC	USD FIXED INCOME	CD 2018-CD7 MORTGAGE TR CD7 A3	0.04	8/15/2051	1,818,660.00	6,688.33	2,000,000.00	2,018,538.35	0.0032%
12512JAW4	CMO/REMIC	USD FIXED INCOME	CD 2018-CD7 MORTGAGE TR CD7 A4	0.04	8/15/2051	5,754,925.19	21,999.94	6,169,649.00	6,647,470.42	0.0101%
12515BAD0	CMO/REMIC	USD FIXED INCOME	CD 2019-CD8 MORTGAGE TR CD8 A3	0.03	8/15/2057	2,837,334.00	7,528.17	3,400,000.00	3,432,198.85	0.0050%
12531YAL2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGA C4 ASB	0.03	5/10/2058	2,527,798.59	6,806.59	2,642,482.32	2,747,771.30	0.0044%
12531WBB7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C3 A3	0.04	1/10/2048	1,666,118.70	5,700.88	1,770,000.00	1,816,397.99	0.0029%
12531WBB7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C3 A3	0.04	1/10/2048	611,851.50	2,093.54	650,000.00	707,538.54	0.0011%
12531YAM0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C4 A3	0.03	5/10/2058	689,638.54	1,889.99	752,486.19	759,345.04	0.0012%
12531YAN8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C4 A4	0.03	5/10/2058	3,463,350.00	10,259.38	3,750,000.00	4,046,923.74	0.0061%
12532BAC1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CFCRE COMMERCIAL MORTGAG C7 A2	0.04	12/10/2054	2,101,702.57	6,803.72	2,277,206.91	2,298,115.13	0.0037%
17326CAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CGMS COMMERCIAL MORTGAGE B1 A3	0.03	8/15/2050	4,999,425.55	14,984.03	5,624,283.44	5,395,870.71	0.0087%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
12565VAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CIM TRUST 2021-J3 J3 A1 144A	0.03	6/25/2051	5,746,093.37	15,536.50	7,457,519.53	7,549,974.96	0.0101%
12567RAA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CIM TRUST 2021-R6 R6 A1 144A	0.01	7/25/2061	1,158,043.88	1,576.51	1,327,590.46	1,327,582.89	0.0020%
17320DAJ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL GC11 AAB	0.03	4/10/2046	26,757.43	60.08	26,800.58	26,729.56	0.0000%
17320DAE8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC11 A3	0.03	4/10/2046	1,051,589.20	2,480.84	1,057,553.81	1,066,233.89	0.0018%
17320DAN8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC11 AS	0.03	4/10/2046	2,907,424.80	8,383.90	2,940,000.00	2,947,372.45	0.0051%
17321JAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC15 A4	0.04	9/10/2046	2,171,776.38	8,009.86	2,199,000.00	2,349,036.61	0.0038%
17321RAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC17 A4	0.04	11/10/2046	893,720.67	3,138.91	911,811.00	954,762.68	0.0016%
17321RAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC17 A4	0.04	11/10/2046	5,341,872.00	18,761.63	5,450,000.00	5,760,527.14	0.0093%
17322MAV8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC21 A4	0.04	5/10/2047	275,716.05	845.01	283,640.98	286,010.97	0.0005%
17322YAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC25 A4	0.04	10/10/2047	1,581,772.50	4,998.13	1,650,000.00	1,792,968.17	0.0028%
17323CAE7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC27 A5	0.03	2/10/2048	1,938,705.50	5,359.04	2,050,000.00	2,137,836.69	0.0034%
17323VAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC29 A3	0.03	4/10/2048	263,971.78	688.78	281,614.96	283,995.20	0.0005%
17323VAZ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC29 A4	0.03	4/10/2048	1,885,440.00	5,320.00	2,000,000.00	2,017,780.12	0.0033%
29425AAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC33 A4	0.04	9/10/2058	6,284,728.32	20,955.31	6,656,000.00	7,326,207.18	0.0110%
17324TAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC36 A5	0.04	2/10/2049	1,285,700.00	4,520.00	1,500,000.00	1,658,282.48	0.0024%
17324TAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC36 A5	0.04	2/10/2049	2,309,500.00	7,533.33	2,500,000.00	2,732,683.28	0.0040%
17290XAT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC37 A4	0.03	4/10/2049	372,944.25	1,118.48	405,000.00	401,038.06	0.0007%
17290XAT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC37 A4	0.03	4/10/2049	2,071,912.50	6,213.75	2,250,000.00	2,424,112.06	0.0036%
17328HBA8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A1	0.02	11/10/2052	1,219,065.34	2,182.87	1,269,727.46	1,264,338.88	0.0021%
17328HBB6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A2	0.03	11/10/2052	734,591.34	1,930.85	777,000.00	815,997.60	0.0013%
17328HBD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 A4	0.03	11/10/2052	576,901.76	1,741.79	688,000.00	738,585.46	0.0010%
17328HBG5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC43 AS	0.03	11/10/2052	2,356,547.31	7,829.25	2,847,000.00	2,927,730.17	0.0041%
29426VAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC48 A5	0.05	5/15/2054	1,846,480.00	7,633.65	2,000,000.00	2,059,348.96	0.0032%
29426VAG1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL M GC48 AS	0.05	5/15/2054	1,769,547.00	7,922.18	1,950,000.00	1,976,300.08	0.0031%
17327FAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 A4	0.04	3/10/2051	1,892,153.06	6,888.80	2,062,000.00	2,220,268.39	0.0033%
17327FAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 A4	0.04	3/10/2051	796,502.84	2,899.84	868,000.00	979,669.72	0.0014%
17327FAF3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR B2 AS	0.04	3/10/2051	3,587,320.00	13,930.00	4,000,000.00	4,530,487.25	0.0063%
17290YAQ1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C1 A3	0.03	5/10/2049	733,376.00	1,962.67	800,000.00	806,923.49	0.0013%
17291CBR5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C2 A4	0.03	8/10/2049	3,393,175.45	9,003.40	3,815,000.00	4,071,754.96	0.0059%
17325GAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C3 A4	0.03	11/15/2049	2,523,220.00	7,359.33	2,800,000.00	2,967,498.03	0.0044%
17326FAD9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C4 A4	0.03	10/12/2050	1,120,502.88	3,605.50	1,246,499.00	1,266,431.23	0.0020%
17291DAD5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C5 A4	0.04	6/10/2051	1,407,192.60	5,337.85	1,515,000.00	1,682,768.14	0.0025%
17327GAX2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C6 A3	0.04	11/10/2051	3,294,504.00	12,435.00	3,600,000.00	3,633,707.29	0.0058%
17327GAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR C6 A4	0.04	11/10/2051	930,810.00	3,676.67	1,000,000.00	1,130,581.31	0.0016%
17324DAT1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P1 A4	0.03	9/15/2048	1,599,311.21	4,904.19	1,699,893.93	1,714,587.34	0.0028%
17291EAV3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P6 A4	0.03	12/10/2049	2,622,938.94	8,177.56	2,837,787.86	2,753,829.00	0.0046%
17325HBP8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P7 A4	0.04	4/14/2050	2,754,300.00	9,280.00	3,000,000.00	3,018,652.99	0.0048%
17326DAC6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P8 A3	0.03	9/15/2050	2,865,184.00	8,541.33	3,200,000.00	3,228,879.16	0.0050%
17326DAD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP COMMERCIAL MOR P8 A4	0.03	9/15/2050	5,389,980.00	17,325.00	6,000,000.00	5,838,877.91	0.0094%
17328PAQ6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	CITIGROUP MORTGAG EXP2 A3 144A	0.03	8/25/2050	2,745,899.29	7,090.16	3,403,276.10	3,461,434.86	0.0048%
193051AA7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLD STORAGE TRUST ICE5 A 144A	0.04	11/15/2037	381,172.27	800.66	393,196.21	383,975.46	0.0007%
12598RAA1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2021-5 MORTGAGE 5 A1 144A	0.02	11/26/2066	3,637,494.24	6,396.39	4,447,086.30	4,447,080.52	0.0064%
12658YAA3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2021-6 MORTGAGE 6 A1 144A	0.02	12/25/2066	4,538,240.00	8,664.02	5,451,928.74	5,451,898.54	0.0079%
19688KAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2021-HX1 MORT HX1 A1 144A	0.01	10/25/2066	3,635,376.01	4,242.86	4,586,877.98	4,584,127.78	0.0064%
12659YAA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COLT 2022-3 MORTGAGE 3 A1 144A	0.04	2/25/2067	1,302,623.03	4,820.33	1,482,797.79	1,482,783.03	0.0023%
12624PAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2012-CCRE3 MORTGAG CR3 A3	0.03	10/15/2045	258,093.82	619.34	263,361.04	268,850.13	0.0005%
12624QAR4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2012-CCRE4 MORTGAG CR4 A3	0.03	10/15/2045	789,330.15	1,881.39	791,332.22	807,039.73	0.0014%
12626BAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE10 MORT CR10 ASB	0.04	8/10/2046	95,806.66	304.72	96,354.92	103,252.46	0.0002%
12626BAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE10 MORTG CR10 A4	0.04	8/10/2046	1,460,073.00	5,174.79	1,475,000.00	1,575,561.36	0.0026%
12626BAD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE10 MORTG CR10 A4	0.04	8/10/2046	2,128,242.00	7,542.92	2,150,000.00	2,294,999.72	0.0037%
12626LAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE11 MORTG CR11 A4	0.04	8/10/2050	493,800.00	1,774.17	500,000.00	542,937.40	0.0009%
12591KAD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 A3	0.04	10/10/2046	349,935.16	1,115.50	355,538.45	358,494.22	0.0006%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
12591KAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 A4	0.04	10/10/2046	4,090,547.04	14,039.62	4,164,000.00	4,346,889.26	0.0072%
12591KAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 A4	0.04	10/10/2046	4,436,337.76	15,226.45	4,516,000.00	4,764,720.35	0.0078%
12591KAG0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE12 MORTG CR12 AM	0.04	10/10/2046	96,228.00	358.33	100,000.00	102,529.94	0.0002%
12630BBA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE13 MORTG CR13 A4	0.04	11/10/2046	2,745,372.00	9,786.00	2,800,000.00	2,828,271.06	0.0048%
12630BBA5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE13 MORTG CR13 A4	0.04	11/10/2046	6,863,430.00	24,465.00	7,000,000.00	7,552,427.39	0.0120%
12624XAC2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE6 MORTGA CR6 ASB	0.03	3/10/2046	103,363.81	226.19	103,598.98	104,328.25	0.0002%
12625FAE6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE7 MORTGAG CR7 A4	0.03	3/10/2046	1,528,337.67	4,124.58	1,540,461.10	1,576,006.95	0.0027%
12625FAE6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE7 MORTGAG CR7 A4	0.03	3/10/2046	1,992,246.49	5,376.55	2,008,049.84	2,054,385.21	0.0035%
12625KAD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE8 MORTGAG CR8 A4	0.03	6/10/2046	81,249.81	227.50	81,884.42	87,453.47	0.0001%
12625KAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE8 MORTGAG CR8 A5	0.04	6/10/2046	955,600.90	2,904.65	965,000.00	1,001,760.87	0.0017%
12625KAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE8 MORTGAG CR8 A5	0.04	6/10/2046	9,329,239.46	28,357.21	9,421,000.00	9,840,393.43	0.0163%
12625UBF9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-CCRE9 MORTGAG CR9 A4	0.04	7/10/2045	3,811,686.56	13,666.54	3,844,053.49	4,118,030.71	0.0067%
20048EAY7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-LC6 MORTGAGE LC6 A4	0.03	1/10/2046	40,906.80	100.52	41,014.26	40,826.71	0.0001%
20048EAY7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2013-LC6 MORTGAGE LC6 A4	0.03	1/10/2046	0,000.03	-	0.03	0.03	0.0000%
12591RAX8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE15 MORTG CR15 A2	0.03	2/10/2047	0,000.01	-	0.01	0.01	0.0000%
12591VAC5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORT CR16 ASB	0.04	4/10/2047	898,616.76	2,769.30	909,706.08	939,534.03	0.0016%
12591VAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A3	0.04	4/10/2047	3,123,779.03	10,108.20	3,213,202.45	3,407,332.48	0.0055%
12591VAE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A4	0.04	4/10/2047	1,068,146.16	3,716.79	1,101,000.00	1,168,883.93	0.0019%
12591VAE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A4	0.04	4/10/2047	1,183,595.20	4,118.52	1,220,000.00	1,240,878.91	0.0021%
12591VAE1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE16 MORTG CR16 A4	0.04	4/10/2047	2,910,480.00	10,127.50	3,000,000.00	3,269,708.89	0.0051%
12632QAW3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A4	0.04	7/15/2047	719,144.90	2,210.59	747,241.17	753,524.02	0.0013%
12632QAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A5	0.04	7/15/2047	199,342.08	657.14	206,000.00	217,407.21	0.0003%
12632QAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A5	0.04	7/15/2047	1,451,520.00	4,785.00	1,500,000.00	1,608,550.43	0.0025%
12632QAX1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE18 MORTG CR18 A5	0.04	7/15/2047	3,386,880.00	11,165.00	3,500,000.00	3,753,284.32	0.0059%
12592GBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE19 MORTG CR19 A5	0.04	8/10/2047	3,707,692.32	12,204.14	3,858,000.00	4,187,487.61	0.0065%
12592GBD4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE19 MORTG CR19 A5	0.04	8/10/2047	6,153,345.95	20,254.19	6,402,799.00	6,986,113.47	0.0108%
12592LBH4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A3	0.03	11/10/2047	1,178,251.50	3,435.25	1,239,416.72	1,249,873.65	0.0021%
12592LBH4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A3	0.03	11/10/2047	3,837,172.39	11,187.46	4,036,367.10	4,206,471.01	0.0067%
12592LBJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A4	0.04	11/10/2047	1,654,384.88	5,157.63	1,724,000.00	1,767,868.72	0.0029%
12592LBJ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CCRE20 MORTG CR20 A4	0.04	11/10/2047	3,877,824.42	12,089.33	4,041,000.00	4,147,383.62	0.0068%
12630DAV6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A2	0.03	2/10/2047	78,502.84	208.79	79,616.68	82,720.57	0.0001%
12630DAX2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A3	0.04	2/10/2047	1,727,054.26	5,797.13	1,758,926.00	1,805,678.46	0.0030%
12630DAX2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A3	0.04	2/10/2047	1,669,196.00	5,602.92	1,700,000.00	1,841,151.50	0.0029%
12630DAY0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-CR14 MORTGAG CR14 A4	0.04	2/10/2047	2,177,671.10	7,843.66	2,222,000.00	2,432,081.54	0.0038%
12592MBK5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-LC17 MORTGAG LC17 A5	0.04	10/10/2047	4,227,884.05	14,300.31	4,381,000.00	4,484,689.75	0.0074%
12592MBK5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-LC17 MORTGAG LC17 A5	0.04	10/10/2047	965,050.00	3,264.17	1,000,000.00	1,067,881.04	0.0017%
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	1,387,864.50	4,703.69	1,425,000.00	1,487,622.02	0.0024%
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	973,940.00	3,300.83	1,000,000.00	1,087,710.08	0.0017%
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	2,727,447.87	9,243.74	2,800,427.00	2,789,875.26	0.0048%
12591UAF0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A5	0.04	3/10/2047	2,162,146.80	7,327.85	2,220,000.00	2,394,005.99	0.0038%
12591UAG8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS2 MORTGAG UBS2 A4	0.01	3/10/2047	29,981.67	2,869.32	3,227,305.90	307,486.74	0.0001%
12591YBD6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS3 MORTGAG UBS3 XA	0.04	6/10/2047	2,452,004.48	8,572.31	2,564,000.00	2,545,450.39	0.0043%
12591QAR3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS4 MORTGAG UBS4 A5	0.04	8/10/2047	4,789,976.40	15,354.73	4,988,000.00	5,438,014.50	0.0084%
12592KAZ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2014-UBS5 MORTGAG UBS5 A2	0.03	9/10/2047	456,572.26	1,169.87	463,163.07	472,639.14	0.0008%
12592XBD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE22 MORTG CR22 A5	0.03	3/10/2048	840,240.10	2,454.18	890,000.00	941,866.68	0.0015%
12593AAZ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE23 MORTG CR23 A3	0.03	5/10/2048	2,846,772.80	8,128.83	3,020,000.00	3,163,483.29	0.0050%
12593JBF2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE24 MORTG CR24 A5	0.04	8/10/2048	267,677.70	877.80	285,000.00	305,079.31	0.0005%
12593JBH8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE24 MORTG CR24 AM	0.04	8/10/2048	4,653,550.00	16,783.33	5,000,000.00	5,123,821.91	0.0081%
12593PAV4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A3	0.04	8/10/2048	999,388.01	3,103.35	1,062,489.25	987,882.97	0.0017%
12593PAW2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A4	0.04	8/10/2048	4,714,500.00	15,662.50	5,000,000.00	5,446,841.94	0.0083%
12593PAW2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE25 MORTG CR25 A4	0.04	8/10/2048	2,583,546.00	8,583.05	2,740,000.00	3,013,832.64	0.0045%
12593QBD1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMM 2015-CCRE26 MORTG CR26 A3	0.03	10/10/2048	1,268,379.12	3,791.99	1,354,686.17	1,445,352.83	0.0022%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36262MAA6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITI IP A 144A	0.04	10/15/2036	445,876.80	988.72	480,000.00	480,000.00	0.0008%
36252RAQ2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIE GC18 AAB	0.04	1/10/2047	531,828.27	1,636.49	538,320.42	551,783.56	0.0009%
36264KAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIE GSA2 AAB	0.02	12/12/2053	829,770.00	1,385.00	1,000,000.00	1,008,632.82	0.0015%
36192CAD7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC10 A4	0.03	2/10/2046	0.000.01	-	0.01	0.05	0.0000%
36192CAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC10 A5	0.03	2/10/2046	499,996.43	1,230.62	501,782.78	507,770.25	0.0009%
36198EAE5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC13 A5	0.04	7/10/2046	1,418,278.00	4,835.41	1,436,100.00	1,522,259.07	0.0025%
36198FAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC14 A5	0.04	8/10/2046	2,692,845.00	9,635.15	2,725,000.00	2,979,813.68	0.0047%
36198FAE2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC14 A5	0.04	8/10/2046	4,137,593.40	14,804.53	4,187,000.00	4,344,769.14	0.0072%
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	1,445,583.30	5,231.98	1,470,000.00	1,531,419.08	0.0025%
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	2,851,831.00	10,321.58	2,900,000.00	3,137,558.57	0.0050%
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	3,441,865.00	12,457.08	3,500,000.00	3,791,989.90	0.0060%
36248GAD2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC16 A4	0.04	11/10/2046	1,307,908.70	4,733.69	1,330,000.00	1,385,569.62	0.0023%
36252RAJ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC18 A3	0.04	1/10/2047	1,159,261.10	3,745.06	1,182,340.39	1,244,209.80	0.0020%
36252WAX6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC20 A5	0.04	4/10/2047	4,838,471.97	16,516.40	4,957,400.00	5,285,220.20	0.0085%
36250HAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	2,536,188.75	8,029.16	2,655,000.00	2,639,894.63	0.0044%
36250HAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	2,722,462.50	8,618.88	2,850,000.00	2,833,785.21	0.0048%
36250HAE3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC26 A5	0.04	11/10/2047	955,250.00	3,024.17	1,000,000.00	1,085,757.84	0.0017%
36251FAV8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC28 A4	0.03	2/10/2048	962,747.80	2,647.48	1,013,066.83	1,021,594.47	0.0017%
36250GAN5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC30 A3	0.03	5/10/2050	3,646,465.26	10,047.89	3,865,811.40	3,991,523.64	0.0064%
36250PAH8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC32 AS	0.04	7/10/2048	1,867,360.00	6,696.67	2,000,000.00	2,013,105.61	0.0033%
36252SAS6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC38 A1	0.03	2/10/2052	250,121.60	628.80	253,889.32	256,914.68	0.0004%
36252SAV9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC38 A4	0.04	2/10/2052	2,044,844.36	7,393.71	2,236,000.00	2,537,135.51	0.0036%
36260JAB3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC39 A2	0.03	5/10/2052	4,403,956.80	13,136.60	4,560,000.00	4,688,366.79	0.0077%
36257HBN5	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC40 A3	0.03	7/10/2052	1,615,627.00	4,598.00	1,900,000.00	2,022,171.73	0.0028%
36257HBP0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC40 A4	0.03	7/10/2052	2,835,855.00	8,690.00	3,300,000.00	3,111,790.21	0.0050%
36257HBP0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC40 A4	0.03	7/10/2052	1,624,171.50	4,977.00	1,890,000.00	1,946,368.24	0.0028%
36257UAQ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC42 AS	0.03	9/1/2052	3,238,891.80	10,411.26	3,890,000.00	4,212,906.46	0.0057%
36258RAZ6	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC47 A4	0.02	5/12/2053	2,890,958.00	6,550.54	3,700,000.00	3,735,033.10	0.0051%
36258RBA0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GC47 A5	0.02	5/12/2053	4,012,775.91	9,966.41	5,031,000.00	5,174,140.70	0.0070%
36252AAC0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS1 A3	0.04	11/10/2048	4,262,860.38	14,233.32	4,574,179.00	5,025,641.79	0.0075%
36252AAC0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS1 A3	0.04	11/10/2048	689,635.60	2,302.63	740,000.00	789,815.20	0.0012%
36250SAC3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A3	0.04	7/10/2051	4,223,516.00	15,623.67	4,400,000.00	4,521,567.82	0.0074%
36250SAD1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A4	0.04	7/10/2051	3,469,581.00	12,399.38	3,825,000.00	3,784,429.21	0.0061%
36250SAE9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS10 A5	0.04	7/10/2051	2,278,869.25	8,604.31	2,485,000.00	2,662,003.93	0.0040%
36252TAQ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS2 A3	0.03	5/10/2049	1,362,765.00	3,488.75	1,500,000.00	1,439,993.42	0.0024%
36251XAQ0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A3	0.03	11/10/2049	2,153,598.17	6,282.37	2,372,196.03	2,393,130.77	0.0038%
36251XAR8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A4	0.03	11/10/2049	915,120.00	2,868.33	1,000,000.00	1,025,624.01	0.0016%
36251XAR8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS4 A4	0.03	11/10/2049	1,757,945.52	5,510.07	1,921,000.00	1,970,223.83	0.0031%
36252HAB7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS5 A2	0.03	3/10/2050	0.000.03	-	0.03	0.03	0.0000%
36253PAB8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS6 A2	0.03	5/10/2050	2,576,100.37	7,507.98	2,847,526.61	2,729,476.40	0.0045%
36254CAS9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A1	0.02	8/10/2050	0.000.05	-	0.05	0.05	0.0000%
36254CAU4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A3	0.03	8/10/2050	537,936.00	1,583.50	600,000.00	646,241.06	0.0009%
36254CAV2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 A4	0.03	8/10/2050	167,476.80	528.79	185,000.00	190,577.00	0.0003%
36254CAW0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS7 AAB	0.03	8/10/2050	1,262,964.01	3,559.46	1,333,548.75	1,369,594.32	0.0022%
36254KAK8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS8 A3	0.03	11/10/2050	5,086,235.70	15,237.10	5,705,000.00	5,468,896.03	0.0089%
36255NAT2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GS9 A4	0.04	3/10/2051	6,268,437.40	22,721.13	6,830,000.00	7,238,269.07	0.0110%
36261PAX0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GSA1 AS	0.03	11/10/2052	904,249.85	3,019.83	1,085,000.00	1,006,103.45	0.0016%
36263UAM1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE SECURITIES GSA3 A4	0.02	12/15/2054	3,627,120.00	9,475.60	4,800,000.00	4,847,141.01	0.0063%
36264EAG9	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKE NQM1 A4 144A	0.04	5/25/2062	1,375,204.51	5,237.26	1,571,177.48	1,603,311.54	0.0024%
36267EBT7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKE PJ2 A24 144A	0.03	6/25/2052	4,319,504.02	12,452.01	4,980,805.58	4,933,213.17	0.0076%
362924BK7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKE PJ3 A24 144A	0.03	8/25/2052	7,394,960.74	21,317.76	8,527,104.39	8,374,372.71	0.0129%
36263NAB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GS MORTGAGE-BACKED PJ1 A2 144A	0.03	5/28/2052	6,278,969.10	16,949.81	8,135,908.96	8,018,644.54	0.0110%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
92890NAU3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C10 A3	0.03	12/15/2045	600,732.25	1,442.34	602,020.57	606,352.28	0.0011%
92937EAZ7	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C11 A5	0.03	3/15/2045	0,000.01	-	0.01	0.01	0.0000%
92937EAF1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C11 AS	0.03	3/15/2045	69,673.80	193.14	70,000.00	71,670.80	0.0001%
92937FAD3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C12 A4	0.03	3/15/2048	0,000.02	-	0.02	0.02	0.0000%
92937FAF8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C12 AS	0.04	3/15/2048	1,120,564.50	3,352.33	1,130,000.00	1,157,145.68	0.0020%
92937UAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C13 A4	0.03	5/15/2045	4,545,257.53	11,526.34	4,609,000.00	4,820,548.56	0.0080%
92890PAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C14 A5	0.03	6/15/2046	5,903,760.00	16,685.00	6,000,000.00	6,256,725.63	0.0103%
92890PAE4	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C14 A5	0.03	6/15/2046	4,954,238.60	14,001.50	5,035,000.00	5,249,808.39	0.0087%
92938GAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C17 A4	0.04	12/15/2046	5,258,304.00	18,002.93	5,370,000.00	5,505,210.53	0.0092%
92938GAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C17 A4	0.04	12/15/2046	2,692,800.00	9,219.38	2,750,000.00	2,905,610.70	0.0047%
92938GAD0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C17 A4	0.04	12/15/2046	2,699,960.00	8,548.88	2,550,000.00	2,701,042.77	0.0044%
92938VAQ8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C19 A5	0.04	3/15/2047	2,338,416.00	8,202.00	2,400,000.00	2,478,322.81	0.0041%
92890FAU0	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C20 A5	0.04	5/15/2047	2,841,438.11	9,757.92	2,931,040.00	3,145,133.82	0.0050%
92890FBB1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C20 AS	0.04	5/15/2047	3,433,532.16	12,444.48	3,576,000.00	3,667,372.50	0.0060%
92939FAU3	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C21 A5	0.04	8/15/2047	2,699,200.00	8,582.00	2,800,000.00	2,871,042.88	0.0047%
92890KBA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C22 A5	0.04	9/15/2057	2,312,328.00	7,504.00	2,400,000.00	2,486,220.40	0.0040%
92890KBA2	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C22 A5	0.04	9/15/2057	2,890,410.00	9,380.00	3,000,000.00	3,184,751.32	0.0051%
92939HAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	1,364,259.36	4,622.06	1,416,000.00	1,454,699.26	0.0024%
92939HAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	2,649,515.00	8,976.46	2,750,000.00	2,997,736.66	0.0046%
92939HAY1	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C23 A5	0.04	10/15/2057	3,853,840.00	13,056.67	4,000,000.00	4,420,790.73	0.0067%
92939LAD8	COMMERCIAL MORTGAGE BACKED SECURITIES	USD FIXED INCOME	WFRBS COMMERCIAL MORTGA C25 A4	0.03	11/15/2047	3,198,293.19	9,405.33	3,354,055.53	3,368,372.69	0.0056%
88579YBM2	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2025	71,707.52	89.51	76,000.00	75,969.61	0.0001%
88579YBN0	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2030	52,159.27	82.69	61,000.00	60,850.64	0.0001%
88579YBP5	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.04	4/15/2050	53,356.50	123.33	75,000.00	74,755.07	0.0001%
88579YBN0	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	4/15/2030	1,282,605.00	2,033.33	1,500,000.00	1,496,326.69	0.0022%
88579YAY7	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.03	10/15/2027	901,800.00	1,277.78	1,000,000.00	976,485.42	0.0016%
88579YBJ9	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.02	8/26/2029	205,682.50	1,072.05	250,000.00	248,779.92	0.0004%
88579YBP5	CORPORATE BONDS	USD FIXED INCOME	3M CO	0.04	4/15/2050	1,081,358.40	2,499.56	1,520,000.00	1,669,194.04	0.0019%
817826AC4	CORPORATE BONDS	USD FIXED INCOME	7-ELEVEN INC 144A	0.01	2/10/2026	1,289,805.00	3,206.25	1,500,000.00	1,487,864.89	0.0023%
817826AC4	CORPORATE BONDS	USD FIXED INCOME	7-ELEVEN INC 144A	0.01	2/10/2026	1,203,818.00	2,992.50	1,400,000.00	1,388,673.91	0.0021%
002824BH2	CORPORATE BONDS	USD FIXED INCOME	ABBOTT LABORATORIES	0.05	11/30/2046	673,967.25	14,900.76	725,000.00	921,600.74	0.0012%
002824BF6	CORPORATE BONDS	USD FIXED INCOME	ABBOTT LABORATORIES	0.04	11/30/2026	863,865.00	14,156.25	900,000.00	988,175.43	0.0015%
00287YAY5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	5/14/2026	4,890,060.00	77,933.33	5,250,000.00	5,275,098.56	0.0086%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	1,313,437.00	32,111.11	1,700,000.00	2,036,879.43	0.0023%
00287YAW9	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2046	952,092.35	24,668.45	1,195,000.00	1,350,698.02	0.0017%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	289,728.75	7,083.33	375,000.00	337,112.75	0.0005%
00287YCX5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	3/15/2025	1,166,827.20	5,875.22	1,210,000.00	1,249,529.44	0.0020%
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	1,286,550.20	34,148.02	1,510,000.00	1,456,479.33	0.0023%
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	1,632,880.00	42,777.78	2,000,000.00	2,068,056.11	0.0029%
00287YBV0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2026	1,214,063.90	17,437.78	1,330,000.00	1,407,085.15	0.0021%
00287YAQ2	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2025	450,847.50	7,849.00	470,000.00	469,768.08	0.0008%
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	51,121.20	1,356.88	60,000.00	67,535.22	0.0001%
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	5,534,660.00	90,311.11	6,350,000.00	6,191,553.90	0.0097%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	733,979.50	17,944.44	950,000.00	1,139,196.99	0.0013%
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	918,495.00	24,062.50	1,125,000.00	1,212,500.07	0.0016%
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	614,498.15	14,508.13	695,000.00	790,542.12	0.0011%
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	153,363.60	4,070.63	180,000.00	183,538.73	0.0003%
00287YAS8	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2045	153,185.55	4,033.51	185,000.00	228,132.06	0.0003%
00287YAV1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2036	604,709.00	13,963.06	700,000.00	666,296.03	0.0011%
00287YAW9	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2046	342,593.90	8,876.51	430,000.00	476,190.77	0.0006%
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	2,009,038.00	32,782.22	2,305,000.00	2,160,687.45	0.0035%
00287YCB3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/21/2049	316,770.10	7,744.44	410,000.00	489,701.99	0.0006%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
00287YBD0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	11/14/2048	2,905,388.20	77,115.73	3,410,000.00	3,467,524.71	0.0051%
00287YAM1	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/6/2042	3,551,514.00	93,041.67	4,350,000.00	5,058,304.73	0.0062%
00287YAR0	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	5/14/2035	972,587.00	22,962.50	1,100,000.00	1,095,260.41	0.0017%
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	2,614,800.00	42,666.67	3,000,000.00	3,220,184.13	0.0046%
00287YCY3	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.05	3/15/2035	1,961,080.00	12,790.56	2,200,000.00	2,626,134.66	0.0034%
00287YBX6	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.03	11/21/2029	2,353,320.00	38,400.00	2,700,000.00	2,893,196.64	0.0041%
00287YBF5	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	11/14/2028	4,850,700.35	101,632.26	5,155,000.00	5,478,019.31	0.0085%
00287YAQ2	CORPORATE BONDS	USD FIXED INCOME	ABBVIE INC	0.04	5/14/2025	1,438,875.00	25,050.00	1,500,000.00	1,561,806.71	0.0025%
00507VAQ2	CORPORATE BONDS	USD FIXED INCOME	ACTIVISION BLIZZARD INC	0.03	9/15/2050	369,318.75	1,996.53	625,000.00	623,370.28	0.0006%
00724PAC3	CORPORATE BONDS	USD FIXED INCOME	ADOBE INC	0.02	2/1/2027	470,415.75	2,821.88	525,000.00	524,787.22	0.0008%
00724PAD1	CORPORATE BONDS	USD FIXED INCOME	ADOBE INC	0.02	2/1/2030	2,718,544.75	18,831.25	3,275,000.00	3,252,177.00	0.0048%
00724PAD1	CORPORATE BONDS	USD FIXED INCOME	ADOBE INC	0.02	2/1/2030	871,594.50	6,037.50	1,050,000.00	1,047,639.44	0.0015%
007903BF3	CORPORATE BONDS	USD FIXED INCOME	ADVANCED MICRO DEVICES INC	0.04	6/1/2032	3,349,972.00	58,197.28	3,760,000.00	3,760,000.00	0.0059%
007944AF8	CORPORATE BONDS	USD FIXED INCOME	ADVENTIST HEALTH SYSTEM/WEST	0.03	3/1/2029	123,199.25	713.40	145,000.00	154,385.99	0.0002%
007589AA2	CORPORATE BONDS	USD FIXED INCOME	ADVOCATE HEALTH & HOSPITALS CO	0.04	8/15/2028	948,215.25	8,366.37	1,035,000.00	1,035,000.00	0.0017%
00108WAM2	CORPORATE BONDS	USD FIXED INCOME	AEP TEXAS INC	0.02	7/1/2030	2,308,830.00	21,000.00	3,000,000.00	2,990,519.24	0.0040%
00115AAM1	CORPORATE BONDS	USD FIXED INCOME	AEP TRANSMISSION CO LLC	0.04	4/1/2050	69,859.00	304.17	100,000.00	99,965.84	0.0001%
00817YAJ7	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.05	5/15/2042	1,187,925.00	31,125.00	1,500,000.00	1,622,481.14	0.0021%
00817YAZ1	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.04	8/15/2047	121,759.10	1,390.69	170,000.00	169,515.54	0.0002%
00817YAF5	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.07	6/15/2036	70,422.10	1,751.94	70,000.00	72,816.27	0.0001%
00817YAG3	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.07	12/15/2037	231,899.80	5,865.00	230,000.00	280,107.00	0.0004%
00817YAP3	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.05	3/15/2044	339,801.00	2,549.17	420,000.00	421,252.55	0.0006%
00817YAV0	CORPORATE BONDS	USD FIXED INCOME	AETNA INC	0.03	6/15/2023	985,420.00	10,577.78	1,000,000.00	1,002,091.27	0.0017%
001055BJ0	CORPORATE BONDS	USD FIXED INCOME	AFLAC INC	0.04	4/1/2030	355,862.46	1,206.00	402,000.00	401,198.08	0.0006%
001055BJ0	CORPORATE BONDS	USD FIXED INCOME	AFLAC INC	0.04	4/1/2030	1,327,845.00	4,500.00	1,500,000.00	1,497,007.65	0.0023%
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	628,395.00	2,635.42	750,000.00	773,406.92	0.0011%
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	2,379,522.40	9,979.44	2,840,000.00	2,866,425.32	0.0042%
00846UAM3	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.02	6/4/2030	546,770.00	6,002.50	700,000.00	700,477.38	0.0010%
00846UAL5	CORPORATE BONDS	USD FIXED INCOME	AGILENT TECHNOLOGIES INC	0.03	9/15/2029	1,340,576.00	5,622.22	1,600,000.00	1,653,182.62	0.0023%
001306AB5	CORPORATE BONDS	USD FIXED INCOME	AHS HOSPITAL CORP	0.05	7/1/2045	214,024.80	4,019.20	240,000.00	280,762.46	0.0004%
00914AAB8	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.04	6/1/2026	702,491.00	12,109.38	775,000.00	770,193.20	0.0012%
00912XAY0	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.04	12/1/2027	348,542.88	6,132.29	406,000.00	433,618.70	0.0006%
00914AAK8	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	12/1/2030	792,183.00	13,281.25	1,020,000.00	1,002,258.64	0.0014%
00914AAQ5	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	9/1/2028	1,732,735.90	7,857.50	2,245,000.00	2,213,400.23	0.0030%
00914AAS1	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	1/15/2032	928,421.40	10,539.27	1,245,000.00	1,219,890.11	0.0016%
00914AAR3	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	1/15/2027	1,671,280.00	12,955.56	2,000,000.00	1,979,671.32	0.0029%
00914AAG7	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	2/1/2030	1,029,260.00	9,937.50	1,325,000.00	1,332,424.82	0.0018%
00914AAM4	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.02	8/15/2026	1,349,791.80	6,372.92	1,610,000.00	1,603,850.35	0.0024%
00914AAJ1	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	1/15/2026	3,174,650.72	30,237.97	3,572,000.00	3,637,426.72	0.0056%
00912XAT1	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	9/15/2023	292,791.00	1,150.00	300,000.00	298,056.77	0.0005%
00914AAJ1	CORPORATE BONDS	USD FIXED INCOME	AIR LEASE CORP	0.03	1/15/2026	2,406,762.08	22,923.97	2,708,000.00	2,763,944.55	0.0042%
009158BA3	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.03	5/15/2050	95,227.50	1,936.67	150,000.00	149,484.45	0.0002%
009158BC9	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2030	181,723.50	2,126.88	225,000.00	224,765.11	0.0003%
009158BB1	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	10/15/2025	1,079,080.10	793.33	1,190,000.00	1,144,311.42	0.0019%
009158AY2	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2027	1,307,760.00	12,795.83	1,500,000.00	1,499,025.68	0.0023%
009158BB1	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	10/15/2025	90,679.00	66.67	100,000.00	99,988.59	0.0002%
009158AY2	CORPORATE BONDS	USD FIXED INCOME	AIR PRODUCTS AND CHEMICALS INC	0.02	5/15/2027	2,050,567.68	20,063.87	2,352,000.00	2,385,539.41	0.0036%
010392FN3	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	4/1/2025	4,720,350.00	11,666.67	5,000,000.00	4,998,555.54	0.0083%
010392FX1	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	3/15/2032	1,059,126.54	4,922.19	1,263,000.00	1,262,178.52	0.0019%
010392FJ2	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	12/1/2042	150,450.00	3,208.33	200,000.00	218,700.39	0.0003%
010392FT0	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	10/1/2049	138,001.90	589.38	205,000.00	221,760.15	0.0002%
010392FP8	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	1/2/2046	678,402.40	12,223.94	860,000.00	878,106.35	0.0012%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
010392FN3	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.03	4/1/2025	278,500.65	688.33	295,000.00	294,914.79	0.0005%
010392FY9	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	9/1/2027	1,333,550.40	11,685.42	1,420,000.00	1,418,856.51	0.0023%
010392FY9	CORPORATE BONDS	USD FIXED INCOME	ALABAMA POWER CO	0.04	9/1/2027	1,455,636.00	12,755.21	1,550,000.00	1,548,751.84	0.0025%
012653AF8	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.06	6/1/2052	3,266,703.00	100,852.50	3,825,000.00	3,810,673.37	0.0057%
012725AD9	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	12/1/2044	2,624,646.00	70,395.83	3,100,000.00	3,451,055.17	0.0046%
012653AE1	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2032	592,449.00	15,318.33	650,000.00	648,173.10	0.0010%
012653AD3	CORPORATE BONDS	USD FIXED INCOME	ALBEMARLE CORP	0.05	6/1/2027	936,866.70	21,483.00	990,000.00	989,168.78	0.0016%
015271AQ2	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	4/15/2049	154,129.95	420.33	195,000.00	256,274.61	0.0003%
015271AR0	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	8/15/2031	304,524.80	2,636.25	370,000.00	341,467.01	0.0005%
015271AU3	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.05	12/15/2030	1,273,552.00	25,360.22	1,370,000.00	1,533,552.98	0.0022%
015271AX7	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	5/18/2051	76,682.70	1,833.75	135,000.00	130,193.44	0.0001%
015271AP4	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.04	4/15/2026	549,080.20	979.56	580,000.00	579,686.33	0.0010%
015271AY5	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	3/15/2034	774,281.90	3,882.53	1,030,000.00	1,027,024.85	0.0014%
015271AY5	CORPORATE BONDS	USD FIXED INCOME	ALEXANDRIA REAL ESTATE EQUITIE	0.03	3/15/2034	684,074.30	3,430.19	910,000.00	907,371.47	0.0012%
01882YAD8	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.04	3/1/2032	1,523,748.50	10,860.00	1,810,000.00	1,807,150.81	0.0027%
01882YAD8	CORPORATE BONDS	USD FIXED INCOME	ALLIANT ENERGY FINANCE LL 144A	0.04	3/1/2032	2,298,250.50	16,380.00	2,730,000.00	2,725,702.62	0.0040%
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	686,043.00	9,845.00	900,000.00	889,404.65	0.0012%
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	1,154,839.05	16,572.42	1,515,000.00	1,497,164.53	0.0020%
02005NBQ2	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.05	6/9/2027	4,558,300.00	93,680.56	5,000,000.00	4,953,755.01	0.0080%
02005NBQ2	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.05	6/9/2027	2,402,224.10	49,369.65	2,635,000.00	2,609,824.64	0.0042%
02005NBP4	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.02	11/2/2028	1,985,713.35	28,495.81	2,605,000.00	2,574,332.39	0.0035%
02005NBK5	CORPORATE BONDS	USD FIXED INCOME	ALLY FINANCIAL INC	0.03	6/5/2023	983,310.00	12,369.44	1,000,000.00	998,601.59	0.0017%
02079KAD9	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2030	3,703,621.75	11,204.72	4,825,000.00	4,774,465.44	0.0065%
02079KAB3	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.03	2/25/2024	1,968,760.00	12,375.00	2,000,000.00	2,010,504.37	0.0034%
02079KAD9	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2030	145,842.10	441.22	190,000.00	189,590.94	0.0003%
02079KAE7	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.02	8/15/2040	119,681.00	762.11	190,000.00	139,373.40	0.0002%
02079KAF4	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.02	8/15/2050	62,569.10	476.06	110,000.00	109,121.87	0.0001%
02079KAH0	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.00	8/15/2025	80,151.30	85.50	90,000.00	89,950.38	0.0001%
02079KAJ6	CORPORATE BONDS	USD FIXED INCOME	ALPHABET INC	0.01	8/15/2027	134,548.80	270.22	160,000.00	159,626.20	0.0002%
02209SBG7	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2059	49,494.60	795.67	60,000.00	60,766.80	0.0001%
02209SBC6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.04	2/14/2026	254,230.40	2,493.94	265,000.00	266,267.78	0.0004%
02209SBE2	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2039	161,923.70	2,357.06	190,000.00	189,772.48	0.0003%
02209SBF9	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.06	2/14/2049	1,570,962.10	24,561.93	1,930,000.00	1,932,287.68	0.0027%
02209SBL6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.02	2/4/2032	42,597.60	355.25	60,000.00	58,966.12	0.0001%
02209SAM5	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.04	8/9/2042	203,544.00	2,904.17	300,000.00	304,857.41	0.0004%
02209SBD4	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.05	2/14/2029	620,059.78	6,919.73	674,000.00	750,235.82	0.0011%
02209SBJ1	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.03	5/6/2030	898,600.50	18,345.83	1,110,000.00	1,095,435.85	0.0016%
02209SBL6	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.02	2/4/2032	166,840.60	1,391.40	235,000.00	234,788.18	0.0003%
02209SBM4	CORPORATE BONDS	USD FIXED INCOME	ALTRIA GROUP INC	0.03	2/4/2041	274,369.50	3,697.50	450,000.00	414,033.79	0.0005%
023135AP1	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2034	1,897,701.00	37,960.00	1,950,000.00	2,168,274.22	0.0033%
023135BJ4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2047	40,423.50	388.13	50,000.00	49,472.27	0.0001%
023135BN5	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/3/2025	6,692,994.00	141,093.33	6,600,000.00	6,888,815.42	0.0117%
023135CB0	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2051	250,203.75	5,457.29	375,000.00	359,385.65	0.0004%
023135CB0	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2051	2,378,603.65	51,880.65	3,565,000.00	3,540,255.85	0.0042%
023135AN6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	12/5/2024	982,090.00	15,411.11	1,000,000.00	999,149.64	0.0017%
023135AQ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2044	326,186.00	7,026.25	350,000.00	347,897.97	0.0006%
023135BC9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	8/22/2027	693,690.00	4,528.13	750,000.00	727,138.33	0.0012%
023135BJ4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2047	808,470.00	7,762.50	1,000,000.00	994,730.79	0.0014%
023135BM7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2057	72,166.50	733.13	90,000.00	125,172.18	0.0001%
023135CH7	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2032	1,493,781.60	3,006.00	1,670,000.00	1,656,449.51	0.0026%
023135CB0	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	5/12/2051	2,248,497.70	49,042.86	3,370,000.00	2,854,025.04	0.0039%
023135CF1	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2027	112,602.00	198.00	120,000.00	119,778.36	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
023135CG9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2029	238,378.40	448.50	260,000.00	259,478.33	0.0004%
023135AQ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.05	12/5/2044	74,556.80	1,606.00	80,000.00	94,948.52	0.0001%
023135BF2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2037	593,705.00	5,198.96	700,000.00	751,558.28	0.0010%
023135CJ3	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	4/13/2052	530,740.00	1,343.00	680,000.00	677,185.57	0.0009%
023135BF2	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.04	8/22/2037	3,116,951.25	27,294.53	3,675,000.00	4,205,757.31	0.0055%
023135BU9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	6/3/2060	2,367,028.75	46,564.50	4,195,000.00	3,843,370.71	0.0041%
023135BR6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.01	6/3/2027	2,069,263.00	12,012.67	2,435,000.00	2,417,623.53	0.0036%
023135AZ9	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	8/22/2024	7,495,079.39	41,629.23	7,757,000.00	8,062,240.58	0.0131%
023135BW5	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.00	5/12/2024	2,812,690.47	6,337.50	3,000,000.00	2,997,764.88	0.0049%
023135CE4	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2025	19,239,557.80	30,000.00	20,000,000.00	19,974,049.11	0.0337%
023135BZ8	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.02	5/12/2031	2,759,413.50	34,011.25	3,450,000.00	3,468,522.70	0.0048%
023135CD6	CORPORATE BONDS	USD FIXED INCOME	AMAZON.COM INC	0.03	4/13/2024	29,173,653.30	40,950.00	30,000,000.00	30,000,000.00	0.0511%
02344AAA6	CORPORATE BONDS	USD FIXED INCOME	AMCOR FLEXIBLES NORTH AMERICA	0.03	5/25/2031	986,173.25	14,978.82	1,285,000.00	1,226,388.81	0.0017%
02361DAP5	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.03	3/1/2025	1,291,966.65	7,285.42	1,345,000.00	1,357,157.17	0.0023%
02361DAS9	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.04	5/15/2028	2,675,023.26	50,796.92	2,899,000.00	2,924,629.51	0.0047%
02361DAP5	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.03	3/1/2025	1,221,845.04	6,890.00	1,272,000.00	1,341,018.71	0.0021%
02361DAS9	CORPORATE BONDS	USD FIXED INCOME	AMEREN ILLINOIS CO	0.04	5/15/2028	2,283,781.50	43,367.50	2,475,000.00	2,505,658.43	0.0040%
023770AA8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-1 CLASS	0.03	11/1/2028	814,965.68	16,644.94	986,366.61	986,366.61	0.0014%
02377BAA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-2 CLASS	0.04	3/22/2029	746,251.13	4,048.77	934,332.20	934,332.20	0.0013%
02377BAB2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2015-2 CLASS	0.04	3/22/2029	3,073,260.12	13,566.02	3,478,466.71	3,478,990.74	0.0054%
02376UAA3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN AIRLINES 2016-1 CLASS	0.04	7/15/2029	247,968.36	2,970.33	282,179.84	282,179.84	0.0004%
025537AV3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN ELECTRIC POWER CO INC	0.06	11/1/2027	2,188,168.18	-	2,189,000.00	2,183,199.15	0.0038%
025537AN1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN ELECTRIC POWER CO INC	0.02	3/1/2030	964,405.75	4,695.83	1,225,000.00	1,090,174.02	0.0017%
025816CP2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2027	1,566,307.40	28,227.83	1,730,000.00	1,851,273.53	0.0027%
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	8/3/2033	2,219,100.00	27,011.11	2,500,000.00	2,241,747.92	0.0039%
025816CV9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2024	387,880.00	6,675.00	400,000.00	399,969.80	0.0007%
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	590,284.50	13,016.25	650,000.00	648,860.82	0.0010%
025816CP2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	5/3/2027	452,690.00	8,158.33	500,000.00	535,050.17	0.0008%
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	8/3/2033	4,216,290.00	51,321.11	4,750,000.00	4,750,000.00	0.0074%
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	998,943.00	22,027.50	1,100,000.00	1,098,072.17	0.0017%
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	8/3/2033	3,266,515.20	39,760.36	3,680,000.00	3,691,624.84	0.0057%
025816BW8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	8/3/2023	2,968,893.33	27,133.33	3,000,000.00	3,032,034.43	0.0052%
025816CG2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	7/30/2024	4,751,729.70	31,597.22	5,000,000.00	5,156,179.40	0.0083%
025816CM9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.02	11/4/2026	8,606,565.50	81,125.00	10,000,000.00	9,987,331.30	0.0151%
025816CQ0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.02	3/4/2025	9,280,796.30	35,625.00	10,000,000.00	9,992,121.16	0.0162%
025816CW7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.04	5/3/2029	753,747.90	16,620.75	830,000.00	828,545.37	0.0013%
025816DA4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.05	8/3/2033	1,269,325.20	15,450.36	1,430,000.00	1,430,000.00	0.0022%
025816CS6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	3/4/2027	1,203,339.50	5,531.38	1,370,000.00	1,368,886.50	0.0021%
025816BD0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	12/2/2022	5,992,690.92	65,808.33	6,000,000.00	6,005,664.08	0.0105%
025816BS7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.03	2/27/2023	10,949,334.55	66,488.89	11,000,000.00	11,042,959.84	0.0192%
025816CK3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN EXPRESS CO	0.01	11/3/2023	19,164,343.60	74,166.67	20,000,000.00	19,998,993.64	0.0335%
025932AP9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN FINANCIAL GROUP INC/O	0.05	4/2/2030	942,370.00	4,229.17	1,000,000.00	989,162.24	0.0016%
02666TAB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HOMES 4 RENT LP	0.05	2/15/2029	684,331.76	7,675.58	742,000.00	762,222.21	0.0012%
02666TAF4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HOMES 4 RENT LP	0.04	4/15/2052	1,371,240.00	3,822.22	2,000,000.00	1,945,254.50	0.0024%
02665WDZ1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.01	9/9/2026	806,616.90	1,746.33	930,000.00	929,444.24	0.0014%
02665WEB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/12/2029	567,092.80	4,632.50	680,000.00	678,633.68	0.0010%
02665WDD0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	9/10/2024	1,896,486.58	6,091.67	2,000,000.00	2,049,216.35	0.0033%
02665WEA5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/13/2025	18,524,620.20	90,000.00	20,000,000.00	19,988,420.15	0.0324%
02665WCA7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.03	11/16/2022	1,023,421.50	12,214.58	1,025,000.00	1,025,000.00	0.0018%
02665WEB3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/12/2029	1,492,788.40	12,194.38	1,790,000.00	1,786,403.37	0.0026%
02665WCJ8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.03	7/14/2023	2,970,717.03	30,762.50	3,000,000.00	3,035,663.08	0.0052%
02665WDC2	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	1/10/2023	6,052,167.04	38,430.67	6,080,000.00	6,090,997.30	0.0106%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
02665WDH1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.02	5/10/2023	2,955,364.89	27,787.50	3,000,000.00	3,007,237.69	0.0052%
02665WDK4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.01	7/7/2023	9,715,638.90	27,708.33	10,000,000.00	9,949,247.15	0.0170%
02665WDM0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN HONDA FINANCE CORP	0.01	9/8/2023	2,887,653.66	2,870.83	3,000,000.00	2,972,413.52	0.0051%
026874DH7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	4/1/2026	225,751.98	770.25	237,000.00	234,295.69	0.0004%
026874CY1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	2/15/2024	1,774,458.00	15,675.00	1,800,000.00	1,799,936.76	0.0031%
026874DR5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.03	6/30/2030	171,774.00	2,285.56	200,000.00	188,932.43	0.0003%
026874DH7	CORPORATE BONDS	USD FIXED INCOME	AMERICAN INTERNATIONAL GROUP I	0.04	4/1/2026	219,084.20	747.50	230,000.00	233,292.98	0.0004%
03027XAX8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.03	1/15/2027	657,120.00	6,072.92	750,000.00	696,719.54	0.0012%
03027XBW9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.04	3/15/2032	1,708,600.00	10,350.00	2,000,000.00	1,990,318.70	0.0030%
03027XAR1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.04	1/15/2028	1,066,702.15	12,773.00	1,205,000.00	1,216,107.20	0.0019%
03027XAU4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.04	3/15/2029	720,737.10	4,113.49	815,000.00	894,428.85	0.0013%
03027XAY6	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.04	10/15/2049	137,088.00	345.33	210,000.00	167,599.00	0.0002%
03027XBJ8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.02	1/31/2028	653,490.75	3,093.75	825,000.00	807,709.34	0.0011%
03027XBM1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.03	4/15/2031	311,656.00	480.00	400,000.00	333,995.63	0.0005%
03027XBS8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TOWER CORP	0.02	9/15/2031	297,388.00	1,175.56	400,000.00	390,859.22	0.0005%
030288AC8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TRANSMISSION SYS 144A	0.03	1/15/2032	256,007.40	2,574.92	330,000.00	324,507.46	0.0004%
030288AC8	CORPORATE BONDS	USD FIXED INCOME	AMERICAN TRANSMISSION SYS 144A	0.03	1/15/2032	1,458,466.40	14,669.22	1,880,000.00	1,875,231.70	0.0026%
03040WAL9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	3/1/2025	1,511,968.50	8,925.00	1,575,000.00	1,610,101.66	0.0026%
03040WAS4	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.04	9/1/2028	1,365,853.20	9,312.50	1,490,000.00	1,562,064.02	0.0024%
03040WAX3	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2050	679,370.00	17,250.00	1,000,000.00	998,046.98	0.0012%
03040WAW5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2030	604,534.00	10,150.00	725,000.00	657,677.76	0.0011%
03040WAY1	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.02	6/1/2031	1,361,132.40	16,675.00	1,740,000.00	1,512,438.44	0.0024%
03040WAP0	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.04	12/1/2046	530,315.50	11,916.67	715,000.00	709,749.05	0.0009%
03040WAU9	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	6/1/2029	2,348,274.60	38,237.50	2,660,000.00	2,655,955.64	0.0041%
03040WAW5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2030	2,164,648.64	36,344.00	2,596,000.00	2,429,736.96	0.0038%
03040WAW5	CORPORATE BONDS	USD FIXED INCOME	AMERICAN WATER CAPITAL CORP	0.03	5/1/2030	100,060.80	1,680.00	120,000.00	119,621.80	0.0002%
03076CAL0	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/13/2032	4,624,650.00	105,000.00	5,000,000.00	4,998,845.78	0.0081%
03076CAL0	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.05	5/13/2032	1,285,652.70	29,190.00	1,390,000.00	1,389,679.13	0.0022%
03076CAG1	CORPORATE BONDS	USD FIXED INCOME	AMERIPRISE FINANCIAL INC	0.04	10/15/2024	1,261,260.00	2,137.78	1,300,000.00	1,304,715.69	0.0022%
03073EAT2	CORPORATE BONDS	USD FIXED INCOME	AMERISOURCEBERGEN CORP	0.03	3/15/2031	1,964,020.50	8,521.50	2,470,000.00	2,465,622.15	0.0034%
03073EAR6	CORPORATE BONDS	USD FIXED INCOME	AMERISOURCEBERGEN CORP	0.03	5/15/2030	817,610.00	12,911.11	1,000,000.00	997,711.96	0.0014%
03073EAP0	CORPORATE BONDS	USD FIXED INCOME	AMERISOURCEBERGEN CORP	0.03	12/15/2027	1,061,746.05	15,183.83	1,165,000.00	1,163,436.18	0.0019%
031162DE7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	2/22/2032	6,794,160.00	51,366.67	8,000,000.00	8,015,781.32	0.0119%
031162CW8	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.02	2/25/2031	1,599,500.00	8,433.33	2,000,000.00	1,994,349.87	0.0028%
031162DK3	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	3/1/2053	1,694,200.00	19,770.83	2,000,000.00	1,999,641.59	0.0030%
031162BZ2	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.04	5/1/2045	48,243.60	1,320.00	60,000.00	56,966.69	0.0001%
031162DB3	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.02	8/15/2028	930,314.10	3,953.58	1,135,000.00	1,004,596.10	0.0016%
031162BK5	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	11/15/2041	1,336,080.00	35,620.83	1,500,000.00	1,530,182.25	0.0023%
031162DA5	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	8/15/2041	1,399,377.00	12,413.33	2,100,000.00	2,093,896.00	0.0024%
031162BE9	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.05	10/1/2041	240,927.50	1,134.38	275,000.00	272,940.10	0.0004%
031162BV1	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.04	5/22/2024	1,044,317.70	17,051.09	1,065,000.00	1,079,014.06	0.0018%
031162DE7	CORPORATE BONDS	USD FIXED INCOME	AMGEN INC	0.03	2/22/2032	832,284.60	6,292.42	980,000.00	977,750.42	0.0015%
032095AL5	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.02	9/15/2031	229,233.00	843.33	300,000.00	299,014.85	0.0004%
032095AH4	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.04	6/1/2029	289,853.10	5,618.75	310,000.00	309,803.27	0.0005%
032095AL5	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.02	9/15/2031	817,597.70	3,007.89	1,070,000.00	1,066,486.22	0.0014%
032095AH4	CORPORATE BONDS	USD FIXED INCOME	AMPHENOL CORP	0.04	6/1/2029	205,702.20	3,987.50	220,000.00	219,860.42	0.0004%
032654AV7	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.02	10/1/2031	145,004.85	323.75	185,000.00	162,505.60	0.0003%
032654AW5	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC	0.03	10/1/2041	232,410.40	793.33	340,000.00	337,479.10	0.0004%
032654AZ8	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC 144A	0.03	6/15/2027	2,712,621.60	38,057.33	2,920,000.00	2,778,064.03	0.0047%
032654AZ8	CORPORATE BONDS	USD FIXED INCOME	ANALOG DEVICES INC 144A	0.03	6/15/2027	2,550,050.10	35,776.50	2,745,000.00	2,611,570.46	0.0045%
03522AAH3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2036	565,106.25	7,343.75	625,000.00	749,652.27	0.0010%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,538,046.00	22,050.00	1,800,000.00	2,046,173.78	0.0027%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
03522AAG5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.04	2/1/2026	699,026.10	6,661.25	730,000.00	746,831.26	0.0012%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,533,773.65	21,988.75	1,795,000.00	2,069,094.52	0.0027%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	213,617.50	3,062.50	250,000.00	250,814.34	0.0004%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,004,002.25	14,393.75	1,175,000.00	1,092,366.25	0.0018%
03522AAJ9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2046	1,375,696.70	19,722.50	1,610,000.00	1,892,647.71	0.0024%
03522AAH3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH COS LLC / ANHEU	0.05	2/1/2036	3,544,346.40	46,060.00	3,920,000.00	4,363,933.85	0.0062%
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	2,350,842.00	30,550.00	2,600,000.00	2,569,296.51	0.0041%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	769,023.00	11,025.00	900,000.00	956,300.81	0.0013%
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	1,558,789.08	20,257.00	1,724,000.00	1,713,115.45	0.0027%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,782,424.42	25,553.50	2,086,000.00	2,081,693.77	0.0031%
035242AB2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.04	1/17/2043	705,080.70	10,573.33	915,000.00	911,489.68	0.0012%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	1,123,628.05	16,108.75	1,315,000.00	1,316,606.09	0.0020%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	136,715.20	1,960.00	160,000.00	177,673.97	0.0002%
035242AB2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.04	1/17/2043	304,379.10	4,564.44	395,000.00	441,048.55	0.0005%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	602,401.35	8,636.25	705,000.00	757,948.04	0.0011%
03524BAF3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2044	893,088.50	12,429.69	1,075,000.00	1,111,864.11	0.0016%
035242AM8	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2036	1,722,443.85	22,383.75	1,905,000.00	1,922,601.82	0.0030%
035242AN6	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV FINANCE I	0.05	2/1/2046	629,744.39	9,028.25	737,000.00	804,074.28	0.0011%
03523TBV9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2049	164,500.00	2,643.96	175,000.00	184,347.65	0.0003%
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	123,169.50	306.67	150,000.00	149,219.41	0.0002%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	2,648,890.75	35,235.76	2,725,000.00	2,796,523.31	0.0046%
035240AP5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2058	725,556.39	1,893.67	897,000.00	891,658.02	0.0013%
03523TBT4	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	10/6/2048	871,182.00	3,329.25	1,080,000.00	1,019,104.38	0.0015%
03523TBV9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2049	488,800.00	7,856.33	520,000.00	578,980.94	0.0009%
035240AL4	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	4/13/2028	377,388.00	800.00	400,000.00	398,028.26	0.0007%
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	49,267.80	122.67	60,000.00	64,959.07	0.0001%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	612,404.10	8,146.25	630,000.00	658,435.43	0.0011%
035240AS9	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2040	400,022.40	8,700.00	480,000.00	479,728.50	0.0007%
035240AT7	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	6/1/2050	676,308.90	15,562.50	830,000.00	829,404.07	0.0012%
035240AV2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2030	133,966.50	2,187.50	150,000.00	149,756.79	0.0002%
035240AG5	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/15/2042	304,107.15	5,028.38	345,000.00	424,840.97	0.0005%
035240AM2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	4/15/2038	1,107,340.00	2,527.78	1,300,000.00	1,200,779.57	0.0019%
035240AN0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	4/15/2048	1,038,729.45	2,586.22	1,265,000.00	1,429,127.89	0.0018%
035240AR1	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2031	483,520.95	6,602.75	495,000.00	514,265.06	0.0008%
035240AT7	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	6/1/2050	138,521.10	3,187.50	170,000.00	169,877.95	0.0002%
035240AV2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2030	710,022.45	11,593.75	795,000.00	862,634.21	0.0012%
03523TBW7	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.06	1/23/2059	2,568,155.52	42,819.47	2,712,000.00	3,280,888.10	0.0045%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	1,866,374.40	24,826.67	1,920,000.00	2,202,699.08	0.0033%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	1,069,277.00	14,223.61	1,100,000.00	1,276,322.51	0.0019%
035240AE0	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.07	8/15/2033	3,940,332.52	52,056.31	3,722,000.00	5,072,283.92	0.0069%
035240AQ3	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.05	1/23/2029	6,585,774.25	87,604.51	6,775,000.00	7,694,953.98	0.0115%
035240AV2	CORPORATE BONDS	USD FIXED INCOME	ANHEUSER-BUSCH INBEV WORLDWIDE	0.04	6/1/2030	254,536.35	4,156.25	285,000.00	284,537.91	0.0004%
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	2,366,841.40	49,597.92	2,660,000.00	2,674,643.10	0.0041%
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	863,096.30	18,086.46	970,000.00	946,049.55	0.0015%
037389BC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP	0.04	5/2/2029	827,504.70	17,340.63	930,000.00	907,037.20	0.0014%
03740LAF9	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.05	9/12/2032	5,446,490.00	39,472.22	5,800,000.00	5,795,524.58	0.0095%
03740LAC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	12/2/2031	298,969.11	4,164.55	387,000.00	386,719.19	0.0005%
03740LAF9	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.05	9/12/2032	1,878,100.00	13,611.11	2,000,000.00	1,998,456.76	0.0033%
03740LAA0	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.02	8/23/2031	1,117,500.00	5,808.33	1,500,000.00	1,496,151.19	0.0020%
03740LAC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	12/2/2031	320,599.95	4,465.86	415,000.00	414,698.90	0.0006%
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	612,278.40	13,273.88	690,000.00	689,688.49	0.0011%
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	523,542.40	11,350.13	590,000.00	589,734.71	0.0009%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
03740LAA0	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.02	8/23/2031	7,364,325.00	38,276.92	9,885,000.00	9,665,318.59	0.0129%
03740LAC6	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	12/2/2031	1,626,175.65	22,652.14	2,105,000.00	2,103,472.68	0.0028%
03740LAD4	CORPORATE BONDS	USD FIXED INCOME	AON CORP / AON GLOBAL HOLDINGS	0.03	5/28/2027	1,845,708.80	40,014.00	2,080,000.00	2,078,984.14	0.0032%
037411BC8	CORPORATE BONDS	USD FIXED INCOME	APACHE CORP	0.04	1/15/2044	131,100.00	2,377.64	190,000.00	188,415.03	0.0002%
03765HAA9	CORPORATE BONDS	USD FIXED INCOME	APOLLO MANAGEMENT HOLDING 144A	0.04	5/30/2024	3,305,846.17	57,161.89	3,407,000.00	3,582,177.19	0.0058%
03765HAA9	CORPORATE BONDS	USD FIXED INCOME	APOLLO MANAGEMENT HOLDING 144A	0.04	5/30/2024	2,837,186.44	49,058.22	2,924,000.00	3,073,903.18	0.0050%
037735CY1	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.04	5/1/2050	3,012,871.95	82,417.50	4,455,000.00	4,017,417.07	0.0053%
037735CW5	CORPORATE BONDS	USD FIXED INCOME	APPALACHIAN POWER CO	0.03	6/1/2027	1,165,311.75	17,531.25	1,275,000.00	1,360,627.16	0.0020%
037833BW9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2036	1,505,022.75	13,387.50	1,575,000.00	1,806,850.55	0.0026%
037833BZ2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	8/4/2026	1,679,547.50	10,805.52	1,825,000.00	1,762,651.45	0.0029%
037833DB3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	9/12/2027	4,087,280.50	17,565.14	4,450,000.00	4,310,650.53	0.0072%
037833DU1	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/11/2030	2,238,040.00	21,816.67	2,800,000.00	2,878,499.67	0.0039%
037833EN6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	8/8/2029	9,081,700.00	74,930.56	10,000,000.00	9,987,971.40	0.0159%
037833DW7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	5/11/2050	725,422.20	14,578.68	1,165,000.00	1,071,224.85	0.0013%
037833EB2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	2/8/2026	634,694.00	1,170.07	725,000.00	693,453.64	0.0011%
037833EF3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/8/2051	539,574.00	5,315.46	870,000.00	851,805.73	0.0009%
037833BA7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2045	350,744.85	3,654.13	465,000.00	461,573.60	0.0006%
037833BH2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/13/2045	803,825.00	18,885.42	925,000.00	922,111.36	0.0014%
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	1,349,730.00	13,175.00	1,500,000.00	1,733,625.79	0.0024%
037833AK6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/3/2023	2,966,580.00	35,600.00	3,000,000.00	2,999,797.37	0.0052%
037833CD0	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	8/4/2046	1,190,100.00	13,956.25	1,500,000.00	1,496,527.87	0.0021%
037833BZ2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	8/4/2026	1,978,645.00	12,729.79	2,150,000.00	2,126,746.24	0.0035%
037833CJ7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2027	388,696.40	3,128.53	410,000.00	403,182.02	0.0007%
037833DB3	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	9/12/2027	762,346.70	3,276.19	830,000.00	807,532.19	0.0013%
037833AL4	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.04	5/4/2043	364,968.00	8,518.13	450,000.00	522,987.92	0.0006%
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	877,324.50	8,563.75	975,000.00	1,096,732.10	0.0015%
037833EH9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	8/5/2028	637,282.80	2,575.22	770,000.00	688,527.73	0.0011%
037833EK2	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	8/5/2051	237,621.60	2,451.00	380,000.00	379,623.09	0.0004%
037833BA7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/9/2045	192,343.95	2,003.88	255,000.00	253,121.02	0.0003%
037833BX7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.05	2/23/2046	229,454.10	2,239.75	255,000.00	284,609.19	0.0004%
037833BY5	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	2/23/2026	252,407.20	1,626.81	265,000.00	264,788.37	0.0004%
037833DW7	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	5/11/2050	790,803.60	15,892.64	1,270,000.00	1,252,862.36	0.0014%
037833EH9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	8/5/2028	1,448,370.00	5,852.78	1,750,000.00	1,544,288.40	0.0025%
037833CX6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.03	6/20/2027	2,037,554.10	23,907.50	2,190,000.00	2,345,233.62	0.0036%
037833DM9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	9/11/2024	3,796,550.32	10,000.00	4,000,000.00	4,042,956.88	0.0066%
037833DU1	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/11/2030	3,974,119.60	38,740.17	4,972,000.00	4,927,779.32	0.0070%
037833AK6	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.02	5/3/2023	2,966,568.75	35,600.00	3,000,000.00	3,004,309.60	0.0052%
037833DV9	CORPORATE BONDS	USD FIXED INCOME	APPLE INC	0.01	5/11/2023	4,902,071.65	17,708.33	5,000,000.00	4,964,456.11	0.0086%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	4,039,986.25	37,369.79	5,125,000.00	5,000,861.18	0.0071%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	788,290.00	7,291.67	1,000,000.00	997,040.19	0.0014%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	796,172.90	7,364.58	1,010,000.00	1,007,010.54	0.0014%
038222AN5	CORPORATE BONDS	USD FIXED INCOME	APPLIED MATERIALS INC	0.02	6/1/2030	764,641.30	7,072.92	970,000.00	831,384.25	0.0013%
038336AA1	CORPORATE BONDS	USD FIXED INCOME	APTARGROUP INC	0.04	3/15/2032	1,604,920.00	9,200.00	2,000,000.00	1,995,107.66	0.0028%
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	176,262.00	613.89	200,000.00	198,804.18	0.0003%
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	562,275.00	3,262.50	675,000.00	673,685.57	0.0010%
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	245,004.18	853.31	278,000.00	276,337.80	0.0004%
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	1,378,615.00	7,999.17	1,655,000.00	1,651,777.17	0.0024%
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	938,595.15	3,268.96	1,065,000.00	1,058,632.18	0.0016%
039482AD6	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/1/2032	458,983.00	2,663.17	551,000.00	549,927.02	0.0008%
039482AB0	CORPORATE BONDS	USD FIXED INCOME	ARCHER-DANIELS-MIDLAND CO	0.03	3/27/2030	528,786.00	1,841.67	600,000.00	596,412.48	0.0009%
04010LAX1	CORPORATE BONDS	USD FIXED INCOME	ARES CAPITAL CORP	0.04	6/10/2024	1,455,233.66	24,888.85	1,513,000.00	1,512,017.96	0.0025%
040555CW2	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	9/15/2027	486,370.50	2,073.19	550,000.00	549,803.46	0.0009%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
040555DB7	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	5/15/2050	617,470.00	15,447.22	1,000,000.00	995,543.89	0.0011%
040555CS1	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.03	5/15/2025	1,245,921.60	19,173.00	1,320,000.00	1,318,064.99	0.0022%
040555CU6	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.04	5/15/2046	126,162.60	3,198.96	185,000.00	184,540.75	0.0002%
040555CY8	CORPORATE BONDS	USD FIXED INCOME	ARIZONA PUBLIC SERVICE CO	0.04	3/1/2049	461,792.00	4,533.33	640,000.00	639,898.63	0.0008%
04316JAA7	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.02	11/9/2031	1,503,640.00	22,933.33	2,000,000.00	1,992,119.24	0.0026%
04316JAA7	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.02	11/9/2031	676,638.00	10,320.00	900,000.00	896,453.66	0.0012%
363576AB5	CORPORATE BONDS	USD FIXED INCOME	ARTHUR J GALLAGHER & CO	0.04	5/20/2051	67,335.45	1,643.54	105,000.00	103,783.61	0.0001%
04351LAB6	CORPORATE BONDS	USD FIXED INCOME	ASCENSION HEALTH	0.04	11/15/2046	486,687.50	11,369.27	625,000.00	625,000.00	0.0009%
04352EAB1	CORPORATE BONDS	USD FIXED INCOME	ASCENSION HEALTH	0.03	11/15/2039	174,114.15	3,508.92	245,000.00	245,000.00	0.0003%
04621WAD2	CORPORATE BONDS	USD FIXED INCOME	ASSURED GUARANTY US HOLDINGS I	0.03	6/15/2031	1,191,210.00	17,850.00	1,500,000.00	1,496,288.51	0.0021%
04636NAB9	CORPORATE BONDS	USD FIXED INCOME	ASTRAZENECA FINANCE LLC	0.02	5/28/2031	506,790.90	6,024.38	630,000.00	617,135.71	0.0009%
04636NAE3	CORPORATE BONDS	USD FIXED INCOME	ASTRAZENECA FINANCE LLC	0.02	5/28/2028	1,006,066.55	8,962.19	1,205,000.00	1,177,508.20	0.0018%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	487,590.00	13,141.67	600,000.00	618,863.73	0.0009%
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	364,515.00	3,087.50	475,000.00	509,670.30	0.0006%
00206RFW7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	8/15/2037	196,542.00	2,358.13	225,000.00	262,891.13	0.0003%
00206RHA3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	11/15/2046	84,723.00	2,374.72	100,000.00	117,593.41	0.0001%
00206RHK1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2039	1,325,932.00	12,529.17	1,550,000.00	1,848,522.68	0.0023%
00206RKJ0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2053	940,858.25	6,596.53	1,475,000.00	1,408,368.25	0.0016%
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	460,440.00	3,900.00	600,000.00	577,172.88	0.0008%
00206RGQ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2030	433,660.75	4,311.94	475,000.00	507,155.96	0.0008%
00206RJZ6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2041	452,723.20	9,333.33	640,000.00	600,915.09	0.0008%
00206RBK7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/15/2045	421,150.65	9,120.50	555,000.00	607,203.58	0.0007%
00206RHJ4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	3/1/2029	834,795.00	6,525.00	900,000.00	895,868.37	0.0015%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	639,608.00	9,166.67	800,000.00	830,946.37	0.0011%
00206RKA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2051	1,343,784.80	30,720.83	2,020,000.00	2,078,569.58	0.0024%
00206RKE1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2052	506,079.90	6,682.50	810,000.00	763,317.96	0.0009%
00206RKJ0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2053	1,275,740.00	8,944.44	2,000,000.00	1,294,420.00	0.0022%
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	1,055,175.00	8,937.50	1,375,000.00	1,402,700.47	0.0018%
00206RHJ4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	3/1/2029	445,224.00	3,480.00	480,000.00	484,593.19	0.0008%
00206RBA9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.06	8/15/2041	91,076.00	1,171.67	100,000.00	131,747.71	0.0002%
00206RBK7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/15/2045	112,306.84	2,432.13	148,000.00	131,965.65	0.0002%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	676,161.00	5,062.50	900,000.00	869,851.77	0.0012%
00206RKD3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2043	948,766.40	11,315.00	1,460,000.00	1,443,489.89	0.0017%
00206RKE1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2052	62,479.00	825.00	100,000.00	97,591.20	0.0001%
00206RKG6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2028	1,187,769.60	5,940.00	1,440,000.00	1,436,817.37	0.0021%
00206RKJ0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2053	172,224.90	1,207.50	270,000.00	279,811.40	0.0003%
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	481,460.00	3,447.44	760,000.00	599,714.71	0.0008%
00206RLV2	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2059	50,234.40	373.11	80,000.00	81,275.75	0.0001%
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	544,714.00	7,862.50	740,000.00	632,610.96	0.0010%
00206RMN9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	12/1/2057	26,254.80	633.33	40,000.00	41,876.33	0.0000%
04650NAB0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	9/1/2040	101,676.10	1,025.42	115,000.00	146,480.87	0.0002%
00206RCG5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	6/15/2044	165,984.40	3,717.33	205,000.00	206,310.04	0.0003%
00206RDK5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2049	891,261.50	7,558.06	1,150,000.00	1,196,917.12	0.0016%
00206RDR0	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2037	1,487,800.95	14,306.25	1,635,000.00	1,854,929.20	0.0026%
00206RKJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	6/1/2044	803,475.20	19,568.75	1,010,000.00	1,160,999.02	0.0014%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	351,784.40	5,041.67	440,000.00	386,074.94	0.0006%
00206RKE1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	2/1/2052	623,540.42	8,233.50	998,000.00	947,063.27	0.0011%
00206RKB7	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	6/1/2060	5,407,185.46	132,087.08	8,234,000.00	8,529,678.75	0.0095%
00206RKG6	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2028	3,505,570.00	17,531.25	4,250,000.00	4,255,419.31	0.0061%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	2,409,507.25	64,941.74	2,965,000.00	3,116,625.55	0.0042%
00206RDJ8	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2048	936,228.00	7,930.00	1,220,000.00	1,258,738.14	0.0016%
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	2,375,625.00	17,010.42	3,750,000.00	3,274,956.60	0.0042%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	129,133.50	3,112.50	150,000.00	149,688.37	0.0002%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	52,822.25	1,423.68	65,000.00	64,799.10	0.0001%
00206RDK5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/9/2049	251,878.25	2,135.97	325,000.00	350,361.48	0.0004%
00206RGQ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2030	287,585.55	2,859.50	315,000.00	325,434.22	0.0005%
00206RHK1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	3/1/2039	2,981,208.40	28,170.42	3,485,000.00	3,367,855.82	0.0052%
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	985,092.50	7,053.65	1,555,000.00	1,546,271.26	0.0017%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	1,033,068.00	24,900.00	1,200,000.00	1,385,582.45	0.0018%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	1,097,077.50	29,568.75	1,350,000.00	1,312,205.15	0.0019%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	2,438,505.50	34,947.92	3,050,000.00	3,086,968.76	0.0043%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	1,592,734.80	11,925.00	2,120,000.00	2,116,839.45	0.0028%
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	1,472,200.00	21,250.00	2,000,000.00	1,692,588.83	0.0026%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	400,313.85	9,648.75	465,000.00	466,257.88	0.0007%
00206RCQ3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2046	277,926.30	7,490.75	342,000.00	335,467.66	0.0005%
00206RLJ9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	9/15/2055	1,267,000.00	9,072.22	2,000,000.00	1,906,132.99	0.0022%
00206RCP5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.05	5/15/2035	1,291,335.00	31,125.00	1,500,000.00	1,622,267.55	0.0023%
00206RJY9	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	6/1/2031	2,894,226.20	41,479.17	3,620,000.00	3,439,220.25	0.0051%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	1,352,322.00	10,125.00	1,800,000.00	1,832,430.75	0.0024%
00206RJX1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	6/1/2027	2,615,670.00	28,750.00	3,000,000.00	3,082,620.87	0.0046%
00206RML3	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	3/25/2026	3,526,000.00	6,800.00	4,000,000.00	3,995,415.31	0.0062%
00206RKH4	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.02	2/1/2032	748,284.84	5,602.50	996,000.00	977,903.79	0.0013%
00206RMM1	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.03	12/1/2033	4,327,531.90	62,464.38	5,879,000.00	5,854,468.33	0.0076%
00206RHW5	CORPORATE BONDS	USD FIXED INCOME	AT&T INC	0.04	2/15/2027	3,251,731.25	27,877.22	3,475,000.00	3,630,134.99	0.0057%
04685A3C3	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.02	8/19/2028	1,179,705.00	5,955.00	1,500,000.00	1,500,000.00	0.0021%
04685A2L4	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.03	1/14/2025	4,945,327.50	39,567.71	5,325,000.00	5,469,489.08	0.0087%
04685A3C3	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.02	8/19/2028	5,686,178.10	28,703.10	7,230,000.00	6,758,722.89	0.0100%
04685A2L4	CORPORATE BONDS	USD FIXED INCOME	ATHENE GLOBAL FUNDING 144A	0.03	1/14/2025	4,991,762.50	39,939.24	5,375,000.00	5,523,534.98	0.0087%
048303CJ8	CORPORATE BONDS	USD FIXED INCOME	ATLANTIC CITY ELECTRIC CO	0.02	3/15/2031	951,252.00	3,526.67	1,200,000.00	1,199,449.45	0.0017%
049560AR6	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	9/15/2029	189,461.25	754.69	225,000.00	206,973.66	0.0003%
049560AW5	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	2/15/2052	313,881.75	3,158.75	525,000.00	521,702.14	0.0005%
049560AM7	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.04	10/15/2044	1,147,412.50	2,740.83	1,495,000.00	1,526,134.79	0.0020%
049560AR6	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	9/15/2029	2,349,319.50	9,358.13	2,790,000.00	2,912,302.31	0.0041%
049560AR6	CORPORATE BONDS	USD FIXED INCOME	ATMOS ENERGY CORP	0.03	9/15/2029	1,810,407.50	7,211.46	2,150,000.00	2,239,852.77	0.0032%
052769AH9	CORPORATE BONDS	USD FIXED INCOME	AUTODESK INC	0.02	12/15/2031	2,376,097.85	27,970.67	3,085,000.00	3,076,622.78	0.0042%
052769AH9	CORPORATE BONDS	USD FIXED INCOME	AUTODESK INC	0.02	12/15/2031	689,337.95	8,114.67	895,000.00	865,095.25	0.0012%
053015AE3	CORPORATE BONDS	USD FIXED INCOME	AUTOMATIC DATA PROCESSING INC	0.03	9/15/2025	240,575.00	1,078.13	250,000.00	249,913.62	0.0004%
053015AF0	CORPORATE BONDS	USD FIXED INCOME	AUTOMATIC DATA PROCESSING INC	0.01	9/1/2030	3,375,921.00	9,218.75	4,425,000.00	4,312,776.13	0.0059%
05329RAA1	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.04	3/1/2032	1,842,414.30	15,207.50	2,370,000.00	2,366,311.40	0.0032%
05329WAR3	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.02	8/1/2028	260,627.00	1,657.50	340,000.00	339,450.13	0.0005%
05329WA51	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.02	8/1/2031	235,212.00	2,040.00	340,000.00	339,201.42	0.0004%
05329WAQ5	CORPORATE BONDS	USD FIXED INCOME	AUTONATION INC	0.05	6/1/2030	817,361.00	18,802.08	950,000.00	946,064.14	0.0014%
05348EBG3	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	3/1/2030	3,494,902.75	16,579.17	4,325,000.00	4,369,572.34	0.0061%
05348EAT6	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.04	12/15/2023	9,905,100.00	158,666.67	10,000,000.00	10,099,371.65	0.0173%
05348AC5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	12/1/2028	1,629,680.00	15,833.33	2,000,000.00	1,997,716.98	0.0029%
05348EBH1	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.02	1/15/2031	172,320.35	1,550.99	215,000.00	214,243.06	0.0003%
05348EBF5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	6/1/2029	2,075,354.61	32,628.75	2,373,000.00	2,207,489.03	0.0036%
05348EAX7	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	5/11/2026	273,603.00	4,080.83	300,000.00	311,943.94	0.0005%
05348EBF5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	6/1/2029	1,985,273.90	31,212.50	2,270,000.00	2,111,673.03	0.0035%
05348EAY5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	10/15/2026	4,938,972.40	7,050.22	5,470,000.00	5,596,164.64	0.0086%
05348EAY5	CORPORATE BONDS	USD FIXED INCOME	AVALONBAY COMMUNITIES INC	0.03	10/15/2026	3,163,831.68	4,516.27	3,504,000.00	3,594,078.44	0.0055%
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	1,298,490.00	17,225.00	1,500,000.00	1,548,577.92	0.0023%
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	3,202,076.34	42,476.85	3,699,000.00	3,759,001.72	0.0056%
05463HAB7	CORPORATE BONDS	USD FIXED INCOME	AXIS SPECIALTY FINANCE LLC	0.04	7/15/2029	3,599,414.28	47,747.70	4,158,000.00	4,320,478.65	0.0063%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
05523UAP5	CORPORATE BONDS	USD FIXED INCOME	BAE SYSTEMS HOLDINGS INC 144A	0.04	12/15/2025	1,965,004.25	30,179.72	2,075,000.00	2,210,659.23	0.0034%
05723KAG5	CORPORATE BONDS	USD FIXED INCOME	BAKER HUGHES HOLDINGS LLC / BA	0.03	11/7/2029	84,593.00	1,516.70	100,000.00	100,000.00	0.0001%
05724BAD1	CORPORATE BONDS	USD FIXED INCOME	BAKER HUGHES HOLDINGS LLC / BA	0.02	12/15/2026	300,380.80	2,678.38	344,000.00	344,000.00	0.0005%
059165EP1	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.05	6/1/2052	1,632,500.00	36,652.78	2,000,000.00	1,996,463.49	0.0029%
059165EH9	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.04	8/15/2046	139,480.00	1,477.78	200,000.00	199,840.50	0.0002%
059165EJ5	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.04	8/15/2047	170,215.20	1,860.42	235,000.00	233,314.32	0.0003%
059165EM8	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.03	6/15/2050	756,906.80	13,530.11	1,235,000.00	1,242,248.99	0.0013%
059165EN6	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.02	6/15/2031	456,982.00	4,930.00	580,000.00	596,185.38	0.0008%
059165EN6	CORPORATE BONDS	USD FIXED INCOME	BALTIMORE GAS AND ELECTRIC CO	0.02	6/15/2031	991,178.20	10,693.00	1,258,000.00	1,218,869.11	0.0017%
06051GFF1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/1/2024	2,290,752.75	7,750.00	2,325,000.00	2,336,161.15	0.0040%
06051GFG9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	4/1/2044	576,471.00	2,843.75	700,000.00	907,214.64	0.0010%
06051GGA1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/21/2027	892,050.00	902.22	1,000,000.00	1,000,000.00	0.0016%
06051GHL6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2024	1,034,407.50	11,044.60	1,050,000.00	1,048,324.42	0.0018%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	4,944,621.50	63,365.03	5,450,000.00	5,289,480.09	0.0087%
06051GHZ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2031	78,472.00	540.80	100,000.00	93,733.10	0.0001%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	702,848.00	4,417.58	950,000.00	985,084.61	0.0012%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/29/2031	1,400,297.50	255.60	1,775,000.00	1,815,783.34	0.0025%
06051GJE0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	6/19/2041	505,096.00	7,849.60	800,000.00	775,182.64	0.0009%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2031	1,366,946.50	9,558.54	1,850,000.00	1,858,037.36	0.0024%
06051GJW0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2042	293,126.75	351.79	425,000.00	440,952.33	0.0005%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2033	686,161.75	393.61	775,000.00	775,000.00	0.0012%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2032	688,032.60	5,939.08	930,000.00	930,000.00	0.0012%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	462,588.00	4,309.40	600,000.00	600,000.00	0.0008%
06051GFS3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/1/2025	556,706.91	5,589.69	577,000.00	579,430.95	0.0010%
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	5,079,010.27	6,347.83	5,441,000.00	5,375,182.38	0.0089%
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	4,516,450.00	3,602.08	5,000,000.00	5,030,483.55	0.0079%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	3,254,640.00	2,884.00	4,000,000.00	3,989,578.04	0.0057%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2032	12,650,922.00	109,202.50	17,100,000.00	15,489,276.52	0.0221%
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	3,664,840.00	55,165.00	4,000,000.00	4,000,000.00	0.0064%
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	3,410,757.60	35,474.69	4,080,000.00	4,274,266.20	0.0060%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/29/2031	670,565.00	122.40	850,000.00	896,326.21	0.0012%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/24/2031	4,087,813.00	2,083.50	5,575,000.00	5,157,080.58	0.0072%
06051GJQ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/11/2027	1,359,855.00	3,626.88	1,575,000.00	1,438,305.73	0.0024%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	4,296,124.80	3,806.88	5,280,000.00	5,280,000.00	0.0075%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	639,961.60	4,022.32	865,000.00	865,000.00	0.0011%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/24/2031	2,632,331.60	1,341.66	3,590,000.00	3,590,000.00	0.0046%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/14/2029	4,044,600.00	39,710.97	5,000,000.00	5,000,000.00	0.0071%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2032	839,695.70	7,248.24	1,135,000.00	1,135,000.00	0.0015%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	1,848,173.10	1,929.36	2,455,000.00	2,455,000.00	0.0032%
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	1,866,940.00	2,333.33	2,000,000.00	1,964,014.05	0.0033%
06051GGA1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/21/2027	669,037.50	676.67	750,000.00	751,591.75	0.0012%
06051GHF9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2024	991,670.00	5,522.22	1,000,000.00	996,257.72	0.0017%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	1,849,600.00	11,625.21	2,500,000.00	2,550,120.89	0.0032%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/29/2031	1,577,800.00	288.00	2,000,000.00	2,000,000.00	0.0028%
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	1,544,300.00	1,343.50	2,000,000.00	2,000,000.00	0.0027%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	1,541,960.00	14,364.67	2,000,000.00	1,764,833.02	0.0027%
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	4,581,050.00	68,956.25	5,000,000.00	4,716,422.58	0.0080%
06051GFB0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/22/2024	721,225.40	8,280.94	730,000.00	731,577.63	0.0013%
06051GFC8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	1/21/2044	1,168,336.00	19,027.78	1,370,000.00	1,414,229.17	0.0020%
06051GFF1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/1/2024	581,309.30	1,966.67	590,000.00	589,649.22	0.0010%
06051GFX2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/19/2026	504,073.80	630.00	540,000.00	539,655.85	0.0009%
06051GGR4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2028	1,526,260.00	16,966.94	1,700,000.00	1,691,838.77	0.0027%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,061,505.90	13,603.14	1,170,000.00	1,158,190.01	0.0019%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	635,508.00	8,957.78	720,000.00	686,156.77	0.0011%
06051GHF9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2024	555,335.20	3,092.44	560,000.00	560,000.00	0.0010%
06051GHG7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2029	179,796.00	1,235.11	200,000.00	197,695.87	0.0003%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	1,168,947.20	7,347.13	1,580,000.00	1,645,643.40	0.0020%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/29/2031	339,227.00	61.92	430,000.00	430,000.00	0.0006%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2031	310,333.80	2,170.05	420,000.00	429,878.36	0.0005%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	451,692.00	471.53	600,000.00	599,057.11	0.0008%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	308,392.00	2,872.93	400,000.00	380,024.58	0.0005%
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/27/2028	883,433.50	461.91	950,000.00	950,000.00	0.0015%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2033	4,081,555.70	2,341.37	4,610,000.00	4,593,895.52	0.0071%
06053FAA7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/24/2023	1,095,776.00	12,151.94	1,100,000.00	1,099,932.58	0.0019%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	2,561,864.69	30,114.74	2,807,000.00	3,071,250.00	0.0045%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	6,164,899.65	79,002.82	6,795,000.00	7,543,375.14	0.0108%
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	564,279.75	5,868.98	675,000.00	675,000.00	0.0010%
06051GHZ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2031	765,102.00	5,272.80	975,000.00	931,400.80	0.0013%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/29/2031	599,564.00	109.44	760,000.00	766,263.09	0.0010%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	612,929.10	5,709.96	795,000.00	706,155.65	0.0011%
06051GJE0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	6/19/2041	287,273.35	4,464.46	455,000.00	439,454.53	0.0005%
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	555,948.00	483.66	720,000.00	728,024.47	0.0010%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	1,430,358.00	1,493.19	1,900,000.00	1,630,959.78	0.0025%
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/27/2028	995,025.10	520.26	1,070,000.00	1,070,000.00	0.0017%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2033	491,380.35	281.88	555,000.00	555,000.00	0.0009%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	5,378,869.10	75,817.65	6,094,000.00	6,421,523.25	0.0094%
06051GHG7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2023	4,981,900.00	54,656.11	5,000,000.00	5,092,161.11	0.0087%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2031	7,878,045.18	55,088.18	10,662,000.00	10,632,792.34	0.0138%
06051GJU4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/22/2025	4,939,603.06	3,133.52	5,026,000.00	5,036,261.03	0.0086%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	7,100,919.25	100,090.75	8,045,000.00	8,164,393.98	0.0124%
06051GJA8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/20/2051	3,373,670.40	21,204.38	4,560,000.00	4,548,082.66	0.0059%
06051GKA6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/21/2032	1,202,207.50	10,377.43	1,625,000.00	1,637,215.63	0.0021%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	1,802,523.25	21,188.68	1,975,000.00	2,007,426.55	0.0032%
06051GHQ5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	2/7/2030	1,109,294.50	11,637.20	1,255,000.00	1,255,000.00	0.0019%
06051GHV4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	7/23/2030	560,099.90	5,825.50	670,000.00	670,000.00	0.0010%
06051GHX0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/22/2030	1,061,826.30	940.91	1,305,000.00	1,305,000.00	0.0019%
06051GJB6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/29/2031	1,538,355.00	280.80	1,950,000.00	1,950,000.00	0.0027%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/14/2029	5,241,801.60	51,465.42	6,480,000.00	6,449,377.82	0.0092%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	6/19/2026	2,983,120.40	16,346.81	3,380,000.00	3,403,290.40	0.0052%
06051GJP5	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/11/2032	1,345,067.50	6,443.40	1,750,000.00	1,750,000.00	0.0024%
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	2,177,463.00	1,894.34	2,820,000.00	2,885,053.58	0.0038%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,270,178.00	16,277.26	1,400,000.00	1,560,957.71	0.0022%
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	1,219,441.50	972.56	1,350,000.00	1,357,783.01	0.0021%
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	850,847.70	4,060.23	930,000.00	930,000.00	0.0015%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2031	1,477,780.00	10,333.56	2,000,000.00	2,000,000.00	0.0026%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/24/2031	850,558.40	433.52	1,160,000.00	1,160,000.00	0.0015%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/22/2027	753,218.40	4,196.28	880,000.00	887,101.02	0.0013%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/14/2029	2,264,976.00	22,238.14	2,800,000.00	2,814,979.83	0.0040%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	2,303,629.20	2,404.82	3,060,000.00	2,774,087.37	0.0040%
06051GKQ1	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/27/2033	717,149.70	411.39	810,000.00	810,000.00	0.0013%
06051GKY4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2033	2,721,143.70	40,960.01	2,970,000.00	2,970,000.00	0.0048%
06051GFH7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/26/2024	562,171.75	4,360.42	575,000.00	578,518.75	0.0010%
06051GGC7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	11/25/2027	343,901.25	6,797.38	375,000.00	369,529.36	0.0006%
06051GKC2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	9/21/2036	464,152.00	1,792.56	650,000.00	650,000.00	0.0008%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06051GFL8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	10/22/2026	961,368.66	1,081.63	1,018,000.00	1,016,119.19	0.0017%
06051GFP9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/21/2025	71,750.25	82.29	75,000.00	74,224.41	0.0001%
06051GFU8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/3/2026	1,078,132.50	8,065.63	1,125,000.00	1,151,900.32	0.0019%
06051GFP9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/21/2025	794,036.10	910.69	830,000.00	829,319.77	0.0014%
06051GGL7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/24/2028	451,645.00	360.21	500,000.00	507,229.70	0.0008%
06051GFS3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	8/1/2025	473,731.53	4,756.56	491,000.00	494,576.77	0.0008%
06051GGF0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2028	2,221,438.78	26,113.03	2,434,000.00	2,619,945.47	0.0039%
06051GGG8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/20/2048	243,759.20	3,864.18	310,000.00	331,847.92	0.0004%
06051GKG3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2025	18,952,031.20	89,078.33	20,000,000.00	20,000,000.00	0.0332%
06051GKM0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/2/2026	37,548,154.00	109,040.00	40,000,000.00	40,000,000.00	0.0657%
06051GKS7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/25/2025	19,353,258.40	12,803.33	20,000,000.00	20,000,000.00	0.0339%
06051GHM4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2029	1,179,451.00	15,114.59	1,300,000.00	1,449,460.73	0.0021%
06051GHW2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	10/22/2025	1,026,124.00	675.40	1,100,000.00	1,139,715.76	0.0018%
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	567,231.80	2,706.82	620,000.00	620,000.00	0.0010%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	6/19/2026	900,231.60	4,933.06	1,020,000.00	1,020,000.00	0.0016%
06051GJF7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/23/2031	1,403,891.00	9,816.88	1,900,000.00	1,585,156.17	0.0025%
06051GJK6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/24/2026	459,690.20	123.36	530,000.00	530,000.00	0.0008%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/22/2027	2,456,519.10	13,685.60	2,870,000.00	2,893,199.12	0.0043%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/14/2029	2,095,102.80	20,570.28	2,590,000.00	2,590,000.00	0.0037%
06051GKW8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.05	7/22/2028	3,936,798.60	56,196.91	4,130,000.00	4,130,000.00	0.0069%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	7,405,433.50	104,383.02	8,390,000.00	8,844,064.58	0.0130%
06051GHT9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/23/2027	3,631,688.10	3,120.06	3,945,000.00	4,246,535.96	0.0064%
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	1,719,993.20	8,207.77	1,880,000.00	1,880,000.00	0.0030%
06051GJS9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/22/2027	3,637,702.50	20,266.13	4,250,000.00	4,250,000.00	0.0064%
06051GGZ6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	1/23/2026	2,779,873.50	27,030.85	2,950,000.00	3,088,676.32	0.0049%
06051GHC6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2023	1,484,606.20	16,287.52	1,490,000.00	1,508,515.75	0.0026%
06051GHG7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	3/5/2029	2,022,705.00	13,895.00	2,250,000.00	2,494,790.02	0.0035%
06051GHR3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	3/15/2025	3,035,245.50	13,918.45	3,150,000.00	3,272,714.56	0.0053%
06051GHY8	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.02	2/13/2026	512,338.40	2,444.87	560,000.00	572,365.10	0.0009%
06051GJD2	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	6/19/2026	432,464.20	2,369.80	490,000.00	490,000.00	0.0008%
06051GJL4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/24/2031	1,132,855.80	577.40	1,545,000.00	1,283,546.30	0.0020%
06051GJT7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/22/2032	324,303.00	282.14	420,000.00	414,113.65	0.0006%
06051GJZ3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	6/14/2029	3,158,832.60	31,014.27	3,905,000.00	3,867,045.35	0.0055%
06051GKD0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	10/20/2032	255,958.80	267.20	340,000.00	330,109.39	0.0004%
06051GKK4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	2/4/2033	1,831,077.50	17,058.04	2,375,000.00	2,375,000.00	0.0032%
06051GKP3	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	4/27/2028	2,324,825.00	1,215.56	2,500,000.00	2,487,403.58	0.0041%
06051GHC6	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2023	7,398,121.50	81,164.33	7,425,000.00	7,561,321.58	0.0129%
06051GHD4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	12/20/2028	3,067,208.75	43,233.73	3,475,000.00	3,685,062.34	0.0054%
06051GUJ4	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	4/22/2025	4,088,489.60	2,593.60	4,160,000.00	4,171,749.00	0.0072%
06051GEU9	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.03	1/11/2023	8,981,645.94	90,750.00	9,000,000.00	9,029,320.78	0.0157%
06051GFB0	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	1/22/2024	5,927,855.28	68,062.50	6,000,000.00	6,113,406.98	0.0104%
06053FAA7	CORPORATE BONDS	USD FIXED INCOME	BANK OF AMERICA CORP	0.04	7/24/2023	5,678,106.81	62,969.17	5,700,000.00	5,780,142.68	0.0099%
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	206,311.60	2,668.23	220,000.00	220,000.00	0.0004%
06406RBM8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2033	10,005,000.00	9,723.33	10,000,000.00	10,000,000.00	0.0175%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	886,078.16	301.16	968,000.00	967,835.47	0.0016%
06406RBM8	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2033	1,240,620.00	1,205.69	1,240,000.00	1,240,000.00	0.0022%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	1,373,055.00	466.67	1,500,000.00	1,499,712.68	0.0024%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	192,227.70	65.33	210,000.00	209,959.76	0.0003%
06406RBH9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2033	1,913,673.60	35,184.10	2,140,000.00	2,135,020.12	0.0033%
06406RAN7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	4/24/2025	853,124.84	289.96	932,000.00	950,746.85	0.0015%
06406RAW7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	7/28/2031	497,938.70	3,092.25	665,000.00	652,178.50	0.0009%
06406RAZ0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	1/25/2029	196,921.20	1,241.33	245,000.00	217,643.75	0.0003%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
06406HDA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/24/2025	3,958,062.50	23,170.83	4,150,000.00	4,206,610.61	0.0069%
06406FAD5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	8/16/2023	1,338,505.35	6,256.25	1,365,000.00	1,364,723.49	0.0023%
06406HCS6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	2/4/2024	270,363.50	2,425.73	275,000.00	274,860.04	0.0005%
06406RAD9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	5/16/2027	1,062,381.50	17,130.21	1,150,000.00	1,254,985.28	0.0019%
06406RAE7	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	1/29/2023	423,045.00	3,204.03	425,000.00	425,007.22	0.0007%
06406RAH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	4/28/2028	2,875,343.00	994.58	3,100,000.00	3,291,704.00	0.0050%
06406RBH9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2033	590,198.40	10,851.17	660,000.00	660,000.00	0.0010%
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	609,557.00	7,883.42	650,000.00	650,000.00	0.0011%
06406RBL0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2028	512,024.70	493.17	510,000.00	510,000.00	0.0009%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	2,592,030.00	18,700.00	3,000,000.00	3,000,000.00	0.0045%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	3,032,675.10	21,879.00	3,510,000.00	3,494,982.71	0.0053%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	708,488.20	5,111.33	820,000.00	820,000.00	0.0012%
06406YAA0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/23/2029	561,606.50	4,051.67	650,000.00	650,000.00	0.0010%
06406RAG2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	4/28/2023	1,985,323.60	583.33	2,000,000.00	1,999,785.29	0.0035%
06406RAJ6	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	8/11/2023	1,644,687.52	12,765.00	1,665,000.00	1,700,036.27	0.0029%
06406RAX5	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.01	10/25/2024	11,040,863.28	1,700.00	12,000,000.00	11,994,848.76	0.0193%
06406RBC0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	4/25/2025	28,851,941.40	16,750.00	30,000,000.00	29,996,524.01	0.0505%
06406RBF3	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	6/13/2025	9,698,350.50	131,483.33	10,000,000.00	10,000,000.00	0.0170%
06406RAH0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	4/28/2028	1,391,295.00	481.25	1,500,000.00	1,500,760.00	0.0024%
06406RBA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	1/26/2027	2,232,533.00	13,740.69	2,540,000.00	2,538,206.01	0.0039%
06406RBK2	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.05	7/26/2030	337,600.80	4,366.20	360,000.00	360,000.00	0.0006%
06406RBL0	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.06	10/25/2028	682,699.60	657.56	680,000.00	680,000.00	0.0012%
06406RAB3	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/7/2028	1,050,536.50	9,236.03	1,150,000.00	1,196,836.04	0.0018%
06406RBG1	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.04	6/13/2028	3,259,760.00	53,559.33	3,500,000.00	3,497,461.44	0.0057%
06406HDA4	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.03	2/24/2025	5,913,250.00	34,616.67	6,200,000.00	6,280,027.67	0.0103%
06406RAM9	CORPORATE BONDS	USD FIXED INCOME	BANK OF NEW YORK MELLON CORP/T	0.02	1/27/2023	2,419,775.97	11,762.40	2,435,000.00	2,436,331.11	0.0042%
06654DAB3	CORPORATE BONDS	USD FIXED INCOME	BANNER HEALTH	0.02	1/1/2030	731,286.60	6,975.03	895,000.00	931,931.05	0.0013%
06654DAD9	CORPORATE BONDS	USD FIXED INCOME	BANNER HEALTH	0.02	1/1/2031	761,480.00	6,323.33	1,000,000.00	1,000,000.00	0.0013%
06759LAA1	CORPORATE BONDS	USD FIXED INCOME	BARINGS BDC INC 144A	0.03	11/23/2026	3,310,046.88	58,049.20	4,008,000.00	3,981,556.62	0.0058%
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARINGS BDC INC 144A	0.03	11/23/2026	2,987,961.48	52,400.70	3,618,000.00	3,594,129.69	0.0052%
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARRICK NORTH AMERICA FINANCE	0.06	5/1/2043	540,815.20	16,675.00	580,000.00	676,233.71	0.0009%
06849RAK8	CORPORATE BONDS	USD FIXED INCOME	BARRICK NORTH AMERICA FINANCE	0.06	5/1/2043	825,209.40	25,443.75	885,000.00	1,064,775.15	0.0014%
070101AH3	CORPORATE BONDS	USD FIXED INCOME	BASIN ELECTRIC POWER COOP 144A	0.05	4/26/2047	1,858,766.00	1,715.28	2,600,000.00	3,096,208.36	0.0033%
05526DBK0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	9/6/2049	166,242.50	1,817.29	250,000.00	257,788.74	0.0003%
05526DBN4	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	4/2/2030	819,877.40	3,714.93	940,000.00	1,093,106.82	0.0014%
05526DBJ3	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.03	9/6/2026	1,740,963.30	9,622.23	1,959,000.00	1,959,000.00	0.0030%
05526DBK0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	9/6/2049	99,745.50	1,090.38	150,000.00	153,776.31	0.0002%
05526DBB0	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.04	8/15/2027	1,304,760.00	11,263.83	1,500,000.00	1,511,106.69	0.0023%
05526DBF1	CORPORATE BONDS	USD FIXED INCOME	BAT CAPITAL CORP	0.05	8/15/2047	2,481,270.75	36,948.03	3,855,000.00	2,856,695.55	0.0043%
07177MAN3	CORPORATE BONDS	USD FIXED INCOME	BAXALTA INC	0.05	6/23/2045	162,025.50	3,397.33	182,000.00	193,266.04	0.0003%
071813BY4	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.04	4/1/2030	1,121,283.00	4,180.42	1,270,000.00	1,437,556.69	0.0020%
071813CP2	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.02	12/1/2028	1,915,096.90	22,057.33	2,330,000.00	2,330,000.00	0.0034%
071813BY4	CORPORATE BONDS	USD FIXED INCOME	BAXTER INTERNATIONAL INC	0.04	4/1/2030	1,068,309.00	3,982.92	1,210,000.00	1,369,640.64	0.0019%
07274NAL7	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE II LLC 144A	0.04	12/15/2028	1,820,120.00	33,055.56	2,000,000.00	2,243,835.56	0.0032%
07274NAW3	CORPORATE BONDS	USD FIXED INCOME	BAYER US FINANCE II LLC 144A	0.03	7/15/2024	1,197,592.00	12,322.50	1,240,000.00	1,284,623.10	0.0021%
072863AE3	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.03	11/15/2026	2,133,937.50	29,021.18	2,375,000.00	2,227,589.24	0.0037%
072863AH6	CORPORATE BONDS	USD FIXED INCOME	BAYLOR SCOTT & WHITE HOLDINGS	0.02	11/15/2030	238,133.70	2,581.09	315,000.00	315,000.00	0.0004%
075887CK3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.04	5/20/2050	193,852.16	4,564.29	269,000.00	300,258.72	0.0003%
075887BG3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.05	12/15/2044	58,640.40	1,238.92	70,000.00	68,996.14	0.0001%
075887BG3	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.05	12/15/2044	221,158.08	4,672.51	264,000.00	310,025.36	0.0004%
075887BX6	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.05	6/6/2047	250,071.00	5,641.71	300,000.00	356,284.69	0.0004%
075887CL1	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.02	2/11/2031	1,089,868.50	6,197.17	1,425,000.00	1,262,024.37	0.0019%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
075887BF5	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.04	12/15/2024	37,803.48	550.14	39,000.00	39,000.00	0.0001%
075887BF5	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.04	12/15/2024	152,183.24	2,214.68	157,000.00	157,576.83	0.0003%
075887CP2	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.04	8/22/2032	1,527,945.90	13,921.94	1,690,000.00	1,693,741.33	0.0027%
075887CP2	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.04	8/22/2032	515,342.70	4,695.57	570,000.00	570,907.00	0.0009%
075887CJ6	CORPORATE BONDS	USD FIXED INCOME	BECTON DICKINSON AND CO	0.03	5/20/2030	2,249,559.00	34,087.73	2,700,000.00	2,780,702.34	0.0039%
59562VAM9	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.06	4/1/2036	2,021,009.88	10,187.92	1,996,000.00	2,098,039.82	0.0035%
59562VAY3	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY ENERGY CO	0.04	11/15/2023	1,886,871.00	32,854.17	1,900,000.00	1,902,739.95	0.0033%
084664CU3	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.02	3/12/2030	660,338.25	2,077.40	825,000.00	824,378.90	0.0012%
084664BU4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	5/15/2042	1,024,184.25	24,651.00	1,215,000.00	1,268,289.62	0.0018%
084664CV1	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	10/15/2050	330,656.95	690.33	545,000.00	582,287.59	0.0006%
084664CX7	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	1/15/2051	600,922.70	7,876.39	1,070,000.00	870,494.47	0.0011%
084664BL4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.06	1/15/2040	3,151,002.30	52,992.64	3,130,000.00	3,101,190.43	0.0055%
084664DB4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	3/15/2052	888,201.45	5,977.13	1,215,000.00	1,210,760.25	0.0016%
084664CR0	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	1/15/2049	517,728.00	8,008.89	640,000.00	633,908.20	0.0009%
084664DA6	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	3/15/2032	1,324,424.20	5,859.41	1,595,000.00	1,449,562.01	0.0023%
084664DB4	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	3/15/2052	2,861,982.45	19,259.63	3,915,000.00	3,764,025.20	0.0050%
084664BV2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	5/15/2043	192,972.60	4,659.53	235,000.00	243,117.42	0.0003%
084664BV2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	5/15/2043	496,801.80	11,995.81	605,000.00	603,791.73	0.0009%
084664CQ2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.04	8/15/2048	496,326.58	5,488.47	619,000.00	617,788.00	0.0009%
084664CZ2	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.02	3/15/2027	899,470.00	2,938.89	1,000,000.00	957,558.15	0.0016%
084664DA6	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY FINANCE COR	0.03	3/15/2032	2,852,286.60	12,618.85	3,435,000.00	3,433,864.48	0.0050%
084670BS6	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY INC	0.03	3/15/2026	3,955,770.75	16,671.01	4,175,000.00	4,262,259.05	0.0069%
084670BR8	CORPORATE BONDS	USD FIXED INCOME	BERKSHIRE HATHAWAY INC	0.03	3/15/2023	228,585.50	808.19	230,000.00	230,278.30	0.0004%
085770AA3	CORPORATE BONDS	USD FIXED INCOME	BERRY GLOBAL INC 144A	0.05	7/15/2026	2,231,312.50	34,091.15	2,375,000.00	2,463,700.04	0.0039%
09062XAG8	CORPORATE BONDS	USD FIXED INCOME	BIOGEN INC	0.03	5/1/2050	307,290.00	7,875.00	500,000.00	496,086.74	0.0005%
09062XAH6	CORPORATE BONDS	USD FIXED INCOME	BIOGEN INC	0.02	5/1/2030	471,462.00	6,750.00	600,000.00	599,875.52	0.0008%
09062XAH6	CORPORATE BONDS	USD FIXED INCOME	BIOGEN INC	0.02	5/1/2030	2,357,310.00	33,750.00	3,000,000.00	2,999,377.59	0.0041%
090572AQ1	CORPORATE BONDS	USD FIXED INCOME	BIO-RAD LABORATORIES INC	0.04	3/15/2032	457,248.00	2,600.28	550,000.00	548,614.44	0.0008%
092113AQ2	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.04	5/1/2033	367,572.60	9,352.50	430,000.00	428,490.49	0.0006%
092113AM1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.03	1/15/2027	1,041,994.80	10,712.63	1,155,000.00	1,163,428.76	0.0018%
092113AM1	CORPORATE BONDS	USD FIXED INCOME	BLACK HILLS CORP	0.03	1/15/2027	234,561.60	2,411.50	260,000.00	262,129.90	0.0004%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	1,155,585.00	7,362.50	1,500,000.00	1,495,811.44	0.0020%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	2,946,741.75	18,774.38	3,825,000.00	3,870,063.26	0.0052%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	1,490,704.65	9,497.63	1,935,000.00	1,929,596.77	0.0026%
09247XAR2	CORPORATE BONDS	USD FIXED INCOME	BLACKROCK INC	0.02	1/28/2031	3,562,283.36	22,696.13	4,624,000.00	4,698,909.16	0.0062%
09261BAJ9	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.06	11/3/2027	9,982,900.00	-	10,000,000.00	9,979,500.00	0.0175%
09261BAK6	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.06	4/22/2033	4,132,879.20	-	4,140,000.00	4,132,879.20	0.0072%
09261BAG5	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.03	3/30/2032	4,885,698.50	14,108.23	6,425,000.00	6,151,070.74	0.0086%
09261BAC4	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.02	8/5/2028	3,177,504.00	15,372.50	3,960,000.00	3,935,936.36	0.0056%
09261BAG5	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE HOLDINGS FINAN 144A	0.03	3/30/2032	3,160,305.52	9,125.88	4,156,000.00	4,024,756.61	0.0055%
09261HAY3	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT 144A	0.07	9/29/2025	2,120,526.00	14,248.83	2,140,000.00	2,124,708.78	0.0037%
09261HAR8	CORPORATE BONDS	USD FIXED INCOME	BLACKSTONE PRIVATE CREDIT FUND	0.04	1/15/2029	1,273,628.30	18,432.22	1,565,000.00	1,555,163.61	0.0022%
09581JAC0	CORPORATE BONDS	USD FIXED INCOME	BLUE OWL FINANCE LLC 144A	0.04	10/7/2051	2,083,366.34	10,466.50	3,806,000.00	3,712,997.49	0.0036%
05565ECB9	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.04	4/1/2032	746,120.70	2,682.50	870,000.00	867,742.15	0.0013%
05565ECB9	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.04	4/1/2032	1,277,838.90	4,594.17	1,490,000.00	1,486,133.12	0.0022%
05565EBW4	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.01	8/12/2026	1,074,402.00	3,456.25	1,260,000.00	1,258,403.78	0.0019%
05565ECA1	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.03	4/1/2027	1,844,880.00	5,750.00	2,000,000.00	1,979,269.63	0.0032%
05565EBZ7	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.03	4/1/2025	2,864,563.29	8,125.00	3,000,000.00	2,997,730.29	0.0050%
05565EBW4	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.01	8/12/2026	2,759,337.20	8,876.53	3,236,000.00	3,034,956.64	0.0048%
05565ECA1	CORPORATE BONDS	USD FIXED INCOME	BMW US CAPITAL LLC 144A	0.03	4/1/2027	1,023,908.40	3,191.25	1,110,000.00	1,108,961.93	0.0018%
096630AJ7	CORPORATE BONDS	USD FIXED INCOME	BOARDWALK PIPELINES LP	0.04	9/1/2032	407,807.90	3,090.00	515,000.00	514,529.11	0.0007%
097023BW4	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2023	8,728,720.00	41,066.67	8,800,000.00	8,779,161.08	0.0153%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
097023BX2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2028	2,845,501.75	18,010.42	3,325,000.00	3,104,898.20	0.0050%
097023CA1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	11/1/2028	2,293,623.00	46,575.00	2,700,000.00	2,554,849.68	0.0040%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	814,102.50	27,573.75	950,000.00	1,286,927.17	0.0014%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	1,237,693.60	40,790.75	1,430,000.00	1,671,399.86	0.0022%
097023DC6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2031	389,921.40	4,259.38	470,000.00	485,036.23	0.0007%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	389,114.00	2,335.08	440,000.00	436,387.85	0.0007%
097023CK9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	5/1/2049	1,460,436.25	44,362.50	2,275,000.00	2,238,786.19	0.0026%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	488,461.50	16,544.25	570,000.00	570,000.00	0.0009%
097023BA2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	2/15/2040	434,750.00	6,201.39	500,000.00	613,623.91	0.0008%
097023BR5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	6/15/2026	1,137,682.00	11,050.00	1,300,000.00	1,284,551.89	0.0020%
097023CP8	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2035	84,690.00	975.00	120,000.00	122,488.88	0.0001%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	415,449.60	13,692.00	480,000.00	601,170.14	0.0007%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	2,245,209.00	76,045.50	2,620,000.00	3,049,442.33	0.0039%
097023CX1	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2060	92,629.90	3,261.50	110,000.00	123,550.81	0.0002%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	739,920.00	20,600.00	800,000.00	927,077.12	0.0013%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	840,132.50	5,041.65	950,000.00	955,308.29	0.0015%
097023CD5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2029	416,875.00	2,666.67	500,000.00	448,543.07	0.0007%
097023CU7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2027	721,575.00	18,900.00	750,000.00	839,738.24	0.0013%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	778,968.00	25,672.50	900,000.00	1,145,490.46	0.0014%
097023DC6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2031	493,623.90	5,392.19	595,000.00	634,976.60	0.0009%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	778,228.00	4,670.16	880,000.00	880,000.00	0.0014%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	2,581,846.16	85,090.08	2,983,000.00	3,692,621.21	0.0045%
097023CW3	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2050	5,497,334.25	186,195.38	6,415,000.00	6,893,863.40	0.0096%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	1,993,755.00	15,525.00	2,300,000.00	2,316,775.68	0.0035%
097023CQ6	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.04	2/1/2050	745,547.40	10,968.75	1,170,000.00	1,160,718.23	0.0013%
097023DG7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.02	2/4/2026	1,185,029.00	7,111.38	1,340,000.00	1,340,000.00	0.0021%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	1,144,242.00	8,910.00	1,320,000.00	1,317,903.51	0.0020%
097023CV5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.06	5/1/2040	506,329.20	16,687.13	585,000.00	585,000.00	0.0009%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	735,295.50	20,471.25	795,000.00	795,000.00	0.0013%
097023BW4	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	3/1/2023	2,975,700.72	14,000.00	3,000,000.00	2,997,700.14	0.0052%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	892,855.50	6,952.50	1,030,000.00	1,028,364.07	0.0016%
097023CU7	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2027	76,968.00	2,016.00	80,000.00	80,000.00	0.0001%
097023CY9	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.05	5/1/2030	490,197.00	13,647.50	530,000.00	530,000.00	0.0009%
097023DE2	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.01	2/4/2024	1,470,857.00	5,367.78	1,550,000.00	1,552,468.22	0.0026%
097023CM5	CORPORATE BONDS	USD FIXED INCOME	BOEING CO/THE	0.03	2/1/2027	3,792,468.75	29,531.25	4,375,000.00	4,491,036.17	0.0066%
09857LAR9	CORPORATE BONDS	USD FIXED INCOME	BOOKING HOLDINGS INC	0.05	4/13/2030	1,278,073.60	3,145.00	1,360,000.00	1,561,597.26	0.0022%
10112RBD5	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.03	1/30/2031	532,477.17	5,496.02	669,000.00	668,206.95	0.0009%
10112RBF0	CORPORATE BONDS	USD FIXED INCOME	BOSTON PROPERTIES LP	0.02	10/1/2033	354,598.10	1,051.46	515,000.00	514,805.71	0.0006%
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	4,326,054.50	12,236.15	4,850,000.00	5,220,685.01	0.0076%
10373QBN9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	11/10/2050	907,570.40	19,882.17	1,510,000.00	1,509,903.51	0.0016%
10373QBQ2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/8/2061	1,175,482.80	14,490.28	1,860,000.00	1,860,000.00	0.0021%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	2,327,828.30	23,644.73	2,870,000.00	2,870,000.00	0.0041%
10373QAT7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	5/4/2026	1,304,324.00	21,469.12	1,400,000.00	1,367,503.47	0.0023%
10373QBG4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/24/2050	231,916.00	2,065.83	370,000.00	365,570.67	0.0004%
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	222,992.50	630.73	250,000.00	250,000.00	0.0004%
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	327,598.30	6,360.49	530,000.00	518,525.15	0.0006%
10373QAC4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	9/21/2028	1,197,210.30	5,643.03	1,290,000.00	1,361,654.27	0.0021%
10373QBG4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/24/2050	72,082.00	642.08	115,000.00	112,390.08	0.0001%
10373QBL3	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	4/6/2030	820,612.40	2,321.08	920,000.00	1,015,131.62	0.0014%
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	1,709,074.15	33,182.53	2,765,000.00	2,395,054.27	0.0030%
10373QBR0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/17/2041	1,934,979.75	31,607.25	2,775,000.00	2,517,250.34	0.0034%
10373QAV2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/16/2027	205,512.75	1,979.91	225,000.00	217,436.51	0.0004%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
10373QAT7	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	5/4/2026	968,926.40	15,948.49	1,040,000.00	1,015,859.76	0.0017%
10373QBP4	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	6/4/2051	506,850.20	9,840.75	820,000.00	820,000.00	0.0009%
10373QAE0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	11/6/2028	1,694,124.00	37,047.50	1,800,000.00	1,821,727.63	0.0030%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	875,977.20	8,897.67	1,080,000.00	1,080,000.00	0.0015%
10373QAV2	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/16/2027	4,566,941.05	43,997.92	5,000,000.00	4,770,169.32	0.0080%
10373QBE9	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	2/11/2026	4,730,853.20	37,888.89	5,000,000.00	4,903,576.02	0.0083%
10373QAE0	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.04	11/6/2028	1,647,065.00	36,018.40	1,750,000.00	1,771,124.08	0.0029%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	770,535.50	7,826.65	950,000.00	950,000.00	0.0013%
10373QBT6	CORPORATE BONDS	USD FIXED INCOME	BP CAPITAL MARKETS AMERICA INC	0.03	1/12/2032	6,195,916.51	62,934.54	7,639,000.00	7,567,995.12	0.0108%
105340AN3	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.04	10/1/2024	127,975.36	457.83	134,000.00	137,362.14	0.0002%
105340AP8	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.05	10/1/2029	188,252.64	819.00	216,000.00	231,764.93	0.0003%
105340AQ6	CORPORATE BONDS	USD FIXED INCOME	BRANDYWINE OPERATING PARTNERSH	0.04	11/15/2027	632,256.52	13,314.35	731,000.00	723,597.72	0.0011%
10921U2C1	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	5/24/2026	4,477,626.86	35,441.22	5,243,000.00	5,245,093.17	0.0078%
10921U2E7	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	6/28/2028	1,971,129.60	16,673.33	2,440,000.00	2,437,665.34	0.0034%
10921U2C1	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL GLO 144A	0.02	5/24/2026	4,865,351.94	38,510.14	5,697,000.00	5,709,050.61	0.0085%
10922NAH6	CORPORATE BONDS	USD FIXED INCOME	BRIGHTHOUSE FINANCIAL INC	0.04	12/22/2051	1,171,280.00	27,591.67	2,000,000.00	1,998,548.14	0.0020%
110122DE5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	2/20/2028	2,084,786.00	16,921.67	2,200,000.00	2,471,501.37	0.0036%
110122DU9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	3/15/2032	443,693.25	1,978.96	525,000.00	523,205.28	0.0008%
110122DR6	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.02	11/13/2040	531,261.60	8,992.67	820,000.00	656,165.34	0.0009%
110122DW5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	3/15/2052	1,188,743.50	7,611.72	1,610,000.00	1,603,115.85	0.0021%
110122CP1	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	7/26/2029	196,981.75	1,946.97	217,000.00	247,253.90	0.0003%
110122CQ9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	6/15/2039	938,482.80	17,297.50	1,110,000.00	1,101,172.25	0.0016%
110122DH8	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	5/15/2044	260,115.00	6,397.92	300,000.00	298,807.12	0.0005%
110122DW5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	3/15/2052	682,973.75	4,373.19	925,000.00	842,046.21	0.0012%
110122DH8	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.05	5/15/2044	3,858,372.50	94,902.43	4,450,000.00	5,568,633.47	0.0068%
110122DR6	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.02	11/13/2040	518,304.00	8,773.33	800,000.00	798,364.70	0.0009%
110122DU9	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.03	3/15/2032	785,970.90	3,505.58	930,000.00	926,820.79	0.0014%
110122DE5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.04	2/20/2028	2,677,054.75	21,728.96	2,825,000.00	3,139,089.24	0.0047%
110122DN5	CORPORATE BONDS	USD FIXED INCOME	BRISTOL-MYERS SQUIBB CO	0.01	11/13/2025	4,370,454.00	17,325.00	4,950,000.00	4,927,978.86	0.0076%
11120VAC7	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	6/15/2026	752,923.08	12,762.75	819,000.00	831,797.84	0.0013%
11120VAH6	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	5/15/2029	732,778.80	16,281.83	856,000.00	888,312.67	0.0013%
11120VAA1	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.04	2/1/2025	1,146,204.00	11,550.00	1,200,000.00	1,222,126.14	0.0020%
11120VAL7	CORPORATE BONDS	USD FIXED INCOME	BRIXMOR OPERATING PARTNERSHIP	0.03	8/16/2031	544,509.60	3,958.33	760,000.00	687,922.86	0.0010%
11135FAY7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	10/15/2024	6,306,934.50	10,512.50	6,525,000.00	6,832,336.72	0.0110%
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	1,495,286.40	33,296.83	1,740,000.00	1,900,537.47	0.0026%
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	1,011,466.72	22,523.20	1,177,000.00	1,303,103.99	0.0018%
11135FAQ4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2030	745,924.48	16,610.14	868,000.00	952,126.17	0.0013%
11135FBA8	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.05	4/15/2029	5,571,795.28	12,713.11	6,022,000.00	6,667,028.27	0.0098%
11135FAS0	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC	0.04	11/15/2032	1,057,952.45	24,883.86	1,255,000.00	1,367,239.29	0.0019%
11135FBL4	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	4/15/2034	1,383,208.00	2,852.29	1,850,000.00	1,945,500.89	0.0024%
11135FBK6	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	4/15/2033	649,004.85	1,299.22	855,000.00	848,542.23	0.0011%
11135FBT7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2032	1,061,974.00	2,342.44	1,270,000.00	1,267,344.94	0.0019%
11135FBP5	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	11/15/2035	1,039,005.00	21,697.58	1,500,000.00	1,491,131.87	0.0018%
11135FBR1	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2029	1,753,260.00	3,555.56	2,000,000.00	1,999,088.35	0.0031%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,386,268.80	44,366.84	1,680,000.00	1,584,029.86	0.0024%
11135FBP5	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	11/15/2035	962,811.30	20,106.43	1,390,000.00	1,368,849.70	0.0017%
11135FBT7	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	4/15/2032	334,480.00	737.78	400,000.00	365,941.72	0.0006%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	1,315,305.04	42,095.68	1,594,000.00	1,593,288.09	0.0023%
11135FBJ9	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.04	2/15/2041	883,638.10	9,938.06	1,345,000.00	1,372,948.86	0.0015%
11135FBP5	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.03	11/15/2035	2,161,130.40	45,130.97	3,120,000.00	3,050,931.59	0.0038%
11135FBV2	CORPORATE BONDS	USD FIXED INCOME	BROADCOM INC 144A	0.05	5/15/2037	968,737.84	31,003.97	1,174,000.00	1,173,475.67	0.0017%
11133TAE3	CORPORATE BONDS	USD FIXED INCOME	BROADRIDGE FINANCIAL SOLUTIONS	0.03	5/1/2031	724,136.04	23,621.00	932,000.00	931,653.13	0.0013%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
11135EAA2	CORPORATE BONDS	USD FIXED INCOME	BROADSTONE NET LEASE LLC	0.03	9/15/2031	2,615,306.10	12,059.67	3,630,000.00	3,630,656.98	0.0046%
115236AE1	CORPORATE BONDS	USD FIXED INCOME	BROWN & BROWN INC	0.04	3/17/2032	2,095,775.00	12,833.33	2,500,000.00	2,491,559.37	0.0037%
117043AU3	CORPORATE BONDS	USD FIXED INCOME	BRUNSWICK CORP/DE	0.04	9/15/2032	1,587,880.00	11,244.44	2,000,000.00	1,997,178.13	0.0028%
12189LAY7	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	9/1/2025	4,831,437.00	30,568.75	5,025,000.00	5,066,545.95	0.0085%
12189LBC4	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	6/15/2048	389,775.00	7,650.00	500,000.00	486,213.69	0.0007%
12189LAS0	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.05	4/1/2044	885,380.00	4,083.33	1,000,000.00	1,098,007.89	0.0015%
12189LAJ0	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	3/15/2042	210,087.50	1,405.56	250,000.00	239,985.25	0.0004%
12189LAK7	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	9/1/2042	517,030.40	4,520.83	620,000.00	755,943.54	0.0009%
12189LAW1	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	4/1/2045	166,975.20	726.25	210,000.00	222,588.01	0.0003%
12189LAZ4	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	8/1/2046	68,867.10	877.50	90,000.00	89,373.46	0.0001%
12189LBD2	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	12/15/2048	296,302.50	5,879.17	375,000.00	457,127.32	0.0005%
12189LBF7	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.03	2/15/2051	71,207.40	708.28	110,000.00	109,135.86	0.0001%
12189LAG6	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.05	9/15/2041	2,621,851.80	18,405.75	2,910,000.00	3,285,126.48	0.0046%
12189TAJ3	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.07	8/1/2028	73,530.80	1,172.50	70,000.00	73,215.43	0.0001%
12189LBJ9	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.04	1/15/2053	1,700,727.60	36,312.00	2,040,000.00	2,028,791.96	0.0030%
12189LAM3	CORPORATE BONDS	USD FIXED INCOME	BURLINGTON NORTHERN SANTA FE L	0.03	3/15/2023	2,683,599.38	10,357.67	2,702,000.00	2,709,748.32	0.0047%
13034VAD6	CORPORATE BONDS	USD FIXED INCOME	CALIFORNIA INSTITUTE OF TECHNO	0.04	9/1/2119	542,367.60	5,596.67	920,000.00	917,814.30	0.0009%
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	2,183,871.00	26,775.00	2,550,000.00	2,716,556.68	0.0038%
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	2,098,012.50	32,923.33	2,550,000.00	2,643,130.28	0.0037%
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	4,282,100.00	52,500.00	5,000,000.00	4,991,349.13	0.0075%
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	366,123.75	5,745.44	445,000.00	444,757.34	0.0006%
133131AX0	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	7/1/2029	1,293,194.20	15,855.00	1,510,000.00	1,510,070.40	0.0023%
133131AZ5	CORPORATE BONDS	USD FIXED INCOME	CAMDEN PROPERTY TRUST	0.03	5/15/2030	1,509,746.25	23,691.89	1,835,000.00	1,734,994.94	0.0026%
13342BAF2	CORPORATE BONDS	USD FIXED INCOME	CAMERON INTERNATIONAL CORP	0.06	6/1/2041	155,361.50	4,338.54	175,000.00	197,550.79	0.0003%
14040HBW4	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	1/31/2028	631,499.47	6,716.50	707,000.00	706,205.04	0.0011%
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	2,910,460.00	32,682.42	3,500,000.00	3,500,000.00	0.0051%
14040HCK9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.01	12/6/2024	7,102,950.00	40,569.79	7,500,000.00	7,500,000.00	0.0124%
14040HCM5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/3/2026	853,326.67	3,953.85	931,000.00	931,000.00	0.0015%
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	978,728.07	6,496.91	1,191,000.00	1,191,000.00	0.0017%
14040HCU7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/24/2026	1,673,278.10	22,674.55	1,742,000.00	1,742,779.38	0.0029%
14040HCV5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/26/2030	2,060,932.50	30,826.13	2,500,000.00	2,248,376.59	0.0036%
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	900,657.40	25,421.03	1,010,000.00	1,010,000.00	0.0016%
14040HCV5	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	7/26/2030	760,255.10	11,371.42	830,000.00	830,000.00	0.0013%
14040HBW4	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	1/31/2028	1,339,815.00	14,250.00	1,500,000.00	1,568,927.06	0.0023%
14040HCS2	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2028	1,858,300.00	47,080.22	2,000,000.00	1,932,430.25	0.0033%
14040HCS2	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2028	1,138,208.75	28,836.64	1,225,000.00	1,225,000.00	0.0020%
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	216,205.60	2,427.84	260,000.00	260,000.00	0.0004%
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	1,257,308.10	8,346.15	1,530,000.00	1,530,000.00	0.0022%
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	1,471,371.00	41,529.40	1,650,000.00	1,650,000.00	0.0026%
14040HCG8	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	7/29/2032	1,616,283.00	14,167.11	2,350,000.00	2,350,000.00	0.0028%
14040HCL7	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	12/6/2024	1,418,493.44	-	1,456,000.00	1,456,000.00	0.0025%
14040HCH6	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.02	11/2/2027	1,126,763.80	12,652.76	1,355,000.00	1,355,000.00	0.0020%
14040HCN3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	3/1/2030	953,253.20	6,327.80	1,160,000.00	1,160,000.00	0.0017%
14040HCS2	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2028	845,526.50	21,421.50	910,000.00	910,000.00	0.0015%
14040HCT0	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.05	5/10/2033	294,274.20	8,305.88	330,000.00	330,000.00	0.0005%
14040HBG9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.03	2/5/2025	1,101,041.50	8,905.78	1,165,000.00	1,218,568.21	0.0019%
14040HCE3	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.04	5/11/2027	3,418,099.62	65,169.74	3,781,000.00	3,856,201.58	0.0060%
14040HCK9	CORPORATE BONDS	USD FIXED INCOME	CAPITAL ONE FINANCIAL CORP	0.01	12/6/2024	3,324,180.60	18,986.66	3,510,000.00	3,510,000.00	0.0058%
14149YBD9	CORPORATE BONDS	USD FIXED INCOME	CARDINAL HEALTH INC	0.05	9/15/2045	1,101,240.90	8,734.25	1,395,000.00	1,393,819.80	0.0019%
141781BJ2	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	5/23/2049	2,473,251.00	56,122.92	3,300,000.00	3,689,263.82	0.0043%
141781BW3	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	6/22/2032	1,956,962.10	45,990.00	2,190,000.00	2,176,151.07	0.0034%
141781BZ6	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/11/2032	823,207.45	2,405.90	845,000.00	843,956.89	0.0014%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
141781BY9	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/10/2025	2,973,529.68	8,125.00	3,000,000.00	2,997,410.82	0.0052%
141781BV5	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	4/22/2027	1,397,292.20	1,350.31	1,490,000.00	1,482,890.10	0.0024%
141781BW3	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.04	6/22/2032	518,282.20	12,180.00	580,000.00	576,332.26	0.0009%
141781BZ6	CORPORATE BONDS	USD FIXED INCOME	CARGILL INC 144A	0.05	10/11/2032	798,852.20	2,334.72	820,000.00	818,987.75	0.0014%
142339AJ9	CORPORATE BONDS	USD FIXED INCOME	CARLISLE COS INC	0.03	3/1/2030	806,450.00	4,583.33	1,000,000.00	990,561.35	0.0014%
142339AJ9	CORPORATE BONDS	USD FIXED INCOME	CARLISLE COS INC	0.03	3/1/2030	108,870.75	618.75	135,000.00	133,725.79	0.0002%
142339AL4	CORPORATE BONDS	USD FIXED INCOME	CARLISLE COS INC	0.02	3/1/2032	301,186.00	1,503.33	410,000.00	408,218.50	0.0005%
14314DAA1	CORPORATE BONDS	USD FIXED INCOME	CARLYLE FINANCE SUBSIDIAR 144A	0.04	9/19/2029	4,302,272.00	21,233.33	5,200,000.00	5,390,187.38	0.0075%
14448CAN4	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.02	2/15/2025	4,977,319.00	25,322.14	5,350,000.00	5,293,872.42	0.0087%
14448CAP9	CORPORATE BONDS	USD FIXED INCOME	CARRIER GLOBAL CORP	0.02	2/15/2027	2,639,490.00	15,789.00	3,000,000.00	3,059,920.14	0.0046%
14913Q2L2	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.03	5/15/2023	2,117,966.94	34,012.02	2,138,000.00	2,137,844.27	0.0037%
14913R2D8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.01	7/7/2023	9,714,058.00	20,583.33	10,000,000.00	9,998,726.64	0.0170%
14913R2F3	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.00	9/14/2023	6,836,864.11	4,167.14	7,093,000.00	7,091,654.26	0.0120%
14913R2Z9	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.04	8/12/2025	14,537,166.30	120,145.83	15,000,000.00	14,983,180.83	0.0254%
14913R2V8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.03	5/13/2025	6,844,560.12	112,526.40	7,092,000.00	7,084,357.40	0.0120%
14913R2S5	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR FINANCIAL SERVICES	0.01	1/10/2024	9,545,149.10	29,291.67	10,000,000.00	9,999,047.39	0.0167%
149123CJ8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2050	611,458.75	1,737.85	875,000.00	932,847.62	0.0011%
149123CJ8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2050	2,096,430.00	5,958.33	3,000,000.00	2,988,664.55	0.0037%
149123CB5	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.04	8/15/2042	1,044,940.00	10,437.12	1,300,000.00	1,225,123.08	0.0018%
149123CF6	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	9/19/2049	1,402,480.00	7,583.33	2,000,000.00	1,982,979.93	0.0025%
149123CC3	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	5/15/2024	244,152.50	3,919.44	250,000.00	249,534.84	0.0004%
149123CH2	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2030	494,424.45	929.50	585,000.00	582,572.38	0.0009%
149123CJ8	CORPORATE BONDS	USD FIXED INCOME	CATERPILLAR INC	0.03	4/9/2050	249,475.17	709.04	357,000.00	355,651.06	0.0004%
12503MAC2	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.02	12/15/2030	2,917,133.70	24,003.06	3,910,000.00	3,890,506.41	0.0051%
12503MAA6	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.04	1/12/2027	1,403,610.00	16,577.08	1,500,000.00	1,480,914.51	0.0025%
12503MAD0	CORPORATE BONDS	USD FIXED INCOME	CBOE GLOBAL MARKETS INC	0.03	3/16/2032	1,118,669.40	5,175.00	1,380,000.00	1,374,078.22	0.0020%
15089QAP9	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	7/15/2032	831,817.35	17,348.22	915,000.00	915,000.00	0.0015%
15089QAM6	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	7/15/2027	5,079,742.20	98,581.78	5,380,000.00	5,380,000.00	0.0089%
15089QAM6	CORPORATE BONDS	USD FIXED INCOME	CELANESE US HOLDINGS LLC	0.06	7/15/2027	851,659.38	16,528.02	902,000.00	902,000.00	0.0015%
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	1,172,643.75	18,125.00	1,875,000.00	1,871,431.54	0.0021%
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	28,143.45	435.00	45,000.00	44,914.36	0.0000%
15189XAT5	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	2/1/2049	2,475,117.96	33,022.50	3,108,000.00	3,306,598.27	0.0043%
15189XAV0	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.02	4/1/2031	2,330,473.50	5,698.75	2,910,000.00	2,899,420.64	0.0041%
15189XAQ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.02	9/1/2026	1,205,544.40	5,360.00	1,340,000.00	1,339,375.22	0.0021%
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	1,995,683.90	16,275.00	2,170,000.00	2,163,536.18	0.0035%
15189XAU2	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	7/1/2050	625,410.00	9,666.67	1,000,000.00	998,096.84	0.0011%
15189XAY4	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	3/1/2052	885,500.00	7,500.00	1,250,000.00	1,233,919.26	0.0015%
15189XAZ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	10/1/2032	824,005.60	5,003.78	880,000.00	876,908.45	0.0014%
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	859,891.45	7,012.50	935,000.00	990,115.36	0.0015%
15189XAX6	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	3/1/2032	416,145.00	2,500.00	500,000.00	497,821.36	0.0007%
15189XAZ1	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.04	10/1/2032	1,161,098.80	7,050.78	1,240,000.00	1,235,643.73	0.0020%
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	3,218,845.00	26,250.00	3,500,000.00	3,399,367.55	0.0056%
15189XAR9	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY HOUSTON ELE	0.03	2/1/2027	3,616,142.44	29,490.00	3,932,000.00	4,020,979.28	0.0063%
15189TBA4	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY INC	0.01	6/1/2026	4,810,247.10	33,440.63	5,535,000.00	5,491,125.74	0.0084%
15189WAH3	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.06	1/15/2041	37,938.80	689.00	40,000.00	43,540.39	0.0001%
15189WAP5	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.04	7/1/2032	1,250,452.00	23,603.56	1,360,000.00	1,358,790.60	0.0022%
15189WAF3	CORPORATE BONDS	USD FIXED INCOME	CENTERPOINT ENERGY RESOURCES C	0.02	10/1/2030	647,190.00	1,239.58	850,000.00	849,623.65	0.0011%
12527GAE3	CORPORATE BONDS	USD FIXED INCOME	CF INDUSTRIES INC	0.05	3/15/2044	169,434.00	1,373.61	200,000.00	199,572.91	0.0003%
12527GAF0	CORPORATE BONDS	USD FIXED INCOME	CF INDUSTRIES INC	0.05	3/15/2034	1,802,220.00	13,161.11	2,000,000.00	2,391,624.97	0.0032%
808513AQ8	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/2/2027	1,859,739.75	10,620.00	2,025,000.00	1,997,911.84	0.0033%
808513BV6	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	4/1/2025	872,091.00	2,718.75	900,000.00	956,802.13	0.0015%
808513AU9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	1/25/2028	3,079,108.00	29,013.33	3,400,000.00	3,401,597.71	0.0054%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
808513AL9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/10/2025	1,905,560.00	8,500.00	2,000,000.00	1,997,832.57	0.0033%
808513AX3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	5/21/2025	970,550.00	17,111.11	1,000,000.00	1,007,806.24	0.0017%
808513BC8	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.05	3/22/2030	687,097.00	3,632.55	725,000.00	724,198.25	0.0012%
808513CA1	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/3/2032	673,171.50	3,877.94	830,000.00	828,249.16	0.0012%
808513BS3	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	5/13/2031	136,388.00	1,878.33	175,000.00	178,528.71	0.0002%
808513BT1	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	12/1/2031	168,032.25	1,828.13	225,000.00	224,648.26	0.0003%
808513BX2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	10/1/2029	376,389.90	1,019.79	445,000.00	409,445.91	0.0007%
808513BQ7	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	5/13/2026	3,928,015.88	28,543.22	4,049,000.00	4,051,035.43	0.0069%
808513BW4	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	4/1/2027	3,119,159.37	9,341.75	3,397,000.00	3,679,754.83	0.0055%
808513BP9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/20/2028	2,131,075.00	5,694.44	2,500,000.00	2,513,572.23	0.0037%
808513BX2	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	10/1/2029	1,446,352.20	3,918.75	1,710,000.00	1,821,641.25	0.0025%
808513CA1	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	3/3/2032	1,792,420.50	10,325.61	2,210,000.00	2,205,338.14	0.0031%
808513BV6	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	4/1/2025	2,437,009.85	7,597.40	2,515,000.00	2,619,262.79	0.0043%
808513BY0	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/3/2027	828,927.60	3,670.92	930,000.00	929,122.98	0.0015%
808513BW4	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.03	4/1/2027	3,936,366.27	11,789.25	4,287,000.00	4,643,935.39	0.0069%
808513BP9	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/20/2028	1,842,953.66	4,924.56	2,162,000.00	2,115,554.19	0.0032%
808513BY0	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.02	3/3/2027	3,119,620.00	13,815.28	3,500,000.00	3,318,359.44	0.0055%
808513BQ7	CORPORATE BONDS	USD FIXED INCOME	CHARLES SCHWAB CORP/THE	0.04	5/13/2026	4,430,538.04	32,194.83	4,567,000.00	4,578,030.58	0.0078%
161175BQ6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	2/1/2024	7,531,348.50	86,062.50	7,650,000.00	7,935,873.14	0.0132%
161175BA1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2045	1,990,804.20	3,249.20	2,255,000.00	2,591,573.32	0.0035%
161175BL7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	5/1/2047	1,916,450.00	67,187.50	2,500,000.00	2,291,070.62	0.0034%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,096,324.32	4,843.67	1,321,000.00	1,316,387.36	0.0019%
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	1,627,066.92	9,502.50	2,172,000.00	2,156,925.70	0.0028%
161175CL6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2063	1,628,695.92	9,955.00	2,172,000.00	2,155,889.52	0.0029%
161175CE2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/1/2042	1,325,435.10	12,425.00	2,130,000.00	1,695,672.03	0.0023%
161175BX1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.02	2/1/2032	944,287.75	7,618.75	1,325,000.00	1,322,605.33	0.0017%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	671,454.00	4,025.00	840,000.00	856,132.93	0.0012%
161175BJ2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	2/15/2028	1,524,988.20	13,775.00	1,740,000.00	1,893,113.99	0.0027%
161175BL7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	5/1/2047	30,663.20	1,075.00	40,000.00	35,443.22	0.0001%
161175BM5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2038	384,748.80	2,150.00	480,000.00	475,271.73	0.0007%
161175BS2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	7/1/2049	102,865.00	2,391.67	140,000.00	119,637.16	0.0002%
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	176,282.50	2,000.00	250,000.00	252,592.70	0.0003%
161175CE2	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	3/1/2042	93,340.50	875.00	150,000.00	147,027.22	0.0002%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	3,361,176.00	14,850.00	4,050,000.00	3,783,161.55	0.0059%
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	749,110.00	4,375.00	1,000,000.00	908,021.33	0.0013%
161175CL6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2063	142,473.40	870.83	190,000.00	192,032.11	0.0002%
161175BA1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2045	375,207.00	612.38	425,000.00	440,548.59	0.0007%
161175BM5	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2038	188,366.60	1,052.60	235,000.00	264,468.27	0.0003%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	807,343.50	4,839.58	1,010,000.00	1,239,868.75	0.0014%
161175BT0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	3/1/2050	458,334.50	5,200.00	650,000.00	524,462.91	0.0008%
161175BX1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.02	2/1/2032	933,597.70	7,532.50	1,310,000.00	1,287,490.61	0.0016%
161175BZ6	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2041	204,269.00	4,739.58	325,000.00	323,606.26	0.0004%
161175CA0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2052	308,380.00	8,125.00	500,000.00	484,189.76	0.0005%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	219,928.80	971.67	265,000.00	264,074.67	0.0004%
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	131,094.25	765.63	175,000.00	151,328.55	0.0002%
161175BU7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.03	4/1/2031	2,734,394.50	8,423.33	3,610,000.00	3,547,274.50	0.0048%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	3,197,400.00	19,166.67	4,000,000.00	3,991,319.24	0.0056%
161175CK8	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.05	4/1/2053	1,479,492.25	8,640.63	1,975,000.00	1,820,510.87	0.0026%
161175AZ7	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	10/23/2035	2,673,126.90	4,156.69	2,930,000.00	3,505,351.55	0.0047%
161175CA0	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	6/1/2052	1,865,699.00	49,156.25	3,025,000.00	2,944,838.52	0.0033%
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	1,618,344.00	7,150.00	1,950,000.00	1,943,191.02	0.0028%
161175BN3	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.06	4/1/2048	203,034.90	1,217.08	254,000.00	241,905.76	0.0004%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
161175CJ1	CORPORATE BONDS	USD FIXED INCOME	CHARTER COMMUNICATIONS OPERATI	0.04	4/1/2033	2,261,532.00	9,991.67	2,725,000.00	2,715,484.88	0.0040%
16412XAJ4	CORPORATE BONDS	USD FIXED INCOME	CHENIERE CORPUS CHRISTI HOLDIN	0.04	11/15/2029	3,048,339.84	59,782.13	3,504,000.00	3,720,339.84	0.0053%
166764BL3	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/16/2026	675,216.00	9,748.20	720,000.00	713,232.56	0.0012%
166764CA6	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/11/2050	47,547.50	1,017.45	70,000.00	80,298.97	0.0001%
166764BY5	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.02	5/11/2030	1,031,420.25	13,145.82	1,245,000.00	1,245,000.00	0.0018%
166764BL3	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.03	5/16/2026	4,688,984.65	67,695.83	5,000,000.00	4,878,240.60	0.0082%
166764BV1	CORPORATE BONDS	USD FIXED INCOME	CHEVRON CORP	0.01	5/11/2023	1,962,785.58	10,776.11	2,000,000.00	1,970,478.45	0.0034%
166756AP1	CORPORATE BONDS	USD FIXED INCOME	CHEVRON USA INC	0.04	11/15/2024	1,006,375.75	18,432.92	1,025,000.00	1,092,860.89	0.0018%
166756AJ5	CORPORATE BONDS	USD FIXED INCOME	CHEVRON USA INC	0.00	8/11/2023	966,585.40	946.67	1,000,000.00	1,000,000.00	0.0017%
00440EAR8	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.03	5/15/2024	1,944,340.00	30,894.44	2,000,000.00	2,003,301.94	0.0034%
00440EAV9	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.03	5/3/2026	1,138,561.60	20,042.31	1,210,000.00	1,211,286.62	0.0020%
00440EAW7	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.04	11/3/2045	700,650.00	18,604.71	865,000.00	930,192.32	0.0012%
171239AG1	CORPORATE BONDS	USD FIXED INCOME	CHUBB INA HOLDINGS INC	0.01	9/15/2030	156,130.80	368.96	210,000.00	173,865.46	0.0003%
17136MAA0	CORPORATE BONDS	USD FIXED INCOME	CHURCH & DWIGHT CO INC	0.02	12/15/2031	337,977.60	3,779.67	435,000.00	413,212.16	0.0006%
125523AJ9	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.05	8/15/2038	2,755,125.00	31,666.67	3,125,000.00	3,389,204.53	0.0048%
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.02	3/15/2030	2,805,988.50	10,580.00	3,450,000.00	3,499,010.19	0.0049%
125523CP3	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.01	3/15/2026	1,156,261.25	2,116.32	1,325,000.00	1,314,408.00	0.0020%
125523AG5	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.04	11/15/2025	2,296,895.10	45,212.52	2,377,000.00	2,471,981.38	0.0040%
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.03	3/15/2040	290,677.70	1,676.44	410,000.00	371,869.23	0.0005%
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.05	12/15/2048	845,740.00	18,511.11	1,000,000.00	1,138,160.39	0.0015%
125523AH3	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.04	10/15/2028	940,980.00	1,944.44	1,000,000.00	1,071,492.52	0.0016%
125523AF7	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.04	7/15/2023	87,097.12	971.67	88,000.00	89,296.80	0.0002%
125523AH3	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.04	10/15/2028	828,062.40	1,711.11	880,000.00	997,557.87	0.0014%
125523AK6	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.05	12/15/2048	1,141,749.00	24,990.00	1,350,000.00	1,352,827.54	0.0020%
125523CK4	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.03	3/15/2050	535,312.80	3,519.00	810,000.00	854,439.60	0.0009%
125523AJ9	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.05	8/15/2038	546,616.80	6,282.67	620,000.00	750,783.05	0.0010%
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.03	3/15/2040	358,029.85	2,064.89	505,000.00	526,177.72	0.0006%
125523CK4	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.03	3/15/2050	323,831.20	2,128.78	490,000.00	506,105.99	0.0006%
125523CJ7	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.03	3/15/2040	1,169,800.50	6,746.67	1,650,000.00	1,737,450.23	0.0020%
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.02	3/15/2030	955,662.75	3,603.33	1,175,000.00	1,173,502.45	0.0017%
125523CM0	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.02	3/15/2031	811,882.00	3,110.59	1,025,000.00	1,023,991.10	0.0014%
125523AG5	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.04	11/15/2025	2,034,061.50	40,038.85	2,105,000.00	2,281,027.01	0.0036%
125523CL2	CORPORATE BONDS	USD FIXED INCOME	CIGNA CORP	0.02	3/15/2030	1,191,528.45	4,492.67	1,465,000.00	1,458,946.42	0.0021%
125509BW8	CORPORATE BONDS	USD FIXED INCOME	CIGNA HOLDING CO	0.04	10/15/2047	2,349,480.00	6,027.78	3,500,000.00	2,995,286.35	0.0041%
125509BW8	CORPORATE BONDS	USD FIXED INCOME	CIGNA HOLDING CO	0.04	10/15/2047	83,910.00	215.28	125,000.00	128,480.36	0.0001%
17252MAQ3	CORPORATE BONDS	USD FIXED INCOME	CINTAS CORP NO 2	0.04	5/1/2032	325,465.20	7,120.00	360,000.00	353,766.46	0.0006%
17252MAN0	CORPORATE BONDS	USD FIXED INCOME	CINTAS CORP NO 2	0.04	4/1/2027	565,500.00	1,850.00	600,000.00	611,545.34	0.0010%
17252MAQ3	CORPORATE BONDS	USD FIXED INCOME	CINTAS CORP NO 2	0.04	5/1/2032	2,531,396.00	55,377.78	2,800,000.00	2,798,470.46	0.0044%
17252MAN0	CORPORATE BONDS	USD FIXED INCOME	CINTAS CORP NO 2	0.04	4/1/2027	1,413,750.00	4,625.00	1,500,000.00	1,646,729.55	0.0025%
17275RAW2	CORPORATE BONDS	USD FIXED INCOME	CISCO SYSTEMS INC	0.04	6/15/2025	3,590,887.00	48,922.22	3,700,000.00	3,772,562.86	0.0063%
17275RBC5	CORPORATE BONDS	USD FIXED INCOME	CISCO SYSTEMS INC	0.03	2/28/2026	1,416,375.00	7,743.75	1,500,000.00	1,516,224.59	0.0025%
17325FAS7	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.04	1/23/2024	4,207,284.00	42,476.88	4,275,000.00	4,340,231.43	0.0074%
17325FAS7	CORPORATE BONDS	USD FIXED INCOME	CITIBANK NA	0.04	1/23/2024	7,012,140.00	70,794.79	7,125,000.00	7,284,939.13	0.0123%
172967HB0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	9/13/2025	2,949,790.22	21,831.33	2,977,000.00	3,104,545.49	0.0052%
172967JL6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/26/2025	2,007,306.00	7,911.46	2,100,000.00	2,099,163.32	0.0035%
172967HS3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/6/2044	984,592.74	30,221.04	1,173,000.00	1,235,254.65	0.0017%
172967KR1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/18/2046	53,942.70	1,505.49	70,000.00	70,295.97	0.0001%
172967KU4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/25/2028	1,052,988.30	12,870.00	1,170,000.00	1,184,580.31	0.0018%
172967JL6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/26/2025	511,385.10	2,015.54	535,000.00	536,274.96	0.0009%
172967KA8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	9/29/2027	2,561,887.20	10,917.33	2,760,000.00	2,739,718.30	0.0045%
172967KR1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/18/2046	119,444.55	3,333.58	155,000.00	164,437.75	0.0002%
17308CC53	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/5/2030	4,625,919.50	82,567.47	5,675,000.00	5,522,086.27	0.0081%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	2,587,847.50	27,105.40	3,325,000.00	3,132,998.30	0.0045%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	6,620,320.00	37,008.89	8,000,000.00	7,362,453.84	0.0116%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	1,760,653.62	41,498.50	1,938,000.00	1,942,734.65	0.0031%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	837,397.00	14,085.50	1,100,000.00	1,104,954.73	0.0015%
17327CAM5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/28/2027	467,500.00	1,594.18	550,000.00	493,213.49	0.0008%
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	860,969.20	7,392.23	1,085,000.00	1,094,792.97	0.0015%
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	1,367,345.00	18,504.11	1,750,000.00	1,750,000.00	0.0024%
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	852,070.20	14,204.40	1,140,000.00	1,140,000.00	0.0015%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	213,495.15	5,032.07	235,000.00	235,000.00	0.0004%
172967LW9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	4/23/2029	1,170,442.00	1,177.22	1,300,000.00	1,280,330.27	0.0020%
172967NF4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2042	1,888,650.00	43,076.00	3,000,000.00	1,910,144.24	0.0033%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	3,633,960.00	85,652.22	4,000,000.00	3,887,535.98	0.0064%
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	1,556,600.00	16,304.00	2,000,000.00	1,776,239.04	0.0027%
172967EW7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.08	7/15/2039	413,866.80	8,612.50	360,000.00	491,585.92	0.0007%
172967JU6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	7/30/2045	145,017.60	2,139.26	182,000.00	184,869.87	0.0003%
172967MD0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	7/23/2048	215,570.70	3,417.75	270,000.00	270,309.21	0.0004%
172967ME8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/20/2030	290,617.80	1,495.82	330,000.00	330,000.00	0.0005%
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/31/2031	445,035.00	1,899.61	500,000.00	500,000.00	0.0008%
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	2,354,404.50	39,249.00	3,150,000.00	3,155,411.29	0.0041%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	529,625.60	2,960.71	640,000.00	643,012.37	0.0009%
172967NS6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2028	160,321.90	3,453.39	170,000.00	170,000.00	0.0003%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	1,671,621.60	39,400.02	1,840,000.00	1,851,823.20	0.0029%
172967LW9	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	4/23/2029	1,206,455.60	1,213.44	1,340,000.00	1,407,344.51	0.0021%
172967MM0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	3/26/2041	408,001.60	2,377.43	460,000.00	601,113.44	0.0007%
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/31/2031	560,744.10	2,393.51	630,000.00	620,830.40	0.0010%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	376,530.70	2,104.88	455,000.00	455,000.00	0.0007%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	63,594.30	1,498.91	70,000.00	70,000.00	0.0001%
172967MM0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.06	3/26/2041	2,132,251.84	12,424.67	2,404,000.00	3,227,008.76	0.0037%
172967MW8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	5/1/2025	2,586,651.64	24,319.67	2,644,000.00	2,661,239.00	0.0045%
172967ML2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/29/2031	4,761,120.00	40,878.67	6,000,000.00	5,835,013.97	0.0083%
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	3,406,495.05	22,083.11	3,865,000.00	3,797,270.89	0.0060%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	637,301.00	622.22	700,000.00	682,292.03	0.0011%
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	1,857,450.00	821.33	2,100,000.00	2,100,000.00	0.0033%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	2,017,365.50	33,933.25	2,650,000.00	2,654,625.64	0.0035%
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	3,359,762.00	45,467.24	4,300,000.00	3,747,510.64	0.0059%
172967LP4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/24/2028	2,331,446.00	25,696.38	2,600,000.00	2,714,642.88	0.0041%
172967LS8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	10/27/2028	1,379,820.00	610.13	1,560,000.00	1,651,861.61	0.0024%
172967NA5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/9/2027	1,338,102.00	9,111.51	1,580,000.00	1,580,000.00	0.0023%
172967NE7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	11/3/2032	1,061,350.60	17,693.20	1,420,000.00	1,420,000.00	0.0019%
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	669,841.20	4,342.34	760,000.00	760,000.00	0.0012%
172967NU1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2033	1,280,970.90	30,192.41	1,410,000.00	1,410,000.00	0.0022%
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	326,886.00	3,423.84	420,000.00	420,000.00	0.0006%
172967ME8	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/20/2030	989,861.84	5,094.84	1,124,000.00	1,095,396.63	0.0017%
172967JP7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	4/27/2025	2,845,676.58	1,100.00	3,000,000.00	3,155,199.00	0.0050%
172967NL1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	3/17/2026	23,404,590.25	100,527.78	25,000,000.00	25,000,000.00	0.0410%
172967NQ0	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	5/24/2025	9,719,645.80	180,550.00	10,000,000.00	10,000,000.00	0.0170%
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	2,168,170.20	14,055.48	2,460,000.00	2,460,000.00	0.0038%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	1,456,688.00	1,422.22	1,600,000.00	1,662,979.75	0.0025%
172967LP4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	7/24/2028	2,241,775.00	24,708.06	2,500,000.00	2,720,001.26	0.0039%
172967NA5	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/9/2027	1,075,563.00	7,323.81	1,270,000.00	1,270,000.00	0.0019%
172967NL1	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	3/17/2026	449,366.40	1,930.13	480,000.00	480,000.00	0.0008%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	670,307.40	3,747.15	810,000.00	810,000.00	0.0012%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
172967NS6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	5/24/2028	1,508,912.00	32,502.49	1,600,000.00	1,617,777.79	0.0026%
172967KY6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	10/21/2026	2,981,658.25	2,911.11	3,275,000.00	3,306,897.70	0.0052%
172967MP3	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.05	3/31/2031	1,637,728.80	6,990.57	1,840,000.00	2,020,997.79	0.0029%
172967MS7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	6/3/2031	652,418.90	8,829.10	835,000.00	819,299.53	0.0011%
172967MY4	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	5/1/2032	867,847.80	14,597.70	1,140,000.00	1,050,696.46	0.0015%
172967NG2	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	2/24/2028	599,331.60	3,885.26	680,000.00	680,000.00	0.0010%
172967NN7	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.04	3/17/2033	1,464,745.80	8,188.22	1,770,000.00	1,770,000.00	0.0026%
17327CAQ6	CORPORATE BONDS	USD FIXED INCOME	CITIGROUP INC	0.03	1/25/2033	2,677,352.00	28,042.88	3,440,000.00	3,431,215.85	0.0047%
17401QAU5	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.04	2/18/2026	1,170,162.50	9,505.21	1,250,000.00	1,265,056.89	0.0020%
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	1,238,631.20	13,651.29	1,310,000.00	1,310,000.00	0.0022%
75524KNQ3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.04	5/23/2025	3,216,048.00	59,656.85	3,300,000.00	3,312,434.44	0.0056%
75524KPG3	CORPORATE BONDS	USD FIXED INCOME	CITIZENS BANK NA/PROVIDENCE RI	0.05	8/9/2028	1,162,989.60	12,817.63	1,230,000.00	1,230,000.00	0.0020%
189054AX7	CORPORATE BONDS	USD FIXED INCOME	CLOROX CO/THE	0.02	5/15/2030	459,714.00	4,980.00	600,000.00	595,891.38	0.0008%
12572QAF2	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.05	9/15/2043	474,275.00	3,386.11	500,000.00	584,674.37	0.0008%
12572QAJ4	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.04	6/15/2028	1,778,305.00	26,916.67	1,900,000.00	1,916,098.64	0.0031%
12572QAJ4	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.04	6/15/2028	1,403,925.00	21,250.00	1,500,000.00	1,498,115.06	0.0025%
12572QAK1	CORPORATE BONDS	USD FIXED INCOME	CME GROUP INC	0.03	3/15/2032	900,177.60	3,792.44	1,120,000.00	1,116,590.99	0.0016%
125896BN9	CORPORATE BONDS	USD FIXED INCOME	CMS ENERGY CORP	0.05	3/1/2044	298,026.00	2,925.00	360,000.00	359,431.17	0.0005%
126117AW0	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.02	8/15/2030	2,187,209.80	12,507.28	2,890,000.00	2,792,827.38	0.0038%
126117AV2	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.04	5/1/2029	1,320,675.00	29,250.00	1,500,000.00	1,590,463.93	0.0023%
126117AW0	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.02	8/15/2030	2,932,677.50	16,770.14	3,875,000.00	3,850,820.04	0.0051%
126117AW0	CORPORATE BONDS	USD FIXED INCOME	CNA FINANCIAL CORP	0.02	8/15/2030	2,705,631.50	15,471.81	3,575,000.00	3,539,907.74	0.0047%
18977W2C3	CORPORATE BONDS	USD FIXED INCOME	CNO GLOBAL FUNDING 144A	0.03	1/6/2029	5,249,655.40	54,008.47	6,380,000.00	6,371,693.60	0.0092%
18977W2C3	CORPORATE BONDS	USD FIXED INCOME	CNO GLOBAL FUNDING 144A	0.03	1/6/2029	3,106,183.25	31,956.42	3,775,000.00	3,717,016.92	0.0054%
191216CR9	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/25/2027	901,835.00	3,206.25	950,000.00	949,882.16	0.0016%
191216CT5	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/25/2030	524,476.60	2,001.00	580,000.00	578,503.35	0.0009%
191216CW8	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	6/1/2040	27,563.60	416.67	40,000.00	40,667.44	0.0000%
191216DC1	CORPORATE BONDS	USD FIXED INCOME	COCA-COLA CO/THE	0.03	3/15/2051	127,646.40	670.83	210,000.00	208,772.21	0.0002%
194162AP8	CORPORATE BONDS	USD FIXED INCOME	COLGATE-PALMOLIVE CO	0.03	8/15/2032	1,273,245.00	10,734.03	1,450,000.00	1,437,504.13	0.0022%
774341AE1	CORPORATE BONDS	USD FIXED INCOME	COLLINS AEROSPACE	0.04	12/15/2023	1,040,926.30	14,746.56	1,055,000.00	1,064,056.21	0.0018%
20030NEB3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.06	11/15/2032	1,967,486.40	-	1,980,000.00	1,967,486.40	0.0034%
20030NBY6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2027	644,258.01	5,750.25	697,000.00	675,262.94	0.0011%
20030NCA7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/15/2028	3,644,676.00	26,932.50	4,050,000.00	4,076,765.48	0.0064%
20030NCM1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2048	917,730.00	2,297.78	1,100,000.00	1,403,711.29	0.0016%
20030NCR0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/15/2024	1,790,854.25	3,001.11	1,825,000.00	1,825,257.15	0.0031%
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	773,240.00	1,404.44	800,000.00	860,562.17	0.0014%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	1,431,609.00	2,812.78	1,525,000.00	1,524,521.76	0.0025%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	76,775.00	312.50	100,000.00	107,386.42	0.0001%
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	669,175.00	1,993.75	725,000.00	723,735.39	0.0012%
20030NAX9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.06	5/15/2038	1,010,910.00	29,511.11	1,000,000.00	1,188,118.73	0.0018%
20030NCA7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/15/2028	4,499,600.00	33,250.00	5,000,000.00	5,215,946.25	0.0079%
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	248,287.00	739.75	269,000.00	268,530.80	0.0004%
20030NCJ8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2038	136,107.53	1,098.50	169,000.00	156,464.80	0.0002%
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	6,408,118.72	20,615.33	7,276,000.00	7,466,836.85	0.0112%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	74,471.75	303.13	97,000.00	96,521.05	0.0001%
20030NDN8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	2/15/2031	1,194,864.00	5,066.67	1,600,000.00	1,509,100.17	0.0021%
20030NDA6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2030	2,329,510.50	18,483.75	2,790,000.00	2,796,231.72	0.0041%
20030NDL2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	1/15/2051	1,011,772.80	14,098.00	1,710,000.00	1,419,398.28	0.0018%
20030NDU2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2056	1,593,607.75	40,604.03	2,765,000.00	2,711,317.61	0.0028%
20030NBU4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	7/15/2046	678,390.00	10,011.11	1,000,000.00	992,442.76	0.0012%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	622,455.54	15,026.84	1,041,000.00	1,026,303.39	0.0011%
20030NBN0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	8/15/2025	516,040.20	3,847.50	540,000.00	552,067.44	0.0009%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
20030NAC5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.07	3/15/2033	76,027.00	630.58	70,000.00	86,646.35	0.0001%
20030NB4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	7/15/2046	54,271.20	800.89	80,000.00	85,955.29	0.0001%
20030NBZ3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2047	52,182.90	591.11	70,000.00	69,518.38	0.0001%
20030NCC3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2047	59,014.40	1,587.60	80,000.00	71,537.62	0.0001%
20030NCE9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2049	36,801.00	999.75	50,000.00	44,092.76	0.0001%
20030NCG4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2052	1,002,972.80	27,533.20	1,360,000.00	1,218,531.99	0.0018%
20030NCJ8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2038	1,288,592.00	10,400.00	1,600,000.00	1,553,041.71	0.0023%
20030NCK5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2048	52,453.80	466.67	70,000.00	78,602.49	0.0001%
20030NCN9	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2058	50,233.20	132.00	60,000.00	61,806.37	0.0001%
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	260,968.50	474.00	270,000.00	269,210.35	0.0005%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	4,618,699.20	9,074.67	4,920,000.00	4,902,359.96	0.0081%
20030NCU3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2030	1,210,545.60	2,493.33	1,320,000.00	1,324,357.90	0.0021%
20030NCV5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2039	21,654.60	487.50	30,000.00	30,485.34	0.0000%
20030NCZ2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2050	134,470.00	1,725.00	200,000.00	193,770.76	0.0002%
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	193,758.40	623.33	220,000.00	219,700.21	0.0003%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	199,615.00	812.50	260,000.00	270,589.07	0.0003%
20030NDL2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	1/15/2051	284,006.40	3,957.33	480,000.00	440,185.54	0.0005%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	287,011.20	6,928.80	480,000.00	445,120.56	0.0005%
20030NDU2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2056	116,999.05	2,981.06	203,000.00	199,058.78	0.0002%
20030NBG5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	1/15/2043	714,630.65	11,858.75	895,000.00	1,036,504.93	0.0013%
20030NBM2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2034	549,756.90	5,586.00	630,000.00	674,638.15	0.0010%
20030NBP5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	8/15/2035	323,664.90	3,436.89	370,000.00	436,133.39	0.0006%
20030NCC3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2047	84,833.20	2,282.18	115,000.00	126,566.68	0.0001%
20030NCG4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	11/1/2052	435,113.20	11,944.55	590,000.00	553,896.44	0.0008%
20030NCK5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	3/1/2048	206,068.50	1,833.33	275,000.00	302,796.76	0.0004%
20030NCL3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	10/15/2038	1,038,132.00	2,453.33	1,200,000.00	1,173,774.15	0.0018%
20030NCZ2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2050	369,792.50	4,743.75	550,000.00	587,653.37	0.0006%
20030NDH1	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/1/2040	261,035.00	1,062.50	340,000.00	368,727.40	0.0005%
20030NCR0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	4/15/2024	4,976,121.59	8,338.98	5,071,000.00	5,220,350.06	0.0087%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	2,443,780.78	58,995.85	4,087,000.00	4,015,235.13	0.0043%
20030NDU2	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2056	2,519,802.20	64,202.82	4,372,000.00	3,858,377.33	0.0044%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	910,597.20	1,789.11	970,000.00	969,695.79	0.0016%
20030NCU3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2030	302,636.40	623.33	330,000.00	329,867.60	0.0005%
20030NDS7	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	11/1/2051	53,216.66	1,284.72	89,000.00	64,817.19	0.0001%
20030NDG3	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2030	1,188,972.00	3,825.00	1,350,000.00	1,348,160.26	0.0021%
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	879,046.15	6,516.79	1,135,000.00	1,132,191.57	0.0015%
20030NCS8	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2025	2,078,082.50	3,774.44	2,150,000.00	2,327,181.00	0.0036%
20030NBN0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	8/15/2025	649,828.40	4,845.00	680,000.00	679,766.58	0.0011%
20030NDK4	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	4/1/2027	839,930.00	2,502.50	910,000.00	932,907.82	0.0015%
20030NEA5	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.05	11/15/2027	739,667.00	-	740,000.00	739,667.00	0.0013%
20030NDA6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.03	2/1/2030	1,937,084.00	15,370.00	2,320,000.00	2,356,189.20	0.0034%
20030NCT6	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.04	10/15/2028	3,285,660.00	6,455.56	3,500,000.00	3,535,693.08	0.0058%
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	503,418.50	3,732.08	650,000.00	647,755.61	0.0009%
20030NDM0	CORPORATE BONDS	USD FIXED INCOME	COMCAST CORP	0.02	1/15/2031	3,852,313.26	28,559.05	4,974,000.00	4,961,980.39	0.0067%
20034DJA8	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.03	7/23/2024	1,332,604.00	9,527.78	1,400,000.00	1,399,537.26	0.0023%
200339EX3	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.05	8/25/2033	2,737,140.00	29,326.00	3,000,000.00	3,000,000.00	0.0048%
200339EX3	CORPORATE BONDS	USD FIXED INCOME	COMERICA BANK	0.05	8/25/2033	1,286,455.80	13,783.22	1,410,000.00	1,410,000.00	0.0023%
20268JAM5	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.06	11/1/2052	2,499,909.80	2,702.85	2,510,000.00	2,510,000.00	0.0044%
20268JAB9	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2029	838,540.00	2,789.17	1,000,000.00	1,005,753.30	0.0015%
20268JAF0	CORPORATE BONDS	USD FIXED INCOME	COMMONSPIRIT HEALTH	0.03	10/1/2030	349,218.73	1,040.93	449,000.00	449,000.00	0.0006%
202795JN1	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	8/15/2028	934,891.20	7,967.33	1,020,000.00	1,121,954.78	0.0016%
202795JE1	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	11/1/2024	1,434,435.00	23,250.00	1,500,000.00	1,500,735.66	0.0025%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
202795JG6	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	11/15/2045	1,194,090.00	30,087.50	1,500,000.00	1,701,735.01	0.0021%
202795HT0	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.06	1/15/2038	207,098.00	3,798.33	200,000.00	248,484.19	0.0004%
202795JJ0	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	6/15/2046	318,134.95	6,136.06	445,000.00	442,496.06	0.0006%
202795JL5	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	8/15/2047	692,594.65	7,560.42	955,000.00	952,864.68	0.0012%
202795JV3	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.04	3/15/2052	1,417,582.90	9,396.14	1,910,000.00	1,906,658.14	0.0025%
202795JE1	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	11/1/2024	1,893,454.20	30,690.00	1,980,000.00	2,049,449.79	0.0033%
202795JK7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	8/15/2027	1,404,858.00	9,715.33	1,560,000.00	1,488,730.81	0.0025%
202795JW1	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	3/15/2032	732,426.90	3,501.75	870,000.00	869,982.89	0.0013%
202795JK7	CORPORATE BONDS	USD FIXED INCOME	COMMONWEALTH EDISON CO	0.03	8/15/2027	4,120,016.25	28,492.08	4,575,000.00	4,683,010.97	0.0072%
20605PAK7	CORPORATE BONDS	USD FIXED INCOME	CONCHO RESOURCES INC	0.04	8/15/2028	544,044.00	5,446.67	600,000.00	596,012.04	0.0010%
207597EG6	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.04	4/15/2044	701,637.60	1,662.67	870,000.00	943,974.55	0.0012%
207597EJ0	CORPORATE BONDS	USD FIXED INCOME	CONNECTICUT LIGHT AND POWER CO	0.03	3/15/2027	2,000,876.67	8,885.16	2,173,000.00	2,288,870.03	0.0035%
20825CAP9	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS	0.06	5/15/2038	260,031.20	7,073.44	260,000.00	258,451.72	0.0005%
20826FAD8	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.03	11/15/2024	4,960,566.00	78,780.83	5,100,000.00	5,085,659.42	0.0087%
208251AE8	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.07	4/15/2029	222,427.05	633.22	205,000.00	208,167.87	0.0004%
20826FAV8	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.04	3/15/2052	2,849,203.20	18,645.33	3,840,000.00	3,693,014.31	0.0050%
20826FBC9	CORPORATE BONDS	USD FIXED INCOME	CONOCOPHILLIPS CO	0.04	3/15/2042	282,827.55	1,752.69	365,000.00	361,430.05	0.0005%
209111FA6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.06	6/15/2040	2,061,290.00	47,373.33	2,200,000.00	2,545,843.05	0.0036%
209111FT5	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2048	4,597,959.59	109,720.63	5,663,000.00	6,719,269.52	0.0080%
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	116,006.48	374.08	134,000.00	133,764.60	0.0002%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	172,370.15	773.54	235,000.00	233,518.77	0.0003%
209111FC2	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	3/1/2043	469,056.25	4,114.58	625,000.00	607,693.80	0.0008%
209111FV0	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	5/15/2049	1,683,157.60	42,987.08	2,260,000.00	2,259,263.02	0.0029%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	590,459.45	2,649.79	805,000.00	799,926.02	0.0010%
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	1,298,580.00	4,187.50	1,500,000.00	1,497,364.74	0.0023%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	586,792.00	2,633.33	800,000.00	794,957.56	0.0010%
209111FX6	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.03	4/1/2030	173,144.00	558.33	200,000.00	199,648.64	0.0003%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	146,698.00	658.33	200,000.00	198,739.36	0.0003%
209111FK4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	12/1/2056	69,383.25	1,702.08	95,000.00	94,226.28	0.0001%
209111FG3	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2045	1,107,353.40	25,875.00	1,380,000.00	1,590,296.11	0.0019%
209111FT5	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.05	12/1/2048	1,299,899.93	31,019.38	1,601,000.00	1,928,069.85	0.0023%
209111FY4	CORPORATE BONDS	USD FIXED INCOME	CONSOLIDATED EDISON CO OF NEW	0.04	4/1/2050	224,447.94	1,007.25	306,000.00	304,071.29	0.0004%
21036PAY4	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	2/15/2028	5,023,360.50	42,180.00	5,550,000.00	5,521,070.39	0.0088%
21036PBL1	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.05	5/9/2032	46,534.00	1,134.72	50,000.00	50,856.73	0.0001%
21036PBH0	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.02	8/1/2031	899,098.25	6,609.38	1,175,000.00	1,140,909.68	0.0016%
21036PBH0	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.02	8/1/2031	99,474.70	731.25	130,000.00	109,308.75	0.0002%
21036PBK3	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	5/9/2027	257,685.30	5,611.50	270,000.00	269,857.19	0.0005%
21036PBM9	CORPORATE BONDS	USD FIXED INCOME	CONSTELLATION BRANDS INC	0.04	5/9/2024	195,642.00	3,440.00	200,000.00	199,909.89	0.0003%
210518CZ7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2046	680,360.00	6,861.11	1,000,000.00	983,992.54	0.0012%
210518DF0	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2050	184,360.80	1,865.17	285,000.00	303,176.82	0.0003%
210518CZ7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2046	2,466,305.00	24,871.53	3,625,000.00	3,644,840.19	0.0043%
210518CU8	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	5/15/2043	232,560.00	5,464.17	300,000.00	299,624.68	0.0004%
210518DA1	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	7/15/2047	145,255.00	2,209.81	190,000.00	189,295.16	0.0003%
210518DP8	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	8/15/2032	2,309,140.00	21,040.00	2,630,000.00	2,628,065.00	0.0040%
210518DF0	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	8/15/2050	296,917.92	3,003.90	459,000.00	455,955.65	0.0005%
210518DJ2	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.03	5/1/2060	278,895.50	6,687.50	535,000.00	530,616.63	0.0005%
210518DC7	CORPORATE BONDS	USD FIXED INCOME	CONSUMERS ENERGY CO	0.04	11/15/2028	1,855,812.90	35,219.67	2,010,000.00	2,003,360.96	0.0032%
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	272,867.47	65.02	292,569.07	292,569.07	0.0005%
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	463,359.85	110.40	496,815.40	504,830.82	0.0008%
210795QB9	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL AIRLINES 2012-2 CL	0.04	4/29/2026	2,877,979.59	685.73	3,085,775.73	3,071,205.82	0.0050%
212015AT8	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.06	1/15/2031	853,473.00	15,914.72	940,000.00	1,048,390.89	0.0015%
212015AU5	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC 144A	0.02	11/15/2026	573,851.25	7,059.15	675,000.00	675,000.00	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
212015AS0	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.04	1/15/2028	295,884.60	4,251.04	330,000.00	359,999.66	0.0005%
212015AQ4	CORPORATE BONDS	USD FIXED INCOME	CONTINENTAL RESOURCES INC/OK	0.05	6/1/2044	92,411.80	2,654.17	130,000.00	144,444.72	0.0002%
21871XAC3	CORPORATE BONDS	USD FIXED INCOME	COREBRIDGE FINANCIAL INC 144A	0.04	4/5/2027	861,054.42	2,506.94	951,000.00	909,086.95	0.0015%
219350AX3	CORPORATE BONDS	USD FIXED INCOME	CORNING INC	0.05	3/15/2037	129,508.50	900.83	150,000.00	177,428.11	0.0002%
219350BF1	CORPORATE BONDS	USD FIXED INCOME	CORNING INC	0.04	11/15/2057	3,547.10	100.87	5,000.00	4,998.28	0.0000%
219350BP9	CORPORATE BONDS	USD FIXED INCOME	CORNING INC	0.04	11/15/2049	68,022.00	1,798.33	100,000.00	99,735.62	0.0001%
22003BAM8	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	4/15/2031	433,050.00	733.33	600,000.00	576,006.86	0.0008%
22003BAM8	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	4/15/2031	541,312.50	916.67	750,000.00	743,286.45	0.0009%
22003BAN6	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.02	1/15/2029	1,047,329.15	8,273.89	1,405,000.00	1,404,681.17	0.0018%
22003BAP1	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	12/1/2033	1,149,954.30	20,602.08	1,705,000.00	1,697,465.95	0.0020%
22003BAP1	CORPORATE BONDS	USD FIXED INCOME	CORPORATE OFFICE PROPERTIES LP	0.03	12/1/2033	752,022.90	13,472.92	1,115,000.00	1,110,073.02	0.0013%
22160KAQ8	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2032	479,068.75	334.20	625,000.00	623,967.99	0.0008%
22160KAN5	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.01	6/20/2027	344,152.00	2,001.39	400,000.00	399,409.48	0.0006%
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,295,953.75	794.44	1,625,000.00	1,478,463.52	0.0023%
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	1,196,265.00	733.33	1,500,000.00	1,498,002.40	0.0021%
22160KAN5	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.01	6/20/2027	369,963.40	2,151.49	430,000.00	429,853.19	0.0006%
22160KAQ8	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2032	1,165,095.20	812.78	1,520,000.00	1,565,526.92	0.0020%
22160KAP0	CORPORATE BONDS	USD FIXED INCOME	COSTCO WHOLESALE CORP	0.02	4/20/2030	964,987.10	591.56	1,210,000.00	1,158,397.26	0.0017%
127097AE3	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC 144A	0.04	5/15/2027	755,187.20	14,746.33	820,000.00	791,684.88	0.0013%
127097AH6	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC 144A	0.04	3/15/2029	741,595.50	4,528.13	810,000.00	875,858.48	0.0013%
127097AE3	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC 144A	0.04	5/15/2027	405,222.40	7,912.67	440,000.00	439,454.90	0.0007%
127097AE3	CORPORATE BONDS	USD FIXED INCOME	COTERRA ENERGY INC 144A	0.04	5/15/2027	589,414.40	11,509.33	640,000.00	639,207.11	0.0010%
22170QAA8	CORPORATE BONDS	USD FIXED INCOME	COTTAGE HEALTH OBLIGATED GROUP	0.03	11/1/2049	327,405.00	8,260.00	500,000.00	500,000.00	0.0006%
224044CP0	CORPORATE BONDS	USD FIXED INCOME	COX COMMUNICATIONS INC 144A	0.04	6/15/2051	1,605,600.00	34,000.00	2,500,000.00	2,633,855.84	0.0028%
22541LAE3	CORPORATE BONDS	USD FIXED INCOME	CREDIT SUISSE USA INC	0.07	7/15/2032	1,438,110.00	30,419.79	1,450,000.00	2,026,466.08	0.0025%
22822VAC5	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.04	6/15/2026	928,060.00	13,977.78	1,000,000.00	974,762.34	0.0016%
22822VAH4	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.04	9/1/2027	464,267.35	3,132.92	515,000.00	514,820.42	0.0008%
22822VAR2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	7/1/2030	1,866,636.80	24,640.00	2,240,000.00	2,312,322.17	0.0033%
22822VAZ4	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	3/15/2027	361,337.10	1,519.28	410,000.00	392,669.81	0.0006%
22822VAR2	CORPORATE BONDS	USD FIXED INCOME	CROWN CASTLE INC	0.03	7/1/2030	408,326.80	5,390.00	490,000.00	486,874.82	0.0007%
126408HS5	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.04	4/15/2050	46,851.35	109.78	65,000.00	64,713.31	0.0001%
126408HB2	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.03	8/1/2024	345,024.50	3,017.50	355,000.00	359,962.97	0.0006%
126408GK3	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.06	5/1/2037	40,882.80	1,230.00	40,000.00	39,965.05	0.0001%
126408HQ9	CORPORATE BONDS	USD FIXED INCOME	CSX CORP	0.02	2/15/2030	548,629.50	3,394.67	670,000.00	668,275.91	0.0010%
22966RAJ5	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.03	2/15/2032	717,522.00	5,145.83	975,000.00	968,000.03	0.0013%
22966RAD8	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.03	9/1/2026	1,090,332.00	6,250.00	1,200,000.00	1,202,590.60	0.0019%
22966RAH9	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.02	12/15/2028	1,390,125.95	14,730.50	1,733,000.00	1,555,705.71	0.0024%
22966RAH9	CORPORATE BONDS	USD FIXED INCOME	CUBESMART LP	0.02	12/15/2028	288,774.00	3,060.00	360,000.00	358,468.37	0.0005%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	127,135.50	757.50	150,000.00	175,912.50	0.0002%
126650DQ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	2/28/2031	739,147.50	3,199.22	975,000.00	810,828.05	0.0013%
126650DH0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2027	93,853.24	305.10	101,000.00	101,146.83	0.0002%
126650DP2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/21/2040	579,321.00	4,725.00	900,000.00	723,966.99	0.0010%
126650DR8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	9/15/2031	1,778,183.25	6,313.02	2,325,000.00	2,153,711.00	0.0031%
126650CF5	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/12/2024	1,262,573.00	9,628.13	1,300,000.00	1,300,563.37	0.0022%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	748,778.60	4,134.70	865,000.00	851,838.24	0.0013%
126650DG2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/15/2029	866,620.00	6,861.11	1,000,000.00	1,007,510.10	0.0015%
126650CN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	308,595.60	5,176.25	360,000.00	367,937.43	0.0005%
126650CX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	76,903.70	352.60	82,000.00	81,297.52	0.0001%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	1,731,280.00	9,560.00	2,000,000.00	1,941,615.42	0.0030%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	1,398,490.50	8,332.50	1,650,000.00	1,779,593.75	0.0024%
126650DJ6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2030	379,380.40	1,343.75	430,000.00	429,257.94	0.0007%
126650DK3	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2040	101,445.50	446.88	130,000.00	128,001.16	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
126650DL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	52,555.30	247.92	70,000.00	69,988.72	0.0001%
126650DQ0	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	2/28/2031	68,229.00	295.31	90,000.00	79,663.32	0.0001%
126650DR8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	9/15/2031	229,443.00	814.58	300,000.00	298,313.44	0.0004%
126650CN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	167,155.95	2,803.80	195,000.00	213,798.70	0.0003%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	772,150.88	4,263.76	892,000.00	955,904.24	0.0014%
126650DN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	996,359.80	4,457.64	1,310,000.00	1,085,102.37	0.0017%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	896,729.06	5,342.90	1,058,000.00	1,319,759.44	0.0016%
126650DJ6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2030	697,001.20	2,468.75	790,000.00	825,674.13	0.0012%
126650DL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	525,553.00	2,479.17	700,000.00	804,600.84	0.0009%
126650DP2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/21/2040	2,574,760.00	21,000.00	4,000,000.00	3,942,219.32	0.0045%
126650CN8	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	7/20/2045	660,051.70	11,071.42	770,000.00	769,433.18	0.0012%
126650CX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	2,621,290.75	12,018.50	2,795,000.00	2,976,979.92	0.0046%
126650CZ1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2048	466,163.50	2,777.50	550,000.00	547,106.61	0.0008%
126650DN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	2,327,374.80	10,412.50	3,060,000.00	3,030,100.70	0.0041%
126650CY4	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.05	3/25/2038	1,121,869.44	6,194.88	1,296,000.00	1,443,380.41	0.0020%
126650DL1	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	4/1/2050	218,479.89	1,030.63	291,000.00	290,952.85	0.0004%
126650CX6	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	3/25/2028	1,326,119.90	6,080.20	1,414,000.00	1,515,896.22	0.0023%
126650DN7	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.02	8/21/2030	1,140,870.00	5,104.17	1,500,000.00	1,468,146.61	0.0020%
126650CL2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.04	7/20/2025	353,953.15	3,989.85	367,000.00	371,042.29	0.0006%
126650DG2	CORPORATE BONDS	USD FIXED INCOME	CVS HEALTH CORP	0.03	8/15/2029	1,733,240.00	13,722.22	2,000,000.00	2,098,682.49	0.0030%
126650BC3	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST	0.06	1/10/2028	2,411,407.25	8,418.96	2,454,508.42	2,598,049.49	0.0042%
126650BV1	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST 144A	0.06	1/10/2033	4,012,853.33	14,101.36	4,187,383.47	4,868,961.56	0.0070%
12665VAA0	CORPORATE BONDS	USD FIXED INCOME	CVS PASS-THROUGH TRUST SE 144A	0.04	8/11/2036	3,947,726.80	11,036.10	4,544,564.45	5,043,151.31	0.0069%
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.02	12/14/2026	3,412,880.00	30,444.44	4,000,000.00	3,985,552.90	0.0060%
233853AH3	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.03	12/14/2031	1,151,959.55	14,794.10	1,555,000.00	1,544,455.77	0.0020%
233853AG5	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.02	12/14/2028	944,034.45	10,529.50	1,165,000.00	1,161,843.83	0.0017%
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.02	12/14/2026	767,898.00	6,850.00	900,000.00	896,749.41	0.0013%
233853AG5	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.02	12/14/2028	1,223,598.30	13,647.67	1,510,000.00	1,505,909.17	0.0021%
233853AM2	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.04	4/7/2027	776,967.00	2,092.67	860,000.00	858,469.62	0.0014%
233853AF7	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.02	12/14/2026	1,842,955.20	16,440.00	2,160,000.00	2,152,198.58	0.0032%
233853AM2	CORPORATE BONDS	USD FIXED INCOME	DAIMLER TRUCKS FINANCE NO 144A	0.04	4/7/2027	758,898.00	2,044.00	840,000.00	838,505.20	0.0013%
235851AW2	CORPORATE BONDS	USD FIXED INCOME	DANAHER CORP	0.03	12/10/2051	290,958.20	5,154.33	470,000.00	467,216.04	0.0005%
244199BH7	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2025	142,677.00	183.33	150,000.00	149,898.46	0.0002%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	349,644.00	551.11	400,000.00	406,922.19	0.0006%
244199BK0	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.04	4/15/2050	609,538.80	1,300.00	780,000.00	923,061.13	0.0011%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	69,928.80	110.22	80,000.00	79,883.88	0.0001%
244199BK0	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.04	4/15/2050	2,506,923.68	5,346.67	3,208,000.00	3,438,679.69	0.0044%
244199BJ3	CORPORATE BONDS	USD FIXED INCOME	DEERE & CO	0.03	4/15/2030	5,439,586.53	8,573.91	6,223,000.00	6,424,946.34	0.0095%
24703DBG5	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / 144A	0.03	12/15/2051	2,339,181.90	54,153.50	4,155,000.00	4,149,752.90	0.0041%
24703DBG5	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / 144A	0.03	12/15/2051	314,142.84	7,272.60	558,000.00	557,797.15	0.0005%
24703TAK2	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.08	7/15/2046	971,598.18	22,545.46	917,000.00	1,408,744.32	0.0017%
24703TAK2	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.08	7/15/2046	138,799.74	3,220.78	131,000.00	203,326.13	0.0002%
24703TAD8	CORPORATE BONDS	USD FIXED INCOME	DELL INTERNATIONAL LLC / EMC C	0.06	6/15/2026	2,719,386.50	61,972.56	2,725,000.00	3,118,445.52	0.0048%
247109BT7	CORPORATE BONDS	USD FIXED INCOME	DELMARVA POWER & LIGHT CO	0.04	5/15/2045	64,529.45	1,626.57	85,000.00	85,328.48	0.0001%
24737BAA3	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES 2019-1 CLASS A	0.03	10/25/2025	2,164,744.60	1,205.77	2,258,000.00	2,258,000.00	0.0038%
830867AA5	CORPORATE BONDS	USD FIXED INCOME	DELTA AIR LINES INC / SKY 144A	0.05	10/20/2025	4,871,150.00	6,875.00	5,000,000.00	5,114,526.87	0.0085%
25179MAL7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	7/15/2041	355,200.30	6,430.67	390,000.00	413,771.53	0.0006%
25179MAN3	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	5/15/2042	16,269.60	438.06	20,000.00	18,141.40	0.0000%
25179MAU7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	6/15/2045	1,763,734.00	40,044.44	2,120,000.00	2,099,063.93	0.0031%
25179MAV5	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	12/15/2025	774,650.80	17,017.00	770,000.00	793,816.07	0.0014%
25179MBF9	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	1/15/2030	45,473.00	662.50	50,000.00	53,933.71	0.0001%
25179MBD4	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.05	10/15/2027	564,038.32	1,327.67	569,000.00	600,098.35	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
25179MAL7	CORPORATE BONDS	USD FIXED INCOME	DEVON ENERGY CORP	0.06	7/15/2041	592,000.50	10,717.78	650,000.00	637,821.25	0.0010%
25278XAM1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	12/1/2026	846,301.00	12,526.04	925,000.00	913,007.51	0.0015%
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	551,076.75	2,167.97	675,000.00	597,894.84	0.0010%
25278XAM1	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	12/1/2026	155,536.40	2,302.08	170,000.00	179,115.36	0.0003%
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	413,606.40	7,000.00	480,000.00	497,722.86	0.0007%
25278XAQ2	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	3/24/2051	552,543.20	3,346.44	740,000.00	669,959.92	0.0010%
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	122,461.50	481.77	150,000.00	155,372.41	0.0002%
25278XAN9	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.04	12/1/2029	465,307.20	7,875.00	540,000.00	538,962.70	0.0008%
25278XAR0	CORPORATE BONDS	USD FIXED INCOME	DIAMONDBACK ENERGY INC	0.03	3/24/2031	408,205.00	1,605.90	500,000.00	511,894.24	0.0007%
25389JAR7	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	8/15/2027	1,359,180.00	11,716.67	1,500,000.00	1,449,153.42	0.0024%
25389JAT3	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	7/15/2028	2,231,651.40	31,708.72	2,420,000.00	2,648,049.41	0.0039%
25389JAT3	CORPORATE BONDS	USD FIXED INCOME	DIGITAL REALTY TRUST LP	0.04	7/15/2028	2,065,660.80	29,350.22	2,240,000.00	2,409,214.76	0.0036%
25466AAJ0	CORPORATE BONDS	USD FIXED INCOME	DISCOVER BANK	0.03	7/27/2026	223,820.00	2,252.08	250,000.00	249,888.44	0.0004%
254709AP3	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.05	1/30/2026	758,413.23	9,202.38	809,000.00	808,355.65	0.0013%
254709AL2	CORPORATE BONDS	USD FIXED INCOME	DISCOVER FINANCIAL SERVICES	0.04	3/4/2025	547,839.00	3,443.75	580,000.00	579,824.05	0.0010%
25470DAT6	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	9/20/2047	46,050.55	384.94	65,000.00	66,152.58	0.0001%
25470DAT6	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	9/20/2047	2,336,534.06	19,531.49	3,298,000.00	4,117,409.99	0.0041%
25470DBG3	CORPORATE BONDS	USD FIXED INCOME	DISCOVERY COMMUNICATIONS LLC	0.05	5/15/2049	721,549.80	24,561.08	1,005,000.00	1,201,538.85	0.0013%
256746AJ7	CORPORATE BONDS	USD FIXED INCOME	DOLLAR TREE INC	0.03	12/1/2031	1,985,264.00	28,045.83	2,000,000.00	2,533,701.22	0.0035%
25746UDL0	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.02	8/15/2031	787,446.00	4,868.75	1,025,000.00	937,737.40	0.0014%
25746UDF3	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.04	3/15/2027	1,388,520.00	6,900.00	1,500,000.00	1,495,817.66	0.0024%
25746UDG1	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.03	4/1/2030	608,924.40	1,996.88	710,000.00	765,408.14	0.0011%
25746UDK2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY INC	0.03	4/15/2041	67,028.20	139.33	95,000.00	94,921.29	0.0001%
837004CE8	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.05	2/1/2041	245,382.05	3,610.63	265,000.00	314,875.38	0.0004%
837004CG3	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.05	6/15/2043	332,132.00	6,951.11	400,000.00	398,357.23	0.0006%
25731VAA2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.02	12/1/2031	1,194,440.40	14,662.50	1,530,000.00	1,529,130.62	0.0021%
25731VAA2	CORPORATE BONDS	USD FIXED INCOME	DOMINION ENERGY SOUTH CAROLINA	0.02	12/1/2031	819,714.00	10,062.50	1,050,000.00	1,049,403.36	0.0014%
260543CG6	CORPORATE BONDS	USD FIXED INCOME	DOW CHEMICAL CO/THE	0.04	11/15/2042	762,500.00	20,173.61	1,000,000.00	965,822.79	0.0013%
260543CE1	CORPORATE BONDS	USD FIXED INCOME	DOW CHEMICAL CO/THE	0.05	11/15/2041	336,039.60	9,441.25	390,000.00	389,583.51	0.0006%
23338VAL0	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2050	475,627.50	3,687.50	750,000.00	590,818.76	0.0008%
23338VAK2	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	3/1/2030	903,817.50	4,162.50	1,110,000.00	1,053,920.11	0.0016%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	834,604.80	4,462.50	1,020,000.00	1,059,680.88	0.0015%
23338VAG1	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	8/15/2047	367,440.00	3,958.33	500,000.00	513,424.58	0.0006%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	818,240.00	4,375.00	1,000,000.00	902,614.73	0.0014%
23338VAG1	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	8/15/2047	1,491,806.40	16,070.83	2,030,000.00	2,029,023.04	0.0026%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	2,237,886.40	11,965.63	2,735,000.00	2,731,388.94	0.0039%
23338VAR7	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.04	3/1/2052	1,071,705.00	9,125.00	1,500,000.00	1,490,893.53	0.0019%
23338VAN6	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	4/1/2028	2,003,996.25	3,776.25	2,385,000.00	2,383,412.76	0.0035%
23338VAC0	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2025	2,440,533.60	14,287.50	2,540,000.00	2,675,649.21	0.0043%
23338VAK2	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.02	3/1/2030	2,524,175.00	11,625.00	3,100,000.00	3,115,412.20	0.0044%
23338VAM8	CORPORATE BONDS	USD FIXED INCOME	DTE ELECTRIC CO	0.03	3/1/2031	445,940.80	2,384.38	545,000.00	544,280.43	0.0008%
26442CAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	12/1/2026	923,610.00	12,291.67	1,000,000.00	972,906.52	0.0016%
26442CAU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2048	299,680.00	2,018.89	400,000.00	398,280.02	0.0005%
26442CAX2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	11/15/2028	1,559,910.75	30,508.26	1,675,000.00	1,662,619.94	0.0027%
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	5,713,540.00	25,491.67	7,000,000.00	6,995,980.88	0.0100%
26442CAM6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	12/15/2041	564,218.55	11,319.17	705,000.00	739,000.35	0.0010%
26442CAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	6/1/2045	452,537.50	9,765.63	625,000.00	625,894.53	0.0008%
26442CAU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2048	505,710.00	3,406.88	675,000.00	699,085.55	0.0009%
26442CBH6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2052	34,685.00	226.81	50,000.00	49,845.51	0.0001%
26442CAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	4/15/2038	44,810.10	121.00	45,000.00	44,902.53	0.0001%
26442CAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	6/1/2045	141,191.70	3,046.88	195,000.00	193,636.04	0.0002%
26442CAS3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	12/1/2026	988,262.70	13,152.08	1,070,000.00	1,067,410.60	0.0017%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
26442CAB0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	1/15/2038	816,875.80	14,486.67	820,000.00	986,654.77	0.0014%
26442CAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.06	4/15/2038	587,510.20	1,586.44	590,000.00	697,227.03	0.0010%
26442CAY0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.02	8/15/2029	345,751.21	2,136.13	413,000.00	369,471.67	0.0006%
26442CBH6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.04	3/15/2052	1,186,227.00	7,756.75	1,710,000.00	1,704,715.88	0.0021%
26442CAZ7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	8/15/2049	1,148,490.00	11,822.22	1,750,000.00	1,769,936.42	0.0020%
26442CAV6	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2023	2,987,327.67	11,691.67	3,000,000.00	2,999,736.71	0.0052%
26442CAQ7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2023	992,200.00	3,194.44	1,000,000.00	999,645.27	0.0017%
26442CAY0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.02	8/15/2029	2,344,076.00	14,482.22	2,800,000.00	2,892,762.00	0.0041%
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	187,730.60	837.58	230,000.00	229,867.95	0.0003%
26442CBG8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CAROLINAS LLC	0.03	3/15/2032	1,681,413.20	7,501.83	2,060,000.00	2,058,817.24	0.0029%
26441CAY1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.04	8/15/2047	355,570.50	4,211.14	505,000.00	503,178.09	0.0006%
26441CBU8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.05	8/15/2052	2,335,076.10	31,500.00	2,835,000.00	2,823,217.31	0.0041%
26441CAT2	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.04	9/1/2046	369,630.00	3,375.00	540,000.00	575,961.21	0.0006%
26441CBL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY CORP	0.03	6/15/2031	1,668,481.15	20,567.17	2,135,000.00	2,044,865.48	0.0029%
26444HAL5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	12/15/2051	28,139.85	510.00	45,000.00	44,748.42	0.0000%
26444HAA9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	10/1/2046	191,052.60	807.50	285,000.00	283,610.68	0.0003%
26444HAC5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	1/15/2027	834,309.00	8,480.00	900,000.00	899,758.56	0.0015%
341099CN7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	4/1/2040	260,155.50	1,294.79	275,000.00	274,131.34	0.0005%
341099CB3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.06	3/1/2033	504,240.00	4,916.67	500,000.00	576,765.63	0.0009%
26444HAK7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.02	12/15/2031	461,692.70	5,349.33	590,000.00	589,182.40	0.0008%
26444HAC5	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY FLORIDA LLC	0.03	1/15/2027	8,417,250.80	85,553.78	9,080,000.00	9,403,150.76	0.0147%
693627AY7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY INDIANA LLC	0.06	10/15/2035	69,152.30	190.40	70,000.00	70,773.08	0.0001%
26442EAH3	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.02	6/1/2030	787,300.00	8,854.17	1,000,000.00	999,513.11	0.0014%
26442EAE0	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY OHIO INC	0.04	6/15/2046	281,580.30	5,661.00	405,000.00	402,542.65	0.0005%
26442RAB7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	3/30/2044	523,165.50	2,448.78	650,000.00	626,019.62	0.0009%
144141DD7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	3/15/2043	1,149,678.80	7,753.56	1,480,000.00	1,400,776.83	0.0020%
26442UAP9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	4/1/2052	116,439.10	516.67	155,000.00	153,672.55	0.0002%
26442UAE4	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/15/2047	2,447,351.86	16,012.60	3,481,000.00	3,533,861.84	0.0043%
26442UAG9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/1/2028	1,829,579.40	12,210.00	1,980,000.00	2,177,694.11	0.0032%
26442UAH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	3/15/2029	1,344,405.00	6,612.50	1,500,000.00	1,631,192.37	0.0024%
26442UAL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.02	8/15/2031	633,082.50	3,504.44	830,000.00	828,739.85	0.0011%
26442UAF1	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	9/1/2023	1,970,181.18	11,250.00	2,000,000.00	1,999,983.37	0.0034%
26442UAG9	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.04	9/1/2028	970,231.50	6,475.00	1,050,000.00	1,049,886.61	0.0017%
26442UAH7	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.03	3/15/2029	2,324,028.11	11,430.81	2,593,000.00	2,796,304.28	0.0041%
26442UAL8	CORPORATE BONDS	USD FIXED INCOME	DUKE ENERGY PROGRESS LLC	0.02	8/15/2031	2,852,685.00	15,791.11	3,740,000.00	3,734,321.73	0.0050%
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	1,436,940.00	32,681.25	1,500,000.00	1,506,867.08	0.0025%
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	957,960.00	21,787.50	1,000,000.00	1,099,144.61	0.0017%
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	1,820,124.00	41,396.25	1,900,000.00	1,900,000.00	0.0032%
26078JAD2	CORPORATE BONDS	USD FIXED INCOME	DUPONT DE NEMOURS INC	0.05	11/15/2028	1,005,858.00	22,876.88	1,050,000.00	1,050,000.00	0.0018%
27409LAE3	CORPORATE BONDS	USD FIXED INCOME	EAST OHIO GAS CO/THE 144A	0.03	6/15/2050	1,802,790.00	34,000.00	3,000,000.00	2,187,381.56	0.0032%
257375AH8	CORPORATE BONDS	USD FIXED INCOME	EASTERN ENERGY GAS HOLDINGS LL	0.04	12/15/2024	1,723,859.50	24,344.00	1,790,000.00	1,802,296.89	0.0030%
257375AQ8	CORPORATE BONDS	USD FIXED INCOME	EASTERN ENERGY GAS HOLDINGS LL	0.04	11/15/2049	148,231.60	3,956.33	220,000.00	219,892.20	0.0003%
278062AH7	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	3/15/2033	1,730,020.50	15,285.83	1,950,000.00	1,948,636.84	0.0030%
278062AJ3	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.05	8/23/2052	647,608.50	6,835.89	770,000.00	765,838.98	0.0011%
278062AJ3	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.05	8/23/2052	1,682,100.00	17,755.56	2,000,000.00	1,989,192.14	0.0029%
278062AE4	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	11/2/2042	1,157,428.80	29,714.00	1,440,000.00	1,349,511.69	0.0020%
278062AH7	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	3/15/2033	1,605,813.90	14,188.39	1,810,000.00	1,808,734.71	0.0028%
278062AH7	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	3/15/2033	381,491.70	3,370.72	430,000.00	429,699.40	0.0007%
278062AD6	CORPORATE BONDS	USD FIXED INCOME	EATON CORP	0.04	11/2/2032	3,468,879.66	77,924.67	3,918,000.00	4,133,064.53	0.0061%
278265AE3	CORPORATE BONDS	USD FIXED INCOME	EATON VANCE CORP	0.04	4/6/2027	872,153.75	2,321.18	955,000.00	953,305.71	0.0015%
278865AM2	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.06	12/8/2041	798,484.50	18,023.96	825,000.00	983,629.01	0.0014%
278865BA7	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.04	12/1/2047	194,062.50	4,114.58	250,000.00	230,062.71	0.0003%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
278865BF6	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.01	1/30/2031	148,916.00	657.22	200,000.00	165,293.70	0.0003%
278865BN9	CORPORATE BONDS	USD FIXED INCOME	ECOLAB INC	0.03	12/15/2051	300,545.70	5,151.00	505,000.00	503,786.74	0.0005%
281020AQ0	CORPORATE BONDS	USD FIXED INCOME	EDISON INTERNATIONAL	0.04	11/15/2024	1,246,115.00	21,280.28	1,300,000.00	1,299,250.59	0.0022%
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	4,137,245.00	60,020.83	4,300,000.00	4,299,592.23	0.0072%
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	1,282,553.00	21,139.58	1,390,000.00	1,388,475.19	0.0022%
036752AG8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/1/2028	1,044,152.90	7,621.03	1,115,000.00	1,130,942.23	0.0018%
036752AU7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2052	257,175.45	7,245.88	315,000.00	313,319.28	0.0005%
036752AX1	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.06	10/15/2052	269,059.80	-	265,000.00	264,976.15	0.0005%
036752AX1	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.06	10/15/2052	507,660.00	-	500,000.00	499,955.00	0.0009%
94973VBK2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	8/15/2044	415,720.00	4,908.33	500,000.00	499,119.41	0.0007%
94973VBB2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	1/15/2043	1,683,360.00	27,383.33	2,000,000.00	2,130,340.54	0.0029%
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	322,945.00	5,322.92	350,000.00	340,609.77	0.0006%
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	163,565.50	2,372.92	170,000.00	169,983.90	0.0003%
036752AF0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2022	509,331.90	6,268.75	510,000.00	510,000.00	0.0009%
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	781,886.40	18,033.17	870,000.00	863,630.46	0.0014%
036752AU7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2052	220,436.10	6,210.75	270,000.00	267,421.88	0.0004%
036752AK9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	9/15/2049	202,777.50	1,347.42	285,000.00	247,799.94	0.0004%
036752AP8	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	3/15/2031	12,114.75	48.88	15,000.00	14,950.72	0.0000%
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	139,374.00	920.00	200,000.00	219,881.22	0.0002%
036752AT0	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	5/15/2032	80,884.80	1,865.50	90,000.00	89,801.75	0.0001%
94973VAY3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2042	1,403,330.80	35,401.81	1,660,000.00	2,021,485.52	0.0025%
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	1,475,970.66	9,742.80	2,118,000.00	2,321,587.79	0.0026%
036752AB9	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	12/1/2027	761,227.50	12,546.88	825,000.00	824,095.00	0.0013%
036752AS2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.04	3/15/2051	470,387.25	3,105.00	675,000.00	672,620.12	0.0008%
94973VAY3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	5/15/2042	76,084.20	1,919.38	90,000.00	89,497.57	0.0001%
94973VBF3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.05	1/15/2044	43,941.50	750.83	50,000.00	52,243.12	0.0001%
036752AC7	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.03	12/1/2024	2,694,020.00	39,083.33	2,800,000.00	2,937,748.94	0.0047%
036752AJ2	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.02	1/15/2025	2,240,564.40	16,678.44	2,385,000.00	2,455,841.47	0.0039%
036752AN3	CORPORATE BONDS	USD FIXED INCOME	ELEVANCE HEALTH INC	0.02	5/15/2030	3,900,077.52	50,432.88	4,861,000.00	4,956,218.88	0.0068%
532457BV9	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.03	3/15/2029	347,450.32	1,621.50	376,000.00	375,615.10	0.0006%
532457BJ6	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.04	3/1/2045	790,570.00	6,166.67	1,000,000.00	1,005,672.68	0.0014%
532457BY3	CORPORATE BONDS	USD FIXED INCOME	ELI LILLY & CO	0.02	5/15/2050	890,340.00	15,562.50	1,500,000.00	1,494,487.31	0.0016%
26867LAL4	CORPORATE BONDS	USD FIXED INCOME	EMD FINANCE LLC 144A	0.03	3/19/2025	590,357.80	2,350.83	620,000.00	651,116.57	0.0010%
26867LAL4	CORPORATE BONDS	USD FIXED INCOME	EMD FINANCE LLC 144A	0.03	3/19/2025	2,896,561.98	11,534.25	3,042,000.00	3,186,180.28	0.0051%
291011BL7	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2027	856,190.00	800.00	1,000,000.00	999,391.30	0.0015%
291011BN3	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2030	463,303.40	511.33	590,000.00	587,457.50	0.0008%
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	770,210.50	6,680.56	925,000.00	923,193.41	0.0013%
291011BR4	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2031	2,100,517.00	21,251.39	2,675,000.00	2,667,306.46	0.0037%
291011BN3	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	10/15/2030	117,789.00	130.00	150,000.00	149,353.62	0.0002%
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	2,868,513.70	24,880.56	3,445,000.00	3,438,271.71	0.0050%
291011BQ6	CORPORATE BONDS	USD FIXED INCOME	EMERSON ELECTRIC CO	0.02	12/21/2028	8,066,810.08	69,968.89	9,688,000.00	9,589,153.37	0.0141%
29157TAD8	CORPORATE BONDS	USD FIXED INCOME	EMORY UNIVERSITY	0.02	9/1/2030	875,512.80	3,857.40	1,080,000.00	1,096,325.35	0.0015%
29280HAA0	CORPORATE BONDS	USD FIXED INCOME	ENEL FINANCE AMERICA LLC 144A	0.07	10/14/2027	3,384,102.05	11,382.68	3,395,000.00	3,370,345.47	0.0059%
29273RBL2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2047	117,405.00	353.33	150,000.00	138,746.10	0.0002%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	85,239.00	2,313.89	100,000.00	94,371.20	0.0001%
29278NAD5	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2038	300,666.36	7,756.53	354,000.00	352,921.48	0.0005%
29278NAE3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2048	83,815.00	2,266.67	100,000.00	94,412.12	0.0001%
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	592,192.32	11,893.20	636,000.00	635,295.15	0.0010%
29278NAG8	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2029	328,711.50	819.00	351,000.00	350,507.37	0.0006%
29278NAH6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2024	212,131.44	432.00	216,000.00	215,787.20	0.0004%
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	2,573,562.00	78,388.89	3,400,000.00	2,837,958.77	0.0045%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	153,007.36	488.89	176,000.00	175,755.57	0.0003%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	263,476.26	1,498.50	333,000.00	311,420.54	0.0005%
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	1,082,883.00	22,046.88	1,275,000.00	1,335,382.38	0.0019%
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	635,821.20	19,366.67	840,000.00	818,459.77	0.0011%
86765BAN9	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	4/1/2024	707,331.75	2,567.71	725,000.00	725,194.05	0.0012%
292480AL4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2028	1,079,489.00	26,591.13	1,165,000.00	1,159,308.32	0.0019%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	277,026.75	7,520.14	325,000.00	384,201.19	0.0005%
29278NAE3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/15/2048	972,254.00	26,293.33	1,160,000.00	1,148,021.75	0.0017%
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	649,445.94	19,781.67	858,000.00	857,305.41	0.0011%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	593,415.00	3,375.00	750,000.00	749,081.10	0.0010%
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	651,784.00	13,090.00	700,000.00	693,084.65	0.0011%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	652,020.00	2,083.33	750,000.00	748,958.28	0.0011%
29273RAT6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	2/1/2043	1,900,969.60	31,930.00	2,480,000.00	2,243,273.99	0.0033%
29278NAN3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	6/1/2027	272,400.80	6,416.67	280,000.00	319,629.18	0.0005%
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	772,881.20	15,735.42	910,000.00	873,006.73	0.0014%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	408,599.20	1,305.56	470,000.00	534,217.76	0.0007%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	174,068.40	990.00	220,000.00	263,174.07	0.0003%
86765BAP4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/1/2044	635,031.90	3,577.50	810,000.00	937,460.63	0.0011%
29273RAT6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	2/1/2043	739,691.80	12,424.38	965,000.00	1,028,575.91	0.0013%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	29,833.65	809.86	35,000.00	35,964.33	0.0001%
29273RBK4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	4/15/2027	464,115.20	942.67	505,000.00	540,431.74	0.0008%
29278NAQ6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	5/15/2030	781,374.40	15,908.33	920,000.00	911,621.92	0.0014%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	332,312.40	1,890.00	420,000.00	419,253.62	0.0006%
86765BAQ2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2045	2,277,578.10	71,664.74	2,905,000.00	2,874,248.43	0.0040%
86765BAV1	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	10/1/2047	2,567,508.90	14,602.50	3,245,000.00	3,175,264.83	0.0045%
29273RBJ7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	12/15/2045	25,571.70	694.17	30,000.00	33,653.15	0.0000%
29278NAF0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	6/15/2028	623,850.40	12,529.00	670,000.00	669,257.48	0.0011%
29279FAA7	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.06	4/15/2049	1,325,774.00	4,236.11	1,525,000.00	1,850,831.61	0.0023%
29278NAR4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2050	1,463,145.69	44,566.39	1,933,000.00	2,114,213.43	0.0026%
86765BAU3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	10/1/2027	1,100,461.95	4,050.00	1,215,000.00	1,209,576.86	0.0019%
29278NAH6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2024	2,826,455.02	5,756.00	2,878,000.00	2,890,828.85	0.0049%
29273RBD0	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	3/15/2025	980,986.50	5,304.38	1,025,000.00	1,024,779.38	0.0017%
292480AL4	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	5/15/2028	1,213,846.00	29,900.75	1,310,000.00	1,435,956.43	0.0021%
86765BAU3	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	10/1/2027	2,490,757.50	9,166.67	2,750,000.00	2,961,519.28	0.0044%
292480AM2	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.04	9/15/2029	3,073,125.05	18,798.35	3,545,000.00	3,778,952.44	0.0054%
29278NAH6	CORPORATE BONDS	USD FIXED INCOME	ENERGY TRANSFER LP	0.05	4/15/2024	2,348,177.19	4,782.00	2,391,000.00	2,402,739.99	0.0041%
29364DAU4	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	4/1/2026	977,164.20	3,018.75	1,035,000.00	1,044,439.89	0.0017%
29364DAR1	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.03	6/1/2023	2,069,105.80	26,623.96	2,095,000.00	2,102,823.38	0.0036%
29364DAR1	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.03	6/1/2023	345,674.00	4,447.92	350,000.00	349,941.42	0.0006%
29364DAU4	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	4/1/2026	509,824.80	1,575.00	540,000.00	547,435.77	0.0009%
29364DAV2	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	6/1/2028	920,560.00	16,666.67	1,000,000.00	1,130,877.79	0.0016%
29364DAU4	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	4/1/2026	472,060.00	1,458.33	500,000.00	499,409.33	0.0008%
29364DAR1	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.03	6/1/2023	1,264,179.20	16,266.67	1,280,000.00	1,280,413.48	0.0022%
29364DAV2	CORPORATE BONDS	USD FIXED INCOME	ENTERGY ARKANSAS LLC	0.04	6/1/2028	2,706,446.40	49,000.00	2,940,000.00	3,205,342.68	0.0047%
29364GAL7	CORPORATE BONDS	USD FIXED INCOME	ENTERGY CORP	0.03	6/15/2030	801,870.00	10,577.78	1,000,000.00	993,888.15	0.0014%
29364WBL1	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.05	9/15/2052	493,159.80	5,259.97	595,000.00	591,778.68	0.0009%
29364WAV0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.05	1/15/2045	1,920,645.00	32,793.75	2,250,000.00	2,457,774.08	0.0034%
29364WAW8	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.03	4/1/2028	395,097.70	1,205.21	445,000.00	444,979.58	0.0007%
29364WAM0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.04	1/15/2026	1,449,660.00	19,610.00	1,500,000.00	1,616,166.97	0.0025%
29364WAK4	CORPORATE BONDS	USD FIXED INCOME	ENTERGY LOUISIANA LLC	0.05	11/1/2024	3,060,858.00	82,350.00	3,050,000.00	3,228,024.06	0.0054%
29364NAR9	CORPORATE BONDS	USD FIXED INCOME	ENTERGY MISSISSIPPI LLC	0.03	7/1/2023	1,255,224.75	13,175.00	1,275,000.00	1,274,602.69	0.0022%
29365TAJ3	CORPORATE BONDS	USD FIXED INCOME	ENTERGY TEXAS INC	0.04	9/30/2049	750,138.75	3,439.06	1,125,000.00	1,141,279.03	0.0013%
29365TAK0	CORPORATE BONDS	USD FIXED INCOME	ENTERGY TEXAS INC	0.02	3/15/2031	595,680.00	1,788.89	800,000.00	705,501.20	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
29379VBR3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/15/2078	311,345.80	4,879.31	430,000.00	430,000.00	0.0005%
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	1,574,420.00	18,788.89	2,000,000.00	1,999,936.10	0.0028%
29379VBW2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2050	1,325,706.20	19,110.00	1,820,000.00	1,719,615.31	0.0023%
29379VAQ6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	9/1/2040	391,256.00	4,300.00	400,000.00	419,047.09	0.0007%
29379VBQ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2048	690,488.15	8,389.03	935,000.00	933,847.90	0.0012%
29379VCB7	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	2/15/2053	2,480,240.00	27,866.67	4,000,000.00	3,967,499.73	0.0043%
29379VBE2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2025	961,580.00	7,916.67	1,000,000.00	997,695.63	0.0017%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	920,230.00	1,729.17	1,000,000.00	1,002,611.45	0.0016%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	1,407,951.90	2,645.63	1,530,000.00	1,598,980.76	0.0025%
29379VBU6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/1/2049	48,026.40	720.00	60,000.00	74,389.81	0.0001%
29379VBW2	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2050	36,420.50	525.00	50,000.00	57,705.01	0.0001%
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	1,333,424.00	11,200.00	1,600,000.00	1,550,240.94	0.0023%
29379VBY8	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2051	623,313.90	8,602.50	930,000.00	997,201.42	0.0011%
29379VBZ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2060	13,223.60	197.50	20,000.00	22,271.19	0.0000%
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	169,250.15	2,019.81	215,000.00	245,669.42	0.0003%
29379VBF9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	10/15/2054	297,619.80	836.00	380,000.00	474,960.14	0.0005%
29379VBJ1	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	5/15/2046	211,767.40	5,874.56	260,000.00	285,130.17	0.0004%
29379VBQ5	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2048	51,694.30	628.06	70,000.00	69,913.76	0.0001%
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	386,541.00	3,515.63	450,000.00	422,269.30	0.0007%
29379VBY8	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	1/31/2051	184,313.25	2,543.75	275,000.00	278,628.74	0.0003%
29379VAQ6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.06	9/1/2040	2,592,071.00	28,487.50	2,650,000.00	3,247,381.82	0.0045%
29379VAW3	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	8/15/2042	276,565.95	3,430.03	335,000.00	333,779.31	0.0005%
29379VBF9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	10/15/2054	78,321.00	220.00	100,000.00	102,918.01	0.0001%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	1,794,448.50	3,371.88	1,950,000.00	2,072,087.17	0.0031%
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	1,202,572.00	10,937.50	1,400,000.00	1,499,798.11	0.0021%
29379VBX0	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	1/31/2030	458,364.50	3,850.00	550,000.00	580,926.42	0.0008%
29379VAY9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	2/15/2043	477,836.47	5,702.43	607,000.00	619,488.34	0.0008%
29379VBC6	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.05	2/15/2045	418,615.00	5,383.33	500,000.00	499,340.17	0.0007%
29379VBT9	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.04	10/16/2028	1,472,368.00	2,766.67	1,600,000.00	1,607,434.44	0.0026%
29379VBV4	CORPORATE BONDS	USD FIXED INCOME	ENTERPRISE PRODUCTS OPERATING	0.03	7/31/2029	2,147,450.00	19,531.25	2,500,000.00	2,678,210.95	0.0038%
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	434,356.80	1,657.50	510,000.00	571,761.89	0.0008%
26875PAT8	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.05	4/15/2050	1,090,210.00	2,662.00	1,210,000.00	1,446,972.33	0.0019%
26875PAU5	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/15/2030	407,050.90	836.11	430,000.00	471,265.95	0.0007%
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	51,100.80	195.00	60,000.00	60,422.57	0.0001%
26875PAN1	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/1/2035	276,796.00	1,056.25	325,000.00	324,020.31	0.0005%
26875PAU5	CORPORATE BONDS	USD FIXED INCOME	EOG RESOURCES INC	0.04	4/15/2030	3,185,409.95	6,543.06	3,365,000.00	3,700,134.73	0.0056%
26884UAF6	CORPORATE BONDS	USD FIXED INCOME	EPR PROPERTIES	0.04	8/15/2029	3,192,575.65	34,397.92	4,345,000.00	4,257,832.66	0.0056%
26884LAH2	CORPORATE BONDS	USD FIXED INCOME	EQT CORP	0.08	2/1/2025	1,122,766.40	22,050.00	1,120,000.00	1,147,595.13	0.0020%
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	1,927,260.00	13,883.33	2,000,000.00	1,998,187.69	0.0034%
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	4,716,968.85	33,979.46	4,895,000.00	4,890,564.37	0.0083%
294429AT2	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.02	9/15/2031	635,471.20	2,582.39	860,000.00	792,133.77	0.0011%
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	905,812.20	6,525.17	940,000.00	939,148.21	0.0016%
294429AN5	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.04	6/15/2023	872,326.40	13,131.56	880,000.00	878,880.54	0.0015%
294429AT2	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.02	9/15/2031	517,244.00	2,101.94	700,000.00	554,371.84	0.0009%
294429AV7	CORPORATE BONDS	USD FIXED INCOME	EQUIFAX INC	0.05	12/15/2027	963,630.00	6,941.67	1,000,000.00	999,093.85	0.0017%
29444UBU9	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.04	4/15/2032	2,622,859.20	5,408.00	3,120,000.00	3,104,374.61	0.0046%
29444UBU9	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.04	4/15/2032	1,681,320.00	3,466.67	2,000,000.00	1,989,983.71	0.0029%
29444UBS4	CORPORATE BONDS	USD FIXED INCOME	EQUINIX INC	0.03	5/15/2031	296,708.10	4,495.83	390,000.00	388,367.39	0.0005%
29449WAJ6	CORPORATE BONDS	USD FIXED INCOME	EQUITABLE FINANCIAL LIFE 144A	0.01	8/12/2024	8,375,676.45	15,966.78	9,095,000.00	9,053,331.19	0.0147%
26884TAS1	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.04	11/1/2046	3,235,364.00	96,600.00	4,600,000.00	5,257,772.82	0.0057%
26882PBE1	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.07	10/15/2037	25,472.75	77.78	25,000.00	24,832.32	0.0000%
26884TAP7	CORPORATE BONDS	USD FIXED INCOME	ERAC USA FINANCE LLC 144A	0.04	11/1/2025	4,752,252.00	95,950.00	5,050,000.00	5,420,017.11	0.0083%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	4,739,900.00	70,312.50	5,000,000.00	4,992,239.42	0.0083%
26884ABM4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	2/15/2030	804,190.00	5,277.78	1,000,000.00	962,828.71	0.0014%
26884ABF9	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	11/1/2026	679,140.00	10,687.50	750,000.00	777,517.11	0.0012%
26884ABM4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	2/15/2030	12,062.85	79.17	15,000.00	15,794.29	0.0000%
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	824,742.60	12,234.38	870,000.00	868,649.67	0.0014%
26884ABK8	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.04	12/1/2028	3,361,563.20	63,892.71	3,695,000.00	3,809,890.78	0.0059%
26884ABD4	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	6/1/2025	2,960,541.54	43,917.19	3,123,000.00	3,178,953.90	0.0052%
26884ABF9	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.03	11/1/2026	434,649.60	6,840.00	480,000.00	478,645.78	0.0008%
26884ABK8	CORPORATE BONDS	USD FIXED INCOME	ERP OPERATING LP	0.04	12/1/2028	2,147,033.60	40,808.33	2,360,000.00	2,402,002.41	0.0038%
29670VAA7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL PROPERTIES LP	0.03	7/15/2031	518,716.10	6,340.86	730,000.00	701,287.23	0.0009%
29670GAE2	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.03	4/15/2050	484,840.00	1,154.23	775,000.00	775,000.00	0.0008%
29670GAG7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.05	5/1/2052	939,546.00	25,599.00	1,080,000.00	1,070,642.97	0.0016%
03836WAC7	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.04	5/1/2049	1,106,640.00	32,070.00	1,500,000.00	1,499,988.04	0.0019%
29670GAE2	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.03	4/15/2050	234,600.00	558.50	375,000.00	374,825.95	0.0004%
29670GAD4	CORPORATE BONDS	USD FIXED INCOME	ESSENTIAL UTILITIES INC	0.03	4/15/2030	893,079.00	1,321.96	1,100,000.00	1,100,000.00	0.0016%
29717PAV9	CORPORATE BONDS	USD FIXED INCOME	ESSEX PORTFOLIO LP	0.03	3/15/2032	493,148.50	2,200.97	650,000.00	641,765.85	0.0009%
29717PAV9	CORPORATE BONDS	USD FIXED INCOME	ESSEX PORTFOLIO LP	0.03	3/15/2032	106,216.60	474.06	140,000.00	139,583.27	0.0002%
29736RAJ9	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.03	3/15/2027	923,690.00	4,025.00	1,000,000.00	999,841.03	0.0016%
29736RAQ3	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.03	4/15/2030	838,290.00	1,155.56	1,000,000.00	998,587.36	0.0015%
29736RAP5	CORPORATE BONDS	USD FIXED INCOME	ESTEE LAUDER COS INC/THE	0.02	12/1/2029	2,005,152.00	23,750.00	2,400,000.00	2,383,287.68	0.0035%
299808AJ4	CORPORATE BONDS	USD FIXED INCOME	EVEREST REINSURANCE HOLDINGS I	0.03	10/15/2052	1,063,372.80	2,555.56	1,840,000.00	1,801,693.69	0.0019%
30036FAA9	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	4/15/2050	1,680,700.00	3,833.33	2,500,000.00	2,490,301.48	0.0029%
95709TAN0	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	7/1/2026	2,598,424.40	24,310.00	2,860,000.00	2,933,424.03	0.0045%
95709TAL4	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	12/1/2025	1,552,765.50	22,343.75	1,650,000.00	1,736,487.48	0.0027%
95709TAN0	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	7/1/2026	2,861,901.00	26,775.00	3,150,000.00	3,271,511.82	0.0050%
95709TAP5	CORPORATE BONDS	USD FIXED INCOME	EVERGY KANSAS CENTRAL INC	0.03	4/1/2027	1,815,481.00	5,127.92	1,985,000.00	2,122,553.48	0.0032%
485134BS8	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.04	4/1/2049	470,000.00	2,148.44	625,000.00	621,813.73	0.0008%
30037DAA3	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.02	6/1/2030	423,925.80	4,968.75	530,000.00	534,852.83	0.0007%
485134BP4	CORPORATE BONDS	USD FIXED INCOME	EVERGY METRO INC	0.04	8/15/2025	711,125.20	5,702.11	740,000.00	780,534.33	0.0012%
30037EAA1	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.04	3/15/2032	1,083,462.50	5,989.58	1,250,000.00	1,248,922.78	0.0019%
30037EAA1	CORPORATE BONDS	USD FIXED INCOME	EVERGY MISSOURI WEST INC 144A	0.04	3/15/2032	2,361,948.25	13,057.29	2,725,000.00	2,722,651.67	0.0041%
30161NAC5	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP	0.06	6/15/2035	450,729.15	9,881.25	465,000.00	455,553.26	0.0008%
30161NBF7	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP 144A	0.04	3/15/2052	183,862.52	1,314.96	251,000.00	250,826.38	0.0003%
30161NAZ4	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP 144A	0.03	3/15/2027	250,266.80	983.89	280,000.00	279,678.62	0.0004%
30161NBC4	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP 144A	0.03	3/15/2032	280,844.55	1,451.11	339,000.00	338,782.55	0.0005%
30161NBC4	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP 144A	0.03	3/15/2032	331,380.00	1,712.22	400,000.00	362,991.36	0.0006%
30161NAZ4	CORPORATE BONDS	USD FIXED INCOME	EXELON CORP 144A	0.03	3/15/2027	1,237,926.85	4,866.74	1,385,000.00	1,383,410.30	0.0022%
30225VAH0	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	4/1/2029	1,753,700.00	6,500.00	2,000,000.00	1,997,872.71	0.0031%
30225VAH0	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.04	4/1/2029	1,753,700.00	6,500.00	2,000,000.00	1,939,108.39	0.0031%
30225VAG2	CORPORATE BONDS	USD FIXED INCOME	EXTRA SPACE STORAGE LP	0.02	3/15/2032	127,958.61	531.49	177,000.00	176,674.88	0.0002%
30231GBH4	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2025	2,630,292.50	9,599.33	2,750,000.00	2,821,830.33	0.0046%
30231GAT9	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/1/2026	122,175.30	659.32	130,000.00	128,089.07	0.0002%
30231GAW2	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/1/2046	718,407.00	6,171.00	900,000.00	904,493.86	0.0013%
30231GBG6	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2050	248,136.00	1,514.45	300,000.00	359,756.15	0.0004%
30231GBH4	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2025	918,211.20	3,351.04	960,000.00	975,459.01	0.0016%
30231GBK7	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2030	316,932.00	1,421.82	350,000.00	350,000.00	0.0006%
30231GBL5	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.02	4/15/2023	39,443.60	27.93	40,000.00	40,024.05	0.0001%
30231GAW2	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/1/2046	175,610.60	1,508.47	220,000.00	235,682.99	0.0003%
30231GBG6	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2050	148,881.60	908.67	180,000.00	180,000.00	0.0003%
30231GBK7	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/19/2030	1,045,875.60	4,692.00	1,155,000.00	1,255,492.80	0.0018%
30231GBN1	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	10/15/2030	160,453.10	220.40	190,000.00	198,946.90	0.0003%
30231GBF8	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.04	3/19/2040	3,200,962.50	18,493.13	3,750,000.00	4,336,732.73	0.0056%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
30231GBM3	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	4/15/2051	757,736.85	1,633.95	1,065,000.00	1,065,000.00	0.0013%
30231GAT9	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/1/2026	2,086,378.20	11,259.10	2,220,000.00	2,350,727.14	0.0037%
30231GAR3	CORPORATE BONDS	USD FIXED INCOME	EXXON MOBIL CORP	0.03	3/1/2023	4,320,672.72	19,736.24	4,344,000.00	4,364,390.48	0.0076%
30321L2D3	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	4/11/2027	1,717,700.00	2,555.56	2,000,000.00	1,998,076.26	0.0030%
30321L2C5	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	9/20/2028	4,711,983.42	13,491.28	5,923,000.00	5,817,153.56	0.0082%
30321L2A9	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	6/30/2026	5,146,519.60	35,056.39	5,960,000.00	5,916,244.96	0.0090%
30321L2C5	CORPORATE BONDS	USD FIXED INCOME	F&G GLOBAL FUNDING 144A	0.02	9/20/2028	2,130,456.12	6,099.89	2,678,000.00	2,622,714.66	0.0037%
30711XAT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C01 1M2	0.08	2/25/2025	1,457,302.13	2,196.86	1,432,758.97	1,472,908.02	0.0026%
30711XAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C02 1M2	0.06	5/25/2024	993,758.73	1,199.19	997,038.99	997,144.18	0.0017%
30711XAP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FANNIE MAE CONNECTICUT C04 1M2	0.08	11/25/2024	1,107,440.69	1,778.10	1,077,654.33	1,110,653.72	0.0019%
309601AA0	CORPORATE BONDS	USD FIXED INCOME	FARMERS INSURANCE EXCHANG 144A	0.09	5/1/2024	1,551,390.00	64,687.50	1,500,000.00	1,661,523.57	0.0027%
313747AV9	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.05	12/1/2044	1,068,795.00	27,187.50	1,450,000.00	1,362,354.41	0.0019%
313747AU1	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.04	1/15/2024	4,915,650.00	58,152.78	5,000,000.00	5,054,416.60	0.0086%
313747BA4	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.04	6/1/2030	833,050.00	14,583.33	1,000,000.00	1,036,700.16	0.0015%
313747BB2	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.01	2/15/2026	768,365.85	2,335.42	885,000.00	844,727.11	0.0013%
313747AT4	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.03	6/1/2023	3,592,109.44	41,754.17	3,644,000.00	3,657,435.13	0.0063%
313747AT4	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.03	6/1/2023	985,760.00	11,458.33	1,000,000.00	998,398.68	0.0017%
313747AT4	CORPORATE BONDS	USD FIXED INCOME	FEDERAL REALTY INVESTMENT TRUS	0.03	6/1/2023	3,119,930.40	36,265.63	3,165,000.00	3,182,738.03	0.0055%
31428XBE5	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.05	11/15/2045	116,584.04	3,241.61	148,000.00	151,895.97	0.0002%
31428XCE4	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	5/15/2041	181,709.00	4,121.18	275,000.00	273,160.53	0.0003%
31428XBA3	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	2/1/2035	366,646.50	4,387.50	450,000.00	457,006.11	0.0006%
31428XBV7	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	8/5/2029	1,720,171.40	14,959.22	2,020,000.00	2,116,790.91	0.0030%
31428XBZ8	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	5/15/2030	1,978,438.00	43,113.89	2,200,000.00	2,512,972.37	0.0035%
31428XBV7	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.03	8/5/2029	1,192,198.00	10,367.78	1,400,000.00	1,489,130.48	0.0021%
31428XBZ8	CORPORATE BONDS	USD FIXED INCOME	FEDEX CORP	0.04	5/15/2030	1,785,090.65	38,900.49	1,985,000.00	2,244,663.67	0.0031%
31620MBY1	CORPORATE BONDS	USD FIXED INCOME	FIDELITY NATIONAL INFORMATION	0.05	7/15/2032	1,174,912.50	19,125.00	1,250,000.00	1,248,823.57	0.0021%
31620MBW5	CORPORATE BONDS	USD FIXED INCOME	FIDELITY NATIONAL INFORMATION	0.05	7/15/2027	822,512.60	12,126.00	860,000.00	858,707.77	0.0014%
31620MBW5	CORPORATE BONDS	USD FIXED INCOME	FIDELITY NATIONAL INFORMATION	0.05	7/15/2027	784,256.20	11,562.00	820,000.00	818,767.87	0.0014%
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	1,555,109.00	1,148.92	1,700,000.00	1,686,064.99	0.0027%
316773DF4	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2033	2,598,570.00	2,168.50	3,000,000.00	3,000,000.00	0.0045%
316773DG2	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.05	7/28/2030	614,329.70	8,259.54	670,000.00	670,114.37	0.0011%
316773DE7	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.04	4/25/2028	1,463,632.00	1,081.33	1,600,000.00	1,586,884.70	0.0026%
316773DG2	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.05	7/28/2030	1,136,968.40	15,286.31	1,240,000.00	1,240,228.73	0.0020%
316773DJ6	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANCORP	0.06	10/27/2028	1,475,600.70	1,038.96	1,470,000.00	1,470,000.00	0.0026%
31677QBM0	CORPORATE BONDS	USD FIXED INCOME	FIFTH THIRD BANK NA	0.04	7/28/2025	3,388,910.00	35,714.58	3,500,000.00	3,500,000.00	0.0059%
337932AL1	CORPORATE BONDS	USD FIXED INCOME	FIRSTENERGY CORP	0.03	3/1/2030	707,367.50	3,864.58	875,000.00	874,532.20	0.0012%
337932AH0	CORPORATE BONDS	USD FIXED INCOME	FIRSTENERGY CORP	0.04	7/15/2027	417,903.95	5,765.22	445,000.00	444,130.80	0.0007%
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	1,300,500.00	17,500.00	1,500,000.00	1,555,992.40	0.0023%
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	1,213,800.00	16,333.33	1,400,000.00	1,508,674.89	0.0021%
337738AR9	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	10/1/2028	1,413,505.80	5,355.00	1,530,000.00	1,528,105.72	0.0025%
337738AT5	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.03	7/1/2026	476,985.60	5,546.67	520,000.00	519,981.51	0.0008%
337738AT5	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.03	7/1/2026	568,713.60	6,613.33	620,000.00	619,977.94	0.0010%
337738AU2	CORPORATE BONDS	USD FIXED INCOME	FISERV INC	0.04	7/1/2029	2,080,800.00	28,000.00	2,400,000.00	2,559,572.21	0.0036%
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	1,257,774.75	3,248.75	1,695,000.00	1,693,777.91	0.0022%
340711BA7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.02	10/1/2031	1,261,485.00	3,258.33	1,700,000.00	1,698,774.29	0.0022%
340711AW0	CORPORATE BONDS	USD FIXED INCOME	FLORIDA GAS TRANSMISSION 144A	0.04	7/15/2025	2,150,143.70	28,562.58	2,230,000.00	2,253,763.94	0.0038%
341081FD4	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.05	2/1/2041	2,244,968.00	31,828.13	2,425,000.00	2,661,184.08	0.0039%
341081FZ5	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	4/1/2025	503,908.38	1,261.13	531,000.00	530,731.85	0.0009%
341081GG6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.02	2/3/2032	804,110.00	5,988.89	1,000,000.00	893,118.65	0.0014%
341081FU6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2049	1,281,055.20	11,039.00	1,660,000.00	1,659,183.33	0.0022%
341081FZ5	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	4/1/2025	1,559,174.14	3,902.13	1,643,000.00	1,642,170.36	0.0027%
341081FF9	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	2/1/2042	408,560.15	5,207.81	505,000.00	606,270.30	0.0007%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
341081FQ5	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2048	504,893.65	4,312.08	655,000.00	758,769.98	0.0009%
341081FX0	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	10/1/2049	187,499.20	735.00	280,000.00	306,036.35	0.0003%
341081FG7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	6/1/2042	379,610.50	8,015.63	475,000.00	482,095.74	0.0007%
341081FP7	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	12/1/2047	598,233.60	12,487.50	810,000.00	804,233.40	0.0010%
341081FU6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.04	3/1/2049	806,447.40	6,949.25	1,045,000.00	1,044,485.88	0.0014%
341081GG6	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.02	2/3/2032	2,798,302.80	20,841.33	3,480,000.00	3,474,829.49	0.0049%
341081FK8	CORPORATE BONDS	USD FIXED INCOME	FLORIDA POWER & LIGHT CO	0.03	6/1/2024	3,214,233.00	44,687.50	3,300,000.00	3,426,530.18	0.0056%
302491AT2	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2026	3,149,539.50	9,200.00	3,450,000.00	3,458,443.45	0.0055%
302491AU9	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2029	595,238.00	2,012.50	700,000.00	758,777.43	0.0010%
302491AT2	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2026	1,369,365.00	4,000.00	1,500,000.00	1,594,265.95	0.0024%
302491AU9	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2029	255,102.00	862.50	300,000.00	325,190.34	0.0004%
302491AT2	CORPORATE BONDS	USD FIXED INCOME	FMC CORP	0.03	10/1/2026	2,966,957.50	8,666.67	3,250,000.00	3,452,084.24	0.0052%
34964CAG1	CORPORATE BONDS	USD FIXED INCOME	FORTUNE BRANDS HOME & SECURITY	0.05	3/25/2052	680,895.45	4,657.50	1,035,000.00	1,012,530.96	0.0012%
35671DBC8	CORPORATE BONDS	USD FIXED INCOME	FREEMONT-MCMORAN INC	0.05	3/15/2043	444,474.00	3,760.50	540,000.00	528,834.61	0.0008%
35805BAC2	CORPORATE BONDS	USD FIXED INCOME	FRESENIUS MEDICAL CARE US 144A	0.02	12/1/2026	574,364.00	5,468.75	700,000.00	697,598.26	0.0010%
36143L2F1	CORPORATE BONDS	USD FIXED INCOME	GA GLOBAL FUNDING TRUST 144A	0.01	12/8/2023	4,981,382.03	26,003.16	5,237,000.00	5,222,419.74	0.0087%
36166NAK9	CORPORATE BONDS	USD FIXED INCOME	GE CAPITAL FUNDING LLC	0.05	5/15/2032	369,064.00	8,392.22	400,000.00	394,369.46	0.0006%
369550BD9	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.03	5/15/2023	297,417.00	4,668.75	300,000.00	299,876.36	0.0005%
369550AX6	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.02	8/15/2026	1,796,780.00	8,972.22	2,000,000.00	1,991,609.41	0.0031%
369550BP2	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.02	6/1/2031	1,616,020.00	18,750.00	2,000,000.00	1,998,443.24	0.0028%
369550BH0	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2040	308,257.20	1,275.00	360,000.00	407,091.34	0.0005%
369550AZ1	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.03	11/15/2027	1,687,808.00	22,997.92	1,900,000.00	1,878,240.76	0.0030%
369550BH0	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2040	1,027,524.00	4,250.00	1,200,000.00	1,187,192.94	0.0018%
369550BL1	CORPORATE BONDS	USD FIXED INCOME	GENERAL DYNAMICS CORP	0.04	4/1/2027	680,267.50	2,114.58	725,000.00	720,972.05	0.0012%
36962G3P7	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.06	1/14/2038	1,253,325.00	22,263.80	1,275,000.00	1,517,987.34	0.0022%
36962GXZ2	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.07	3/15/2032	1,546,837.50	12,290.63	1,425,000.00	1,627,717.45	0.0027%
36962GXZ2	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.07	3/15/2032	58,617.00	465.75	54,000.00	56,297.38	0.0001%
36962GX74	CORPORATE BONDS	USD FIXED INCOME	GENERAL ELECTRIC CO	0.03	8/15/2036	2,635,116.00	24,203.75	3,300,000.00	2,931,567.16	0.0046%
37045VAQ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2048	635,023.80	3,645.00	810,000.00	790,704.41	0.0011%
37045VAS9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	10/1/2028	671,350.00	3,020.83	725,000.00	758,568.50	0.0012%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	604,790.05	3,197.29	745,000.00	744,632.76	0.0011%
37045VAQ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2048	744,781.00	4,275.00	950,000.00	949,390.14	0.0013%
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	1,813,480.00	4,977.78	2,000,000.00	1,995,216.34	0.0032%
37045VAK6	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.07	4/1/2036	28,262.10	165.00	30,000.00	35,002.73	0.0000%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	56,818.30	300.42	70,000.00	73,512.20	0.0001%
37045VAT7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	4/1/2049	380,745.00	2,231.25	450,000.00	424,774.45	0.0007%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	243,507.00	1,287.50	300,000.00	299,852.11	0.0004%
37045VAV2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/1/2025	129,369.50	663.54	130,000.00	129,930.54	0.0002%
37045VAT7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	4/1/2049	2,030,640.00	11,900.00	2,400,000.00	2,643,487.36	0.0036%
37045VAF7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/2/2043	875,440.00	5,034.72	1,000,000.00	1,344,971.79	0.0015%
37045VAP5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.05	4/1/2038	397,728.10	2,102.92	490,000.00	489,758.41	0.0007%
37045VAZ3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS CO	0.06	10/15/2032	970,211.80	2,663.11	1,070,000.00	1,067,440.74	0.0017%
37045XAZ9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	7/13/2025	3,919,698.75	53,212.50	4,125,000.00	4,106,519.04	0.0069%
37045XDM5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.01	10/15/2024	3,996,475.00	2,333.33	4,375,000.00	4,369,834.26	0.0070%
37045XCK0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/9/2025	4,793,450.00	13,291.67	5,000,000.00	4,998,988.33	0.0084%
37045XCX2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	6/20/2025	1,106,888.90	12,058.37	1,205,000.00	1,185,430.47	0.0019%
37045XCY0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	6/21/2030	495,600.60	7,930.00	610,000.00	608,591.29	0.0009%
37045XDL7	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	6/10/2031	403,992.15	5,763.38	545,000.00	544,169.76	0.0007%
37045XDS2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	1/12/2032	1,667,870.75	20,602.51	2,195,000.00	2,192,897.64	0.0029%
37045XDW3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.05	4/9/2027	1,927,432.80	6,233.33	2,040,000.00	2,037,897.85	0.0034%
37045XBT2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	1/17/2027	73,603.20	1,005.33	80,000.00	80,478.45	0.0001%
37045XDS2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	1/12/2032	91,182.00	1,126.33	120,000.00	108,929.30	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
37045XB72	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	1/17/2027	662,428.80	9,048.00	720,000.00	766,662.75	0.0012%
37045XCK0	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/9/2025	551,246.75	1,528.54	575,000.00	597,900.41	0.0010%
37045XC00	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	6/21/2030	97,495.20	1,560.00	120,000.00	119,722.89	0.0002%
37045XDE3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	1/8/2031	544,907.90	5,495.41	745,000.00	731,000.52	0.0010%
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	921,141.00	1,248.00	1,170,000.00	1,067,976.96	0.0016%
37045XDS2	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.03	1/12/2032	379,925.00	4,693.06	500,000.00	499,521.12	0.0007%
37045XAZ9	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	7/13/2025	3,420,828.00	46,440.00	3,600,000.00	3,815,824.28	0.0060%
37045XDE3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	1/8/2031	1,952,891.40	19,694.96	2,670,000.00	2,670,000.00	0.0034%
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	747,935.00	1,013.33	950,000.00	947,956.68	0.0013%
37045XDV5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/6/2029	1,036,099.00	3,523.61	1,180,000.00	1,178,038.65	0.0018%
37045XC00	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	6/21/2030	529,723.92	8,476.00	652,000.00	650,494.27	0.0009%
37045XDP8	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.02	10/15/2028	645,586.00	874.67	820,000.00	818,236.29	0.0011%
37045XDV5	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.04	4/6/2029	983,416.00	3,344.44	1,120,000.00	1,118,138.38	0.0017%
37045XDW3	CORPORATE BONDS	USD FIXED INCOME	GENERAL MOTORS FINANCIAL CO IN	0.05	4/9/2027	708,615.00	2,291.67	750,000.00	749,227.16	0.0012%
372460AC9	CORPORATE BONDS	USD FIXED INCOME	GENUINE PARTS CO	0.03	2/1/2032	2,338,627.60	20,762.50	3,020,000.00	2,986,600.71	0.0041%
373334JS1	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.05	9/1/2040	106,890.00	989.58	125,000.00	138,867.06	0.0002%
373334KA8	CORPORATE BONDS	USD FIXED INCOME	GEORGIA POWER CO	0.04	3/15/2043	417,979.45	2,939.53	535,000.00	553,598.26	0.0007%
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	3,994,956.00	24,900.00	4,150,000.00	4,385,888.31	0.0070%
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	1,443,960.00	9,000.00	1,500,000.00	1,537,099.70	0.0025%
37331NAJ0	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.02	9/30/2025	3,351,354.30	5,590.76	3,710,000.00	3,630,968.91	0.0059%
37331NAH4	CORPORATE BONDS	USD FIXED INCOME	GEORGIA-PACIFIC LLC 144A	0.04	3/1/2025	4,692,870.00	29,250.00	4,875,000.00	5,141,981.70	0.0082%
375558BT9	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.03	10/1/2050	145,701.60	560.00	240,000.00	210,679.65	0.0003%
375558BD4	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.05	3/1/2046	624,719.40	5,779.17	730,000.00	744,498.97	0.0011%
375558BF9	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.04	3/1/2026	711,075.00	4,562.50	750,000.00	745,337.01	0.0012%
375558BD4	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.05	3/1/2046	504,910.20	4,670.83	590,000.00	612,894.59	0.0009%
375558BJ1	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.04	9/1/2036	431,647.25	3,433.33	515,000.00	507,268.45	0.0008%
375558BY8	CORPORATE BONDS	USD FIXED INCOME	GILEAD SCIENCES INC	0.02	10/1/2030	161,351.40	288.75	210,000.00	177,955.82	0.0003%
37940XAB8	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.03	8/15/2029	1,242,600.00	10,133.33	1,500,000.00	1,515,401.19	0.0022%
37940XAD4	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.03	5/15/2030	794,900.00	13,372.22	1,000,000.00	997,454.04	0.0014%
37940XAD4	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.03	5/15/2030	993,625.00	16,715.28	1,250,000.00	1,269,073.91	0.0017%
37940XAQ5	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.05	8/15/2032	1,659,384.00	18,630.00	1,800,000.00	1,797,039.68	0.0029%
37940XAF9	CORPORATE BONDS	USD FIXED INCOME	GLOBAL PAYMENTS INC	0.02	11/15/2024	1,922,235.00	14,525.00	2,100,000.00	2,098,989.83	0.0034%
891027AS3	CORPORATE BONDS	USD FIXED INCOME	GLOBE LIFE INC	0.05	9/15/2028	2,093,327.08	12,796.37	2,201,000.00	2,224,485.58	0.0037%
361841AP4	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.04	1/15/2030	1,129,797.90	16,135.56	1,370,000.00	1,367,514.95	0.0020%
361841AH2	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.05	4/15/2026	395,187.84	989.00	414,000.00	443,947.55	0.0007%
361841AJ8	CORPORATE BONDS	USD FIXED INCOME	GLP CAPITAL LP / GLP FINANCING	0.05	6/1/2025	2,149,513.86	48,759.38	2,229,000.00	2,416,412.39	0.0038%
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	352,969.86	1,991.25	354,000.00	407,460.12	0.0006%
38141GVR2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	10/21/2025	124,355.40	153.47	130,000.00	132,099.95	0.0002%
38148LAF3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	5/22/2045	1,793,271.60	50,495.75	2,220,000.00	2,918,749.20	0.0031%
38141GFD1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.07	10/1/2037	49,854.50	281.25	50,000.00	56,971.86	0.0001%
38141GWL4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/5/2028	4,399,710.00	73,348.37	4,900,000.00	4,900,000.00	0.0077%
38141GXH2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2030	2,165,738.40	12,236.00	2,520,000.00	2,504,519.91	0.0038%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2032	1,151,619.54	10,253.52	1,549,000.00	1,553,308.20	0.0020%
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	5,093,340.00	3,246.67	6,000,000.00	5,975,112.98	0.0089%
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	1/27/2032	801,911.00	5,721.47	1,100,000.00	992,930.82	0.0014%
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	2,559,403.35	1,631.45	3,015,000.00	2,917,988.82	0.0045%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	545,874.25	533.68	725,000.00	697,112.67	0.0010%
38141GWV2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/23/2029	572,095.65	546.67	645,000.00	645,000.00	0.0010%
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	1/27/2032	681,624.35	4,863.25	935,000.00	935,000.00	0.0012%
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	9/10/2027	1,292,044.60	3,364.13	1,540,000.00	1,540,000.00	0.0023%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2032	866,130.90	7,711.65	1,165,000.00	1,165,000.00	0.0015%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,618,799.50	1,582.64	2,150,000.00	2,150,000.00	0.0028%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	1,002,492.75	7,418.52	1,285,000.00	1,285,000.00	0.0018%
38141GRD8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/22/2023	1,995,440.00	19,937.50	2,000,000.00	1,999,554.16	0.0035%
38141GXJ8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/1/2025	1,419,930.00	4,375.00	1,500,000.00	1,499,730.60	0.0025%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	1,505,860.00	1,472.22	2,000,000.00	1,725,842.24	0.0026%
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	6,241,200.00	46,185.33	8,000,000.00	6,556,235.52	0.0109%
38141GV50	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	10/21/2045	417,476.80	686.11	520,000.00	551,606.74	0.0007%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	804,916.00	18,792.35	890,000.00	881,970.14	0.0014%
38141GYC2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2042	650,181.00	786.45	980,000.00	802,734.63	0.0011%
38141GYK4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	7/21/2042	231,986.30	2,988.78	370,000.00	374,835.63	0.0004%
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	738,836.40	3,787.72	820,000.00	806,360.02	0.0013%
38141GZT4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/15/2027	1,259,077.40	22,534.56	1,340,000.00	1,340,000.00	0.0022%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2032	1,457,181.60	12,974.11	1,960,000.00	1,649,102.84	0.0026%
38141GV50	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.05	10/21/2045	160,568.00	263.89	200,000.00	250,855.98	0.0003%
38141GXG4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/7/2030	1,342,823.30	10,252.67	1,690,000.00	1,694,752.48	0.0024%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	847,046.25	828.13	1,125,000.00	1,127,564.05	0.0015%
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	1,178,026.50	8,717.48	1,510,000.00	1,510,000.00	0.0021%
38141GZP2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/15/2024	2,194,159.30	8,701.67	2,270,000.00	2,268,609.86	0.0038%
38148YAA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	10/31/2038	466,572.00	66.95	600,000.00	530,109.56	0.0008%
38141GXM1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/9/2026	4,608,740.00	23,173.12	5,375,000.00	5,336,137.60	0.0081%
38141GZP2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/15/2024	1,434,419.56	5,688.67	1,484,000.00	1,483,091.20	0.0025%
38141GYN8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	10/21/2032	3,832,413.70	3,746.81	5,090,000.00	4,820,614.47	0.0067%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	1,343,034.00	31,355.78	1,485,000.00	1,465,370.49	0.0024%
38141GXJ8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	4/1/2025	1,751,247.00	5,395.83	1,850,000.00	1,938,090.25	0.0031%
38141GYA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/9/2027	1,732,043.25	4,185.68	2,025,000.00	2,025,000.00	0.0030%
38141GYB4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2032	1,354,165.25	1,160.41	1,775,000.00	1,775,000.00	0.0024%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2032	892,152.00	7,943.33	1,200,000.00	1,200,000.00	0.0016%
38148LAC0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/23/2025	343,846.80	3,430.00	360,000.00	359,962.61	0.0006%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,459,968.00	57,432.80	2,720,000.00	3,040,944.88	0.0043%
38141GXR0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	1/27/2032	1,530,921.00	10,922.80	2,100,000.00	1,735,530.44	0.0027%
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	9/10/2027	2,449,850.80	6,378.74	2,920,000.00	2,917,252.21	0.0043%
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	1,290,312.80	822.49	1,520,000.00	1,517,386.87	0.0023%
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	1,253,104.50	7,124.33	1,450,000.00	1,450,000.00	0.0022%
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	1,560,300.00	11,546.33	2,000,000.00	1,777,411.94	0.0027%
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	423,479.40	2,171.01	470,000.00	470,000.00	0.0007%
38141GZT4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/15/2027	328,863.50	5,885.89	350,000.00	350,000.00	0.0006%
38141GYB4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	4/22/2032	1,373,238.00	1,176.75	1,800,000.00	1,813,925.59	0.0024%
38141GZV9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.06	11/1/2024	1,029,217.20	-	1,030,000.00	1,029,423.20	0.0018%
38141EC23	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	7/8/2024	13,683,958.96	169,186.11	14,000,000.00	14,482,019.98	0.0239%
38141GVM3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/3/2024	2,948,637.87	19,333.33	3,000,000.00	3,131,492.27	0.0052%
38141GWB6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/26/2027	4,624,222.70	50,798.61	5,000,000.00	4,833,151.69	0.0081%
38141GW77	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/23/2023	3,590,915.91	21,826.49	3,611,000.00	3,620,817.74	0.0063%
38141GXE9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	2/20/2024	4,783,954.49	34,988.70	4,894,000.00	5,014,623.85	0.0084%
38141GXS8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	2/12/2026	5,753,430.87	12,180.62	6,492,000.00	6,015,399.92	0.0101%
38141GXY5	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	3/8/2023	3,936,901.36	3,079.89	4,000,000.00	3,998,858.54	0.0069%
38141GYE8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	9/10/2024	4,758,975.90	4,653.75	5,000,000.00	4,816,680.05	0.0083%
38141GZE7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/6/2023	4,783,093.75	24,509.03	5,000,000.00	4,919,474.40	0.0084%
38141GZP2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/15/2024	4,832,934.95	19,166.67	5,000,000.00	4,996,158.28	0.0085%
38148LAC0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/23/2025	1,910,262.36	19,055.56	2,000,000.00	2,101,243.34	0.0033%
38148LAE6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/22/2025	6,662,402.74	115,937.50	7,000,000.00	7,122,389.31	0.0117%
38141GWQ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	9/29/2025	1,184,862.50	3,635.56	1,250,000.00	1,250,000.00	0.0021%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	2,351,440.00	54,899.00	2,600,000.00	2,935,232.32	0.0041%
38141GYG3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	9/10/2027	2,298,832.60	5,985.53	2,740,000.00	2,739,161.93	0.0040%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
38141GYM0	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.02	10/21/2027	1,612,891.00	1,028.11	1,900,000.00	1,899,087.49	0.0028%
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	890,136.30	5,060.73	1,030,000.00	1,030,000.00	0.0016%
38141GZR8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	3/15/2028	1,531,734.00	7,852.58	1,700,000.00	1,656,170.74	0.0027%
38141GZT4	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	6/15/2027	328,863.50	5,885.89	350,000.00	350,000.00	0.0006%
38141GWZ3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	5/1/2029	5,498,752.00	128,379.20	6,080,000.00	6,371,094.80	0.0096%
38141GZK3	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2028	950,631.00	5,404.67	1,100,000.00	1,100,000.00	0.0017%
38141GYA6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	3/9/2027	2,138,325.00	5,167.50	2,500,000.00	2,510,470.21	0.0037%
38141GYJ7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	7/21/2032	1,999,907.40	17,806.31	2,690,000.00	2,562,681.20	0.0035%
38141GYL2	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	10/21/2024	2,167,668.20	588.40	2,290,000.00	2,289,480.70	0.0038%
38141GZE7	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/6/2023	3,357,736.20	17,205.34	3,510,000.00	3,510,000.00	0.0059%
38141GZM9	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/24/2033	3,467,766.75	25,661.73	4,445,000.00	4,425,195.95	0.0061%
38141GWB6	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/26/2027	4,069,340.00	44,702.78	4,400,000.00	4,740,395.58	0.0071%
38141GXM1	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	12/9/2026	3,235,121.12	16,266.45	3,773,000.00	3,765,986.13	0.0057%
38141GRD8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.04	1/22/2023	2,993,155.41	29,906.25	3,000,000.00	3,003,924.15	0.0052%
38141GW77	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.03	2/23/2023	4,972,190.40	30,222.22	5,000,000.00	5,037,273.49	0.0087%
38141GXY5	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	3/8/2023	4,921,126.70	3,849.86	5,000,000.00	4,998,749.79	0.0086%
38141GYE8	CORPORATE BONDS	USD FIXED INCOME	GOLDMAN SACHS GROUP INC/THE	0.01	9/10/2024	4,758,975.90	4,653.75	5,000,000.00	4,785,539.56	0.0083%
36264FAK7	CORPORATE BONDS	USD FIXED INCOME	GSK CONSUMER HEALTHCARE CAPITA	0.03	3/24/2027	1,094,021.50	4,197.19	1,210,000.00	1,202,283.19	0.0019%
36264FAL5	CORPORATE BONDS	USD FIXED INCOME	GSK CONSUMER HEALTHCARE CAPITA	0.03	3/24/2029	418,137.60	1,665.00	480,000.00	476,784.42	0.0007%
36264FAM3	CORPORATE BONDS	USD FIXED INCOME	GSK CONSUMER HEALTHCARE CAPITA	0.04	3/24/2032	244,084.30	1,080.45	290,000.00	289,587.40	0.0004%
40139LBA0	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.01	11/19/2027	2,390,064.00	16,312.50	2,900,000.00	2,789,299.56	0.0042%
40139LBG7	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.06	10/28/2027	851,938.00	393.13	850,000.00	849,745.49	0.0015%
40139LBA0	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.01	11/19/2027	2,142,816.00	14,625.00	2,600,000.00	2,500,751.35	0.0038%
40139LBE2	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.02	9/16/2028	844,567.50	2,132.81	1,050,000.00	889,752.92	0.0015%
40139LBF9	CORPORATE BONDS	USD FIXED INCOME	GUARDIAN LIFE GLOBAL FUND 144A	0.03	3/29/2027	184,400.00	577.07	200,000.00	200,000.00	0.0003%
402740AD6	CORPORATE BONDS	USD FIXED INCOME	GULFSTREAM NATURAL GAS SY 144A	0.05	9/15/2025	1,305,491.20	7,993.78	1,360,000.00	1,442,887.53	0.0023%
402740AD6	CORPORATE BONDS	USD FIXED INCOME	GULFSTREAM NATURAL GAS SY 144A	0.05	9/15/2025	1,439,880.00	8,816.67	1,500,000.00	1,591,420.07	0.0025%
406216BJ9	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.05	11/15/2035	377,456.87	9,638.84	431,000.00	430,916.74	0.0007%
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	59,552.24	1,086.38	62,000.00	61,356.96	0.0001%
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	28,815.60	525.67	30,000.00	30,023.37	0.0001%
406216BK6	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.05	11/15/2045	127,957.15	3,573.61	155,000.00	163,387.64	0.0002%
406216AY7	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.07	9/15/2039	2,621,732.34	23,503.51	2,469,000.00	3,577,203.84	0.0046%
406216BG5	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.04	11/15/2025	100,854.60	1,839.83	105,000.00	106,344.79	0.0002%
406216BL4	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.03	3/1/2030	1,873,891.30	10,852.67	2,230,000.00	2,249,849.04	0.0033%
406216BL4	CORPORATE BONDS	USD FIXED INCOME	HALLIBURTON CO	0.03	3/1/2030	1,697,426.20	9,830.67	2,020,000.00	2,052,740.00	0.0030%
41652PAC3	CORPORATE BONDS	USD FIXED INCOME	HARTFORD HEALTHCARE CORP	0.03	7/1/2054	655,550.00	11,490.00	1,000,000.00	1,000,000.00	0.0011%
404119CB3	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	7/15/2051	359,756.60	5,977.22	580,000.00	542,244.36	0.0006%
404119BU2	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	2/15/2027	369,708.15	3,752.50	395,000.00	387,584.72	0.0006%
404119BV0	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.06	6/15/2047	507,757.90	12,674.44	610,000.00	769,309.42	0.0009%
404119BX6	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	6/15/2029	996,422.70	17,609.17	1,130,000.00	1,215,395.77	0.0017%
404119BZ1	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	6/15/2049	125,066.40	3,074.17	155,000.00	196,431.48	0.0002%
404119CA5	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	9/1/2030	373,603.50	2,625.00	450,000.00	387,579.23	0.0007%
404119CB3	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.04	7/15/2051	31,013.50	515.28	50,000.00	49,757.03	0.0001%
404119BN8	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	3/15/2024	3,568,392.00	23,000.00	3,600,000.00	3,799,354.80	0.0062%
404119BN8	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	3/15/2024	2,938,967.30	18,943.06	2,965,000.00	3,110,283.80	0.0051%
404119BQ1	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	4/15/2025	2,357,928.00	5,600.00	2,400,000.00	2,590,514.30	0.0041%
404119BT5	CORPORATE BONDS	USD FIXED INCOME	HCA INC	0.05	6/15/2026	1,254,945.65	25,684.17	1,295,000.00	1,435,114.48	0.0022%
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	988,133.12	4,464.24	1,118,000.00	1,116,056.00	0.0017%
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	99,873.92	451.22	113,000.00	112,803.52	0.0002%
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	883,840.00	3,993.06	1,000,000.00	998,261.20	0.0015%
404119CD9	CORPORATE BONDS	USD FIXED INCOME	HCA INC 144A	0.03	3/15/2027	900,632.96	4,068.92	1,019,000.00	1,017,228.16	0.0016%
42218SAD0	CORPORATE BONDS	USD FIXED INCOME	HEALTH CARE SERVICE CORP 144A	0.02	6/1/2025	2,888,002.70	19,937.50	3,190,000.00	3,143,227.60	0.0051%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
42225UAG9	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.03	2/15/2030	175,927.08	1,433.23	219,000.00	218,453.69	0.0003%
42225UAG9	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.03	2/15/2030	727,004.60	5,922.72	905,000.00	961,748.06	0.0013%
42225UAL8	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.02	3/15/2030	448,551.27	1,812.40	591,000.00	589,312.94	0.0008%
42225UAK0	CORPORATE BONDS	USD FIXED INCOME	HEALTHCARE REALTY HOLDINGS LP	0.04	1/15/2028	819,929.25	10,086.56	945,000.00	981,494.70	0.0014%
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.04	7/15/2029	96,563.04	1,154.22	112,000.00	111,662.74	0.0002%
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.04	7/15/2029	193,988.25	2,318.75	225,000.00	213,324.16	0.0003%
42250PAA1	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.03	1/15/2030	1,224,724.05	13,117.50	1,485,000.00	1,506,443.16	0.0021%
40414LAR0	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.04	7/15/2029	758,709.60	9,068.89	880,000.00	877,350.35	0.0013%
42250PAB9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.03	1/15/2031	1,213,340.00	12,867.22	1,520,000.00	1,583,727.60	0.0021%
42250PAD5	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.02	12/1/2028	145,828.80	1,593.75	180,000.00	179,052.21	0.0003%
42250PAB9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.03	1/15/2031	1,133,515.00	12,020.69	1,420,000.00	1,479,534.99	0.0020%
42250PAD5	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.02	12/1/2028	210,641.60	2,302.08	260,000.00	258,630.97	0.0004%
40414LAN9	CORPORATE BONDS	USD FIXED INCOME	HEALTHPEAK PROPERTIES INC	0.04	6/1/2025	1,049,702.70	18,166.67	1,090,000.00	1,161,919.87	0.0018%
023551AF1	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.08	10/1/2029	801,442.20	4,856.25	740,000.00	857,618.32	0.0014%
42809HAD9	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.06	2/15/2041	282,157.26	3,712.18	314,000.00	307,931.10	0.0005%
023551AJ3	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.07	8/15/2031	174,301.05	2,542.83	165,000.00	190,307.82	0.0003%
42809HAD9	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.06	2/15/2041	116,816.70	1,536.89	130,000.00	161,150.45	0.0002%
42809HAH0	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.06	4/1/2047	158,114.25	845.83	175,000.00	188,760.64	0.0003%
42809HAH0	CORPORATE BONDS	USD FIXED INCOME	HESS CORP	0.06	4/1/2047	2,032,897.50	10,875.00	2,250,000.00	2,922,225.78	0.0036%
42824CAW9	CORPORATE BONDS	USD FIXED INCOME	HEWLETT PACKARD ENTERPRISE CO	0.05	10/15/2025	1,349,383.75	2,994.44	1,375,000.00	1,448,061.75	0.0024%
42824CAW9	CORPORATE BONDS	USD FIXED INCOME	HEWLETT PACKARD ENTERPRISE CO	0.05	10/15/2025	1,197,271.40	2,656.89	1,220,000.00	1,341,376.64	0.0021%
403949AB6	CORPORATE BONDS	USD FIXED INCOME	HF SINCLAIR CORP	0.06	4/1/2026	2,242,239.10	11,289.79	2,306,000.00	2,437,634.74	0.0039%
403949AC4	CORPORATE BONDS	USD FIXED INCOME	HF SINCLAIR CORP	0.05	10/1/2030	1,499,662.00	6,656.25	1,775,000.00	1,788,291.94	0.0026%
403949AB6	CORPORATE BONDS	USD FIXED INCOME	HF SINCLAIR CORP	0.06	4/1/2026	1,935,948.85	9,747.60	1,991,000.00	2,104,653.42	0.0034%
403949AC4	CORPORATE BONDS	USD FIXED INCOME	HF SINCLAIR CORP	0.05	10/1/2030	1,293,511.28	5,741.25	1,531,000.00	1,542,464.79	0.0023%
431116AD4	CORPORATE BONDS	USD FIXED INCOME	HIGHMARK INC 144A	0.01	5/10/2026	6,636,808.45	52,723.81	7,655,000.00	7,589,419.65	0.0116%
431282AT9	CORPORATE BONDS	USD FIXED INCOME	HIGHWOODS REALTY LP	0.03	2/1/2031	61,849.40	552.50	85,000.00	84,718.75	0.0001%
437076BH4	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/1/2046	1,227,885.00	5,312.50	1,500,000.00	1,640,881.68	0.0021%
437076BW1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	12/6/2028	259,679.75	4,319.79	275,000.00	273,767.01	0.0005%
437076CF7	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.01	3/15/2031	3,141,348.00	7,379.17	4,200,000.00	3,747,585.35	0.0055%
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	115,619.84	142.22	128,000.00	127,594.48	0.0002%
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	8,616,700.00	14,444.44	10,000,000.00	9,950,756.20	0.0151%
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	678,864.00	960.00	800,000.00	796,574.02	0.0012%
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	1,354,920.00	1,666.67	1,500,000.00	1,495,247.59	0.0024%
437076CT7	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	9/15/2052	1,790,440.00	11,550.00	2,000,000.00	1,972,986.75	0.0031%
437076BN1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2026	451,030.00	1,357.64	500,000.00	471,251.90	0.0008%
437076BS0	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	6/15/2047	61,071.20	1,178.67	80,000.00	87,091.66	0.0001%
437076BT8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	9/14/2027	118,188.20	475.22	130,000.00	124,226.87	0.0002%
437076CA8	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2027	54,196.80	66.67	60,000.00	62,082.93	0.0001%
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	1,171,040.40	1,656.00	1,380,000.00	1,492,694.46	0.0020%
437076CC4	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2040	537,249.60	1,056.00	720,000.00	743,208.72	0.0009%
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	801,353.10	1,343.33	930,000.00	925,420.32	0.0014%
437076AS1	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.06	12/16/2036	410,856.00	8,812.50	400,000.00	464,251.43	0.0007%
437076BA9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/1/2043	151,799.90	647.50	185,000.00	218,432.78	0.0003%
437076CE0	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.01	3/15/2028	449,677.65	638.25	555,000.00	483,812.32	0.0008%
437076CJ9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.02	9/15/2031	1,155,015.00	3,593.75	1,500,000.00	1,285,735.28	0.0020%
437076CQ3	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.04	4/15/2052	612,357.00	1,369.44	850,000.00	832,036.14	0.0011%
437076CS9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	9/15/2032	127,815.30	708.75	135,000.00	134,840.89	0.0002%
437076BY7	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	6/15/2029	1,981,822.50	25,075.00	2,250,000.00	2,241,049.16	0.0035%
437076BM3	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/1/2026	79,883.00	212.50	85,000.00	84,800.28	0.0001%
437076CP5	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2032	1,800,890.30	3,018.89	2,090,000.00	2,079,708.04	0.0032%
437076CS9	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.05	9/15/2032	1,959,834.60	10,867.50	2,070,000.00	2,067,560.20	0.0034%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
437076CM2	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2025	6,654,793.67	8,400.00	7,000,000.00	6,990,136.74	0.0116%
437076CB6	CORPORATE BONDS	USD FIXED INCOME	HOME DEPOT INC/THE	0.03	4/15/2030	2,790,131.04	3,945.60	3,288,000.00	3,363,493.91	0.0049%
44107TBA3	CORPORATE BONDS	USD FIXED INCOME	HOST HOTELS & RESORTS LP	0.03	12/15/2031	1,227,706.00	18,624.44	1,700,000.00	1,488,195.84	0.0021%
44107TBA3	CORPORATE BONDS	USD FIXED INCOME	HOST HOTELS & RESORTS LP	0.03	12/15/2031	534,413.20	8,107.11	740,000.00	729,995.82	0.0009%
40434LAL9	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2032	1,633,660.00	3,733.33	2,000,000.00	1,999,355.41	0.0029%
40434LAK1	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2029	1,091,787.50	2,222.22	1,250,000.00	1,247,305.64	0.0019%
40434LAM7	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.05	1/15/2028	897,628.80	16,466.67	960,000.00	958,564.94	0.0016%
40434LAF2	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.01	6/17/2026	1,237,995.50	7,825.97	1,450,000.00	1,447,963.18	0.0022%
40434LAK1	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.04	4/15/2029	611,401.00	1,244.44	700,000.00	698,491.14	0.0011%
40434LAM7	CORPORATE BONDS	USD FIXED INCOME	HP INC	0.05	1/15/2028	551,667.70	10,120.14	590,000.00	589,118.02	0.0010%
421946AM6	CORPORATE BONDS	USD FIXED INCOME	HRTI LLC	0.02	3/15/2031	139,543.60	563.18	215,000.00	213,575.07	0.0002%
40428HTA0	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.04	5/24/2024	2,139,092.55	36,060.94	2,205,000.00	2,204,930.85	0.0037%
40428HTA0	CORPORATE BONDS	USD FIXED INCOME	HSBC USA INC	0.04	5/24/2024	24,252,762.00	408,854.17	25,000,000.00	24,999,218.96	0.0424%
44409MAB2	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.05	4/1/2029	1,129,022.40	5,115.00	1,320,000.00	1,352,063.40	0.0020%
44409MAA4	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.04	11/1/2027	718,454.00	16,787.50	850,000.00	915,787.99	0.0013%
44409MAD8	CORPORATE BONDS	USD FIXED INCOME	HUDSON PACIFIC PROPERTIES LP	0.06	2/15/2028	835,460.80	6,766.47	890,000.00	875,234.25	0.0015%
444859BP6	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.01	8/3/2023	2,366,871.50	3,892.78	2,450,000.00	2,418,314.44	0.0041%
444859BK7	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.03	8/15/2029	1,280,175.00	9,895.83	1,500,000.00	1,417,635.42	0.0022%
444859BE1	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	10/1/2044	85,183.00	412.50	100,000.00	104,362.20	0.0001%
444859BG6	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.05	3/15/2047	16,632.20	122.67	20,000.00	20,612.34	0.0000%
444859BR2	CORPORATE BONDS	USD FIXED INCOME	HUMANA INC	0.02	2/3/2032	82,663.90	578.11	110,000.00	98,116.79	0.0001%
446150BB9	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.04	8/4/2028	1,993,388.60	22,977.72	2,140,000.00	2,133,306.36	0.0035%
446150BA1	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.05	5/17/2033	2,246,111.20	56,748.74	2,480,000.00	2,514,557.47	0.0039%
446150BB9	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON BANCSHARES INC/OH	0.04	8/4/2028	987,379.40	11,381.49	1,060,000.00	1,060,000.00	0.0017%
44644AAE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.04	10/6/2023	2,953,140.00	7,395.83	3,000,000.00	2,998,839.36	0.0052%
44644AAE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.04	10/6/2023	4,838,227.70	12,116.84	4,915,000.00	5,022,798.61	0.0085%
44644AAE7	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.04	10/6/2023	1,132,037.00	2,835.07	1,150,000.00	1,149,555.03	0.0020%
44644MAF8	CORPORATE BONDS	USD FIXED INCOME	HUNTINGTON NATIONAL BANK/THE	0.05	5/17/2028	477,240.00	10,368.44	500,000.00	500,000.00	0.0008%
448579AL6	CORPORATE BONDS	USD FIXED INCOME	HYATT HOTELS CORP	0.01	10/1/2023	1,738,649.80	1,960.83	1,810,000.00	1,809,509.50	0.0030%
44891ABF3	CORPORATE BONDS	USD FIXED INCOME	HYUNDAI CAPITAL AMERICA 144A	0.03	2/10/2025	3,434,703.25	22,150.69	3,715,000.00	3,780,196.29	0.0060%
45138LBF9	CORPORATE BONDS	USD FIXED INCOME	IDAHO POWER CO	0.04	3/1/2048	771,380.00	7,000.00	1,000,000.00	1,129,600.85	0.0013%
45167RAG9	CORPORATE BONDS	USD FIXED INCOME	IDEX CORP	0.03	5/1/2030	71,049.80	1,275.00	85,000.00	84,881.42	0.0001%
454889AQ9	CORPORATE BONDS	USD FIXED INCOME	INDIANA MICHIGAN POWER CO	0.05	3/15/2046	2,554,001.89	18,738.16	3,223,000.00	3,678,195.83	0.0045%
455170AB6	CORPORATE BONDS	USD FIXED INCOME	INDIANA UNIVERSITY HEALTH INC	0.03	11/1/2051	318,127.05	7,629.10	535,000.00	535,000.00	0.0006%
457187AC6	CORPORATE BONDS	USD FIXED INCOME	INGREDION INC	0.03	6/1/2030	3,192,544.08	47,270.00	3,912,000.00	3,859,415.73	0.0056%
457187AC6	CORPORATE BONDS	USD FIXED INCOME	INGREDION INC	0.03	6/1/2030	1,856,604.75	27,489.58	2,275,000.00	2,375,781.20	0.0032%
458140BH2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	11/15/2029	1,093,959.75	14,968.82	1,325,000.00	1,421,140.66	0.0019%
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	872,407.00	9,704.93	1,450,000.00	1,245,121.15	0.0015%
458140BN9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2060	546,584.00	3,366.00	680,000.00	667,836.86	0.0010%
458140AM2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	12/15/2022	1,995,480.00	20,400.00	2,000,000.00	1,999,942.39	0.0035%
458140AU4	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	5/19/2026	1,848,920.00	23,400.00	2,000,000.00	2,023,318.84	0.0032%
458140AS9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	7/29/2025	116,444.40	1,134.67	120,000.00	119,945.34	0.0002%
458140BM1	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2050	153,873.40	902.50	190,000.00	254,231.24	0.0003%
458140BT6	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.02	8/12/2028	313,348.00	1,334.22	380,000.00	379,354.29	0.0005%
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	108,298.80	1,204.75	180,000.00	179,417.67	0.0002%
458140BQ2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	3/25/2027	1,375,180.00	5,437.50	1,450,000.00	1,448,146.50	0.0024%
458140AV2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	5/19/2046	142,769.80	3,505.50	190,000.00	200,296.15	0.0002%
458140BW9	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	8/12/2051	123,340.30	1,372.08	205,000.00	204,336.79	0.0002%
458140BJ8	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.03	11/15/2049	1,576,330.20	37,615.14	2,510,000.00	2,619,997.53	0.0028%
458140CB4	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	8/5/2052	1,810,757.70	25,635.17	2,190,000.00	2,185,570.37	0.0032%
458140BL3	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.05	3/25/2040	1,007,436.00	5,520.00	1,200,000.00	1,199,001.42	0.0018%
458140BR0	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	3/25/2030	1,027,958.15	4,426.50	1,135,000.00	1,133,199.31	0.0018%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
458140BZ2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	8/5/2029	2,168,956.00	22,455.56	2,350,000.00	2,344,348.25	0.0038%
458140BZ2	CORPORATE BONDS	USD FIXED INCOME	INTEL CORP	0.04	8/5/2029	2,390,466.40	24,748.89	2,590,000.00	2,583,771.06	0.0042%
45866FAL8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.03	6/15/2050	250,264.56	4,533.33	400,000.00	394,295.31	0.0004%
45866FAL8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.03	6/15/2050	625,661.39	11,333.33	1,000,000.00	985,738.32	0.0011%
45866FAJ3	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/21/2028	915,077.75	4,166.67	1,000,000.00	1,000,244.89	0.0016%
45866FAW4	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.05	3/15/2033	1,596,735.05	10,227.33	1,740,000.00	1,759,198.32	0.0028%
45866FAX2	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.05	6/15/2052	121,372.26	3,041.50	140,000.00	144,137.58	0.0002%
45866FAU8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/15/2027	525,814.10	2,836.67	555,000.00	555,991.00	0.0009%
45866FAV6	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	6/15/2029	382,637.12	7,713.03	404,000.00	403,595.96	0.0007%
45866FAT1	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	5/23/2025	9,998,000.00	160,194.44	10,000,000.00	9,990,613.52	0.0175%
45866FAN4	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.02	9/15/2032	1,103,477.67	3,593.11	1,520,000.00	1,377,765.85	0.0019%
45866FAU8	CORPORATE BONDS	USD FIXED INCOME	INTERCONTINENTAL EXCHANGE INC	0.04	9/15/2027	3,566,019.00	18,093.33	3,540,000.00	3,526,282.56	0.0062%
459200HF1	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	6/20/2042	820,081.95	15,501.67	1,065,000.00	1,210,234.39	0.0014%
459200KA8	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	5/15/2029	398,101.45	7,181.81	445,000.00	429,827.46	0.0007%
459200KC4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	5/15/2049	231,915.00	5,879.17	300,000.00	393,938.56	0.0004%
459200KU4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2032	91,317.00	1,148.89	100,000.00	99,296.41	0.0002%
459200KL4	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.03	5/15/2050	501,225.45	11,358.32	835,000.00	828,449.30	0.0009%
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	1,194,628.50	6,765.00	1,350,000.00	1,349,643.00	0.0021%
459200KT7	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2027	1,957,647.50	22,214.03	2,050,000.00	2,047,464.34	0.0034%
459200HP9	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.03	8/1/2023	1,975,605.80	16,875.00	2,000,000.00	2,038,523.41	0.0035%
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	4,424,541.30	25,055.56	5,000,000.00	4,999,402.51	0.0077%
459200KS9	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2025	14,611,145.70	156,666.67	15,000,000.00	15,000,000.00	0.0256%
459200KM2	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.02	2/9/2027	1,707,876.30	9,671.44	1,930,000.00	1,929,499.59	0.0030%
459200KT7	CORPORATE BONDS	USD FIXED INCOME	INTERNATIONAL BUSINESS MACHINE	0.04	7/27/2027	1,451,524.00	16,470.89	1,520,000.00	1,518,119.90	0.0025%
460690BT6	CORPORATE BONDS	USD FIXED INCOME	INTERPUBLIC GROUP OF COS INC/T	0.02	3/1/2031	1,345,954.70	7,160.00	1,790,000.00	1,796,525.37	0.0024%
461070AS3	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.02	6/1/2030	796,130.00	9,583.33	1,000,000.00	996,692.45	0.0014%
461070AM6	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	8/15/2025	944,990.00	7,177.78	1,000,000.00	1,021,392.40	0.0017%
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	1,068,389.75	3,585.00	1,195,000.00	1,193,920.44	0.0019%
461070AL8	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	12/1/2024	1,438,110.00	20,312.50	1,500,000.00	1,492,298.22	0.0025%
461070AP9	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	9/26/2028	2,340,225.00	9,965.28	2,500,000.00	2,644,818.28	0.0041%
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	1,162,265.00	3,900.00	1,300,000.00	1,437,710.52	0.0020%
461070AL8	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.03	12/1/2024	1,438,110.00	20,312.50	1,500,000.00	1,492,298.22	0.0025%
461070AP9	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	9/26/2028	3,192,066.90	13,592.64	3,410,000.00	3,585,214.30	0.0056%
461070AQ7	CORPORATE BONDS	USD FIXED INCOME	INTERSTATE POWER AND LIGHT CO	0.04	4/1/2029	2,519,432.90	8,454.00	2,818,000.00	3,084,338.92	0.0044%
46124HAC0	CORPORATE BONDS	USD FIXED INCOME	INTUIT INC	0.01	7/15/2027	210,642.50	993.75	250,000.00	249,841.00	0.0004%
46188BAB8	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	11/15/2028	1,392,335.00	18,559.72	1,750,000.00	1,567,114.36	0.0024%
46188BA0	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	8/15/2031	1,401,660.00	8,444.44	2,000,000.00	1,418,172.05	0.0025%
46188BAC6	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.03	1/15/2034	1,380,760.00	15,900.00	2,000,000.00	1,996,450.83	0.0024%
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	1,660,380.00	3,688.89	2,000,000.00	1,995,028.28	0.0029%
46188BAD4	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.04	4/15/2032	957,209.07	2,126.64	1,153,000.00	1,150,133.80	0.0017%
46188BA0	CORPORATE BONDS	USD FIXED INCOME	INVITATION HOMES OPERATING PAR	0.02	8/15/2031	1,436,701.50	8,655.56	2,050,000.00	1,450,723.50	0.0025%
465685AP0	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.03	11/15/2027	315,416.50	5,406.53	350,000.00	370,680.06	0.0006%
465685AJ4	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.04	6/15/2024	116,383.20	1,654.67	120,000.00	119,927.47	0.0002%
465685AJ4	CORPORATE BONDS	USD FIXED INCOME	ITC HOLDINGS CORP	0.04	6/15/2024	581,916.00	8,273.33	600,000.00	599,645.98	0.0010%
832696AR9	CORPORATE BONDS	USD FIXED INCOME	J M SMUCKER CO/THE	0.03	12/15/2027	465,534.25	6,566.25	515,000.00	498,317.84	0.0008%
466313AJ2	CORPORATE BONDS	USD FIXED INCOME	JABIL INC	0.04	1/15/2030	452,363.40	5,724.00	540,000.00	539,320.29	0.0008%
46817MAR8	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.05	6/8/2027	675,326.40	14,519.23	707,000.00	706,701.83	0.0012%
46817MAS6	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.06	6/8/2032	1,448,419.98	35,900.87	1,594,000.00	1,596,947.39	0.0025%
46817MAN7	CORPORATE BONDS	USD FIXED INCOME	JACKSON FINANCIAL INC	0.04	11/23/2051	1,114,177.20	32,653.33	1,860,000.00	1,841,358.56	0.0019%
46849LUV1	CORPORATE BONDS	USD FIXED INCOME	JACKSON NATIONAL LIFE GLO 144A	0.02	1/12/2025	651,325.60	3,762.01	710,000.00	709,911.11	0.0011%
46590XAG1	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.05	2/1/2028	869,250.80	17,303.99	935,000.00	927,942.01	0.0015%
46590XAH9	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.06	4/1/2033	1,712,166.00	39,451.39	1,900,000.00	1,873,662.07	0.0030%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46590XAF3	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.03	2/2/2029	761,409.40	6,971.67	940,000.00	926,125.16	0.0013%
46590XAH9	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.06	4/1/2033	2,807,051.10	64,679.51	3,115,000.00	3,071,196.13	0.0049%
46590XAJ5	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.07	12/1/2052	232,585.20	6,220.14	265,000.00	265,915.74	0.0004%
46590XAD8	CORPORATE BONDS	USD FIXED INCOME	JBS USA LUX SA / JBS USA 144A	0.03	5/15/2032	1,493,873.15	28,150.83	2,035,000.00	2,010,721.73	0.0026%
47233JAG3	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.05	1/15/2027	1,555,125.00	23,562.92	1,650,000.00	1,668,517.04	0.0027%
47233JBH0	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.04	1/23/2030	2,252,751.25	30,220.07	2,675,000.00	2,992,293.14	0.0039%
47233JAG3	CORPORATE BONDS	USD FIXED INCOME	JEFFERIES FINANCIAL GROUP INC	0.05	1/15/2027	2,644,655.00	40,071.24	2,806,000.00	3,081,619.15	0.0046%
476556DD4	CORPORATE BONDS	USD FIXED INCOME	JERSEY CENTRAL POWER & LI 144A	0.03	3/1/2032	1,555,480.00	9,166.67	2,000,000.00	2,025,712.30	0.0027%
24422EVD8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	1/9/2030	2,335,200.00	21,342.22	2,800,000.00	2,806,136.56	0.0041%
24422ETG4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	3/6/2023	994,070.00	4,277.78	1,000,000.00	999,677.27	0.0017%
24422EWH8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	6/7/2032	1,810,780.00	31,416.67	2,000,000.00	1,995,245.88	0.0032%
24422EWK1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/15/2027	960,840.00	6,109.72	1,000,000.00	998,336.15	0.0017%
24422ERT8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	1/27/2023	298,734.00	2,193.33	300,000.00	299,540.45	0.0005%
24422ESP5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	6/12/2024	410,929.68	5,445.52	421,000.00	428,289.76	0.0007%
24422EWH8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	6/7/2032	280,670.90	4,869.58	310,000.00	309,263.12	0.0005%
24422EWN5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2029	2,496,896.20	6,843.89	2,540,000.00	2,537,780.44	0.0044%
24422EVH9	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	7/5/2023	5,782,092.23	13,398.00	5,940,000.00	5,945,419.19	0.0101%
24422EVE6	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	4/6/2023	3,941,250.04	3,333.33	4,000,000.00	3,999,865.57	0.0069%
24422EYV2	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	1/10/2025	11,114,832.36	46,250.00	12,000,000.00	11,995,881.93	0.0195%
24422EWB1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	3/7/2025	4,690,518.40	15,937.50	5,000,000.00	4,998,317.70	0.0082%
24422EWF2	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	6/6/2025	6,749,244.32	95,861.11	7,000,000.00	6,998,607.56	0.0118%
24422EWJ4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/8/2025	9,757,778.10	59,625.00	10,000,000.00	9,995,248.40	0.0171%
24422EWM7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2024	9,981,437.20	25,277.78	10,000,000.00	9,993,784.59	0.0175%
24422EWD7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.02	3/8/2027	956,590.70	3,701.90	1,070,000.00	1,069,559.97	0.0017%
24422EWK1	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	9/15/2027	1,681,470.00	10,692.01	1,750,000.00	1,747,088.25	0.0029%
24422EWH8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.04	6/7/2032	6,627,454.80	114,985.00	7,320,000.00	7,303,783.81	0.0116%
24422ESP5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.03	6/12/2024	2,945,809.44	39,036.99	3,018,000.00	3,086,342.24	0.0052%
24422EVJ5	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.00	10/10/2023	1,918,211.40	466.67	2,000,000.00	1,948,885.59	0.0034%
24422EVM8	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.00	1/17/2023	4,955,200.60	3,611.11	5,000,000.00	4,986,325.65	0.0087%
24422EVX4	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.01	1/10/2024	14,316,646.80	41,625.00	15,000,000.00	14,998,570.75	0.0251%
24422EWM7	CORPORATE BONDS	USD FIXED INCOME	JOHN DEERE CAPITAL CORP	0.05	10/11/2024	4,990,718.60	12,638.89	5,000,000.00	4,996,892.19	0.0087%
478160BV5	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/1/2046	1,132,173.90	8,818.33	1,430,000.00	1,394,907.83	0.0020%
478160CG7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/3/2047	477,846.00	3,625.00	600,000.00	592,567.09	0.0008%
478160CK8	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.03	1/15/2028	459,470.00	4,269.44	500,000.00	481,207.74	0.0008%
478160CN2	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.01	9/1/2025	205,079.50	210.83	230,000.00	229,857.76	0.0004%
478160CP7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.01	9/1/2027	397,107.70	744.17	470,000.00	469,777.90	0.0007%
478160CG7	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.04	3/3/2047	103,533.30	785.42	130,000.00	134,978.16	0.0002%
478160CL6	CORPORATE BONDS	USD FIXED INCOME	JOHNSON & JOHNSON	0.03	1/15/2038	150,092.35	1,852.06	185,000.00	184,556.40	0.0003%
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	1,644,696.00	4,425.00	1,800,000.00	1,816,059.78	0.0029%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	7,384,586.08	76,736.78	8,116,000.00	8,188,134.98	0.0129%
46647PAP1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2024	2,673,702.00	2,135.40	2,700,000.00	2,693,443.61	0.0047%
46647PAY2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2024	269,764.00	4,486.76	275,000.00	275,000.00	0.0005%
46647PBF2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2025	2,750,786.50	3,016.87	2,950,000.00	2,950,000.00	0.0048%
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	3/24/2031	1,828,514.25	9,351.06	2,025,000.00	2,312,096.13	0.0032%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/22/2031	39,399.00	31.53	50,000.00	52,916.66	0.0001%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	2,829,276.25	28,642.33	3,625,000.00	3,404,312.32	0.0050%
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	6,293,630.00	123,900.00	7,000,000.00	6,985,326.01	0.0110%
46647PAU0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2024	504,637.44	5,292.17	512,000.00	512,000.00	0.0009%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	7,292,400.00	144,442.67	8,000,000.00	8,442,830.36	0.0128%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	809,830.00	1,217.33	1,000,000.00	990,428.38	0.0014%
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	3/24/2031	10,835,640.00	55,413.67	12,000,000.00	12,526,560.98	0.0190%
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	6,214,578.10	128,580.23	7,145,000.00	7,246,824.01	0.0109%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46647PBU9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	11/19/2031	2,017,508.25	22,027.95	2,775,000.00	2,562,470.81	0.0035%
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	858,896.80	2,310.83	940,000.00	939,174.65	0.0015%
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	1,519,462.10	29,913.00	1,690,000.00	1,736,677.66	0.0027%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	1,167,314.40	980.40	1,520,000.00	1,520,000.00	0.0020%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,123,355.70	18,222.91	1,490,000.00	1,490,000.00	0.0020%
46647PDC7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/26/2033	538,280.60	385.35	605,000.00	605,000.00	0.0009%
46625HJH4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2023	1,992,780.00	17,066.67	2,000,000.00	2,001,172.21	0.0035%
46625HRS1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	6/15/2026	3,235,225.00	42,311.11	3,500,000.00	3,524,502.02	0.0057%
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	2,700,042.60	7,264.38	2,955,000.00	2,961,312.96	0.0047%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	1,560,980.00	15,802.67	2,000,000.00	1,767,339.04	0.0027%
46647PDH6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2033	4,569,400.00	65,493.33	5,000,000.00	4,696,623.90	0.0080%
46647PAY2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2024	1,059,436.80	17,620.74	1,080,000.00	1,080,000.00	0.0019%
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	1,351,575.00	1,335.00	1,500,000.00	1,486,110.23	0.0024%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,590,564.80	20,137.04	1,760,000.00	1,748,334.90	0.0028%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	337,273.50	6,680.47	370,000.00	371,260.14	0.0006%
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	591,630.00	338.49	650,000.00	650,000.00	0.0010%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/22/2031	598,864.80	479.18	760,000.00	788,614.99	0.0010%
46647PBN5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/22/2051	279,652.50	349.76	450,000.00	459,508.45	0.0005%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	1,113,556.50	935.25	1,450,000.00	1,271,442.76	0.0019%
46647PDE3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	6/14/2025	1,114,039.50	16,827.22	1,150,000.00	1,150,000.00	0.0019%
46647PDF0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/14/2030	1,741,673.00	33,007.49	1,900,000.00	1,900,000.00	0.0030%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	3,452,039.85	68,375.55	3,787,000.00	4,013,150.44	0.0060%
46647PAJ5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/24/2038	964,298.40	12,970.19	1,240,000.00	1,287,250.79	0.0017%
46647PAL0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	11/15/2048	164,596.50	4,112.65	225,000.00	254,520.64	0.0003%
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	540,630.00	534.00	600,000.00	641,099.52	0.0009%
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	1,369,903.50	28,343.44	1,575,000.00	1,737,301.24	0.0024%
46647PBU9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	11/19/2031	254,460.50	2,778.30	350,000.00	332,584.72	0.0004%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	919,157.05	1,381.67	1,135,000.00	1,154,417.85	0.0016%
46647PBJ4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	3/24/2031	1,268,672.85	6,488.02	1,405,000.00	1,579,746.00	0.0022%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/22/2031	1,883,272.20	1,506.90	2,390,000.00	2,192,867.57	0.0033%
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	6/1/2029	16,158.40	172.42	20,000.00	20,000.00	0.0000%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	437,279.40	7,093.48	580,000.00	580,000.00	0.0008%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	390,245.00	3,950.67	500,000.00	500,000.00	0.0007%
46647PAU0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2024	3,686,218.80	38,657.68	3,740,000.00	3,840,215.56	0.0065%
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	7,031,295.00	4,022.79	7,725,000.00	7,896,428.42	0.0123%
46647PCD6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2042	2,590,405.95	3,003.10	3,805,000.00	4,044,775.89	0.0045%
46647PCF1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/22/2027	4,628,299.57	5,243.26	4,799,000.00	4,810,615.97	0.0081%
46647PAF3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/1/2028	3,955,996.00	77,880.00	4,400,000.00	4,541,203.99	0.0069%
46647PAK2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/24/2048	3,130,640.50	45,900.40	4,225,000.00	4,041,442.10	0.0055%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	3,855,856.50	76,374.06	4,230,000.00	4,577,923.96	0.0067%
46647PBX3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	2/4/2032	2,733,347.70	17,628.27	3,735,000.00	3,324,486.83	0.0048%
46625HJB7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.06	7/15/2041	140,247.00	2,473.33	150,000.00	162,352.69	0.0002%
46625HRV4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/1/2026	1,489,363.60	4,007.08	1,630,000.00	1,594,928.23	0.0026%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	213,821.80	2,221.93	235,000.00	233,948.28	0.0004%
46647PAA4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/22/2048	77,233.00	816.50	100,000.00	100,000.00	0.0001%
46647PAL0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	11/15/2048	409,662.40	10,235.93	560,000.00	560,000.00	0.0007%
46647PAM8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/23/2029	3,449,519.30	37,349.41	3,910,000.00	3,968,643.61	0.0060%
46647PAR7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2029	391,956.75	387.15	435,000.00	432,005.16	0.0007%
46647PBD7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	5/6/2030	443,587.80	9,177.88	510,000.00	510,000.00	0.0008%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	2,024,575.00	3,043.33	2,500,000.00	2,543,674.32	0.0035%
46647PBL9	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/22/2031	1,134,691.20	907.92	1,440,000.00	1,440,000.00	0.0020%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,119,586.05	18,161.76	1,485,000.00	1,485,000.00	0.0020%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46647PBW5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	2/4/2027	901,159.00	2,664.13	1,060,000.00	1,022,724.87	0.0016%
46647PBX3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	2/4/2032	1,917,368.40	12,365.75	2,620,000.00	2,620,000.00	0.0034%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,161,835.55	1,815.68	2,815,000.00	2,842,441.32	0.0038%
46647PCT1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	12/10/2025	1,180,638.55	7,917.52	1,295,000.00	1,266,812.55	0.0021%
46647PBP0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	5/13/2031	365,536.50	6,414.52	465,000.00	465,000.00	0.0006%
46647PBP0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	5/13/2031	448,077.00	7,862.96	570,000.00	570,000.00	0.0008%
46625HLL2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/1/2045	519,485.40	12,993.75	630,000.00	619,787.73	0.0009%
46625HNJ5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	10/1/2027	633,831.75	2,390.63	675,000.00	673,919.57	0.0011%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	2,383,885.60	24,772.10	2,620,000.00	2,784,367.19	0.0042%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	985,065.70	12,471.24	1,090,000.00	1,166,415.29	0.0017%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	2,506,762.50	49,652.17	2,750,000.00	2,988,370.56	0.0044%
46647PBR6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	6/1/2028	2,477,783.80	26,638.58	2,930,000.00	2,989,890.75	0.0043%
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,461,745.00	670.65	1,700,000.00	1,686,321.13	0.0026%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	2,449,824.30	2,057.55	3,190,000.00	2,927,949.92	0.0043%
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	6/1/2029	1,203,800.80	12,845.04	1,490,000.00	1,495,536.67	0.0021%
46647PDA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2028	883,433.50	570.40	950,000.00	950,000.00	0.0015%
46647PDH6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2033	475,217.60	6,811.31	520,000.00	520,000.00	0.0008%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	3,005,333.64	31,229.87	3,303,000.00	3,601,078.65	0.0053%
48126BAA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	1/6/2042	725,206.95	13,713.75	795,000.00	921,477.40	0.0013%
46625HKC3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/23/2025	4,786,907.25	42,534.72	5,000,000.00	5,001,811.75	0.0084%
46625HRL6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	5/18/2023	5,122,930.57	63,337.73	5,181,000.00	5,228,699.83	0.0090%
46647PCZ7	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2026	24,003,441.25	14,166.67	25,000,000.00	25,000,000.00	0.0420%
46647PDE3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	6/14/2025	14,530,916.25	219,485.42	15,000,000.00	15,000,000.00	0.0254%
46625HRY8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	2/1/2028	700,607.60	7,280.35	770,000.00	770,000.00	0.0012%
46647PAP1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/23/2024	89,123.40	71.18	90,000.00	89,728.06	0.0002%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	1,608,639.40	20,365.87	1,780,000.00	1,856,415.29	0.0028%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,285,285.50	25,458.02	1,410,000.00	1,515,029.50	0.0022%
46647PBA3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	1/29/2027	505,526.40	5,464.80	540,000.00	539,776.92	0.0009%
46647PBF2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2025	629,417.25	690.30	675,000.00	675,000.00	0.0011%
46647PBR6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	6/1/2028	549,679.00	5,909.58	650,000.00	667,863.23	0.0010%
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,461,745.00	670.65	1,700,000.00	1,686,321.13	0.0026%
46647PCJ3	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	6/1/2029	1,454,256.00	15,517.50	1,800,000.00	1,807,046.71	0.0025%
46647PCK0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	6/23/2025	1,011,153.00	3,789.87	1,100,000.00	1,101,014.22	0.0018%
46647PDA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2028	1,320,500.60	852.59	1,420,000.00	1,420,000.00	0.0023%
46647PDF0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	6/14/2030	696,669.20	13,202.99	760,000.00	760,000.00	0.0012%
46647PDH6	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	7/25/2033	868,186.00	12,443.73	950,000.00	950,000.00	0.0015%
46647PAV8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	7/23/2029	7,642,844.61	96,760.77	8,457,000.00	8,955,814.97	0.0134%
46647PAX4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	12/5/2029	1,522,288.50	30,152.41	1,670,000.00	1,635,732.68	0.0027%
46647PBH8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	3/13/2026	710,782.80	2,085.20	780,000.00	795,346.80	0.0012%
46647PCK0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	6/23/2025	7,822,647.30	29,319.79	8,510,000.00	8,511,160.62	0.0137%
46647PBH8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	3/13/2026	4,771,357.36	13,997.57	5,236,000.00	5,348,910.62	0.0084%
46647PBT2	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.01	11/19/2026	1,567,111.00	8,558.55	1,820,000.00	1,783,427.58	0.0027%
46647PCB0	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2027	1,590,722.50	729.83	1,850,000.00	1,866,563.97	0.0028%
46647PCC8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	4/22/2032	1,036,759.50	870.75	1,350,000.00	1,294,186.42	0.0018%
46647PCR5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	11/8/2032	1,100,737.80	17,856.00	1,460,000.00	1,329,156.93	0.0019%
46647PCT1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	12/10/2025	2,110,562.35	14,153.72	2,315,000.00	2,315,000.00	0.0037%
46647PCU8	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2033	2,150,249.95	21,768.17	2,755,000.00	2,758,551.86	0.0038%
46647PCW4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	2/24/2028	778,543.35	4,853.95	885,000.00	885,000.00	0.0014%
46647PDA1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.04	4/26/2028	2,324,825.00	1,501.04	2,500,000.00	2,488,084.06	0.0041%
46647PBE5	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	10/15/2030	3,777,856.95	5,678.86	4,665,000.00	4,837,584.38	0.0066%
46647PBK1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.02	4/22/2026	5,193,601.20	2,971.40	5,706,000.00	5,847,628.66	0.0091%
46647PCF1	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.05	4/22/2027	4,009,135.51	4,541.83	4,157,000.00	4,173,796.83	0.0070%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
46625HJH4	CORPORATE BONDS	USD FIXED INCOME	JPMORGAN CHASE & CO	0.03	1/25/2023	9,538,459.85	81,689.60	9,573,000.00	9,614,213.89	0.0167%
48305QAF0	CORPORATE BONDS	USD FIXED INCOME	KAISER FOUNDATION HOSPITALS	0.03	6/1/2041	1,601,448.00	28,100.00	2,400,000.00	2,400,000.00	0.0028%
485170BD5	CORPORATE BONDS	USD FIXED INCOME	KANSAS CITY SOUTHERN/OLD	0.03	11/15/2029	840,990.00	13,256.94	1,000,000.00	999,371.16	0.0015%
485170BE3	CORPORATE BONDS	USD FIXED INCOME	KANSAS CITY SOUTHERN/OLD	0.04	5/1/2050	189,234.30	4,987.50	285,000.00	282,855.95	0.0003%
485170BC7	CORPORATE BONDS	USD FIXED INCOME	KANSAS CITY SOUTHERN/OLD	0.04	11/15/2069	2,339,929.38	66,272.73	3,422,000.00	3,854,783.37	0.0041%
489170AF7	CORPORATE BONDS	USD FIXED INCOME	KENNAMETAL INC	0.03	3/1/2031	444,544.29	2,758.00	591,000.00	596,648.62	0.0008%
491674BM8	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.03	6/1/2050	1,964,310.00	41,250.00	3,000,000.00	2,985,997.80	0.0034%
491674BK2	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.03	10/1/2025	922,267.78	2,675.75	973,000.00	983,716.54	0.0016%
491674BK2	CORPORATE BONDS	USD FIXED INCOME	KENTUCKY UTILITIES CO	0.03	10/1/2025	2,379,128.60	6,902.50	2,510,000.00	2,668,311.89	0.0042%
49271VAR1	CORPORATE BONDS	USD FIXED INCOME	KEURIG DR PEPPER INC	0.05	4/15/2052	1,268,783.75	3,250.00	1,625,000.00	1,476,573.08	0.0022%
49327V2C7	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.05	8/8/2032	1,469,797.20	18,753.39	1,660,000.00	1,655,926.21	0.0026%
49327V2B9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	4/13/2029	3,882,825.00	8,775.00	4,500,000.00	4,679,704.59	0.0068%
49306SAA4	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	12/14/2027	1,078,611.00	21,964.63	1,140,000.00	1,145,829.89	0.0019%
49327V2B9	CORPORATE BONDS	USD FIXED INCOME	KEYBANK NA/CLEVELAND OH	0.04	4/13/2029	2,157,125.00	4,875.00	2,500,000.00	2,777,099.57	0.0038%
49326EEJ8	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.03	10/1/2029	1,206,870.00	3,187.50	1,500,000.00	1,475,002.95	0.0021%
49326EEN9	CORPORATE BONDS	USD FIXED INCOME	KEYCORP	0.05	6/1/2033	1,373,472.00	31,947.95	1,520,000.00	1,520,000.00	0.0024%
49427RAL6	CORPORATE BONDS	USD FIXED INCOME	KILROY REALTY LP	0.04	10/1/2025	642,539.25	2,460.94	675,000.00	673,774.53	0.0011%
49427RAP7	CORPORATE BONDS	USD FIXED INCOME	KILROY REALTY LP	0.03	2/15/2030	1,558,860.00	12,877.78	2,000,000.00	1,913,423.81	0.0027%
49427RAM4	CORPORATE BONDS	USD FIXED INCOME	KILROY REALTY LP	0.03	12/15/2024	1,252,920.00	17,269.17	1,325,000.00	1,337,090.03	0.0022%
494368CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	61,275.20	210.97	70,000.00	69,958.67	0.0001%
494368CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	1,750,720.00	6,027.78	2,000,000.00	1,998,818.34	0.0031%
494368CB7	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.03	3/26/2030	96,289.60	331.53	110,000.00	113,042.26	0.0002%
494368BW2	CORPORATE BONDS	USD FIXED INCOME	KIMBERLY-CLARK CORP	0.04	5/4/2047	220,321.70	5,560.75	290,000.00	288,143.75	0.0004%
49446RAU3	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY CORP	0.03	2/1/2025	171,075.60	1,485.00	180,000.00	179,910.03	0.0003%
49446RAY5	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY CORP	0.02	12/1/2031	1,507,488.00	19,218.75	2,050,000.00	2,041,427.67	0.0026%
49446RAU3	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY CORP	0.03	2/1/2025	171,075.60	1,485.00	180,000.00	179,910.03	0.0003%
49446RBA6	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY CORP	0.05	2/1/2033	521,648.50	5,051.06	590,000.00	586,685.49	0.0009%
948741AM5	CORPORATE BONDS	USD FIXED INCOME	KIMCO REALTY CORP	0.03	8/15/2026	543,552.00	4,116.67	600,000.00	597,905.50	0.0010%
494550AT3	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	0.06	3/15/2035	443,308.00	3,520.28	475,000.00	582,132.57	0.0008%
494550BW5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	0.05	9/1/2044	100,062.00	1,080.00	120,000.00	123,653.59	0.0002%
494550BK1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN ENERGY PARTNERS	0.06	9/1/2041	2,519,441.00	27,937.50	2,980,000.00	3,239,414.55	0.0044%
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	3,145,825.50	29,453.47	3,650,000.00	3,644,907.85	0.0055%
49456BAW1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	8/1/2052	968,380.50	15,320.56	1,150,000.00	1,145,805.16	0.0017%
49456BAF8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	6/1/2025	972,150.00	17,916.67	1,000,000.00	998,212.71	0.0017%
49456BAW1	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	8/1/2052	1,684,140.00	26,644.44	2,000,000.00	1,992,704.63	0.0029%
49456BAF8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	6/1/2025	388,860.00	7,166.67	400,000.00	416,168.39	0.0007%
49456BAH4	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.06	6/1/2045	86,161.00	2,312.50	100,000.00	128,853.57	0.0002%
49456BAP6	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	3/1/2028	261,674.00	2,006.67	280,000.00	298,467.41	0.0005%
49456BAH4	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.06	6/1/2045	572,970.65	15,378.13	665,000.00	714,991.67	0.0010%
49456BAJ0	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	2/15/2046	88,652.30	1,172.72	110,000.00	110,290.19	0.0002%
49456BAP6	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	3/1/2028	177,564.50	1,361.67	190,000.00	211,502.50	0.0003%
49456BAR2	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	2/15/2031	461,004.00	2,596.67	615,000.00	545,679.12	0.0008%
49456BAT8	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.04	2/15/2051	430,347.70	5,092.00	670,000.00	679,477.00	0.0008%
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	1,499,653.80	14,040.83	1,740,000.00	1,737,572.51	0.0026%
49456BAQ4	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.05	3/1/2048	407,980.00	4,333.33	500,000.00	504,115.59	0.0007%
49456BAU5	CORPORATE BONDS	USD FIXED INCOME	KINDER MORGAN INC	0.02	11/15/2026	1,404,848.10	13,153.19	1,630,000.00	1,627,725.97	0.0025%
76131VAB9	CORPORATE BONDS	USD FIXED INCOME	KITE REALTY GROUP TRUST	0.05	9/15/2030	682,504.00	4,855.56	800,000.00	842,087.24	0.0012%
48250AAA1	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO III 144A	0.05	6/1/2044	3,505,204.75	89,153.65	4,175,000.00	5,210,406.32	0.0061%
48252AAA9	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VI L 144A	0.04	7/1/2029	4,213,665.60	59,750.00	4,780,000.00	5,239,600.39	0.0074%
48252AAA9	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO VI L 144A	0.04	7/1/2029	4,143,144.00	58,750.00	4,700,000.00	5,129,873.67	0.0073%
48255GAA3	CORPORATE BONDS	USD FIXED INCOME	KKR GROUP FINANCE CO XII 144A	0.05	5/17/2032	4,844,263.30	117,675.01	5,326,000.00	5,346,794.40	0.0085%
482480AL4	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	7/15/2032	607,302.40	10,581.33	640,000.00	650,507.28	0.0011%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
482480AJ9	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.03	3/1/2050	227,609.60	1,870.00	340,000.00	344,134.12	0.0004%
482480AM2	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	7/15/2052	3,125,066.35	63,448.00	3,605,000.00	3,630,460.17	0.0055%
482480AG5	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.04	3/15/2029	2,395,465.80	13,385.36	2,555,000.00	2,865,314.83	0.0042%
482480AL4	CORPORATE BONDS	USD FIXED INCOME	KLA CORP	0.05	7/15/2032	749,638.90	13,061.33	790,000.00	789,548.23	0.0013%
50077LAB2	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.04	6/1/2046	253,064.50	5,924.48	325,000.00	314,636.61	0.0004%
50077LAV8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.04	4/1/2030	1,300,876.05	4,578.13	1,465,000.00	1,395,979.28	0.0023%
50077LBJ4	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.06	6/1/2050	296,510.50	7,447.92	325,000.00	316,393.60	0.0005%
50077LAM8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.05	7/15/2045	1,353,922.95	23,808.78	1,555,000.00	1,656,856.06	0.0024%
50077LAD8	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.03	6/1/2026	939,308.60	12,725.00	1,018,000.00	996,375.87	0.0016%
50077LBC9	CORPORATE BONDS	USD FIXED INCOME	KRAFT HEINZ FOODS CO	0.04	5/15/2027	1,872,940.00	35,736.11	2,000,000.00	2,017,718.68	0.0033%
501044DK4	CORPORATE BONDS	USD FIXED INCOME	KROGER CO/THE	0.05	1/15/2048	208,338.00	3,559.83	260,000.00	287,994.98	0.0004%
50155QAJ9	CORPORATE BONDS	USD FIXED INCOME	KYNDRYL HOLDINGS INC	0.02	10/15/2026	125,091.20	145.78	160,000.00	159,834.47	0.0002%
502413BF3	CORPORATE BONDS	USD FIXED INCOME	L3 TECHNOLOGIES INC	0.04	6/15/2023	654,139.20	9,599.33	660,000.00	659,842.61	0.0011%
413875AR6	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.04	4/27/2025	691,329.60	306.56	720,000.00	734,617.17	0.0012%
413875AT2	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.05	4/27/2045	410,499.15	272.35	485,000.00	662,336.13	0.0007%
413875AW5	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.04	6/15/2028	186,914.00	3,324.44	200,000.00	198,356.95	0.0003%
502431AM1	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.04	6/15/2028	714,946.05	12,716.00	765,000.00	765,659.90	0.0013%
502431AN9	CORPORATE BONDS	USD FIXED INCOME	L3HARRIS TECHNOLOGIES INC	0.02	1/15/2031	149,156.00	1,060.00	200,000.00	191,892.12	0.0003%
50540RAY8	CORPORATE BONDS	USD FIXED INCOME	LABORATORY CORP OF AMERICA HOL	0.03	6/1/2031	903,221.65	12,768.75	1,135,000.00	1,131,555.95	0.0016%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	332,762.25	3,050.56	425,000.00	423,920.39	0.0006%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	782,970.00	7,177.78	1,000,000.00	997,459.75	0.0014%
512807AS7	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2026	3,435,479.04	17,173.33	3,584,000.00	3,819,584.54	0.0060%
512807AW8	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.03	6/15/2050	560,844.00	9,775.00	900,000.00	897,763.68	0.0010%
512807AU2	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2029	639,188.40	3,526.67	690,000.00	689,157.97	0.0011%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	1,565,940.00	14,355.56	2,000,000.00	1,860,677.97	0.0027%
512807AV0	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.02	6/15/2030	791,582.67	7,256.73	1,011,000.00	961,219.64	0.0014%
512807AU2	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2029	537,288.80	2,964.44	580,000.00	579,292.20	0.0009%
512807AS7	CORPORATE BONDS	USD FIXED INCOME	LAM RESEARCH CORP	0.04	3/15/2026	3,028,091.04	15,136.88	3,159,000.00	3,304,641.94	0.0053%
52107QAH8	CORPORATE BONDS	USD FIXED INCOME	LAZARD GROUP LLC	0.04	3/1/2027	1,096,920.00	7,250.00	1,200,000.00	1,197,618.05	0.0019%
521865BB0	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	5/30/2030	386,417.25	6,973.26	475,000.00	474,178.98	0.0007%
521865BC8	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.03	1/15/2032	1,457,920.00	15,311.11	2,000,000.00	1,996,017.72	0.0026%
521865AY1	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	9/15/2027	371,913.90	1,995.63	411,000.00	402,601.45	0.0007%
521865BD6	CORPORATE BONDS	USD FIXED INCOME	LEAR CORP	0.04	1/15/2052	178,296.30	3,292.63	315,000.00	312,109.11	0.0003%
524660BA4	CORPORATE BONDS	USD FIXED INCOME	LEGGETT & PLATT INC	0.04	11/15/2051	363,008.85	8,957.08	555,000.00	553,392.99	0.0006%
526057CD4	CORPORATE BONDS	USD FIXED INCOME	LENNAR CORP	0.05	11/29/2027	508,590.50	11,030.56	550,000.00	593,081.91	0.0009%
526107AF4	CORPORATE BONDS	USD FIXED INCOME	LENNOX INTERNATIONAL INC	0.02	8/1/2027	1,295,860.80	6,630.00	1,560,000.00	1,558,641.89	0.0023%
53079EBN3	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.06	6/15/2052	1,429,783.20	38,656.60	1,745,000.00	1,741,165.52	0.0025%
53079EBJ2	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.04	10/15/2050	1,281,060.00	3,512.00	2,000,000.00	1,310,480.00	0.0022%
53079EBN3	CORPORATE BONDS	USD FIXED INCOME	LIBERTY MUTUAL GROUP INC 144A	0.06	6/15/2052	630,907.20	17,057.64	770,000.00	768,307.99	0.0011%
534187BD0	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	9/1/2023	991,480.00	6,666.67	1,000,000.00	1,000,002.24	0.0017%
534187BH1	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	3/1/2028	912,020.00	15,833.33	1,000,000.00	979,185.57	0.0016%
534187BK4	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	1/15/2031	823,850.00	10,011.11	1,000,000.00	998,260.33	0.0014%
534187BA6	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.07	6/15/2040	1,433,234.40	37,551.11	1,420,000.00	1,780,330.54	0.0025%
534187AW9	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.06	10/9/2037	215,664.12	854.70	222,000.00	232,627.32	0.0004%
534187BG3	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	3/1/2048	673,831.26	6,764.25	933,000.00	964,779.95	0.0012%
534187BD0	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.04	9/1/2023	3,483,069.24	23,420.00	3,513,000.00	3,531,754.26	0.0061%
534187BE8	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	3/9/2025	3,007,626.40	15,218.31	3,145,000.00	3,311,822.78	0.0053%
534187BQ1	CORPORATE BONDS	USD FIXED INCOME	LINCOLN NATIONAL CORP	0.03	3/1/2032	4,728,742.35	33,065.00	5,835,000.00	5,744,614.59	0.0083%
539830BB4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	12/15/2042	881,285.00	16,528.72	1,075,000.00	1,294,781.24	0.0015%
539830BH1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	1/15/2026	587,439.84	6,386.65	611,000.00	629,970.92	0.0010%
539830BW8	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	1/15/2033	1,653,366.00	1,684.38	1,650,000.00	1,640,742.60	0.0029%
539830BQ1	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.03	6/15/2050	1,260,580.00	21,155.56	2,000,000.00	1,983,597.54	0.0022%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
539830BP3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.02	6/15/2030	1,294,299.00	11,322.00	1,620,000.00	1,692,926.17	0.0023%
539830BR9	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2032	172,979.80	2,799.33	190,000.00	189,839.95	0.0003%
539830BS7	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2053	810,787.80	15,991.33	1,020,000.00	1,013,039.04	0.0014%
539830BB4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	12/15/2042	631,246.00	11,839.18	770,000.00	930,311.16	0.0011%
539830BK4	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	5/15/2036	272,289.00	6,225.00	300,000.00	302,552.71	0.0005%
539830BL2	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	5/15/2046	218,955.00	5,418.06	250,000.00	335,520.66	0.0004%
539830BP3	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.02	6/15/2030	335,559.00	2,935.33	420,000.00	368,061.00	0.0006%
539830BR9	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.04	6/15/2032	386,928.50	6,261.67	425,000.00	424,642.00	0.0007%
539830BV0	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	11/15/2027	821,344.80	813.17	820,000.00	818,636.01	0.0014%
539830BU2	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	10/15/2025	1,000,444.45	962.50	1,000,000.00	997,171.04	0.0018%
539830BV0	CORPORATE BONDS	USD FIXED INCOME	LOCKHEED MARTIN CORP	0.05	11/15/2027	796,303.80	788.38	795,000.00	793,677.59	0.0014%
540424AQ1	CORPORATE BONDS	USD FIXED INCOME	LOEWS CORP	0.03	5/15/2023	1,480,485.00	18,156.25	1,500,000.00	1,499,642.93	0.0026%
540424AT5	CORPORATE BONDS	USD FIXED INCOME	LOEWS CORP	0.03	5/15/2030	3,004,787.50	52,751.11	3,575,000.00	3,571,911.60	0.0053%
546676AW7	CORPORATE BONDS	USD FIXED INCOME	LOUISVILLE GAS AND ELECTRIC CO	0.03	10/1/2025	1,518,416.00	4,400.00	1,600,000.00	1,675,279.18	0.0027%
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	1,406,133.00	6,729.17	1,900,000.00	1,677,507.62	0.0025%
548661ED5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	9/15/2028	510,700.00	1,357.64	625,000.00	623,818.46	0.0009%
548661EH6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2032	1,056,672.75	3,828.13	1,225,000.00	1,174,005.69	0.0018%
548661EM5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.06	4/15/2053	4,484,850.00	41,406.25	5,000,000.00	4,982,186.46	0.0078%
548661EH6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2032	1,763,996.55	6,390.63	2,045,000.00	2,044,671.10	0.0031%
548661DM6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.03	4/15/2026	914,220.00	1,111.11	1,000,000.00	998,308.87	0.0016%
548661DS3	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/5/2049	778,480.00	3,286.11	1,000,000.00	1,141,277.94	0.0014%
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	481,045.50	2,302.08	650,000.00	649,562.76	0.0008%
548661ED5	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	9/15/2028	335,019.20	890.61	410,000.00	409,224.90	0.0006%
548661DN4	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/15/2046	386,624.10	912.67	555,000.00	571,986.38	0.0007%
548661DQ7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	5/3/2047	193,805.10	5,306.63	265,000.00	307,382.94	0.0003%
548661DY0	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.02	10/15/2030	301,408.00	302.22	400,000.00	326,949.95	0.0005%
548661DZ7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.03	10/15/2050	478,160.00	1,066.67	800,000.00	768,668.41	0.0008%
548661EJ2	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2052	381,136.05	1,823.96	515,000.00	473,372.47	0.0007%
548661EH6	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.04	4/1/2032	724,575.60	2,625.00	840,000.00	839,864.91	0.0013%
548661EL7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2033	2,309,394.50	18,034.72	2,450,000.00	2,443,894.62	0.0040%
548661EA1	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.03	4/1/2031	978,869.52	2,677.50	1,147,991.66	1,147,991.66	0.0017%
548661EL7	CORPORATE BONDS	USD FIXED INCOME	LOWE'S COS INC	0.05	4/15/2033	8,460,867.36	66,073.33	8,976,000.00	8,953,631.89	0.0148%
529043AD3	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.04	6/15/2024	338,987.19	5,801.16	349,000.00	348,937.98	0.0006%
529043AE1	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.03	9/15/2030	604,176.20	2,725.50	790,000.00	793,345.07	0.0011%
529537AA0	CORPORATE BONDS	USD FIXED INCOME	LXP INDUSTRIAL TRUST	0.02	10/1/2031	1,948,590.00	5,343.75	2,700,000.00	2,694,154.40	0.0034%
50249AAG8	CORPORATE BONDS	USD FIXED INCOME	LYB INTERNATIONAL FINANCE III	0.02	10/1/2030	1,143,930.00	2,812.50	1,500,000.00	1,294,866.18	0.0020%
50249AAD5	CORPORATE BONDS	USD FIXED INCOME	LYB INTERNATIONAL FINANCE III	0.04	5/1/2050	2,618,212.50	80,325.00	3,825,000.00	4,509,395.82	0.0046%
55261FAQ7	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	8/16/2028	743,484.80	7,493.48	790,000.00	790,000.00	0.0013%
55261FAQ7	CORPORATE BONDS	USD FIXED INCOME	M&T BANK CORP	0.05	8/16/2028	715,251.20	7,208.92	760,000.00	760,000.00	0.0013%
55616XAJ6	CORPORATE BONDS	USD FIXED INCOME	MACY'S RETAIL HOLDINGS LLC	0.04	2/15/2043	176,739.00	2,723.33	300,000.00	274,917.90	0.0003%
559080AP1	CORPORATE BONDS	USD FIXED INCOME	MAGELLAN MIDSTREAM PARTNERS LP	0.04	3/1/2050	159,604.95	1,547.08	235,000.00	240,431.68	0.0003%
559080AK2	CORPORATE BONDS	USD FIXED INCOME	MAGELLAN MIDSTREAM PARTNERS LP	0.05	3/1/2026	2,248,480.00	19,166.67	2,300,000.00	2,557,839.94	0.0039%
565849AP1	CORPORATE BONDS	USD FIXED INCOME	MARATHON OIL CORP	0.04	7/15/2027	745,056.00	10,364.44	800,000.00	853,087.50	0.0013%
56585ABC5	CORPORATE BONDS	USD FIXED INCOME	MARATHON PETROLEUM CORP	0.05	12/15/2026	1,178,340.00	23,233.33	1,200,000.00	1,358,624.67	0.0021%
56585ABC5	CORPORATE BONDS	USD FIXED INCOME	MARATHON PETROLEUM CORP	0.05	12/15/2026	1,178,340.00	23,233.33	1,200,000.00	1,358,624.67	0.0021%
570535AP9	CORPORATE BONDS	USD FIXED INCOME	MARKEL CORP	0.05	3/30/2043	24,882.90	129.17	30,000.00	29,552.35	0.0000%
570535AQ7	CORPORATE BONDS	USD FIXED INCOME	MARKEL CORP	0.05	4/5/2046	187,425.00	812.50	225,000.00	222,918.57	0.0003%
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	1,826,796.00	2,976.67	2,350,000.00	2,099,054.53	0.0032%
571903BJ1	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	10/15/2027	1,395,161.00	10,673.61	1,450,000.00	1,437,690.08	0.0024%
571903BE2	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	6/15/2030	855,813.70	16,685.97	955,000.00	1,034,542.39	0.0015%
571903BG7	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.03	4/15/2031	435,321.60	709.33	560,000.00	559,069.31	0.0008%
571903BJ1	CORPORATE BONDS	USD FIXED INCOME	MARRIOTT INTERNATIONAL INC/MD	0.05	10/15/2027	1,250,834.00	9,569.44	1,300,000.00	1,288,958.03	0.0022%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	1,557,253.50	9,223.96	1,650,000.00	1,640,781.89	0.0027%
571748AV4	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	6/3/2024	1,943,520.00	28,777.78	2,000,000.00	1,999,328.44	0.0034%
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	642,720.99	3,806.98	681,000.00	680,857.41	0.0011%
571748BA9	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.03	3/14/2023	1,986,880.00	8,616.67	2,000,000.00	2,000,128.94	0.0035%
571748BN1	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	11/15/2030	1,174,020.00	15,562.50	1,500,000.00	1,489,954.47	0.0021%
571748BR2	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.06	11/1/2032	1,002,140.00	-	1,000,000.00	992,951.45	0.0018%
571748BS0	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.06	11/1/2052	1,017,140.00	-	1,000,000.00	990,100.31	0.0018%
571748BA9	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.03	3/14/2023	84,442.40	366.21	85,000.00	84,995.14	0.0001%
571748BP6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	12/15/2031	104,515.65	1,211.25	135,000.00	134,846.14	0.0002%
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	1,915,893.70	11,348.26	2,030,000.00	2,283,818.11	0.0034%
571748BH4	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.05	3/15/2039	256,962.00	1,820.83	300,000.00	296,937.39	0.0004%
571748BN1	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	11/15/2030	156,536.00	2,075.00	200,000.00	174,276.19	0.0003%
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	915,476.30	5,422.57	970,000.00	982,985.48	0.0016%
571748BP6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.02	12/15/2031	898,060.40	10,407.78	1,160,000.00	1,158,677.98	0.0016%
571748BA9	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.03	3/14/2023	1,847,798.40	8,013.50	1,860,000.00	1,862,122.90	0.0032%
571748BG6	CORPORATE BONDS	USD FIXED INCOME	MARSH & MCLENNAN COS INC	0.04	3/15/2029	934,352.10	5,534.38	990,000.00	1,002,395.09	0.0016%
573284AU0	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.04	12/15/2047	544,318.95	11,800.83	735,000.00	732,868.72	0.0010%
573284AV8	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.03	3/15/2030	1,327,432.90	5,334.72	1,670,000.00	1,677,109.31	0.0023%
573284AV8	CORPORATE BONDS	USD FIXED INCOME	MARTIN MARIETTA MATERIALS INC	0.03	3/15/2030	341,794.10	1,373.61	430,000.00	426,284.99	0.0006%
573874AN4	CORPORATE BONDS	USD FIXED INCOME	MARVELL TECHNOLOGY INC	0.05	6/22/2028	6,686,342.75	126,910.47	7,265,000.00	7,752,330.69	0.0117%
574599BP0	CORPORATE BONDS	USD FIXED INCOME	MASCO CORP	0.02	10/1/2030	3,411,792.90	7,650.00	4,590,000.00	4,055,152.91	0.0060%
574599BP0	CORPORATE BONDS	USD FIXED INCOME	MASCO CORP	0.02	10/1/2030	1,144,697.40	2,566.67	1,540,000.00	1,500,426.67	0.0020%
70213HAE8	CORPORATE BONDS	USD FIXED INCOME	MASS GENERAL BRIGHAM INC	0.03	7/1/2049	1,295,380.00	21,280.00	2,000,000.00	2,000,000.00	0.0023%
575718AB7	CORPORATE BONDS	USD FIXED INCOME	MASSACHUSETTS INSTITUTE OF TEC	0.05	7/1/2114	164,879.40	3,274.60	210,000.00	210,000.00	0.0003%
575718AA9	CORPORATE BONDS	USD FIXED INCOME	MASSACHUSETTS INSTITUTE OF TEC	0.06	7/1/2111	217,172.90	4,293.33	230,000.00	229,149.08	0.0004%
57629WCH1	CORPORATE BONDS	USD FIXED INCOME	MASSMUTUAL GLOBAL FUNDING 144A	0.03	3/8/2026	943,520.00	5,005.56	1,000,000.00	986,459.35	0.0017%
57636QAQ7	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	3/26/2050	468,648.00	2,245.83	600,000.00	752,170.80	0.0008%
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	1,498,528.00	5,133.33	1,600,000.00	1,724,217.98	0.0026%
57636QAP9	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2030	150,006.68	543.91	167,000.00	166,750.68	0.0003%
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	112,389.60	385.00	120,000.00	119,781.54	0.0002%
57636QAR5	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	3/26/2027	1,873,160.00	6,416.67	2,000,000.00	1,996,357.39	0.0033%
57636QAB0	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.03	4/1/2024	353,160.00	1,012.50	360,000.00	360,207.58	0.0006%
57636QAQ7	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	3/26/2050	1,226,295.60	5,876.60	1,570,000.00	1,937,283.97	0.0021%
57636QAK0	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	2/26/2048	279,422.50	2,496.18	350,000.00	440,866.73	0.0005%
57636QAQ7	CORPORATE BONDS	USD FIXED INCOME	MASTERCARD INC	0.04	3/26/2050	50,770.20	243.30	65,000.00	64,737.87	0.0001%
578454AC4	CORPORATE BONDS	USD FIXED INCOME	MAYO CLINIC	0.04	11/15/2047	389,375.00	9,222.22	500,000.00	542,352.34	0.0007%
578454AF7	CORPORATE BONDS	USD FIXED INCOME	MAYO CLINIC	0.03	11/15/2061	206,358.30	5,084.30	345,000.00	345,000.00	0.0004%
579780AQ0	CORPORATE BONDS	USD FIXED INCOME	MCCORMICK & CO INC/MD	0.03	4/15/2030	1,802,572.80	2,488.89	2,240,000.00	1,992,728.97	0.0032%
579780AQ0	CORPORATE BONDS	USD FIXED INCOME	MCCORMICK & CO INC/MD	0.03	4/15/2030	1,609,440.00	2,222.22	2,000,000.00	1,779,222.29	0.0028%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	94,262.63	423.50	121,000.00	122,957.63	0.0002%
58013MFQ2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	1,344,480.00	18,000.00	1,500,000.00	1,491,439.05	0.0024%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	1,947,575.00	8,750.00	2,500,000.00	2,472,689.98	0.0034%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	997,158.40	4,480.00	1,280,000.00	1,413,497.86	0.0017%
58013MER1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	5/1/2043	508,935.00	12,687.50	700,000.00	710,825.39	0.0009%
58013MFC3	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	3/1/2047	97,417.20	890.00	120,000.00	140,618.11	0.0002%
58013MFM1	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.02	3/1/2030	178,589.40	779.17	220,000.00	193,953.88	0.0003%
58013MFR0	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	4/1/2050	38,951.50	175.00	50,000.00	49,453.79	0.0001%
58013MFQ2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	1,815,048.00	24,300.00	2,025,000.00	2,013,442.73	0.0032%
58013MFS8	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.05	9/9/2032	1,023,980.40	7,176.00	1,080,000.00	1,075,260.35	0.0018%
58013MFQ2	CORPORATE BONDS	USD FIXED INCOME	MCDONALD'S CORP	0.04	7/1/2030	2,733,776.00	36,600.00	3,050,000.00	3,192,464.11	0.0048%
585055BT2	CORPORATE BONDS	USD FIXED INCOME	MEDTRONIC INC	0.04	3/15/2035	406,064.64	2,482.08	444,000.00	479,276.93	0.0007%
586054AA6	CORPORATE BONDS	USD FIXED INCOME	MEMORIAL SLOAN-KETTERING CANC	0.05	7/1/2042	903,880.00	16,666.67	1,000,000.00	1,122,831.63	0.0016%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
586054AB4	CORPORATE BONDS	USD FIXED INCOME	MEMORIAL SLOAN-KETTERING CANCE	0.04	7/1/2052	57,541.50	1,031.25	75,000.00	74,592.76	0.0001%
233851DZ4	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.02	3/10/2025	3,419,910.00	11,138.54	3,700,000.00	3,794,579.25	0.0060%
233851DZ4	CORPORATE BONDS	USD FIXED INCOME	MERCEDES-BENZ FINANCE NOR 144A	0.02	3/10/2025	3,274,794.90	10,665.91	3,543,000.00	3,633,620.98	0.0057%
58933YBB0	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.02	6/24/2050	445,673.90	6,439.08	745,000.00	627,648.89	0.0008%
58933YBE4	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.02	12/10/2031	796,683.60	8,462.94	1,005,000.00	1,006,298.79	0.0014%
58933YBF1	CORPORATE BONDS	USD FIXED INCOME	MERCK & CO INC	0.03	12/10/2051	218,098.65	3,715.94	345,000.00	344,174.64	0.0004%
58989V2D5	CORPORATE BONDS	USD FIXED INCOME	MET TOWER GLOBAL FUNDING 144A	0.01	9/14/2026	6,427,824.04	12,252.64	7,508,000.00	7,438,925.62	0.0112%
30303M8D7	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC 144A	0.04	8/15/2032	1,702,700.00	17,538.89	2,000,000.00	1,999,509.89	0.0030%
30303M8E5	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC 144A	0.04	8/15/2052	2,379,934.20	32,638.28	3,220,000.00	3,145,626.44	0.0042%
30303M8E5	CORPORATE BONDS	USD FIXED INCOME	META PLATFORMS INC 144A	0.04	8/15/2052	339,990.60	4,662.61	460,000.00	448,506.80	0.0006%
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	8,689,900.00	152,777.78	10,000,000.00	9,982,979.44	0.0152%
59156RBB3	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.04	9/15/2023	1,987,620.00	11,162.67	2,000,000.00	2,003,530.47	0.0035%
59156RBM9	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.03	3/1/2025	1,778,532.00	9,300.00	1,860,000.00	1,864,411.85	0.0031%
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	868,990.00	15,277.78	1,000,000.00	998,297.94	0.0015%
59156RCC0	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.05	7/15/2052	751,676.35	13,215.28	865,000.00	863,527.73	0.0013%
59156RAP3	CORPORATE BONDS	USD FIXED INCOME	METLIFE INC	0.06	12/15/2066	4,521,818.00	118,471.11	4,900,000.00	5,777,606.70	0.0079%
59217GET2	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.02	1/11/2032	771,760.00	7,333.33	1,000,000.00	998,933.17	0.0014%
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	591,960.40	2,493.33	680,000.00	678,178.70	0.0010%
59217GER6	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.02	1/11/2027	1,405,042.20	9,281.25	1,620,000.00	1,618,440.20	0.0025%
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	696,424.00	2,933.33	800,000.00	797,857.30	0.0012%
59217GFC8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.04	8/25/2025	4,836,063.85	37,125.00	5,000,000.00	4,998,170.36	0.0085%
59217GER6	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.02	1/11/2027	693,848.00	4,583.33	800,000.00	799,229.73	0.0012%
59217GEZ8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE GLOBAL 144A	0.03	3/21/2029	739,950.50	3,116.67	850,000.00	847,723.36	0.0013%
592173AE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE INSURAN 144A	0.08	11/1/2025	1,161,919.00	42,900.00	1,100,000.00	1,302,568.90	0.0020%
592173AE8	CORPORATE BONDS	USD FIXED INCOME	METROPOLITAN LIFE INSURAN 144A	0.08	11/1/2025	1,056,290.00	39,000.00	1,000,000.00	1,184,153.53	0.0018%
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	1,738,262.50	2,853.17	2,375,000.00	2,132,425.91	0.0030%
595112BQ5	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.05	2/15/2030	668,827.50	7,383.08	750,000.00	781,325.14	0.0012%
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	1,463,800.00	2,402.67	2,000,000.00	1,683,089.05	0.0026%
595112BV4	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.07	11/1/2029	2,000,660.00	-	2,000,000.00	1,997,460.80	0.0035%
595112BS1	CORPORATE BONDS	USD FIXED INCOME	MICRON TECHNOLOGY INC	0.03	4/15/2032	125,154.90	205.43	171,000.00	171,000.00	0.0002%
594918BY9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2027	1,187,750.00	9,739.58	1,250,000.00	1,374,771.20	0.0021%
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	1,394,842.00	22,404.51	1,450,000.00	1,451,184.03	0.0024%
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	1,526,398.50	9,130.00	1,650,000.00	1,587,900.82	0.0027%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	140,566.50	2,367.19	225,000.00	224,462.04	0.0002%
594918AR5	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	11/15/2042	1,160,859.00	23,724.17	1,470,000.00	1,457,058.12	0.0020%
594918BZ6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	2/6/2037	549,887.76	5,837.38	603,000.00	601,963.92	0.0010%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	223,032.18	3,755.94	357,000.00	356,352.09	0.0004%
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	4,523,690.10	27,058.00	4,890,000.00	4,888,190.99	0.0079%
594918BB9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/12/2025	163,188.10	1,007.25	170,000.00	168,636.45	0.0003%
594918BR4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.02	8/8/2026	1,785,423.70	10,679.33	1,930,000.00	1,926,629.44	0.0031%
594918BS2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	8/8/2036	8,557.10	79.54	10,000.00	9,968.56	0.0000%
594918BX1	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2024	684,439.00	4,751.74	700,000.00	699,026.07	0.0012%
594918BY9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	2/6/2027	2,755,580.00	22,595.83	2,900,000.00	2,923,071.94	0.0048%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	93,711.00	1,578.13	150,000.00	148,807.67	0.0002%
594918CE2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2052	60,485.40	321.31	90,000.00	88,867.79	0.0001%
594918BC7	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	2/12/2035	233,260.95	2,035.35	265,000.00	259,491.36	0.0004%
594918BT0	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.04	8/8/2046	116,192.85	1,236.93	145,000.00	145,935.63	0.0002%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	326,114.28	5,491.88	522,000.00	525,264.41	0.0006%
594918CE2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2052	331,325.58	1,760.06	493,000.00	494,519.20	0.0006%
594918CC6	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2050	174,927.20	2,945.83	280,000.00	270,829.26	0.0003%
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	375,164.40	6,026.04	390,000.00	390,022.08	0.0007%
594918CD4	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	6/1/2060	81,328.05	1,504.69	135,000.00	131,879.77	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
594918CF9	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	3/17/2062	414,835.20	2,378.74	640,000.00	618,065.93	0.0007%
594918BJ2	CORPORATE BONDS	USD FIXED INCOME	MICROSOFT CORP	0.03	11/3/2025	3,435,159.16	55,176.91	3,571,000.00	3,703,906.38	0.0060%
59523UAS6	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.02	2/15/2031	936,574.20	4,557.89	1,270,000.00	1,038,785.04	0.0016%
59523UAN7	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	6/1/2027	3,161,994.00	51,750.00	3,450,000.00	3,389,725.91	0.0055%
59523UAQ0	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	3/15/2029	1,078,224.00	6,056.67	1,200,000.00	1,345,330.62	0.0019%
59523UAN7	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	6/1/2027	3,123,500.16	51,120.00	3,408,000.00	3,272,176.05	0.0055%
59523UAQ0	CORPORATE BONDS	USD FIXED INCOME	MID-AMERICA APARTMENTS LP	0.04	3/15/2029	314,482.00	1,766.53	350,000.00	349,337.58	0.0006%
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	364,676.00	648.89	400,000.00	399,769.79	0.0006%
595620AT2	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	4/15/2029	619,949.20	1,103.11	680,000.00	679,608.59	0.0011%
595620AS4	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	8/1/2048	183,398.55	2,326.88	255,000.00	252,981.15	0.0003%
595620AR6	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.04	8/1/2047	340,533.00	4,443.75	450,000.00	449,435.71	0.0006%
595620AE5	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.06	11/1/2035	1,393,463.70	40,681.25	1,415,000.00	1,666,405.81	0.0024%
59562EAH8	CORPORATE BONDS	USD FIXED INCOME	MIDAMERICAN ENERGY CO	0.06	10/15/2036	1,106,448.00	13,713.78	1,120,000.00	1,382,398.97	0.0019%
59524QAA3	CORPORATE BONDS	USD FIXED INCOME	MID-ATLANTIC INTERSTATE T 144A	0.04	5/15/2028	82,529.10	1,701.50	90,000.00	88,656.11	0.0001%
59833CAC6	CORPORATE BONDS	USD FIXED INCOME	MIDWEST CONNECTOR CAPITAL 144A	0.05	4/1/2029	1,566,791.60	6,860.42	1,780,000.00	1,875,715.64	0.0027%
599191AA1	CORPORATE BONDS	USD FIXED INCOME	MILEAGE PLUS HOLDINGS LLC 144A	0.07	6/20/2027	3,568,882.10	26,724.03	3,610,000.00	3,743,675.23	0.0062%
609207BB0	CORPORATE BONDS	USD FIXED INCOME	MONDELEZ INTERNATIONAL INC	0.03	3/17/2032	1,667,781.60	7,480.00	2,040,000.00	2,025,823.09	0.0029%
615369AV7	CORPORATE BONDS	USD FIXED INCOME	MOODY'S CORP	0.03	8/19/2041	1,830,181.20	15,620.00	2,840,000.00	2,778,223.12	0.0032%
615369AZ8	CORPORATE BONDS	USD FIXED INCOME	MOODY'S CORP	0.04	8/8/2032	1,798,820.00	19,597.22	2,000,000.00	1,991,935.74	0.0031%
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/22/2025	495,395.25	3,927.00	525,000.00	525,000.00	0.0009%
6174468N2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	3/24/2051	137,763.00	862.87	150,000.00	183,457.57	0.0002%
61746BEF9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/20/2027	2,740,213.00	30,256.16	2,975,000.00	2,958,709.39	0.0048%
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	875,407.50	9,196.88	1,125,000.00	1,009,681.56	0.0015%
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	2,931,557.75	2,487.22	3,025,000.00	3,023,837.29	0.0051%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	18,421,060.00	18,797.63	24,500,000.00	23,199,190.66	0.0322%
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	780,117.00	7,236.69	975,000.00	927,306.37	0.0014%
6174468U6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	2/13/2032	1,314,857.75	7,093.78	1,825,000.00	1,709,705.10	0.0023%
6174468X0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	4/28/2032	538,456.20	119.70	745,000.00	745,000.00	0.0009%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/21/2032	3,416,443.80	28,733.83	4,620,000.00	4,620,000.00	0.0060%
6174468Y8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/25/2052	1,746,000.00	22,416.00	3,000,000.00	1,840,477.23	0.0031%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	1,160,003.00	13,212.48	1,300,000.00	1,261,181.89	0.0020%
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	3,112,560.00	32,700.00	4,000,000.00	3,570,497.25	0.0054%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	1,818,200.00	27,432.72	2,000,000.00	1,834,690.27	0.0032%
6174468P7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/1/2031	1,240,430.60	4,406.77	1,460,000.00	1,460,000.00	0.0022%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	1,300,752.40	1,327.34	1,730,000.00	1,488,168.56	0.0023%
61744YAL2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2038	1,200,805.20	16,707.98	1,530,000.00	1,665,269.25	0.0021%
6174468P7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/1/2031	2,880,177.90	10,232.15	3,390,000.00	3,539,397.81	0.0050%
6174468X0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	4/28/2032	867,312.00	192.80	1,200,000.00	964,557.08	0.0015%
61747YEL5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/21/2033	1,801,394.10	18,925.13	2,315,000.00	2,105,572.81	0.0032%
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	1,466,457.85	2,038.93	1,585,000.00	1,585,000.00	0.0026%
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	5,532,861.75	60,979.67	6,175,000.00	6,739,828.02	0.0097%
61744YAL2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2038	3,041,255.00	42,315.97	3,875,000.00	4,572,318.91	0.0053%
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	5,200,780.00	48,244.63	6,500,000.00	6,314,756.64	0.0091%
6174468Y8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/25/2052	692,580.00	8,891.68	1,190,000.00	1,190,000.00	0.0012%
61744YAR9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/22/2039	2,679,136.80	3,654.74	3,280,000.00	3,551,100.30	0.0047%
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	1,162,672.50	15,379.26	1,275,000.00	1,275,000.00	0.0020%
61744YAK4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/22/2028	147,841.65	1,629.42	165,000.00	161,815.53	0.0003%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	1,922,928.05	21,902.22	2,155,000.00	2,155,000.00	0.0034%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/21/2032	3,165,017.20	26,619.22	4,280,000.00	4,224,959.09	0.0055%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	1,513,651.50	22,837.74	1,665,000.00	1,665,000.00	0.0026%
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	581,466.00	493.33	600,000.00	607,062.42	0.0010%
61747YEF8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	9/16/2036	3,398,054.50	14,981.63	4,825,000.00	4,323,127.96	0.0059%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
6174467X1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	11/24/2025	6,887,440.00	152,638.89	7,000,000.00	7,691,270.27	0.0121%
61747YES0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2037	1,213,861.10	2,217.38	1,370,000.00	1,380,330.80	0.0021%
6174467Y9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	9/8/2026	671,124.75	4,514.94	705,000.00	721,672.75	0.0012%
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	2,243,274.00	29,672.93	2,460,000.00	2,460,523.56	0.0039%
6174468L6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/22/2031	1,600,240.00	14,844.50	2,000,000.00	1,798,215.84	0.0028%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,221,851.90	25,306.98	2,490,000.00	2,739,676.18	0.0039%
61746BDZ6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/27/2026	1,795,044.00	19,224.31	1,900,000.00	1,963,625.39	0.0031%
61746BEF9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/20/2027	1,068,452.80	11,797.36	1,160,000.00	1,167,665.00	0.0019%
61747YEC5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/20/2027	609,249.60	3,054.24	720,000.00	720,000.00	0.0011%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/21/2032	1,183,184.00	9,951.11	1,600,000.00	1,574,806.44	0.0021%
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	570,312.60	4,537.50	660,000.00	660,000.00	0.0010%
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	749,420.10	1,041.98	810,000.00	810,000.00	0.0013%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	418,186.00	6,309.53	460,000.00	460,000.00	0.0007%
6174468C6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	7/23/2025	4,803,701.95	54,444.44	5,000,000.00	5,388,260.42	0.0084%
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/22/2025	4,718,027.65	37,400.00	5,000,000.00	4,843,944.96	0.0083%
61746BDJ2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	2/25/2023	2,988,347.94	20,625.00	3,000,000.00	3,019,492.88	0.0052%
61746BDQ6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/29/2024	10,770,867.80	2,368.06	11,000,000.00	11,257,389.45	0.0188%
61746BDZ6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/27/2026	3,483,342.14	37,305.27	3,687,000.00	3,632,411.26	0.0061%
61747YEQ4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/17/2025	9,661,101.90	14,077.78	10,000,000.00	9,991,282.42	0.0169%
61761J3R8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/27/2026	4,561,913.05	40,798.61	5,000,000.00	4,774,809.94	0.0080%
61761JVL0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	10/23/2024	14,536,683.75	12,333.33	15,000,000.00	15,606,795.31	0.0254%
6174468G7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/23/2030	857,186.00	11,338.44	940,000.00	940,000.00	0.0015%
6174468J1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/22/2025	2,453,386.00	19,448.00	2,600,000.00	2,693,615.10	0.0043%
61744YAP3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/24/2029	2,230,775.00	25,408.61	2,500,000.00	2,750,855.99	0.0039%
61746BEF9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	1/20/2027	1,036,215.00	11,441.41	1,125,000.00	1,119,787.30	0.0018%
61747YEC5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/20/2027	2,149,297.20	10,774.68	2,540,000.00	2,376,543.02	0.0038%
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	1,762,784.40	14,025.00	2,040,000.00	2,042,097.32	0.0031%
61747YEU5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	7/20/2033	372,731.00	5,623.71	410,000.00	410,000.00	0.0007%
61747YEK7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	1/21/2028	6,365,898.37	50,648.13	7,367,000.00	7,321,495.20	0.0111%
61747YEF7	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.06	10/18/2033	1,890,929.76	4,273.45	1,866,000.00	1,866,000.00	0.0033%
61747YED3	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	7/21/2032	403,022.05	3,389.60	545,000.00	498,377.91	0.0007%
61747YEG6	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.01	10/21/2025	3,605,919.80	1,286.87	3,980,000.00	3,976,742.41	0.0063%
61772BAB9	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	5/4/2027	2,613,735.80	23,927.52	3,055,000.00	3,068,629.97	0.0046%
61747YEH4	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	10/20/2032	2,417,294.20	2,466.71	3,215,000.00	2,781,703.55	0.0042%
61747YER2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	4/20/2028	2,313,025.00	3,215.97	2,500,000.00	2,474,636.31	0.0040%
61747YES0	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.05	4/20/2037	757,555.65	1,383.84	855,000.00	855,000.00	0.0013%
6174468Q5	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.02	4/28/2026	4,401,944.00	879.76	4,825,000.00	4,949,739.94	0.0077%
61744YAN8	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.03	1/23/2023	9,741,778.49	83,155.38	9,775,000.00	9,773,608.42	0.0170%
61746BDJ2	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.04	2/25/2023	4,980,579.90	34,375.00	5,000,000.00	5,048,155.01	0.0087%
61772BAA1	CORPORATE BONDS	USD FIXED INCOME	MORGAN STANLEY	0.01	4/5/2024	4,877,708.10	2,639.72	5,000,000.00	4,892,254.18	0.0085%
620076BW8	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.06	6/1/2032	1,081,839.50	26,833.33	1,150,000.00	1,148,475.88	0.0019%
620076BT5	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.02	11/15/2030	1,495,080.00	21,211.11	2,000,000.00	1,645,278.45	0.0026%
620076BT5	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.02	11/15/2030	194,360.40	2,757.44	260,000.00	259,587.94	0.0003%
620076BU2	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.03	5/24/2031	243,068.80	3,837.78	320,000.00	320,000.00	0.0004%
620076BU2	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.03	5/24/2031	1,587,543.10	25,065.49	2,090,000.00	1,616,580.05	0.0028%
620076BW8	CORPORATE BONDS	USD FIXED INCOME	MOTOROLA SOLUTIONS INC	0.06	6/1/2032	2,144,864.40	53,200.00	2,280,000.00	2,346,201.96	0.0038%
55336VAG5	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	12/1/2024	418,332.00	8,653.13	426,000.00	433,123.57	0.0007%
55336VAS9	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	2/15/2029	171,869.58	1,884.80	186,000.00	185,302.61	0.0003%
55336VAT7	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.06	2/15/2049	464,010.48	6,479.00	558,000.00	547,655.98	0.0008%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	1,542,718.32	18,777.00	1,707,000.00	1,695,268.62	0.0027%
55336VAJ9	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	6/1/2025	2,744,049.30	57,078.13	2,810,000.00	2,941,310.37	0.0048%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	252,623.40	710.22	340,000.00	341,406.56	0.0004%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
55336VBQ2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.03	8/15/2030	546,680.05	3,888.14	695,000.00	681,897.39	0.0010%
55336VAM2	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2038	627,670.80	1,580.00	790,000.00	782,140.83	0.0011%
55336VBT6	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/14/2052	2,396,191.20	20,163.00	3,120,000.00	3,088,538.62	0.0042%
55336VAL4	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	3/1/2047	111,200.60	1,213.33	140,000.00	169,226.74	0.0002%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	453,236.10	1,274.22	610,000.00	606,355.90	0.0008%
55336VAR1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/15/2028	298,435.50	1,686.67	330,000.00	329,114.68	0.0005%
55336VBP4	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	12/1/2047	183,399.70	4,983.33	230,000.00	277,262.29	0.0003%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	156,032.10	438.67	210,000.00	208,745.50	0.0003%
55336VAN0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	4/15/2048	1,114,515.00	3,133.33	1,500,000.00	1,472,405.96	0.0020%
55336VAR1	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/15/2028	994,785.00	5,622.22	1,100,000.00	1,125,528.43	0.0017%
55336VBR0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.02	3/1/2026	1,577,686.50	5,279.17	1,810,000.00	1,809,483.95	0.0028%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	686,857.60	8,360.00	760,000.00	755,766.92	0.0012%
55336VBR0	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.02	3/1/2026	435,825.00	1,458.33	500,000.00	499,342.50	0.0008%
55336VBU3	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.05	9/1/2032	596,481.60	7,260.00	660,000.00	656,323.90	0.0010%
55336VAK6	CORPORATE BONDS	USD FIXED INCOME	MPLX LP	0.04	3/1/2027	1,930,628.55	14,320.63	2,083,000.00	2,219,008.46	0.0034%
628530BC0	CORPORATE BONDS	USD FIXED INCOME	MYLAN INC	0.05	11/29/2043	1,546,077.00	49,590.00	2,175,000.00	2,600,084.03	0.0027%
49337WAJ9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL GRID USA	0.06	4/1/2035	2,296,476.00	12,186.30	2,520,000.00	2,740,803.40	0.0040%
636792AB9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL LIFE INSURANCE C 144A	0.05	7/19/2068	1,168,540.50	21,568.75	1,450,000.00	1,644,081.26	0.0020%
637417AJ5	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RETAIL PROPERTIES INC	0.04	12/15/2026	1,624,391.25	24,140.00	1,775,000.00	1,731,248.44	0.0028%
637417AQ9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RETAIL PROPERTIES INC	0.04	4/15/2051	86,461.20	217.78	140,000.00	137,467.84	0.0002%
637417AK2	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RETAIL PROPERTIES INC	0.04	10/15/2027	1,320,697.95	2,325.56	1,495,000.00	1,407,569.25	0.0023%
637417AL0	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RETAIL PROPERTIES INC	0.04	10/15/2028	344,371.20	726.22	380,000.00	378,271.01	0.0006%
637417AH9	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RETAIL PROPERTIES INC	0.04	11/15/2025	1,609,577.00	31,355.56	1,700,000.00	1,686,082.41	0.0028%
637417AL0	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RETAIL PROPERTIES INC	0.04	10/15/2028	389,683.20	821.78	430,000.00	428,043.46	0.0007%
637432NJ0	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.03	2/15/2023	2,881,440.00	16,530.00	2,900,000.00	2,905,111.99	0.0050%
63743HFF4	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.05	10/30/2025	5,019,335.65	-	5,000,000.00	4,993,306.17	0.0088%
637432ND3	CORPORATE BONDS	USD FIXED INCOME	NATIONAL RURAL UTILITIES COOPE	0.03	1/27/2025	6,871,133.10	53,691.63	7,215,000.00	7,265,312.96	0.0120%
63902HAL3	CORPORATE BONDS	USD FIXED INCOME	NATURE CONSERVANCY/THE	0.01	7/1/2028	20,575.50	108.67	25,000.00	25,000.00	0.0000%
63946BAJ9	CORPORATE BONDS	USD FIXED INCOME	NBCUNIVERSAL MEDIA LLC	0.04	1/15/2043	611,377.50	9,827.08	750,000.00	756,668.95	0.0011%
63946BAJ9	CORPORATE BONDS	USD FIXED INCOME	NBCUNIVERSAL MEDIA LLC	0.04	1/15/2043	1,194,224.05	19,195.57	1,465,000.00	1,756,992.49	0.0021%
641062BD5	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.04	10/1/2032	1,882,820.00	11,466.67	2,000,000.00	1,993,551.18	0.0033%
641062BB9	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.04	10/1/2027	2,732,307.20	15,620.00	2,840,000.00	2,838,061.72	0.0048%
641062AV6	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.01	1/14/2027	837,762.80	3,349.69	980,000.00	979,123.20	0.0015%
641062BB9	CORPORATE BONDS	USD FIXED INCOME	NESTLE HOLDINGS INC 144A	0.04	10/1/2027	1,991,505.60	11,385.00	2,070,000.00	2,068,587.24	0.0035%
641423CC0	CORPORATE BONDS	USD FIXED INCOME	NEVADA POWER CO	0.04	5/1/2029	2,457,491.40	50,505.00	2,730,000.00	2,722,984.24	0.0043%
64952WEG4	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.02	8/1/2031	1,023,772.50	6,243.75	1,350,000.00	1,294,960.64	0.0018%
64952WEE9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.04	6/9/2026	3,672,434.00	18,999.29	3,800,000.00	3,800,242.87	0.0064%
64952WDS9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.01	8/7/2030	1,803,062.40	6,832.00	2,440,000.00	2,161,507.32	0.0032%
64952WDS9	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.01	8/7/2030	1,680,395.04	6,367.20	2,274,000.00	2,014,453.95	0.0029%
64952WET6	CORPORATE BONDS	USD FIXED INCOME	NEW YORK LIFE GLOBAL FUND 144A	0.03	6/6/2024	24,246,250.00	317,187.50	25,000,000.00	24,983,843.68	0.0424%
651229AW6	CORPORATE BONDS	USD FIXED INCOME	NEWELL BRANDS INC	0.05	4/1/2026	246,595.75	1,037.92	265,000.00	264,793.63	0.0004%
651587AG2	CORPORATE BONDS	USD FIXED INCOME	NEWMARKET CORP	0.03	3/18/2031	216,101.25	919.13	285,000.00	281,984.90	0.0004%
651639AP1	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.05	3/15/2042	100,807.20	747.50	120,000.00	116,278.03	0.0002%
651639AY2	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.02	10/1/2030	312,299.55	759.38	405,000.00	375,724.97	0.0005%
651639AZ9	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	7/15/2032	491,451.30	4,937.83	645,000.00	644,390.35	0.0009%
651639AZ9	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	7/15/2032	2,632,502.70	26,449.94	3,455,000.00	3,195,928.91	0.0046%
651639AZ9	CORPORATE BONDS	USD FIXED INCOME	NEWMONT CORP	0.03	7/15/2032	1,009,570.50	10,143.61	1,325,000.00	1,135,446.39	0.0018%
65339KBY5	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2027	3,168,788.10	20,261.46	3,670,000.00	3,667,896.86	0.0055%
65339KBZ2	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2032	23,903.79	222.72	31,000.00	30,992.04	0.0000%
65339KCH1	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.05	7/15/2027	2,421,997.20	41,440.00	2,520,000.00	2,519,086.00	0.0042%
65339KBZ2	CORPORATE BONDS	USD FIXED INCOME	NEXTERA ENERGY CAPITAL HOLDING	0.02	1/15/2032	2,177,558.16	20,288.87	2,824,000.00	2,823,274.54	0.0038%
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	2,275,087.50	7,065.63	2,625,000.00	2,682,156.81	0.0040%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	816,570.00	3,585.94	1,125,000.00	1,021,021.60	0.0014%
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	243,254.34	690.86	266,000.00	265,977.54	0.0004%
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	217,752.00	956.25	300,000.00	299,042.33	0.0004%
654106AE3	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.04	11/1/2045	1,186,320.00	29,062.50	1,500,000.00	1,522,131.09	0.0021%
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	1,371,735.00	3,895.83	1,500,000.00	1,499,873.48	0.0024%
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	1,300,050.00	4,037.50	1,500,000.00	1,498,312.10	0.0023%
654106AH6	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.02	3/27/2025	188,876.00	453.33	200,000.00	205,957.31	0.0003%
654106AJ2	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2027	164,608.20	467.50	180,000.00	189,592.40	0.0003%
654106AM5	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2050	181,460.00	796.88	250,000.00	273,941.33	0.0003%
654106AK9	CORPORATE BONDS	USD FIXED INCOME	NIKE INC	0.03	3/27/2030	2,831,508.90	8,793.68	3,267,000.00	3,496,583.80	0.0050%
65473QBE2	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	5/15/2027	1,575,183.75	27,760.04	1,725,000.00	1,695,686.96	0.0028%
65473PAH8	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	9/1/2029	4,172,200.00	24,583.33	5,000,000.00	5,185,567.95	0.0073%
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	619,020.00	12,960.00	720,000.00	717,937.27	0.0011%
65473QBC6	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	2/15/2044	816,400.00	10,133.33	1,000,000.00	1,046,954.86	0.0014%
65473PAH8	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.03	9/1/2029	191,921.20	1,130.83	230,000.00	209,641.01	0.0003%
65473QBC6	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.05	2/15/2044	379,626.00	4,712.00	465,000.00	554,889.37	0.0007%
65473QBF9	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/15/2047	110,736.50	2,925.17	145,000.00	172,596.05	0.0002%
65473PAJ4	CORPORATE BONDS	USD FIXED INCOME	NISOURCE INC	0.04	5/1/2030	190,004.75	3,978.00	221,000.00	220,366.87	0.0003%
654740BT5	CORPORATE BONDS	USD FIXED INCOME	NISSAN MOTOR ACCEPTANCE C 144A	0.03	3/9/2028	4,021,136.95	21,072.64	5,305,000.00	5,404,813.93	0.0070%
655844CN6	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.04	3/15/2053	1,974,453.20	13,426.89	2,840,000.00	2,823,502.30	0.0035%
655844BM9	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.04	10/1/2042	712,807.80	3,061.25	930,000.00	1,020,913.95	0.0012%
655844CE6	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.03	11/1/2029	366,423.20	5,610.00	440,000.00	400,014.90	0.0006%
655844CF3	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.03	5/15/2050	50,279.20	1,125.11	80,000.00	80,351.47	0.0001%
655844CK2	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.02	5/15/2031	762,009.60	10,181.33	960,000.00	920,532.37	0.0013%
655844BT4	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.03	6/1/2027	2,359,956.20	33,993.75	2,590,000.00	2,529,884.37	0.0041%
655844CB2	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	8/1/2118	531,058.50	8,797.50	690,000.00	690,000.00	0.0009%
655844CM8	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.03	3/15/2032	851,943.90	3,948.33	1,030,000.00	1,029,991.21	0.0015%
655844CP1	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.05	6/1/2053	809,900.00	17,441.67	1,000,000.00	999,851.25	0.0014%
655844CM8	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.03	3/15/2032	1,232,423.70	5,711.67	1,490,000.00	1,489,987.26	0.0022%
655844AW8	CORPORATE BONDS	USD FIXED INCOME	NORFOLK SOUTHERN CORP	0.06	5/17/2025	3,203,029.50	82,253.74	3,230,000.00	3,555,331.83	0.0056%
665772CJ6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.03	8/15/2042	113,089.55	1,112.56	155,000.00	155,000.00	0.0002%
665772CL1	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	5/15/2044	103,940.20	2,472.71	130,000.00	129,687.36	0.0002%
665772CN7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	8/15/2045	580,087.50	6,333.33	750,000.00	759,187.13	0.0010%
665772CQ0	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.04	9/15/2047	262,004.30	1,679.00	365,000.00	361,742.84	0.0005%
665772CA5	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	7/15/2035	869,759.00	14,298.96	925,000.00	1,084,230.95	0.0015%
665772CE7	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	11/1/2039	259,059.60	7,222.50	270,000.00	309,507.57	0.0005%
665772CV9	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.05	6/1/2052	2,080,100.00	53,320.00	2,480,000.00	2,462,259.43	0.0036%
665772CS6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.03	6/1/2051	806,324.45	14,744.17	1,361,000.00	1,336,700.78	0.0014%
665772CK3	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.03	5/15/2023	1,580,800.00	13,982.22	1,600,000.00	1,593,671.91	0.0028%
665772CT4	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.02	4/1/2031	152,813.20	356.25	190,000.00	189,320.93	0.0003%
665772BN8	CORPORATE BONDS	USD FIXED INCOME	NORTHERN STATES POWER CO/MN	0.07	7/1/2025	1,460,069.90	33,012.50	1,390,000.00	1,557,585.17	0.0026%
665859AS3	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.03	5/8/2032	1,173,751.25	21,489.84	1,325,000.00	1,283,482.41	0.0021%
665859AV6	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.02	5/1/2030	2,697,658.50	33,637.50	3,450,000.00	3,439,970.23	0.0047%
665859AW4	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.04	5/10/2027	746,288.40	14,820.00	780,000.00	778,847.87	0.0013%
665859AW4	CORPORATE BONDS	USD FIXED INCOME	NORTHERN TRUST CORP	0.04	5/10/2027	3,348,730.00	66,500.00	3,500,000.00	3,554,389.50	0.0059%
666807BN1	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.03	1/15/2028	564,756.25	5,980.90	625,000.00	629,864.23	0.0010%
666807BU5	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.05	5/1/2050	681,310.60	19,425.00	740,000.00	938,510.80	0.0012%
666807BP6	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	10/15/2047	423,106.20	967.20	540,000.00	599,062.61	0.0007%
666807BJ0	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	4/15/2045	158,522.70	359.33	210,000.00	186,687.30	0.0003%
666807BS0	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	5/1/2030	749,712.00	17,600.00	800,000.00	846,942.41	0.0013%
666807BT8	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.05	5/1/2040	477,214.40	13,390.00	520,000.00	671,381.29	0.0008%
666807BS0	CORPORATE BONDS	USD FIXED INCOME	NORTHROP GRUMMAN CORP	0.04	5/1/2030	777,826.20	18,260.00	830,000.00	827,413.11	0.0014%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
667274AC8	CORPORATE BONDS	USD FIXED INCOME	NORTHWELL HEALTHCARE INC	0.04	11/1/2047	698,231.00	20,235.00	950,000.00	1,017,823.12	0.0012%
66815L2F5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.02	1/11/2027	1,554,462.00	9,625.00	1,800,000.00	1,798,769.14	0.0027%
66815L2H1	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.03	4/4/2029	891,547.20	2,499.75	1,010,000.00	1,008,027.91	0.0016%
66815L2F5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.02	1/11/2027	2,521,682.80	15,613.89	2,920,000.00	2,918,003.28	0.0044%
66815L2H1	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.03	4/4/2029	847,411.20	2,376.00	960,000.00	958,125.55	0.0015%
66815L2K4	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL GLOBA 144A	0.04	9/15/2027	852,157.20	4,946.92	890,000.00	889,652.32	0.0015%
668138AA8	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN MUTUAL LIFE 144A	0.04	9/30/2047	935,948.00	4,309.86	1,300,000.00	1,508,635.33	0.0016%
668444AQ5	CORPORATE BONDS	USD FIXED INCOME	NORTHWESTERN UNIVERSITY	0.04	12/1/2057	595,476.00	12,969.58	850,000.00	850,000.00	0.0010%
637071AK7	CORPORATE BONDS	USD FIXED INCOME	NOV INC	0.04	12/1/2042	668,538.60	16,787.50	1,020,000.00	925,509.97	0.0012%
66988AAE4	CORPORATE BONDS	USD FIXED INCOME	NOVANT HEALTH INC	0.04	11/1/2043	1,678,929.90	46,551.15	2,130,000.00	2,401,500.79	0.0029%
66989HAR9	CORPORATE BONDS	USD FIXED INCOME	NOVARTIS CAPITAL CORP	0.02	8/14/2030	1,446,340.00	8,234.72	1,750,000.00	1,827,061.50	0.0025%
629377CL4	CORPORATE BONDS	USD FIXED INCOME	NRG ENERGY INC 144A	0.04	6/15/2029	2,988,785.75	56,905.61	3,385,000.00	3,656,606.22	0.0052%
67021CAP2	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.04	4/1/2030	1,027,140.80	3,686.67	1,120,000.00	1,239,798.09	0.0018%
67021CAT4	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.05	9/15/2052	1,782,960.00	12,650.00	2,000,000.00	1,992,274.74	0.0031%
67021CAM9	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.03	5/15/2027	523,522.20	8,410.67	570,000.00	573,369.11	0.0009%
67021CAJ6	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.04	3/1/2044	449,559.00	4,033.33	550,000.00	546,852.49	0.0008%
67021CAR8	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.02	8/15/2031	3,525,028.20	18,895.50	4,590,000.00	4,490,851.12	0.0062%
67021CAL1	CORPORATE BONDS	USD FIXED INCOME	NSTAR ELECTRIC CO	0.03	6/1/2026	3,166,625.00	39,375.00	3,500,000.00	3,335,233.23	0.0055%
670346AS4	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.03	6/1/2030	607,348.44	8,392.50	746,000.00	744,378.93	0.0011%
670346AS4	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.03	6/1/2030	407,070.00	5,625.00	500,000.00	498,913.52	0.0007%
670346AN5	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.05	8/1/2043	21,842.25	325.00	25,000.00	27,183.51	0.0000%
670346AY1	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.04	5/23/2027	1,780,370.90	35,291.06	1,870,000.00	1,865,424.83	0.0031%
670346AY1	CORPORATE BONDS	USD FIXED INCOME	NUCOR CORP	0.04	5/23/2027	1,789,891.60	35,479.78	1,880,000.00	1,875,262.09	0.0031%
67080LAA3	CORPORATE BONDS	USD FIXED INCOME	NUVEEN LLC 144A	0.04	11/1/2028	1,605,263.40	35,100.00	1,755,000.00	1,712,503.61	0.0028%
67080LAA3	CORPORATE BONDS	USD FIXED INCOME	NUVEEN LLC 144A	0.04	11/1/2028	2,744,040.00	60,000.00	3,000,000.00	2,927,356.58	0.0048%
67066GAG9	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2040	302,808.00	1,166.67	400,000.00	399,275.63	0.0005%
67066GAH7	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2050	239,162.80	991.67	340,000.00	339,168.10	0.0004%
67066GAJ3	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2060	230,853.20	1,048.33	340,000.00	339,040.36	0.0004%
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	1,263,512.25	3,526.88	1,485,000.00	1,480,777.10	0.0022%
67066GAN4	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.02	6/15/2031	1,553,840.00	15,111.11	2,000,000.00	1,992,296.56	0.0027%
67066GAG9	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2040	454,212.00	1,750.00	600,000.00	619,371.59	0.0008%
67066GAH7	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2050	837,069.80	3,470.83	1,190,000.00	1,269,889.21	0.0015%
67066GAJ3	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2060	434,547.20	1,973.33	640,000.00	692,528.51	0.0008%
67066GAF1	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.03	4/1/2030	710,459.75	1,983.13	835,000.00	881,156.36	0.0012%
67066GAH7	CORPORATE BONDS	USD FIXED INCOME	NVIDIA CORP	0.04	4/1/2050	47,832.56	198.33	68,000.00	67,833.64	0.0001%
674599DC6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	3/15/2026	101,500.00	709.17	100,000.00	107,656.56	0.0002%
674599CF0	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.05	6/15/2045	196,879.20	4,193.33	240,000.00	240,726.96	0.0003%
674599CH6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	4/15/2026	189,000.00	302.22	200,000.00	199,828.81	0.0003%
674599CJ2	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	4/15/2046	81,456.00	195.56	100,000.00	99,177.89	0.0001%
674599CL7	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	2/15/2047	300,409.00	3,289.11	380,000.00	376,275.27	0.0005%
674599CM5	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	2/15/2027	181,500.00	1,266.67	200,000.00	194,967.01	0.0003%
674599CN3	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	3/15/2048	666,372.00	4,508.00	840,000.00	819,544.44	0.0012%
674599CR4	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.03	8/15/2026	317,175.80	2,296.89	340,000.00	341,392.07	0.0006%
674599DB8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.07	7/1/2024	766,155.00	17,375.00	750,000.00	799,995.89	0.0013%
674599DC6	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	3/15/2026	294,350.00	2,056.58	290,000.00	312,204.06	0.0005%
674599DF9	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.06	9/15/2036	442,218.75	3,667.54	445,000.00	562,856.77	0.0008%
674599CG8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	6/15/2025	670,250.00	9,255.56	700,000.00	693,130.58	0.0012%
674599CG8	CORPORATE BONDS	USD FIXED INCOME	OCCIDENTAL PETROLEUM CORP	0.04	6/15/2025	766,000.00	10,577.78	800,000.00	792,149.07	0.0013%
677050AK2	CORPORATE BONDS	USD FIXED INCOME	OGLETHORPE POWER CORP	0.05	6/1/2044	1,402,169.95	36,873.96	1,945,000.00	1,934,747.18	0.0025%
677347CE4	CORPORATE BONDS	USD FIXED INCOME	OHIO EDISON CO	0.07	7/15/2036	1,560,855.00	30,364.58	1,500,000.00	2,114,203.30	0.0027%
677415CS8	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.03	4/1/2030	225,040.75	595.83	275,000.00	274,778.42	0.0004%
677415CS8	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.03	4/1/2030	4,091,650.00	10,833.33	5,000,000.00	4,995,971.91	0.0072%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
677415CQ2	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.04	4/1/2048	315,226.75	1,469.79	425,000.00	461,747.83	0.0006%
677415CR0	CORPORATE BONDS	USD FIXED INCOME	OHIO POWER CO	0.04	6/1/2049	692,083.20	16,000.00	960,000.00	957,810.50	0.0012%
678858BP5	CORPORATE BONDS	USD FIXED INCOME	OKLAHOMA GAS AND ELECTRIC CO	0.05	3/15/2044	834,101.86	6,098.77	1,049,000.00	1,288,387.83	0.0015%
681936BB5	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	4/1/2024	3,428,231.82	14,400.38	3,491,000.00	3,530,027.90	0.0060%
681936BD1	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	1/15/2025	213,832.62	2,941.50	222,000.00	221,667.55	0.0004%
681936BK5	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.05	1/15/2028	976,575.60	15,160.94	1,084,000.00	1,078,053.41	0.0017%
681936BL3	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.04	10/1/2029	318,132.00	1,208.33	400,000.00	395,764.33	0.0006%
681936BM1	CORPORATE BONDS	USD FIXED INCOME	OMEGA HEALTHCARE INVESTORS INC	0.03	2/1/2031	3,111,670.00	35,015.63	4,150,000.00	3,979,584.29	0.0054%
681919BC9	CORPORATE BONDS	USD FIXED INCOME	OMNICOM GROUP INC	0.04	6/1/2030	170,578.20	3,325.00	190,000.00	189,437.90	0.0003%
681919BD7	CORPORATE BONDS	USD FIXED INCOME	OMNICOM GROUP INC	0.03	8/1/2031	176,112.00	1,462.50	225,000.00	224,654.69	0.0003%
68233JCG7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY C 144A	0.05	6/1/2052	1,825,156.80	44,436.00	2,160,000.00	2,140,634.91	0.0032%
68233DAT4	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.07	5/1/2032	438,340.00	14,000.00	400,000.00	487,579.01	0.0008%
68233JBD5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	9/30/2047	379,164.10	1,652.47	505,000.00	613,104.28	0.0007%
68233JBG8	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	11/15/2048	347,282.45	8,412.97	445,000.00	429,430.41	0.0006%
68233JBR4	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	9/15/2049	97,141.50	594.17	150,000.00	161,158.93	0.0002%
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	629,730.00	9,510.42	750,000.00	765,024.82	0.0011%
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	1,511,352.00	22,825.00	1,800,000.00	1,781,977.86	0.0026%
68233JBH6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	11/15/2028	1,430,410.80	26,615.33	1,560,000.00	1,521,791.73	0.0025%
68233JBM5	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	6/1/2024	1,637,848.00	19,479.17	1,700,000.00	1,718,188.14	0.0029%
68233JBU7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	5/15/2030	1,343,424.00	20,288.89	1,600,000.00	1,583,980.34	0.0024%
68233JBZ6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.01	10/1/2025	359,635.60	187.92	410,000.00	403,401.17	0.0006%
68233JAZ7	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.03	4/1/2025	4,183,274.90	10,792.08	4,390,000.00	4,509,518.97	0.0073%
68233JBH6	CORPORATE BONDS	USD FIXED INCOME	ONCOR ELECTRIC DELIVERY CO LLC	0.04	11/15/2028	3,209,255.00	59,713.89	3,500,000.00	3,460,957.50	0.0056%
68235PAL2	CORPORATE BONDS	USD FIXED INCOME	ONE GAS INC	0.01	3/11/2024	669,647.64	1,081.67	708,000.00	699,584.45	0.0012%
68235PAH1	CORPORATE BONDS	USD FIXED INCOME	ONE GAS INC	0.02	5/15/2030	144,475.75	1,706.11	185,000.00	184,254.51	0.0003%
682680AY9	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.03	9/1/2029	627,165.00	4,250.00	750,000.00	671,783.76	0.0011%
682680BC6	CORPORATE BONDS	USD FIXED INCOME	ONEOK INC	0.05	3/15/2050	291,949.50	2,443.75	425,000.00	345,056.94	0.0005%
68268NAC7	CORPORATE BONDS	USD FIXED INCOME	ONEOK PARTNERS LP	0.07	10/1/2036	14,031.30	83.13	15,000.00	14,975.28	0.0000%
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	719,128.00	6,242.22	800,000.00	782,348.74	0.0013%
68389XBN4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	11/15/2027	709,752.00	11,988.89	800,000.00	791,151.23	0.0012%
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	337,285.00	1,500.00	500,000.00	498,780.49	0.0006%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	291,179.75	1,425.00	475,000.00	473,439.80	0.0005%
68389XBY0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2060	1,322,904.00	7,058.33	2,200,000.00	1,844,761.57	0.0023%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	650,718.75	2,371.88	825,000.00	823,904.09	0.0011%
68389XBU8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2027	878,606.54	2,319.33	994,000.00	992,607.83	0.0015%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	2,437,710.00	7,375.00	3,000,000.00	3,133,485.45	0.0043%
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	667,824.30	2,970.00	990,000.00	987,585.41	0.0012%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	606,879.90	2,970.00	990,000.00	986,748.08	0.0011%
68389XBY0	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2060	601,320.00	3,208.33	1,000,000.00	996,261.32	0.0011%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	1,770,743.75	6,454.38	2,245,000.00	2,152,932.84	0.0031%
68389XAS4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2023	1,978,420.00	21,347.22	2,000,000.00	1,998,774.83	0.0035%
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	1,797,820.00	15,605.56	2,000,000.00	2,014,620.69	0.0031%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	812,570.00	2,458.33	1,000,000.00	999,209.40	0.0014%
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	629,237.00	5,461.94	700,000.00	678,033.87	0.0011%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	24,377.10	73.75	30,000.00	27,483.02	0.0000%
68389XCC7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	3/25/2026	342,732.00	643.50	390,000.00	389,871.51	0.0006%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	386,487.50	1,408.75	490,000.00	493,154.64	0.0007%
68389XAE5	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.07	4/15/2038	216,074.25	650.00	225,000.00	301,092.85	0.0004%
68389XBG9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	5/15/2055	577,680.75	17,248.44	855,000.00	953,953.99	0.0010%
68389XBJ3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2046	9,984.45	176.67	15,000.00	15,495.41	0.0000%
68389XBP9	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	11/15/2037	1,164,780.60	28,123.17	1,605,000.00	1,805,503.05	0.0020%
68389XBQ7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	11/15/2047	422,406.40	11,804.44	640,000.00	697,380.42	0.0007%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	2,331,263.33	7,052.96	2,869,000.00	2,813,840.79	0.0041%
68389XBX2	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2050	2,111,819.45	10,335.00	3,445,000.00	2,896,832.83	0.0037%
68389XCA1	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	3/25/2051	3,601,221.60	21,883.00	5,540,000.00	5,080,387.78	0.0063%
68389XAV7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/8/2034	238,278.50	3,914.19	290,000.00	289,921.12	0.0004%
68389XBM6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	7/15/2026	970,822.80	8,427.00	1,080,000.00	1,096,053.62	0.0017%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	2,193,939.00	6,637.50	2,700,000.00	2,727,565.24	0.0038%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	1,183,125.00	4,312.50	1,500,000.00	1,547,096.29	0.0021%
68389XBH7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2036	1,037,391.20	15,734.52	1,388,000.00	1,407,118.92	0.0018%
68389XBW4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	4/1/2040	634,770.37	2,823.00	941,000.00	938,704.92	0.0011%
68389XAS4	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.04	7/15/2023	4,946,033.65	53,368.06	5,000,000.00	5,063,772.48	0.0087%
68389XBL8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	9/15/2023	5,852,826.54	18,400.00	6,000,000.00	6,085,359.44	0.0102%
68389XBU8	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2027	609,897.90	1,610.00	690,000.00	689,033.58	0.0011%
68389XBV6	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	4/1/2030	1,795,779.70	5,432.92	2,210,000.00	2,300,652.45	0.0031%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	1,104,250.00	4,025.00	1,400,000.00	1,443,956.53	0.0019%
68389XCC7	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.02	3/25/2026	6,731,608.00	12,639.00	7,660,000.00	7,632,090.91	0.0118%
68389XCE3	CORPORATE BONDS	USD FIXED INCOME	ORACLE CORP	0.03	3/25/2031	2,567,381.25	9,358.13	3,255,000.00	3,312,926.74	0.0045%
67103HAK3	CORPORATE BONDS	USD FIXED INCOME	O'REILLY AUTOMOTIVE INC	0.02	3/15/2031	557,242.50	1,677.08	750,000.00	608,070.06	0.0010%
67103HAL1	CORPORATE BONDS	USD FIXED INCOME	O'REILLY AUTOMOTIVE INC	0.05	6/15/2032	1,868,120.00	35,511.11	2,000,000.00	1,993,772.29	0.0033%
688225AH4	CORPORATE BONDS	USD FIXED INCOME	OSHKOSH CORP	0.03	3/1/2030	520,123.50	3,358.33	650,000.00	648,141.82	0.0009%
69121KAG9	CORPORATE BONDS	USD FIXED INCOME	OWL ROCK CAPITAL CORP	0.03	6/11/2028	215,904.26	3,197.64	286,000.00	285,757.23	0.0004%
69121KAE4	CORPORATE BONDS	USD FIXED INCOME	OWL ROCK CAPITAL CORP	0.03	7/15/2026	3,532,101.78	41,506.07	4,146,000.00	4,207,261.97	0.0062%
69121KAE4	CORPORATE BONDS	USD FIXED INCOME	OWL ROCK CAPITAL CORP	0.03	7/15/2026	3,130,842.75	36,790.83	3,675,000.00	3,745,153.95	0.0055%
694308HS9	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.03	3/15/2027	430,515.00	2,108.33	500,000.00	510,658.51	0.0008%
694308JU2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	6/1/2041	24,551.80	612.50	35,000.00	34,903.55	0.0000%
694308JF5	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.02	8/1/2027	170,976.00	1,092.00	208,000.00	207,736.79	0.0003%
694308J7	CORPORATE BONDS	USD FIXED INCOME	PACIFIC GAS AND ELECTRIC CO	0.04	8/1/2050	235,690.60	3,395.00	388,000.00	385,667.14	0.0004%
6944PL2B4	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.01	6/24/2025	1,797,985.20	8,509.00	2,010,000.00	2,020,685.27	0.0031%
6944PL2B4	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFE GLOBAL FUNDI 144A	0.01	6/24/2025	5,500,403.48	26,030.77	6,149,000.00	6,047,903.48	0.0096%
694476AF9	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFECORP 144A	0.05	9/15/2052	1,267,876.80	9,936.00	1,440,000.00	1,437,872.56	0.0022%
694476AE2	CORPORATE BONDS	USD FIXED INCOME	PACIFIC LIFECORP 144A	0.03	9/15/2050	2,356,397.75	15,945.07	3,725,000.00	3,776,582.38	0.0041%
695114CY2	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	6/15/2052	1,947,005.45	35,112.56	3,205,000.00	2,938,560.14	0.0034%
695114CW6	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	9/15/2030	821,930.00	3,450.00	1,000,000.00	998,601.84	0.0014%
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	684,525.60	8,040.00	720,000.00	719,735.79	0.0012%
695114CV8	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	2/15/2050	379,775.00	4,380.56	500,000.00	497,825.11	0.0007%
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	380,292.00	4,466.67	400,000.00	399,853.17	0.0007%
695114CU0	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	6/15/2029	2,928,651.00	43,633.33	3,300,000.00	3,372,398.17	0.0051%
695114CX4	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	3/15/2051	655,250.00	4,216.67	1,000,000.00	992,173.93	0.0011%
695114CT3	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	1/15/2049	468,827.45	7,493.98	617,000.00	615,726.41	0.0008%
695114CQ9	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	6/1/2023	829,928.40	10,325.00	840,000.00	838,582.40	0.0015%
695114CS5	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	7/1/2025	1,958,503.80	23,003.33	2,060,000.00	2,142,918.26	0.0034%
695114CU0	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.04	6/15/2029	2,227,549.70	33,187.78	2,510,000.00	2,626,171.33	0.0039%
695114CW6	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.03	9/15/2030	1,693,175.80	7,107.00	2,060,000.00	2,154,959.36	0.0030%
695114BT4	CORPORATE BONDS	USD FIXED INCOME	PACIFICORP	0.08	11/15/2031	1,699,680.00	53,258.33	1,500,000.00	2,198,560.42	0.0030%
695156AW9	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	10/1/2051	87,237.80	368.54	145,000.00	144,253.61	0.0002%
695156AT6	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2027	327,770.00	4,688.22	365,000.00	364,340.97	0.0006%
695156AU3	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2029	1,913,669.00	26,066.67	2,300,000.00	2,446,145.43	0.0033%
695156AU3	CORPORATE BONDS	USD FIXED INCOME	PACKAGING CORP OF AMERICA	0.03	12/15/2029	1,104,935.84	15,050.67	1,328,000.00	1,397,331.62	0.0019%
92553PAU6	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.06	9/1/2043	222,895.75	2,681.25	275,000.00	297,062.15	0.0004%
92553PAP7	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.04	3/15/2043	1,090,472.50	9,084.20	1,625,000.00	1,864,118.79	0.0019%
92553PAC6	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.07	10/5/2037	18,543.60	97.50	20,000.00	22,160.22	0.0000%
92556HAD9	CORPORATE BONDS	USD FIXED INCOME	PARAMOUNT GLOBAL	0.04	5/19/2032	338,357.70	7,994.70	423,000.00	413,800.99	0.0006%
701094AS3	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.05	9/15/2029	1,953,627.50	35,530.00	2,090,000.00	2,085,618.26	0.0034%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
701094AR5	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.04	9/15/2027	956,500.30	16,216.11	1,010,000.00	1,008,004.47	0.0017%
701094AS3	CORPORATE BONDS	USD FIXED INCOME	PARKER-HANNIFIN CORP	0.05	9/15/2029	803,885.00	14,620.00	860,000.00	858,196.99	0.0014%
70450YAE3	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.03	10/1/2029	1,274,640.00	3,562.50	1,500,000.00	1,503,268.33	0.0022%
70450YAL7	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.04	6/1/2032	641,900.00	13,517.78	700,000.00	677,032.93	0.0011%
70450YAL7	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.04	6/1/2032	660,240.00	13,904.00	720,000.00	717,598.70	0.0012%
70450YAK9	CORPORATE BONDS	USD FIXED INCOME	PAYPAL HOLDINGS INC	0.04	6/1/2027	360,585.80	6,504.33	380,000.00	379,556.98	0.0006%
70462GAB4	CORPORATE BONDS	USD FIXED INCOME	PEACEHEALTH OBLIGATED GROUP	0.01	11/15/2025	260,275.55	1,870.38	295,000.00	298,909.00	0.0005%
693304AH0	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.06	10/1/2036	50,178.00	247.92	50,000.00	49,886.40	0.0001%
693304AH0	CORPORATE BONDS	USD FIXED INCOME	PECO ENERGY CO	0.06	10/1/2036	2,579,149.20	12,742.92	2,570,000.00	3,084,820.49	0.0045%
709599BN3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.04	7/1/2027	1,501,389.40	27,942.44	1,610,000.00	1,605,862.15	0.0026%
709599BN3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.04	7/1/2027	1,865,080.00	34,711.11	2,000,000.00	1,994,859.80	0.0033%
709599BN3	ASSET BACKED	USD FIXED INCOME	PENSKE TRUCK LEASING CO L 144A	0.04	7/1/2027	652,778.00	12,148.89	700,000.00	698,200.93	0.0011%
713448CG1	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/1/2023	2,533,807.50	11,687.50	2,550,000.00	2,549,926.17	0.0044%
713448EL8	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	7/29/2029	1,881,179.25	14,590.63	2,175,000.00	2,231,342.01	0.0033%
713448CQ9	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.04	10/22/2044	837,940.00	1,062.50	1,000,000.00	1,009,890.07	0.0015%
713448ER5	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2027	97,396.75	327.69	107,000.00	106,645.64	0.0002%
713448ES3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2030	604,254.00	2,245.83	700,000.00	698,477.15	0.0011%
713448CG1	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/1/2023	1,987,300.00	9,166.67	2,000,000.00	2,001,654.19	0.0035%
713448ES3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	3/19/2030	1,294,830.00	4,812.50	1,500,000.00	1,493,854.37	0.0023%
713448EP9	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	10/15/2049	94,423.00	178.89	140,000.00	145,997.44	0.0002%
713448EQ7	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	3/19/2025	37,669.60	105.00	40,000.00	41,119.77	0.0001%
713448FE3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	10/21/2031	1,269,485.80	868.83	1,604,000.00	1,598,626.02	0.0022%
713448EY0	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.01	5/1/2023	1,961,795.86	7,500.00	2,000,000.00	1,999,339.33	0.0034%
713448FE3	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.02	10/21/2031	6,367,215.25	4,357.71	8,045,000.00	8,016,379.20	0.0111%
713448DF2	CORPORATE BONDS	USD FIXED INCOME	PEPSICO INC	0.03	2/24/2026	3,693,618.39	20,829.46	3,927,000.00	4,069,207.65	0.0065%
714046AM1	CORPORATE BONDS	USD FIXED INCOME	PERKINELMER INC	0.02	9/15/2028	1,149,984.00	3,496.00	1,440,000.00	1,439,123.75	0.0020%
714046AM1	CORPORATE BONDS	USD FIXED INCOME	PERKINELMER INC	0.02	9/15/2028	1,094,082.00	3,326.06	1,370,000.00	1,369,166.33	0.0019%
714046AL3	CORPORATE BONDS	USD FIXED INCOME	PERKINELMER INC	0.01	9/15/2024	2,790,683.50	3,285.49	3,025,000.00	3,023,831.25	0.0049%
71427QAA6	CORPORATE BONDS	USD FIXED INCOME	PERNOD RICARD INTERNATION 144A	0.01	4/1/2028	645,136.00	833.33	800,000.00	771,019.88	0.0011%
71427QAA6	CORPORATE BONDS	USD FIXED INCOME	PERNOD RICARD INTERNATION 144A	0.01	4/1/2028	716,100.96	925.00	888,000.00	855,832.07	0.0013%
717081DV2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	6/3/2026	466,330.00	5,652.78	500,000.00	485,959.73	0.0008%
717081ET6	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	3/15/2029	1,760,374.00	8,486.04	1,925,000.00	1,896,073.61	0.0031%
717081EY5	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.02	5/28/2030	1,114,190.00	10,115.00	1,400,000.00	1,438,067.45	0.0019%
717081DE0	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.04	6/15/2043	1,291,320.00	24,366.67	1,500,000.00	1,494,452.75	0.0023%
717081DV2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	6/3/2026	1,865,320.00	22,611.11	2,000,000.00	1,999,798.83	0.0033%
717081EW9	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	4/1/2030	1,279,725.00	3,281.25	1,500,000.00	1,495,988.22	0.0022%
717081EA7	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	12/15/2026	700,522.50	8,500.00	750,000.00	729,404.41	0.0012%
717081EW9	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	4/1/2030	1,655,111.00	4,243.75	1,940,000.00	2,071,476.51	0.0029%
717081DE0	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.04	6/15/2043	271,177.20	5,117.00	315,000.00	398,040.06	0.0005%
717081EZ2	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	5/28/2040	172,402.50	2,709.38	250,000.00	263,233.54	0.0003%
717081DH3	CORPORATE BONDS	USD FIXED INCOME	PFIZER INC	0.03	6/15/2023	666,866.52	7,638.67	674,000.00	684,330.70	0.0012%
693342AA5	CORPORATE BONDS	USD FIXED INCOME	PG&E WILDFIRE RECOVERY FUNDING	0.04	6/1/2032	5,619,348.27	102,480.21	6,003,000.00	6,002,887.59	0.0098%
718172AU3	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	8/21/2042	330,085.00	3,767.36	500,000.00	458,949.58	0.0006%
718172CS6	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	11/1/2030	417,696.00	4,987.50	570,000.00	552,046.37	0.0007%
718172BL2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/10/2044	625,517.90	18,269.69	905,000.00	873,070.54	0.0011%
718172BE8	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/15/2023	1,722,122.50	29,050.00	1,750,000.00	1,748,567.58	0.0030%
718172AP4	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.05	3/20/2042	58,277.60	410.00	80,000.00	78,496.88	0.0001%
718172CD9	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.03	11/2/2022	600,000.00	7,458.33	600,000.00	600,000.00	0.0011%
718172BL2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.04	11/10/2044	2,469,586.14	72,129.94	3,573,000.00	4,161,343.96	0.0043%
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	2,018,028.00	27,825.00	2,650,000.00	2,637,433.60	0.0035%
718172CN7	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2025	1,612,540.80	13,275.00	1,770,000.00	1,781,714.44	0.0028%
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	358,675.92	-	471,000.00	361,078.02	0.0006%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
718172CP2	CORPORATE BONDS	USD FIXED INCOME	PHILIP MORRIS INTERNATIONAL IN	0.02	5/1/2030	5,315,409.60	73,290.00	6,980,000.00	7,078,063.58	0.0093%
718546AW4	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.02	12/15/2030	627,288.30	6,579.00	810,000.00	775,897.79	0.0011%
718546BA1	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.03	3/15/2052	1,130,920.00	7,379.17	1,750,000.00	1,737,348.07	0.0020%
718546AR5	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.04	3/15/2028	3,358,628.00	18,139.33	3,640,000.00	3,794,799.65	0.0059%
718546AR5	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66	0.04	3/15/2028	2,841,916.00	15,348.67	3,080,000.00	3,128,147.70	0.0050%
718547AG7	CORPORATE BONDS	USD FIXED INCOME	PHILLIPS 66 CO 144A	0.04	3/1/2028	444,341.70	3,093.75	495,000.00	486,452.83	0.0008%
720186AM7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT NATURAL GAS CO INC	0.03	6/1/2050	547,640.15	12,073.96	865,000.00	859,139.03	0.0010%
720186AM7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT NATURAL GAS CO INC	0.03	6/1/2050	633,110.00	13,958.33	1,000,000.00	993,224.30	0.0011%
720198AF7	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT OPERATING PARTNERSHIP	0.03	4/1/2032	164,883.71	547.71	239,000.00	237,938.10	0.0003%
720198AD2	CORPORATE BONDS	USD FIXED INCOME	PIEDMONT OPERATING PARTNERSHIP	0.04	3/15/2024	809,391.00	4,691.04	825,000.00	824,746.18	0.0014%
723787AQ0	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	8/15/2030	867,433.20	4,532.56	1,130,000.00	974,013.97	0.0015%
723787AR8	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	1/15/2031	726,450.80	5,950.72	940,000.00	843,547.87	0.0013%
723787AR8	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.02	1/15/2031	2,519,393.20	20,637.61	3,260,000.00	2,969,606.11	0.0044%
723787AT4	CORPORATE BONDS	USD FIXED INCOME	PIONEER NATURAL RESOURCES CO	0.01	1/15/2026	871,020.00	3,312.50	1,000,000.00	910,585.77	0.0015%
72650RBL5	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.05	12/15/2026	84,458.70	1,530.00	90,000.00	90,498.59	0.0001%
72650RBH4	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.05	2/15/2045	2,605,500.00	37,240.00	3,600,000.00	3,912,542.68	0.0046%
72650RBM3	CORPORATE BONDS	USD FIXED INCOME	PLAINS ALL AMERICAN PIPELINE L	0.04	12/15/2029	7,173,365.90	115,536.72	8,615,000.00	8,457,317.26	0.0126%
69353REK0	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.03	2/23/2025	2,453,279.75	14,348.47	2,575,000.00	2,573,488.25	0.0043%
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,018,742.50	23,779.69	2,225,000.00	2,217,966.44	0.0035%
69349LAK4	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.03	1/30/2023	298,884.00	2,237.08	300,000.00	299,809.53	0.0005%
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,386,199.00	28,108.13	2,630,000.00	2,609,352.54	0.0042%
69349LAR9	CORPORATE BONDS	USD FIXED INCOME	PNC BANK NA	0.04	7/26/2028	2,417,954.50	28,482.19	2,665,000.00	2,645,280.82	0.0042%
693475AL9	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	11/9/2022	734,764.80	8,215.95	735,000.00	737,491.03	0.0013%
693475AZ8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	1/22/2030	596,018.85	5,154.19	735,000.00	768,746.43	0.0010%
693475AV7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.04	1/23/2024	6,757,100.00	65,694.03	6,895,000.00	6,949,048.19	0.0118%
693475AZ8	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	1/22/2030	2,934,683.29	25,378.24	3,619,000.00	3,644,724.77	0.0051%
693475AL9	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	11/9/2022	199,936.00	2,235.63	200,000.00	200,677.78	0.0003%
693475AX3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.03	7/23/2026	433,022.40	3,397.33	480,000.00	479,493.87	0.0008%
693475BJ3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2033	1,303,640.00	654.01	1,300,000.00	1,300,000.00	0.0023%
693475BH7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2025	10,017,804.00	4,725.83	10,000,000.00	10,000,000.00	0.0175%
693475BJ3	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.06	10/28/2033	611,708.00	306.88	610,000.00	610,000.00	0.0011%
693475AV7	CORPORATE BONDS	USD FIXED INCOME	PNC FINANCIAL SERVICES GROUP I	0.04	1/23/2024	4,132,660.00	40,178.64	4,217,000.00	4,295,747.13	0.0072%
73211PAA4	CORPORATE BONDS	USD FIXED INCOME	POMONA COLLEGE	0.03	1/1/2051	627,970.00	9,626.67	1,000,000.00	1,000,000.00	0.0011%
740189AM7	CORPORATE BONDS	USD FIXED INCOME	PRECISION CASTPARTS CORP	0.03	6/15/2025	1,439,700.00	18,416.67	1,500,000.00	1,499,122.88	0.0025%
740816AP8	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.03	10/15/2050	301,660.00	559.33	500,000.00	500,000.00	0.0005%
740816AQ6	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.04	11/15/2052	607,668.50	15,679.07	785,000.00	785,000.00	0.0011%
740816AK9	CORPORATE BONDS	USD FIXED INCOME	PRESIDENT AND FELLOWS OF HARVA	0.04	10/1/2031	219,250.00	735.21	250,000.00	232,532.81	0.0004%
74153WCP2	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.01	9/1/2026	2,752,172.50	6,380.00	3,190,000.00	3,184,420.22	0.0048%
74153WCR8	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.04	8/28/2025	4,833,204.20	35,000.00	5,000,000.00	4,997,124.22	0.0085%
74153WCP2	CORPORATE BONDS	USD FIXED INCOME	PRICOA GLOBAL FUNDING I 144A	0.01	9/1/2026	2,553,740.00	5,920.00	2,960,000.00	2,954,822.51	0.0045%
74164MAB4	CORPORATE BONDS	USD FIXED INCOME	PRIMERICA INC	0.03	11/19/2031	1,075,836.33	17,350.20	1,377,000.00	1,371,323.17	0.0019%
74251VAS1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.02	6/15/2030	2,587,439.50	26,893.06	3,350,000.00	3,065,392.96	0.0045%
74251VAM4	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.03	11/15/2026	499,669.50	7,861.94	550,000.00	549,650.54	0.0009%
74251VAR3	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.04	5/15/2029	811,315.75	15,645.04	917,000.00	914,479.10	0.0014%
74251VAF9	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.05	9/15/2042	24,081.60	177.29	30,000.00	29,957.56	0.0000%
74251VAL6	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL FINANCIAL GROUP INC	0.06	5/15/2055	540,222.50	7,244.07	562,000.00	559,341.78	0.0009%
74256LEK1	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	1/12/2026	820,097.00	2,516.84	950,000.00	872,452.61	0.0014%
74256LEL9	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	4/12/2024	4,570,083.00	1,939.58	4,900,000.00	4,871,834.98	0.0080%
74256LEP0	CORPORATE BONDS	USD FIXED INCOME	PRINCIPAL LIFE GLOBAL FUN 144A	0.01	8/16/2026	8,255,001.60	25,312.50	9,720,000.00	9,604,315.14	0.0144%
742718FH7	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2030	892,260.00	3,000.00	1,000,000.00	998,160.77	0.0016%
742718EB1	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	8/15/2023	600,947.60	3,992.11	610,000.00	609,671.14	0.0011%
742718FG9	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2027	55,303.80	168.00	60,000.00	63,970.52	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
742718FH7	CORPORATE BONDS	USD FIXED INCOME	PROCTER & GAMBLE CO/THE	0.03	3/25/2030	178,452.00	600.00	200,000.00	199,632.14	0.0003%
743315AX1	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/26/2050	239,996.25	1,248.09	325,000.00	322,363.87	0.0004%
743315AW3	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/26/2030	123,526.26	444.89	143,000.00	143,000.00	0.0002%
743315AS2	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	4/15/2047	775,200.00	1,833.33	1,000,000.00	1,151,417.09	0.0014%
743315AW3	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/26/2030	725,608.80	2,613.33	840,000.00	913,376.21	0.0013%
743315AX1	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/26/2050	40,614.75	211.22	55,000.00	54,553.88	0.0001%
743315AZ6	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/15/2032	164,960.00	766.67	200,000.00	182,932.71	0.0003%
743315BA0	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/15/2052	349,014.60	2,340.25	495,000.00	441,372.42	0.0006%
743315BA0	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.04	3/15/2052	1,889,614.40	12,670.44	2,680,000.00	2,590,682.02	0.0033%
743315AY9	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/15/2027	722,617.20	2,587.50	810,000.00	809,730.40	0.0013%
743315AY9	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/15/2027	606,641.60	2,172.22	680,000.00	679,773.67	0.0011%
743315AR4	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.02	1/15/2027	898,560.00	7,213.89	1,000,000.00	954,624.26	0.0016%
743315AZ6	CORPORATE BONDS	USD FIXED INCOME	PROGRESSIVE CORP/THE	0.03	3/15/2032	1,707,336.00	7,935.00	2,070,000.00	2,065,293.53	0.0030%
74340XBT7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	1,504,603.75	8,559.46	1,625,000.00	1,619,605.64	0.0026%
74340XBM2	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2030	1,991,187.00	2,475.00	2,475,000.00	2,367,406.80	0.0035%
74340XBN0	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2027	153,559.00	165.28	175,000.00	174,814.25	0.0003%
74340XBT7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	60,184.15	342.38	65,000.00	64,784.23	0.0001%
74340XCA7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	2/1/2031	584,466.25	3,390.63	775,000.00	717,588.10	0.0010%
74340XCC3	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.03	3/1/2050	287,728.35	2,312.92	455,000.00	443,598.53	0.0005%
74340XBT7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	1,657,378.90	9,428.58	1,790,000.00	1,784,057.91	0.0029%
74340XBU4	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.03	6/30/2026	1,021,031.00	12,015.97	1,100,000.00	1,095,895.50	0.0018%
74340XBT7	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.05	1/15/2033	796,282.60	4,529.93	860,000.00	857,145.14	0.0014%
74340XBX8	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.04	9/15/2028	2,471,092.32	13,656.89	2,672,000.00	2,608,113.01	0.0043%
74340XBN0	CORPORATE BONDS	USD FIXED INCOME	PROLOGIS LP	0.02	4/15/2027	4,120,646.08	4,435.11	4,696,000.00	4,752,639.47	0.0072%
743674AY9	CORPORATE BONDS	USD FIXED INCOME	PROTECTIVE LIFE CORP	0.08	10/15/2039	1,375,515.75	4,600.56	1,225,000.00	1,699,190.60	0.0024%
74368CBP8	ASSET BACKED	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	7/6/2027	832,294.20	13,100.99	870,000.00	870,000.00	0.0015%
74368CBL7	ASSET BACKED	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.03	3/28/2025	1,888,300.00	5,899.67	2,000,000.00	1,980,464.07	0.0033%
74368CBP8	ASSET BACKED	USD FIXED INCOME	PROTECTIVE LIFE GLOBAL FU 144A	0.05	7/6/2027	727,061.60	11,444.54	760,000.00	760,000.00	0.0013%
743756AB4	CORPORATE BONDS	USD FIXED INCOME	PROVIDENCE ST JOSEPH HEALTH OB	0.03	10/1/2026	115,643.75	286.04	125,000.00	125,000.00	0.0002%
743820AA0	CORPORATE BONDS	USD FIXED INCOME	PROVIDENCE ST JOSEPH HEALTH OB	0.03	10/1/2029	347,917.75	896.75	425,000.00	425,000.00	0.0006%
74432QCC7	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	3/27/2028	442,306.48	1,728.73	472,000.00	472,000.00	0.0008%
744320BA9	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	12/7/2049	315,169.92	6,799.68	432,000.00	407,422.85	0.0006%
74432QCC7	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.04	3/27/2028	2,163,740.81	8,456.84	2,309,000.00	2,309,000.00	0.0038%
74432QCJ2	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.03	3/10/2040	2,051,850.00	12,750.00	3,000,000.00	2,993,150.64	0.0036%
744320BJ0	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.05	3/1/2052	2,144,465.05	21,840.33	2,515,000.00	2,478,859.24	0.0038%
744320BF8	CORPORATE BONDS	USD FIXED INCOME	PRUDENTIAL FINANCIAL INC	0.06	9/15/2048	540,540.30	4,297.17	590,000.00	590,000.00	0.0009%
744448CV1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.02	6/15/2031	1,750,033.80	16,079.17	2,270,000.00	2,182,685.94	0.0031%
744448CG4	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	9/15/2042	955,253.00	5,980.00	1,300,000.00	1,229,761.76	0.0017%
744448CK5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	3/15/2044	39,780.00	274.72	50,000.00	52,561.99	0.0001%
744448CS8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.03	3/1/2050	263,362.30	2,106.67	395,000.00	390,097.89	0.0005%
744448CW9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF COLORADO	0.04	6/1/2032	673,955.00	13,821.56	740,000.00	735,528.50	0.0012%
744482BM1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF NEW HAMPS	0.04	7/1/2049	250,481.00	4,200.00	350,000.00	304,976.72	0.0004%
744542AC5	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE CO OF NEW MEXIC	0.04	8/1/2025	1,702,044.00	17,325.00	1,800,000.00	1,798,473.83	0.0030%
74456QAZ9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2042	2,523,594.75	63,693.75	3,225,000.00	3,038,240.81	0.0044%
74456QCD6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/1/2050	783,090.00	17,820.00	1,320,000.00	1,353,520.88	0.0014%
74456QCJ3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	3/15/2032	524,375.00	2,475.69	625,000.00	623,890.66	0.0009%
74456QBK1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	11/15/2024	3,543,453.00	52,036.39	3,700,000.00	3,831,530.03	0.0062%
74456QAR7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	5/1/2037	54,881.20	1,595.00	55,000.00	54,916.39	0.0001%
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	1,362,284.80	4,370.00	1,520,000.00	1,517,944.40	0.0024%
74456QBT2	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	12/1/2047	82,216.95	1,725.00	115,000.00	114,924.64	0.0001%
74456QBY1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/15/2029	1,646,918.40	27,445.33	1,860,000.00	1,855,015.73	0.0029%
74456QAR7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	5/1/2037	927,991.20	26,970.00	930,000.00	1,126,444.33	0.0016%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
74456QAQ9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.06	12/1/2036	686,768.80	16,862.50	710,000.00	832,216.70	0.0012%
74456QBU9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2028	1,849,240.00	37,000.00	2,000,000.00	2,015,695.62	0.0032%
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	1,234,750.50	8,212.50	1,350,000.00	1,294,699.27	0.0022%
74456QCJ3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	3/15/2032	830,610.00	3,921.50	990,000.00	988,242.80	0.0015%
74456QBU9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	5/1/2028	548,299.66	10,970.50	593,000.00	591,666.73	0.0010%
74456QBH8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	8/15/2024	2,293,463.20	15,827.00	2,380,000.00	2,465,508.15	0.0040%
74456QBS4	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.03	5/15/2027	2,473,335.70	37,488.33	2,710,000.00	2,870,519.84	0.0043%
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	1,234,750.50	8,212.50	1,350,000.00	1,294,699.27	0.0022%
74456QCH7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	8/15/2031	3,906,998.85	20,436.61	5,095,000.00	5,006,666.00	0.0068%
74456QBX3	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.04	9/1/2028	3,201,205.00	21,291.67	3,500,000.00	3,463,898.88	0.0056%
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	1,017,232.40	3,263.13	1,135,000.00	1,133,465.08	0.0018%
74456QBR6	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ELECTRIC AND GA	0.02	9/15/2026	4,212,328.00	13,512.50	4,700,000.00	4,782,122.17	0.0074%
744573AU0	CORPORATE BONDS	USD FIXED INCOME	PUBLIC SERVICE ENTERPRISE GROU	0.02	11/15/2031	1,423,123.20	21,012.83	1,860,000.00	1,856,844.90	0.0025%
74460DAJ8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	11/9/2031	1,533,860.00	21,500.00	2,000,000.00	1,999,507.88	0.0027%
74460WAE7	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	5/1/2031	1,567,700.00	23,000.00	2,000,000.00	1,994,020.93	0.0027%
74460DAJ8	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	11/9/2031	1,288,442.40	18,060.00	1,680,000.00	1,679,586.61	0.0023%
74460WAD9	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.02	5/1/2028	2,003,001.00	22,338.75	2,415,000.00	2,413,622.52	0.0035%
74460DAD1	CORPORATE BONDS	USD FIXED INCOME	PUBLIC STORAGE	0.03	5/1/2029	3,651,922.56	70,001.80	4,136,000.00	4,330,997.56	0.0064%
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	1,049,096.20	11,413.91	1,270,000.00	1,270,000.00	0.0018%
745310AN2	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.04	3/15/2032	1,295,465.60	8,203.95	1,520,000.00	1,520,000.00	0.0023%
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	306,468.26	3,334.30	371,000.00	371,356.01	0.0005%
745310AM4	CORPORATE BONDS	USD FIXED INCOME	PUGET ENERGY INC	0.02	6/15/2028	214,775.60	2,336.71	260,000.00	260,000.00	0.0004%
745332CG9	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	5/20/2045	387,070.00	9,615.28	500,000.00	508,011.18	0.0007%
745332CH7	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	6/15/2048	2,534,923.35	52,279.80	3,277,000.00	3,750,445.86	0.0044%
745332CE4	CORPORATE BONDS	USD FIXED INCOME	PUGET SOUND ENERGY INC	0.04	11/15/2041	693,017.60	17,992.19	880,000.00	892,255.25	0.0012%
745867AM3	CORPORATE BONDS	USD FIXED INCOME	PULTEGROUP INC	0.08	6/15/2032	1,041,040.00	29,750.00	1,000,000.00	1,056,808.37	0.0018%
747525AK9	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.05	5/20/2045	883,280.00	21,466.67	1,000,000.00	1,092,612.11	0.0015%
747525BK8	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.02	5/20/2030	818,850.00	9,615.28	1,000,000.00	996,884.36	0.0014%
747525AJ2	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.05	5/20/2035	128,956.80	2,911.42	140,000.00	146,677.90	0.0002%
747525AK9	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.05	5/20/2045	110,410.00	2,683.33	125,000.00	126,596.64	0.0002%
747525AV5	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.04	5/20/2047	329,463.45	7,788.38	405,000.00	457,399.36	0.0006%
747525BN2	CORPORATE BONDS	USD FIXED INCOME	QUALCOMM INC	0.01	5/20/2028	216,828.30	1,540.68	265,000.00	235,239.15	0.0004%
754730AH2	CORPORATE BONDS	USD FIXED INCOME	RAYMOND JAMES FINANCIAL INC	0.04	4/1/2051	576,599.52	2,662.50	852,000.00	846,982.01	0.0010%
754730AG4	CORPORATE BONDS	USD FIXED INCOME	RAYMOND JAMES FINANCIAL INC	0.05	4/1/2030	520,161.60	2,170.00	560,000.00	558,547.19	0.0009%
755111BZ3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON CO	0.04	12/15/2044	643,045.20	13,328.00	840,000.00	834,734.09	0.0011%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	3,336,940.75	67,589.84	3,575,000.00	3,956,375.53	0.0058%
913017DD8	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	8/16/2025	630,175.00	5,348.96	650,000.00	649,528.57	0.0011%
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	7/1/2030	1,778,718.50	16,575.00	2,210,000.00	2,047,529.47	0.0031%
913017BT5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.05	6/1/2042	804,849.50	17,812.50	950,000.00	1,000,206.12	0.0014%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	620,717.65	12,572.66	665,000.00	690,295.84	0.0011%
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	3/15/2032	1,558,660.00	6,069.44	2,000,000.00	1,999,691.64	0.0027%
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	7/1/2050	456,470.00	7,291.67	700,000.00	803,818.64	0.0008%
75513ECK5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	4/15/2047	296,662.30	715.33	370,000.00	358,337.88	0.0005%
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	7/1/2050	211,932.50	3,385.42	325,000.00	334,843.01	0.0004%
75513ECL3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	9/1/2051	155,157.30	1,198.50	255,000.00	250,984.64	0.0003%
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	3/15/2032	370,181.75	1,441.49	475,000.00	409,926.83	0.0006%
75513ECP4	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	3/15/2052	304,545.60	1,858.40	480,000.00	479,826.51	0.0005%
913017CA5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	5/15/2045	211,110.30	5,166.75	270,000.00	302,987.17	0.0004%
913017CW7	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2038	290,319.20	6,934.58	340,000.00	324,900.48	0.0005%
913017CX5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.05	11/16/2048	182,592.44	4,621.15	218,000.00	267,154.20	0.0003%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	900,740.65	18,244.53	965,000.00	1,067,059.35	0.0016%
913017BT5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.05	6/1/2042	1,528,366.84	33,825.00	1,804,000.00	2,209,977.24	0.0027%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
75513EAC5	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.03	7/1/2050	978,150.00	15,625.00	1,500,000.00	1,495,266.25	0.0017%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	672,055.20	13,612.50	720,000.00	719,856.03	0.0012%
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	7/1/2030	724,365.00	6,750.00	900,000.00	899,108.06	0.0013%
75513ECN9	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	3/15/2032	623,464.00	2,427.78	800,000.00	799,876.66	0.0011%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	3,266,935.00	66,171.88	3,500,000.00	3,802,573.66	0.0057%
913017CJ6	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/1/2046	758,212.00	19,500.00	1,040,000.00	1,199,574.85	0.0013%
75513EAD3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.02	7/1/2030	362,182.50	3,375.00	450,000.00	449,554.06	0.0006%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	2,800,230.00	56,718.75	3,000,000.00	3,096,754.96	0.0049%
913017DD8	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	8/16/2025	2,520,700.00	21,395.83	2,600,000.00	2,802,399.74	0.0044%
913017DD8	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	8/16/2025	2,094,120.00	17,775.00	2,160,000.00	2,321,684.82	0.0037%
913017CY3	CORPORATE BONDS	USD FIXED INCOME	RAYTHEON TECHNOLOGIES CORP	0.04	11/16/2028	3,968,859.32	80,389.38	4,252,000.00	4,814,148.01	0.0069%
756109BG8	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	8/15/2027	1,716,226.50	15,426.94	1,850,000.00	1,905,206.66	0.0030%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	137,083.65	1,578.96	165,000.00	175,890.76	0.0002%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	1,674,082.15	19,282.43	2,015,000.00	2,162,495.88	0.0029%
756109BJ2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.02	6/15/2028	438,930.10	4,404.89	530,000.00	484,373.49	0.0008%
756109AV6	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	4/15/2025	3,268,834.69	5,815.94	3,377,000.00	3,468,455.42	0.0057%
756109AR5	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	10/15/2026	807,992.10	1,567.50	855,000.00	853,418.56	0.0014%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	614,799.40	7,081.39	740,000.00	734,033.16	0.0011%
756109BA1	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.02	3/15/2033	191,391.20	644.00	280,000.00	276,312.94	0.0003%
756109AS3	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2027	1,690,341.84	16,615.50	1,881,000.00	1,905,560.18	0.0030%
756109BP8	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.06	10/13/2032	468,782.40	1,350.00	480,000.00	479,421.49	0.0008%
756109AR5	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.04	10/15/2026	2,624,320.54	5,091.17	2,777,000.00	2,731,169.47	0.0046%
756109AS3	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2027	1,347,960.00	13,250.00	1,500,000.00	1,519,585.48	0.0024%
756109AX2	CORPORATE BONDS	USD FIXED INCOME	REALTY INCOME CORP	0.03	1/15/2031	4,869,377.41	56,086.51	5,861,000.00	6,006,132.28	0.0085%
75884RAZ6	CORPORATE BONDS	USD FIXED INCOME	REGENCY CENTERS LP	0.03	9/15/2029	872,889.25	4,052.15	1,075,000.00	1,050,705.16	0.0015%
7591EPAT7	CORPORATE BONDS	USD FIXED INCOME	REGIONS FINANCIAL CORP	0.02	8/12/2028	1,267,437.60	6,162.00	1,560,000.00	1,556,682.74	0.0022%
7591EPAT7	CORPORATE BONDS	USD FIXED INCOME	REGIONS FINANCIAL CORP	0.02	8/12/2028	1,169,942.40	5,688.00	1,440,000.00	1,436,937.94	0.0020%
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	1,480,118.40	29,942.25	1,665,000.00	1,648,874.02	0.0026%
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	3,622,512.00	73,282.08	4,075,000.00	4,257,007.23	0.0063%
759351AM1	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	9/15/2026	956,289.84	5,092.65	1,009,000.00	1,009,000.00	0.0017%
759351AN9	CORPORATE BONDS	USD FIXED INCOME	REINSURANCE GROUP OF AMERICA I	0.04	5/15/2029	2,600,208.00	52,601.25	2,925,000.00	3,127,304.84	0.0046%
74949LAC6	CORPORATE BONDS	USD FIXED INCOME	RELX CAPITAL INC	0.04	3/18/2029	2,552,266.80	13,425.56	2,810,000.00	3,015,358.57	0.0045%
760759BA7	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.02	3/15/2033	1,529,200.00	6,069.44	2,000,000.00	1,996,198.13	0.0027%
760759AV2	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.02	3/1/2030	890,530.00	4,178.33	1,090,000.00	957,832.34	0.0016%
760759AX8	CORPORATE BONDS	USD FIXED INCOME	REPUBLIC SERVICES INC	0.01	2/15/2031	1,452,360.00	5,969.17	1,950,000.00	1,697,998.71	0.0025%
76132FAA5	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.05	12/15/2023	167,766.20	3,211.11	170,000.00	169,640.41	0.0003%
76132FAB3	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.04	12/15/2024	222,000.07	3,520.89	233,000.00	232,221.95	0.0004%
76132FAA5	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.05	12/15/2023	1,480,290.00	28,333.33	1,500,000.00	1,496,827.37	0.0026%
76132FAA5	CORPORATE BONDS	USD FIXED INCOME	RETAIL OPPORTUNITY INVESTMENTS	0.05	12/15/2023	2,603,336.68	49,828.89	2,638,000.00	2,670,841.94	0.0046%
761713BB1	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.06	8/15/2045	211,415.40	3,334.50	270,000.00	274,029.12	0.0004%
761713BB1	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.06	8/15/2045	626,416.00	9,880.00	800,000.00	1,026,232.16	0.0011%
761713BW5	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.07	8/4/2041	442,276.35	8,204.58	485,000.00	569,707.74	0.0008%
761713BG0	CORPORATE BONDS	USD FIXED INCOME	REYNOLDS AMERICAN INC	0.04	6/12/2025	2,846,189.50	50,686.74	2,950,000.00	3,096,224.62	0.0050%
771196BY7	CORPORATE BONDS	USD FIXED INCOME	ROCHE HOLDINGS INC 144A	0.03	12/13/2051	477,646.40	7,695.00	770,000.00	770,000.00	0.0008%
771196BW1	CORPORATE BONDS	USD FIXED INCOME	ROCHE HOLDINGS INC 144A	0.02	12/13/2028	825,026.15	7,287.36	985,000.00	985,000.00	0.0014%
771196BW1	CORPORATE BONDS	USD FIXED INCOME	ROCHE HOLDINGS INC 144A	0.02	12/13/2028	3,392,239.50	29,963.25	4,050,000.00	4,050,000.00	0.0059%
771367CE7	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.02	12/1/2030	2,071,857.15	21,621.88	2,805,000.00	2,686,457.71	0.0036%
771367CD9	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.03	6/1/2027	2,905,728.00	41,591.67	3,220,000.00	3,237,044.26	0.0051%
771367CE7	CORPORATE BONDS	USD FIXED INCOME	ROCHESTER GAS AND ELECTRI 144A	0.02	12/1/2030	2,415,320.10	25,206.25	3,270,000.00	3,167,183.33	0.0042%
773903AH2	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.04	3/1/2029	1,819,540.00	11,666.67	2,000,000.00	1,995,522.01	0.0032%
773903AL3	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.02	8/15/2031	871,769.00	4,248.61	1,150,000.00	955,054.78	0.0015%
773903AG4	CORPORATE BONDS	USD FIXED INCOME	ROCKWELL AUTOMATION INC	0.03	3/1/2025	2,645,350.00	13,272.92	2,770,000.00	2,851,100.72	0.0046%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
776743AL0	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.02	2/15/2031	518,598.00	2,604.58	705,000.00	624,298.73	0.0009%
776743AG1	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.03	9/15/2029	3,341,600.00	15,077.78	4,000,000.00	3,919,093.67	0.0058%
776743AM8	CORPORATE BONDS	USD FIXED INCOME	ROPER TECHNOLOGIES INC	0.01	9/15/2025	3,792,227.30	5,488.06	4,295,000.00	4,254,139.57	0.0066%
78200JAA0	CORPORATE BONDS	USD FIXED INCOME	RUSH OBLIGATED GROUP	0.04	11/15/2029	188,317.50	3,797.80	210,000.00	239,909.44	0.0003%
78355HKS7	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.02	9/1/2026	1,755,080.00	5,833.33	2,000,000.00	1,998,019.33	0.0031%
78355HKU2	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.04	6/15/2027	842,814.00	17,630.00	900,000.00	899,746.86	0.0015%
78355HKT5	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	3/1/2027	949,635.70	5,082.50	1,070,000.00	1,068,611.83	0.0017%
78355HKT5	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	3/1/2027	914,135.30	4,892.50	1,030,000.00	1,028,663.73	0.0016%
78355HHR9	CORPORATE BONDS	USD FIXED INCOME	RYDER SYSTEM INC	0.03	9/1/2025	4,983,829.20	29,703.33	5,320,000.00	5,584,935.61	0.0087%
78409VBD5	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC 144A	0.04	3/1/2052	76,079.85	647.50	105,000.00	103,337.30	0.0001%
78409VBC7	CORPORATE BONDS	USD FIXED INCOME	S&P GLOBAL INC 144A	0.03	3/1/2032	2,649,950.25	15,587.50	3,225,000.00	3,187,075.83	0.0046%
785592AM8	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.06	3/1/2025	3,460,296.98	32,606.25	3,478,000.00	3,723,473.95	0.0061%
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	939,875.00	21,372.50	1,030,000.00	1,156,492.32	0.0016%
785592AX4	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.05	5/15/2030	876,000.00	19,920.00	960,000.00	1,077,890.45	0.0015%
785592AM8	CORPORATE BONDS	USD FIXED INCOME	SABINE PASS LIQUEFACTION LLC	0.06	3/1/2025	2,795,697.10	26,343.75	2,810,000.00	3,003,809.84	0.0049%
78574MAA1	CORPORATE BONDS	USD FIXED INCOME	SABRA HEALTH CARE LP	0.03	12/1/2031	1,108,249.29	20,520.00	1,539,000.00	1,520,889.77	0.0019%
14162VAB2	CORPORATE BONDS	USD FIXED INCOME	SABRA HEALTH CARE LP	0.05	8/15/2026	4,965,441.75	59,236.46	5,475,000.00	5,874,454.40	0.0087%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	615,087.00	7,155.00	900,000.00	839,505.25	0.0011%
79466LAE4	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	4/11/2023	308,112.10	559.72	310,000.00	309,983.58	0.0005%
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,044,140.00	4,460.56	2,170,000.00	2,174,163.37	0.0036%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	211,863.30	2,464.50	310,000.00	247,773.75	0.0004%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	1,059,316.50	12,322.50	1,550,000.00	1,541,874.85	0.0019%
79466LAK0	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.03	7/15/2041	394,339.11	4,587.15	577,000.00	573,975.35	0.0007%
79466LAF1	CORPORATE BONDS	USD FIXED INCOME	SALESFORCE INC	0.04	4/11/2028	2,896,650.00	6,320.83	3,075,000.00	3,407,722.61	0.0051%
79588TAD2	CORPORATE BONDS	USD FIXED INCOME	SAMMONS FINANCIAL GROUP I 144A	0.03	4/16/2031	2,647,188.00	5,025.00	3,600,000.00	3,724,691.47	0.0046%
797440BZ6	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.02	10/1/2030	1,997,955.00	3,697.50	2,610,000.00	2,611,545.39	0.0035%
797440CA0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	8/15/2051	1,661,487.60	16,491.16	2,648,000.00	2,631,697.44	0.0029%
797440BF0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2035	931,740.00	24,669.44	1,000,000.00	999,215.68	0.0016%
797440CA0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	8/15/2051	213,333.00	2,117.44	340,000.00	337,906.78	0.0004%
797440BL7	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2040	235,154.40	6,414.06	260,000.00	300,549.78	0.0004%
797440BP8	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.04	11/15/2041	73,609.00	1,821.39	100,000.00	99,894.03	0.0001%
797440BZ6	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.02	10/1/2030	2,755,800.00	5,100.00	3,600,000.00	3,023,468.05	0.0048%
797440BF0	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.05	5/15/2035	737,006.34	19,513.53	791,000.00	922,120.56	0.0013%
797440CB8	CORPORATE BONDS	USD FIXED INCOME	SAN DIEGO GAS & ELECTRIC CO	0.03	3/15/2032	925,198.80	4,331.67	1,130,000.00	1,126,981.39	0.0016%
80282KBC9	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.02	1/6/2028	2,346,302.70	22,550.06	2,835,000.00	2,835,000.00	0.0041%
80282KBB1	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.03	6/2/2025	933,330.00	14,279.17	1,000,000.00	998,952.11	0.0016%
80282KBD7	CORPORATE BONDS	USD FIXED INCOME	SANTANDER HOLDINGS USA INC	0.04	6/9/2025	9,580,715.60	168,033.33	10,000,000.00	10,000,000.00	0.0168%
80386WAA3	CORPORATE BONDS	USD FIXED INCOME	SASOL FINANCING USA LLC	0.06	3/27/2024	292,950.00	1,664.58	300,000.00	302,586.09	0.0005%
80386WAB1	CORPORATE BONDS	USD FIXED INCOME	SASOL FINANCING USA LLC	0.07	9/27/2028	529,578.00	3,683.33	600,000.00	617,900.37	0.0009%
78397DAB4	CORPORATE BONDS	USD FIXED INCOME	SBL HOLDINGS INC 144A	0.05	2/18/2031	2,587,425.94	35,019.72	3,454,000.00	3,647,901.43	0.0045%
78397DAB4	CORPORATE BONDS	USD FIXED INCOME	SBL HOLDINGS INC 144A	0.05	2/18/2031	2,232,347.80	30,213.89	2,980,000.00	3,157,497.19	0.0039%
478165AH6	CORPORATE BONDS	USD FIXED INCOME	SC JOHNSON & SON INC 144A	0.05	10/15/2046	2,453,022.00	6,175.00	2,925,000.00	3,694,349.86	0.0043%
806851AK7	CORPORATE BONDS	USD FIXED INCOME	SCHLUMBERGER HOLDINGS COR 144A	0.04	5/17/2028	4,597,956.35	89,988.17	5,065,000.00	5,445,150.86	0.0080%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	836,860.00	699.11	1,000,000.00	1,000,000.00	0.0015%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	644,382.20	538.32	770,000.00	770,000.00	0.0011%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	320,517.38	267.76	383,000.00	383,000.00	0.0006%
81211KAZ3	CORPORATE BONDS	USD FIXED INCOME	SEALED AIR CORP 144A	0.02	10/15/2026	610,907.80	510.35	730,000.00	730,000.00	0.0011%
81412DAA1	CORPORATE BONDS	USD FIXED INCOME	SECURITY BENEFIT GLOBAL F 144A	0.01	5/17/2024	5,064,957.50	31,034.72	5,450,000.00	5,462,990.22	0.0089%
81412DAA1	CORPORATE BONDS	USD FIXED INCOME	SECURITY BENEFIT GLOBAL F 144A	0.01	5/17/2024	5,685,763.30	34,838.61	6,118,000.00	6,101,347.49	0.0100%
81412DAA1	CORPORATE BONDS	USD FIXED INCOME	SECURITY BENEFIT GLOBAL F 144A	0.01	5/17/2024	3,880,036.25	23,774.31	4,175,000.00	4,186,165.78	0.0068%
816851BP3	CORPORATE BONDS	USD FIXED INCOME	SEMPRA ENERGY	0.04	4/1/2029	96,927.60	339.17	110,000.00	109,620.46	0.0002%
816851BH1	CORPORATE BONDS	USD FIXED INCOME	SEMPRA ENERGY	0.04	2/1/2038	2,567,002.44	32,262.00	3,396,000.00	3,393,094.09	0.0045%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
81728XAA6	CORPORATE BONDS	USD FIXED INCOME	SENTARA HEALTHCARE	0.03	11/1/2051	998,130.90	24,733.15	1,690,000.00	1,690,000.00	0.0017%
824348BM7	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	5/15/2050	628,780.00	15,216.67	1,000,000.00	998,329.09	0.0011%
824348AW6	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	6/1/2027	569,389.40	8,912.50	620,000.00	618,890.47	0.0010%
824348BJ4	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	8/15/2029	2,515,114.80	18,496.50	2,970,000.00	3,008,501.39	0.0044%
824348BL9	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.02	5/15/2030	800,182.60	10,711.61	1,010,000.00	1,009,842.62	0.0014%
824348BJ4	CORPORATE BONDS	USD FIXED INCOME	SHERWIN-WILLIAMS CO/THE	0.03	8/15/2029	2,608,267.20	19,181.56	3,080,000.00	3,114,299.41	0.0046%
826418BM6	CORPORATE BONDS	USD FIXED INCOME	SIERRA PACIFIC POWER CO	0.03	5/1/2026	6,422,920.00	91,000.00	7,000,000.00	7,138,061.86	0.0112%
828807DT1	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	2/1/2032	3,796,200.00	33,125.00	5,000,000.00	4,986,533.55	0.0066%
828807DM6	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.02	2/1/2031	1,129,320.51	8,299.50	1,509,000.00	1,485,857.75	0.0020%
828807DH7	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	9/13/2049	1,613,899.80	11,635.00	2,685,000.00	2,619,236.68	0.0028%
828807DM6	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.02	2/1/2031	1,223,617.65	8,992.50	1,635,000.00	1,631,919.19	0.0021%
828807DT1	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	2/1/2032	2,167,630.20	18,914.38	2,855,000.00	2,847,310.68	0.0038%
828807CS4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	10/1/2024	211,681.80	618.75	220,000.00	221,356.12	0.0004%
828807CW5	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	1/15/2026	1,032,067.17	10,756.35	1,107,000.00	1,177,846.61	0.0018%
828807DE4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	12/1/2027	2,599,850.00	40,781.25	2,900,000.00	2,802,666.05	0.0045%
828807CT2	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.04	10/1/2044	332,934.20	1,629.17	460,000.00	472,654.40	0.0006%
828807CS4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	10/1/2024	1,443,285.00	4,218.75	1,500,000.00	1,499,403.41	0.0025%
828807DE4	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	12/1/2027	2,076,294.00	32,568.75	2,316,000.00	2,238,287.85	0.0036%
828807CV7	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.04	9/1/2025	436,705.60	2,683.33	460,000.00	485,427.69	0.0008%
828807CW5	CORPORATE BONDS	USD FIXED INCOME	SIMON PROPERTY GROUP LP	0.03	1/15/2026	4,046,225.40	42,170.33	4,340,000.00	4,530,083.29	0.0071%
23317HAD4	CORPORATE BONDS	USD FIXED INCOME	SITE CENTERS CORP	0.04	2/1/2025	461,875.18	4,476.88	494,000.00	492,212.73	0.0008%
23317HAE2	CORPORATE BONDS	USD FIXED INCOME	SITE CENTERS CORP	0.04	2/1/2026	1,136,511.00	12,909.38	1,215,000.00	1,213,612.58	0.0020%
832248BD9	CORPORATE BONDS	USD FIXED INCOME	SMITHFIELD FOODS INC 144A	0.03	9/13/2031	1,967,140.50	9,835.00	2,810,000.00	2,776,666.44	0.0034%
833034AM3	CORPORATE BONDS	USD FIXED INCOME	SNAP-ON INC	0.03	5/1/2050	666,270.00	15,500.00	1,000,000.00	989,220.29	0.0012%
835495AL6	CORPORATE BONDS	USD FIXED INCOME	SONOCO PRODUCTS CO	0.03	5/1/2030	272,108.10	5,156.25	330,000.00	329,714.13	0.0005%
842400GU1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.02	6/1/2030	1,347,526.95	16,078.13	1,715,000.00	1,747,351.81	0.0024%
842400GR8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	3/1/2049	1,680,273.00	17,062.50	2,100,000.00	2,103,537.51	0.0029%
842400FZ1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	10/1/2043	302,879.00	1,472.50	380,000.00	440,622.67	0.0005%
842400GU1	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.02	6/1/2030	628,584.00	7,500.00	800,000.00	824,492.29	0.0011%
842400GY3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.03	2/1/2051	3,091,730.25	38,903.13	5,275,000.00	4,630,394.04	0.0054%
842400FV0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	3/15/2042	627,113.00	4,398.75	850,000.00	848,361.10	0.0011%
842400GG2	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	4/1/2047	818,652.45	3,850.00	1,155,000.00	1,154,283.44	0.0014%
842400GY3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.03	2/1/2051	205,138.50	2,581.25	350,000.00	347,668.69	0.0004%
842400ES8	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.06	1/15/2034	508,435.20	9,186.67	520,000.00	615,133.37	0.0009%
842400FA6	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.05	7/15/2035	762,505.30	13,153.57	835,000.00	951,599.42	0.0013%
842400FY4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA EDISON CO	0.04	10/1/2023	638,111.50	1,895.83	650,000.00	655,626.93	0.0011%
842434CP5	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	6/15/2025	996,555.00	12,693.33	1,050,000.00	1,049,284.23	0.0017%
842434CP5	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CALIFORNIA GAS CO	0.03	6/15/2025	778,262.00	9,912.89	820,000.00	822,279.22	0.0014%
8426EPAB4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO GAS CAPITAL CORP	0.04	10/1/2046	527,213.61	2,465.46	749,000.00	746,516.12	0.0009%
842587CX3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN CO/THE	0.04	7/1/2046	1,178,138.75	22,366.67	1,525,000.00	1,488,774.25	0.0021%
84265VAG0	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.05	11/8/2042	1,187,310.50	34,563.96	1,370,000.00	1,349,885.55	0.0021%
84265VAJ4	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.06	4/23/2045	97,387.50	137.08	105,000.00	106,909.12	0.0002%
84265VAA3	CORPORATE BONDS	USD FIXED INCOME	SOUTHERN COPPER CORP	0.08	7/27/2035	5,325.00	97.92	5,000.00	5,097.07	0.0000%
845011AC9	CORPORATE BONDS	USD FIXED INCOME	SOUTHWEST GAS CORP	0.02	6/15/2030	85,825.65	955.78	115,000.00	114,887.28	0.0002%
845437BP6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN ELECTRIC POWER CO	0.03	10/1/2026	4,719,335.40	12,065.63	5,265,000.00	5,262,481.22	0.0083%
845743BR3	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.04	8/15/2047	215,070.75	2,382.39	305,000.00	303,432.33	0.0004%
845743BL6	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.06	10/1/2036	28,664.10	150.00	30,000.00	29,835.45	0.0001%
845743BQ5	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.03	8/15/2046	2,037,750.00	21,533.33	3,000,000.00	2,995,603.34	0.0036%
845743BP7	CORPORATE BONDS	USD FIXED INCOME	SOUTHWESTERN PUBLIC SERVICE CO	0.03	6/15/2024	1,054,875.24	13,538.80	1,086,000.00	1,118,147.28	0.0018%
84756NAG4	CORPORATE BONDS	USD FIXED INCOME	SPECTRA ENERGY PARTNERS LP	0.05	3/15/2045	221,154.30	1,638.75	285,000.00	275,250.84	0.0004%
85434VAB4	CORPORATE BONDS	USD FIXED INCOME	STANFORD HEALTH CARE	0.03	8/15/2030	210,697.55	1,712.01	245,000.00	273,939.79	0.0004%
85434VAA6	CORPORATE BONDS	USD FIXED INCOME	STANFORD HEALTH CARE	0.04	11/15/2048	602,959.50	14,436.81	825,000.00	816,804.63	0.0011%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
854502AH4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.04	11/15/2028	2,116,665.00	44,093.75	2,250,000.00	2,342,212.46	0.0037%
854502AK7	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.03	3/1/2026	1,315,776.00	7,933.33	1,400,000.00	1,399,562.30	0.0023%
854502AQ4	CORPORATE BONDS	USD FIXED INCOME	STANLEY BLACK & DECKER INC	0.03	5/15/2032	535,187.40	9,130.00	660,000.00	658,820.42	0.0009%
855244AX7	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.03	3/12/2050	1,310,200.00	9,119.44	2,000,000.00	1,985,464.10	0.0023%
855244AW9	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.02	3/12/2030	339,914.40	1,286.25	420,000.00	402,149.17	0.0006%
855244AW9	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.02	3/12/2030	315,634.80	1,194.38	390,000.00	373,424.23	0.0006%
855244BC2	CORPORATE BONDS	USD FIXED INCOME	STARBUCKS CORP	0.03	2/14/2032	1,699,032.90	13,186.25	2,055,000.00	2,051,357.40	0.0030%
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	3,657,466.80	83,144.27	4,030,000.00	4,030,000.00	0.0064%
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	435,628.80	9,903.04	480,000.00	480,000.00	0.0008%
857477BV4	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	8/4/2033	1,018,095.00	11,572.45	1,150,000.00	1,150,000.00	0.0018%
857477AN3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	12/16/2024	105,908.00	1,361.25	110,000.00	109,973.77	0.0002%
857477AW3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	5/19/2026	101,939.20	1,311.75	110,000.00	109,941.22	0.0002%
857477BG7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	1/24/2030	693,489.50	5,496.67	850,000.00	852,423.02	0.0012%
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	226,890.00	5,157.83	250,000.00	250,000.00	0.0004%
857477AL7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	5/15/2023	1,851,243.90	26,730.61	1,870,000.00	1,869,207.08	0.0032%
857477BF9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	11/1/2034	162,446.00	3,031.00	200,000.00	200,000.00	0.0003%
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	2,452,096.00	11,342.22	3,200,000.00	3,192,024.53	0.0043%
857477BU6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	5/13/2033	1,061,845.20	24,138.66	1,170,000.00	1,170,000.00	0.0019%
857477BC6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	12/3/2024	408,173.25	6,442.28	415,000.00	420,158.88	0.0007%
857477BT9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	2/7/2033	2,144,658.00	16,892.12	2,760,000.00	2,760,000.00	0.0038%
857477BV4	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	8/4/2033	1,655,511.00	18,817.81	1,870,000.00	1,870,000.00	0.0029%
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	2,310,334.20	10,686.50	3,015,000.00	3,007,485.62	0.0040%
857477BR3	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	2/6/2026	6,456,646.77	28,857.50	7,000,000.00	7,000,000.00	0.0113%
857477BS1	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	2/7/2028	858,102.30	5,088.93	990,000.00	990,000.00	0.0015%
857477BC6	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.04	12/3/2024	295,065.00	4,657.07	300,000.00	300,000.00	0.0005%
857477BE2	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	11/1/2025	798,609.00	10,004.50	850,000.00	849,721.43	0.0014%
857477BQ5	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	11/18/2027	1,574,245.40	13,877.10	1,820,000.00	1,820,000.00	0.0028%
857477BT9	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.03	2/7/2033	411,836.50	3,243.78	530,000.00	426,297.96	0.0007%
857477BP7	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	3/3/2031	5,551,698.60	25,679.50	7,245,000.00	7,001,884.15	0.0097%
857477BS1	CORPORATE BONDS	USD FIXED INCOME	STATE STREET CORP	0.02	2/7/2028	6,889,954.73	40,860.51	7,949,000.00	7,949,000.00	0.0121%
858119BK5	CORPORATE BONDS	USD FIXED INCOME	STEEL DYNAMICS INC	0.03	4/15/2030	167,776.00	306.67	200,000.00	199,604.30	0.0003%
85855CAB6	CORPORATE BONDS	USD FIXED INCOME	STELLANTIS FINANCE US INC 144A	0.03	9/15/2031	164,391.15	794.29	231,000.00	231,000.00	0.0003%
863667AY7	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.02	6/15/2030	1,531,803.00	14,365.00	1,950,000.00	1,799,008.62	0.0027%
863667AN1	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.04	3/15/2026	1,419,225.00	6,708.33	1,500,000.00	1,514,479.30	0.0025%
863667AY7	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.02	6/15/2030	785,540.00	7,366.67	1,000,000.00	996,979.49	0.0014%
863667AJ0	CORPORATE BONDS	USD FIXED INCOME	STRYKER CORP	0.05	3/15/2046	129,128.95	916.01	155,000.00	153,493.10	0.0002%
866677AE7	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.03	7/15/2031	441,939.34	4,777.95	601,000.00	599,173.18	0.0008%
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	214,210.08	3,093.50	269,000.00	268,608.08	0.0004%
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	553,442.40	7,992.50	695,000.00	693,987.50	0.0010%
866677AF4	CORPORATE BONDS	USD FIXED INCOME	SUN COMMUNITIES OPERATING LP	0.02	11/1/2028	2,647,764.00	38,237.50	3,325,000.00	3,344,643.13	0.0046%
87151QAC0	CORPORATE BONDS	USD FIXED INCOME	SYMETRA FINANCIAL CORP	0.04	7/15/2024	1,456,725.00	18,770.83	1,500,000.00	1,498,830.14	0.0025%
87151QAC0	CORPORATE BONDS	USD FIXED INCOME	SYMETRA FINANCIAL CORP	0.04	7/15/2024	1,213,937.50	15,642.36	1,250,000.00	1,249,025.05	0.0021%
87166FAD5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY BANK	0.05	8/22/2025	1,573,136.40	16,605.60	1,628,000.00	1,626,408.63	0.0028%
87166FAE3	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY BANK	0.06	8/23/2027	1,388,684.88	15,661.25	1,474,000.00	1,474,000.00	0.0024%
87165BAD5	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.04	8/15/2024	904,401.77	8,406.97	937,000.00	940,869.01	0.0016%
87165BAN3	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.04	3/19/2024	382,175.13	1,995.73	391,000.00	390,722.52	0.0007%
87165BAP8	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.05	3/19/2029	1,008,900.00	6,759.38	1,125,000.00	1,124,880.10	0.0018%
87165BAR4	CORPORATE BONDS	USD FIXED INCOME	SYNCHRONY FINANCIAL	0.03	10/28/2031	540,646.96	185.92	776,000.00	775,208.32	0.0009%
871829BR7	CORPORATE BONDS	USD FIXED INCOME	SYSCO CORP	0.03	12/14/2051	214,093.20	4,135.69	345,000.00	293,950.65	0.0004%
874054AG4	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.04	4/14/2027	609,397.80	1,153.17	660,000.00	659,970.37	0.0011%
874054AG4	CORPORATE BONDS	USD FIXED INCOME	TAKE-TWO INTERACTIVE SOFTWARE	0.04	4/14/2027	572,464.60	1,083.28	620,000.00	619,972.18	0.0010%
875127BJ0	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.03	3/15/2051	94,963.40	617.17	140,000.00	139,697.86	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
875127BH4	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.02	3/15/2031	634,552.00	2,453.33	800,000.00	701,513.55	0.0011%
875127BD3	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.04	5/15/2045	161,044.40	4,260.67	220,000.00	219,651.96	0.0003%
875127AW2	CORPORATE BONDS	USD FIXED INCOME	TAMPA ELECTRIC CO	0.06	5/15/2037	39,340.40	1,134.33	40,000.00	39,831.56	0.0001%
875484AL1	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2031	493,715.01	3,313.75	723,000.00	713,659.20	0.0009%
875484AK3	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.04	7/15/2027	1,229,735.52	16,019.25	1,404,000.00	1,402,671.75	0.0022%
875484AL1	CORPORATE BONDS	USD FIXED INCOME	TANGER PROPERTIES LP	0.03	9/1/2031	1,775,462.00	11,916.67	2,600,000.00	2,490,441.48	0.0031%
876030AA5	CORPORATE BONDS	USD FIXED INCOME	TAPESTRY INC	0.03	3/15/2032	735,350.00	3,897.22	1,000,000.00	997,281.53	0.0013%
87612GAA9	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.04	2/1/2033	400,310.40	5,040.00	480,000.00	479,151.57	0.0007%
87612GAA9	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.04	2/1/2033	241,854.20	3,045.00	290,000.00	289,487.40	0.0004%
87612GAB7	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.05	4/15/2052	89,697.60	264.00	120,000.00	119,206.48	0.0002%
87612KAA0	CORPORATE BONDS	USD FIXED INCOME	TARGA RESOURCES CORP	0.05	7/1/2027	1,202,637.50	20,583.33	1,250,000.00	1,254,776.64	0.0021%
87612EBJ4	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	2/15/2030	1,094,913.75	6,573.47	1,325,000.00	1,419,704.37	0.0019%
87612EBD7	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.04	7/1/2024	1,467,210.00	17,500.00	1,500,000.00	1,508,209.24	0.0026%
87612EBL9	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	4/15/2025	563,520.00	600.00	600,000.00	599,505.41	0.0010%
87612EBL9	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.02	4/15/2025	140,880.00	150.00	150,000.00	153,714.56	0.0002%
87612EBD7	CORPORATE BONDS	USD FIXED INCOME	TARGET CORP	0.04	7/1/2024	102,704.70	1,225.00	105,000.00	104,914.55	0.0002%
880451AZ2	CORPORATE BONDS	USD FIXED INCOME	TENNESSEE GAS PIPELINE CO 144A	0.03	3/1/2030	463,558.20	2,755.00	570,000.00	501,754.98	0.0008%
88240TAA9	CORPORATE BONDS	USD FIXED INCOME	TEXAS ELECTRIC MARKET STA 144A	0.04	8/1/2036	3,638,665.60	62,273.74	3,865,000.00	3,864,952.58	0.0064%
882484AB4	CORPORATE BONDS	USD FIXED INCOME	TEXAS HEALTH RESOURCES	0.03	11/15/2051	909,810.00	21,379.42	1,375,000.00	1,375,000.00	0.0016%
882508BH6	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.01	3/12/2025	1,084,567.53	2,195.30	1,173,000.00	1,172,162.08	0.0019%
882508AW4	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/1/2023	2,971,950.00	33,750.00	3,000,000.00	2,997,106.05	0.0052%
882508BJ2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/4/2030	1,193,070.00	12,906.25	1,500,000.00	1,498,736.28	0.0021%
882508BD5	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.04	5/15/2048	1,808,067.30	42,290.81	2,210,000.00	2,208,344.45	0.0032%
882508BJ2	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.02	5/4/2030	182,937.40	1,978.96	230,000.00	229,691.61	0.0003%
882508BP8	CORPORATE BONDS	USD FIXED INCOME	TEXAS INSTRUMENTS INC	0.04	8/16/2032	1,691,723.35	14,409.90	1,895,000.00	1,889,583.06	0.0030%
883203CA7	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.04	9/17/2029	1,484,670.35	8,031.83	1,685,000.00	1,683,971.31	0.0026%
883203CB5	CORPORATE BONDS	USD FIXED INCOME	TEXTRON INC	0.03	6/1/2030	1,997,565.00	30,562.50	2,445,000.00	2,472,065.60	0.0035%
883556CK6	CORPORATE BONDS	USD FIXED INCOME	THERMO FISHER SCIENTIFIC INC	0.02	10/15/2028	145,230.75	136.11	175,000.00	174,929.58	0.0003%
88732JAY4	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	11/15/2040	1,415,785.00	47,407.99	1,750,000.00	1,808,819.45	0.0025%
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	1,241,872.78	45,653.50	1,394,000.00	1,622,343.43	0.0022%
88732JAN8	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	7/1/2038	577,430.80	15,086.67	620,000.00	758,029.05	0.0010%
88732JBB3	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	9/1/2041	115,830.72	1,356.67	148,000.00	157,433.25	0.0002%
88732JBD9	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.05	9/15/2042	510,682.50	4,312.50	750,000.00	593,631.61	0.0009%
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	391,982.80	14,410.00	440,000.00	525,052.70	0.0007%
88732JAU2	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	6/15/2039	185,356.50	5,355.00	210,000.00	206,222.62	0.0003%
88732JAY4	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.06	11/15/2040	64,721.60	2,167.22	80,000.00	80,758.31	0.0001%
88732JBD9	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.05	9/15/2042	558,346.20	4,715.00	820,000.00	794,039.06	0.0010%
88732JAJ7	CORPORATE BONDS	USD FIXED INCOME	TIME WARNER CABLE LLC	0.07	5/1/2037	4,454,350.00	163,750.00	5,000,000.00	6,733,758.56	0.0078%
872540AP4	CORPORATE BONDS	USD FIXED INCOME	TJX COS INC/THE	0.03	5/15/2023	1,971,360.00	23,055.56	2,000,000.00	2,000,996.99	0.0035%
872540AQ2	CORPORATE BONDS	USD FIXED INCOME	TJX COS INC/THE	0.02	9/15/2026	198,717.20	632.50	220,000.00	217,248.59	0.0003%
872540AT6	CORPORATE BONDS	USD FIXED INCOME	TJX COS INC/THE	0.04	4/15/2030	3,451,198.00	6,544.44	3,800,000.00	4,270,415.99	0.0060%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	4,545,441.50	8,869.44	5,150,000.00	5,404,722.51	0.0080%
87264ABL8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2041	2,965,812.00	28,025.00	4,425,000.00	3,821,432.15	0.0052%
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	1,041,063.00	3,910.00	1,275,000.00	1,274,249.87	0.0018%
87264ABX2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	11/15/2031	2,293,252.50	31,384.38	3,025,000.00	2,825,385.22	0.0040%
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	943,213.75	4,157.25	1,205,000.00	1,201,536.18	0.0017%
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	917,932.80	6,378.67	960,000.00	958,489.36	0.0016%
87264ACW3	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.06	1/15/2053	541,962.20	4,259.47	590,000.00	588,439.53	0.0009%
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	1,939,620.00	4,533.33	3,000,000.00	1,968,518.53	0.0034%
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	956,180.00	6,644.44	1,000,000.00	998,426.42	0.0017%
87264ACW3	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.06	1/15/2053	1,837,160.00	14,438.89	2,000,000.00	1,994,710.25	0.0032%
87264ABX2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	11/15/2031	1,463,133.00	20,023.75	1,930,000.00	1,919,797.78	0.0026%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
87264AAZ8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2050	450,556.50	1,140.00	570,000.00	516,489.76	0.0008%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	1,332,741.10	2,600.56	1,510,000.00	1,453,500.37	0.0023%
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	587,062.50	2,587.50	750,000.00	749,778.03	0.0010%
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	374,993.20	876.44	580,000.00	591,592.39	0.0007%
87264AAZ8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	4/15/2050	221,326.00	560.00	280,000.00	261,737.34	0.0004%
87264ACB9	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2031	2,173,132.50	14,804.17	2,750,000.00	2,630,315.22	0.0038%
87264ACQ6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	3/15/2032	1,244,572.50	5,485.50	1,590,000.00	1,585,429.49	0.0022%
87264ACT0	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	10/15/2052	2,598,444.26	6,073.16	4,019,000.00	3,996,157.68	0.0045%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	2,387,460.05	4,658.61	2,705,000.00	2,962,346.23	0.0042%
87264ABL8	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.03	2/15/2041	1,876,672.00	17,733.33	2,800,000.00	2,753,784.38	0.0033%
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	979,824.00	3,680.00	1,200,000.00	1,199,294.00	0.0017%
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	1,415,146.40	9,833.78	1,480,000.00	1,477,671.10	0.0025%
87264ABF1	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2030	1,933,798.51	3,773.39	2,191,000.00	2,371,958.28	0.0034%
87264ACS2	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.02	3/15/2029	759,363.60	2,852.00	930,000.00	929,452.85	0.0013%
87264ACV5	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.05	1/15/2033	1,300,404.80	9,036.44	1,360,000.00	1,357,859.93	0.0023%
87264ABD6	CORPORATE BONDS	USD FIXED INCOME	T-MOBILE USA INC	0.04	4/15/2027	6,174,798.50	11,158.33	6,695,000.00	7,216,407.77	0.0108%
89236TGW9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/30/2023	1,298,203.08	3,266.37	1,308,000.00	1,307,980.90	0.0023%
89236TGX7	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2025	1,138,101.64	2,990.00	1,196,000.00	1,194,902.47	0.0020%
89236TGY5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2030	344,237.48	1,091.25	388,000.00	387,799.51	0.0006%
89236TGY5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2030	310,523.50	984.38	350,000.00	333,434.37	0.0005%
89236TJW6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/13/2032	1,134,599.25	10,260.00	1,425,000.00	1,320,680.36	0.0020%
89236TJX4	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/22/2024	4,874,176.30	13,663.54	5,045,000.00	5,042,820.22	0.0085%
89236TGX7	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2025	1,191,390.68	3,130.00	1,252,000.00	1,311,050.60	0.0021%
89236TJV8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/13/2027	1,103,256.00	7,182.00	1,260,000.00	1,258,891.77	0.0019%
89236TJH9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	6/18/2024	9,299,690.40	18,472.22	10,000,000.00	9,993,538.11	0.0163%
89236TJT3	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	1/13/2025	14,815,922.24	69,600.00	16,000,000.00	15,984,285.64	0.0259%
89236TKC8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	6/30/2025	38,957,551.60	531,055.56	40,000,000.00	39,966,289.16	0.0682%
89236TGX7	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	4/1/2025	2,474,134.00	6,500.00	2,600,000.00	2,722,629.05	0.0043%
89236TJZ9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/22/2027	219,621.60	793.00	240,000.00	239,980.90	0.0004%
89236TKD6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	6/29/2029	1,367,957.25	21,313.65	1,425,000.00	1,424,836.38	0.0024%
89236THX6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.02	1/10/2031	3,020,324.25	20,222.81	3,975,000.00	3,907,901.17	0.0053%
89236THA6	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	8/25/2023	11,652,328.20	29,700.00	12,000,000.00	11,822,207.80	0.0204%
89236TGW9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/30/2023	8,932,601.52	22,475.00	9,000,000.00	9,038,056.56	0.0156%
89236THF5	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.01	8/14/2023	2,901,268.98	3,208.33	3,000,000.00	2,961,258.60	0.0051%
89236TJD8	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.00	4/6/2023	24,548,971.00	6,944.44	25,000,000.00	24,995,640.24	0.0430%
89236TJX4	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.03	3/22/2024	19,322,842.00	54,166.67	20,000,000.00	19,719,697.24	0.0338%
89236TKG9	CORPORATE BONDS	USD FIXED INCOME	TOYOTA MOTOR CREDIT CORP	0.04	9/20/2024	14,837,366.25	75,166.67	15,000,000.00	14,999,434.86	0.0260%
893521AB0	CORPORATE BONDS	USD FIXED INCOME	TRANSATLANTIC HOLDINGS INC	0.08	11/30/2039	1,901,746.32	55,165.33	1,644,000.00	2,208,169.49	0.0033%
893521AB0	CORPORATE BONDS	USD FIXED INCOME	TRANSATLANTIC HOLDINGS INC	0.08	11/30/2039	1,445,975.00	41,944.44	1,250,000.00	1,664,828.84	0.0025%
893574AH6	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.08	2/1/2026	52,676.00	981.25	50,000.00	55,242.26	0.0001%
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	1,034,553.00	18,432.92	1,230,000.00	1,262,644.55	0.0018%
893574AR4	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.04	5/15/2050	418,298.20	10,746.19	590,000.00	665,234.57	0.0007%
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	3,316,457.30	59,090.24	3,943,000.00	4,038,075.36	0.0058%
893574AP8	CORPORATE BONDS	USD FIXED INCOME	TRANSCONTINENTAL GAS PIPE LINE	0.03	5/15/2030	2,313,025.00	41,211.81	2,750,000.00	2,949,991.80	0.0040%
89417EAH2	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.05	11/1/2040	920,659.80	26,348.75	985,000.00	980,293.66	0.0016%
89417EAD1	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.06	6/15/2037	166,040.00	3,777.78	160,000.00	156,802.56	0.0003%
89417EAM1	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.04	5/30/2047	30,218.40	671.11	40,000.00	39,844.93	0.0001%
89417EAD1	CORPORATE BONDS	USD FIXED INCOME	TRAVELERS COS INC/THE	0.06	6/15/2037	2,283,050.00	51,944.44	2,200,000.00	2,744,512.49	0.0040%
896239AB6	CORPORATE BONDS	USD FIXED INCOME	TRIMBLE INC	0.04	6/15/2023	1,203,843.24	19,001.47	1,212,000.00	1,211,944.55	0.0021%
89788KAA4	CORPORATE BONDS	USD FIXED INCOME	TRUIST BANK	0.02	3/11/2030	322,504.80	1,296.88	415,000.00	414,498.29	0.0006%
07330MAB3	CORPORATE BONDS	USD FIXED INCOME	TRUIST BANK	0.04	9/16/2025	774,438.21	3,711.09	819,000.00	818,782.43	0.0014%
89788MAB8	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.02	6/5/2030	464,694.45	4,784.54	605,000.00	605,952.22	0.0008%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	762,885.75	13,700.39	825,000.00	825,000.00	0.0013%
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	1,202,123.00	21,588.49	1,300,000.00	1,300,000.00	0.0021%
89788MAK8	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2033	859,862.40	438.81	860,000.00	860,000.00	0.0015%
05531FBJ1	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.02	3/16/2023	6,936,568.73	19,250.00	7,000,000.00	7,015,456.60	0.0121%
89788MAJ1	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2026	14,988,131.85	7,375.00	15,000,000.00	15,000,000.00	0.0262%
89788MAG7	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	6/6/2028	1,877,161.30	33,711.25	2,030,000.00	2,030,000.00	0.0033%
89788MAH5	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.04	7/28/2026	1,407,206.40	16,067.30	1,460,000.00	1,460,033.90	0.0025%
89788MAK8	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.06	10/28/2033	459,926.40	234.71	460,000.00	460,000.00	0.0008%
89788MAD4	CORPORATE BONDS	USD FIXED INCOME	TRUIST FINANCIAL CORP	0.03	3/2/2027	7,474,688.95	17,992.63	8,665,000.00	8,590,935.35	0.0131%
89838QAA1	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF BOSTON UNIVERSITY	0.04	10/1/2048	1,330,828.00	5,753.08	1,700,000.00	1,745,256.57	0.0023%
89837LAB1	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF PRINCETON UNIVERSI	0.06	3/1/2039	143,876.60	1,330.00	140,000.00	148,128.09	0.0003%
91481CAA8	CORPORATE BONDS	USD FIXED INCOME	TRUSTEES OF THE UNIVERSITY OF	0.05	9/1/2112	364,499.10	3,661.30	470,000.00	465,565.78	0.0006%
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	301,969.50	102.08	350,000.00	349,932.59	0.0005%
872898AC5	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.03	10/25/2031	1,419,970.20	762.50	1,831,112.04	1,831,112.04	0.0025%
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	3,796,188.00	1,283.33	4,400,000.00	4,399,152.62	0.0066%
872898AC5	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.03	10/25/2031	667,308.40	358.33	860,000.00	708,367.43	0.0012%
872898AA9	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.02	10/25/2026	3,537,357.00	1,195.83	4,100,000.00	4,099,210.37	0.0062%
872898AF8	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.04	4/22/2027	1,693,834.20	1,753.44	1,810,000.00	1,807,207.06	0.0030%
872898AH4	CORPORATE BONDS	USD FIXED INCOME	TSMC ARIZONA CORP	0.04	4/22/2032	1,411,530.75	1,673.44	1,575,000.00	1,571,112.57	0.0025%
898813AS9	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.02	8/1/2030	1,732,629.60	8,775.00	2,340,000.00	2,332,521.25	0.0030%
898813AS9	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.02	8/1/2030	1,243,939.20	6,300.00	1,680,000.00	1,674,630.64	0.0022%
898813AU4	CORPORATE BONDS	USD FIXED INCOME	TUCSON ELECTRIC POWER CO	0.03	5/15/2032	262,985.60	4,795.56	320,000.00	318,892.69	0.0005%
25468PDB9	CORPORATE BONDS	USD FIXED INCOME	TWDC ENTERPRISES 18 CORP	0.04	6/1/2044	401,465.00	8,593.75	500,000.00	497,088.75	0.0007%
25468PDB9	CORPORATE BONDS	USD FIXED INCOME	TWDC ENTERPRISES 18 CORP	0.04	6/1/2044	1,605,860.00	34,375.00	2,000,000.00	2,078,221.24	0.0028%
25468PCW4	CORPORATE BONDS	USD FIXED INCOME	TWDC ENTERPRISES 18 CORP	0.02	12/1/2022	2,995,897.44	29,375.00	3,000,000.00	3,001,301.99	0.0052%
90265EAM2	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	7/1/2027	811,915.60	10,418.33	893,000.00	911,701.46	0.0014%
90265EAN0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	1/15/2028	440,650.00	5,152.78	500,000.00	541,761.15	0.0008%
90265EAN0	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.04	1/15/2028	533,186.50	6,234.86	605,000.00	650,607.90	0.0009%
90265EAR1	CORPORATE BONDS	USD FIXED INCOME	UDR INC	0.03	8/15/2031	1,175,070.00	9,500.00	1,500,000.00	1,582,880.26	0.0021%
90407JAA6	CORPORATE BONDS	USD FIXED INCOME	UMASS MEMORIAL HEALTH CARE OBL	0.05	7/1/2052	2,077,255.00	51,659.84	2,425,000.00	2,474,867.83	0.0036%
906548CL4	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	4/15/2045	399,358.40	908.44	560,000.00	557,999.11	0.0007%
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	869,030.40	10,698.67	960,000.00	958,449.32	0.0015%
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	850,925.60	10,475.78	940,000.00	961,171.09	0.0015%
906548CP5	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.04	3/15/2029	1,411,838.20	7,021.39	1,570,000.00	1,711,957.28	0.0025%
906548CR1	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	3/15/2030	2,002,082.50	8,858.19	2,350,000.00	2,385,694.50	0.0035%
906548CM2	CORPORATE BONDS	USD FIXED INCOME	UNION ELECTRIC CO	0.03	6/15/2027	3,190,971.00	39,284.17	3,525,000.00	3,702,026.43	0.0056%
907818EB0	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/1/2035	2,545,111.75	26,789.06	3,175,000.00	3,343,066.93	0.0045%
907818FX1	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/14/2032	2,235,006.00	16,170.00	2,700,000.00	2,557,321.28	0.0039%
907818FQ6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	4/6/2036	426,281.20	1,134.32	565,000.00	539,753.74	0.0007%
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	821,610.00	6,375.00	1,000,000.00	1,192,434.16	0.0014%
907818EM6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	10/1/2051	1,115,115.00	4,748.75	1,500,000.00	1,590,800.01	0.0020%
907818GB8	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	1/20/2033	941,960.00	6,500.00	1,000,000.00	996,648.65	0.0016%
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	435,453.30	3,378.75	530,000.00	539,615.84	0.0008%
907818ES3	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	7/15/2025	213,118.40	2,429.17	220,000.00	220,025.00	0.0004%
907818EV6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2038	899,897.60	6,569.79	1,060,000.00	1,038,429.58	0.0016%
907818EK0	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	8/15/2046	579,852.00	5,940.67	840,000.00	876,545.37	0.0010%
907818EQ7	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/15/2037	317,015.15	1,817.00	395,000.00	422,994.66	0.0006%
907818EV6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2038	377,787.20	2,758.07	445,000.00	524,103.29	0.0007%
907818EW4	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	9/10/2048	217,726.65	1,689.38	265,000.00	264,702.63	0.0004%
907818FH6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.02	2/5/2030	332,124.00	2,293.33	400,000.00	359,047.47	0.0006%
907818FK9	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/5/2050	22,410.63	256.21	33,000.00	33,034.14	0.0000%
907818FQ6	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	4/6/2036	452,688.00	1,204.58	600,000.00	528,283.23	0.0008%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
907818FX1	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/14/2032	1,332,725.80	9,642.11	1,610,000.00	1,603,857.74	0.0023%
907818GB8	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.05	1/20/2033	1,582,492.80	10,920.00	1,680,000.00	1,674,369.74	0.0028%
907818EY0	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.04	9/10/2028	3,433,226.50	20,424.79	3,650,000.00	3,671,140.15	0.0060%
907818EP9	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	4/15/2027	2,292,025.00	3,333.33	2,500,000.00	2,433,374.91	0.0040%
907818FX1	CORPORATE BONDS	USD FIXED INCOME	UNION PACIFIC CORP	0.03	2/14/2032	1,134,058.60	8,204.78	1,370,000.00	1,364,773.34	0.0020%
210795PZ7	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2012-1 CLASS A	0.04	10/11/2025	215,436.07	521.70	226,279.38	226,279.38	0.0004%
90932PAA6	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-1 CLASS A	0.04	10/11/2027	1,168,199.59	2,877.79	1,295,006.64	1,292,728.42	0.0020%
90932QAA4	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2014-2 CLASS A	0.04	3/3/2028	1,710,724.79	11,496.29	1,902,835.02	1,942,231.25	0.0030%
90931LAA6	CORPORATE BONDS	USD FIXED INCOME	UNITED AIRLINES 2016-1 CLASS A	0.03	1/7/2030	986,013.96	11,237.57	1,144,744.19	1,144,744.19	0.0017%
911312BW5	CORPORATE BONDS	USD FIXED INCOME	UNITED PARCEL SERVICE INC	0.05	4/1/2050	706,592.25	3,202.08	725,000.00	755,138.21	0.0012%
911312BV7	CORPORATE BONDS	USD FIXED INCOME	UNITED PARCEL SERVICE INC	0.05	4/1/2040	1,145,568.00	5,200.00	1,200,000.00	1,194,695.26	0.0020%
91324PBZ4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	2/15/2023	1,989,420.00	11,611.11	2,000,000.00	1,999,241.98	0.0035%
91324PCQ3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2035	274,752.00	4,085.42	300,000.00	299,975.82	0.0005%
91324PCR1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2045	370,379.00	5,944.10	425,000.00	423,488.39	0.0006%
91324PEQ1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2030	3,193,824.00	1,413.33	3,200,000.00	3,195,302.36	0.0056%
91324PER9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2033	2,756,050.00	1,226.04	2,750,000.00	2,739,916.00	0.0048%
91324PES7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2053	1,068,942.00	514.06	1,050,000.00	1,042,031.65	0.0019%
91324PDN9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	12/15/2025	6,736,870.00	97,844.44	7,000,000.00	7,101,091.29	0.0118%
91324PAR3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	3/15/2036	312,821.00	2,297.44	310,000.00	301,749.16	0.0005%
91324PBZ4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	2/15/2023	2,984,130.00	17,416.67	3,000,000.00	2,999,964.21	0.0052%
91324PDE9	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	10/15/2027	1,536,443.00	2,228.89	1,700,000.00	1,679,318.20	0.0027%
91324PDJ8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	6/15/2023	119,096.40	1,586.67	120,000.00	121,764.73	0.0002%
91324PDL3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	6/15/2048	73,006.20	1,445.00	90,000.00	113,717.32	0.0001%
91324PDQ2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	12/15/2048	49,673.40	1,008.67	60,000.00	78,203.13	0.0001%
91324PDZ2	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2050	31,870.50	668.61	50,000.00	51,598.90	0.0001%
91324PED0	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.02	5/15/2031	56,048.30	742.39	70,000.00	65,844.04	0.0001%
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	325,304.00	6,261.11	350,000.00	348,808.72	0.0006%
91324PEJ7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2032	616,145.40	12,584.83	670,000.00	675,945.73	0.0011%
91324PEK4	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	5/15/2052	696,120.00	16,994.44	800,000.00	856,097.01	0.0012%
91324PCA8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	10/15/2042	865,700.00	1,931.11	1,100,000.00	1,247,963.27	0.0015%
91324PCQ3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	7/15/2035	604,454.40	8,987.92	660,000.00	763,649.81	0.0011%
91324PCX8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	1/15/2047	152,695.40	2,349.67	190,000.00	232,115.92	0.0003%
91324PDT6	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	8/15/2039	1,263,685.50	12,191.67	1,650,000.00	1,650,969.13	0.0022%
91324PES7	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.06	2/15/2053	1,837,562.20	883.70	1,805,000.00	1,792,813.17	0.0032%
91324PCA8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	10/15/2042	212,490.00	474.00	270,000.00	252,143.81	0.0004%
91324PDU3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	8/15/2049	55,410.75	585.83	75,000.00	87,445.54	0.0001%
91324PEE8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2041	491,031.40	9,774.40	695,000.00	692,703.27	0.0009%
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	604,136.00	11,627.78	650,000.00	647,787.60	0.0011%
91324PEP3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2028	1,817,740.65	794.06	1,815,000.00	1,814,239.44	0.0032%
91324PEE8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.03	5/15/2041	334,890.48	6,666.28	474,000.00	472,072.69	0.0006%
91324PDM1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	2/15/2024	5,579,103.74	41,917.17	5,673,000.00	5,890,644.48	0.0098%
91324PEN8	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	10/15/2025	7,002,072.42	3,004.17	7,000,000.00	6,999,372.32	0.0123%
91324PK5	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	6/15/2028	1,861,360.00	29,088.89	2,000,000.00	2,121,357.02	0.0033%
91324PEH1	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.04	5/15/2029	790,024.00	15,205.56	850,000.00	847,106.89	0.0014%
91324PEP3	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	2/15/2028	686,034.35	299.69	685,000.00	684,712.96	0.0012%
91324PEM0	CORPORATE BONDS	USD FIXED INCOME	UNITEDHEALTH GROUP INC	0.05	10/15/2024	7,001,214.85	2,916.67	7,000,000.00	6,996,937.20	0.0123%
91412NAF7	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF CHICAGO/THE	0.05	10/1/2030	74,970.00	338.75	75,000.00	93,092.58	0.0001%
91412NBD1	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF CHICAGO/THE	0.03	4/1/2045	196,218.00	632.73	275,000.00	275,000.00	0.0003%
914886AB2	CORPORATE BONDS	USD FIXED INCOME	UNIVERSITY OF SOUTHERN CALIFOR	0.03	10/1/2039	136,868.40	454.20	180,000.00	180,000.00	0.0002%
91529YAN6	CORPORATE BONDS	USD FIXED INCOME	UNUM GROUP	0.04	6/15/2029	654,675.00	11,333.33	750,000.00	748,066.60	0.0011%
91529YAP1	CORPORATE BONDS	USD FIXED INCOME	UNUM GROUP	0.05	12/15/2049	653,640.00	17,000.00	1,000,000.00	946,815.30	0.0011%
90345KAA8	CORPORATE BONDS	USD FIXED INCOME	US AIRWAYS 2010-1 CLASS A PASS	0.06	10/22/2024	890,267.67	1,408.58	901,491.23	924,574.20	0.0016%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
90345WAD6	CORPORATE BONDS	USD FIXED INCOME	US AIRWAYS 2012-2 CLASS A PASS	0.05	12/3/2026	540,853.56	11,402.17	599,675.76	599,675.76	0.0009%
91159HHK9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.04	9/11/2024	1,653,539.00	8,500.00	1,700,000.00	1,699,266.73	0.0029%
91159HJG6	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2033	13,646,550.00	204,888.75	15,000,000.00	15,000,000.00	0.0239%
91159HJG6	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2033	1,401,045.80	21,035.25	1,540,000.00	1,540,000.00	0.0025%
91159HJB7	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.02	11/3/2036	5,589,201.75	94,037.33	7,635,000.00	7,635,000.00	0.0098%
91159HHM5	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	4/27/2026	199,305.00	74.06	215,000.00	214,937.29	0.0003%
91159HHW3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	7/30/2029	3,523,449.50	31,660.42	4,175,000.00	4,549,162.76	0.0062%
91159HHR4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	4/27/2027	2,113,102.00	805.00	2,300,000.00	2,254,244.42	0.0037%
91159HHR4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	4/27/2027	551,244.00	210.00	600,000.00	599,825.86	0.0010%
91159HJD3	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.03	1/27/2033	1,578,030.90	14,049.79	2,010,000.00	2,010,000.00	0.0028%
91159HJF8	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2028	1,682,066.40	22,137.39	1,770,000.00	1,770,000.00	0.0029%
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	955,852.80	1,560.00	960,000.00	960,000.00	0.0017%
91159HJA9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.01	7/22/2030	1,360,908.90	6,976.41	1,845,000.00	1,835,732.81	0.0024%
91159HJH4	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2026	5,012,839.05	7,954.17	5,000,000.00	5,000,000.00	0.0088%
91159HJC5	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.02	1/27/2028	2,137,992.50	14,169.85	2,450,000.00	2,450,000.00	0.0037%
91159HJF8	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.05	7/22/2028	1,453,989.60	19,135.71	1,530,000.00	1,530,000.00	0.0025%
91159HJJ0	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.06	10/21/2033	846,328.00	1,381.25	850,000.00	850,000.00	0.0015%
91159HHK9	CORPORATE BONDS	USD FIXED INCOME	US BANCORP	0.04	9/11/2024	4,199,016.39	21,585.00	4,317,000.00	4,373,776.75	0.0073%
90331HNL3	CORPORATE BONDS	USD FIXED INCOME	US BANK NA/CINCINNATI OH	0.03	1/23/2023	249,157.50	1,939.58	250,000.00	250,255.09	0.0004%
90331HNV1	CORPORATE BONDS	USD FIXED INCOME	US BANK NA/CINCINNATI OH	0.03	7/24/2023	1,081,794.30	10,031.42	1,095,000.00	1,093,420.74	0.0019%
91913YAL4	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.07	6/15/2037	2,661,064.00	66,573.89	2,660,000.00	3,650,202.44	0.0047%
91913YBE9	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.04	6/1/2052	140,772.00	3,333.33	200,000.00	196,566.03	0.0002%
91913YBE9	CORPORATE BONDS	USD FIXED INCOME	VALERO ENERGY CORP	0.04	6/1/2052	163,999.38	3,883.33	233,000.00	228,999.41	0.0003%
92277GAM9	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	3/1/2028	314,376.24	2,320.00	348,000.00	346,457.64	0.0006%
92277GAU1	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	1/15/2030	407,605.00	4,416.67	500,000.00	498,216.16	0.0007%
92277GAW7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	9/1/2031	1,543,379.64	8,525.00	2,046,000.00	2,041,325.83	0.0027%
92277GAE7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	2/1/2025	75,929.60	700.00	80,000.00	79,933.89	0.0001%
92277GAG2	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2026	311,001.90	4,008.13	330,000.00	329,107.53	0.0005%
92277GAL1	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	4/1/2027	662,832.00	2,310.00	720,000.00	717,195.72	0.0012%
92277GAN7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2029	1,525,241.90	21,894.89	1,690,000.00	1,867,498.43	0.0027%
92277GAN7	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.04	1/15/2029	1,164,237.90	16,712.67	1,290,000.00	1,375,252.65	0.0020%
92277GAT4	CORPORATE BONDS	USD FIXED INCOME	VENTAS REALTY LP	0.03	1/15/2025	1,242,845.10	10,377.69	1,330,000.00	1,374,743.38	0.0022%
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	501,738.00	5,672.33	600,000.00	639,715.50	0.0009%
92343VCV4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	1/15/2036	1,658,032.25	24,842.87	1,975,000.00	2,075,919.64	0.0029%
92343VDR2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/15/2039	86,270.00	614.87	100,000.00	121,228.09	0.0002%
92343VEU4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	12/3/2029	3,088,939.00	56,547.51	3,425,000.00	3,560,818.31	0.0054%
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	472,411.50	68.45	825,000.00	779,938.45	0.0008%
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	4,201,219.52	47,496.34	5,024,000.00	5,422,168.40	0.0074%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	3,783,800.00	15,045.83	5,000,000.00	4,212,740.77	0.0066%
92343VFU3	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2050	698,620.90	15,364.88	1,195,000.00	957,510.73	0.0012%
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	3,109,166.20	20,596.28	4,195,000.00	4,065,410.92	0.0054%
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	581,061.60	2,082.50	735,000.00	732,418.09	0.0010%
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	118,204.92	702.00	162,000.00	162,000.00	0.0002%
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	262,099.50	1,499.88	390,000.00	386,618.31	0.0005%
92343VGP3	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/1/2052	1,270,016.05	11,657.29	1,805,000.00	1,786,257.89	0.0022%
92343VDC5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	8/15/2046	712,053.50	8,272.92	950,000.00	950,135.66	0.0012%
92343VER1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	9/21/2028	937,130.00	4,810.00	1,000,000.00	1,007,860.33	0.0016%
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	2,016,150.00	11,537.50	3,000,000.00	2,066,026.70	0.0035%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	1,513,520.00	6,018.33	2,000,000.00	1,723,238.83	0.0026%
92343VBG8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2042	430,278.80	11,165.00	580,000.00	524,809.41	0.0008%
92343VCK8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/21/2046	167,246.00	1,890.78	200,000.00	254,235.17	0.0003%
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	268,084.90	6,820.00	310,000.00	300,440.83	0.0005%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
92343VDC5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	8/15/2046	239,849.60	2,786.67	320,000.00	372,551.99	0.0004%
92343VEA8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	8/10/2033	1,682,118.90	19,136.25	1,890,000.00	1,930,117.13	0.0029%
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	452,389.20	2,686.67	620,000.00	682,469.62	0.0008%
92343VFF6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/22/2027	1,195,708.80	4,290.00	1,320,000.00	1,401,176.35	0.0021%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	1,823,791.60	7,252.09	2,410,000.00	2,046,658.70	0.0032%
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	591,404.00	3,384.33	880,000.00	949,701.17	0.0010%
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	1,818,288.00	6,516.67	2,300,000.00	2,364,102.91	0.0032%
92343VGK4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/22/2041	1,013,398.10	5,267.17	1,430,000.00	1,515,514.59	0.0018%
92343VFD1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2050	1,357,167.60	8,060.00	1,860,000.00	1,866,343.01	0.0024%
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	1,752,843.40	11,611.49	2,365,000.00	1,933,599.22	0.0031%
92343VGL2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	9/3/2041	58,634.10	413.25	90,000.00	89,791.79	0.0001%
92343VFU3	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2050	710,313.30	15,622.03	1,215,000.00	1,107,289.26	0.0012%
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	749,335.75	4,288.10	1,115,000.00	948,658.09	0.0013%
92343VGH1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/22/2028	922,669.00	2,502.50	1,100,000.00	1,102,932.19	0.0016%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	1,089,734.40	4,333.20	1,440,000.00	1,427,041.12	0.0019%
92343VFW9	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	10/30/2056	1,354,818.92	196.31	2,366,000.00	2,268,671.18	0.0024%
92343VFU3	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2050	1,862,014.70	40,951.58	3,185,000.00	2,992,288.89	0.0033%
92343VGC2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2061	488,280.00	3,006.25	750,000.00	742,555.62	0.0009%
92343VFT6	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	11/20/2040	865,620.80	16,236.40	1,370,000.00	1,368,823.13	0.0015%
92343VGL2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	9/3/2041	368,091.85	2,594.29	565,000.00	563,692.98	0.0006%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	1,059,464.00	4,212.83	1,400,000.00	1,397,538.63	0.0019%
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	2,853,807.00	72,600.00	3,300,000.00	3,538,130.61	0.0050%
92343VDR2	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/15/2039	345,080.00	2,459.47	400,000.00	410,794.05	0.0006%
92343VDU5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.05	3/16/2037	1,536,894.40	10,893.75	1,660,000.00	1,649,590.80	0.0027%
92343VGB4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	3/22/2051	319,223.75	1,826.77	475,000.00	470,881.24	0.0006%
92343VGJ7	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.03	3/21/2031	254,560.32	912.33	322,000.00	320,868.85	0.0004%
92343VCQ5	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	11/1/2034	1,037,748.00	26,400.00	1,200,000.00	1,419,270.76	0.0018%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	387,461.12	1,540.69	512,000.00	513,767.33	0.0007%
92343VFR0	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	1/20/2031	3,524,956.96	23,350.64	4,756,000.00	4,529,238.19	0.0062%
92343VGH1	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/22/2028	3,539,693.80	9,600.50	4,220,000.00	4,244,582.56	0.0062%
92343VGN8	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.02	3/15/2032	2,094,711.68	8,329.37	2,768,000.00	2,777,554.64	0.0037%
92343VEU4	CORPORATE BONDS	USD FIXED INCOME	VERIZON COMMUNICATIONS INC	0.04	12/3/2029	2,976,204.00	54,483.73	3,300,000.00	3,654,222.58	0.0052%
918204BB3	CORPORATE BONDS	USD FIXED INCOME	VF CORP	0.03	4/23/2027	3,549,480.00	2,488.89	4,000,000.00	3,995,671.91	0.0062%
918204BC1	CORPORATE BONDS	USD FIXED INCOME	VF CORP	0.03	4/23/2030	2,165,988.00	1,763.44	2,690,000.00	2,685,527.71	0.0038%
92556VAD8	CORPORATE BONDS	USD FIXED INCOME	VIATRIS INC	0.03	6/22/2030	3,658,229.30	47,359.13	4,895,000.00	4,516,205.02	0.0064%
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	313,640.46	9,172.04	354,000.00	341,366.51	0.0005%
925650AD5	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP	0.05	5/15/2032	934,719.45	27,334.76	1,055,000.00	1,051,435.97	0.0016%
92564RAG0	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.05	6/15/2025	112,568.40	2,096.67	120,000.00	117,444.29	0.0002%
92564RAA3	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.04	12/1/2026	869,532.55	17,088.54	965,000.00	921,469.58	0.0015%
92564RAL9	CORPORATE BONDS	USD FIXED INCOME	VICI PROPERTIES LP / VICI 144A	0.04	2/15/2029	1,322,850.60	12,843.47	1,570,000.00	1,401,499.22	0.0023%
927804FL3	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	1/15/2043	1,442,594.00	22,377.78	1,900,000.00	1,746,779.30	0.0025%
927804FG4	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.09	11/15/2038	310,632.50	10,230.90	250,000.00	355,626.88	0.0005%
927804FL3	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	1/15/2043	277,129.90	4,298.89	365,000.00	436,691.75	0.0005%
927804FP4	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.05	8/15/2043	252,116.05	2,994.08	305,000.00	305,737.84	0.0004%
927804FR0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	2/15/2044	168,632.10	1,972.83	210,000.00	256,547.86	0.0003%
927804FT6	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	5/15/2045	328,206.25	8,230.83	425,000.00	480,665.99	0.0006%
927804GA6	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.05	12/1/2048	204,075.00	4,791.67	250,000.00	306,473.47	0.0004%
927804GH1	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	5/15/2027	253,160.10	4,218.75	270,000.00	269,224.60	0.0004%
927804FR0	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.04	2/15/2044	152,571.90	1,784.94	190,000.00	188,760.63	0.0003%
927804FN9	CORPORATE BONDS	USD FIXED INCOME	VIRGINIA ELECTRIC AND POWER CO	0.03	3/15/2023	549,738.60	1,950.21	555,000.00	555,642.03	0.0010%
92826CAD4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	12/14/2025	6,001,695.00	75,521.25	6,300,000.00	6,207,754.08	0.0105%
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	872,837.00	1,470.00	1,225,000.00	1,258,823.64	0.0015%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	712,520.00	1,200.00	1,000,000.00	993,383.66	0.0012%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	822,090.00	911.11	1,000,000.00	998,897.46	0.0014%
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	238,694.20	402.00	335,000.00	332,783.53	0.0004%
92826CAC6	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	12/14/2022	1,996,800.00	21,311.11	2,000,000.00	2,000,616.48	0.0035%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	822,090.00	911.11	1,000,000.00	998,897.46	0.0014%
92826CAF9	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.04	12/14/2045	636,840.00	12,272.92	750,000.00	840,457.19	0.0011%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	312,394.20	346.22	380,000.00	379,581.03	0.0005%
92826CAE2	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.04	12/14/2035	301,402.85	5,290.67	335,000.00	405,882.61	0.0005%
92826CAJ1	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.04	9/15/2047	151,508.00	932.78	200,000.00	240,416.57	0.0003%
92826CAM4	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2030	1,368,779.85	1,517.00	1,665,000.00	1,498,560.86	0.0024%
92826CAK8	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.03	4/15/2040	2,676,225.12	4,507.20	3,756,000.00	3,875,607.40	0.0047%
92826CAL6	CORPORATE BONDS	USD FIXED INCOME	VISA INC	0.02	4/15/2027	3,243,591.75	3,103.33	3,675,000.00	3,729,541.77	0.0057%
92840VAG7	CORPORATE BONDS	USD FIXED INCOME	VISTRA OPERATIONS CO LLC 144A	0.04	1/30/2027	6,279,015.25	65,703.26	7,025,000.00	7,099,145.80	0.0110%
928563AK1	CORPORATE BONDS	USD FIXED INCOME	VMWARE INC	0.02	8/15/2028	177,531.75	855.00	225,000.00	224,029.42	0.0003%
928563AL9	CORPORATE BONDS	USD FIXED INCOME	VMWARE INC	0.02	8/15/2031	945,321.00	6,037.78	1,300,000.00	1,285,372.19	0.0017%
928668BE1	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.03	5/13/2025	1,505,184.00	25,013.33	1,600,000.00	1,672,929.50	0.0026%
928668BT8	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.05	6/8/2029	1,395,486.40	28,139.22	1,540,000.00	1,538,096.91	0.0024%
928668BE1	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.03	5/13/2025	1,411,110.00	23,450.00	1,500,000.00	1,568,371.41	0.0025%
928668BS0	CORPORATE BONDS	USD FIXED INCOME	VOLKSWAGEN GROUP OF AMERI 144A	0.04	6/8/2027	1,001,203.20	18,661.50	1,080,000.00	1,079,289.14	0.0018%
928881AF8	CORPORATE BONDS	USD FIXED INCOME	VONTIER CORP	0.03	4/1/2031	1,771,868.25	6,207.29	2,525,000.00	2,496,780.49	0.0031%
929160AV1	CORPORATE BONDS	USD FIXED INCOME	VULCAN MATERIALS CO	0.05	6/15/2047	1,469,541.15	32,283.00	1,899,000.00	2,336,456.91	0.0026%
929160AZ2	CORPORATE BONDS	USD FIXED INCOME	VULCAN MATERIALS CO	0.04	6/1/2030	2,693,765.25	46,302.08	3,175,000.00	3,482,653.23	0.0047%
084423AU6	CORPORATE BONDS	USD FIXED INCOME	W R BERKLEY CORP	0.04	5/12/2050	714,210.00	18,444.44	1,000,000.00	995,367.36	0.0012%
929903AM4	CORPORATE BONDS	USD FIXED INCOME	WACHOVIA CORP	0.06	8/1/2035	272,661.00	4,125.00	300,000.00	285,935.48	0.0005%
931108AA2	CORPORATE BONDS	USD FIXED INCOME	WAKEMED	0.03	10/1/2052	483,565.20	2,081.13	760,000.00	760,000.00	0.0008%
931142ER0	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.01	9/17/2026	1,196,470.00	1,764.58	1,375,000.00	1,336,613.03	0.0021%
931142EU3	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.03	9/22/2041	548,176.00	2,166.67	800,000.00	723,129.69	0.0010%
931142DH3	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.03	4/11/2023	1,980,580.00	2,833.33	2,000,000.00	1,992,960.40	0.0035%
931142DQ3	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	4/22/2044	1,110,317.00	1,397.50	1,300,000.00	1,356,865.55	0.0019%
931142EQ2	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/24/2029	42,734.00	122.05	50,000.00	51,839.46	0.0001%
931142ES8	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/22/2028	108,556.50	211.25	130,000.00	129,883.16	0.0002%
931142ET6	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.02	9/22/2031	71,097.30	175.50	90,000.00	89,713.26	0.0001%
931142EW9	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.04	9/9/2025	19,584,511.00	112,666.67	20,000,000.00	19,986,683.17	0.0343%
931142EK5	CORPORATE BONDS	USD FIXED INCOME	WALMART INC	0.03	6/26/2023	5,955,916.02	70,833.33	6,000,000.00	5,999,852.86	0.0104%
254687FS0	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.05	3/23/2050	215,155.00	1,240.28	250,000.00	282,013.53	0.0004%
254687GA8	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.04	5/13/2060	1,418,880.00	35,466.67	2,000,000.00	2,002,869.74	0.0025%
254687FQ4	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.04	3/22/2030	1,078,669.95	4,878.25	1,185,000.00	1,182,436.98	0.0019%
254687FR2	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.05	3/23/2040	1,052,928.00	5,858.33	1,200,000.00	1,197,442.88	0.0018%
254687FN1	CORPORATE BONDS	USD FIXED INCOME	WALT DISNEY CO/THE	0.03	3/24/2025	673,043.00	2,410.14	700,000.00	699,809.48	0.0012%
55903VAC7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.03	3/15/2024	757,947.66	3,442.85	786,000.00	786,000.00	0.0013%
55903VAE3	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2025	406,308.01	2,003.53	431,000.00	431,000.00	0.0007%
55903VAG8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2027	748,824.28	4,039.96	842,000.00	842,000.00	0.0013%
55903VAO6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2052	2,621,372.32	24,647.10	3,752,000.00	3,217,643.54	0.0046%
55903VAJ2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2029	248,027.72	1,512.59	292,000.00	292,000.00	0.0004%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	1,023,491.56	6,932.93	1,268,000.00	1,184,761.49	0.0018%
55903VAN3	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2042	442,812.57	3,916.84	607,000.00	589,149.31	0.0008%
55903VAN3	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2042	1,167,216.00	10,324.44	1,600,000.00	1,504,401.55	0.0020%
55903VAG8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2027	160,081.20	863.65	180,000.00	180,000.00	0.0003%
55903VAJ2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2029	186,870.20	1,139.62	220,000.00	220,000.00	0.0003%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	1,525,551.30	10,333.79	1,890,000.00	1,832,930.87	0.0027%
55903VAN3	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2042	58,360.80	516.22	80,000.00	80,548.67	0.0001%
55903VAQ6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2052	663,727.00	6,240.60	950,000.00	953,480.05	0.0012%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
55903VAQ6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2052	4,939,526.20	46,443.22	7,070,000.00	6,511,771.48	0.0086%
55903VAN3	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2042	379,345.20	3,355.44	520,000.00	520,000.00	0.0007%
55903VAQ6	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2052	338,850.10	3,185.99	485,000.00	485,000.00	0.0006%
55903VAS2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.05	3/15/2062	166,476.00	1,653.24	240,000.00	240,000.00	0.0003%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	2,736,306.30	18,535.20	3,390,000.00	3,390,000.00	0.0048%
55903VAE3	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2025	461,927.90	2,277.79	490,000.00	490,000.00	0.0008%
55903VAG8	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2027	658,111.60	3,550.56	740,000.00	740,000.00	0.0012%
55903VAJ2	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2029	934,351.00	5,698.12	1,100,000.00	1,100,000.00	0.0016%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	766,811.50	5,194.23	950,000.00	950,000.00	0.0013%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	4,893,064.54	33,144.66	6,062,000.00	6,021,343.59	0.0086%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	4,899,521.90	33,188.40	6,070,000.00	6,004,329.88	0.0086%
55903VAL7	CORPORATE BONDS	USD FIXED INCOME	WARNERMEDIA HOLDINGS INC 144A	0.04	3/15/2032	4,576,653.90	31,001.36	5,670,000.00	5,670,000.00	0.0080%
94106LBN8	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.01	3/15/2028	222,840.75	404.10	275,000.00	274,871.98	0.0004%
94106LBS7	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.04	4/15/2032	551,196.00	1,106.67	600,000.00	603,363.94	0.0010%
94106LBP3	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.02	3/15/2031	1,263,135.60	3,191.25	1,665,000.00	1,367,726.86	0.0022%
94106LBS7	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.04	4/15/2032	1,965,932.40	3,947.11	2,140,000.00	2,136,919.78	0.0034%
94106LBS7	CORPORATE BONDS	USD FIXED INCOME	WASTE MANAGEMENT INC	0.04	4/15/2032	468,516.60	940.67	510,000.00	509,265.92	0.0008%
92939UAG1	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.02	12/15/2028	1,639,528.60	16,663.78	2,005,000.00	2,000,775.82	0.0029%
92939UAG1	CORPORATE BONDS	USD FIXED INCOME	WEC ENERGY GROUP INC	0.02	12/15/2028	1,009,884.20	10,264.22	1,235,000.00	1,232,398.07	0.0018%
94974BGL8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	7/22/2027	654,325.00	8,277.50	700,000.00	742,314.21	0.0011%
949746RF0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	1/15/2044	278,259.20	5,282.10	320,000.00	360,725.09	0.0005%
94974BFP0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	11/2/2043	67,651.20	2,138.06	80,000.00	79,642.13	0.0001%
94974BGQ7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	11/17/2045	468,961.50	13,170.11	590,000.00	588,312.70	0.0008%
94974BGT1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/14/2046	791,683.20	18,084.00	1,080,000.00	1,088,342.93	0.0014%
94974BGU8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	12/7/2046	322,954.80	7,980.00	420,000.00	419,285.48	0.0006%
94974BGT1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/14/2046	183,260.00	4,186.11	250,000.00	286,809.31	0.0003%
95000U2M4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	4/4/2051	105,535.00	469.97	125,000.00	145,827.76	0.0002%
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/30/2026	1,182,545.00	79.01	1,300,000.00	1,300,000.00	0.0021%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	13,131,977.30	177,831.89	13,870,000.00	13,870,000.00	0.0230%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	12,639,592.30	181,123.71	13,870,000.00	13,880,400.34	0.0221%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/2/2028	1,374,843.40	15,946.02	1,610,000.00	1,610,000.00	0.0024%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	2,229,323.70	15,208.07	2,770,000.00	2,770,000.00	0.0039%
94974BGP9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	9/29/2025	1,419,990.00	4,733.33	1,500,000.00	1,521,091.48	0.0025%
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/30/2026	1,364,475.00	91.17	1,500,000.00	1,500,000.00	0.0024%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	804,810.00	5,490.28	1,000,000.00	923,996.37	0.0014%
95000U2Z5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/25/2053	1,586,900.00	1,537.00	2,000,000.00	1,585,012.65	0.0028%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	1,366,935.00	19,588.00	1,500,000.00	1,371,555.00	0.0024%
949746SH5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/23/2026	633,283.00	466.67	700,000.00	699,466.71	0.0011%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	532,896.00	51.98	650,000.00	647,232.56	0.0009%
95000U2L6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/4/2031	225,950.00	839.63	250,000.00	250,000.00	0.0004%
95000U2M4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.06	4/4/2051	4,145,414.80	18,460.37	4,910,000.00	5,638,942.61	0.0073%
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/30/2026	509,404.00	34.04	560,000.00	560,000.00	0.0009%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	2,309,804.70	15,757.10	2,870,000.00	2,614,719.61	0.0040%
95000U2A0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	5/22/2028	1,592,752.20	28,017.92	1,770,000.00	1,917,682.87	0.0028%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	1,836,441.60	179.14	2,240,000.00	2,061,653.45	0.0032%
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	2/11/2031	199,030.00	1,428.89	250,000.00	234,687.58	0.0003%
95000U2L6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/4/2031	813,420.00	3,022.65	900,000.00	1,031,688.57	0.0014%
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	470,267.00	59.66	700,000.00	547,433.36	0.0008%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/2/2028	1,601,137.50	18,570.68	1,875,000.00	1,893,500.57	0.0028%
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	801,275.90	3,225.31	890,000.00	890,000.00	0.0014%
95000U2Z5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/25/2053	126,952.00	122.96	160,000.00	160,000.00	0.0002%
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	2,905,578.25	368.59	4,325,000.00	4,525,180.84	0.0051%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	2,989,031.20	42,832.43	3,280,000.00	3,280,000.00	0.0052%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	6,599,442.00	45,020.28	8,200,000.00	7,563,558.63	0.0115%
95000U2Z5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	4/25/2053	1,713,852.00	1,659.96	2,160,000.00	2,125,252.53	0.0030%
95000U2J1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	2/11/2031	1,556,414.60	11,173.91	1,955,000.00	1,955,000.00	0.0027%
95000U2Q5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	4/30/2041	1,054,741.70	133.80	1,570,000.00	1,570,000.00	0.0018%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	6,338,759.05	85,838.83	6,695,000.00	6,695,000.00	0.0111%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	1,947,640.20	13,286.47	2,420,000.00	2,420,000.00	0.0034%
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	3,259,122.20	13,118.68	3,620,000.00	3,591,334.36	0.0057%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	2,797,660.30	40,090.11	3,070,000.00	3,069,816.20	0.0049%
94974BGP9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	9/29/2025	4,733,305.95	15,777.78	5,000,000.00	5,037,069.70	0.0083%
95000U2H5	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2025	4,655,634.60	334.17	5,000,000.00	4,907,312.41	0.0081%
95000U2K8	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	2/11/2026	4,581,031.15	24,044.44	5,000,000.00	4,847,177.74	0.0080%
95000U2T9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.02	5/19/2025	4,626,290.30	18,112.50	5,000,000.00	4,806,686.36	0.0081%
95000U2X0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/25/2026	14,286,939.30	9,770.00	15,000,000.00	15,000,000.00	0.0250%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	378,260.70	2,580.43	470,000.00	470,000.00	0.0007%
95000U2V4	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	3/24/2028	2,971,023.00	11,959.02	3,300,000.00	3,259,868.10	0.0052%
95000U2X0	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/25/2026	609,574.40	416.85	640,000.00	640,000.00	0.0011%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	1,628,478.80	22,052.69	1,720,000.00	1,720,000.00	0.0028%
95000U3B7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2033	1,084,435.10	15,539.81	1,190,000.00	1,189,643.88	0.0019%
95000U3A9	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.05	7/25/2028	5,088,996.25	68,914.67	5,375,000.00	5,375,000.00	0.0089%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	2,939,126.40	286.70	3,585,000.00	3,660,034.46	0.0051%
95000U2N2	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	4/30/2026	5,739,891.50	383.51	6,310,000.00	6,452,500.77	0.0100%
95000U2S1	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.04	6/2/2028	2,245,862.20	26,048.47	2,630,000.00	2,658,754.84	0.0039%
95000U2U6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	3/2/2033	1,573,403.55	10,733.49	1,955,000.00	1,955,705.55	0.0028%
95000U2G7	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO & CO	0.03	10/30/2030	3,299,856.00	321.89	4,025,000.00	4,249,030.33	0.0058%
92976GAG6	CORPORATE BONDS	USD FIXED INCOME	WELLS FARGO BANK NA	0.06	2/1/2037	1,779,056.25	27,421.88	1,875,000.00	2,276,239.60	0.0031%
95040QAK0	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.03	2/15/2027	1,414,736.00	9,120.00	1,600,000.00	1,567,149.26	0.0025%
95040QAP9	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.03	1/15/2032	1,510,220.00	16,194.44	2,000,000.00	1,998,481.72	0.0026%
95040QAR5	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.04	6/15/2032	1,649,600.00	44,916.67	2,000,000.00	1,999,016.58	0.0029%
95040QAD6	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.04	4/15/2028	797,189.70	1,643.33	870,000.00	888,668.69	0.0014%
95040QAH7	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.04	3/15/2029	1,240,694.00	7,379.17	1,400,000.00	1,548,404.85	0.0022%
95040QAN4	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.02	1/15/2029	306,586.80	2,354.08	390,000.00	389,075.23	0.0005%
95040QAP9	CORPORATE BONDS	USD FIXED INCOME	WELLTOWER INC	0.03	1/15/2032	1,132,665.00	12,145.83	1,500,000.00	1,498,861.29	0.0020%
958102AQ8	CORPORATE BONDS	USD FIXED INCOME	WESTERN DIGITAL CORP	0.03	2/1/2029	3,212,562.90	29,604.38	4,155,000.00	3,885,709.05	0.0056%
958254AE4	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	6/1/2025	134,655.76	2,337.08	142,000.00	140,299.18	0.0002%
958254AF1	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	7/1/2026	280,255.76	4,588.00	296,000.00	295,201.14	0.0005%
958667AB3	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.04	2/1/2025	152,512.00	1,740.00	160,000.00	159,956.65	0.0003%
958667AD9	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	1/13/2023	89,550.00	239.43	90,000.00	90,000.00	0.0002%
958254AJ3	CORPORATE BONDS	USD FIXED INCOME	WESTERN MIDSTREAM OPERATING LP	0.05	3/1/2048	238,212.50	2,605.83	295,000.00	292,727.69	0.0004%
960413AY8	CORPORATE BONDS	USD FIXED INCOME	WESTLAKE CORP	0.03	8/15/2041	221,670.00	2,185.00	360,000.00	353,017.95	0.0004%
960413AW2	CORPORATE BONDS	USD FIXED INCOME	WESTLAKE CORP	0.03	6/15/2030	1,053,645.12	16,116.00	1,264,000.00	1,343,994.67	0.0018%
960413AT9	CORPORATE BONDS	USD FIXED INCOME	WESTLAKE CORP	0.04	8/15/2026	2,925,158.32	24,152.80	3,178,000.00	3,296,073.87	0.0051%
962166CB8	CORPORATE BONDS	USD FIXED INCOME	WEYERHAEUSER CO	0.04	3/9/2052	279,488.00	2,311.11	400,000.00	376,098.80	0.0005%
962166CA0	CORPORATE BONDS	USD FIXED INCOME	WEYERHAEUSER CO	0.03	3/9/2033	1,088,532.90	6,654.38	1,365,000.00	1,358,033.23	0.0019%
963320AX4	CORPORATE BONDS	USD FIXED INCOME	WHIRLPOOL CORP	0.05	5/15/2050	504,217.00	14,847.78	700,000.00	690,312.76	0.0009%
969457BY5	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.03	3/15/2031	3,913,950.00	16,611.11	5,000,000.00	5,043,673.95	0.0068%
969457BZ2	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2032	1,601,857.62	19,104.53	1,782,000.00	1,771,371.89	0.0028%
969457CA6	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2052	339,028.72	4,936.66	404,000.00	403,814.84	0.0006%
969457BM1	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.09	3/15/2032	137,850.00	1,341.67	120,000.00	149,119.70	0.0002%
96949LAC9	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	9/15/2045	253,533.50	2,020.17	310,000.00	384,959.09	0.0004%
96949LAD7	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.04	6/15/2027	284,446.70	4,391.67	310,000.00	316,076.58	0.0005%
96950FAP9	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	1/15/2045	158,348.00	2,885.56	200,000.00	241,089.68	0.0003%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
96949LAB1	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.04	9/15/2025	292,418.75	1,558.89	305,000.00	304,698.16	0.0005%
969457BZ2	CORPORATE BONDS	USD FIXED INCOME	WILLIAMS COS INC/THE	0.05	8/15/2032	970,822.80	11,578.50	1,080,000.00	1,076,131.39	0.0017%
970648AG6	CORPORATE BONDS	USD FIXED INCOME	WILLIS NORTH AMERICA INC	0.05	9/15/2028	229,747.50	1,437.50	250,000.00	250,116.29	0.0004%
97658WAA8	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ALUMNI RESEARCH FOUN	0.04	10/1/2049	662,460.00	2,970.00	1,000,000.00	1,000,000.00	0.0012%
976656CN6	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.05	9/30/2032	641,398.50	3,473.44	675,000.00	673,621.65	0.0011%
976656BZ0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.06	12/1/2036	28,807.20	712.50	30,000.00	29,979.96	0.0001%
976656CH9	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.03	6/1/2025	2,094,196.00	28,545.83	2,210,000.00	2,209,372.49	0.0037%
976656CN6	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.05	9/30/2032	1,966,955.40	10,651.88	2,070,000.00	2,065,773.07	0.0034%
976656CN6	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN ELECTRIC POWER CO	0.05	9/30/2032	1,890,937.80	10,240.21	1,990,000.00	1,985,936.44	0.0033%
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	13,618.65	20.33	15,000.00	14,976.91	0.0000%
976826BQ9	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.04	9/1/2032	1,060,056.00	10,006.67	1,200,000.00	1,186,111.36	0.0019%
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	880,672.70	1,314.89	970,000.00	968,506.80	0.0015%
976826BL0	CORPORATE BONDS	USD FIXED INCOME	WISCONSIN POWER AND LIGHT CO	0.03	10/15/2027	1,098,571.10	1,640.22	1,210,000.00	1,208,137.35	0.0019%
98138HAG6	CORPORATE BONDS	USD FIXED INCOME	WORKDAY INC	0.04	4/1/2027	1,752,085.00	5,541.67	1,900,000.00	1,844,472.02	0.0031%
98138HAJ0	CORPORATE BONDS	USD FIXED INCOME	WORKDAY INC	0.04	4/1/2032	768,168.00	2,850.00	900,000.00	898,305.60	0.0013%
98138HAJ0	CORPORATE BONDS	USD FIXED INCOME	WORKDAY INC	0.04	4/1/2032	2,372,785.60	8,803.33	2,780,000.00	2,602,418.20	0.0042%
98138HAJ0	CORPORATE BONDS	USD FIXED INCOME	WORKDAY INC	0.04	4/1/2032	593,196.40	2,200.83	695,000.00	683,825.97	0.0010%
92936UAF6	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.04	7/15/2029	187,620.37	2,459.94	217,000.00	215,411.04	0.0003%
92936UAJ8	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.02	2/1/2032	3,666,000.00	30,625.00	5,000,000.00	4,956,725.04	0.0064%
92936UAJ8	CORPORATE BONDS	USD FIXED INCOME	WP CAREY INC	0.02	2/1/2032	439,920.00	3,675.00	600,000.00	594,807.00	0.0008%
92940PAB0	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.05	3/15/2026	944,484.96	5,799.07	976,000.00	979,737.79	0.0017%
92940PAE4	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.04	6/1/2028	2,336,256.00	42,250.00	2,600,000.00	2,714,518.04	0.0041%
92940PAB0	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.05	3/15/2026	1,645,107.00	10,100.83	1,700,000.00	1,706,510.50	0.0029%
92940PAE4	CORPORATE BONDS	USD FIXED INCOME	WRKCO INC	0.04	6/1/2028	1,949,875.20	35,262.50	2,170,000.00	2,315,544.18	0.0034%
983024AN0	CORPORATE BONDS	USD FIXED INCOME	WYETH LLC	0.06	4/1/2037	333,702.40	1,586.67	320,000.00	318,813.40	0.0006%
983024AF7	CORPORATE BONDS	USD FIXED INCOME	WYETH LLC	0.06	2/1/2024	101,794.00	1,612.50	100,000.00	101,508.55	0.0002%
98389BAN0	CORPORATE BONDS	USD FIXED INCOME	XCEL ENERGY INC	0.05	9/15/2041	40,620.50	306.67	50,000.00	50,000.00	0.0001%
98388MAB3	CORPORATE BONDS	USD FIXED INCOME	XCEL ENERGY INC	0.02	3/15/2027	402,395.20	1,050.97	470,000.00	469,140.03	0.0007%
983919AK7	CORPORATE BONDS	USD FIXED INCOME	XILINX INC	0.02	6/1/2030	816,340.00	9,895.83	1,000,000.00	999,791.77	0.0014%
98956PAT9	CORPORATE BONDS	USD FIXED INCOME	ZIMMER BIOMET HOLDINGS INC	0.04	3/20/2030	1,699,580.00	8,086.11	2,000,000.00	1,996,274.37	0.0030%
98956PAU6	CORPORATE BONDS	USD FIXED INCOME	ZIMMER BIOMET HOLDINGS INC	0.01	11/22/2024	4,493,730.52	31,213.91	4,874,000.00	4,874,000.00	0.0079%
98971DAB6	CORPORATE BONDS	USD FIXED INCOME	ZIONS BANCORP NA	0.03	10/29/2029	1,040,598.00	234.72	1,300,000.00	1,286,117.03	0.0018%
98978VAP8	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.04	8/20/2048	40,371.00	438.82	50,000.00	55,432.90	0.0001%
98978VAS2	CORPORATE BONDS	USD FIXED INCOME	ZOETIS INC	0.02	5/15/2030	786,900.00	9,222.22	1,000,000.00	994,935.94	0.0014%
233383AB4	GOVERNMENT AGENCIES	USD FIXED INCOME	DY8 LEASING LLC	0.03	4/29/2026	996,183.73	152.31	1,043,583.28	1,048,322.17	0.0017%
302155BA3	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.03	11/12/2026	1,054,777.43	13,705.90	1,110,958.61	1,139,854.20	0.0018%
302155BH8	CORPORATE BONDS	USD FIXED INCOME	EXPORT-IMPORT BANK OF THE UNIT	0.02	1/14/2027	458,993.24	555.06	504,687.66	504,687.66	0.0008%
3133XGAY0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.06	7/15/2036	121,533.15	1,862.36	115,000.00	125,717.53	0.0002%
3130A3DL5	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.02	9/8/2023	3,522,785.22	12,552.53	3,590,000.00	3,611,680.34	0.0062%
3130APYA7	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	6/14/2024	13,195,927.60	55,369.31	13,990,000.00	13,990,000.00	0.0231%
3130AQ4B6	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN BK CONS BD	0.01	12/23/2024	12,993,151.80	59,648.00	13,980,000.00	13,980,000.00	0.0227%
3128X75U4	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.00	11/15/2038	738,175.10	-	1,690,000.00	1,249,258.95	0.0013%
3134A4AA2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.07	3/15/2031	1,035,981.00	7,762.50	900,000.00	1,206,205.40	0.0018%
3137EAEQ8	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP	0.00	4/20/2023	9,808,457.10	1,145.83	10,000,000.00	9,861,100.81	0.0172%
3134A4AB0	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL HOME LN MTG CORP STRIP	0.00	3/15/2031	2,194,785.75	-	3,235,000.00	2,865,194.73	0.0038%
31359MEU3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.06	5/15/2029	1,766,112.00	46,111.11	1,600,000.00	1,915,517.21	0.0031%
31359MFP3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	5/15/2030	2,003,688.00	56,831.94	1,700,000.00	2,208,024.21	0.0035%
31359MGK3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	11/15/2030	685,314.00	18,329.17	600,000.00	756,907.70	0.0012%
3135G04Z3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.01	6/17/2025	9,014,600.00	18,611.11	10,000,000.00	9,989,057.69	0.0158%
31359MFP3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	5/15/2030	194,475.60	5,516.04	165,000.00	214,503.43	0.0003%
31359MEU3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.06	5/15/2029	132,458.40	3,458.33	120,000.00	145,735.87	0.0002%
3135G05Q2	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.01	8/5/2030	560,004.90	1,525.90	730,000.00	725,697.47	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3135G0T94	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.02	1/19/2023	398,572.00	2,691.67	400,000.00	399,909.70	0.0007%
3135G0V34	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.03	2/5/2024	705,823.75	4,329.86	725,000.00	724,333.68	0.0012%
31359MGK3	GOVERNMENT AGENCIES	USD FIXED INCOME	FEDERAL NATL MTG ASSN	0.07	11/15/2030	930,884.85	24,897.12	815,000.00	1,039,200.59	0.0016%
742651DW9	GOVERNMENT AGENCIES	USD FIXED INCOME	PRIVATE EXPORT FUNDING CORP	0.03	6/15/2025	5,764,715.85	73,850.83	6,015,000.00	6,257,168.50	0.0101%
766750AA1	GOVERNMENT AGENCIES	USD FIXED INCOME	RIMON LLC	0.02	11/1/2025	1,055,039.42	6,743.24	1,100,937.50	1,101,164.87	0.0018%
880591DZ2	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.05	4/1/2056	2,178,462.00	9,854.17	2,200,000.00	2,189,144.81	0.0038%
880591EP3	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.04	12/15/2042	3,935,830.60	66,375.56	5,020,000.00	4,910,545.61	0.0069%
880591CS9	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.06	4/1/2036	6,084,337.50	27,562.50	5,625,000.00	8,309,575.72	0.0106%
880591DM1	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.07	5/1/2030	489,304.20	14,962.50	420,000.00	529,177.80	0.0009%
880591EX6	GOVERNMENT AGENCIES	USD FIXED INCOME	TENNESSEE VALLEY AUTH BD	0.02	9/15/2031	195,245.85	488.75	255,000.00	254,958.96	0.0003%
911759NA2	GOVERNMENT AGENCIES	USD FIXED INCOME	U S DEPT HSG & URBAN DEV GOVT	0.03	8/1/2027	3,225,985.00	25,112.50	3,500,000.00	3,500,000.00	0.0056%
9128335B2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2036	1,896,656.00	-	3,400,000.00	2,570,531.95	0.0033%
912833Y46	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2037	2,354,670.00	-	4,500,000.00	3,192,650.79	0.0041%
912834HV3	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2040	4,032,990.35	-	8,885,000.00	6,083,826.05	0.0071%
912833Z60	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2038	262,438.80	-	520,000.00	407,625.27	0.0005%
912834DU9	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2038	277,481.70	-	570,000.00	385,484.63	0.0005%
912834JP4	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2041	215,874.45	-	495,000.00	383,986.85	0.0004%
912834FB9	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2040	1,336,242.90	-	2,910,000.00	2,083,867.75	0.0023%
912834JB5	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2040	915,009.30	-	2,055,000.00	1,462,865.41	0.0016%
912834JH2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2040	1,244,212.20	-	2,820,000.00	1,824,133.90	0.0022%
912834KH0	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2041	1,768,779.60	-	4,110,000.00	2,507,233.44	0.0031%
912834KP2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2041	6,923,685.20	-	16,265,000.00	10,516,857.35	0.0121%
912834LK2	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2042	116,100.45	-	285,000.00	171,682.74	0.0002%
912834MD7	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2043	2,492,057.70	-	6,330,000.00	4,000,496.70	0.0044%
912834MM7	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	5/15/2043	723,205.20	-	1,860,000.00	1,081,062.08	0.0013%
912834MZ8	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2043	2,903,503.59	-	7,641,000.00	4,747,183.41	0.0051%
912834NF1	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2044	1,717,478.40	-	4,560,000.00	2,555,804.38	0.0030%
912834NV6	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	8/15/2044	337,634.25	-	925,000.00	527,280.57	0.0006%
912834PB8	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	11/15/2044	90,425.00	-	250,000.00	143,782.50	0.0002%
912834PH5	TREASURIES	USD FIXED INCOME	U S TREASURY BD CPN STRIP	0.00	2/15/2045	417,873.85	-	1,165,000.00	647,384.55	0.0007%
912803EK5	TREASURIES	USD FIXED INCOME	U S TREASURY BD PRIN STRIP	0.00	11/15/2044	1,851.80	-	5,000.00	3,129.97	0.0000%
6903535R4	GOVERNMENT AGENCIES	USD FIXED INCOME	UNITED STATES INTERNATIONAL DE	0.03	3/20/2024	3,149,221.12	10,325.51	3,215,000.02	3,262,469.54	0.0055%
01F0206B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.02	11/1/2052	35,500,950.00	32,500.00	45,000,000.00	37,063,476.56	0.0621%
01F0206C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.02	12/1/2052	3,155,800.00	2,666.67	4,000,000.00	3,257,187.50	0.0055%
01F0226C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.03	12/1/2052	9,008,450.00	9,166.66	11,000,000.00	9,296,757.82	0.0158%
01F0324C5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.04	12/1/2037	1,874,060.00	2,722.22	2,000,000.00	1,893,125.00	0.0033%
01F0404C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.04	12/1/2037	3,820,160.00	6,222.22	4,000,000.00	3,857,656.25	0.0067%
01F0424C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	12/1/2037	971,250.00	1,750.00	1,000,000.00	979,687.50	0.0017%
01F0426B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	11/1/2052	938,160.00	1,625.00	1,000,000.00	965,664.06	0.0016%
01F0506B7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.05	11/1/2052	31,788,240.00	59,583.33	33,000,000.00	32,542,382.81	0.0556%
01F0526C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.06	12/1/2052	21,632,160.00	40,333.33	22,000,000.00	21,872,812.50	0.0379%
01F0526B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR FNMA SF MTG	0.06	11/1/2052	7,882,480.00	15,888.89	8,000,000.00	7,897,187.50	0.0138%
21H0426B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	COMMIT TO PUR GNMA II JUMBOS	0.05	11/20/2052	7,581,600.00	20,000.00	8,000,000.00	7,765,000.00	0.0133%
3133AWHE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #0D-0229	0.03	11/1/2051	3,701,037.34	9,371.73	4,498,428.83	4,625,236.23	0.0065%
3133AWHE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #0D-0229	0.03	11/1/2051	6,903,489.36	17,480.94	8,390,851.74	8,627,383.68	0.0121%
3128UGMY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8124	0.03	5/1/2041	12,522.10	66.98	12,462.65	12,938.39	0.0000%
3128UGPP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8179	0.03	4/1/2041	1,553.07	8.48	1,558.13	1,592.79	0.0000%
3128UGTL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8304	0.04	5/1/2041	12,970.75	76.64	12,860.15	13,239.81	0.0000%
3128UGVQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8372	0.04	6/1/2041	16,373.94	102.15	16,200.75	16,731.11	0.0000%
3128UGXF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8427	0.04	6/1/2041	4,263.80	29.81	4,291.13	4,387.24	0.0000%
3128UHAK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1B-8659	0.04	9/1/2041	6,732.49	43.28	6,685.62	6,832.66	0.0000%
3128NC3B8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-0794	0.02	4/1/2036	20,686.71	103.98	21,081.35	20,916.86	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128QJ7B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-1790	0.02	11/1/2035	3,899.91	16.08	3,992.09	4,074.51	0.0000%
3128QSBU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1G-1851	0.03	3/1/2036	21,928.04	72.12	22,274.64	22,360.72	0.0000%
3128NGEV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1H-1348	0.04	10/1/2036	46,564.53	289.19	45,838.00	45,898.18	0.0001%
3128NHML4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1J-1263	0.02	1/1/2036	53,500.70	146.64	54,411.00	54,993.92	0.0001%
3128QGF9F	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1N-0006	0.04	4/1/2035	16,554.02	82.94	16,333.52	16,471.71	0.0000%
3128QGB84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1N-0063	0.05	10/1/2035	1,747.89	12.10	1,744.58	1,739.94	0.0000%
3128S4DY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1Q-0119	0.04	9/1/2036	328,744.80	2,145.37	324,202.72	331,986.31	0.0006%
3128S52D5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #1Q-1672	0.03	7/1/2038	239,916.07	1,217.10	238,442.49	247,687.64	0.0004%
31326HKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-3003	0.04	8/1/2044	160,454.75	1,041.69	159,208.15	162,153.21	0.0003%
31326KHB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-4726	0.03	10/1/2045	43,083.66	214.49	44,943.89	45,960.01	0.0001%
31326LHP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #2B-5646	0.03	10/1/2046	72,749.94	338.27	77,643.83	79,370.97	0.0001%
31349SY31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #78-1630	0.03	5/1/2034	14,692.45	92.25	14,916.80	14,818.55	0.0000%
31288QFR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1076	0.03	11/1/2048	1,234,841.30	6,687.34	1,318,936.70	1,369,553.45	0.0022%
31288QFS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1077	0.03	11/1/2047	503,816.03	2,549.44	524,562.48	545,046.72	0.0009%
31288QFT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1078	0.03	4/1/2045	1,754,337.53	8,800.08	1,801,796.86	1,875,761.85	0.0031%
31288QFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1081	0.03	2/1/2050	747,229.11	4,074.28	784,401.91	811,928.97	0.0013%
31288QFZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1084	0.03	8/1/2047	4,151,185.55	18,040.94	4,196,592.68	4,379,398.34	0.0073%
31288QF62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1089	0.03	6/1/2047	5,251,484.41	26,225.40	5,299,444.39	5,531,776.13	0.0092%
31288QKP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1202	0.03	6/1/2044	8,070,609.10	42,549.75	8,101,963.70	8,483,165.58	0.0141%
31288QLN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1233	0.03	2/1/2049	921,213.36	4,674.23	971,774.80	1,013,981.96	0.0016%
31288QM72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-1282	0.04	10/1/2043	3,408,627.39	18,434.54	3,369,041.16	3,573,451.51	0.0060%
3128HD4K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-7126	0.04	3/1/2033	0,190.51	1.35	193.59	193.70	0.0000%
3128JRJS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-7473	0.03	12/1/2035	272,718.59	1,253.75	269,436.85	272,382.78	0.0005%
3128JR6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #84-8084	0.02	1/1/2035	1,518.51	6.21	1,559.45	1,571.88	0.0000%
31296LKE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-2093	0.05	8/1/2033	0,676.00	2.82	677.52	709.10	0.0000%
31296LVE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-2413	0.05	8/1/2033	10,901.75	45.36	10,887.38	11,394.75	0.0000%
31296M2S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-3485	0.08	9/1/2033	7,636.16	46.91	7,505.78	7,711.69	0.0000%
31296NDL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-3707	0.05	9/1/2033	1,866.87	7.77	1,864.41	1,951.58	0.0000%
31296NV61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-4237	0.05	10/1/2033	0,375.61	1.57	376.45	394.13	0.0000%
31296P5J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-5349	0.05	11/1/2033	0,359.70	1.50	359.74	376.68	0.0000%
31296UYN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A1-9717	0.05	3/1/2034	0,389.73	1.65	396.75	387.56	0.0000%
31296X2Q7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-1683	0.05	5/1/2034	21,232.60	82.59	22,025.06	21,629.29	0.0000%
31296YGN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-2005	0.05	5/1/2034	3,919.64	15.28	4,075.86	4,064.38	0.0000%
31297GGN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A2-8305	0.05	11/1/2034	16,016.67	67.37	16,169.15	15,770.61	0.0000%
31297KC91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-0096	0.05	12/1/2034	34,281.15	142.65	34,235.95	35,914.80	0.0001%
31297KFM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-0172	0.05	12/1/2034	66,704.94	280.37	67,289.00	70,588.72	0.0001%
31297LZ45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-1663	0.06	3/1/2035	575,236.47	2,604.83	568,325.63	574,406.45	0.0010%
31297QBV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-4552	0.05	4/1/2035	18,538.22	72.29	19,277.31	18,488.48	0.0000%
31297SZP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-7050	0.05	9/1/2035	1,433.02	5.96	1,431.13	1,503.06	0.0000%
31297TTT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A3-7762	0.05	9/1/2035	0,613.63	2.65	635.52	667.44	0.0000%
3128K2F53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-1988	0.05	2/1/2036	1,081.95	4.50	1,080.53	1,135.57	0.0000%
3128K6VS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-6025	0.05	7/1/2035	0,824.43	3.47	832.25	873.87	0.0000%
3128K66P0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-6278	0.05	7/1/2035	43,949.07	182.88	43,891.13	46,422.98	0.0001%
3128K7Y69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7033	0.05	9/1/2035	5,242.83	21.89	5,254.65	5,518.82	0.0000%
3128K7ZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7040	0.05	9/1/2035	0,916.15	3.83	918.21	964.35	0.0000%
3128K8GK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7402	0.05	10/1/2035	0,233.79	0.98	234.32	246.13	0.0000%
3128K8GM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A4-7404	0.05	10/1/2035	2,035.85	8.47	2,033.17	2,135.68	0.0000%
3128KCWG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A5-0647	0.05	7/1/2036	1,236.09	5.32	1,277.40	1,343.17	0.0000%
3128KKS34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A5-6838	0.06	1/1/2037	17,679.10	82.05	17,902.89	17,789.70	0.0000%
3128KWB28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A6-5457	0.06	9/1/2037	0,676.87	3.36	671.50	692.12	0.0000%
3128L54A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A7-2617	0.06	2/1/2038	1,576.94	7.61	1,522.70	1,569.90	0.0000%
3128LDHK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A7-9234	0.05	5/1/2036	7,336.14	30.53	7,326.47	7,702.32	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
312928UU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A8-2395	0.06	10/1/2038	1,980.50	9.67	1,934.14	1,995.20	0.0000%
312933Z23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A8-7061	0.05	6/1/2039	78,355.54	304.37	81,166.33	85,117.67	0.0001%
3129387E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-0893	0.05	1/1/2040	94,330.24	391.14	93,873.08	97,417.42	0.0002%
312941VP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3322	0.05	8/1/2040	20,220.74	84.75	20,339.53	21,003.58	0.0000%
312941ZT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3454	0.05	8/1/2040	73,502.87	305.86	73,405.25	76,858.03	0.0001%
312942AV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-3620	0.05	9/1/2040	31,696.25	131.89	31,654.15	33,025.20	0.0001%
312943U27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5101	0.05	11/1/2040	0,000.00	-	0.00	0.00	0.0000%
312944FQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5575	0.04	12/1/2040	181,575.77	643.37	193,009.66	201,316.65	0.0003%
312944PQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-5831	0.05	12/1/2040	394,363.73	1,525.94	406,917.12	431,472.86	0.0007%
312945DS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6413	0.04	1/1/2041	86,806.70	307.58	92,274.91	97,509.98	0.0002%
312945PQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6731	0.05	2/1/2041	65,264.61	252.53	67,342.11	69,518.66	0.0001%
312945SK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-6822	0.04	2/1/2041	53,360.84	189.08	56,722.80	60,455.11	0.0001%
312945ZD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7040	0.04	2/1/2041	209,341.06	746.27	223,882.21	222,418.21	0.0004%
312945AQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7131	0.05	2/1/2041	364,582.87	1,414.91	377,309.52	402,412.08	0.0006%
312945M6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7152	0.05	2/1/2041	28,283.94	109.44	29,184.28	29,607.61	0.0000%
312946BH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7240	0.05	3/1/2041	222,910.42	865.08	230,686.87	233,618.24	0.0004%
312946QN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7661	0.05	3/1/2041	79,770.03	308.66	82,309.27	83,505.24	0.0001%
312946QZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7673	0.05	3/1/2041	55,877.63	216.21	57,656.33	61,156.07	0.0001%
312946ZF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #A9-7942	0.05	4/1/2041	88,551.38	342.64	91,370.15	96,923.65	0.0002%
31292JAL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-1811	0.05	4/1/2034	0,492.71	2.05	492.06	515.58	0.0000%
31292KY77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3427	0.06	10/1/2039	414,090.87	1,850.33	403,707.51	433,531.05	0.0007%
31292K4U8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3535	0.05	8/1/2040	173,397.99	670.93	178,915.75	184,514.41	0.0003%
31292LAN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3613	0.04	11/1/2040	103,421.04	366.45	109,934.67	114,540.31	0.0002%
31292LGU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-3811	0.04	4/1/2042	500,671.30	1,605.85	550,575.46	568,308.15	0.0009%
31292LPW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-4037	0.04	6/1/2042	1,007,156.00	3,230.37	1,107,555.95	1,148,327.29	0.0018%
31292L6T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-4482	0.03	2/1/2043	171,191.93	487.70	195,081.62	197,317.06	0.0003%
31292R7M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C0-9000	0.04	6/1/2042	635,493.64	2,038.29	698,843.84	724,972.76	0.0011%
31293SEJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C2-8237	0.07	6/1/2029	25,332.02	147.47	25,280.20	25,133.35	0.0000%
31298CB32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-3658	0.06	1/1/2030	2,703.45	13.41	2,682.61	2,701.08	0.0000%
31298EPA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-5817	0.08	12/1/2030	8,112.60	50.43	8,068.22	8,110.43	0.0000%
31298FT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-6870	0.08	1/1/2031	4,065.13	25.28	4,045.39	4,086.71	0.0000%
31298HM47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C4-8479	0.06	3/1/2031	7,473.50	37.08	7,415.88	7,472.42	0.0000%
31287QNC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C6-4887	0.06	3/1/2032	8,009.74	39.74	7,947.98	8,013.16	0.0000%
31287QQJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C6-4957	0.08	2/1/2032	15,191.73	94.48	15,116.75	15,479.77	0.0000%
31288BRE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-3185	0.07	11/1/2032	8,318.58	43.65	8,059.08	8,242.94	0.0000%
31288JVJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9276	0.06	5/1/2033	86,817.25	430.74	86,147.88	88,327.30	0.0002%
31288JJW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9277	0.06	5/1/2033	53,534.44	264.63	52,926.32	54,265.23	0.0001%
31288JXJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9278	0.06	5/1/2033	11,277.67	55.95	11,190.72	11,473.85	0.0000%
31288JKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C7-9293	0.06	5/1/2033	5,799.85	28.74	5,748.97	5,894.38	0.0000%
31335GEJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C8-0137	0.07	4/1/2024	0,429.68	2.25	416.28	415.99	0.0000%
31335HYP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-0718	0.05	10/1/2023	4,597.56	17.42	4,646.02	4,632.72	0.0000%
3128P7L68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1249	0.05	5/1/2029	52,217.67	198.05	52,814.47	55,059.41	0.0001%
3128P7RQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1395	0.04	9/1/2031	246,888.32	859.89	257,968.05	270,985.45	0.0004%
3128P7RY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1403	0.04	3/1/2032	28,551.33	88.07	30,196.75	31,185.93	0.0000%
3128P7TM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1456	0.04	6/1/2032	659,557.37	2,034.62	697,582.60	727,100.96	0.0012%
3128P7TY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1467	0.04	7/1/2032	85,622.87	264.13	90,559.26	93,563.36	0.0001%
3128P74W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1737	0.04	12/1/2033	121,603.28	380.64	130,503.62	136,440.27	0.0002%
3128P75Z2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1764	0.04	5/1/2034	135,925.57	425.47	145,874.20	152,500.92	0.0002%
3128P76T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1782	0.04	8/1/2034	223,936.18	700.96	240,329.02	251,328.05	0.0004%
3128P77E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1793	0.04	10/1/2034	131,335.49	411.11	140,952.70	143,901.04	0.0002%
3128P8DM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1908	0.03	1/1/2037	124,150.49	344.30	137,720.04	140,178.42	0.0002%
3128P8D99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1928	0.04	5/1/2037	246,998.17	775.28	265,809.51	273,271.10	0.0004%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128P8E98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1960	0.04	10/1/2037	129,648.19	406.94	139,523.68	138,847.17	0.0002%
3128P8FG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #C9-1967	0.03	11/1/2037	54,613.97	151.47	60,588.62	59,746.96	0.0001%
3139873F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D4-7098	0.07	1/1/2024	0,106.01	0.56	102.71	102.66	0.0000%
31356CS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D5-0542	0.07	3/1/2024	0,962.58	4.95	913.43	912.87	0.0000%
31356DP83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D5-1347	0.07	4/1/2024	0,157.10	0.82	152.20	152.10	0.0000%
31356NM84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D5-9383	0.09	3/1/2025	1,649.78	12.38	1,650.16	1,658.46	0.0000%
31356NP57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D5-9444	0.09	4/1/2025	1,230.07	9.23	1,230.82	1,237.33	0.0000%
3128FDFM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D7-1972	0.08	6/1/2026	0,962.10	6.01	962.35	957.83	0.0000%
3128FMF97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D7-9192	0.08	4/1/2027	1,734.21	11.51	1,726.51	1,728.61	0.0000%
3128E6XL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #D9-9683	0.03	11/1/2032	58,310.01	159.06	63,622.49	65,544.53	0.0001%
31283GXZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-0696	0.08	2/1/2027	2,406.80	14.86	2,377.23	2,394.85	0.0000%
31283GX77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-0702	0.08	5/1/2027	1,516.09	9.27	1,482.77	1,494.26	0.0000%
31283HQF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1354	0.08	12/1/2031	14,228.89	87.04	13,927.09	14,256.27	0.0000%
31283HRL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1391	0.07	4/1/2032	0,609.67	3.43	587.17	597.13	0.0000%
31283HX59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1589	0.05	9/1/2033	0,257.92	1.07	257.58	269.61	0.0000%
31283HX42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1599	0.08	11/1/2032	3,548.76	21.65	3,463.83	3,552.67	0.0000%
31283HZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1665	0.06	3/1/2034	20,201.69	90.56	19,758.89	20,562.54	0.0000%
31283HZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1665	0.06	3/1/2034	17,130.86	76.80	16,755.37	17,397.72	0.0000%
31283H6G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1771	0.06	2/1/2035	16,549.27	74.07	16,160.92	16,791.62	0.0000%
31283H6W0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1785	0.06	5/1/2033	18,255.84	88.94	17,788.71	18,044.72	0.0000%
3128LXAF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1806	0.05	3/1/2035	275,032.39	1,144.46	274,669.83	288,254.95	0.0005%
3128LXAT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1818	0.05	5/1/2035	2,039.02	8.49	2,037.90	2,139.27	0.0000%
3128LXAU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1819	0.05	6/1/2035	1,884.42	7.84	1,881.94	1,975.79	0.0000%
3128LXBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1840	0.05	7/1/2035	0,498.46	2.07	497.80	522.68	0.0000%
3128LXB3J	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1851	0.05	10/1/2034	36,132.50	140.46	37,456.98	36,803.09	0.0001%
3128LXCJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1883	0.05	8/1/2035	0,528.55	2.20	527.85	554.31	0.0000%
3128LXC40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1891	0.05	4/1/2035	26,651.34	103.62	27,632.86	27,060.53	0.0000%
3128LXC81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1895	0.05	7/1/2035	2,435.25	10.13	2,432.04	2,553.69	0.0000%
3128LXE30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1954	0.05	11/1/2035	4,818.04	20.05	4,811.69	5,054.84	0.0000%
3128LXFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-1981	0.05	12/1/2035	4,497.22	18.99	4,558.39	4,472.69	0.0000%
3128LXGZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2016	0.05	11/1/2035	240,783.67	1,001.94	240,466.25	255,464.63	0.0004%
3128LXQ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2274	0.05	7/1/2036	2,506.15	10.43	2,502.85	2,631.88	0.0000%
3128LXS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2342	0.05	10/1/2036	0,398.08	1.66	397.56	418.22	0.0000%
3128M4AH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2408	0.06	12/1/2036	21,784.39	97.35	21,239.60	22,245.59	0.0000%
3128M4EM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2540	0.05	11/1/2034	2,808.44	11.69	2,804.74	2,941.87	0.0000%
3128M4QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-2869	0.05	11/1/2035	2,320.16	9.65	2,317.10	2,434.19	0.0000%
3128M5DM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3408	0.05	12/1/2036	0,639.99	2.66	639.15	672.49	0.0000%
3128M5GA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3493	0.06	10/1/2037	20,321.03	98.11	19,621.52	21,020.82	0.0000%
3128M5VT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-3926	0.06	2/1/2038	131,912.30	636.86	127,371.51	136,726.96	0.0002%
3128M6AP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4214	0.06	5/1/2038	146,060.47	652.66	142,397.99	150,897.79	0.0003%
3128M6EF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4334	0.05	4/1/2038	46,361.60	192.92	46,300.02	47,371.06	0.0001%
3128M6JM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4468	0.05	7/1/2038	14,039.89	58.42	14,021.38	14,958.66	0.0000%
3128M6QT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4666	0.06	8/1/2038	326,400.24	1,458.59	318,237.45	337,801.21	0.0006%
3128M6RH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4688	0.06	9/1/2038	10,575.50	47.26	10,312.23	10,802.01	0.0000%
3128M6UB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4778	0.06	7/1/2038	7,996.70	38.77	7,753.92	7,997.15	0.0000%
3128M6VG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4815	0.05	9/1/2038	10,428.65	43.40	10,414.91	10,862.41	0.0000%
3128M6YJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-4913	0.05	3/1/2038	7,189.52	29.92	7,180.04	7,566.34	0.0000%
3128M7HB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5326	0.05	2/1/2038	2,473.35	10.29	2,470.09	2,602.71	0.0000%
3128M7KV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5408	0.05	12/1/2036	0,641.66	2.67	640.82	674.23	0.0000%
3128M7LA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5421	0.05	11/1/2035	0,149.58	0.64	154.51	162.31	0.0000%
3128M7ME3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5457	0.05	5/1/2039	76,490.03	296.35	79,027.61	82,125.59	0.0001%
3128M7QZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5572	0.05	2/1/2039	691,412.25	2,877.09	690,500.79	735,866.78	0.0012%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128M7T97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5676	0.04	11/1/2039	85,042.29	301.32	90,397.44	91,299.13	0.0001%
3128M7WA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5741	0.05	12/1/2039	24,884.35	96.28	25,675.41	26,653.95	0.0000%
3128M7Z74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-5866	0.05	2/1/2040	449,363.64	1,738.72	463,658.23	503,293.91	0.0008%
3128M8A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6023	0.04	9/1/2040	4,953.09	17.55	5,264.82	5,609.25	0.0000%
3128M8C28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6089	0.06	8/1/2037	23,360.25	112.70	22,540.46	23,886.19	0.0000%
3128M8F25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6185	0.05	12/1/2040	5,888.48	22.78	6,075.67	6,417.17	0.0000%
3128M8HG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6231	0.04	12/1/2040	148,525.93	526.27	157,882.02	166,020.00	0.0003%
3128M8NA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6385	0.06	8/1/2040	166,382.58	743.60	162,240.58	177,893.02	0.0003%
3128M8UV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6596	0.05	6/1/2041	733,314.00	3,051.42	732,339.98	812,195.37	0.0013%
3128M8U28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6601	0.05	12/1/2040	196,737.85	761.22	202,992.04	211,988.80	0.0003%
3128M8W67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6669	0.07	9/1/2039	27,506.96	144.35	26,648.86	29,047.41	0.0000%
3128M8YE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6709	0.05	4/1/2039	11,666.08	45.21	12,054.85	12,884.62	0.0000%
3128M83H5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6800	0.04	10/1/2041	9,426.61	33.40	10,020.00	10,685.03	0.0000%
3128M84A9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6817	0.06	5/1/2040	114,699.39	512.61	111,842.92	118,964.23	0.0002%
3128M9CJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6973	0.04	4/1/2042	502,724.25	1,781.33	534,398.02	565,202.79	0.0009%
3128M9C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-6993	0.04	4/1/2042	24,040.96	77.11	26,437.23	27,829.55	0.0000%
3128M9D25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7021	0.05	9/1/2039	130,900.48	544.70	130,727.92	137,024.43	0.0002%
3128M9HC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7127	0.04	9/1/2042	68,685.65	220.30	75,531.03	80,033.86	0.0001%
3128M9N57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7312	0.04	2/1/2043	43,592.91	139.83	47,941.70	49,384.12	0.0001%
3128M9PU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7335	0.07	3/1/2039	60,705.85	329.27	56,446.93	65,013.79	0.0001%
3128M9P30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7342	0.06	3/1/2040	219,648.68	981.65	214,178.56	227,774.08	0.0004%
3128M9P48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7343	0.06	8/1/2040	409,494.78	1,830.09	399,292.85	424,928.83	0.0007%
3128M9VA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7509	0.07	9/1/2039	52,197.62	267.89	49,456.26	53,710.33	0.0001%
3128M9XL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7583	0.07	4/1/2039	49,184.90	258.11	47,650.55	52,507.91	0.0001%
3128M9ZQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7651	0.06	1/1/2039	571,696.24	2,562.19	559,023.18	610,125.38	0.0010%
3128M96F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7770	0.05	10/1/2039	571,695.14	2,378.92	570,941.50	615,699.66	0.0010%
3128M96G2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7771	0.04	7/1/2044	162,343.06	576.13	172,839.61	181,340.56	0.0003%
3128M96Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7787	0.04	8/1/2044	199,638.92	709.27	212,782.49	224,511.34	0.0003%
3128M96Y3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7787	0.04	8/1/2044	1,232,553.48	4,379.00	1,313,700.78	1,385,673.80	0.0022%
3128MABS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7849	0.04	5/1/2044	2,349,275.35	7,540.67	2,585,371.47	2,709,680.13	0.0041%
3128MABS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7849	0.04	5/1/2044	2,137,394.49	6,860.57	2,352,197.13	2,467,355.99	0.0037%
3128MAD22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7921	0.04	4/1/2043	663,715.48	2,128.21	729,670.39	761,264.92	0.0012%
3128MAD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7925	0.04	2/1/2045	17,579.74	62.46	18,737.14	19,694.73	0.0000%
3128MAFB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-7962	0.05	11/1/2041	112,929.28	469.91	112,779.29	120,629.00	0.0002%
3128MJB01	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8035	0.05	1/1/2035	0,633.20	2.63	632.37	663.46	0.0000%
3128MJB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8062	0.05	6/1/2035	1,227.74	5.11	1,226.12	1,287.24	0.0000%
3128MJCJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8072	0.05	8/1/2035	11,653.13	48.49	11,637.77	12,221.27	0.0000%
3128MJCR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8079	0.05	9/1/2035	2,895.23	12.05	2,891.42	3,036.78	0.0000%
3128MJMS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8368	0.05	10/1/2039	44,079.02	170.60	45,493.41	46,705.88	0.0001%
3128MJP80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8417	0.05	8/1/2040	14,374.68	59.81	14,355.59	14,976.30	0.0000%
3128MJTV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8563	0.04	1/1/2044	91,018.63	323.37	97,012.04	99,226.27	0.0002%
3128MJUV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8595	0.04	7/1/2044	194,299.69	690.31	207,093.95	218,580.59	0.0003%
3128MJWQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8654	0.04	7/1/2045	655,347.58	2,119.55	726,702.50	742,746.51	0.0011%
3128MJWW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8660	0.04	8/1/2045	12,861.35	45.63	13,689.86	14,464.08	0.0000%
3128MJW55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8667	0.04	9/1/2045	409,253.86	1,323.62	453,813.84	465,544.05	0.0007%
3128MJW97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8671	0.04	10/1/2045	756,618.93	2,447.11	839,009.68	866,403.58	0.0013%
3128MJXA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8672	0.04	10/1/2045	116,074.63	412.05	123,616.48	131,128.99	0.0002%
3128MJXR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8687	0.04	1/1/2046	34,764.24	112.43	38,548.55	39,519.19	0.0001%
3128MJXR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8687	0.04	1/1/2046	462,219.97	1,494.90	512,535.58	530,481.99	0.0008%
3128MJXX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8693	0.04	2/1/2046	460,488.54	1,489.31	510,621.35	529,520.07	0.0008%
3128MJX54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8699	0.04	3/1/2046	415,903.04	1,478.55	443,563.67	467,912.98	0.0007%
3128MJX70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8701	0.03	4/1/2046	70,911.64	204.24	81,694.50	83,877.04	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3128MJX96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8703	0.04	4/1/2046	201,140.00	715.17	214,551.63	228,476.98	0.0004%
3128MJYD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8707	0.04	5/1/2046	471,949.20	1,677.97	503,391.00	536,085.85	0.0008%
3128MJYY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8726	0.03	10/1/2046	593,123.71	1,701.91	680,765.46	701,787.77	0.0010%
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	853,603.64	2,463.79	985,514.79	981,492.89	0.0015%
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	687,602.36	1,984.65	793,860.60	780,860.30	0.0012%
3128MJY61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8732	0.03	11/1/2046	110,804.28	319.82	127,927.36	130,906.44	0.0002%
3128MJY87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8734	0.04	10/1/2046	117,122.33	416.55	124,966.48	127,530.44	0.0002%
3128MJY95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8735	0.05	10/1/2046	92,636.10	363.23	96,861.19	103,265.19	0.0002%
3128MJZB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8737	0.03	12/1/2046	88,021.28	253.50	101,399.99	102,212.58	0.0002%
3128MJZM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8747	0.03	2/1/2047	363,727.64	1,048.03	419,210.09	418,618.58	0.0006%
3128MJZM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8747	0.03	2/1/2047	36,911.09	106.35	42,541.45	42,882.61	0.0001%
3128MJZY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8758	0.04	3/1/2047	85,164.95	302.96	90,888.18	91,577.55	0.0001%
3128MJZ29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8760	0.03	4/1/2047	576,081.83	1,663.36	665,344.44	698,665.22	0.0010%
3128MJ2E9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8772	0.05	7/1/2047	152,266.43	599.59	159,891.67	165,960.64	0.0003%
3128MJ2J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8776	0.05	7/1/2047	380,178.94	1,489.60	397,227.96	411,999.98	0.0007%
3128MJ2Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8790	0.05	10/1/2047	185,787.13	727.96	194,122.77	200,820.10	0.0003%
3128MJ3A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8792	0.04	12/1/2047	84,039.11	272.36	93,381.98	94,425.65	0.0001%
3128MJ3T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8809	0.04	3/1/2048	138,772.46	497.57	149,270.66	149,614.89	0.0002%
3128MJ4X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8837	0.05	8/1/2048	636,784.73	2,499.39	666,504.15	694,636.04	0.0011%
3128MJ5E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G0-8844	0.05	9/1/2048	274,720.50	1,170.51	280,923.29	293,213.65	0.0005%
3128MBYW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-3225	0.05	6/1/2023	7,937.10	33.15	7,956.51	7,995.36	0.0000%
3128MCFM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-3572	0.06	12/1/2023	0,455.82	2.28	456.42	458.89	0.0000%
3128MC4Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4239	0.04	9/1/2026	12,744.23	43.19	12,957.78	13,171.63	0.0000%
3128MDMZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4676	0.05	9/1/2026	117,811.53	446.45	119,052.05	121,563.38	0.0002%
3128MDQJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-4757	0.05	6/1/2026	21,569.10	90.09	21,621.86	22,164.63	0.0000%
3128MECX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5286	0.03	7/1/2028	536,929.53	1,389.76	555,902.48	570,636.39	0.0009%
3128MEUW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5797	0.03	5/1/2031	69,997.31	185.56	74,225.18	76,950.77	0.0001%
3128MEUX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5798	0.03	4/1/2031	156,451.22	415.43	166,170.53	172,211.09	0.0003%
3128MEU90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5808	0.04	3/1/2031	621,181.43	1,884.80	646,215.83	665,508.27	0.0011%
3128MEZH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-5944	0.04	6/1/2026	280,911.43	951.93	285,577.77	292,629.68	0.0005%
3128ME3Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6015	0.03	1/1/2032	178,024.37	472.72	189,089.91	189,819.25	0.0003%
3128ME6J5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6073	0.03	12/1/2031	710,522.21	1,886.90	754,758.61	758,406.20	0.0012%
3128MFCN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6177	0.02	1/1/2032	313,627.07	581.67	349,001.90	335,645.41	0.0005%
3128MFTS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6661	0.03	7/1/2033	150,769.81	339.37	162,897.53	163,716.90	0.0003%
3128MFY28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-6829	0.03	4/1/2034	100,806.27	272.74	109,096.52	109,597.19	0.0002%
3128MMS79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8541	0.03	2/1/2030	156,290.88	414.98	165,991.42	168,376.69	0.0003%
3128MMTB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8545	0.03	3/1/2030	184,500.44	489.87	195,949.78	198,775.59	0.0003%
3128MMUF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8581	0.03	1/1/2031	520,423.71	1,165.08	559,240.60	568,019.19	0.0009%
3128MMU68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8604	0.03	6/1/2031	13,217.25	29.59	14,203.55	14,283.54	0.0000%
3128MMW74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8669	0.03	12/1/2032	149,068.65	335.54	161,061.27	161,452.81	0.0003%
3128MMW82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8670	0.03	11/1/2032	1,003,261.33	2,714.07	1,085,627.92	1,097,130.54	0.0018%
3128MMXJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8680	0.03	2/1/2033	27,003.33	60.79	29,179.22	29,254.16	0.0000%
3128MMXN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8684	0.03	3/1/2033	65,635.11	177.57	71,026.75	70,875.41	0.0001%
3128MMXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G1-8691	0.03	5/1/2033	192,798.28	521.55	208,620.02	208,518.01	0.0003%
3132J4AD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G3-0703	0.04	2/1/2034	67,861.41	212.41	72,825.96	76,132.03	0.0001%
3132J4HK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G3-0933	0.04	1/1/2036	83,769.00	297.94	89,383.16	93,430.71	0.0001%
31335AAV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0020	0.05	12/1/2043	125,872.53	493.54	131,609.38	143,763.92	0.0002%
31335ABF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0038	0.04	1/1/2044	612,640.01	1,965.34	673,830.57	700,947.86	0.0011%
31335AC63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0093	0.03	6/1/2045	327,919.43	941.04	376,417.00	374,900.52	0.0006%
31335APZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0440	0.04	3/1/2046	760,549.25	2,459.14	843,134.25	860,458.10	0.0013%
31335APZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0440	0.04	3/1/2046	824,181.86	2,664.89	913,676.47	946,997.79	0.0014%
31335ARH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0488	0.04	11/1/2042	35,552.20	125.97	37,790.13	40,038.95	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31335AU48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0603	0.04	5/1/2046	203,052.08	656.70	225,155.60	236,605.66	0.0004%
31335AWU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0659	0.04	8/1/2046	2,547,554.67	8,239.21	2,824,872.40	2,922,798.91	0.0045%
31335AXA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0673	0.05	7/1/2044	1,841,371.76	7,124.95	1,899,986.34	2,033,659.90	0.0032%
31335AYG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0711	0.05	7/1/2045	323,674.28	1,252.36	333,963.70	363,297.18	0.0006%
31335AZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0737	0.05	8/1/2042	429,185.11	1,662.60	443,359.31	483,845.98	0.0008%
31335A3P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0806	0.05	12/1/2044	79,321.03	330.07	79,215.67	85,131.42	0.0001%
31335A5W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0861	0.04	1/1/2047	474,413.72	1,534.88	526,243.44	550,070.95	0.0008%
31335BAP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0914	0.05	7/1/2042	531,183.29	2,055.28	548,074.96	585,504.04	0.0009%
31335BBE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0937	0.04	4/1/2047	59,269.14	210.85	63,255.50	68,433.08	0.0001%
31335BBZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-0956	0.04	5/1/2044	116,668.06	413.39	124,016.00	130,359.65	0.0002%
31335BUC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1159	0.05	5/1/2046	115,572.58	447.17	119,246.57	127,704.48	0.0002%
31335BTM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1456	0.04	11/1/2047	179,736.56	639.20	191,759.91	195,572.46	0.0003%
31335BZB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1638	0.04	7/1/2048	369,814.75	1,328.80	398,640.44	399,560.40	0.0006%
31335BZJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1645	0.04	10/1/2048	623,601.30	2,239.22	671,766.99	675,558.33	0.0011%
31335B3W4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1713	0.04	1/1/2045	686,018.90	2,203.23	755,394.31	779,623.95	0.0012%
31335B4F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1722	0.04	2/1/2048	113,591.32	368.13	126,215.39	128,565.97	0.0002%
31335B7H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1796	0.05	12/1/2045	36,784.27	142.42	37,978.70	39,825.07	0.0001%
31335CAG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1807	0.04	5/1/2045	309,380.30	1,096.18	328,855.10	339,130.81	0.0005%
31335CA87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1831	0.04	7/1/2044	281,953.90	999.01	299,702.27	309,146.12	0.0005%
31335CDT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1914	0.04	6/1/2048	186,167.62	665.04	199,510.91	206,174.44	0.0003%
31335CGC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-1995	0.04	11/1/2044	5,316,540.49	18,887.74	5,666,322.59	5,933,952.70	0.0093%
3132XCRV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7700	0.04	8/1/2046	1,823,009.58	5,871.69	2,013,151.77	2,080,556.42	0.0032%
3132XCRV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7700	0.04	8/1/2046	853,202.62	2,748.06	942,192.72	995,857.31	0.0015%
3132XCRX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7702	0.04	1/1/2047	630,971.55	2,242.69	672,806.67	684,257.46	0.0011%
3132XCRV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7703	0.04	4/1/2047	3,844,707.94	12,438.83	4,264,742.43	4,406,037.48	0.0067%
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	1,121,126.72	3,629.73	1,244,479.53	1,250,026.11	0.0020%
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	1,193,412.96	3,863.76	1,324,719.12	1,330,623.31	0.0021%
3132XCR49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7707	0.04	1/1/2048	825,028.28	2,671.09	915,802.64	932,436.81	0.0014%
3132XCR72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7710	0.04	3/1/2048	219,373.62	713.44	244,607.31	246,475.09	0.0004%
3132XCR72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7710	0.04	3/1/2048	1,691,420.28	5,500.77	1,885,977.74	1,932,624.86	0.0030%
3132XCR80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7711	0.04	3/1/2048	1,905,660.36	6,813.18	2,043,954.31	2,130,374.12	0.0033%
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	1,493,898.75	5,341.04	1,602,311.12	1,637,591.87	0.0026%
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	851,263.22	3,043.46	913,039.47	925,782.83	0.0015%
3132XCSA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7713	0.04	6/1/2048	7,692.10	27.50	8,250.32	8,622.87	0.0000%
3132XCSB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7714	0.04	7/1/2048	750,517.04	2,689.97	806,990.22	840,983.37	0.0013%
3132XCSG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #G6-7719	0.05	1/1/2049	592,209.89	2,316.24	617,663.82	685,865.86	0.0010%
3128PPNG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-0391	0.05	7/1/2024	1,659.18	6.25	1,667.75	1,679.03	0.0000%
3128PP6N8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-0877	0.05	10/1/2024	1,122.38	4.23	1,128.16	1,136.74	0.0000%
3128PQK59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1216	0.05	11/1/2024	2,112.81	8.04	2,144.33	2,161.34	0.0000%
3128PQLR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1236	0.05	11/1/2024	4,482.05	16.89	4,505.30	4,541.00	0.0000%
3128PQLZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1244	0.05	11/1/2024	0,196.15	0.75	199.07	200.65	0.0000%
3128PQL33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1246	0.05	12/1/2024	1,536.31	5.87	1,565.61	1,578.47	0.0000%
3128PQL82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J1-1251	0.05	11/1/2024	3,222.47	12.26	3,270.28	3,296.24	0.0000%
31307EX58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-6100	0.03	10/1/2028	162,904.29	426.06	170,423.37	173,064.02	0.0003%
31307FPS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-6733	0.04	12/1/2028	30,461.20	93.15	31,935.67	32,663.18	0.0001%
31307G2P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J2-7982	0.03	4/1/2029	402,015.55	1,050.72	420,289.75	427,578.55	0.0007%
31307LFA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0161	0.03	12/1/2029	61,603.80	137.89	66,185.85	66,937.76	0.0001%
31307LGD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0196	0.03	12/1/2029	22,089.52	49.86	23,932.57	24,199.11	0.0000%
31307LH43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0251	0.03	12/1/2029	15,367.94	34.50	16,561.53	16,749.65	0.0000%
31307LQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0476	0.03	1/1/2030	33,122.85	74.58	35,799.59	36,208.76	0.0001%
31307LRF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0486	0.03	1/1/2030	96,068.45	215.07	103,235.03	104,414.96	0.0002%
31307LRK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0490	0.03	1/1/2030	17,037.63	37.70	18,096.46	18,299.22	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31307LSP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0526	0.03	1/1/2030	84,122.62	188.87	90,658.17	91,673.96	0.0001%
31307LSV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0532	0.03	1/1/2030	138,885.17	311.77	149,651.07	151,361.57	0.0002%
31307LZ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-0766	0.03	2/1/2030	40,981.78	91.75	44,040.39	44,546.75	0.0001%
31307M4M5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-1728	0.03	5/1/2030	27,930.68	62.71	30,102.58	30,490.75	0.0000%
31307Q2U0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4387	0.03	5/1/2031	13,349.61	35.45	14,178.93	14,696.55	0.0000%
31307Q3F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4398	0.03	5/1/2031	8,847.95	23.49	9,397.52	9,740.61	0.0000%
31307RAA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4501	0.03	6/1/2031	122,649.98	274.59	131,800.92	132,745.79	0.0002%
31307RDD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4600	0.03	6/1/2031	15,059.99	40.00	15,998.29	16,584.78	0.0000%
31307RE43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4655	0.03	6/1/2031	58,063.54	154.18	61,673.94	63,934.80	0.0001%
31307RND3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-4888	0.03	7/1/2031	524,976.55	1,175.28	564,133.02	553,372.81	0.0009%
31307VJ80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #J3-8387	0.03	1/1/2033	36,210.17	98.09	39,234.78	39,215.75	0.0001%
3132LM2B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1770	0.04	5/1/2034	144,492.99	511.22	153,366.80	159,910.00	0.0003%
3132LM2D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1772	0.04	5/1/2034	122,748.46	438.33	131,499.77	137,136.82	0.0002%
3132LM2K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1778	0.04	5/1/2034	143,088.01	506.25	151,875.53	158,355.07	0.0003%
3132LM2K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-1778	0.04	5/1/2034	482,319.05	1,706.47	511,939.90	533,654.99	0.0008%
3132LNUH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #K9-2164	0.04	11/1/2034	523,445.25	1,642.88	563,274.38	580,210.29	0.0009%
3132GDDT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0114	0.05	4/1/2041	32,784.45	126.85	33,827.35	35,613.36	0.0001%
3132GDY97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0736	0.05	5/1/2041	21,149.11	81.83	21,822.33	22,976.33	0.0000%
3132GD5D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-0844	0.05	5/1/2041	97,286.68	379.80	101,281.21	108,038.62	0.0002%
3132GEKV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1208	0.05	6/1/2041	15,792.37	61.10	16,294.40	17,157.47	0.0000%
3132GELT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1238	0.05	7/1/2041	53,567.29	207.27	55,271.87	57,361.52	0.0001%
3132GERN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1393	0.05	6/1/2041	58,063.58	224.67	59,911.24	63,084.49	0.0001%
3132GEX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1598	0.05	6/1/2041	15,092.61	65.13	15,631.91	16,516.43	0.0000%
3132GEX54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-1600	0.05	6/1/2041	6,720.96	28.99	6,956.80	7,350.43	0.0000%
3132GFLZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2144	0.04	7/1/2041	33,875.65	120.76	36,229.48	38,626.48	0.0001%
3132GFUJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2385	0.05	7/1/2041	167,913.69	649.72	173,258.72	181,048.42	0.0003%
3132GFUL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2387	0.05	8/1/2041	222,496.76	860.92	229,579.28	239,917.30	0.0004%
3132GFX44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2499	0.05	8/1/2041	52,172.88	203.69	54,317.33	56,763.28	0.0001%
3132GF229	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-2592	0.05	8/1/2041	82,153.22	317.88	84,768.33	90,860.16	0.0001%
3132GJC31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3090	0.05	9/1/2041	120,572.08	466.54	124,410.13	133,364.18	0.0002%
3132GJKG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3295	0.04	9/1/2041	63,570.36	225.25	67,575.56	69,829.47	0.0001%
3132GJTS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3561	0.04	9/1/2041	41,176.85	145.90	43,770.23	45,230.14	0.0001%
3132GJWC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-3643	0.05	10/1/2041	131,385.92	508.39	135,569.60	141,152.14	0.0002%
3132GKF92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4092	0.04	10/1/2041	100,178.63	357.13	107,138.33	110,918.99	0.0002%
3132GKS49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4439	0.04	11/1/2041	96,189.34	308.53	105,781.61	110,746.34	0.0002%
3132GKY91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-4636	0.04	11/1/2041	30,931.01	109.53	32,858.15	34,072.89	0.0001%
3132GLRM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-5292	0.04	12/1/2041	93,563.70	333.55	100,064.92	104,767.36	0.0002%
3132GMC67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-5793	0.04	1/1/2042	53,265.93	189.89	56,966.47	59,489.67	0.0001%
3132GSPE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7321	0.04	3/1/2042	126,480.97	405.67	139,087.89	146,646.91	0.0002%
3132GTD53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7924	0.04	5/1/2042	57,943.48	185.85	63,719.67	67,014.73	0.0001%
3132GTEF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-7934	0.04	5/1/2042	73,204.82	234.79	80,500.59	84,888.18	0.0001%
3132GTR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-8306	0.04	5/1/2042	215,907.29	692.51	237,430.36	249,708.32	0.0004%
3132GUKV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-9008	0.04	6/1/2042	585,818.90	2,075.76	622,727.99	661,291.94	0.0010%
3132GURU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q0-9199	0.04	7/1/2042	32,926.10	105.61	36,207.99	38,122.95	0.0001%
3132HLHS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0241	0.04	8/1/2042	20,907.51	67.06	22,991.46	23,687.21	0.0000%
3132HLHS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0241	0.04	8/1/2042	168,609.24	540.79	185,415.28	195,300.20	0.0003%
3132HLLC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0323	0.04	8/1/2042	11,455.10	36.75	12,598.54	13,265.75	0.0000%
3132HLLN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-0333	0.04	8/1/2042	9,679.71	31.07	10,653.32	11,217.54	0.0000%
3132HMLZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1244	0.04	9/1/2042	449,038.02	1,440.76	493,974.91	514,306.38	0.0008%
3132HMSH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1420	0.04	9/1/2042	6,116.89	19.64	6,734.44	7,091.57	0.0000%
3132HM6W6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1785	0.03	10/1/2042	466,169.88	1,327.89	531,156.93	531,923.50	0.0008%
3132HNCX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-1886	0.04	10/1/2042	64,181.44	205.86	70,579.47	74,327.55	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132HNNH36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-2050	0.04	10/1/2042	413,058.06	1,324.85	454,234.41	478,356.14	0.0007%
3132HNN47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-2211	0.04	10/1/2042	7,265.00	23.32	7,993.88	8,418.40	0.0000%
3132HPPF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3121	0.04	11/1/2042	20,900.21	74.01	22,202.38	23,373.93	0.0000%
3132HPSD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3216	0.04	11/1/2042	156,608.31	502.31	172,220.06	177,415.33	0.0003%
3132HPS21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3237	0.04	11/1/2042	328,305.30	1,053.26	361,116.33	368,944.96	0.0006%
3132HQBB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-3634	0.03	11/1/2042	115,407.39	330.80	132,319.09	135,389.28	0.0002%
3132HRFC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4663	0.04	1/1/2043	1,499,299.52	4,813.75	1,650,429.33	1,660,184.17	0.0026%
3132HRGD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4696	0.03	1/1/2043	135,105.73	384.90	153,959.63	157,248.95	0.0002%
3132HRMY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4875	0.03	1/1/2043	574,235.68	1,635.55	654,220.71	675,237.10	0.0010%
3132HRMY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-4875	0.03	1/1/2043	698,394.66	1,989.18	795,673.73	821,234.19	0.0012%
3132J6EL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5138	0.04	2/1/2043	633,961.95	2,033.54	697,213.13	729,045.50	0.0011%
3132J6PY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5438	0.03	2/1/2043	147,902.31	421.25	168,501.63	172,380.74	0.0003%
3132J6ZU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5786	0.03	2/1/2043	21,077.52	60.11	24,042.16	24,592.75	0.0000%
3132J6ZW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5788	0.03	2/1/2043	17,177.28	48.92	19,569.45	20,006.03	0.0000%
3132J6ZX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-5789	0.03	2/1/2043	35,776.93	101.90	40,759.82	41,666.70	0.0001%
3132J8C73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-6893	0.04	4/1/2043	4,486,838.63	14,405.75	4,939,113.23	4,966,536.42	0.0079%
3132J8Z60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7564	0.04	4/1/2043	10,146.19	32.57	11,167.58	11,732.61	0.0000%
3132J8ZL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7578	0.04	4/1/2043	40,571.99	130.14	44,619.90	46,810.60	0.0001%
3132J8AZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7639	0.03	4/1/2043	135,593.30	386.34	154,534.61	150,544.31	0.0002%
3132J8SG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-7646	0.04	4/1/2043	327,604.08	1,051.34	360,460.01	377,659.41	0.0006%
3132J9ZP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-8481	0.04	5/1/2043	61,355.80	217.84	65,352.08	68,823.54	0.0001%
3132JAKB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q1-8889	0.03	5/1/2043	1,693,553.92	4,829.78	1,931,913.39	1,932,850.86	0.0030%
3132JNG35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-1118	0.04	8/1/2043	11,401.67	40.97	12,292.24	12,757.96	0.0000%
3132JXPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-2499	0.04	10/1/2043	45,087.81	160.98	48,292.50	50,871.59	0.0001%
3132M3AY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-3023	0.04	11/1/2043	310,234.17	1,102.21	330,662.50	345,356.00	0.0005%
3132M4F34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-4086	0.04	1/1/2044	23,466.40	83.56	25,067.19	25,637.75	0.0000%
3132M4NF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-4290	0.04	1/1/2044	57,458.77	184.75	63,342.67	63,175.16	0.0001%
3132M5L34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5146	0.05	3/1/2044	12,222.62	47.44	12,649.67	13,469.49	0.0000%
3132M5QS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5265	0.05	3/1/2044	8,682.59	33.95	9,052.95	9,639.64	0.0000%
3132M5S20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5585	0.04	4/1/2044	67,518.06	238.89	71,666.09	75,067.27	0.0001%
3132M54R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-5632	0.04	4/1/2044	268,550.85	954.10	286,231.36	296,643.54	0.0005%
3132M6N55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-6112	0.04	5/1/2044	87,508.28	309.61	92,884.43	97,297.16	0.0002%
3132M9ZU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-9187	0.05	10/1/2044	66,324.02	259.83	69,288.89	73,493.15	0.0001%
3132MANN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q2-9697	0.04	11/1/2044	954,244.18	3,073.50	1,053,773.05	1,089,133.35	0.0017%
3132QMN33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-1285	0.04	2/1/2045	255,821.49	826.44	283,351.96	297,183.88	0.0004%
3132QNFK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-1969	0.04	3/1/2045	2,326,796.35	7,520.24	2,578,367.69	2,667,937.56	0.0041%
3132QN3E7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2596	0.04	4/1/2045	369,035.94	1,193.55	409,216.95	426,877.99	0.0006%
3132QN4Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2638	0.04	4/1/2045	1,341,110.00	4,332.47	1,485,418.40	1,554,878.55	0.0023%
3132QP50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2823	0.04	4/1/2045	20,975.05	74.71	22,412.12	23,637.28	0.0000%
3132QPGW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-2912	0.04	4/1/2045	12,781.18	45.24	13,570.58	14,312.44	0.0000%
3132QPPY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3138	0.04	5/1/2045	40,567.05	144.19	43,256.76	45,623.44	0.0001%
3132QPZF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3441	0.03	5/1/2045	20,656.53	59.32	23,726.50	24,000.98	0.0000%
3132QPZG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3442	0.03	5/1/2045	42,362.28	121.64	48,657.04	49,219.88	0.0001%
3132QP2C7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3470	0.03	5/1/2045	23,153.43	66.49	26,595.41	26,903.01	0.0000%
3132QP3R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3507	0.03	5/1/2045	347,739.56	997.44	398,976.07	402,561.76	0.0006%
3132QP5H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3547	0.04	5/1/2045	521,023.18	1,683.95	577,355.78	591,192.07	0.0009%
3132QPQF98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-3791	0.04	6/1/2045	110,919.24	357.50	122,572.17	125,512.12	0.0002%
3132QQPQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4030	0.03	6/1/2045	108,140.56	310.10	124,038.58	125,474.56	0.0002%
3132QQQN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4060	0.03	6/1/2045	404,693.31	1,161.51	464,603.99	462,792.65	0.0007%
3132QQRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4103	0.03	6/1/2045	20,257.64	58.14	23,255.51	23,524.74	0.0000%
3132QQR20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4104	0.03	6/1/2045	46,925.27	134.65	53,859.09	54,482.64	0.0001%
3132QQTW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4164	0.04	6/1/2045	710,695.10	2,295.91	787,168.52	806,049.08	0.0012%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132QRNZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4907	0.04	7/1/2045	376,809.55	1,338.74	401,621.74	423,809.55	0.0007%
3132QRNZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4907	0.04	7/1/2045	1,130,428.66	4,016.22	1,204,865.23	1,271,428.77	0.0020%
3132QRQJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-4956	0.03	7/1/2045	6,800.30	19.50	7,798.50	7,888.88	0.0000%
3132QR6D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5367	0.03	8/1/2045	45,431.11	129.86	51,942.64	52,545.00	0.0001%
3132QR6J4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5372	0.03	8/1/2045	40,681.61	116.66	46,664.46	47,205.55	0.0001%
3132QR6M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5375	0.03	8/1/2045	31,933.29	91.50	36,601.02	37,025.49	0.0001%
3132QSFU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5578	0.03	8/1/2045	31,214.71	89.11	35,642.18	36,055.51	0.0001%
3132QSFV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-5579	0.03	8/1/2045	52,112.04	149.49	59,797.86	60,491.32	0.0001%
3132QS4S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-6232	0.04	9/1/2045	278,268.18	899.99	308,566.30	320,374.21	0.0005%
3132QTP77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-6733	0.04	10/1/2045	1,129,910.11	4,037.70	1,211,310.15	1,286,135.37	0.0020%
3132QTTW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7056	0.04	10/1/2045	408,315.62	1,451.65	435,494.86	462,522.33	0.0007%
3132QUBC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7234	0.04	11/1/2045	372,239.91	1,203.94	412,778.92	433,064.98	0.0007%
3132QUWP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7853	0.04	9/1/2045	26,415.79	93.92	28,177.44	30,091.02	0.0000%
3132QUXE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-7876	0.04	12/1/2045	2,224,414.52	7,903.47	2,371,039.61	2,499,855.98	0.0039%
3132QJVV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8376	0.04	1/1/2046	17,562.77	56.80	19,474.59	19,992.98	0.0000%
3132QVXL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8782	0.04	2/1/2046	29,756.88	105.76	31,727.14	33,889.57	0.0001%
3132QV2M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q3-8879	0.04	2/1/2046	3,463.73	12.24	3,671.51	3,921.74	0.0000%
3132WDBQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0046	0.04	4/1/2046	147,729.12	477.78	163,810.39	170,971.62	0.0003%
3132WDCV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0083	0.04	4/1/2046	1,550,929.04	5,015.96	1,719,757.65	1,802,019.58	0.0027%
3132WDCV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0083	0.04	4/1/2046	4,032,415.51	13,041.50	4,471,369.89	4,685,250.89	0.0071%
3132WDWJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-0648	0.04	5/1/2046	42,529.55	152.01	45,603.21	46,392.45	0.0001%
3132WEF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1085	0.04	6/1/2046	347,010.77	1,122.30	384,789.40	401,922.14	0.0006%
3132WEGM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1103	0.04	4/1/2046	38,919.75	138.40	41,519.27	42,237.49	0.0001%
3132WFEC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1930	0.03	7/1/2046	1,117,212.96	3,209.31	1,283,724.92	1,338,339.19	0.0020%
3132WFED7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-1931	0.03	7/1/2046	1,275,970.86	3,664.48	1,465,790.76	1,524,753.45	0.0022%
3132WGU96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-3307	0.03	9/1/2046	565,841.56	1,626.90	650,759.11	656,804.08	0.0010%
3132WHPZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4039	0.03	11/1/2046	53,177.79	152.83	61,133.03	62,238.47	0.0001%
3132WHXB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4273	0.03	11/1/2046	1,082,014.38	3,125.76	1,250,305.50	1,249,627.74	0.0019%
3132WJQR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-4963	0.04	12/1/2046	492,980.61	1,594.93	546,832.69	565,160.22	0.0009%
3132WJSS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-5028	0.05	12/1/2046	5,514.24	21.75	5,799.34	6,049.85	0.0000%
3132WKHM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-5635	0.05	1/1/2047	5,625.00	22.06	5,883.83	6,138.10	0.0000%
3132WK4G0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-6222	0.05	2/1/2047	19,823.97	77.76	20,736.15	21,632.66	0.0000%
3132WLT30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-6869	0.04	3/1/2047	443,909.44	1,578.95	473,685.30	495,747.39	0.0008%
3132WMMY99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-7935	0.05	5/1/2047	34,239.84	134.12	35,764.10	37,312.61	0.0001%
3132WVMZG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-7942	0.05	5/1/2047	16,763.90	65.69	17,516.77	18,275.21	0.0000%
3132WM7H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8095	0.05	5/1/2047	51,303.80	200.88	53,567.56	55,886.90	0.0001%
3132WVNF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8285	0.04	5/1/2047	1,278,490.89	4,547.01	1,364,101.93	1,439,678.97	0.0022%
3132WVNWQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8754	0.04	6/1/2047	249,610.68	892.59	267,776.64	272,275.59	0.0004%
3132WVNVV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8759	0.05	6/1/2047	66,139.16	258.97	69,057.53	72,048.96	0.0001%
3132WV2K7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-8877	0.04	6/1/2047	163,212.42	583.69	175,107.48	185,229.59	0.0003%
3132WPNK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q4-9393	0.05	7/1/2047	34,395.78	135.01	36,003.33	37,563.65	0.0001%
3132XSDF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0101	0.04	8/1/2047	60,884.39	218.40	65,521.34	67,108.73	0.0001%
3132XSEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0135	0.04	8/1/2047	144,875.20	469.26	160,888.43	165,305.81	0.0003%
3132XSXZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-0695	0.04	9/1/2047	679,176.28	2,432.28	729,685.08	773,095.66	0.0012%
3132XTKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-1211	0.04	10/1/2047	300,076.89	1,078.22	323,466.78	339,543.56	0.0005%
3132XT6L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-1774	0.04	10/1/2047	398,856.82	1,289.24	442,024.98	446,960.51	0.0007%
3132XUSH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-2319	0.04	11/1/2047	201,081.28	651.77	223,463.37	220,845.34	0.0004%
3132XVE25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-2852	0.04	12/1/2047	150,701.13	541.49	162,447.72	175,775.55	0.0003%
3132XVK77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3017	0.05	12/1/2047	21,255.73	83.29	22,210.33	23,148.38	0.0000%
3132XV7H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3595	0.04	1/1/2048	1,439,344.43	4,664.33	1,599,200.52	1,671,565.18	0.0025%
3132XWL55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-3942	0.04	1/1/2048	8,445.14	27.37	9,383.59	9,566.74	0.0000%
3132XYDE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5500	0.05	4/1/2048	8,081.23	31.77	8,472.13	8,830.60	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132XYJE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5660	0.05	4/1/2048	11,790.03	46.20	12,319.39	12,840.64	0.0000%
3132XYLE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5724	0.05	4/1/2048	5,004.35	19.79	5,277.41	5,500.69	0.0000%
3132YYP24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-5839	0.05	5/1/2048	6,857.35	27.10	7,225.72	7,531.60	0.0000%
3132Y1SS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-7728	0.05	8/1/2048	536,685.31	2,102.93	560,782.12	580,251.93	0.0009%
3132Y2T97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-8675	0.04	9/1/2048	15,871.63	51.34	17,600.73	17,942.70	0.0000%
3132Y3YP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-9717	0.05	11/1/2048	862,964.61	3,381.42	901,711.14	924,106.84	0.0015%
3132Y3YT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q5-9721	0.05	11/1/2048	1,479,139.95	5,795.76	1,545,536.19	1,586,834.86	0.0026%
3132VPXK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3381	0.04	5/1/2049	981,911.29	3,211.16	1,100,970.21	1,117,915.70	0.0017%
3132VPXQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3386	0.04	5/1/2049	420,276.18	1,360.06	466,305.16	473,414.62	0.0007%
3132VPXU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3390	0.04	5/1/2049	1,567,497.98	5,107.26	1,751,061.79	1,774,329.63	0.0027%
3132VPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3435	0.04	5/1/2049	1,853,563.89	6,039.33	2,070,627.80	2,102,647.89	0.0032%
3132VP2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3484	0.04	5/1/2049	630,143.30	2,054.09	704,259.58	712,697.95	0.0011%
3132VP2S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3484	0.04	5/1/2049	424,815.71	1,384.78	474,781.74	480,470.51	0.0007%
3132VP4Z8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3539	0.04	5/1/2049	1,247,128.69	4,077.09	1,397,859.93	1,419,932.52	0.0022%
3132QBBQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #Q6-3646	0.04	5/1/2049	62,532.15	203.56	69,790.34	70,905.01	0.0001%
31334XC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-1719	0.04	8/1/2049	925,113.18	3,008.35	1,031,433.33	1,056,426.03	0.0016%
31339SJC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-2959	0.03	9/1/2049	3,100,014.11	8,964.35	3,585,738.21	3,637,483.84	0.0054%
31339S JL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-2967	0.04	9/1/2049	1,968,357.24	6,447.71	2,210,643.80	2,359,918.45	0.0034%
31339S3W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3513	0.03	10/1/2049	1,375,737.83	4,017.83	1,607,132.81	1,642,634.25	0.0024%
31339S3W3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3513	0.03	10/1/2049	1,238,843.72	3,618.03	1,447,213.52	1,478,642.06	0.0022%
31339S5U5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-3559	0.03	10/1/2049	771,219.86	2,252.32	900,926.21	920,556.82	0.0013%
31339UY95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-4336	0.03	11/1/2049	1,965,461.61	5,694.75	2,277,898.12	2,313,358.65	0.0034%
31339U3D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-4396	0.03	11/1/2049	3,859,366.89	9,696.98	4,654,550.26	4,618,620.21	0.0068%
31346YXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5182	0.03	12/1/2049	4,362,623.65	12,724.81	5,089,922.70	5,178,038.19	0.0076%
31346YXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5182	0.03	12/1/2049	3,405,281.79	9,932.45	3,972,981.05	4,041,760.29	0.0060%
31346YYE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5209	0.03	12/1/2049	2,544,762.84	7,422.51	2,969,003.79	3,023,767.59	0.0045%
31346YLL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5215	0.03	12/1/2049	719,026.76	2,099.89	839,955.10	854,219.76	0.0013%
31346YLL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5215	0.03	12/1/2049	553,277.09	1,615.82	646,329.09	657,305.46	0.0010%
31346Y4Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-5340	0.04	12/1/2049	0,000.00	-	0.00	0.00	0.0000%
3133A04P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-6230	0.03	1/1/2050	1,547,711.76	4,519.87	1,807,947.76	1,843,281.95	0.0027%
3133A1CR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-6380	0.05	1/1/2050	741,236.78	2,913.21	776,855.61	813,201.32	0.0013%
3133A2BB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7234	0.03	2/1/2050	1,232,953.25	3,601.13	1,440,450.08	1,501,422.04	0.0022%
3133A2EC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7331	0.04	2/1/2050	765,590.48	2,764.59	829,377.94	892,271.05	0.0013%
3133A2EJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-7337	0.04	2/1/2050	2,115,744.96	7,616.65	2,284,994.50	2,451,510.64	0.0037%
3133A3NF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8490	0.03	4/1/2050	1,574,366.92	4,585.77	1,834,306.50	1,936,380.23	0.0028%
3133A3N53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8512	0.04	3/1/2050	6,263,054.55	20,524.07	7,036,823.68	7,446,200.58	0.0110%
3133A3PB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8518	0.03	4/1/2050	4,197,653.18	12,244.05	4,897,621.20	5,190,211.09	0.0073%
3133A3RD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8584	0.04	4/1/2050	125,975.18	405.93	139,174.49	147,425.58	0.0002%
3133A3RE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8585	0.04	4/1/2050	141,622.98	458.82	157,308.18	166,169.76	0.0002%
3133A3RG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8587	0.04	4/1/2050	309,371.86	1,006.68	345,146.27	363,520.72	0.0005%
3133A3RH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8588	0.04	4/1/2050	373,315.43	1,220.90	418,594.83	440,322.20	0.0007%
3133A3RJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8589	0.04	4/1/2050	48,135.51	158.18	54,232.92	56,983.91	0.0001%
3133A3RK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8590	0.05	4/1/2050	76,489.68	300.89	80,236.74	85,795.82	0.0001%
3133A3RL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8591	0.05	4/1/2050	82,910.86	327.29	87,276.43	93,121.67	0.0001%
3133A3RR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8596	0.05	4/1/2050	56,029.21	239.36	57,445.23	61,854.83	0.0001%
3133A3RS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-8597	0.05	4/1/2050	38,334.26	164.95	39,587.60	42,532.07	0.0001%
3133A4MA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QA-9353	0.04	5/1/2050	0,000.00	-	0.01	0.01	0.0000%
3133A7KB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-1190	0.03	7/1/2050	478,117.75	1,206.04	578,898.13	606,847.08	0.0008%
3133A7ZT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-1686	0.03	8/1/2050	310,176.14	783.52	376,089.60	394,671.50	0.0005%
3133A8WX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-2462	0.03	8/1/2050	2,229,917.94	6,496.98	2,598,790.23	2,732,465.66	0.0039%
3133A9CH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-2772	0.03	8/1/2050	185,016.36	465.02	223,209.79	234,503.47	0.0003%
3133A9MB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3054	0.02	8/1/2050	2,250,073.91	4,699.76	2,819,853.51	2,935,628.30	0.0039%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133A9ZW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3457	0.02	8/1/2050	966,456.28	2,025.20	1,215,118.03	1,260,168.88	0.0017%
3133AAH96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-3856	0.02	9/1/2050	2,441,164.00	5,132.72	3,079,633.65	3,171,300.15	0.0043%
3133ABPQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-4931	0.02	11/1/2050	9,266,722.79	19,411.95	11,647,171.75	12,071,077.58	0.0162%
3133ACNQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5799	0.03	11/1/2050	54,345.83	137.43	65,964.89	69,804.31	0.0001%
3133ACPX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5838	0.03	11/1/2050	9,157,506.81	23,143.25	11,108,760.61	11,665,682.87	0.0160%
3133ACPX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-5838	0.03	11/1/2050	6,105,004.54	15,428.83	7,405,840.41	7,777,121.93	0.0107%
3133AEA27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-7224	0.03	1/1/2051	1,401,071.64	3,522.69	1,690,890.23	1,781,070.51	0.0025%
3133AGNG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9391	0.02	3/1/2051	20,293.00	42.21	25,323.20	25,292.76	0.0000%
3133AG4H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9824	0.02	3/1/2051	5,301,215.88	11,149.84	6,689,906.71	6,886,267.89	0.0093%
3133AHB63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QB-9961	0.02	3/1/2051	143,193.63	298.85	179,312.56	180,309.11	0.0003%
3133AJE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0160	0.02	3/1/2051	61,279.18	127.50	76,499.52	76,924.70	0.0001%
3133AJFA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0161	0.02	3/1/2051	134,494.17	280.46	168,273.37	169,158.01	0.0002%
3133AJ6W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-0885	0.02	4/1/2051	69,831.65	144.57	86,740.92	86,858.22	0.0001%
3133AKVF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1514	0.02	5/1/2051	73,115.46	152.73	91,639.46	93,190.60	0.0001%
3133AKYE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1609	0.03	5/1/2051	2,587,653.36	6,527.04	3,132,979.83	3,244,483.33	0.0045%
3133ALCS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-1881	0.03	5/1/2051	507,182.69	1,485.16	594,064.65	602,379.76	0.0009%
3133AMLB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3022	0.03	5/1/2051	9,162,026.22	23,173.51	11,123,283.58	11,515,050.70	0.0160%
3133AMLB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3022	0.03	5/1/2051	12,357,798.92	31,256.57	15,003,155.25	15,531,573.20	0.0216%
3133AMS72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-3242	0.03	6/1/2051	74,458.68	217.58	87,033.24	86,067.51	0.0001%
3133ANTU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-4163	0.02	7/1/2051	32,846.52	68.65	41,192.54	41,964.64	0.0001%
3133AQP92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-5848	0.03	8/1/2051	530,892.56	1,339.97	643,186.49	667,446.91	0.0009%
3133ARDX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6418	0.03	8/1/2051	5,877,557.34	14,884.90	7,144,750.24	7,391,909.73	0.0103%
3133ARQV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6768	0.03	9/1/2051	577,873.26	1,691.41	676,563.59	716,834.41	0.0010%
3133ARVW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6929	0.02	9/1/2051	1,682,024.87	3,539.21	2,123,527.46	2,157,705.96	0.0029%
3133ARV51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6936	0.03	9/1/2051	5,310,440.75	13,433.33	6,447,996.25	6,742,678.88	0.0093%
3133ARV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6938	0.03	9/1/2051	3,071,950.90	7,778.76	3,733,805.21	3,890,828.59	0.0054%
3133ARXL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-6983	0.03	9/1/2051	4,980,577.71	12,613.30	6,054,383.09	6,320,957.54	0.0087%
3133ASKH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-7496	0.03	9/1/2051	162,097.52	474.85	189,940.96	190,175.18	0.0003%
3133AS5B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8042	0.04	10/1/2051	79,278.56	262.13	89,872.76	91,585.09	0.0001%
3133ATNJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8493	0.03	10/1/2051	13,992,719.11	35,444.71	17,013,458.70	17,569,909.58	0.0245%
3133ATQT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8566	0.03	10/1/2051	4,673,461.81	11,811.12	5,669,337.66	5,876,722.87	0.0082%
3133ATQT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8566	0.03	10/1/2051	7,789,103.01	19,685.20	9,448,896.10	9,794,538.07	0.0136%
3133ATQ20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8573	0.03	10/1/2051	1,492,180.52	3,764.76	1,807,082.76	1,863,826.99	0.0026%
3133ATTT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8662	0.03	10/1/2051	6,141,388.32	15,468.62	7,424,937.22	7,697,673.32	0.0107%
3133AT7C9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-8991	0.05	10/1/2051	406,944.14	1,601.18	426,982.43	448,010.67	0.0007%
3133AUE53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9156	0.03	10/1/2051	14,671,235.13	37,145.83	17,829,997.48	16,165,983.75	0.0257%
3133AUJT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9274	0.05	10/1/2051	196,749.06	784.14	209,102.86	220,484.29	0.0003%
3133AUTM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QC-9556	0.03	10/1/2051	308,274.99	777.78	373,336.30	383,598.03	0.0005%
3133AWHF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0230	0.03	11/1/2051	60,729.33	175.68	70,270.68	74,415.58	0.0001%
3133AWHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0239	0.03	11/1/2051	2,248,552.09	5,682.64	2,727,666.76	2,811,212.98	0.0039%
3133AWHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0239	0.03	11/1/2051	4,230,326.81	10,691.07	5,131,712.03	5,288,892.23	0.0074%
3133AWL77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0350	0.02	11/1/2051	230,147.00	484.58	290,747.50	291,368.23	0.0004%
3133AWR22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0505	0.03	11/1/2051	3,700,232.45	9,375.04	4,500,021.22	4,104,312.73	0.0065%
3133AWWM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0652	0.02	11/1/2051	226,001.03	475.85	285,509.85	286,119.38	0.0004%
3133AWYG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0711	0.03	11/1/2051	4,968,288.12	12,588.14	6,042,308.45	6,254,976.49	0.0087%
3133AW6P4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-0878	0.03	11/1/2051	11,722,104.47	29,525.05	14,172,021.90	14,637,128.94	0.0205%
3133AXGF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1098	0.04	11/1/2051	475,414.60	1,710.62	513,185.02	532,548.96	0.0008%
3133AXLV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1240	0.03	11/1/2051	158,636.81	465.18	186,071.13	186,300.59	0.0003%
3133AXMA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1253	0.02	11/1/2051	2,223,031.03	4,677.86	2,806,715.61	2,822,657.93	0.0039%
3133AXYX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-1626	0.03	12/1/2051	5,235,691.10	13,271.63	6,370,383.88	5,810,186.23	0.0092%
3133AYJB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2058	0.02	12/1/2051	2,466,360.88	5,159.60	3,095,759.80	3,110,528.94	0.0043%
3133AYJB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2058	0.02	12/1/2051	2,167,408.04	4,534.19	2,720,516.18	2,733,495.14	0.0038%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133AYJL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2067	0.02	12/1/2051	4,247,155.10	8,905.23	5,343,139.97	5,362,921.27	0.0074%
3133AYJL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2067	0.02	12/1/2051	3,745,286.69	7,852.94	4,711,763.65	4,729,207.45	0.0066%
3133AYZ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2562	0.02	11/1/2051	1,165,398.37	2,453.77	1,472,261.92	1,460,334.43	0.0020%
3133B0HR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-2940	0.02	12/1/2051	3,550,830.70	7,457.79	4,474,671.35	4,471,764.43	0.0062%
3133B0QD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3152	0.02	12/1/2051	3,060,015.40	6,425.96	3,855,574.68	3,856,458.61	0.0054%
3133B0QS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3165	0.02	12/1/2051	2,556,488.45	5,360.32	3,216,194.21	3,221,232.91	0.0045%
3133B1GD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-3796	0.04	12/1/2051	294,364.36	1,076.38	322,913.11	335,098.13	0.0005%
3133B1TB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-4146	0.03	1/1/2052	75,128.34	188.84	90,644.94	90,812.13	0.0001%
3133B2YE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5209	0.03	1/1/2052	8,234,118.40	20,807.86	9,987,771.28	10,148,625.68	0.0144%
3133B2YE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-5209	0.03	1/1/2052	2,962,733.40	7,486.91	3,593,718.49	3,651,595.82	0.0052%
3133B3XG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-6079	0.03	2/1/2052	316,362.93	796.75	382,441.11	383,969.65	0.0006%
3133B4ZZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7060	0.03	2/1/2052	6,711,555.25	19,657.08	7,862,830.96	8,064,890.80	0.0117%
3133B4ZZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7060	0.03	2/1/2052	26,491,497.29	77,589.38	31,035,752.11	31,833,311.96	0.0464%
3133B5NJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7593	0.04	2/1/2052	83,067.02	271.88	93,214.33	97,255.10	0.0001%
3133B5PN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-7629	0.04	2/1/2052	3,486,524.92	12,733.79	3,820,137.54	3,964,303.33	0.0061%
3133B6BD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8136	0.02	2/1/2052	61,079.25	102.46	81,971.27	71,463.65	0.0001%
3133B6LC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8423	0.03	3/1/2052	285,677.07	724.69	347,852.17	323,954.37	0.0005%
3133B6JA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8677	0.03	3/1/2052	120,538.85	305.62	146,699.84	136,020.11	0.0002%
3133B6UE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	6,834,559.65	20,017.34	8,006,935.08	8,106,918.33	0.0120%
3133B6UE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8681	0.03	3/1/2052	10,964,086.20	32,112.06	12,844,825.56	13,005,219.95	0.0192%
3133B6US7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-8693	0.02	3/1/2052	203,908.10	342.06	273,650.72	238,570.91	0.0004%
3133B7CR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9080	0.02	3/1/2052	510,844.60	1,076.45	645,870.23	584,504.94	0.0009%
3133B7LF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9326	0.05	3/1/2052	746,530.34	2,981.03	794,942.33	834,101.42	0.0013%
3133B7LG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9327	0.03	3/1/2052	83,248.60	244.38	97,752.08	95,195.82	0.0001%
3133B76K9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QD-9874	0.04	3/1/2052	3,466,256.71	12,678.10	3,803,430.86	3,946,972.99	0.0061%
3133B9GY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0215	0.02	4/1/2052	1,229,531.68	2,588.31	1,552,988.02	1,405,429.66	0.0022%
3133B9UC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0259	0.05	4/1/2052	744,050.20	2,968.47	791,593.29	830,589.20	0.0013%
3133B9LG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0327	0.03	4/1/2052	140,064.57	355.31	170,550.47	167,228.25	0.0002%
3133B9MY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0375	0.04	4/1/2052	884,776.33	3,215.25	964,575.68	986,051.40	0.0015%
3133B9YX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0726	0.05	4/1/2052	51,272.94	204.09	54,424.10	57,105.15	0.0001%
3133BAAN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-0913	0.05	4/1/2052	688,872.74	2,747.96	732,788.77	768,887.84	0.0012%
3133BAFE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1065	0.03	4/1/2052	3,986,550.99	11,688.85	4,675,538.32	4,440,665.74	0.0070%
3133BAQH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-1356	0.03	4/1/2052	368,877.31	935.52	449,050.84	433,943.60	0.0006%
3133BBKY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2111	0.03	5/1/2052	105,246.19	267.12	128,217.66	119,408.39	0.0002%
3133BBKZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2112	0.03	5/1/2052	174,683.22	443.35	212,810.32	198,189.04	0.0003%
3133BBP29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2241	0.05	5/1/2052	187,991.84	744.59	198,557.06	202,528.25	0.0003%
3133BBZN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2549	0.02	5/1/2052	373,105.16	786.52	471,914.64	424,854.00	0.0007%
3133BBZ21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-2592	0.04	5/1/2052	439,919.86	1,455.74	499,109.22	487,420.92	0.0008%
3133BDPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4028	0.04	6/1/2052	13,081,038.90	47,724.99	14,317,498.03	14,433,037.65	0.0229%
3133BDPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4028	0.04	6/1/2052	11,908,912.47	43,448.60	13,034,578.69	13,139,765.37	0.0208%
3133BDQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4063	0.04	6/1/2052	7,893,925.03	26,031.64	8,925,135.14	8,797,073.84	0.0138%
3133BDQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4063	0.04	6/1/2052	11,292,627.99	37,239.48	12,767,822.16	12,584,624.49	0.0198%
3133BDZ73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-4366	0.05	6/1/2052	1,737,064.22	7,455.16	1,789,238.41	1,849,626.97	0.0030%
3133BEXY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-5195	0.04	6/1/2052	8,042,665.23	29,425.08	8,827,520.04	8,708,144.27	0.0141%
3133BFB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-5462	0.04	7/1/2052	453,416.59	1,659.04	497,713.05	493,561.97	0.0008%
3133BGRK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-6790	0.03	6/1/2052	1,699,729.29	4,992.10	1,996,838.96	1,899,749.35	0.0030%
3133BH3G9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-7999	0.04	8/1/2052	7,978,143.32	29,111.68	8,733,504.09	8,768,844.80	0.0140%
3133BJAJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8109	0.05	8/1/2052	14,323,882.97	57,124.31	15,233,149.67	15,492,831.73	0.0251%
3133BJAJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8109	0.05	8/1/2052	7,429,936.72	29,630.93	7,901,582.16	8,036,281.77	0.0130%
3133BJE24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-8253	0.05	8/1/2052	1,867,270.22	7,456.51	1,988,403.78	1,977,164.78	0.0033%
3133BK766	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QE-9573	0.04	9/1/2052	262,901.46	961.93	288,579.24	283,900.35	0.0005%
3133DX67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-0701	0.03	4/1/2041	67,869.61	165.83	79,599.38	82,849.98	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133D4M91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1284	0.02	1/1/2042	759,253.45	1,197.49	957,988.08	876,672.55	0.0013%
3133D4PF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1322	0.02	1/1/2042	767,264.20	1,210.12	968,095.64	885,922.17	0.0013%
3133D4TE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1449	0.03	4/1/2042	80,165.37	197.59	94,843.32	88,241.60	0.0001%
3133D4VD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QK-1512	0.03	5/1/2042	82,496.57	238.19	95,275.93	91,517.80	0.0001%
3133G6FV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-0180	0.03	7/1/2034	1,330,775.16	3,607.88	1,443,153.53	1,465,295.01	0.0023%
3133G7F57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1088	0.03	12/1/2034	773,674.80	1,779.72	854,266.28	860,507.05	0.0014%
3133G7GT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1110	0.03	12/1/2034	3,796,251.78	8,732.70	4,191,696.42	4,226,961.84	0.0066%
3133G7P31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1342	0.03	1/1/2035	5,754,676.05	13,235.57	6,353,071.89	6,437,421.86	0.0101%
3133G7QX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1370	0.03	1/1/2035	628,498.14	1,704.32	681,727.41	699,240.82	0.0011%
3133G7QX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1370	0.03	1/1/2035	350,406.81	950.21	380,083.75	389,847.97	0.0006%
3133G7Q30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1374	0.03	1/1/2035	660,892.87	1,791.72	716,686.95	735,757.31	0.0012%
3133G7Q30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1374	0.03	1/1/2035	376,482.11	1,020.66	408,265.59	419,129.14	0.0007%
3133G7Q63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1377	0.03	1/1/2035	896,324.63	2,430.30	972,120.90	999,328.40	0.0016%
3133G7Q63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1377	0.03	1/1/2035	493,447.13	1,337.94	535,174.70	550,153.01	0.0009%
3133G7XE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-1577	0.03	2/1/2035	335,570.29	773.21	371,140.38	377,137.95	0.0006%
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	1,822,195.55	4,197.94	2,015,012.05	1,946,729.40	0.0032%
3133G9DF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QN-2802	0.03	7/1/2035	3,612,061.84	8,321.40	3,994,273.91	4,197,364.02	0.0063%
3133WJCT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0082	0.02	4/1/2037	799,473.65	1,514.76	908,854.26	865,350.01	0.0014%
3133WJDP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0110	0.02	4/1/2037	146,246.08	277.87	166,723.00	157,682.04	0.0003%
3133WJDR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0112	0.02	4/1/2037	424,234.92	804.02	482,414.06	456,402.66	0.0007%
3133WJE88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0159	0.02	4/1/2037	2,568,739.67	4,867.14	2,920,283.38	2,880,304.22	0.0045%
3133WJGQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #QO-0207	0.02	5/1/2037	143,214.15	209.97	167,973.44	155,336.48	0.0003%
3133KGF45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-1087	0.05	7/1/2049	1,199,088.04	4,714.19	1,257,116.54	1,327,093.43	0.0021%
3133KGJ90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-1188	0.05	8/1/2049	916,567.46	3,608.53	962,275.55	1,016,421.68	0.0016%
3133KGUB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-1478	0.05	10/1/2049	848,967.80	3,352.71	894,054.99	972,846.80	0.0015%
3133KHJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2193	0.04	2/1/2050	7,006,040.08	22,824.97	7,825,704.36	8,393,278.65	0.0123%
3133KH5K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2650	0.03	5/1/2050	3,134,895.92	9,082.13	3,632,850.78	3,820,752.64	0.0055%
3133KH5R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2656	0.04	5/1/2050	3,528,534.19	12,797.62	3,839,286.00	4,186,644.40	0.0062%
3133KH6N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2677	0.02	6/1/2050	307,511.33	642.91	385,748.93	391,888.74	0.0005%
3133KJBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2736	0.02	6/1/2050	4,743,644.35	9,850.46	5,910,273.17	6,167,932.19	0.0083%
3133KJC34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2790	0.03	6/1/2050	2,698,509.47	6,810.13	3,268,860.20	3,388,816.49	0.0047%
3133KJC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2794	0.04	6/1/2050	2,610,525.81	8,577.07	2,940,708.57	3,127,243.75	0.0046%
3133KJC75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2794	0.04	6/1/2050	2,610,525.81	8,577.07	2,940,708.57	3,127,243.75	0.0046%
3133KJE24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2853	0.03	6/1/2050	1,610,617.93	4,062.74	1,950,113.12	2,021,675.77	0.0028%
3133KJJP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2970	0.03	7/1/2050	3,586,700.77	9,022.77	4,330,927.32	4,526,620.19	0.0063%
3133KJVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-2976	0.03	7/1/2050	599,759.77	1,510.02	724,811.50	758,630.24	0.0010%
3133KJVV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3328	0.02	8/1/2050	4,017,533.60	8,447.26	5,068,355.81	5,270,024.44	0.0070%
3133KJVV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3328	0.02	8/1/2050	2,641,044.31	5,553.06	3,331,833.31	3,464,406.16	0.0046%
3133KKAG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3607	0.03	9/1/2050	4,947,958.17	14,431.59	5,772,637.11	6,192,545.78	0.0087%
3133KKD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3725	0.02	10/1/2050	4,500,944.31	9,463.56	5,678,135.33	5,864,821.07	0.0079%
3133KKD63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3725	0.02	10/1/2050	4,500,944.31	9,463.56	5,678,135.33	5,864,821.07	0.0079%
3133KKHM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3836	0.04	10/1/2050	5,282,627.54	17,317.62	5,937,471.25	6,427,020.36	0.0092%
3133KKJ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3882	0.02	11/1/2050	200,595.81	418.98	251,388.94	252,181.47	0.0004%
3133KKK24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-3913	0.03	11/1/2050	194,919.68	489.06	234,749.66	218,244.85	0.0003%
3133KKZN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4349	0.03	1/1/2051	58,117.15	145.88	70,024.04	64,188.85	0.0001%
3133KKZR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4352	0.02	1/1/2051	15,767,342.06	33,156.15	19,893,691.56	20,640,047.94	0.0276%
3133KLA98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-4532	0.03	2/1/2051	63,313.92	159.53	76,574.29	70,193.02	0.0001%
3133KL3C9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5295	0.05	4/1/2051	391,297.80	1,559.60	415,893.75	436,369.83	0.0007%
3133KMAX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5422	0.03	6/1/2051	5,569,144.92	16,303.12	6,521,246.98	6,889,434.55	0.0097%
3133KMEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5549	0.04	7/1/2051	8,447,103.00	27,888.64	9,561,819.98	10,187,127.04	0.0148%
3133KMEW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5549	0.04	7/1/2051	8,447,103.00	27,888.64	9,561,819.98	10,187,127.04	0.0148%
3133KMEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5552	0.03	7/1/2051	9,244,083.77	27,069.38	10,827,750.57	11,391,433.17	0.0162%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133KMEZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5552	0.03	7/1/2051	10,418,291.83	30,507.80	12,203,120.19	12,836,610.77	0.0182%
3133KMF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5574	0.03	7/1/2051	148,153.83	374.97	179,984.00	188,722.35	0.0003%
3133KMG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5620	0.02	8/1/2051	1,921,344.16	4,017.06	2,410,236.53	2,462,076.81	0.0034%
3133KMJE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5661	0.02	7/1/2051	114,671.45	240.11	144,065.04	147,054.25	0.0002%
3133KMK38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5714	0.02	3/1/2052	129,427.34	271.20	162,721.86	150,830.65	0.0002%
3133KMK46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5715	0.02	10/1/2051	1,889,596.29	3,977.78	2,386,667.53	2,278,621.67	0.0033%
3133KMLL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5731	0.02	8/1/2051	3,669,052.98	7,719.61	4,631,765.42	4,084,508.67	0.0064%
3133KMMQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-5767	0.03	9/1/2051	2,314,626.25	5,860.86	2,813,211.77	2,496,899.03	0.0041%
3133KMXD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6076	0.02	10/1/2051	898,516.87	1,883.09	1,129,854.60	1,145,672.20	0.0016%
3133KMZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6165	0.03	11/1/2051	573,684.55	1,435.25	688,920.24	654,576.82	0.0010%
3133KNAB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6302	0.02	11/1/2051	522,348.24	1,096.90	658,142.85	660,501.33	0.0009%
3133KNA94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6332	0.02	11/1/2051	16,264,931.39	34,095.82	20,457,489.24	20,538,597.80	0.0285%
3133KNA94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6332	0.02	11/1/2051	2,922,455.38	6,126.28	3,675,767.08	3,253,384.31	0.0051%
3133KNB88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6334	0.02	11/1/2051	12,841,298.16	27,037.61	16,222,568.01	16,283,175.85	0.0235%
3133KNBF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6434	0.03	12/1/2051	1,389,780.34	3,522.35	1,690,730.34	1,734,525.55	0.0024%
3133KNEG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6435	0.03	12/1/2051	849,106.83	2,150.94	1,032,449.15	1,063,671.05	0.0015%
3133KNGD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6496	0.03	12/1/2051	390,573.02	989.90	475,149.66	488,439.13	0.0007%
3133KNGT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6510	0.02	12/1/2051	680,559.17	1,424.56	854,737.60	856,991.14	0.0012%
3133KNKL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6599	0.04	1/1/2052	221,128.11	730.85	250,578.61	266,678.85	0.0004%
3133KNKV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6608	0.03	2/1/2052	850,115.27	2,499.75	999,900.34	920,283.58	0.0015%
3133KNMP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6666	0.03	2/1/2052	4,046,455.54	11,879.40	4,751,759.15	4,471,552.14	0.0071%
3133KNN33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6710	0.03	2/1/2052	285,180.63	713.41	342,435.91	325,124.58	0.0005%
3133KNSH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6820	0.02	2/1/2052	1,679,397.69	3,529.36	2,117,617.45	2,068,351.06	0.0029%
3133KNSL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6823	0.02	2/1/2052	761,780.47	1,598.03	958,817.46	937,173.32	0.0013%
3133KNWJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6949	0.04	3/1/2052	534,460.72	1,766.52	605,662.39	624,866.66	0.0009%
3133KNWK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6950	0.04	3/1/2052	557,770.44	1,841.87	631,497.81	652,203.10	0.0010%
3133KNXQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6987	0.04	3/1/2052	2,234,681.64	7,359.03	2,523,096.84	2,626,349.21	0.0039%
3133KNXR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6988	0.03	3/1/2052	3,492,773.21	10,258.74	4,103,496.61	4,141,454.07	0.0061%
3133KNXV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6992	0.03	3/1/2052	1,699,910.66	4,999.50	1,999,800.78	1,840,566.54	0.0030%
3133KNXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-6996	0.03	3/1/2047	322,604.52	809.06	388,347.94	361,733.91	0.0006%
3133KN3M3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7104	0.05	2/1/2051	15,243,146.04	60,607.32	16,161,953.07	16,965,953.88	0.0267%
3133KN3N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7105	0.05	12/1/2050	951,907.12	4,074.29	977,829.38	1,006,331.21	0.0017%
3133KPDJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7305	0.04	5/1/2052	5,811,355.04	21,207.78	6,362,333.09	6,347,544.53	0.0102%
3133KPJC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7459	0.03	2/1/2052	2,265,844.53	5,737.06	2,753,788.27	2,564,980.01	0.0040%
3133KPLW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7541	0.05	6/1/2052	11,624,912.29	46,192.68	12,318,048.90	12,678,069.49	0.0203%
3133KPLY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7543	0.04	6/1/2052	7,055,115.21	25,802.65	7,740,794.82	7,652,961.09	0.0123%
3133KPMF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7557	0.05	6/1/2052	2,023,782.92	8,078.59	2,154,289.80	2,184,473.59	0.0035%
3133KPMF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7558	0.05	6/1/2052	6,830,210.32	27,114.05	7,230,413.72	7,455,205.61	0.0120%
3133KPP36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7642	0.05	8/1/2052	11,744,729.71	46,900.38	12,506,767.02	12,530,167.79	0.0206%
3133KPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7936	0.05	9/1/2052	16,172,596.42	69,889.25	16,773,420.34	16,838,892.45	0.0283%
3133KPY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-7936	0.05	9/1/2052	5,677,106.12	24,533.39	5,888,014.81	5,910,997.64	0.0099%
3133KP4M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RA-8028	0.03	2/1/2052	2,293,494.97	5,816.61	2,791,974.01	2,588,720.95	0.0040%
3133KYR84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5011	0.03	10/1/2039	176,784.64	502.00	200,800.37	208,540.84	0.0003%
3133KYSK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5022	0.03	11/1/2039	211,140.26	600.28	240,112.19	249,235.28	0.0004%
3133KYSQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5027	0.03	1/1/2040	2,929,681.22	8,319.27	3,327,708.42	3,392,225.66	0.0051%
3133KYSW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5033	0.03	2/1/2040	21,677.84	61.56	24,622.16	25,559.11	0.0000%
3133KYTV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5064	0.02	6/1/2040	622,938.59	1,254.40	752,641.25	774,720.64	0.0011%
3133KYUA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5077	0.02	9/1/2040	3,337,000.68	6,719.75	4,031,849.65	4,144,846.50	0.0058%
3133KYUP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5090	0.02	11/1/2040	2,414,646.76	4,862.46	2,917,473.28	3,003,966.79	0.0042%
3133KYUP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5090	0.02	11/1/2040	5,347,171.72	10,767.78	6,460,667.82	6,652,205.39	0.0094%
3133KYVL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5119	0.03	6/1/2041	3,768,223.71	9,241.06	4,435,709.23	4,603,242.34	0.0066%
3133KYV63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5137	0.02	11/1/2041	2,997,215.06	4,727.17	3,781,736.25	3,460,811.61	0.0052%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3133KYV97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5140	0.02	1/1/2042	3,767,652.49	5,942.37	4,753,895.69	4,350,377.62	0.0066%
3133KYWA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5141	0.02	1/1/2042	388,437.72	785.77	471,462.22	475,650.25	0.0007%
3133KYWD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5144	0.02	1/1/2042	2,269,172.34	3,578.91	2,863,128.31	2,620,101.53	0.0040%
3133KYWG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5147	0.02	3/1/2042	381,827.19	602.22	481,776.55	440,873.20	0.0007%
3133KYWY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	13,197,812.27	38,106.08	15,242,432.11	14,544,379.97	0.0231%
3133KYWY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RB-5163	0.03	5/1/2042	13,197,811.43	38,106.08	15,242,431.14	14,544,379.05	0.0231%
3133L8KH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2096	0.02	7/1/2036	3,336,808.70	6,308.39	3,785,032.21	3,574,685.16	0.0058%
3133L8W92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #RC-2472	0.02	3/1/2037	6,204,674.84	11,755.69	7,053,411.89	6,667,324.67	0.0109%
3132CWDD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0100	0.03	10/1/2034	30,697.82	70.60	33,889.16	34,196.35	0.0001%
3132CWDW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0117	0.03	11/1/2034	15,251.31	35.08	16,836.83	16,989.65	0.0000%
3132CWF7X	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0182	0.03	3/1/2032	945,994.98	2,515.17	1,006,067.26	1,055,556.45	0.0017%
3132CWLH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-0328	0.03	6/1/2034	3,567,149.57	9,661.00	3,864,399.16	4,051,798.67	0.0062%
3132D53H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8000	0.03	7/1/2034	528,454.60	1,432.37	572,949.89	582,104.24	0.0009%
3132D6AG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8107	0.02	5/1/2036	2,956,689.75	5,588.93	3,353,358.53	3,455,813.18	0.0052%
3132D6AZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8124	0.03	9/1/2036	563,587.11	1,301.66	624,798.64	649,876.48	0.0010%
3132D6BQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8147	0.02	4/1/2037	720,882.87	1,057.27	845,818.76	782,197.11	0.0013%
3132D6BR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8148	0.02	4/1/2037	653,433.23	1,238.06	742,833.21	707,275.90	0.0011%
3132D6BS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8149	0.03	4/1/2037	5,309,613.58	12,253.20	5,881,533.94	5,629,554.15	0.0090%
3132D6BS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8149	0.03	4/1/2037	2,841,057.42	6,556.42	3,147,079.42	3,013,043.72	0.0050%
3132D6BV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8152	0.02	5/1/2037	287,388.33	421.49	337,191.52	311,824.00	0.0005%
3132D6BW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8153	0.02	5/1/2037	74,565.87	141.28	84,767.65	80,709.36	0.0001%
3132D6B25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8157	0.02	6/1/2037	226,644.66	332.41	265,924.34	245,914.99	0.0004%
3132D6XZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8508	0.02	2/1/2036	267,876.41	507.42	304,453.45	287,987.06	0.0005%
3132D6N30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SB-8510	0.02	2/1/2036	7,075,484.52	13,404.50	8,042,699.57	7,630,373.03	0.0124%
3132D9G99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SC-0224	0.02	2/1/2042	1,433,960.17	2,261.62	1,809,299.31	1,649,619.48	0.0025%
3132DMA70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0030	0.03	2/1/2047	768,913.54	2,194.39	877,755.18	903,086.03	0.0013%
3132DMEJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0137	0.03	11/1/2049	3,778,290.61	10,989.66	4,395,865.80	4,462,031.43	0.0066%
3132DMGD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0196	0.05	11/1/2049	1,118,703.09	4,388.91	1,170,375.15	1,228,409.06	0.0020%
3132DMJJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0265	0.03	2/1/2050	1,424,005.28	4,130.52	1,652,208.29	1,744,071.57	0.0025%
3132DMRQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0495	0.03	9/1/2050	3,552,591.22	10,381.26	4,152,503.39	4,329,122.54	0.0062%
3132DMVD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0612	0.03	11/1/2050	1,187,402.07	1,280.29	1,418,166.05	1,182,395.94	0.0021%
3132DMZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0765	0.03	11/1/2051	1,831,965.26	5,339.20	2,135,680.36	2,266,237.36	0.0032%
3132DM3Y9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0815	0.03	1/1/2052	407,893.26	1,192.82	477,129.52	463,789.00	0.0007%
3132DM4E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0821	0.04	1/1/2052	1,215,327.41	4,001.74	1,372,026.56	1,434,577.51	0.0021%
3132DM4T9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0834	0.04	1/1/2052	8,215,899.49	27,155.13	9,310,328.62	9,254,197.19	0.0144%
3132DM5J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0849	0.03	1/1/2052	158,234.43	398.51	191,286.89	192,286.57	0.0003%
3132DNAL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0911	0.03	2/1/2052	424,871.02	1,062.86	510,171.73	484,420.16	0.0007%
3132DNBG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0939	0.03	3/1/2052	173,355.55	434.04	208,337.50	197,466.91	0.0003%
3132DNB36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-0958	0.04	4/1/2052	938,219.80	3,086.86	1,058,353.51	1,030,653.50	0.0016%
3132DNEC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1031	0.04	5/1/2052	4,498,950.43	14,856.59	5,093,689.64	4,965,482.60	0.0079%
3132DNGH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1100	0.03	5/1/2052	8,022,044.48	20,269.97	9,729,586.99	8,297,492.73	0.0140%
3132DNG23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1117	0.05	6/1/2052	187,045.15	746.33	199,022.32	201,126.61	0.0003%
3132DNHB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1126	0.04	6/1/2052	4,236,378.11	14,024.93	4,808,547.14	4,632,216.02	0.0074%
3132DNHC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1127	0.05	6/1/2052	10,905,805.52	43,293.04	11,544,810.80	11,799,696.22	0.0191%
3132DNHG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1131	0.04	7/1/2052	542,884.06	1,980.04	594,010.55	585,583.62	0.0010%
3132DNHU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1143	0.05	9/1/2050	1,939,957.99	7,635.63	2,036,166.88	2,055,943.39	0.0034%
3132DNMN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1265	0.05	6/1/2052	4,022,853.76	16,028.66	4,274,311.50	4,182,222.32	0.0070%
3132DNMY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1275	0.05	7/1/2052	1,842,748.15	7,348.65	1,959,640.72	1,988,587.29	0.0032%
3132DNNL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1295	0.05	7/1/2052	26,651,524.33	114,365.77	27,447,784.56	28,395,539.00	0.0466%
3132DNNQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1299	0.05	7/1/2052	2,315,406.67	9,211.91	2,456,508.52	2,372,517.54	0.0041%
3132DNQP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1362	0.04	7/1/2052	472,481.12	1,714.80	514,438.74	510,027.87	0.0008%
3132DNQV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1368	0.05	8/1/2052	468,555.92	1,844.77	491,937.72	501,371.91	0.0008%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132DNRC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1383	0.02	2/1/2052	24,376,826.27	51,383.67	30,830,204.72	27,035,973.32	0.0427%
3132DNSN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1425	0.05	8/1/2052	7,586,211.42	32,553.60	7,812,862.56	8,000,702.27	0.0133%
3132DNSX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1434	0.05	8/1/2052	2,012,795.79	8,019.87	2,138,632.95	2,175,591.58	0.0035%
3132DNS53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1440	0.04	7/1/2052	2,123,004.24	7,019.24	2,406,597.71	2,368,778.66	0.0037%
3132DNT37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1470	0.02	3/1/2052	512,457.39	1,074.01	644,405.95	533,572.77	0.0009%
3132DNUQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1491	0.05	8/1/2052	526,107.67	2,078.78	554,340.21	563,329.02	0.0009%
3132DNVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1515	0.05	8/1/2052	11,072,096.99	44,189.87	11,783,966.41	11,798,665.29	0.0194%
3132DNVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1515	0.05	8/1/2052	11,072,096.99	44,189.87	11,783,966.41	11,798,665.29	0.0194%
3132DN2T9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1686	0.06	9/1/2052	1,102,323.97	2,191.81	1,103,571.00	1,095,294.22	0.0019%
3132DN2Z5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1692	0.05	10/1/2052	13,388,291.08	57,503.91	13,800,939.16	13,594,077.89	0.0234%
3132DN2Z5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1692	0.05	10/1/2052	11,613,127.80	49,879.43	11,971,062.57	11,791,629.19	0.0203%
3132DN3T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1710	0.05	10/1/2052	8,206,240.00	15,347.22	8,500,000.00	8,130,781.25	0.0144%
3132DN3T8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1710	0.05	10/1/2052	4,827,200.00	9,027.78	5,000,000.00	4,782,812.50	0.0084%
3132DN3Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1716	0.05	9/1/2052	1,096,298.47	4,696.16	1,127,079.00	1,118,104.31	0.0019%
3132DPBW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-1853	0.06	11/1/2052	575,306.70	1,132.08	570,000.00	575,076.57	0.0010%
3132DVKU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7507	0.03	11/1/2049	7,223,586.85	20,888.53	8,355,410.79	8,587,234.87	0.0126%
3132DVKW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7509	0.03	11/1/2049	2,914,735.68	8,451.35	3,380,540.33	3,473,462.46	0.0051%
3132DVKW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7509	0.03	11/1/2049	1,109,840.59	3,218.01	1,287,204.49	1,361,922.68	0.0019%
3132DVKY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7511	0.04	1/1/2050	1,624,504.66	5,314.08	1,971,969.74	1,918,109.25	0.0028%
3132DVK79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7518	0.03	6/1/2050	499,976.43	1,456.18	582,471.93	618,027.04	0.0009%
3132DVL3E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7525	0.03	10/1/2050	63,190.02	158.31	75,988.81	70,646.37	0.0001%
3132DVLK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7530	0.03	11/1/2050	2,217,139.15	5,587.39	2,681,947.46	2,831,979.91	0.0039%
3132DVLPH	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7534	0.03	2/1/2051	604,491.68	1,513.01	726,246.98	676,530.70	0.0011%
3132DVLQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7535	0.03	2/1/2051	1,494,208.84	3,751.70	1,800,815.72	1,895,967.82	0.0026%
3132DVLV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7540	0.03	5/1/2051	289,126.01	728.90	349,870.53	367,131.29	0.0005%
3132DVLW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7541	0.02	5/1/2051	606,344.45	1,264.01	758,404.57	774,546.28	0.0011%
3132DVLX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7543	0.03	8/1/2051	5,872,471.72	14,808.65	7,108,153.05	6,484,770.14	0.0103%
3132DVL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7548	0.03	11/1/2051	77,107.12	193.57	92,915.82	85,861.73	0.0001%
3132DVL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7548	0.03	11/1/2051	9,925,228.69	24,916.93	11,960,124.23	11,078,742.39	0.0174%
3132DVL60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7549	0.02	1/1/2052	16,258,011.37	33,910.70	20,346,421.26	19,632,671.64	0.0285%
3132DVL60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7549	0.02	1/1/2052	6,218,502.06	12,970.45	7,782,271.74	7,509,270.73	0.0109%
3132DVL86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7551	0.03	1/1/2052	1,216,505.76	3,555.95	1,422,381.21	1,382,941.15	0.0021%
3132DVM8B	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-7554	0.03	4/1/2052	15,978,876.98	40,257.01	19,323,365.00	17,585,019.92	0.0280%
3132DV3N3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8005	0.04	8/1/2049	1,254,661.69	4,104.16	1,407,139.30	1,436,209.83	0.0022%
3132DV3P8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8006	0.04	8/1/2049	1,091,328.30	3,938.38	1,181,513.21	1,227,772.30	0.0019%
3132DV3Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8016	0.03	10/1/2049	158,072.25	461.65	184,659.53	192,470.81	0.0003%
3132DV5G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8047	0.05	2/1/2050	460,206.75	1,821.82	485,819.14	509,720.22	0.0008%
3132DV5Q4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8055	0.03	3/1/2050	1,076,079.42	2,706.74	1,299,236.24	1,317,330.40	0.0019%
3132DV6A8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8065	0.05	4/1/2050	114,454.96	452.84	120,758.56	126,700.23	0.0002%
3132DV6G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8071	0.05	5/1/2050	6,568,859.30	26,004.16	6,934,443.15	7,504,225.97	0.0115%
3132DV6K6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8074	0.03	6/1/2050	235,271.42	687.25	274,901.17	287,518.77	0.0004%
3132DV6V2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8084	0.03	7/1/2050	165,376.71	483.81	193,524.90	202,408.73	0.0003%
3132DV6V0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8085	0.04	7/1/2050	4,206,226.09	13,823.59	4,739,516.49	5,015,758.35	0.0074%
3132DV7B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8090	0.02	8/1/2050	2,592,398.52	5,450.70	3,270,422.52	3,310,130.14	0.0045%
3132DWAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8104	0.02	11/1/2050	944,526.01	1,580.36	1,264,290.32	1,235,759.88	0.0017%
3132DWAU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8121	0.02	12/1/2050	972,041.16	2,043.79	1,226,271.84	1,231,772.04	0.0017%
3132DWAU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8122	0.03	12/1/2050	12,764,260.86	32,243.14	15,476,708.85	16,236,223.89	0.0223%
3132DWBB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	2,021,722.70	4,251.68	2,551,005.27	2,555,475.61	0.0035%
3132DWBB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	1,417,301.12	2,980.58	1,788,347.45	1,790,523.50	0.0025%
3132DWBB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	3,375,107.31	7,097.84	4,258,703.02	4,270,362.16	0.0059%
3132DWBB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8134	0.02	3/1/2051	6,576,446.76	13,830.24	8,298,146.11	8,547,133.75	0.0115%
3132DWBH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8140	0.02	3/1/2051	10,643,365.46	22,384.37	13,430,622.56	13,820,817.24	0.0186%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132DWBH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8140	0.02	3/1/2051	14,678,149.90	30,870.04	18,522,025.95	18,510,426.16	0.0257%
3132DWBJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8141	0.03	3/1/2051	7,444,073.58	18,830.58	9,038,676.97	9,310,850.09	0.0130%
3132DWB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8146	0.02	4/1/2051	5,633,302.18	11,849.21	7,109,523.68	6,375,724.17	0.0099%
3132DWBV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8152	0.03	5/1/2051	0,000.00	-	0.00	0.00	0.0000%
3132DWB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8155	0.02	6/1/2051	11,039,590.44	23,274.07	13,964,443.03	14,175,522.98	0.0193%
3132DWB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8155	0.02	6/1/2051	6,365,555.86	13,420.10	8,052,059.78	8,153,269.99	0.0111%
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	5,832,361.49	12,270.39	7,362,233.64	7,468,611.65	0.0102%
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	10,798,681.46	22,718.76	13,631,256.57	11,152,810.61	0.0189%
3132DWB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8160	0.02	7/1/2051	9,719,393.55	20,448.11	12,268,863.36	12,448,774.55	0.0170%
3132DWB69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8161	0.03	7/1/2051	403,483.29	1,021.45	490,294.91	452,773.31	0.0007%
3132DWB77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8162	0.03	8/1/2051	2,839,387.96	8,313.39	3,325,355.40	3,423,536.40	0.0050%
3132DWB85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8163	0.04	7/1/2051	9,111,870.43	30,093.63	10,317,816.86	10,537,438.31	0.0159%
3132DWCC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8167	0.03	8/1/2051	4,463,705.67	11,301.57	5,424,755.32	5,629,578.20	0.0078%
3132DWCH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8172	0.02	9/1/2051	388,521.44	819.80	491,880.23	442,436.27	0.0007%
3132DWCJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8173	0.03	9/1/2051	22,365,415.76	56,633.46	27,184,062.72	28,013,775.91	0.0391%
3132DWCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8179	0.03	10/1/2051	4,067,092.57	11,915.08	4,766,031.02	4,984,688.06	0.0071%
3132DWCQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8179	0.03	10/1/2051	398,202.58	1,166.59	466,634.53	446,955.77	0.0007%
3132DWCU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8183	0.03	11/1/2051	2,391,632.59	6,075.19	2,916,091.68	2,608,307.49	0.0042%
3132DWCV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	2,374,142.22	6,961.23	2,784,492.95	2,823,482.91	0.0042%
3132DWCV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	3,664,105.78	10,743.54	4,297,415.97	4,467,958.15	0.0064%
3132DWCV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8184	0.03	11/1/2051	7,054,577.58	20,684.76	8,273,902.61	8,602,606.57	0.0123%
3132DWCX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8186	0.04	10/1/2051	4,284,747.36	14,161.75	4,855,457.88	5,167,747.27	0.0075%
3132DWCX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8186	0.04	10/1/2051	2,856,498.24	9,441.17	3,236,971.92	3,445,164.87	0.0050%
3132DWCZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8188	0.02	12/1/2051	377,306.15	795.32	477,191.97	475,951.95	0.0007%
3132DWC76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8194	0.03	1/1/2052	15,509,499.97	39,393.17	18,908,720.69	17,532,199.90	0.0271%
3132DWC76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8194	0.03	1/1/2052	2,555,411.09	6,490.59	3,115,481.13	3,094,287.18	0.0045%
3132DWD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8199	0.02	3/1/2052	3,529,969.14	7,445.68	4,467,410.58	4,021,938.00	0.0062%
3132DWDE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8201	0.03	3/1/2052	9,917,418.71	29,091.87	11,636,748.27	11,658,277.89	0.0174%
3132DWDJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8205	0.03	4/1/2052	29,396,073.02	74,665.11	35,839,254.13	33,230,129.46	0.0514%
3132DWDK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8206	0.03	4/1/2052	1,738,909.10	5,108.79	2,043,515.52	1,950,768.80	0.0030%
3132DWDN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8209	0.02	2/1/2052	658,163.67	1,104.11	883,287.03	793,722.51	0.0012%
3132DWD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8210	0.04	3/1/2052	4,896,416.45	17,903.52	5,371,056.74	5,596,179.74	0.0086%
3132DWR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8212	0.03	5/1/2052	125,472.25	318.70	152,973.90	149,993.93	0.0002%
3132DWD59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8213	0.03	5/1/2052	7,253,534.23	21,327.65	8,531,060.55	8,095,216.39	0.0127%
3132DWDV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8216	0.02	4/1/2052	46,344.41	77.75	62,196.41	53,617.02	0.0001%
3132DWD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8218	0.02	6/1/2052	1,276,626.92	2,692.76	1,615,656.22	1,479,228.37	0.0022%
3132DWDY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8219	0.03	6/1/2052	5,983,132.11	15,196.97	7,294,545.49	6,795,787.57	0.0105%
3132DWD34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8222	0.04	6/1/2052	25,823,015.62	94,474.56	28,342,368.78	28,212,717.28	0.0452%
3132DWEA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8229	0.05	5/1/2052	1,691,698.72	6,755.34	1,801,423.42	1,892,120.69	0.0030%
3132DWEA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8229	0.05	5/1/2052	458,124.61	1,829.40	487,838.88	495,034.58	0.0008%
3132DWEB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8230	0.05	6/1/2052	25,219,632.15	100,708.80	26,855,680.19	27,322,703.78	0.0441%
3132DWE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8233	0.05	6/1/2052	21,340,895.43	92,187.52	22,125,005.63	22,610,244.37	0.0373%
3132DWEQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8243	0.04	9/1/2052	17,400,609.05	57,593.94	19,746,492.34	18,741,668.02	0.0305%
3132DWE58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8245	0.05	9/1/2052	14,830,317.82	59,222.09	15,792,558.40	15,747,002.71	0.0260%
3132DWE58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8256	0.04	10/1/2052	1,568,535.20	5,739.24	1,721,773.00	1,693,856.62	0.0027%
3132DWE74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8258	0.05	10/1/2052	16,531,657.89	71,440.92	17,145,821.21	16,800,479.31	0.0289%
3132DWF84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8262	0.03	8/1/2052	1,587,035.31	4,030.04	1,934,418.11	1,779,718.61	0.0028%
3132DWFL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SD-8271	0.03	10/1/2052	165,468.04	420.18	201,686.99	187,003.08	0.0003%
3133USGK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #SI-2002	0.04	3/1/2048	0,000.00	-	0.00	0.00	0.0000%
3132HBH73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #U9-1254	0.04	4/1/2043	161,625.27	579.20	173,758.85	178,345.56	0.0003%
3132H7D68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #U9-9124	0.04	3/1/2045	349,081.54	1,133.78	388,723.57	404,205.72	0.0006%
3132KEJ48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0283	0.03	9/1/2028	128,420.68	334.96	133,982.28	136,037.41	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132KETW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0565	0.03	6/1/2029	149,351.15	394.45	157,779.74	160,597.14	0.0003%
3132KEZJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0745	0.03	3/1/2030	99,643.29	223.04	107,060.44	108,869.78	0.0002%
3132KE6E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-0869	0.03	7/1/2030	231,662.91	518.65	248,949.99	252,874.17	0.0004%
3132KFL34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-1246	0.03	7/1/2031	23,378.13	52.34	25,123.46	25,265.33	0.0000%
3132KFMW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V6-1273	0.03	8/1/2031	39,436.35	88.29	42,379.16	42,619.09	0.0001%
3132L5A37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0026	0.03	4/1/2043	218,075.59	621.57	248,629.69	251,412.98	0.0004%
3132L5FG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0167	0.03	7/1/2043	1,348,125.60	3,842.52	1,537,008.59	1,507,475.36	0.0024%
3132L6BT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-0950	0.04	1/1/2044	114,452.78	406.36	121,908.72	128,439.65	0.0002%
3132L8JH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-2964	0.04	2/1/2047	2,228,808.51	7,926.34	2,377,903.04	2,513,220.35	0.0039%
3132L9AW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3621	0.04	11/1/2047	237,963.02	852.27	255,681.77	261,885.27	0.0004%
3132L9FA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3761	0.04	12/1/2047	12,757.69	45.84	13,752.11	14,085.94	0.0000%
3132L9MD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #V8-3956	0.05	2/1/2048	108,436.15	424.89	113,303.68	116,636.14	0.0002%
31329HSA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-0513	0.07	2/1/2028	4,490.98	25.60	4,388.33	4,402.74	0.0000%
31329JD53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1024	0.06	10/1/2039	71,783.45	350.03	70,006.00	75,241.49	0.0001%
31329JEM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1040	0.05	4/1/2040	62,979.02	262.39	62,973.98	64,898.40	0.0001%
31329JEW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-1049	0.05	6/1/2040	149,343.31	622.21	149,331.36	154,769.68	0.0003%
31329KQL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2259	0.04	5/1/2032	313,979.31	1,094.90	328,471.47	342,308.46	0.0005%
31329KQR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2264	0.04	5/1/2032	324,049.19	1,000.85	343,148.85	346,893.12	0.0006%
31329KVE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2413	0.04	4/1/2036	1,055,809.67	3,760.17	1,128,049.99	1,203,446.64	0.0018%
31329KVF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2414	0.04	6/1/2036	1,378,969.63	4,333.58	1,485,798.54	1,548,631.65	0.0024%
31329KVS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2425	0.04	8/1/2036	898,915.63	2,824.98	968,565.15	1,016,469.86	0.0016%
31329KV84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2439	0.04	11/1/2036	2,247,661.57	7,104.73	2,435,908.58	2,498,978.78	0.0039%
31329KWW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2461	0.04	5/1/2037	794,365.76	2,829.09	848,726.71	893,017.67	0.0014%
31329KXS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2489	0.04	1/1/2038	45,446.46	145.54	49,900.04	53,462.89	0.0001%
31329KZC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-2571	0.05	5/1/2025	98,950.38	374.18	99,781.56	101,023.47	0.0002%
31329LLN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-3033	0.04	10/1/2038	12,907,896.40	46,586.96	13,976,088.87	13,991,285.99	0.0226%
31329MKH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-3896	0.03	11/1/2031	2,373,532.68	6,310.51	2,524,202.32	2,584,641.39	0.0042%
31329NF94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-4692	0.04	6/1/2046	211,608.60	685.26	234,945.77	242,419.15	0.0004%
31329NZW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5289	0.04	3/1/2048	2,451,722.13	7,958.04	2,728,470.94	2,914,991.53	0.0043%
31329N6Z6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5388	0.04	4/1/2048	6,097,082.95	19,820.07	6,795,451.50	7,187,194.85	0.0107%
31329PRJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-5889	0.04	11/1/2048	815,338.44	2,933.37	880,010.40	941,913.20	0.0014%
31329P6X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6286	0.04	2/1/2049	155,176.33	558.28	167,484.79	173,560.23	0.0003%
31329QG9U	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6511	0.05	4/1/2049	5,479,062.67	21,478.43	5,727,582.48	6,341,038.14	0.0096%
31329QH99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-6531	0.05	3/1/2049	1,740,008.70	6,826.42	1,820,378.41	1,937,913.76	0.0030%
31329Q5T4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-7158	0.05	6/1/2049	146,186.51	574.52	153,204.83	161,572.87	0.0003%
31329Q5X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZA-7162	0.05	6/1/2049	795,428.37	3,390.02	813,604.29	871,272.27	0.0014%
3131WFB0B	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-3150	0.06	3/1/2035	3,317.27	15.00	3,272.37	3,286.17	0.0000%
3131WJHZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-5648	0.06	1/1/2037	38,419.75	172.54	37,644.28	40,082.47	0.0001%
3131WLC6E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-7269	0.05	3/1/2038	295,156.11	1,229.72	295,132.50	311,967.58	0.0005%
3131WMJU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-8375	0.06	12/1/2038	249,666.80	1,117.04	243,717.65	259,941.20	0.0004%
3131WMTA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZI-8645	0.05	3/1/2039	81,712.94	317.07	84,552.21	88,327.95	0.0001%
3131WQFN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0173	0.05	7/1/2040	26,961.79	112.33	26,959.64	28,126.14	0.0000%
3131WQGB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0194	0.05	7/1/2040	47,428.04	197.60	47,424.25	49,540.58	0.0001%
3131WQNE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0389	0.04	9/1/2040	84,721.62	299.21	89,761.74	91,698.80	0.0001%
3131WRBZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZJ-0956	0.04	1/1/2041	95,492.95	338.78	101,634.74	104,752.84	0.0002%
3131X8PA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-4917	0.03	1/1/2028	240,375.95	526.73	252,830.38	252,297.99	0.0004%
3131XEBZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-9956	0.04	8/1/2033	420,403.45	1,317.53	451,726.14	470,233.73	0.0007%
3131XEB51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZK-9960	0.04	8/1/2033	116,967.76	366.57	125,679.89	130,772.46	0.0002%
3131XTYV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-0724	0.04	1/1/2046	11,614,336.04	41,553.38	12,466,014.13	13,556,506.47	0.0203%
3131XYEA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4629	0.04	11/1/2047	564,444.84	1,830.83	627,711.93	663,703.28	0.0010%
3131XYGF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4698	0.04	11/1/2047	46,134.29	149.59	51,287.10	52,003.48	0.0001%
3131XYJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-4786	0.04	11/1/2047	5,323,964.14	17,274.70	5,922,754.63	6,274,839.99	0.0093%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3131Y03D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-6196	0.04	4/1/2048	15,308.11	49.56	16,991.27	17,229.05	0.0000%
3131Y1W55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZM-6968	0.04	6/1/2048	155,463.25	559.79	167,937.66	169,932.62	0.0003%
3131Y7QA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZN-1349	0.05	11/1/2048	264,408.87	1,037.32	276,618.83	297,264.93	0.0005%
3132A04G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-0823	0.05	12/1/2034	3,174.16	13.22	3,173.94	3,073.44	0.0000%
3132A04H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-0824	0.06	12/1/2034	27,298.10	122.44	26,714.39	26,914.22	0.0000%
3132A2E32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-1954	0.06	2/1/2038	157,538.09	767.09	153,418.80	164,135.99	0.0003%
3132A2S60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-2341	0.06	6/1/2038	54,608.76	263.78	52,755.47	56,901.08	0.0001%
3132A3X47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3399	0.05	11/1/2041	465,135.38	1,937.91	465,098.17	504,962.02	0.0008%
3132A3YH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3412	0.06	12/1/2038	391,596.20	1,752.32	382,324.82	410,587.11	0.0007%
3132A4M54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-3980	0.05	6/1/2044	208,537.35	807.16	215,242.14	233,927.00	0.0004%
3132A4TE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4149	0.06	11/1/2034	39,053.18	174.94	38,168.06	38,482.34	0.0001%
3132A4WS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4257	0.07	9/1/2036	128,925.63	667.67	123,261.75	133,804.15	0.0002%
3132A46F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4470	0.04	1/1/2042	51,753.25	183.61	55,082.43	57,060.91	0.0001%
3132A46H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4472	0.04	2/1/2042	266,185.05	854.84	293,087.56	305,491.56	0.0005%
3132A5CJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4573	0.04	7/1/2044	163,303.72	580.91	174,274.28	182,577.82	0.0003%
3132A5C45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4591	0.04	11/1/2044	75,202.91	242.92	83,285.80	83,573.32	0.0001%
3132A5EP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4642	0.04	12/1/2045	158,183.48	512.26	175,632.57	175,681.49	0.0003%
3132A5FC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4663	0.04	5/1/2046	1,269,843.27	4,076.78	1,397,751.51	1,414,370.73	0.0022%
3132A5FN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4673	0.04	8/1/2046	1,028,924.82	3,663.68	1,099,102.51	1,169,200.99	0.0018%
3132A5FT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4678	0.04	9/1/2046	913,384.08	2,947.07	1,010,425.33	1,024,341.92	0.0016%
3132A5HH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4732	0.05	8/1/2047	588,679.87	2,309.49	615,864.11	654,118.32	0.0010%
3132A5HK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4734	0.03	9/1/2047	375,937.96	1,086.05	434,419.51	454,955.29	0.0007%
3132A5HY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4747	0.04	12/1/2047	49,517.17	160.69	55,093.15	58,653.14	0.0001%
3132A5H40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4751	0.04	1/1/2048	16,153.41	52.36	17,953.42	19,078.16	0.0000%
3132A5JB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4758	0.03	3/1/2048	1,772,919.65	5,142.83	2,057,133.17	2,153,870.83	0.0031%
3132A5JD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4760	0.04	3/1/2048	499,765.70	1,801.19	540,357.35	542,229.04	0.0009%
3132A5JR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4772	0.04	6/1/2048	88,851.42	320.41	96,123.14	96,380.10	0.0002%
3132A5JX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4778	0.04	7/1/2048	49,277.53	177.29	53,185.61	54,135.60	0.0001%
3132A5J71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-4786	0.05	8/1/2048	445,486.65	1,751.44	467,050.37	492,418.39	0.0008%
3132A6VB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-6010	0.06	7/1/2024	0,936.60	4.31	940.72	951.14	0.0000%
3132A8S34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-7738	0.03	1/1/2031	3,564,316.00	7,991.88	3,836,103.96	3,995,321.55	0.0062%
3132A8S59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-7740	0.03	8/1/2030	2,088,719.08	4,681.30	2,247,021.76	2,338,079.11	0.0037%
3132A9Q34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8574	0.03	7/1/2030	203,946.08	542.18	216,873.94	221,568.97	0.0004%
3132A9Q42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8575	0.04	7/1/2030	633,949.01	1,926.16	660,397.95	662,307.51	0.0011%
3132A9RU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8599	0.04	2/1/2031	258,790.20	789.18	270,576.51	280,060.06	0.0005%
3132A9R74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8610	0.03	5/1/2031	346,619.53	776.95	372,933.73	382,011.56	0.0006%
3132A9S65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8641	0.03	2/1/2032	83,452.34	187.07	89,794.52	90,077.93	0.0001%
3132A9UF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8682	0.03	1/1/2033	85,220.99	230.81	92,325.43	94,525.46	0.0001%
3132A9UK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8686	0.03	2/1/2033	54,040.44	146.37	58,549.95	59,947.61	0.0001%
3132A9UP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-8690	0.03	3/1/2033	104,713.98	283.63	113,453.29	116,166.20	0.0002%
3132AAK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-9316	0.04	1/1/2038	289,793.41	911.90	312,651.35	337,516.68	0.0005%
3132AA4Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZS-9839	0.05	4/1/2044	215,919.09	899.59	215,901.82	238,340.69	0.0004%
3132ACB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0062	0.04	7/1/2047	665,067.17	2,368.83	710,648.14	714,532.75	0.0012%
3132ACHR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0240	0.04	1/1/2048	2,094,264.23	6,796.94	2,330,378.14	2,489,634.77	0.0037%
3132ACS24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0536	0.04	3/1/2048	300,599.80	975.03	334,296.93	346,273.10	0.0005%
3132ACS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0541	0.04	6/1/2048	989,760.12	3,543.07	1,062,920.97	1,154,683.76	0.0017%
3132ACS68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0541	0.04	6/1/2048	332,907.66	1,191.72	357,515.45	363,202.53	0.0006%
3132ACS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0542	0.04	7/1/2048	187,391.18	672.49	201,747.53	220,604.92	0.0003%
3132ACS76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0542	0.04	7/1/2048	694,788.90	2,493.39	748,017.85	796,398.09	0.0012%
3132AC3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0797	0.03	11/1/2030	3,925,639.18	10,437.20	4,174,879.49	4,361,489.73	0.0069%
3132ADBJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0941	0.04	1/1/2047	2,509,396.53	8,168.61	2,800,665.77	2,835,220.46	0.0044%
3132ADB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-0962	0.06	9/1/2041	1,157,082.38	5,177.28	1,129,588.20	1,212,254.76	0.0020%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3132ADRA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1381	0.04	4/1/2048	0,000.01	-	0.01	0.01	0.0000%
3132ADRY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1403	0.04	11/1/2033	395,456.12	1,220.19	418,352.56	427,828.64	0.0007%
3132ADU30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1502	0.04	11/1/2048	960,494.60	3,116.56	1,068,534.08	1,072,582.50	0.0017%
3132ADZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1639	0.04	2/1/2048	1,025,372.62	3,661.39	1,098,417.37	1,126,831.02	0.0018%
3132AD3D8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1696	0.04	12/1/2048	0,000.00	-	0.00	0.00	0.0000%
3132AD3T3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1710	0.04	2/1/2049	0,000.01	-	0.01	0.01	0.0000%
3132AED86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1927	0.04	1/1/2047	2,538,712.79	8,251.97	2,829,248.30	2,898,038.74	0.0044%
3132AEW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-1949	0.05	3/1/2049	3,636,497.87	15,461.46	3,710,749.98	3,965,215.12	0.0064%
3132AEN28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-2209	0.05	11/1/2048	346,831.68	1,363.07	363,486.64	383,233.23	0.0006%
3132AEP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FHLMC POOL #ZT-2230	0.04	7/1/2048	223,095.10	800.88	240,264.39	254,270.13	0.0004%
313615R99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0050912	0.07	10/1/2023	0,333.68	1.75	323.61	323.11	0.0000%
31368HKA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0190289	0.07	11/1/2027	1,922.35	10.90	1,869.04	1,877.93	0.0000%
31368HM26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0190377	0.05	11/1/2036	251,631.00	1,048.39	251,613.39	249,235.20	0.0004%
31370UT83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0241875	0.07	10/1/2023	0,751.38	4.39	752.07	753.24	0.0000%
31371FAX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0250322	0.08	8/1/2025	0,115.69	0.72	114.74	115.41	0.0000%
31371H2F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0252874	0.08	11/1/2029	6,053.30	36.25	5,800.18	5,881.97	0.0000%
31371JXL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253683	0.08	1/1/2031	40,471.26	250.78	40,124.58	40,576.48	0.0001%
31371JY81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253735	0.07	3/1/2031	1,784.73	10.42	1,785.65	1,792.74	0.0000%
31371J5B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0253842	0.07	6/1/2031	15,544.81	86.90	14,896.94	15,139.23	0.0000%
31371KGO8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254107	0.07	11/1/2031	3,008.92	17.58	3,012.90	3,077.13	0.0000%
31371KJN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254169	0.07	12/1/2031	36,862.76	196.27	36,235.16	37,031.82	0.0001%
31371KN49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254311	0.07	5/1/2032	17,390.06	91.06	16,811.90	16,977.95	0.0000%
31371KP62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254345	0.06	6/1/2032	16,352.77	79.75	15,950.34	15,928.92	0.0000%
31371K2Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254692	0.06	3/1/2033	0,492.95	2.22	485.30	514.58	0.0000%
31371K7E5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254793	0.05	7/1/2033	17,638.85	74.42	17,861.95	18,714.53	0.0000%
31371LEF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254934	0.06	9/1/2023	1,184.44	5.88	1,176.60	1,195.74	0.0000%
31371LGF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0254998	0.05	11/1/2023	13,066.32	49.71	13,254.80	13,377.12	0.0000%
31371LJR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255072	0.05	2/1/2034	21,827.02	90.94	21,825.49	21,323.21	0.0000%
31371LJS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255073	0.06	2/1/2034	5,983.92	26.85	5,858.95	5,808.28	0.0000%
31371LPP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255230	0.05	6/1/2034	12,399.40	51.66	12,398.53	12,108.93	0.0000%
31371LW39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255466	0.06	10/1/2024	49,789.77	247.30	49,460.37	51,094.08	0.0001%
31371MGB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0255894	0.05	10/1/2025	14,252.17	59.78	14,347.00	14,264.29	0.0000%
31371MSG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256219	0.06	4/1/2036	5,637.03	25.89	5,648.33	5,564.86	0.0000%
31371M5N3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256553	0.06	1/1/2037	92,133.93	445.08	89,015.71	96,002.21	0.0002%
31371NHV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256844	0.06	8/1/2037	69,427.33	335.34	67,067.24	74,060.63	0.0001%
31371NNB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0256986	0.07	11/1/2037	30,676.75	174.81	29,967.42	30,920.68	0.0001%
31371N2D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0257372	0.06	9/1/2028	38,354.51	190.50	38,100.76	40,776.41	0.0001%
31372UD21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0282821	0.07	6/1/2024	0,041.90	0.24	41.99	42.08	0.0000%
31373UE45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303555	0.07	10/1/2025	0,070.98	0.41	70.56	70.74	0.0000%
31373UQH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303856	0.07	4/1/2026	6,706.44	38.83	6,655.79	6,741.49	0.0000%
31373URD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303884	0.07	5/1/2026	1,065.07	6.17	1,057.47	1,061.25	0.0000%
31373USA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0303913	0.07	5/1/2026	0,058.51	0.34	57.89	58.08	0.0000%
31374CP26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310141	0.07	5/1/2040	45,340.26	235.59	43,494.36	49,787.70	0.0001%
31374CQU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0310167	0.05	2/1/2044	62,022.55	240.28	64,075.53	68,565.30	0.0001%
31374GNS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0313701	0.07	9/1/2027	0,637.21	3.68	631.44	641.86	0.0000%
31374GWG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0313947	0.07	1/1/2028	0,241.76	1.37	235.31	236.46	0.0000%
31374TG94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323424	0.08	12/1/2028	5,934.92	36.47	5,834.57	5,887.26	0.0000%
31374TK99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323520	0.04	3/1/2025	1,623.68	5.62	1,640.51	1,644.59	0.0000%
31374TLX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323542	0.07	2/1/2029	5,362.39	30.40	5,212.07	5,236.88	0.0000%
31374TPZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0323640	0.08	4/1/2029	0,064.87	0.40	63.21	63.94	0.0000%
31376ABZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0349356	0.08	6/1/2026	3,753.50	23.39	3,742.79	3,769.95	0.0000%
31376KPF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0357822	0.06	5/1/2035	1,831.92	8.20	1,788.24	1,905.43	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31376KTH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0357952	0.06	9/1/2035	30,692.96	149.69	29,937.64	32,921.66	0.0001%
31378JS40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0400239	0.08	9/1/2027	0,625.35	3.90	623.45	628.58	0.0000%
31378TMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0408159	0.08	12/1/2027	3,353.83	20.99	3,358.73	3,390.64	0.0000%
31380DFW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0436781	0.07	12/1/2024	0,910.44	5.32	911.45	914.25	0.0000%
31383QYH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0510212	0.07	9/1/2029	3,929.05	22.96	3,935.98	4,019.81	0.0000%
31384RBN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0531145	0.07	5/1/2030	8,478.54	49.47	8,481.42	8,585.04	0.0000%
31384V5N8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0535553	0.03	9/1/2039	0,051.70	0.14	52.44	52.66	0.0000%
31384WJZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0535880	0.07	2/1/2031	3,072.70	17.51	3,001.77	3,058.46	0.0000%
31385AV95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0538940	0.07	6/1/2030	2,171.11	12.67	2,171.50	2,198.19	0.0000%
31385EDJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0542005	0.07	6/1/2030	1,612.35	9.39	1,609.40	1,629.74	0.0000%
31385HUU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545195	0.07	9/1/2031	0,236.57	1.33	227.66	230.79	0.0000%
31385JUC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545759	0.07	7/1/2032	35,432.59	184.07	33,982.55	37,310.59	0.0001%
31385JJF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545762	0.07	7/1/2032	6,789.46	35.38	6,532.22	7,171.93	0.0000%
31385JK23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0545813	0.07	7/1/2032	31,090.06	177.32	30,397.31	31,194.16	0.0001%
31385J4V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0546336	0.07	6/1/2030	1,438.70	8.40	1,439.62	1,477.29	0.0000%
31385WWD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555144	0.07	10/1/2032	4,293.95	24.16	4,142.10	4,253.59	0.0000%
31385W4K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555326	0.06	4/1/2033	53,294.81	240.28	52,424.56	55,597.40	0.0001%
31385W4P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555330	0.06	4/1/2033	73,357.71	330.47	72,101.70	70,914.89	0.0001%
31385XEC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555531	0.06	6/1/2033	43,872.78	197.48	43,086.88	42,367.58	0.0001%
31385XLY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0555743	0.05	9/1/2033	22,003.45	91.74	22,017.76	23,076.98	0.0000%
31386B4Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0558940	0.07	12/1/2030	2,374.18	13.84	2,373.42	2,429.55	0.0000%
31386FX83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0562403	0.07	2/1/2031	8,321.08	48.17	8,257.58	8,387.16	0.0000%
31386PEP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0569042	0.08	11/1/2029	13,265.25	82.81	13,249.74	13,385.98	0.0000%
31386S7G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0572495	0.07	4/1/2029	13,861.44	80.95	13,876.56	14,166.95	0.0000%
31387N3R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0589508	0.07	8/1/2031	0,102.66	0.60	102.65	105.09	0.0000%
31387TVW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0593829	0.07	12/1/2028	0,741.38	4.33	742.72	757.68	0.0000%
31387W3V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0596712	0.07	6/1/2032	38,954.26	206.96	38,207.68	38,837.90	0.0001%
31388JZD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0606540	0.07	9/1/2031	0,322.50	1.88	322.48	328.81	0.0000%
31388LYN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0608317	0.07	9/1/2031	0,257.92	1.50	257.93	264.34	0.0000%
31388PCR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0610380	0.07	10/1/2031	8,560.01	50.03	8,577.16	8,793.33	0.0000%
31388WRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0617089	0.06	12/1/2031	61,574.14	305.37	61,073.94	61,373.71	0.0001%
31389FSL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0624323	0.07	2/1/2032	9,080.52	51.92	8,900.55	9,214.72	0.0000%
31389NBG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0630139	0.07	2/1/2032	17,762.33	101.51	17,400.91	17,849.78	0.0000%
31389R3L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0633603	0.07	3/1/2032	5,145.18	29.99	5,140.97	5,274.34	0.0000%
31389UQX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0635970	0.07	3/1/2032	13,019.55	75.99	13,026.72	13,215.68	0.0000%
31389VGH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0636600	0.07	4/1/2032	7,063.26	41.33	7,084.51	7,269.26	0.0000%
31390C5R3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0642656	0.07	7/1/2032	5,316.31	31.07	5,325.63	5,466.85	0.0000%
31390LE85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0649159	0.07	7/1/2032	0,647.65	3.79	649.05	666.32	0.0000%
31390QRZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0653104	0.07	7/1/2032	0,199.65	1.16	199.64	204.90	0.0000%
31391AKB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0660990	0.08	7/1/2032	8,459.14	52.51	8,401.09	8,600.33	0.0000%
31400REV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0695049	0.06	3/1/2033	66,274.80	300.02	65,458.53	65,117.25	0.0001%
31400WSV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0699932	0.06	4/1/2033	73,915.75	336.68	73,458.11	73,073.31	0.0001%
31401CAQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0703915	0.02	5/1/2033	0,314.79	0.65	320.02	319.65	0.0000%
31401CUW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0704497	0.03	5/1/2033	112,089.64	272.67	113,811.61	113,482.24	0.0002%
31401YQD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0722352	0.04	7/1/2033	99,983.52	339.36	101,351.77	101,724.13	0.0002%
31401YUX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0722498	0.04	8/1/2033	77,583.90	271.00	78,473.79	77,929.46	0.0001%
31402CPL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725027	0.05	11/1/2033	37,168.39	154.86	37,165.79	38,697.59	0.0001%
31402CTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725162	0.06	2/1/2034	114,401.46	557.27	111,454.60	112,741.90	0.0002%
31402CU67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725205	0.05	3/1/2034	14,970.50	62.37	14,969.45	14,623.63	0.0000%
31402CU91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725208	0.07	1/1/2030	15,760.56	91.90	15,754.41	16,150.84	0.0000%
31402CVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725232	0.05	3/1/2034	508,090.66	2,116.90	508,055.10	525,279.74	0.0009%
31402CVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725232	0.05	3/1/2034	0,000.86	-	0.86	0.67	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31402CWJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725249	0.05	3/1/2034	94,290.28	392.85	94,283.68	93,961.01	0.0002%
31402C4D1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725420	0.07	3/1/2034	7,405.46	38.70	7,143.71	7,369.87	0.0000%
31402C4H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725424	0.06	4/1/2034	169,648.75	772.77	168,603.41	179,718.27	0.0003%
31402C4H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725424	0.06	4/1/2034	104,145.12	474.39	103,503.40	108,722.93	0.0002%
31402DF70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725690	0.06	8/1/2034	154,030.97	751.15	150,230.15	166,857.58	0.0003%
31402DGM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725704	0.06	8/1/2034	49,617.56	241.99	48,397.93	48,606.05	0.0001%
31402DJS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725773	0.06	9/1/2034	8,307.48	37.27	8,130.64	8,188.45	0.0000%
31402DP95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0725948	0.06	10/1/2034	9,402.46	42.19	9,205.55	9,123.61	0.0000%
31402HCL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0729175	0.04	6/1/2034	22,505.43	66.80	22,185.52	22,072.60	0.0000%
31402HDT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0729214	0.02	2/1/2035	28,465.18	59.59	28,948.92	28,903.51	0.0000%
31402JV53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0730636	0.05	8/1/2033	5,550.06	23.12	5,549.67	5,424.94	0.0000%
31402J5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0730856	0.05	8/1/2033	4,270.42	17.79	4,270.12	4,174.16	0.0000%
31402QSK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735022	0.06	12/1/2034	5,996.47	26.87	5,862.91	5,810.35	0.0000%
31402QSZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735036	0.06	12/1/2034	74,695.39	334.93	73,076.02	72,272.13	0.0001%
31402QTT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735062	0.06	8/1/2033	77,006.40	345.80	75,446.91	76,168.77	0.0001%
31402QWA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735141	0.06	1/1/2035	253,154.40	1,134.90	247,615.25	248,555.76	0.0004%
31402QYY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735227	0.06	2/1/2035	166,993.64	748.34	163,274.25	179,267.36	0.0003%
31402RAQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735415	0.07	12/1/2032	12,353.25	64.82	11,966.38	13,163.12	0.0000%
31402RDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735500	0.06	5/1/2035	75,311.55	337.29	73,589.55	78,229.44	0.0001%
31402RFV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735580	0.05	6/1/2035	116,267.55	484.41	116,259.42	120,600.09	0.0002%
31402RGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735613	0.06	2/1/2035	181,188.10	902.70	180,539.96	182,837.62	0.0003%
31402RJL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735667	0.05	7/1/2035	234,897.41	978.67	234,880.97	247,131.22	0.0004%
31402RJV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735676	0.05	7/1/2035	100,725.57	419.66	100,718.52	106,672.79	0.0002%
31402RRX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735902	0.06	8/1/2035	7,526.97	34.98	7,631.91	7,561.68	0.0000%
31402RSN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0735925	0.05	10/1/2035	31,570.30	131.53	31,568.09	32,947.43	0.0001%
31402UST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0738630	0.06	11/1/2033	9,933.77	45.22	9,865.60	9,781.27	0.0000%
31402VRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0739503	0.06	9/1/2033	123,404.36	554.02	120,876.82	120,193.47	0.0002%
31403A4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0743430	0.06	10/1/2033	32,797.31	148.21	32,336.20	31,987.14	0.0001%
31403CUZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745000	0.06	10/1/2035	16,456.70	80.26	16,052.03	16,120.59	0.0000%
31403CXV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745092	0.07	7/1/2035	14,212.64	74.66	13,784.10	15,314.85	0.0000%
31403C4P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745230	0.06	5/1/2035	37,944.66	185.39	37,078.87	37,224.35	0.0001%
31403C5R8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745256	0.06	2/1/2036	145,834.35	711.16	142,231.63	142,520.96	0.0003%
31403C6L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745275	0.05	2/1/2036	60,442.66	252.29	60,550.44	64,123.64	0.0001%
31403DDX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745418	0.06	4/1/2036	349,201.81	1,562.84	340,984.10	342,759.02	0.0006%
31403DEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745438	0.06	2/1/2036	109,695.59	534.93	106,985.65	107,301.10	0.0002%
31403DGY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0745515	0.05	5/1/2036	237,710.00	990.39	237,693.36	234,118.76	0.0004%
31403EDZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0746320	0.04	10/1/2033	3,174.68	11.44	3,114.76	3,104.37	0.0000%
31403FUC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0747679	0.06	11/1/2033	40,260.83	196.71	39,341.81	39,502.60	0.0001%
31403GVE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0748613	0.06	1/1/2034	23,719.69	110.18	24,039.66	23,626.45	0.0000%
31403QC32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0754390	0.08	10/1/2033	1,294.76	8.10	1,296.63	1,330.44	0.0000%
31403QMV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0754672	0.04	10/1/2033	1,252.00	4.13	1,236.66	1,231.18	0.0000%
31403SC95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0756196	0.06	12/1/2033	12,595.73	56.50	12,327.73	13,095.04	0.0000%
31404HSA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0769213	0.06	1/1/2034	301,822.86	1,494.22	298,843.39	304,224.10	0.0005%
31404L6R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0772280	0.07	3/1/2031	13,834.47	79.89	13,695.33	13,916.90	0.0000%
31404L7J3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0772297	0.06	3/1/2034	0,376.55	1.75	381.81	405.88	0.0000%
31404SDH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0776904	0.07	11/1/2029	4,003.48	23.26	3,987.09	4,040.59	0.0000%
31404SXJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0777481	0.06	6/1/2034	3,157.86	14.64	3,193.92	3,165.83	0.0000%
31404VGS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0779709	0.06	7/1/2034	140,421.22	648.21	141,428.19	138,826.33	0.0002%
31404WQQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0780863	0.07	6/1/2031	18,661.52	107.95	18,504.97	18,797.18	0.0000%
31405AU68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0783705	0.05	6/1/2034	16,398.04	68.32	16,396.89	16,013.85	0.0000%
31405JPH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0790724	0.06	9/1/2034	3,391.07	15.26	3,329.31	3,542.50	0.0000%
31405MGP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0793206	0.05	7/1/2034	24,098.16	99.36	25,102.51	26,468.50	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31405Q2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0796481	0.07	8/1/2034	45,936.37	263.99	45,256.17	47,223.42	0.0001%
31405RM94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0796984	0.04	8/1/2034	65,480.51	209.32	66,610.22	66,499.78	0.0001%
31405U4Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0800140	0.05	12/1/2034	9,292.47	36.80	9,812.43	9,241.69	0.0000%
31405WNV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0801505	0.05	9/1/2034	56,690.23	229.68	58,024.21	61,200.82	0.0001%
31405WSY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0801635	0.04	7/1/2034	2,229.90	7.14	2,263.97	2,264.29	0.0000%
31405XXY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0802695	0.04	12/1/2034	9,930.37	24.23	10,148.36	10,148.36	0.0000%
31406NK45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0814915	0.06	3/1/2035	88,244.24	395.57	86,305.81	86,627.42	0.0002%
31406PCX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0815586	0.03	3/1/2035	1,501.81	3.31	1,535.57	1,539.25	0.0000%
31406T6T3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0819982	0.06	4/1/2035	0,240.85	1.20	239.26	240.90	0.0000%
31406WK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0822116	0.02	2/1/2036	6,590.30	12.04	6,682.11	6,685.94	0.0000%
31407EVG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0828715	0.06	7/1/2035	1,686.53	7.82	1,706.73	1,819.18	0.0000%
31407F6B1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0829866	0.05	7/1/2035	8,226.66	34.40	8,255.55	8,050.00	0.0000%
31407GCW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0829985	0.04	5/1/2035	5,081.09	13.99	5,009.11	5,019.40	0.0000%
31407H4E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0831621	0.07	7/1/2036	59,360.01	348.19	59,690.10	60,650.30	0.0001%
31407MSE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0834917	0.04	7/1/2035	2,208.07	6.75	2,225.81	2,322.21	0.0000%
31407UMR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0841068	0.04	11/1/2034	123,560.55	359.02	121,016.77	125,502.60	0.0002%
31408C2U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0847787	0.04	10/1/2035	6,209.45	19.05	6,322.31	6,322.31	0.0000%
31408DRT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0848398	0.06	12/1/2035	2,054.21	10.20	2,040.62	2,051.63	0.0000%
31408GHN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0850837	0.02	12/1/2035	6,601.97	12.25	6,699.10	6,711.70	0.0000%
31408GY84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0851335	0.06	2/1/2036	18,281.18	90.26	18,052.28	18,100.92	0.0000%
31408GZH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0851344	0.07	2/1/2036	41,711.28	219.12	40,453.58	41,033.98	0.0001%
31408JBR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0852448	0.06	12/1/2035	11,156.08	54.78	10,955.92	11,015.08	0.0000%
31409ASP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0865854	0.06	3/1/2036	4,416.07	21.51	4,302.99	4,377.76	0.0000%
31409TUZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0878200	0.06	9/1/2036	24,057.89	116.20	23,240.74	26,179.24	0.0000%
31409VR88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0879911	0.04	10/1/2033	17,895.27	58.45	18,124.18	18,043.20	0.0000%
31410CYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0885506	0.06	7/1/2036	17,881.85	88.65	17,729.20	19,533.84	0.0000%
31410C6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0885667	0.07	10/1/2036	3,952.06	20.76	3,832.90	3,890.08	0.0000%
31410DNC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886087	0.07	7/1/2036	116,708.61	612.78	113,128.11	113,716.07	0.0002%
31410ECX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886686	0.04	8/1/2036	207,343.06	684.08	203,694.89	204,736.99	0.0004%
31410EM88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0886983	0.04	6/1/2036	1,812.50	5.86	1,848.04	1,852.52	0.0000%
31410FME2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0887857	0.06	11/1/2036	0,982.18	4.88	975.68	1,075.73	0.0000%
31410FSX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888034	0.07	8/1/2036	20,978.99	109.97	20,301.92	22,634.60	0.0000%
31410FUP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888090	0.06	1/1/2037	80,894.18	361.93	78,967.38	78,353.35	0.0001%
31410FUZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888100	0.06	9/1/2036	398,988.68	1,788.69	390,258.60	410,849.94	0.0007%
31410FXB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888174	0.06	6/1/2035	281,012.87	1,258.27	274,531.19	272,814.52	0.0005%
31410F6D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888368	0.07	3/1/2037	92,011.48	503.32	86,283.15	94,803.58	0.0002%
31410GDH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888504	0.03	4/1/2034	95,598.60	236.42	94,472.48	94,807.62	0.0002%
31410GDN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888509	0.03	6/1/2033	4,359.52	11.45	4,322.13	4,322.13	0.0000%
31410GER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888544	0.07	8/1/2036	105,332.80	551.24	101,766.89	113,459.66	0.0002%
31410GE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888560	0.06	11/1/2035	2,764.30	13.48	2,696.43	2,963.57	0.0000%
31410GFF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888566	0.06	1/1/2037	554,604.47	2,481.29	541,373.31	542,773.92	0.0010%
31410GHN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888637	0.06	9/1/2037	59,852.60	289.08	57,815.75	62,267.92	0.0001%
31410GPR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888832	0.07	11/1/2037	80,451.72	412.48	76,149.29	83,029.15	0.0001%
31410GRM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888892	0.08	11/1/2037	6,952.16	39.60	6,335.35	6,543.61	0.0000%
31410GTY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0888967	0.06	12/1/2037	3,730.64	18.02	3,604.34	3,711.33	0.0000%
31410GYN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889117	0.05	10/1/2035	61,926.03	258.01	61,921.69	65,174.17	0.0001%
31410GZ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889164	0.06	2/1/2038	133,577.57	647.30	129,460.72	139,440.56	0.0002%
31410G4C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889219	0.06	3/1/2038	5,465.87	26.37	5,274.16	5,828.94	0.0000%
31410KCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889371	0.06	1/1/2038	14,989.63	72.40	14,479.65	15,996.58	0.0000%
31410KEN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889441	0.06	5/1/2038	212,778.38	951.94	207,696.06	213,475.98	0.0004%
31410KGP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889506	0.06	3/1/2037	41,449.98	200.84	40,167.82	44,033.41	0.0001%
31410KJY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889579	0.06	5/1/2038	22,380.12	108.26	21,652.80	23,007.63	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31410KLN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889633	0.06	8/1/2037	289,445.54	1,294.98	282,540.26	301,245.32	0.0005%
31410KLW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889641	0.06	8/1/2037	379,773.45	1,702.21	371,391.15	392,481.75	0.0007%
31410KNN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889697	0.06	7/1/2038	50,389.13	245.34	49,067.26	54,276.88	0.0001%
31410KPS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889733	0.06	7/1/2038	2,535.75	12.30	2,459.34	2,720.13	0.0000%
31410KPS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889733	0.06	7/1/2038	156,142.87	757.19	151,437.70	165,127.75	0.0003%
31410KQ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889780	0.06	3/1/2023	0,696.61	3.20	698.37	701.08	0.0000%
31410KTP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889858	0.06	7/1/2038	0,281.12	1.26	274.41	281.90	0.0000%
31410KWQ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889955	0.06	10/1/2038	322,432.98	1,442.52	314,731.50	323,692.31	0.0006%
31410KW75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889970	0.05	12/1/2036	374,756.89	1,561.38	374,730.66	383,369.07	0.0007%
31410KXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889985	0.06	11/1/2023	3,172.48	14.59	3,182.34	3,211.74	0.0000%
31410KXQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0889987	0.06	8/1/2038	3,435.09	15.37	3,353.10	3,450.36	0.0000%
31410K6G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890171	0.05	2/1/2024	0,015.73	0.07	15.79	15.92	0.0000%
31410LBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890236	0.05	8/1/2040	265,896.21	1,030.12	274,697.52	286,090.50	0.0005%
31410LBR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890248	0.06	8/1/2037	5,177.04	25.25	5,049.24	5,575.77	0.0000%
31410LFB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890362	0.05	8/1/2041	175,505.37	679.95	181,320.32	198,337.37	0.0003%
31410LNV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890604	0.05	10/1/2044	225,126.88	872.19	232,583.50	251,411.55	0.0004%
31410LN57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890612	0.03	7/1/2029	13,152.42	34.78	13,911.57	14,254.81	0.0000%
31410LR46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890707	0.03	2/1/2031	1,220,404.10	2,735.44	1,313,010.75	1,331,309.45	0.0021%
31410LTX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890766	0.04	8/1/2046	2,082,570.52	7,407.93	2,222,380.48	2,349,835.39	0.0036%
31410LVP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890822	0.03	12/1/2032	217,702.73	589.62	235,846.39	235,549.84	0.0004%
31410LVU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0890827	0.04	12/1/2037	79,369.22	249.42	85,517.04	92,244.46	0.0001%
31410MMX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0891474	0.06	4/1/2036	5,889.85	28.79	5,758.84	5,859.16	0.0000%
31410NJ41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0892283	0.04	9/1/2036	74,676.18	246.30	74,261.80	74,613.64	0.0001%
31410Q4J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0894625	0.07	11/1/2036	8,638.17	45.38	8,377.71	8,504.14	0.0000%
31410SNP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0895998	0.07	7/1/2036	27,427.38	144.09	26,600.38	26,970.26	0.0000%
31410YQJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0901457	0.07	10/1/2036	3,450.96	18.13	3,346.90	3,396.83	0.0000%
31411AKM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0902200	0.07	11/1/2036	29,635.73	155.69	28,742.14	29,140.57	0.0001%
31411BQD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0903252	0.07	10/1/2036	2,041.19	10.72	1,979.64	2,009.41	0.0000%
31411CMU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0904071	0.06	11/1/2036	166,569.09	818.42	163,684.96	180,476.39	0.0003%
31411EYW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0906225	0.06	1/1/2037	0,339.53	1.52	331.45	340.65	0.0000%
31411GNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0907701	0.06	2/1/2037	0,972.92	4.51	984.78	1,012.16	0.0000%
31411GST0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0907830	0.06	2/1/2037	82,429.81	408.27	81,654.90	82,030.68	0.0001%
31411G2D3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0908072	0.07	1/1/2037	36,287.05	190.63	35,192.90	37,152.28	0.0001%
31411J3E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0909897	0.06	3/1/2037	77,687.48	379.80	75,960.15	76,310.87	0.0001%
31411NWC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0912443	0.06	3/1/2037	0,117.70	0.55	119.35	122.70	0.0000%
31411RFD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0912864	0.06	2/1/2037	0,595.80	2.77	604.12	620.93	0.0000%
31411S7J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0914497	0.06	3/1/2037	0,353.90	1.62	354.32	363.77	0.0000%
31411WXG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0916979	0.06	4/1/2037	0,269.53	1.25	273.03	280.63	0.0000%
31412GQ38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0924874	0.07	10/1/2037	1,847.94	10.81	1,852.59	2,071.77	0.0000%
31412LBJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928041	0.06	12/1/2036	0,606.49	2.82	614.95	631.94	0.0000%
31412LDY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928119	0.06	3/1/2037	1,271.14	5.71	1,245.52	1,280.20	0.0000%
31412LEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928136	0.06	2/1/2037	0,057.55	0.26	57.78	59.31	0.0000%
31412MBF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0928938	0.07	12/1/2037	4,934.49	28.48	4,882.93	5,463.11	0.0000%
31412MJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0929187	0.06	3/1/2038	80,946.57	362.16	79,016.20	85,003.06	0.0001%
31412MJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0929187	0.06	3/1/2038	207,114.63	926.64	202,175.48	223,410.56	0.0004%
31412NP83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930247	0.06	12/1/2038	3,723.13	16.92	3,692.12	3,794.82	0.0000%
31412NRJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930289	0.06	12/1/2038	163,067.63	729.54	159,172.68	175,818.77	0.0003%
31412NR24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0930305	0.06	12/1/2038	2,099.99	9.72	2,121.11	2,180.15	0.0000%
31412STR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0933560	0.05	3/1/2038	16,622.38	64.50	17,199.42	16,287.49	0.0000%
31412TzM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0934648	0.07	11/1/2038	9,226.58	50.44	8,646.65	9,697.33	0.0000%
31412UEQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0934943	0.05	9/1/2039	5,696.73	22.10	5,892.36	6,021.66	0.0000%
31412UY53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0935532	0.05	8/1/2039	18,407.02	71.41	19,041.67	19,195.58	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31412VB98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0935764	0.05	11/1/2024	6,883.44	26.03	6,940.98	6,996.92	0.0000%
31412XSX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0938034	0.06	7/1/2037	1,007.23	4.68	1,020.31	1,048.91	0.0000%
31413BLD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0940524	0.06	7/1/2037	0,796.47	3.56	777.54	849.11	0.0000%
31413DVA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0942609	0.04	7/1/2037	4,121.48	13.16	4,188.41	4,179.78	0.0000%
31413ECS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0942981	0.06	9/1/2037	1,757.97	8.53	1,705.51	1,882.67	0.0000%
31413JKQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0946803	0.07	9/1/2037	15,186.38	79.78	14,728.47	14,888.41	0.0000%
31413LTE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0948849	0.06	8/1/2037	87,130.07	423.71	84,742.04	85,410.68	0.0002%
31413RBN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0952845	0.06	9/1/2022	0,000.01	-	0.01	0.01	0.0000%
31413TUG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0955183	0.07	11/1/2037	6,302.24	36.67	6,285.77	7,031.07	0.0000%
31413URG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0955987	0.07	10/1/2037	4,262.66	22.39	4,134.13	4,179.13	0.0000%
31413YL82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0959451	0.06	12/1/2037	73,792.80	359.01	71,801.74	79,339.84	0.0001%
31414AP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0960445	0.06	1/1/2038	1,009.12	4.52	985.12	1,076.56	0.0000%
31414AWK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0960650	0.06	1/1/2038	53,007.78	237.16	51,744.69	55,418.45	0.0001%
31414DT48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963271	0.06	5/1/2038	0,968.60	4.33	945.53	971.42	0.0000%
31414DWU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963359	0.06	5/1/2038	2,097.18	10.25	2,050.59	2,112.86	0.0000%
31414DZP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963450	0.06	6/1/2038	1,945.10	9.40	1,880.47	1,937.67	0.0000%
31414EHG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963831	0.06	6/1/2038	0,074.09	0.34	73.48	75.47	0.0000%
31414EMG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0963959	0.06	7/1/2038	0,096.65	0.44	95.41	98.01	0.0000%
31414E3F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0964398	0.06	7/1/2038	5,999.06	29.12	5,824.16	6,001.64	0.0000%
31414E5L4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0964451	0.06	7/1/2038	0,153.39	0.69	150.50	154.72	0.0000%
31414KEZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0968252	0.07	2/1/2038	1,318.96	7.68	1,317.11	1,474.29	0.0000%
31414RLM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0973832	0.06	3/1/2038	0,852.15	3.95	861.71	885.22	0.0000%
31414SJN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0974669	0.05	3/1/2038	2,557.94	9.93	2,646.77	2,506.44	0.0000%
31415BFF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0981766	0.05	4/1/2038	5,149.90	20.29	5,409.73	5,122.04	0.0000%
31415LMQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0983367	0.06	8/1/2038	1,431.70	7.01	1,402.13	1,444.93	0.0000%
31415MDW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0984017	0.06	6/1/2038	0,100.30	0.45	98.94	101.72	0.0000%
31415MN50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0984312	0.06	5/1/2038	214,930.32	1,045.61	209,122.98	231,256.68	0.0004%
31415PKH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985096	0.06	12/1/2038	207,685.05	1,018.58	203,716.65	208,892.34	0.0004%
31415PKW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985109	0.06	7/1/2038	0,188.31	0.85	185.20	190.29	0.0000%
31415PZX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0985558	0.06	6/1/2038	9,015.98	40.49	8,834.26	9,320.09	0.0000%
31415WAD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0991104	0.06	12/1/2038	3,117.89	14.33	3,125.46	3,212.33	0.0000%
31415WQA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0991549	0.07	11/1/2038	6,997.16	40.49	6,940.39	7,783.77	0.0000%
31415XH20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0992249	0.07	11/1/2038	5,281.34	30.52	5,232.67	5,868.51	0.0000%
31415YFV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0993080	0.06	12/1/2038	0,017.11	0.08	17.32	17.82	0.0000%
31415YG78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0993122	0.06	1/1/2039	1,876.57	8.69	1,895.54	1,948.30	0.0000%
31416ARW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0994301	0.06	1/1/2039	1,721.72	7.99	1,744.08	1,795.22	0.0000%
31416BMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995072	0.06	8/1/2038	29,644.07	132.62	28,936.01	31,162.37	0.0001%
31416BMV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995072	0.06	8/1/2038	37,055.06	165.78	36,169.98	38,523.51	0.0001%
31416BMW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995073	0.06	10/1/2037	15,366.58	74.22	14,843.92	16,389.27	0.0000%
31416BTG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995251	0.06	11/1/2038	37,555.33	181.39	36,277.28	39,164.79	0.0001%
31416BTT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995262	0.06	1/1/2024	6,667.62	30.67	6,691.78	6,776.25	0.0000%
31416BT65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995273	0.03	7/1/2035	6,640.87	14.34	6,600.94	6,651.48	0.0000%
31416BY28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995429	0.06	9/1/2023	0,123.58	0.57	123.95	124.27	0.0000%
31416BY36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995430	0.06	9/1/2023	0,149.92	0.69	150.40	150.81	0.0000%
31416BY44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995431	0.06	2/1/2023	0,000.16	-	0.16	0.16	0.0000%
31416BY51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995432	0.06	10/1/2023	0,080.36	0.37	80.61	80.86	0.0000%
31416CAF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995606	0.03	11/1/2036	13,336.20	32.95	13,239.29	13,367.60	0.0000%
31416CFA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995761	0.07	11/1/2038	383,849.55	1,999.91	369,213.91	405,349.14	0.0007%
31416CGK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995802	0.06	12/1/2035	635,336.54	2,848.83	621,562.71	669,527.26	0.0011%
31416CKG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995895	0.05	7/1/2039	24,109.00	100.45	24,107.08	25,124.70	0.0000%
31416CMJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0995961	0.06	5/1/2024	14,260.75	65.92	14,381.56	14,608.00	0.0000%
31416H5F8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0845	0.06	1/1/2039	13,648.82	61.06	13,322.81	13,694.03	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31416H5Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0862	0.05	1/1/2039	0,282.41	1.18	282.39	295.02	0.0000%
31416H6M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA0875	0.06	1/1/2039	2,361.99	10.87	2,371.10	2,437.17	0.0000%
31416JH20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1148	0.06	1/1/2039	0,431.39	2.00	437.41	449.54	0.0000%
31416JYD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1607	0.06	1/1/2039	2,062.00	9.56	2,085.17	2,165.62	0.0000%
31416J4P3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1729	0.06	1/1/2039	18,024.36	80.94	17,659.69	18,341.27	0.0000%
31416KA32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1825	0.06	1/1/2039	0,560.06	2.60	567.89	590.95	0.0000%
31416KD47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA1922	0.06	1/1/2039	3,686.55	16.96	3,700.76	3,851.08	0.0000%
31416NFG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA4666	0.05	5/1/2039	2,253.85	8.75	2,332.17	2,429.98	0.0000%
31416NJB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA4757	0.04	12/1/2040	18,808.27	66.82	20,047.40	19,970.99	0.0000%
31416N5T5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA5357	0.05	4/1/2039	12,945.43	50.21	13,390.12	13,497.46	0.0000%
31416QV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA6923	0.05	7/1/2024	0,909.09	3.43	914.97	921.27	0.0000%
31416RH63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA7452	0.05	5/1/2039	3,204.06	12.55	3,347.81	3,488.18	0.0000%
31416SFG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA8266	0.05	6/1/2039	5,265.64	20.46	5,456.28	5,685.54	0.0000%
31416T3D9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AA9795	0.05	7/1/2039	22,497.17	87.17	23,245.21	23,432.61	0.0000%
31416WLL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1230	0.05	7/1/2040	122,549.28	510.58	122,539.48	132,359.11	0.0002%
31416W5P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1343	0.05	8/1/2040	25,180.68	97.55	26,014.44	26,997.08	0.0000%
31416WP63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1344	0.05	8/1/2040	37,273.51	144.41	38,508.08	39,936.46	0.0001%
31416WRJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1388	0.05	8/1/2040	5,399.66	20.92	5,578.33	5,927.96	0.0000%
31416WT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1469	0.05	9/1/2040	1,792.74	6.95	1,852.10	1,968.45	0.0000%
31416XAB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB1801	0.04	11/1/2040	352,213.83	1,249.56	374,867.04	387,624.04	0.0006%
31416YJD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB2959	0.05	7/1/2040	90,416.37	354.84	94,624.32	102,247.19	0.0002%
31416YLG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3026	0.04	5/1/2041	257,663.65	914.09	274,226.96	286,002.78	0.0005%
31416YLG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3026	0.04	5/1/2041	10,910.65	38.71	11,612.01	12,058.14	0.0000%
31416YT57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3271	0.05	7/1/2041	1,025,038.26	3,971.25	1,059,000.40	1,156,752.30	0.0018%
31416YVF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3313	0.05	7/1/2041	122,531.11	474.71	126,588.27	134,787.07	0.0002%
31416YYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3423	0.05	8/1/2041	164,457.35	637.13	169,900.98	176,996.27	0.0003%
31416YZ92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3467	0.05	2/1/2035	755,886.99	2,944.10	785,092.43	834,592.39	0.0013%
31416Y3P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3505	0.04	9/1/2041	618,519.40	2,194.38	658,314.51	688,821.83	0.0011%
31417ACZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3687	0.04	10/1/2041	94,743.67	336.13	100,839.41	104,992.43	0.0002%
31417AEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3737	0.04	10/1/2041	418,447.47	1,343.76	460,718.38	479,015.38	0.0007%
31417AJS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3872	0.04	11/1/2041	229,363.48	813.73	244,117.97	252,409.97	0.0004%
31417AKQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB3902	0.03	11/1/2026	223,947.47	579.22	231,688.17	235,848.33	0.0004%
31417AXN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB4284	0.04	1/1/2027	173,929.43	522.45	179,125.87	182,528.97	0.0003%
31417BF77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB4689	0.04	3/1/2042	150,644.11	483.79	165,871.08	174,472.12	0.0003%
31417BXH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5179	0.04	5/1/2042	213,956.38	687.08	235,569.92	233,206.03	0.0004%
31417BZ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5267	0.04	5/1/2042	699,459.31	2,481.51	744,454.11	787,032.42	0.0012%
31417CDF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB5501	0.04	7/1/2042	152,886.72	490.99	168,340.37	176,489.97	0.0003%
31417C4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6229	0.04	9/1/2042	290,238.74	932.42	319,688.44	335,497.28	0.0005%
31417DHA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6524	0.04	10/1/2042	268,559.12	862.98	295,877.49	306,158.29	0.0005%
31417DMU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6670	0.03	10/1/2042	340,261.69	970.36	388,143.01	400,409.92	0.0006%
31417DNB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6685	0.03	10/1/2042	512,457.10	1,461.21	584,482.93	593,077.29	0.0009%
31417DSW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6832	0.04	11/1/2042	189,211.65	607.80	208,387.46	214,997.74	0.0003%
31417DTR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6859	0.04	11/1/2042	200,753.00	644.79	221,071.70	230,015.22	0.0004%
31417DU50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6903	0.03	11/1/2042	242,322.94	691.06	276,422.41	285,137.24	0.0004%
31417DV42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB6934	0.04	11/1/2042	317,623.67	1,020.04	349,728.77	360,847.37	0.0006%
31417EBV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7251	0.03	12/1/2027	295,574.63	647.22	310,666.82	315,972.63	0.0005%
31417ECJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7272	0.03	12/1/2042	49,448.37	141.02	56,406.71	55,833.96	0.0001%
31417ECK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7273	0.03	12/1/2042	470,290.86	1,341.17	536,469.77	552,555.18	0.0008%
31417EEQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7342	0.03	12/1/2032	203,131.83	554.75	221,900.14	229,243.00	0.0004%
31417EJC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7458	0.03	1/1/2043	30,753.25	87.70	35,080.82	34,654.47	0.0001%
31417EJJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7464	0.04	1/1/2043	74,433.10	239.04	81,957.63	83,500.54	0.0001%
31417EKK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7497	0.03	1/1/2043	32,826.98	93.64	37,455.34	37,000.11	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31417EMR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7567	0.03	1/1/2043	50,186.27	143.12	57,248.44	56,666.53	0.0001%
31417ETX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7765	0.03	2/1/2043	93,063.14	265.40	106,160.11	104,899.49	0.0002%
31417EWF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7845	0.03	2/1/2043	289,739.39	826.59	330,635.72	342,941.13	0.0005%
31417EWJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7848	0.03	2/1/2043	241,762.14	689.97	275,987.33	272,904.08	0.0004%
31417EZL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB7946	0.03	2/1/2043	4,154,013.75	11,846.54	4,738,616.92	4,622,900.78	0.0073%
31417FDC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8198	0.05	9/1/2035	13,076.36	50.88	13,568.63	14,537.84	0.0000%
31417FSB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8613	0.03	3/1/2043	29,071.14	82.98	33,190.40	34,222.49	0.0001%
31417FU30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8701	0.03	3/1/2043	19,492.96	55.63	22,252.24	21,987.71	0.0000%
31417FXM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8783	0.04	3/1/2043	1,017,101.70	3,268.92	1,120,773.22	1,113,141.31	0.0018%
31417FY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8826	0.03	3/1/2043	288,183.18	822.54	329,017.55	335,918.52	0.0005%
31417FY44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8830	0.03	3/1/2043	7,122.84	20.33	8,131.10	8,034.48	0.0000%
31417F4K1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB8925	0.03	4/1/2043	110,472.07	315.24	126,095.27	124,809.17	0.0002%
31417GAS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9016	0.03	4/1/2043	18,783.33	53.60	21,439.71	21,184.48	0.0000%
31417GBB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9033	0.03	4/1/2043	7,318.88	20.89	8,356.99	8,257.54	0.0000%
31417GEZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9151	0.04	4/1/2043	178,823.01	574.73	197,050.15	203,485.28	0.0003%
31417GH58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9251	0.03	5/1/2043	18,319.58	52.24	20,897.73	21,676.16	0.0000%
31417GLV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9339	0.03	5/1/2043	369,440.61	1,053.97	421,586.67	422,318.96	0.0006%
31417GLW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9340	0.03	5/1/2043	134,112.39	382.75	153,098.08	158,727.86	0.0002%
31417GLX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9341	0.03	5/1/2043	102,661.72	292.95	117,180.36	115,983.88	0.0002%
31417GL95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9351	0.03	5/1/2043	45,702.41	130.43	52,171.71	54,090.20	0.0001%
31417GMS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9368	0.04	5/1/2043	503,624.93	1,618.65	554,964.72	563,777.62	0.0009%
31417GMW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9372	0.04	5/1/2043	806,917.15	2,594.31	889,478.55	927,032.59	0.0014%
31417GM29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9376	0.04	5/1/2043	43,170.68	138.82	47,595.65	48,970.10	0.0001%
31417GUR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9591	0.04	6/1/2043	86,314.66	306.82	92,047.37	97,377.95	0.0002%
31417GW93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9671	0.04	6/1/2043	123,523.68	397.00	136,114.25	140,049.16	0.0002%
31417GZX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9757	0.04	6/1/2043	134,875.20	433.93	148,776.92	153,603.33	0.0002%
31417G5V4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9859	0.03	7/1/2043	192,493.25	549.62	219,849.07	228,069.78	0.0003%
31417HBG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9938	0.03	7/1/2028	4,774.08	12.47	4,986.82	5,105.75	0.0000%
31417HCS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AB9980	0.04	7/1/2043	146,480.96	474.05	162,530.89	162,188.06	0.0003%
31417KL47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC1246	0.05	8/1/2039	12,527.76	48.55	12,946.05	13,229.62	0.0000%
31417KXH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC1579	0.05	8/1/2039	36,571.94	141.76	37,802.80	38,630.77	0.0001%
31417LSF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC2645	0.05	10/1/2039	367,069.68	1,434.24	382,463.85	404,217.62	0.0006%
31417MH71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC2953	0.05	9/1/2039	33,783.11	131.31	35,017.12	36,389.82	0.0001%
31417NL41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC3946	0.05	1/1/2040	3,599.35	14.17	3,779.76	3,842.43	0.0000%
31417QN83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC4914	0.05	12/1/2024	2,417.94	9.13	2,435.81	2,456.15	0.0000%
31417QUG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5082	0.05	10/1/2039	69,774.60	270.35	72,094.61	72,679.51	0.0001%
31417SBL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5442	0.05	11/1/2039	8,426.33	32.75	8,732.04	9,026.46	0.0000%
31417SGH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC5599	0.05	1/1/2025	13,703.84	57.30	13,753.08	13,905.36	0.0000%
31417SYF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6109	0.05	11/1/2024	3,501.67	13.32	3,551.57	3,580.20	0.0000%
31417S5V8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6259	0.05	12/1/2024	6,768.02	25.54	6,811.69	6,868.56	0.0000%
31417TKN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6600	0.05	11/1/2024	3,835.23	14.53	3,873.89	3,905.10	0.0000%
31417TL97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6651	0.05	12/1/2039	21,779.84	84.38	22,501.00	22,684.28	0.0000%
31417TQE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC6752	0.05	1/1/2040	35,332.55	136.88	36,502.45	36,800.36	0.0001%
31417UCM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7275	0.05	11/1/2024	3,047.56	11.55	3,080.99	3,105.83	0.0000%
31417UCN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7276	0.05	11/1/2024	2,905.77	11.00	2,933.08	2,956.74	0.0000%
31417UP41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC7642	0.05	11/1/2024	2,395.86	9.04	2,411.44	2,430.88	0.0000%
31417VDP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8209	0.05	12/1/2024	22,239.00	84.97	22,658.87	22,924.81	0.0000%
31417VQW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8568	0.05	1/1/2040	1,647.47	6.54	1,743.60	1,851.20	0.0000%
31417VY64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AC8832	0.05	12/1/2039	4,614.66	18.09	4,823.07	4,902.87	0.0000%
31418MBY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0054	0.05	2/1/2024	0,344.59	1.44	345.83	347.88	0.0000%
31418MGQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0206	0.06	9/1/2039	31,617.12	141.45	30,861.63	33,378.08	0.0001%
31418MGT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0209	0.06	9/1/2038	129,176.70	626.40	125,280.48	138,622.84	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418MLS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0336	0.05	2/1/2024	0,867.30	3.63	870.42	876.95	0.0000%
31418MUK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0585	0.05	12/1/2039	81,125.39	314.59	83,889.55	83,884.63	0.0001%
31418MWD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0643	0.06	6/1/2039	43,207.42	193.31	42,175.80	45,537.75	0.0001%
31418MXB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0673	0.07	9/1/2023	0,664.17	3.61	666.02	670.25	0.0000%
31418MYV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0723	0.07	12/1/2035	125,342.97	655.58	121,029.48	134,654.56	0.0002%
31418MY63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0732	0.06	1/1/2040	14,869.44	72.22	14,443.50	16,025.81	0.0000%
31418M4L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD0826	0.06	2/1/2038	5,840.20	26.13	5,702.04	6,105.24	0.0000%
31418PD44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD1922	0.05	1/1/2040	2,436.79	9.61	2,563.66	2,606.19	0.0000%
31418SPM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD4927	0.05	6/1/2040	56,626.74	235.93	56,622.21	59,129.83	0.0001%
31418STH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5051	0.05	4/1/2040	127,886.10	503.60	134,293.23	136,830.77	0.0002%
31418TD46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5522	0.05	6/1/2040	127,765.47	494.99	131,997.31	142,048.90	0.0002%
31418THN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD5636	0.05	4/1/2025	11,070.53	41.94	11,184.96	11,333.70	0.0000%
31418U4N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD7128	0.05	7/1/2040	88,157.76	342.99	91,465.14	97,185.69	0.0002%
31418VRX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD7701	0.05	1/1/2035	4,196.13	16.34	4,358.35	4,613.59	0.0000%
31418WJU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8374	0.05	7/1/2040	24,332.17	102.85	24,683.92	25,825.28	0.0000%
31418WPL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8526	0.05	8/1/2040	29,092.65	113.05	30,145.64	31,263.83	0.0001%
31418WVL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AD8718	0.05	6/1/2040	118,914.59	495.44	118,905.08	123,718.83	0.0002%
31419AMZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0375	0.04	7/1/2025	37,409.93	126.93	38,079.75	38,901.45	0.0001%
31419ANM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0395	0.05	10/1/2040	64,779.72	250.96	66,923.27	68,818.80	0.0001%
31419ANM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0395	0.05	10/1/2040	45,588.77	176.61	47,097.30	48,240.83	0.0001%
31419AXD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0675	0.05	12/1/2040	54,205.39	210.00	55,999.62	59,599.12	0.0001%
31419AZL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0746	0.07	8/1/2036	85,337.96	442.48	81,688.91	91,074.83	0.0001%
31419AZY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0758	0.07	2/1/2039	93,704.40	510.85	87,574.21	97,689.81	0.0002%
31419BBT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0949	0.04	2/1/2041	618,830.64	2,195.35	658,603.72	692,069.66	0.0011%
31419BCD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE0967	0.04	6/1/2039	59,257.83	191.19	65,552.15	61,979.85	0.0001%
31419BVT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE1525	0.04	9/1/2040	2,073.91	7.36	2,207.21	2,198.83	0.0000%
31419BYH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE1611	0.05	10/1/2040	174,955.49	677.81	180,750.34	192,886.53	0.0003%
31419DL74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3049	0.05	9/1/2040	1,498.90	5.82	1,553.12	1,649.74	0.0000%
31419DNM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3095	0.05	9/1/2040	2,113.85	8.19	2,183.82	2,321.03	0.0000%
31419EJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE3860	0.05	10/1/2040	267,545.55	1,114.68	267,524.15	292,210.22	0.0005%
31419ESB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4113	0.04	10/1/2040	36,254.28	128.61	38,583.98	39,351.59	0.0001%
31419FC38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4589	0.04	9/1/2040	131,525.10	467.30	140,190.26	147,755.96	0.0002%
31419FED4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4631	0.05	10/1/2040	667,312.06	2,780.24	667,258.68	725,098.11	0.0012%
31419FGK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE4701	0.05	9/1/2040	33,217.39	142.83	34,279.71	37,103.18	0.0001%
31419FWE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE5144	0.04	11/1/2040	21,612.24	76.67	23,001.04	23,102.40	0.0000%
31419GEA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE5528	0.06	11/1/2022	0,164.38	0.83	165.00	165.00	0.0000%
31419GEB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE5529	0.07	11/1/2022	0,118.96	0.70	119.44	119.44	0.0000%
31419HCY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE6386	0.04	1/1/2041	160,115.65	568.03	170,410.13	176,443.16	0.0003%
31419HC42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE6390	0.04	2/1/2041	265,926.86	943.43	283,030.39	292,901.45	0.0005%
31419KFF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AE8265	0.04	11/1/2040	6,829.73	24.12	7,235.81	7,491.24	0.0000%
3138A1CA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH0064	0.05	2/1/2041	6,797.05	26.57	7,085.13	7,563.29	0.0000%
3138A1FK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH0169	0.05	7/1/2040	23,914.83	93.06	24,816.66	25,441.65	0.0000%
3138A2SJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1420	0.04	1/1/2041	276,780.96	987.87	296,361.57	312,945.84	0.0005%
3138A2WS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1556	0.04	12/1/2040	13,834.82	44.48	15,250.02	15,639.39	0.0000%
3138A2XL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH1582	0.04	1/1/2041	3,888.07	13.83	4,148.25	4,295.10	0.0000%
3138A4DE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH2800	0.04	1/1/2041	5,972.21	21.19	6,356.39	6,331.42	0.0000%
3138A4Y58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH3431	0.04	1/1/2026	36,218.28	108.07	37,053.08	37,828.29	0.0001%
3138A5FH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH3767	0.02	2/1/2041	35,243.97	64.07	35,106.00	35,702.60	0.0001%
3138A53N0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH4404	0.04	1/1/2041	186,432.83	661.42	198,425.68	209,396.55	0.0003%
3138A53N0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH4404	0.04	1/1/2041	325,212.43	1,153.78	346,132.69	366,023.81	0.0006%
3138A7GN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH5604	0.04	2/1/2041	162,110.81	578.25	173,475.17	183,477.75	0.0003%
3138A8E77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH6457	0.04	3/1/2041	425,839.57	1,510.78	453,232.97	471,060.91	0.0007%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138A9Y65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH7932	0.05	8/1/2041	126,464.99	489.94	130,651.05	139,460.81	0.0002%
3138A94H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8023	0.05	4/1/2041	36,719.39	142.26	37,934.82	40,368.06	0.0001%
3138A94P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8029	0.05	4/1/2041	88,928.12	344.52	91,870.74	97,602.37	0.0002%
3138AAA76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8129	0.04	4/1/2026	153,730.31	521.77	156,532.24	159,668.83	0.0003%
3138AALD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH8423	0.05	4/1/2041	110,000.70	426.15	113,640.61	119,783.24	0.0002%
3138ABMF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH9357	0.05	4/1/2041	267,410.85	1,035.98	276,262.30	280,646.38	0.0005%
3138ABXS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AH9688	0.05	4/1/2026	280,110.32	1,059.82	282,619.99	288,601.88	0.0005%
3138AEE90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI1059	0.05	6/1/2041	257,392.57	1,003.13	267,501.45	282,591.00	0.0005%
3138AEKD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI1191	0.05	4/1/2041	441,436.60	1,715.32	457,418.82	494,887.04	0.0008%
3138AEZF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI1641	0.05	6/1/2041	171,195.06	663.23	176,861.70	182,470.20	0.0003%
3138AG2B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI3469	0.04	7/1/2041	9,729.78	31.95	9,585.05	9,844.39	0.0000%
3138AJF23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI4684	0.05	6/1/2041	31,206.92	123.38	32,900.65	34,326.40	0.0001%
3138AKGL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI5602	0.05	7/1/2041	95,296.21	369.19	98,450.57	103,183.97	0.0002%
3138AKMA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI5752	0.04	7/1/2026	129,267.22	386.96	132,671.58	135,270.19	0.0002%
3138AKQW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI5868	0.05	7/1/2041	1,497,330.06	5,800.91	1,546,908.48	1,637,635.82	0.0026%
3138AKWL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6050	0.04	7/1/2041	5,950.82	19.83	5,875.67	6,084.83	0.0000%
3138AK6U8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6282	0.05	7/1/2041	52,702.54	204.18	54,448.72	57,955.15	0.0001%
3138ALGX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6513	0.05	6/1/2041	14,522.61	62.75	15,061.20	16,315.18	0.0000%
3138ALH75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6553	0.05	7/1/2041	17,916.34	69.41	18,509.38	19,701.36	0.0000%
3138ALSH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI6819	0.04	10/1/2041	4,184.26	14.34	4,217.46	4,345.84	0.0000%
3138AMCF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI7269	0.04	8/1/2026	20,578.49	63.12	21,639.93	22,070.70	0.0000%
3138ANL68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI8448	0.05	8/1/2041	8,454.73	32.75	8,734.58	9,126.62	0.0000%
3138ANWB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI8741	0.05	9/1/2041	28,111.38	110.05	29,346.88	31,248.98	0.0000%
3138ANZG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI8842	0.05	8/1/2041	63,220.48	244.92	65,313.12	68,458.10	0.0001%
3138AP3X4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AI9813	0.04	9/1/2041	4,509.60	15.14	4,465.88	4,551.32	0.0000%
3138ASNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1300	0.04	10/1/2041	5,102.34	17.33	5,116.20	5,227.90	0.0000%
3138ASSC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1414	0.05	9/1/2041	42,284.81	164.15	43,772.64	46,609.71	0.0001%
3138ASSD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ1415	0.05	9/1/2041	68,892.18	267.69	71,384.94	76,011.72	0.0001%
3138AUP84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3146	0.05	10/1/2041	19,900.90	77.10	20,559.63	21,552.65	0.0000%
3138AUW37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ3365	0.04	10/1/2041	11,317.64	40.15	12,045.29	12,466.77	0.0000%
3138AVP90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4047	0.04	10/1/2041	232,742.77	830.75	249,223.95	258,417.10	0.0004%
3138AVQE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4052	0.04	10/1/2041	10,329.31	36.87	11,060.41	11,447.38	0.0000%
3138AVQN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4060	0.05	10/1/2041	35,768.57	138.99	37,062.81	38,852.89	0.0001%
3138AVSY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4134	0.05	10/1/2041	9,787.37	37.92	10,111.54	10,599.93	0.0000%
3138AWNQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4898	0.04	1/1/2042	163,494.38	583.55	175,066.27	185,495.18	0.0003%
3138AWRQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ4994	0.05	11/1/2041	187,803.71	727.58	194,020.12	205,992.51	0.0003%
3138AW6X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5385	0.04	11/1/2041	105,522.95	374.36	112,308.64	115,493.67	0.0002%
3138AW6Y4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5386	0.05	11/1/2041	245,752.13	952.07	253,886.66	264,906.45	0.0004%
3138AXB42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ5458	0.05	11/1/2041	292,372.73	1,132.72	302,059.79	315,170.43	0.0005%
3138E0BT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7249	0.04	12/1/2041	3,706.93	13.09	3,926.83	4,064.60	0.0000%
3138E0RJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7688	0.04	12/1/2041	113,596.25	405.18	121,554.41	127,695.30	0.0002%
3138E0RS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ7696	0.05	12/1/2041	73,923.63	288.01	76,803.77	81,624.57	0.0001%
3138E07L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ8098	0.04	12/1/2041	62,824.42	222.89	66,865.79	69,802.22	0.0001%
3138E1HV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ8343	0.04	12/1/2041	71,090.98	252.20	75,660.90	78,320.13	0.0001%
3138E2JY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ9278	0.04	12/1/2041	276,856.10	889.15	304,850.52	311,401.48	0.0005%
3138E2K79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AJ9317	0.04	1/1/2042	144,858.15	516.69	155,008.08	162,916.52	0.0003%
3138E42T7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0785	0.04	1/1/2042	31,619.10	112.18	33,653.81	34,839.51	0.0001%
3138E42X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0789	0.04	1/1/2042	151,262.09	536.64	160,992.48	166,664.66	0.0003%
3138E42Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0790	0.04	1/1/2042	56,623.00	200.89	60,266.73	62,390.02	0.0001%
3138E43A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0792	0.04	1/1/2042	92,488.90	328.13	98,439.57	101,907.85	0.0002%
3138E43B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK0793	0.04	1/1/2042	5,136.36	18.14	5,441.87	5,633.62	0.0000%
3138E5GU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK1110	0.04	2/1/2042	40,180.77	142.55	42,765.52	44,649.12	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138E75J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK3548	0.04	2/1/2042	17,134.44	60.51	18,153.40	18,952.97	0.0000%
3138EDEA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK8228	0.04	4/1/2042	143,883.92	510.46	153,138.05	159,902.55	0.0003%
3138EDEK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK8237	0.04	4/1/2042	162,834.76	577.70	173,309.59	180,965.11	0.0003%
3138EEAV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK9019	0.04	4/1/2042	93,868.97	333.02	99,906.31	104,319.37	0.0002%
3138EEX79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AK9701	0.04	4/1/2042	70,942.99	251.69	75,506.61	78,841.94	0.0001%
3138EGBY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0054	0.05	2/1/2041	305,203.62	1,182.43	315,315.79	339,353.56	0.0005%
3138EGCB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0065	0.05	4/1/2041	26,354.10	102.10	27,226.44	28,496.08	0.0000%
3138EGFA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0160	0.05	5/1/2041	385,140.12	1,494.99	398,662.76	426,378.35	0.0007%
3138EGS88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0542	0.05	7/1/2041	170,340.48	659.94	175,984.30	183,865.57	0.0003%
3138EGUT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0593	0.04	7/1/2041	8,275.75	28.54	8,393.17	8,572.88	0.0000%
3138EGXA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0672	0.05	7/1/2041	530,947.94	2,212.11	530,905.47	591,346.23	0.0009%
3138EGZW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0756	0.05	6/1/2041	172,946.40	669.37	178,499.52	192,498.53	0.0003%
3138EG5D2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL0843	0.04	10/1/2026	102,648.58	310.12	106,327.51	108,142.94	0.0002%
3138EHEZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1051	0.05	9/1/2041	48,249.55	188.60	50,294.00	52,513.06	0.0001%
3138EHQQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1362	0.05	11/1/2038	1,313,384.60	5,472.00	1,313,279.54	1,380,483.64	0.0023%
3138EHSV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1431	0.05	11/1/2041	0,255.60	0.99	264.07	279.86	0.0000%
3138EHTX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1465	0.04	2/1/2027	72,817.53	220.01	75,432.00	76,856.43	0.0001%
3138EHT36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1469	0.07	2/1/2039	113,600.34	613.45	105,162.13	118,065.85	0.0002%
3138EHT44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1470	0.07	4/1/2037	47,045.32	257.27	44,102.78	49,494.63	0.0001%
3138EH2G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1674	0.03	5/1/2042	159,900.07	394.34	159,598.43	163,076.40	0.0003%
3138EH2U5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1686	0.05	9/1/2025	0,047.52	0.20	47.69	48.79	0.0000%
3138EH3F7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1697	0.04	10/1/2041	32,962.26	116.94	35,080.79	36,748.80	0.0001%
3138EH5Y4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1762	0.03	5/1/2027	78,061.76	206.34	82,535.17	83,946.41	0.0001%
3138EH7L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1798	0.07	10/1/2039	143,885.59	748.39	138,164.21	150,229.37	0.0003%
3138EJAV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1819	0.04	5/1/2042	1,006,821.55	3,233.35	1,108,577.92	1,144,653.43	0.0018%
3138EJB49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1858	0.03	7/1/2027	21,499.37	56.83	22,731.42	23,226.60	0.0000%
3138EJE38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL1953	0.05	1/1/2027	22,575.13	85.20	22,721.23	23,331.07	0.0000%
3138EJKC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2090	0.04	8/1/2026	117,243.26	397.85	119,354.64	122,560.09	0.0002%
3138EJLJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2128	0.06	1/1/2042	1,941.76	9.60	1,919.97	2,138.06	0.0000%
3138EJLK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2129	0.06	5/1/2040	20,325.67	98.25	19,649.53	21,816.30	0.0000%
3138EJLL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2130	0.06	10/1/2034	6,079.45	29.65	5,929.32	6,491.85	0.0000%
3138EJPK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2225	0.06	12/1/2038	230,755.62	1,035.44	225,914.27	244,398.28	0.0004%
3138EJQU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2266	0.04	8/1/2042	55,050.65	176.79	60,615.12	62,302.70	0.0001%
3138EJRY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2302	0.05	8/1/2041	261,853.42	1,014.46	270,523.71	292,609.81	0.0005%
3138EJSM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2323	0.06	1/1/2038	151,283.55	679.11	148,169.04	159,370.06	0.0003%
3138EJT81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2374	0.04	12/1/2041	444,985.45	1,578.67	473,600.39	493,898.36	0.0008%
3138EJXV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2491	0.06	9/1/2039	124,850.87	603.02	120,603.22	134,244.15	0.0002%
3138EJY25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2527	0.04	8/1/2032	259,095.78	825.57	283,053.42	297,480.19	0.0005%
3138EJY28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2528	0.04	6/1/2032	209,344.68	646.58	221,683.59	231,671.02	0.0004%
3138EKF65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2866	0.04	11/1/2042	973,957.65	3,136.48	1,075,364.53	1,087,702.15	0.0017%
3138EKF67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL2888	0.04	1/1/2043	2,045,135.38	6,567.70	2,251,781.35	2,312,298.85	0.0036%
3138EKL45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3046	0.03	12/1/2042	95,945.47	273.62	109,446.83	112,225.25	0.0002%
3138EKVQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3322	0.04	2/1/2043	15,582.54	55.28	16,584.23	17,540.09	0.0000%
3138EKX75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3401	0.06	2/1/2034	551,682.77	2,490.27	543,331.76	603,169.91	0.0010%
3138EKYL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3414	0.05	9/1/2041	1,020,320.50	3,952.85	1,054,093.67	1,130,517.75	0.0018%
3138ELAF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3605	0.04	5/1/2043	1,092,849.76	3,549.53	1,216,981.91	1,290,962.57	0.0019%
3138ELCF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL3693	0.04	11/1/2042	266,060.41	943.93	283,178.55	300,511.07	0.0005%
3138ELYW7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4324	0.07	5/1/2040	307,298.62	1,581.19	291,911.94	318,669.13	0.0005%
3138EMHT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4741	0.05	1/1/2044	54,276.08	212.43	56,646.74	60,842.98	0.0001%
3138EMN56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL4911	0.03	10/1/2027	67,635.07	178.76	71,505.67	72,611.83	0.0001%
3138EMR94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5011	0.05	6/1/2038	0,374.39	1.46	388.69	412.93	0.0000%
3138EMUX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5097	0.05	9/1/2043	26,994.05	105.11	28,030.62	30,011.52	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138EMZD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5239	0.05	3/1/2044	0,297.14	1.16	310.20	330.74	0.0000%
3138ENJU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5674	0.05	8/1/2044	406,900.50	1,579.98	421,326.72	448,474.69	0.0007%
3138ENL72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5749	0.05	7/1/2042	0,294.51	1.14	304.26	322.73	0.0000%
3138ENSU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5930	0.05	1/1/2043	277,067.91	1,073.40	286,239.01	308,046.32	0.0005%
3138ENT82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL5974	0.05	7/1/2037	931,011.54	3,878.94	930,946.38	1,009,553.65	0.0016%
3138EN2M0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6179	0.03	8/1/2043	541,563.78	1,544.77	617,906.08	618,805.46	0.0009%
3138EN4H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6223	0.05	8/1/2044	164,881.95	638.79	170,343.15	182,725.25	0.0003%
3138EPAB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6301	0.05	6/1/2042	2,772.94	10.74	2,864.78	3,048.21	0.0000%
3138EPHT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6541	0.04	3/1/2045	16,074.26	57.18	17,153.56	18,077.82	0.0000%
3138EPH80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6554	0.04	3/1/2045	609,004.18	2,166.32	649,895.61	682,152.10	0.0011%
3138EPJX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6577	0.03	11/1/2022	39,294.74	106.87	39,400.73	39,400.73	0.0001%
3138EPJX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6577	0.03	11/1/2022	298,428.97	811.67	299,233.91	299,233.91	0.0005%
3138EPJY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6578	0.03	4/1/2023	688,450.19	1,830.96	690,348.65	692,058.70	0.0012%
3138EPHT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6851	0.03	10/1/2043	142,934.49	356.43	171,086.83	167,208.27	0.0003%
3138EPW26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL6964	0.06	3/1/2041	876,400.60	3,932.56	858,013.37	953,242.07	0.0015%
3138EPYL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7014	0.04	6/1/2045	345,052.97	1,227.39	368,217.53	375,668.27	0.0006%
3138EP226	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7091	0.03	6/1/2045	1,832,420.54	5,262.07	2,104,827.29	2,103,126.62	0.0032%
3138EQBA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7232	0.04	9/1/2045	744,231.25	2,406.22	824,989.47	875,418.55	0.0013%
3138EQDL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7306	0.05	9/1/2042	142,761.72	558.78	149,008.14	156,468.19	0.0002%
3138EQDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7307	0.05	11/1/2044	351,116.14	1,462.88	351,091.56	382,830.44	0.0006%
3138EQKH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7495	0.04	10/1/2045	535,915.71	1,730.71	593,385.05	629,683.63	0.0009%
3138EQTZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7767	0.05	6/1/2044	31,957.64	126.77	33,804.38	35,577.68	0.0001%
3138EQVT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7825	0.05	8/1/2043	669,966.59	2,801.33	672,319.71	735,006.09	0.0012%
3138EQZR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7951	0.04	1/1/2046	553,521.49	1,792.47	614,559.54	652,235.41	0.0010%
3138EQ224	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL7991	0.04	1/1/2046	70,798.06	229.25	78,599.01	82,183.64	0.0001%
3138ETHB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8325	0.05	3/1/2046	150,360.18	582.52	155,338.79	168,661.12	0.0003%
3138ETNA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8484	0.03	4/1/2046	20,572.48	52.46	21,405.58	22,090.70	0.0000%
3138ETQL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8558	0.06	7/1/2041	96,520.87	466.19	93,237.06	104,871.85	0.0002%
3138ETQN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8560	0.03	5/1/2041	1,479,353.87	4,237.91	1,695,165.37	1,784,969.63	0.0026%
3138ET5B8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8941	0.03	1/1/2024	2,137,039.81	5,538.39	2,193,613.09	2,214,953.40	0.0037%
3138ET5G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8946	0.04	8/1/2046	1,068,836.34	3,460.98	1,186,620.27	1,226,388.01	0.0019%
3138ET6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8970	0.04	8/1/2046	161,264.09	522.31	179,076.87	188,241.44	0.0003%
3138ET7C4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL8990	0.04	8/1/2046	303,916.97	984.35	337,490.53	354,688.40	0.0005%
3138ERDM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9107	0.05	3/1/2046	824,942.19	3,194.35	851,825.81	908,752.52	0.0014%
3138EREA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9128	0.05	2/1/2046	2,073,439.69	8,061.08	2,149,622.30	2,334,242.71	0.0036%
3138ERHW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9244	0.03	10/1/2046	2,810,170.84	8,023.19	3,209,276.46	3,307,277.58	0.0049%
3138ERH78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9253	0.05	2/1/2045	2,045,199.89	8,528.92	2,046,939.79	2,241,726.81	0.0036%
3138ERJ27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9280	0.04	9/1/2046	1,763,491.53	6,273.00	1,881,900.72	1,971,678.10	0.0031%
3138ERJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9282	0.04	6/1/2046	18,474.47	65.76	19,729.46	20,533.80	0.0000%
3138ERJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9285	0.04	10/1/2046	73,387.86	237.16	81,311.68	83,047.66	0.0001%
3138ERNP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9397	0.03	10/1/2046	152,642.59	440.05	176,021.81	178,580.53	0.0003%
3138ERRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9502	0.04	11/1/2045	406,555.84	1,445.56	433,668.82	450,525.57	0.0007%
3138ERRY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9502	0.04	11/1/2045	1,074,832.02	3,821.71	1,146,511.95	1,191,077.05	0.0019%
3138ERSD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9515	0.04	7/1/2046	264,408.97	856.48	293,650.71	298,514.90	0.0005%
3138ERUC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9578	0.04	6/1/2045	74,250.51	263.77	79,132.18	81,251.80	0.0001%
3138ERUV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9595	0.04	3/1/2044	378,292.49	1,345.07	403,520.60	411,868.99	0.0007%
3138ERXU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9690	0.03	12/1/2046	180,241.20	402.09	192,312.67	193,119.56	0.0003%
3138ER2J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9776	0.04	1/1/2047	398,831.51	1,292.19	443,037.83	453,924.89	0.0007%
3138ER375	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9809	0.04	7/1/2031	173,371.37	528.60	181,235.16	186,351.04	0.0003%
3138ESAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AL9918	0.04	2/1/2047	1,213,078.06	3,901.71	1,337,727.51	1,376,365.32	0.0021%
3138L8XW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AM7892	0.03	1/1/2023	0,000.01	-	0.01	0.01	0.0000%
3138L9T85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AM8674	0.03	4/1/2025	123,581.90	324.97	130,000.00	128,443.43	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138LHHR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN4739	0.03	2/1/2029	1,719,594.42	5,534.99	1,863,109.76	1,907,360.94	0.0030%
3138LHS88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN5042	0.03	4/1/2024	3,247,662.45	7,446.93	3,365,000.00	3,371,257.33	0.0057%
3138LJB66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN5460	0.03	7/1/2027	543,471.48	1,491.33	587,073.42	586,492.55	0.0010%
3138LL5J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN8048	0.03	1/1/2028	128,382.80	371.31	140,000.00	138,334.17	0.0002%
3138LMU76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AN8705	0.03	4/1/2025	1,562,306.08	4,593.25	1,626,250.24	1,626,057.38	0.0027%
3138LQ6U3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO0882	0.04	4/1/2042	27,019.82	86.77	29,750.63	31,425.35	0.0000%
3138LRHG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1130	0.04	5/1/2032	26,786.39	82.73	28,365.20	29,158.44	0.0000%
3138LRHH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1131	0.04	5/1/2032	32,361.47	99.95	34,268.51	35,203.34	0.0001%
3138LRK50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO1215	0.04	4/1/2042	17,578.47	56.46	19,357.63	20,387.04	0.0000%
3138LSLU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2138	0.04	5/1/2042	52,581.13	168.86	57,894.70	60,977.77	0.0001%
3138LSP61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2244	0.03	6/1/2042	12,528.02	33.15	12,489.80	12,667.05	0.0000%
3138LTJV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2975	0.04	5/1/2042	1,980,460.07	6,360.14	2,180,619.10	2,251,320.17	0.0035%
3138LTKF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO2993	0.04	5/1/2042	234,078.47	751.74	257,738.90	267,650.39	0.0004%
3138LUFA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO3760	0.04	5/1/2042	49,985.10	160.52	55,036.94	57,967.84	0.0001%
3138LUR64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO4108	0.04	6/1/2042	749,722.90	2,407.64	825,476.92	848,953.48	0.0013%
3138LUVH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO4215	0.04	7/1/2042	13,967.01	44.89	15,389.63	16,259.64	0.0000%
3138LWXQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO6086	0.04	6/1/2042	40,033.39	142.06	42,617.27	45,276.59	0.0001%
3138LYXC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO7874	0.03	9/1/2027	4,314.30	11.17	4,468.51	4,529.82	0.0000%
3138LY4D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO8019	0.04	7/1/2042	38,506.60	123.66	42,399.28	44,568.54	0.0001%
3138LY4F1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AO8021	0.04	7/1/2042	100,472.55	322.67	110,628.22	116,288.31	0.0002%
3138M3QK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP0457	0.03	7/1/2027	9,754.08	25.32	10,126.64	10,262.37	0.0000%
3138M4ZC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP1638	0.04	8/1/2042	1,484,456.06	4,768.98	1,635,079.59	1,719,400.54	0.0026%
3138M5SK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP2321	0.03	10/1/2042	15,969.72	45.54	18,216.75	17,996.11	0.0000%
3138M6AD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP2703	0.04	9/1/2042	3,853,415.26	12,374.90	4,242,821.41	4,461,924.14	0.0067%
3138M8ND1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP4887	0.04	9/1/2042	26,354.44	85.82	29,422.96	29,974.22	0.0000%
3138M8PR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP4931	0.03	10/1/2027	9,674.92	25.11	10,044.14	10,183.43	0.0000%
3138M95B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP6241	0.04	10/1/2042	27,704.14	89.00	30,514.87	32,196.44	0.0000%
3138MBXL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP7882	0.04	10/1/2042	2,001,747.73	6,428.57	2,204,082.50	2,333,850.75	0.0035%
3138MDZ88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9766	0.04	10/1/2042	58,834.94	210.52	63,156.76	67,659.10	0.0001%
3138MEDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9998	0.04	10/1/2042	61,480.11	197.39	67,678.07	68,947.68	0.0001%
3138MEDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AP9998	0.04	10/1/2042	23,498.70	75.45	25,867.66	26,514.65	0.0000%
3138MFFQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0174	0.03	11/1/2042	190,484.53	543.22	217,289.34	225,352.85	0.0003%
3138MFSR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0527	0.04	11/1/2042	634,361.05	2,061.20	706,698.73	743,512.12	0.0011%
3138MFSZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0535	0.03	11/1/2042	237,905.87	678.45	271,380.68	268,035.20	0.0004%
3138MFSZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0535	0.03	11/1/2042	289,176.47	824.66	329,865.36	332,502.18	0.0005%
3138MFUL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0586	0.03	10/1/2042	18,272.55	52.11	20,843.61	20,597.25	0.0000%
3138MF2H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ0775	0.04	11/1/2042	10,595.71	34.04	11,670.82	12,166.18	0.0000%
3138MGLP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ1233	0.03	12/1/2042	544,470.18	1,552.72	621,087.54	628,551.67	0.0010%
3138MGZE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ1640	0.04	10/1/2042	43,986.58	141.21	48,414.57	49,322.82	0.0001%
3138MHKF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ2093	0.04	11/1/2042	14,170.04	46.17	15,830.15	16,654.78	0.0000%
3138MJHF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ2929	0.04	1/1/2043	11,288.26	36.32	12,453.13	12,983.05	0.0000%
3138MJRW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3200	0.04	11/1/2042	962,182.73	3,090.07	1,059,450.92	1,116,382.14	0.0017%
3138MJTX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3265	0.03	11/1/2042	59,579.92	169.91	67,964.72	67,160.50	0.0001%
3138MKNG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ3990	0.04	11/1/2028	42,091.62	128.63	44,103.17	45,146.25	0.0001%
3138MLKZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ4811	0.04	11/1/2042	59,381.61	190.84	65,429.95	66,658.85	0.0001%
3138MLTD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ5047	0.03	12/1/2042	155,332.49	443.04	177,215.00	183,797.79	0.0003%
3138MLXD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ5175	0.03	12/1/2042	169,366.49	483.11	193,245.88	186,403.04	0.0003%
3138MMAE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ5404	0.03	12/1/2042	91,704.24	261.52	104,609.97	103,370.60	0.0002%
3138MN3F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ7097	0.04	12/1/2042	19,087.35	61.30	21,016.68	21,999.29	0.0000%
3138MPDL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ7306	0.03	1/1/2043	65,858.18	190.14	76,055.74	78,335.15	0.0001%
3138MQTX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ8665	0.04	12/1/2042	7,447.64	23.92	8,200.35	8,548.83	0.0000%
3138MRW80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9670	0.03	1/1/2043	47,819.91	138.06	55,225.67	56,880.77	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138MSC80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9994	0.03	2/1/2043	53,841.95	153.54	61,417.84	62,984.72	0.0001%
3138MSC80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AQ9994	0.03	2/1/2043	17,567.07	50.10	20,038.87	19,795.05	0.0000%
3138NWAN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0012	0.03	2/1/2043	29,178.73	83.24	33,297.27	34,178.28	0.0001%
3138NWAP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0013	0.03	2/1/2043	47,584.15	135.83	54,333.45	55,738.86	0.0001%
3138NWAR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR0015	0.03	2/1/2043	42,658.15	121.68	48,673.74	49,921.29	0.0001%
3138NXER4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1043	0.03	2/1/2043	370,868.85	1,057.80	423,119.93	438,867.36	0.0006%
3138NXH75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1153	0.03	1/1/2043	328,971.30	938.15	375,259.57	389,212.39	0.0006%
3138NXJA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1156	0.03	1/1/2043	1,131,104.05	3,226.05	1,290,419.20	1,299,716.86	0.0020%
3138NXJH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1163	0.04	12/1/2042	12,335.53	39.63	13,587.18	14,164.59	0.0000%
3138NXJ57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1183	0.03	1/1/2043	35,328.80	100.76	40,305.30	41,329.81	0.0001%
3138NXKL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1198	0.03	1/1/2043	19,271.60	55.01	22,004.56	22,664.07	0.0000%
3138NXKQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1202	0.03	1/1/2043	58,773.90	169.69	67,876.87	69,911.15	0.0001%
3138NYEN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR1940	0.04	1/1/2043	128,682.30	417.59	143,172.82	150,650.17	0.0002%
3138NYGK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR2001	0.03	2/1/2043	129,517.57	369.36	147,744.85	146,241.34	0.0002%
3138W02J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR3476	0.04	1/1/2043	5,605.00	18.06	6,193.37	6,455.49	0.0000%
3138W1TG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR4150	0.03	2/1/2043	31,384.81	89.50	35,801.66	35,376.51	0.0001%
3138W22F1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR5273	0.03	2/1/2043	20,022.55	57.15	22,858.88	22,587.46	0.0000%
3138W4CQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6378	0.03	2/1/2043	201,219.44	575.85	230,338.88	236,378.83	0.0004%
3138W4S51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6839	0.03	2/1/2043	10,973.74	31.30	12,521.09	12,853.89	0.0000%
3138W4S69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR6840	0.03	2/1/2043	14,052.19	40.11	16,043.15	16,458.13	0.0000%
3138W5AQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR7214	0.03	6/1/2043	235,755.38	673.01	269,203.97	274,690.85	0.0004%
3138W5LP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR7533	0.03	3/1/2043	606,231.36	1,730.96	692,384.80	718,178.14	0.0011%
3138W6S56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR8639	0.04	3/1/2043	1,145,124.88	3,677.87	1,260,984.10	1,300,171.55	0.0020%
3138W7GM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9203	0.04	3/1/2043	316,034.76	1,015.38	348,128.75	367,295.15	0.0006%
3138W75X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9861	0.04	4/1/2043	3,287.83	10.56	3,620.00	3,774.64	0.0000%
3138W77A6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AR9888	0.04	4/1/2028	3,520.04	10.78	3,694.61	3,776.72	0.0000%
3138W9F96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0191	0.03	8/1/2028	2,703,569.59	7,053.11	2,821,243.66	2,939,360.23	0.0047%
3138W9KY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0310	0.04	8/1/2043	1,629,036.38	5,238.71	1,796,130.39	1,849,254.07	0.0029%
3138W9T9S	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0560	0.05	9/1/2043	294,728.61	1,145.25	305,399.26	326,975.06	0.0005%
3138W9T83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0574	0.05	9/1/2043	8,622.10	36.21	8,689.44	9,433.42	0.0000%
3138W93S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS0808	0.04	10/1/2043	2,915,163.75	10,312.34	3,093,701.25	3,200,162.96	0.0051%
3138WAFQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1074	0.03	10/1/2043	15,939.78	39.75	19,079.51	18,049.99	0.0000%
3138WAGN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1104	0.04	11/1/2043	934,623.90	3,324.70	997,410.92	1,036,195.86	0.0016%
3138WAJB4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1157	0.03	11/1/2028	5,387.16	14.08	5,632.98	5,721.34	0.0000%
3138WAPR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1331	0.05	12/1/2043	348,918.95	1,353.81	361,016.62	386,592.89	0.0006%
3138WAQ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1379	0.04	12/1/2043	31,393.70	111.68	33,502.69	34,916.06	0.0001%
3138WAVQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS1522	0.03	1/1/2029	2,527,362.02	6,609.69	2,643,877.71	2,755,925.81	0.0044%
3138WBMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2159	0.04	4/1/2044	934,903.98	3,325.56	997,667.23	1,031,492.58	0.0016%
3138WCD59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2812	0.03	6/1/2044	64,802.50	185.46	74,184.63	73,266.44	0.0001%
3138WCJD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS2959	0.04	7/1/2044	13,227.49	47.05	14,115.50	14,775.28	0.0000%
3138WCU78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS3293	0.04	9/1/2044	92,132.22	327.72	98,317.37	104,066.56	0.0002%
3138WDDM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS3707	0.04	11/1/2044	301,991.25	1,074.23	322,268.37	334,001.85	0.0005%
3138WDDV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4227	0.04	1/1/2045	1,796,384.98	6,390.01	1,917,002.79	2,028,665.71	0.0031%
3138WDZ53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4363	0.05	2/1/2045	700,753.00	2,714.89	723,970.74	794,321.31	0.0012%
3138WEQE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4952	0.03	5/1/2030	693,754.17	1,844.25	737,698.89	748,494.65	0.0012%
3138WEQ28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS4972	0.03	5/1/2045	56,702.73	162.86	65,144.85	65,347.95	0.0001%
3138WEV30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5133	0.04	6/1/2045	1,390,158.75	4,500.34	1,542,975.00	1,575,368.93	0.0024%
3138WEZJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5244	0.04	6/1/2045	277,427.04	897.48	307,708.65	316,238.64	0.0005%
3138WE6X2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5385	0.04	7/1/2045	419,825.91	1,486.58	445,973.33	449,716.09	0.0007%
3138WFHL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5634	0.03	8/1/2045	319,734.73	918.67	367,468.95	368,617.47	0.0006%
3138WFKL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5698	0.04	8/1/2045	228,581.92	740.16	253,768.44	261,798.39	0.0004%
3138WFM94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5783	0.03	9/1/2030	14,399.64	32.28	15,492.48	15,696.46	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138WFRS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS5896	0.03	10/1/2030	13,346.24	29.91	14,358.05	14,544.24	0.0000%
3138WFW36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6065	0.04	10/1/2045	1,358,002.84	4,397.32	1,507,652.42	1,540,937.59	0.0024%
3138WFF67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6286	0.04	12/1/2045	76,547.50	272.43	81,728.26	85,458.75	0.0001%
3138WGAE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6304	0.04	12/1/2045	377,534.65	1,343.41	403,021.75	428,022.98	0.0007%
3138WGE26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6452	0.04	1/1/2046	153,199.55	496.07	170,079.99	177,814.88	0.0003%
3138WGGZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6515	0.04	1/1/2046	63,691.59	226.64	67,991.36	72,209.82	0.0001%
3138WGH11	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6534	0.04	1/1/2046	359,426.99	1,163.84	399,030.80	416,857.80	0.0006%
3138WGTK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6853	0.05	3/1/2046	1,626,072.61	6,308.15	1,682,173.08	1,849,861.30	0.0028%
3138WGV68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6936	0.04	4/1/2046	175,409.58	567.99	194,739.41	205,550.93	0.0003%
3138WGV76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6937	0.04	4/1/2046	175,518.20	568.34	194,860.01	203,780.73	0.0003%
3138WGV76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6937	0.04	4/1/2046	2,221,749.61	7,194.20	2,466,582.60	2,579,503.37	0.0039%
3138WGW48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS6940	0.03	4/1/2046	1,012,016.30	2,910.10	1,164,039.92	1,189,802.59	0.0018%
3138WGNZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7048	0.03	4/1/2031	782,143.25	1,753.15	841,511.92	856,877.60	0.0014%
3138WG4E1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7120	0.03	5/1/2031	1,074,855.65	2,857.63	1,143,050.01	1,177,551.91	0.0019%
3138WG5Q3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7154	0.03	5/1/2046	1,131,299.60	3,262.86	1,305,144.90	1,270,488.07	0.0020%
3138WG5R1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7155	0.03	5/1/2046	626,119.25	1,800.54	720,215.39	739,422.26	0.0011%
3138WG7L2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7198	0.05	5/1/2046	128,342.90	500.23	133,394.55	143,540.87	0.0002%
3138WHKM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7499	0.04	7/1/2046	82,437.85	266.94	91,522.36	94,285.01	0.0001%
3138WHMF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7557	0.04	7/1/2046	821,918.38	2,923.78	877,133.97	898,038.99	0.0014%
3138WHMQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7566	0.05	7/1/2046	84,255.66	329.73	87,927.52	95,748.91	0.0001%
3138WHMS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7568	0.05	7/1/2046	687,279.79	2,689.20	717,119.11	775,853.90	0.0012%
3138WHM66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7580	0.03	7/1/2046	430,029.66	1,237.31	494,924.11	507,011.46	0.0008%
3138WHN73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7613	0.03	7/1/2046	1,568,448.64	4,510.41	1,804,162.47	1,879,842.96	0.0027%
3138WHRP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7693	0.02	8/1/2031	224,489.91	416.88	250,128.04	252,437.35	0.0004%
3138WHRS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7696	0.03	8/1/2031	841,790.98	1,886.91	905,716.45	927,274.27	0.0015%
3138WHWE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS7844	0.03	9/1/2046	106,274.18	305.63	122,252.60	124,028.97	0.0002%
3138WH6K3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8073	0.03	10/1/2046	481,839.90	1,206.98	579,350.36	554,321.67	0.0008%
3138WJB31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8157	0.05	10/1/2046	9,545.38	37.41	9,974.80	10,356.90	0.0000%
3138WJEP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8241	0.03	11/1/2031	427,856.12	959.06	460,347.44	452,332.81	0.0007%
3138WJEX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8249	0.03	11/1/2036	201,316.00	551.77	220,709.77	227,812.24	0.0004%
3138WJFK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8269	0.03	11/1/2046	1,897,174.01	5,467.74	2,187,095.37	2,305,577.72	0.0033%
3138WJJ82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8386	0.03	11/1/2031	169,416.92	379.77	182,288.30	183,808.72	0.0003%
3138WJRD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8583	0.04	1/1/2047	196,174.22	635.89	218,019.81	227,950.65	0.0003%
3138WJTH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8651	0.04	1/1/2047	5,700,357.74	18,474.00	6,333,941.95	6,549,171.57	0.0100%
3138WJWA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8740	0.04	2/1/2037	62,887.09	197.62	67,756.77	72,232.40	0.0001%
3138WJYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8823	0.04	2/1/2047	778,745.00	2,773.84	832,152.55	873,208.34	0.0014%
3138WJ4U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS8934	0.03	3/1/2047	11,191.92	32.15	12,859.40	13,073.44	0.0000%
3138WKL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9347	0.04	3/1/2047	1,294,877.65	4,195.20	1,438,353.40	1,490,130.26	0.0023%
3138WKXE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9676	0.04	5/1/2047	1,604,374.48	5,714.38	1,714,313.40	1,806,253.57	0.0028%
3138WK6B6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AS9865	0.03	6/1/2032	2,559,956.15	6,933.04	2,773,216.50	2,806,671.03	0.0045%
3138WMBN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0044	0.03	4/1/2043	7,969.29	22.85	9,138.15	9,029.43	0.0000%
3138WMFL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0170	0.04	3/1/2043	141,419.89	454.24	155,738.48	162,954.70	0.0002%
3138WMWJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0648	0.04	4/1/2043	135,147.07	434.26	148,889.58	155,943.27	0.0002%
3138WMWQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0654	0.03	4/1/2043	244,596.68	697.88	279,153.03	281,171.06	0.0004%
3138WMWV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0668	0.04	4/1/2043	17,616.31	56.63	19,415.98	20,335.82	0.0000%
3138WMXY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0694	0.03	3/1/2043	17,153.03	48.98	19,593.16	19,360.25	0.0000%
3138WNBH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT0939	0.03	4/1/2043	208,634.72	596.11	238,442.40	247,333.51	0.0004%
3138WN5F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT1745	0.04	4/1/2043	86,509.53	278.04	95,328.36	99,922.73	0.0002%
3138WQAX0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2721	0.03	5/1/2043	252,306.73	719.89	287,955.64	290,669.51	0.0004%
3138WQAY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2722	0.03	5/1/2043	898,314.75	2,563.71	1,025,485.17	1,085,608.11	0.0016%
3138WQA36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT2725	0.03	5/1/2043	339,995.77	970.21	388,083.15	391,564.26	0.0006%
3138WQMXX	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3073	0.04	4/1/2043	15,346.98	49.34	16,917.61	17,733.00	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138WQNS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3100	0.04	4/1/2043	31,055.88	100.13	34,329.17	36,128.86	0.0001%
3138WQNW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3104	0.04	4/1/2043	206,915.63	671.68	230,290.07	242,362.95	0.0004%
3138WQNX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT3105	0.04	4/1/2043	136,187.80	442.19	151,607.84	159,555.85	0.0002%
3138WSX52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5199	0.03	5/1/2043	770,889.08	2,203.32	881,328.33	898,397.75	0.0013%
3138WSYV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5223	0.03	5/1/2043	2,253.57	6.54	2,615.57	2,584.39	0.0000%
3138WTT89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT5974	0.03	5/1/2043	443,841.51	1,266.22	506,489.15	526,559.22	0.0008%
3138WU3K7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7101	0.04	6/1/2043	151,831.81	488.78	167,581.08	169,092.99	0.0003%
3138WU3P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7105	0.04	5/1/2043	49,746.69	175.69	52,708.37	55,068.56	0.0001%
3138WU4Z3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7139	0.04	6/1/2043	190,409.06	612.74	210,083.37	211,978.73	0.0003%
3138WU6D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7167	0.04	6/1/2043	178,294.76	573.56	196,650.08	198,424.22	0.0003%
3138WVYR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7694	0.03	6/1/2043	4,128,692.89	11,791.41	4,716,565.63	4,737,758.90	0.0072%
3138WVX55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT7899	0.04	7/1/2043	587,916.56	1,888.06	647,335.49	673,840.69	0.0010%
3138WWNP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT8497	0.03	7/1/2043	319,441.78	796.64	382,386.41	361,820.79	0.0006%
3138WXSJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT9520	0.03	6/1/2043	3,474,590.14	9,919.92	3,967,967.18	4,040,377.16	0.0061%
3138WXW52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AT9667	0.04	7/1/2043	102,540.13	329.68	113,031.74	117,640.27	0.0002%
3138WZDU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU0114	0.03	6/1/2043	219,496.10	629.53	251,811.01	259,247.76	0.0004%
3138X0PV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1335	0.04	7/1/2043	11,963.32	38.52	13,205.57	13,587.75	0.0000%
3138X0Y36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1629	0.03	7/1/2043	818,843.30	2,351.03	940,410.11	954,582.81	0.0014%
3138X0Y69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU1632	0.03	7/1/2043	198,900.43	567.71	227,083.80	221,646.85	0.0003%
3138X1PR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU2231	0.03	7/1/2043	58,674.26	170.02	68,009.20	66,743.53	0.0001%
3138X1RS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU2296	0.03	8/1/2028	106,739.23	234.68	112,647.60	112,427.15	0.0002%
3138X2MC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU3054	0.04	9/1/2028	2,334.91	7.06	2,421.75	2,478.06	0.0000%
3138X3EG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU3734	0.03	8/1/2043	317,883.94	907.43	362,972.36	376,557.32	0.0006%
3138X5SS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU5928	0.03	8/1/2043	134,981.77	336.61	161,573.55	152,874.05	0.0002%
3138X6JF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU6561	0.03	11/1/2028	2,902.42	7.60	3,041.73	3,089.42	0.0000%
3138X6ND3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU6687	0.04	9/1/2028	7,474.39	22.64	7,761.25	7,941.73	0.0000%
3138X9K81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU9318	0.04	10/1/2043	119,771.06	425.78	127,732.64	132,608.10	0.0002%
3138X9XL8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AU9682	0.04	12/1/2028	119,196.18	360.28	123,525.76	126,471.38	0.0002%
3138XB994	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV0063	0.04	11/1/2028	1,363,232.78	4,125.18	1,414,347.29	1,496,826.95	0.0024%
3138XBV92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV0639	0.04	11/1/2028	38,259.82	115.83	39,714.15	40,653.39	0.0001%
3138XEE87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV2858	0.04	12/1/2028	48,086.59	145.32	49,822.40	51,010.47	0.0001%
3138XFLM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3931	0.04	12/1/2028	89,619.14	271.00	92,915.79	95,131.45	0.0002%
3138XFME2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3956	0.03	1/1/2029	85,555.84	223.75	89,501.05	90,928.50	0.0001%
3138XFMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV3959	0.04	1/1/2029	74,744.35	226.76	77,747.75	79,616.77	0.0001%
3138XFPH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV4023	0.03	12/1/2028	1,734.33	4.62	1,849.14	1,878.37	0.0000%
3138XGQC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV4950	0.03	11/1/2028	5,143.23	13.45	5,378.20	5,462.58	0.0000%
3138XGSF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5017	0.04	2/1/2044	441,834.00	1,580.12	474,035.21	498,214.55	0.0008%
3138XGZD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5239	0.04	12/1/2028	22,714.98	68.64	23,533.72	24,094.90	0.0000%
3138XHG96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5623	0.04	12/1/2028	73,407.61	221.88	76,074.00	77,888.06	0.0001%
3138XHJS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV5672	0.03	1/1/2029	361,444.62	944.38	377,752.18	382,943.08	0.0006%
3138XJA72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV6329	0.04	1/1/2029	48,100.65	145.53	49,896.94	51,096.45	0.0001%
3138XJ4A2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV7116	0.05	3/1/2044	22,795.70	88.70	23,654.35	25,410.24	0.0000%
3138XJ5X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AV7161	0.04	4/1/2044	55,718.05	199.30	59,789.73	63,147.18	0.0001%
3138XPMC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW0354	0.05	3/1/2044	531,506.86	2,103.81	561,016.31	600,334.78	0.0009%
3138XQH79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW1153	0.04	3/1/2034	791,522.55	2,803.83	841,150.42	873,411.82	0.0014%
3138XRDS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW1912	0.04	5/1/2044	65,297.08	232.28	69,683.66	73,016.31	0.0001%
3138XTAS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW3616	0.04	6/1/2044	380,483.35	1,360.96	408,287.75	428,828.36	0.0007%
3138XUVM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW5119	0.03	4/1/2044	447,694.95	1,092.23	449,015.05	454,924.09	0.0008%
3138XUVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW5123	0.03	5/1/2044	784,858.27	2,057.14	785,667.51	797,266.22	0.0014%
3138XXHG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW7430	0.05	1/1/2042	2,458.54	9.52	2,539.61	2,702.61	0.0000%
3138XYUK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW8685	0.04	7/1/2044	288,465.76	918.78	287,119.17	292,305.72	0.0005%
3138XYUM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW8687	0.04	7/1/2044	694,062.73	2,210.50	690,781.52	702,069.73	0.0012%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138XZQF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AW9453	0.04	8/1/2044	28,297.67	91.31	31,307.58	33,542.01	0.0000%
3138Y32E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX2572	0.04	11/1/2044	701,679.25	2,508.24	752,471.05	825,543.79	0.0012%
3138Y4WU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX3358	0.04	11/1/2045	22,564.12	73.05	25,047.03	26,580.30	0.0000%
3138Y45W5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX3560	0.03	12/1/2029	27,185.46	71.90	28,760.99	29,530.40	0.0000%
3138Y7LT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX5737	0.03	4/1/2045	8,763.28	25.18	10,070.42	10,104.48	0.0000%
3138Y8CK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6373	0.04	2/1/2045	17,218.14	55.57	19,051.46	20,209.89	0.0000%
3138Y8ED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6431	0.03	12/1/2029	63,853.50	169.77	67,908.30	69,724.93	0.0001%
3138Y8HR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6539	0.04	12/1/2044	118,142.70	420.84	126,250.51	130,782.77	0.0002%
3138Y8QB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6749	0.03	12/1/2029	48,017.90	127.67	51,067.12	52,433.21	0.0001%
3138Y8SZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX6835	0.04	11/1/2034	889,325.96	2,794.54	958,129.22	987,637.77	0.0016%
3138Y9SC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX7714	0.04	2/1/2045	22,235.66	71.54	24,527.24	26,018.59	0.0000%
3138YAG33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX8317	0.03	12/1/2044	6,377.88	18.33	7,332.41	7,355.23	0.0000%
3138YAMH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AX8459	0.04	12/1/2044	110,753.36	393.97	118,189.86	125,655.14	0.0002%
3138YDMN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY0364	0.05	1/1/2045	27,744.01	109.78	29,274.17	31,329.68	0.0000%
3138YDST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY0529	0.04	2/1/2045	9,124.97	29.55	10,131.54	10,747.57	0.0000%
3138YGHG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY2930	0.04	4/1/2045	12,818.80	41.45	14,209.79	15,075.14	0.0000%
3138YHU57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4203	0.04	5/1/2045	123,084.39	397.67	136,345.34	144,654.80	0.0002%
3138YHZ37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4361	0.04	3/1/2045	445,895.06	1,586.12	475,834.57	505,259.14	0.0008%
3138YHSL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4450	0.04	2/1/2045	22,805.81	73.75	25,286.41	26,823.95	0.0000%
3138YJJ31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY4781	0.04	3/1/2045	17,421.34	56.30	19,303.00	20,477.63	0.0000%
3138YKAK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY5409	0.04	3/1/2045	636,359.90	2,263.63	679,088.12	719,323.17	0.0011%
3138YKFW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY5580	0.04	6/1/2045	421,324.73	1,362.69	467,209.36	481,082.75	0.0007%
3138YKZG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6142	0.05	5/1/2041	15,461.42	66.00	15,839.34	17,156.52	0.0000%
3138YLAD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6303	0.04	2/1/2045	76,575.37	247.58	84,884.73	90,046.00	0.0001%
3138YLAG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY6306	0.04	2/1/2045	649,789.36	2,103.58	721,226.89	750,873.33	0.0011%
3138YMPQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY7630	0.03	5/1/2045	22,309.30	64.13	25,652.02	25,731.95	0.0000%
3138YMPW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY7636	0.03	5/1/2045	11,942.58	34.07	13,629.66	13,672.20	0.0000%
3138YNLE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY8424	0.04	8/1/2045	1,009,713.21	3,267.97	1,120,446.98	1,153,899.21	0.0018%
3138YPLE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AY9324	0.04	5/1/2045	70,402.84	227.65	78,051.93	80,241.42	0.0001%
3138YRBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ0054	0.04	7/1/2045	11,938.19	38.66	13,254.93	14,063.97	0.0000%
3138YRWS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ0656	0.04	7/1/2045	6,584.12	21.32	7,310.41	7,756.62	0.0000%
3138YSKE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1192	0.04	5/1/2045	57,752.04	186.57	63,967.80	65,762.18	0.0001%
3138YSLD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1223	0.04	6/1/2045	33,840.00	109.46	37,529.12	39,818.04	0.0001%
3138YSQV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1367	0.04	5/1/2045	13,094.84	42.05	14,418.61	15,297.33	0.0000%
3138YS6V3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ1783	0.04	7/1/2045	72,852.09	259.25	77,774.43	82,091.49	0.0001%
3138YTMZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2175	0.03	8/1/2030	207,684.05	556.87	222,746.14	228,895.24	0.0004%
3138YTRH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2287	0.04	6/1/2045	1,270,317.05	4,518.90	1,355,670.03	1,423,808.78	0.0022%
3138YT3N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2604	0.04	8/1/2045	7,540.27	24.36	8,350.79	8,860.87	0.0000%
3138YTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2619	0.04	8/1/2045	15,881.95	51.43	17,633.09	18,710.14	0.0000%
3138YT4X9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2637	0.04	9/1/2045	32,546.06	105.28	36,094.51	38,300.86	0.0001%
3138YT6B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2665	0.04	10/1/2045	45,656.60	147.72	50,645.71	53,743.80	0.0001%
3138YUAK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ2709	0.04	6/1/2045	13,151.68	42.33	14,512.04	15,397.14	0.0000%
3138YURU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3198	0.04	7/1/2045	84,999.45	275.23	94,366.25	97,017.86	0.0001%
3138YVDH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3703	0.03	6/1/2045	16,005.35	45.95	18,380.05	18,437.44	0.0000%
3138YVDL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3706	0.04	6/1/2045	78,593.46	254.49	87,254.32	89,990.94	0.0001%
3138YVDM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3707	0.04	5/1/2045	79,190.20	256.34	87,887.55	90,504.60	0.0001%
3138YVDN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3708	0.04	6/1/2045	87,067.63	281.84	96,630.15	99,459.75	0.0002%
3138YVKM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3899	0.04	5/1/2045	84,790.73	276.93	94,947.24	97,774.56	0.0001%
3138YVKN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3900	0.04	5/1/2045	143,022.50	467.07	160,138.05	164,823.27	0.0003%
3138YVKP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ3901	0.04	5/1/2045	29,476.46	105.71	31,712.51	33,582.74	0.0001%
3138YWJV0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ4775	0.04	10/1/2045	538,843.63	1,744.39	598,077.19	624,578.84	0.0009%
3138YWXX28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5196	0.04	8/1/2045	9,458.19	30.61	10,494.18	11,135.18	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3138YXHR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5639	0.04	7/1/2045	1,082,655.06	3,851.17	1,155,349.66	1,218,269.23	0.0019%
3138YXHR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5639	0.04	7/1/2045	1,377,061.29	4,898.41	1,469,523.72	1,549,553.04	0.0024%
3138YXP25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5840	0.04	6/1/2045	83,538.84	270.51	92,744.68	95,513.58	0.0001%
3138YXP41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5842	0.04	6/1/2045	37,851.27	134.00	40,198.88	42,417.83	0.0001%
3138YXP90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5847	0.03	7/1/2045	104,130.61	299.08	119,633.98	120,007.59	0.0002%
3138YXQH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5855	0.04	6/1/2045	248,062.15	810.24	277,797.61	286,091.33	0.0004%
3138YXQL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5858	0.04	7/1/2045	27,936.16	100.19	30,056.98	31,756.86	0.0000%
3138YXUM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ5987	0.03	7/1/2045	95,683.40	274.37	109,748.81	110,091.53	0.0002%
3138YYF57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ6487	0.03	7/1/2030	6,171.76	16.41	6,563.89	6,733.79	0.0000%
3140E1UH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0AZ8683	0.04	1/1/2046	20,055.56	64.90	22,251.57	23,615.70	0.0000%
3140E4UC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA0578	0.03	3/1/2031	83,276.04	188.89	90,666.24	91,903.58	0.0001%
3140E46G7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA0870	0.04	11/1/2045	20,309.00	65.63	22,502.30	23,879.81	0.0000%
3140E6Q54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2275	0.04	12/1/2045	106,092.22	342.98	117,592.80	120,636.44	0.0002%
3140E7GH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2899	0.04	11/1/2045	59,814.91	193.70	66,413.05	70,478.63	0.0001%
3140E7JY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA2978	0.04	11/1/2045	14,812.71	47.97	16,446.68	17,453.43	0.0000%
3140E7NA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA3084	0.04	12/1/2045	18,700.68	60.56	20,763.77	22,035.74	0.0000%
3140E75P1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA3553	0.04	11/1/2045	21,254.57	68.83	23,598.88	25,043.50	0.0000%
3140E8ZM3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4347	0.04	10/1/2045	84,522.72	300.68	90,203.76	97,544.51	0.0001%
3140E9C87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4594	0.04	10/1/2045	69,489.27	246.16	73,846.98	78,142.39	0.0001%
3140E9DD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4599	0.04	10/1/2045	71,190.54	255.26	76,578.61	81,022.78	0.0001%
3140E9GJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4700	0.04	11/1/2045	15,208.75	49.13	16,843.41	17,874.51	0.0000%
3140E9H41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA4750	0.04	1/1/2031	99,410.33	305.43	104,717.41	105,597.62	0.0002%
3140E94J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA5324	0.04	11/1/2045	32,755.52	105.98	36,334.87	38,559.17	0.0001%
3140EAXK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6081	0.04	11/1/2045	14,550.70	47.13	16,157.75	17,146.89	0.0000%
3140EA7H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6295	0.04	12/1/2045	12,433.52	40.20	13,782.71	14,627.05	0.0000%
3140EBDJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6404	0.04	12/1/2045	282,854.06	1,006.33	301,897.77	317,434.54	0.0005%
3140EBUT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA6893	0.03	2/1/2031	104,909.13	235.18	112,886.84	114,431.16	0.0002%
3140ECH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BA7454	0.04	1/1/2046	17,844.89	57.79	19,812.47	21,027.03	0.0000%
3140EUJ91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC0287	0.05	3/1/2046	5,050.83	19.84	5,289.66	5,517.10	0.0000%
3140EULL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC0330	0.03	12/1/2045	1,002,665.17	2,880.92	1,152,369.49	1,154,870.85	0.0018%
3140EU6Q7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC0878	0.04	5/1/2046	136,396.05	488.07	146,419.96	149,005.82	0.0002%
3140EVJC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1158	0.04	2/1/2046	221,663.75	717.76	246,090.71	246,313.73	0.0004%
3140EVK22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1212	0.03	7/1/2046	3,471,456.22	9,982.22	3,992,887.39	3,958,147.67	0.0061%
3140EVS99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1443	0.04	7/1/2046	95,732.86	342.58	102,772.79	104,639.37	0.0002%
3140EVB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1509	0.03	8/1/2046	92,392.07	265.72	106,289.41	107,833.21	0.0002%
3140EV7C5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC1790	0.03	3/1/2031	142,394.43	320.11	153,654.21	155,765.58	0.0002%
3140EXDX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC2817	0.03	9/1/2046	201,494.55	579.51	231,802.76	235,170.93	0.0004%
3140EXER0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC2843	0.04	9/1/2046	105,216.43	376.60	112,979.23	115,033.14	0.0002%
3140EX2P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC3481	0.04	2/1/2046	18,607.97	60.26	20,659.92	21,927.38	0.0000%
3140EY3V1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4411	0.04	3/1/2031	160,063.26	486.24	166,711.73	168,122.93	0.0003%
3140F0H80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4754	0.04	10/1/2046	96,599.57	345.80	103,739.99	105,626.81	0.0002%
3140F0JE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC4760	0.04	10/1/2046	109,762.99	355.59	121,915.53	125,272.16	0.0002%
3140F1UE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC5980	0.04	4/1/2046	6,703.08	21.70	7,440.51	7,643.50	0.0000%
3140F2SD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC6815	0.03	6/1/2046	655,084.30	1,883.60	753,438.11	777,472.49	0.0011%
3140F2WM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC6951	0.04	1/1/2046	310,808.99	1,101.66	330,496.68	342,470.21	0.0005%
3140F5AQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9014	0.04	11/1/2046	182,477.38	591.43	202,775.17	213,416.18	0.0003%
3140F5CP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9077	0.04	12/1/2046	152,994.86	495.81	169,992.40	183,334.64	0.0003%
3140F5CR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9079	0.05	12/1/2046	5,842.72	22.96	6,123.23	6,387.69	0.0000%
3140F5TN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BC9556	0.03	11/1/2046	2,807.73	8.10	3,238.18	3,273.44	0.0000%
3140F9TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2357	0.05	7/1/2046	12,742.23	50.47	13,459.49	14,603.64	0.0000%
3140F9TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2357	0.05	7/1/2046	10,271.18	40.69	10,849.34	11,323.04	0.0000%
3140F9UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2386	0.04	12/1/2046	107,505.24	384.91	115,474.11	117,764.70	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140F9U45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2402	0.03	12/1/2031	259,978.89	692.71	277,083.23	276,623.86	0.0005%
3140F9WA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2440	0.04	1/1/2047	233,615.30	757.25	259,630.25	257,213.71	0.0004%
3140F9WG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD2446	0.03	1/1/2047	793,525.63	2,287.93	915,170.04	889,995.74	0.0014%
3140FBDV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD3715	0.04	8/1/2046	3,176,249.96	10,419.01	3,572,231.87	3,823,715.47	0.0056%
3140FCS74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD5041	0.05	2/1/2047	486,788.93	1,916.01	510,935.75	545,354.45	0.0009%
3140FEEM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD6439	0.03	10/1/2046	115,200.79	331.63	132,652.56	129,176.23	0.0002%
3140FEPD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD6719	0.03	9/1/2046	526,532.88	1,516.23	606,492.91	626,384.41	0.0009%
3140FE2G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD7074	0.03	3/1/2047	367,858.24	1,061.06	424,425.70	446,473.53	0.0006%
3140FE5P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD7153	0.04	4/1/2047	2,771,510.32	9,952.67	2,985,801.28	3,196,323.47	0.0049%
3140FGNN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BD8496	0.03	12/1/2046	3,151.04	9.08	3,632.62	3,672.17	0.0000%
3140FLK49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE1214	0.03	11/1/2046	1,783.66	5.13	2,051.57	2,073.91	0.0000%
3140FLPL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE1326	0.03	9/1/2031	365,177.34	818.65	392,951.13	402,053.82	0.0006%
3140FNHF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE2929	0.04	12/1/2046	22,318.08	72.31	24,790.71	25,447.87	0.0000%
3140FPB99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3663	0.05	6/1/2047	90,485.72	355.37	94,765.33	98,870.32	0.0002%
3140FPDN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3708	0.05	6/1/2047	272,436.87	1,062.80	283,413.47	295,857.22	0.0005%
3140FPEX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE3749	0.05	7/1/2047	77,897.35	306.14	81,637.15	85,175.13	0.0001%
3140FP5U9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE4458	0.05	11/1/2046	111,868.46	438.84	117,023.34	122,143.42	0.0002%
3140FRGW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE5612	0.03	1/1/2047	448,245.26	1,291.91	516,762.84	507,172.21	0.0008%
3140FTFP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE7373	0.03	12/1/2031	488,807.01	1,095.70	525,938.25	538,199.38	0.0009%
3140FUHS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE8340	0.05	9/1/2047	2,787.84	10.93	2,913.62	3,041.70	0.0000%
3140FUQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE8549	0.05	6/1/2047	259,461.38	1,030.08	274,687.30	286,747.89	0.0005%
3140FVND4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9387	0.05	6/1/2047	8,143.64	32.19	8,583.01	8,954.82	0.0000%
3140FVTG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9550	0.05	4/1/2047	162,792.98	637.46	169,988.60	177,444.84	0.0003%
3140FVUY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9598	0.04	5/1/2047	1,256,668.50	4,483.60	1,345,080.65	1,385,858.61	0.0022%
3140FVVO6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9622	0.04	6/1/2047	880,586.00	3,147.02	944,105.41	986,390.03	0.0015%
3140FV4A1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BE9816	0.05	3/1/2047	4,986.66	19.80	5,279.46	5,510.91	0.0000%
3140FXCE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0068	0.04	9/1/2055	2,640,203.57	9,451.92	2,835,574.66	2,984,350.20	0.0046%
3140FXCJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0072	0.05	9/1/2053	2,081,881.07	8,075.82	2,153,551.26	2,316,209.83	0.0036%
3140FXCS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0091	0.04	5/1/2056	2,023,066.81	6,606.52	2,265,091.88	2,298,351.64	0.0035%
3140FXDK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0105	0.04	6/1/2056	2,567,874.91	9,195.94	2,758,782.68	2,913,746.74	0.0045%
3140FXDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0107	0.05	6/1/2056	768,032.82	2,984.27	795,806.46	853,247.07	0.0013%
3140FXDM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0107	0.05	6/1/2056	2,176,611.15	8,457.46	2,255,321.88	2,418,109.03	0.0038%
3140FXDN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0108	0.05	6/1/2056	1,486,286.10	5,767.71	1,538,057.10	1,635,817.38	0.0026%
3140FXDY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0118	0.05	6/1/2056	735,531.10	2,857.99	762,129.42	816,622.78	0.0013%
3140FXDY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0118	0.05	6/1/2056	912,603.42	3,546.02	945,605.04	1,013,217.17	0.0016%
3140FXD74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0125	0.04	7/1/2056	1,110,716.74	3,977.60	1,193,279.76	1,256,372.87	0.0019%
3140FXD74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0125	0.04	7/1/2056	2,351,190.11	8,419.87	2,525,961.38	2,664,213.54	0.0041%
3140FXEC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0130	0.04	8/1/2056	952,048.99	3,109.01	1,065,945.24	1,088,502.10	0.0017%
3140FXEE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0132	0.04	7/1/2056	3,367,172.87	12,058.22	3,617,465.30	3,809,923.76	0.0059%
3140FXEE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0132	0.04	7/1/2056	3,701,232.82	13,254.52	3,976,356.96	4,187,876.94	0.0065%
3140FXEJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0136	0.05	8/1/2056	885,281.15	3,705.64	889,354.39	975,633.46	0.0015%
3140FXTET5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0145	0.04	3/1/2057	1,649,487.83	5,386.62	1,846,841.29	1,909,528.13	0.0029%
3140FXE40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0154	0.04	11/1/2046	1,382,476.59	4,519.16	1,549,427.39	1,603,234.31	0.0024%
3140FXE73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0157	0.04	8/1/2046	1,496,369.65	5,315.21	1,594,562.83	1,679,701.07	0.0026%
3140FXFN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0172	0.04	1/1/2041	186,390.37	672.69	201,806.35	207,364.97	0.0003%
3140FXFN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0172	0.04	1/1/2041	212,312.21	766.24	229,872.14	236,203.77	0.0004%
3140FXF31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0185	0.05	11/1/2056	1,780,478.24	6,905.43	1,841,448.60	1,988,774.87	0.0031%
3140FXGB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0193	0.04	4/1/2041	1,390,834.78	5,019.56	1,505,868.04	1,549,527.51	0.0024%
3140FXGB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0193	0.04	4/1/2041	1,590,749.40	5,741.06	1,722,317.21	1,772,252.18	0.0028%
3140FXGG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0198	0.04	11/1/2040	2,208,439.32	7,970.49	2,391,146.85	2,444,549.49	0.0039%
3140FXGG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0198	0.04	11/1/2040	1,423,862.18	5,138.87	1,541,660.45	1,575,003.25	0.0025%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,479,050.26	12,626.94	3,788,081.99	3,852,372.91	0.0061%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	1,401,030.93	5,084.93	1,525,479.55	1,554,341.83	0.0025%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,270,307.23	11,869.32	3,560,797.05	3,600,430.54	0.0057%
3140FXGK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0201	0.04	8/1/2051	3,083,703.61	11,192.06	3,357,618.10	3,394,990.09	0.0054%
3140FXGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0202	0.05	1/1/2051	4,013,514.66	15,730.88	4,194,902.23	4,302,158.30	0.0070%
3140FXGL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0202	0.05	1/1/2051	2,607,789.20	10,221.17	2,725,646.14	2,795,335.93	0.0046%
3140FXHU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0242	0.04	9/1/2052	4,649,250.59	15,097.38	5,176,243.99	5,350,998.67	0.0081%
3140FXKD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0291	0.04	11/1/2041	1,443,357.33	4,560.35	1,563,547.20	1,624,365.83	0.0025%
3140FXKE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0292	0.03	5/1/2048	769,639.30	2,236.05	894,419.81	918,183.91	0.0013%
3140FXKP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0301	0.05	8/1/2058	38,797.06	153.40	40,907.91	46,531.87	0.0001%
3140FXRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0503	0.03	9/1/2060	5,360,852.84	15,712.87	6,285,146.49	6,257,860.94	0.0094%
3140FXRZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BF0503	0.03	9/1/2060	5,171,646.27	15,158.29	6,063,317.79	6,036,995.26	0.0091%
3140GNTT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH0561	0.05	6/1/2047	7,347.45	29.09	7,757.92	8,084.64	0.0000%
3140GQHN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH2036	0.05	5/1/2047	5,095.38	20.18	5,380.09	5,616.20	0.0000%
3140GQ4E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH2620	0.04	8/1/2047	483,214.05	1,567.05	537,274.63	568,311.78	0.0008%
3140GSPD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4019	0.04	9/1/2047	407,802.57	1,461.44	438,431.38	458,066.56	0.0007%
3140GSRR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4095	0.04	10/1/2047	785,693.13	2,826.65	847,995.35	853,765.73	0.0014%
3140GS2S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4384	0.05	6/1/2047	481,829.73	1,891.78	504,475.64	527,881.76	0.0008%
3140GTHM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH4735	0.04	6/1/2047	446,354.85	1,591.20	477,359.34	502,660.10	0.0008%
3140GUT23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH5968	0.03	8/1/2047	261,567.31	651.32	270,443.26	275,976.48	0.0005%
3140GVZ73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH7065	0.04	12/1/2047	606,866.71	2,181.84	654,550.74	698,327.55	0.0011%
3140GYC31	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9089	0.04	8/1/2047	199,198.52	713.67	214,099.87	223,795.87	0.0003%
3140GYGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9212	0.04	1/1/2048	2,335,243.93	7,576.59	2,597,688.39	2,668,262.26	0.0041%
3140GYJX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BH9277	0.04	2/1/2048	2,006,151.87	6,510.39	2,232,133.02	2,262,655.12	0.0035%
3140H2ZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ1638	0.04	11/1/2047	248,645.92	806.59	276,546.72	276,819.74	0.0004%
3140H3WZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ2463	0.03	11/1/2047	883,971.82	2,061.67	907,559.29	919,922.67	0.0015%
3140H5JN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ3868	0.04	1/1/2048	1,369,555.69	4,443.51	1,523,489.02	1,558,944.31	0.0024%
3140H6DN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ4608	0.04	2/1/2048	793,273.73	2,574.23	882,592.04	883,214.46	0.0014%
3140H7BY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5454	0.05	4/1/2048	4,489.43	17.74	4,731.64	4,931.86	0.0000%
3140H7DM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5507	0.05	5/1/2048	2,787.19	11.00	2,933.88	3,058.04	0.0000%
3140H7FN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5572	0.03	2/1/2035	1,597,463.97	3,674.72	1,763,867.20	1,792,022.51	0.0028%
3140H7FN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ5572	0.03	2/1/2035	1,444,449.32	3,322.74	1,594,913.45	1,620,371.87	0.0025%
3140H9CU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BJ7282	0.04	12/1/2047	318,365.81	1,033.54	354,357.95	353,957.56	0.0006%
3140HDX66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0700	0.03	2/1/2035	204,402.66	470.12	225,657.32	229,630.70	0.0004%
3140HDYC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0706	0.03	2/1/2035	221,162.92	509.38	244,500.49	248,612.56	0.0004%
3140HDYD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK0707	0.03	2/1/2035	198,337.31	456.88	219,302.64	223,366.18	0.0003%
3140HEDP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1009	0.04	2/1/2048	44,395.78	144.36	49,494.18	49,541.36	0.0001%
3140HEH70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1153	0.05	5/1/2048	226,752.79	897.31	239,281.57	244,535.84	0.0004%
3140HEZZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK1659	0.05	3/1/2048	14,895.60	63.25	15,181.16	16,062.88	0.0000%
3140HFQZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK2271	0.04	4/1/2050	608,703.95	1,997.51	684,860.43	724,232.89	0.0011%
3140HHT54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK4171	0.04	4/1/2048	212,073.36	761.31	228,394.42	234,216.76	0.0004%
3140HLJG2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK6562	0.05	7/1/2048	591,979.26	2,333.93	622,382.65	652,967.90	0.0010%
3140HMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK7939	0.05	11/1/2048	3,000,557.44	11,792.30	3,144,612.12	3,224,423.97	0.0053%
3140HMZD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BK7939	0.05	11/1/2048	923,248.44	3,628.40	992,130.44	992,130.44	0.0016%
3140HRRB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL0481	0.04	1/1/2026	4,090,579.80	13,132.63	4,260,000.00	4,349,464.62	0.0072%
3140HRRB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL0481	0.04	1/1/2026	3,091,940.60	9,926.54	3,220,000.00	3,287,623.51	0.0054%
3140HTWQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL2454	0.03	5/1/2029	95,089.94	285.74	105,009.10	105,537.22	0.0002%
3140HT2W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL2588	0.03	8/1/2026	5,222,560.00	14,322.00	5,600,000.00	5,601,962.65	0.0091%
3140HT2W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL2588	0.03	8/1/2026	5,278,516.00	14,475.45	5,660,000.00	5,661,983.72	0.0092%
3140HVCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL3670	0.02	10/1/2026	8,093,340.00	16,120.00	9,000,000.00	9,016,304.08	0.0142%
3140HVCG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL3670	0.02	10/1/2026	3,839,840.20	7,648.04	4,270,000.00	4,277,735.35	0.0067%
3140HV6S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4480	0.02	11/1/2026	2,173,193.40	4,544.86	2,410,000.00	2,414,033.26	0.0038%
3140HV6S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4480	0.02	11/1/2026	2,362,558.80	4,940.88	2,620,000.00	2,624,384.67	0.0041%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140HWNJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL4892	0.02	12/1/2026	1,440,240.00	2,976.00	1,600,000.00	1,600,600.14	0.0025%
3140HW5S7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5356	0.02	2/1/2027	2,978,085.02	6,022.01	3,314,359.98	3,328,629.02	0.0052%
3140HW5U2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5358	0.02	2/1/2027	4,420,837.99	8,943.89	4,922,488.83	4,937,994.47	0.0077%
3140HW6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5365	0.02	2/1/2027	2,552,644.45	5,161.72	2,840,880.15	2,853,111.11	0.0045%
3140HW6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5366	0.02	2/1/2027	2,253,412.87	4,558.93	2,509,116.98	2,517,020.59	0.0039%
3140HW6H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL5371	0.02	2/1/2027	2,343,833.08	4,741.86	2,609,797.55	2,618,018.28	0.0041%
3140HXWW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL6060	0.02	4/1/2040	479,325.60	1,522.10	720,000.00	718,380.77	0.0008%
3140J2PG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BL9422	0.01	12/1/2027	3,990,359.52	4,257.00	4,799,624.15	4,835,903.61	0.0070%
3140J5JM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1167	0.04	10/1/2043	128,624.37	456.32	136,895.61	141,062.88	0.0002%
3140J5MF3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1257	0.03	4/1/2037	1,006,280.05	2,432.04	1,167,378.25	1,137,280.62	0.0018%
3140J5QM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1359	0.04	6/1/2047	1,429,614.27	4,629.20	1,587,155.30	1,642,931.21	0.0025%
3140J5QQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1362	0.04	3/1/2046	465,746.77	1,652.30	495,691.50	521,353.55	0.0008%
3140J5XM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1583	0.04	8/1/2043	165,372.42	586.68	176,004.88	184,876.45	0.0003%
3140J5Z28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1660	0.04	8/1/2047	21,927.69	78.11	23,431.53	24,412.81	0.0000%
3140J56B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1765	0.05	10/1/2047	115,720.58	453.99	121,064.36	126,046.24	0.0002%
3140J56P9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1777	0.04	7/1/2047	629,715.58	2,242.12	672,636.51	703,427.16	0.0011%
3140J6CW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1884	0.03	9/1/2032	43,696.50	118.37	47,347.47	47,605.71	0.0001%
3140J6CY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1886	0.05	10/1/2043	958,737.72	3,714.23	990,462.22	1,067,358.56	0.0017%
3140J6DP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1909	0.04	2/1/2045	322,540.37	1,148.33	344,498.72	347,523.67	0.0006%
3140J6EW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1948	0.06	11/1/2047	100,985.29	487.82	97,563.73	116,887.07	0.0002%
3140J6EW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM1948	0.06	11/1/2047	1,593,884.75	7,699.41	1,539,881.12	1,731,704.60	0.0028%
3140J6GR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM2007	0.04	9/1/2048	630,830.07	2,269.53	680,859.64	703,314.99	0.0011%
3140J6GR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM2007	0.04	9/1/2048	1,100,741.28	3,960.13	1,188,038.34	1,270,587.01	0.0019%
3140J7LW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3040	0.04	1/1/2045	513,234.73	1,825.63	547,689.90	558,626.30	0.0009%
3140J7MQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3066	0.05	12/1/2047	313,368.14	1,305.60	313,343.07	340,400.49	0.0005%
3140J7PV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3135	0.03	2/1/2045	414,969.52	1,114.43	417,781.19	425,413.32	0.0007%
3140J7PW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3136	0.03	4/1/2045	194,188.27	398.40	196,015.13	199,597.91	0.0003%
3140J7TP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3257	0.04	11/1/2032	1,664,189.44	5,135.74	1,760,823.43	1,773,304.04	0.0029%
3140J7UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3286	0.05	11/1/2047	252,399.68	973.82	259,686.48	271,556.91	0.0004%
3140J7UR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3291	0.04	12/1/2047	1,960,235.61	6,988.06	2,096,418.99	2,173,123.25	0.0034%
3140J7YY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3330	0.04	1/1/2048	667,866.54	2,166.86	742,924.17	806,949.44	0.0012%
3140J8BB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3633	0.04	3/1/2048	2,744,561.24	8,905.69	3,053,380.10	3,096,176.35	0.0048%
3140J8CJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3672	0.04	3/1/2048	395,419.60	1,282.93	439,863.39	438,550.62	0.0007%
3140J8KL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3898	0.04	4/1/2048	1,945,082.21	6,969.82	2,090,946.65	2,218,647.38	0.0034%
3140J8KN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3900	0.04	4/1/2048	2,877,418.06	10,315.66	3,094,696.71	3,191,431.68	0.0050%
3140J8KS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM3904	0.05	5/1/2048	204,783.87	869.86	208,767.15	218,746.52	0.0004%
3140J8RT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4097	0.05	7/1/2047	2,917,750.82	11,404.95	3,041,319.64	3,201,306.58	0.0051%
3140J8VU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4226	0.03	1/1/2047	1,961,922.18	5,617.30	2,246,921.73	2,299,886.82	0.0034%
3140J8ZH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4343	0.05	5/1/2048	2,128,946.23	8,352.22	2,227,257.37	2,327,510.42	0.0037%
3140J9A43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4526	0.04	3/1/2047	277,406.08	987.11	296,133.56	307,052.94	0.0005%
3140J9ED9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4631	0.05	10/1/2048	1,485,460.30	5,799.82	1,546,565.09	1,666,002.12	0.0026%
3140J9FH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4667	0.05	10/1/2048	769,398.50	3,018.51	804,936.45	866,385.57	0.0013%
3140J9FS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4676	0.04	10/1/2048	508,008.61	1,824.61	547,381.78	556,246.86	0.0009%
3140J9QX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4969	0.05	7/1/2047	1,552,626.38	6,015.20	1,604,052.30	1,700,445.50	0.0027%
3140J9RE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM4984	0.04	8/1/2047	1,386,721.85	4,492.91	1,540,425.50	1,554,566.24	0.0024%
3140J9UE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5080	0.04	12/1/2048	755,218.36	2,715.69	814,708.36	868,672.23	0.0013%
3140J9U82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5106	0.05	12/1/2048	245,052.62	961.38	256,368.74	268,260.14	0.0004%
3140J9VU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5126	0.04	1/1/2048	366,409.70	1,188.11	407,352.72	433,137.56	0.0006%
3140J9XZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5195	0.05	12/1/2048	799,474.89	3,136.47	836,393.29	903,493.52	0.0014%
3140J9Z38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5261	0.04	1/1/2048	679,193.44	2,433.34	730,001.55	745,634.66	0.0012%
3140J9ZC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5270	0.05	2/1/2047	995,834.66	3,857.95	1,028,786.70	1,074,706.94	0.0017%
3140JAE79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5557	0.04	2/1/2047	519,723.88	1,850.30	555,088.58	567,562.32	0.0009%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140JAHJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5632	0.03	12/1/2047	7,647,596.71	22,105.44	8,842,174.48	9,293,482.63	0.0134%
3140JAKH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5695	0.04	2/1/2049	1,288,964.03	4,637.35	1,391,203.59	1,506,284.66	0.0023%
3140JAKJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5696	0.04	2/1/2049	1,396,511.92	5,024.22	1,507,265.81	1,609,808.72	0.0024%
3140JAND6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5787	0.04	8/1/2047	2,119,266.14	7,537.10	2,261,129.40	2,331,188.71	0.0037%
3140JAPG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5822	0.03	11/1/2048	2,307,217.79	6,652.26	2,660,905.33	2,731,251.36	0.0040%
3140JAPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5827	0.05	4/1/2049	2,156,029.32	9,141.14	2,193,873.64	2,383,438.05	0.0038%
3140JAPS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5832	0.03	10/1/2033	118,144.39	319.99	127,994.87	129,002.76	0.0002%
3140JAPZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5839	0.04	11/1/2047	61,160.77	196.90	67,507.86	70,737.67	0.0001%
3140JAQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5875	0.04	2/1/2047	1,692,204.32	5,470.50	1,875,600.54	1,910,946.25	0.0030%
3140JATN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM5956	0.04	9/1/2038	5,234,714.95	18,448.20	5,534,461.38	5,789,768.51	0.0092%
3140JAVD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6011	0.03	11/1/2026	660,470.95	1,963.67	695,877.18	711,205.95	0.0012%
3140JAVE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6012	0.03	12/1/2027	1,269,883.50	3,859.75	1,348,057.35	1,384,024.03	0.0022%
3140JAVE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6012	0.03	12/1/2027	1,269,883.50	3,859.75	1,348,057.35	1,384,024.03	0.0022%
3140JAV88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6038	0.04	1/1/2045	72,334.36	259.56	77,868.47	82,389.24	0.0001%
3140JASM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6251	0.03	9/1/2043	1,184,106.82	3,167.04	1,176,974.36	1,226,462.43	0.0021%
3140JBCH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6371	0.03	4/1/2047	4,567,373.30	12,876.29	4,560,669.11	4,797,495.67	0.0080%
3140JBE36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6453	0.03	11/1/2038	131,906.90	333.37	129,841.13	136,905.93	0.0002%
3140JBJ72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6585	0.03	4/1/2047	7,107,643.07	18,275.29	6,993,096.15	7,304,758.94	0.0124%
3140JBNY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM6706	0.04	12/1/2036	5,043,829.28	14,679.80	4,842,153.58	5,110,972.92	0.0088%
3140JBZR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BM7051	0.02	4/1/2034	5,534,834.31	14,819.69	6,998,766.25	6,208,352.49	0.0097%
3140JG5Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN0863	0.05	10/1/2048	2,565,777.14	10,902.24	2,616,537.98	2,782,405.24	0.0045%
3140JLX25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN4296	0.05	12/1/2048	4,400,631.52	17,029.43	4,541,181.07	4,820,971.30	0.0077%
3140JNUZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN5999	0.04	2/1/2049	23,816.31	78.69	26,980.28	27,597.46	0.0000%
3140JPN27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN6708	0.04	6/1/2049	1,778,250.02	5,792.91	1,986,139.21	2,102,809.80	0.0031%
3140JQMW0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN7572	0.03	6/1/2034	468,095.35	1,077.17	517,043.90	518,768.27	0.0008%
3140JUR4X6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN8937	0.04	6/1/2049	2,846,234.55	9,261.26	3,175,289.84	3,261,430.48	0.0050%
3140JRSY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN8962	0.03	7/1/2048	118,359.65	322.17	118,190.64	118,190.64	0.0002%
3140JSR92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN9511	0.04	5/1/2049	897,756.78	2,920.53	1,001,323.69	1,016,953.35	0.0016%
3140JSVC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BN9610	0.04	4/1/2049	27,339.45	90.32	30,965.51	31,674.32	0.0000%
3140JVRV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1399	0.05	9/1/2049	677,977.95	2,687.35	716,625.57	750,120.54	0.0012%
3140JVR46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1406	0.04	9/1/2049	2,442,631.70	7,989.53	2,739,266.91	2,841,111.61	0.0043%
3140JV3E0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1696	0.04	6/1/2049	18,794.98	67.45	20,234.90	21,903.10	0.0000%
3140JWAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1821	0.03	7/1/2034	1,495,179.93	4,054.44	1,621,775.74	1,648,820.71	0.0026%
3140JWB33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO1857	0.05	8/1/2049	63,320.68	250.71	66,856.03	70,144.08	0.0001%
3140JWZL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO2546	0.04	7/1/2049	48,632.11	175.61	52,682.90	57,027.22	0.0001%
3140JYGA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO3792	0.04	8/1/2049	24,441.50	87.72	26,314.85	28,485.35	0.0000%
3140JYR73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4109	0.03	8/1/2049	1,753,544.87	5,115.84	2,046,334.39	2,061,944.21	0.0031%
3140JYR81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4110	0.04	8/1/2049	1,396,523.08	4,575.80	1,568,845.02	1,607,088.46	0.0024%
3140JY3H7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO4399	0.03	4/1/2050	11,032.98	32.15	12,861.80	13,041.65	0.0000%
3140KZZF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7041	0.03	10/1/2034	964,975.52	2,219.78	1,065,494.25	1,076,751.28	0.0017%
3140K3B43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7258	0.03	1/1/2035	1,377,964.97	3,735.82	1,494,328.32	1,536,151.24	0.0024%
3140K3B43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7258	0.03	1/1/2035	777,248.81	2,107.21	842,884.20	866,474.65	0.0014%
3140K3B50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7259	0.03	1/1/2035	1,209,955.91	3,280.79	1,312,316.60	1,347,667.00	0.0021%
3140K3B50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7259	0.03	1/1/2035	682,684.66	1,851.10	740,438.89	760,384.35	0.0012%
3140K3B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7262	0.03	1/1/2035	767,719.41	2,081.47	832,586.20	854,193.84	0.0013%
3140K3B84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO7262	0.03	1/1/2035	431,457.73	1,169.78	467,912.82	480,056.30	0.0008%
3140K4E55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8255	0.03	11/1/2049	2,068,063.89	6,021.20	2,408,478.20	2,444,026.77	0.0036%
3140K4E55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8255	0.03	11/1/2049	827,225.56	2,408.48	963,391.28	977,610.66	0.0014%
3140K4FD7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8263	0.03	11/1/2049	4,418,984.41	12,886.79	5,154,717.20	5,252,057.10	0.0077%
3140K45X4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO8961	0.04	1/1/2050	636,101.97	2,296.98	689,093.24	736,851.68	0.0011%
3140K5J57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9283	0.03	2/1/2035	418,364.51	962.79	462,138.25	469,606.30	0.0007%
3140K6CP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BO9977	0.03	12/1/2049	3,152,231.36	9,192.54	3,677,014.93	3,742,149.39	0.0055%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140K6CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0B09979	0.03	12/1/2049	528,255.91	1,542.46	616,984.44	627,462.47	0.0009%
3140K6CR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0B09979	0.03	12/1/2049	442,658.55	1,292.52	517,009.72	525,789.90	0.0008%
3140KAL61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP3048	0.03	3/1/2050	1,991,787.34	5,818.77	2,327,506.94	2,462,135.41	0.0035%
3140KEB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6361	0.03	4/1/2050	787,319.98	2,292.80	917,119.96	971,902.04	0.0014%
3140KEYH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6546	0.03	8/1/2050	2,521,890.06	7,363.18	2,945,273.06	3,096,770.71	0.0044%
3140KEK80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6618	0.03	8/1/2050	2,049,469.44	5,173.92	2,483,482.92	2,548,573.78	0.0036%
3140KEPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6727	0.02	9/1/2050	11,401,628.70	23,883.26	14,329,955.00	14,882,493.92	0.0200%
3140KEQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6749	0.03	9/1/2050	1,483,076.28	3,742.28	1,796,296.50	1,880,371.68	0.0026%
3140KEYY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP6994	0.03	7/1/2050	3,633,106.30	9,154.65	4,394,231.07	4,613,503.79	0.0064%
3140KEYF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP7009	0.03	8/1/2050	47,334.31	138.35	55,340.41	58,817.33	0.0001%
3140KE3M8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP7103	0.05	6/1/2050	248,889.92	982.81	262,083.18	274,979.83	0.0004%
3140KHLY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BP9342	0.03	7/1/2050	1,594,494.67	4,021.53	1,930,334.21	2,017,840.91	0.0028%
3140KKS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ0538	0.03	9/1/2050	9,898,414.13	24,965.43	11,983,407.14	12,640,753.97	0.0173%
3140KKS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ0538	0.03	9/1/2050	1,962,590.29	4,949.98	2,375,988.54	2,506,322.79	0.0034%
3140KLDK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1005	0.02	7/1/2051	7,659,477.32	16,000.04	9,600,026.72	9,774,167.29	0.0134%
3140KLDQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1010	0.02	7/1/2051	35,356.26	74.03	44,419.09	45,177.85	0.0001%
3140KLW57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ1567	0.03	9/1/2050	792,970.57	2,297.77	919,109.10	976,006.74	0.0014%
3140KMSN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2324	0.03	9/1/2035	1,768,580.45	4,073.34	1,955,204.74	2,041,874.84	0.0031%
3140KNFZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2883	0.03	9/1/2050	5,040,720.53	12,701.53	6,096,736.21	6,401,984.42	0.0088%
3140KNFZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ2883	0.03	9/1/2050	5,045,578.30	12,713.77	6,102,611.67	6,408,154.08	0.0088%
3140KSJG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6562	0.03	9/1/2051	10,449,163.06	26,449.29	12,695,660.12	13,247,897.91	0.0183%
3140KSJT5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6573	0.02	9/1/2051	9,501,174.37	19,903.33	11,941,999.68	12,150,068.49	0.0166%
3140KSK71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6617	0.02	10/1/2051	355,346.87	595.89	476,713.32	410,971.72	0.0006%
3140KSRV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ6799	0.02	11/1/2051	5,520,235.34	11,551.75	6,931,050.71	6,965,928.22	0.0097%
3140KSZA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7036	0.02	1/1/2052	3,997,849.67	8,384.51	5,030,703.38	4,983,112.23	0.0070%
3140KSZD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ7039	0.02	1/1/2052	9,403,807.51	19,757.72	11,854,634.69	11,734,768.56	0.0165%
3140KULK6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ8429	0.02	12/1/2050	1,266,699.74	2,630.41	1,578,245.37	1,631,657.28	0.0022%
3140KVHA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ9224	0.02	1/1/2051	69,338.29	145.80	87,477.65	87,766.64	0.0001%
3140KVHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BQ9226	0.02	1/1/2051	201,469.20	419.33	251,597.49	260,092.52	0.0004%
3140L0AZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR1823	0.02	1/1/2051	67,517.66	141.54	84,925.74	87,760.60	0.0001%
3140L05E3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR2644	0.02	2/1/2051	60,666.82	126.47	75,880.95	78,296.21	0.0001%
3140L1UL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR3286	0.02	3/1/2051	64,140.55	133.24	79,946.84	79,814.71	0.0001%
3140L2PV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4035	0.02	2/1/2051	136,328.20	286.09	171,656.91	177,362.17	0.0002%
3140L3G88	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4722	0.02	3/1/2051	63,167.39	131.68	79,008.62	78,818.68	0.0001%
3140L3JA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR4756	0.02	3/1/2051	60,868.92	126.89	76,134.69	76,636.70	0.0001%
3140L4FT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5577	0.02	3/1/2051	137,012.27	285.95	171,567.72	173,264.44	0.0002%
3140L4F53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5587	0.02	3/1/2051	67,984.00	141.23	84,739.55	85,450.66	0.0001%
3140L4HK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5633	0.02	3/1/2051	69,509.47	145.07	87,040.25	87,666.34	0.0001%
3140L4H36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR5649	0.02	3/1/2051	70,982.32	148.19	88,911.28	89,550.82	0.0001%
3140L5BJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6340	0.02	5/1/2051	930,971.33	1,944.70	1,166,820.83	966,873.72	0.0016%
3140L5QT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6765	0.02	5/1/2051	7,168,567.03	14,961.26	8,976,754.74	9,094,554.84	0.0125%
3140L5Q74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6777	0.03	5/1/2051	12,101,898.29	30,575.54	14,676,261.28	15,253,005.53	0.0212%
3140L5RF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6785	0.02	5/1/2051	6,029,328.15	12,581.39	7,548,832.68	7,646,756.19	0.0106%
3140L5SD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR6815	0.03	7/1/2051	10,428,219.08	26,390.83	12,667,596.85	13,174,148.50	0.0183%
3140L6TB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BR7745	0.02	4/1/2051	63,131.22	131.25	78,750.62	78,880.67	0.0001%
3140LDMJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3060	0.01	11/1/2028	2,848,154.10	4,177.34	3,490,000.00	3,498,052.88	0.0050%
3140LDMJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3060	0.01	11/1/2028	7,304,005.50	10,712.65	8,950,000.00	8,970,651.37	0.0128%
3140LDMP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3065	0.01	11/1/2028	2,619,648.90	3,842.19	3,210,000.00	3,217,406.79	0.0046%
3140LDMP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3065	0.01	11/1/2028	6,716,420.70	9,850.85	8,230,000.00	8,248,990.04	0.0118%
3140LDMQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3066	0.01	11/1/2028	2,505,396.30	3,674.62	3,070,000.00	3,077,083.78	0.0044%
3140LDMQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS3066	0.01	11/1/2028	14,051,437.62	20,608.99	17,218,000.00	17,257,729.08	0.0246%
3140LE7H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4495	0.02	6/1/2030	7,155,496.01	14,692.74	8,617,445.67	8,392,681.93	0.0125%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140LE7H4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4495	0.02	6/1/2030	6,642,924.66	13,640.26	8,000,150.12	7,791,486.91	0.0116%
3140LFD5C	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4598	0.02	2/1/2029	5,250,434.00	9,514.42	6,350,000.00	6,366,210.53	0.0092%
3140LFD5C	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS4598	0.02	2/1/2029	4,795,672.00	8,690.33	5,800,000.00	5,814,806.46	0.0084%
3140LFS47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5038	0.02	3/1/2029	7,699,396.20	18,476.00	8,940,000.00	8,965,731.97	0.0135%
3140LFZ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5267	0.03	10/1/2030	4,854,935.39	13,711.43	5,587,000.00	5,654,339.56	0.0085%
3140LFZ98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5267	0.03	10/1/2030	3,771,329.80	10,651.08	4,340,000.00	4,392,309.59	0.0066%
3140LF3Q5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5306	0.03	12/1/2030	6,209,644.88	16,256.49	7,289,000.00	7,308,366.38	0.0109%
3140LF6T6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5381	0.02	4/1/2029	3,580,788.96	8,831.90	4,144,000.00	4,145,202.50	0.0063%
3140LGBK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS5689	0.03	5/1/2029	3,990,436.25	11,166.95	4,495,000.00	4,496,982.17	0.0070%
3140LHHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6526	0.04	10/1/2029	18,608,807.00	61,181.94	20,300,000.00	20,388,781.29	0.0326%
3140LHHC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BS6526	0.04	10/1/2029	13,374,507.10	43,972.64	14,590,000.00	14,653,808.82	0.0234%
3140LNSG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT0518	0.02	5/1/2051	406,058.47	680.51	544,409.17	469,348.05	0.0007%
3140LPTT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT1461	0.02	7/1/2051	24,115.52	50.42	30,251.79	30,818.86	0.0000%
3140LQC81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT1894	0.03	2/1/2052	7,875,009.79	19,833.26	9,519,964.44	9,483,374.56	0.0138%
3140LQR36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT2305	0.03	3/1/2052	269,007.32	682.24	327,474.65	304,976.80	0.0005%
3140LSJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT3864	0.02	4/1/2037	316,716.42	600.08	360,048.22	342,813.74	0.0006%
3140LSSH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT4447	0.02	4/1/2037	1,746,465.33	3,309.05	1,985,431.92	1,910,476.87	0.0031%
3140LXAM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT8111	0.03	3/1/2052	264,619.83	671.45	322,294.42	316,016.56	0.0005%
3140LYRC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9482	0.03	12/1/2051	6,449,932.15	16,300.95	7,824,453.98	7,128,455.15	0.0113%
3140LYRH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9487	0.02	12/1/2051	3,056,437.35	6,419.41	3,851,648.75	3,850,618.44	0.0053%
3140LYRN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9492	0.02	12/1/2051	2,942,983.44	6,172.11	3,703,263.42	3,707,791.64	0.0052%
3140LYRZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BT9503	0.03	12/1/2051	122,301.62	358.72	143,487.56	143,664.53	0.0002%
3140M1YK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0713	0.04	9/1/2051	807,677.42	2,950.23	885,067.75	918,460.56	0.0014%
3140M2C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0986	0.03	11/1/2051	4,518,065.44	11,399.17	5,471,601.42	5,633,702.89	0.0079%
3140M2C67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0992	0.03	11/1/2051	9,413,658.73	27,183.85	10,873,540.24	11,512,108.22	0.0165%
3140M2C75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU0993	0.03	11/1/2051	11,906,232.41	34,489.62	13,795,849.99	14,549,161.64	0.0208%
3140M2E99	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1059	0.03	10/1/2051	2,239,197.35	5,621.02	2,698,088.19	2,803,717.05	0.0039%
3140M2LX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1241	0.03	3/1/2052	2,542,282.18	7,469.83	2,987,932.28	2,573,758.08	0.0044%
3140M2PE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1320	0.03	2/1/2052	2,308,520.23	6,792.48	2,716,992.95	2,593,363.15	0.0040%
3140M2PK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1325	0.02	2/1/2052	1,068,834.12	1,792.79	1,434,233.89	1,282,780.02	0.0019%
3140M2S52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1439	0.03	1/1/2052	9,949,405.16	25,213.70	12,102,574.12	12,280,784.45	0.0174%
3140M2S52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU1439	0.03	1/1/2052	1,505,956.86	3,816.38	1,831,863.74	1,858,837.93	0.0026%
3140M5E43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3754	0.02	12/1/2051	6,477,762.85	13,563.33	8,137,995.27	8,167,225.02	0.0113%
3140M5E92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3759	0.02	12/1/2051	2,442,069.19	5,109.10	3,065,461.43	3,080,571.16	0.0043%
3140M5F26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU3784	0.02	11/1/2051	73,080.70	122.60	98,077.78	94,664.39	0.0001%
3140M73J8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU6200	0.04	11/1/2051	207,720.15	675.70	231,667.64	243,074.83	0.0004%
3140M8VM8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU6919	0.02	4/1/2052	94,219.70	198.58	119,146.30	107,825.52	0.0002%
3140MAVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8716	0.04	6/1/2052	5,829,875.02	19,240.95	6,596,896.13	6,502,241.31	0.0102%
3140MAVJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8716	0.04	6/1/2052	11,132,541.04	36,741.89	12,597,219.78	12,416,469.99	0.0195%
3140MAVY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8730	0.03	6/1/2052	167,007.06	424.02	203,530.63	188,713.11	0.0003%
3140MAWG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8746	0.04	6/1/2052	10,740,184.36	39,184.60	11,755,378.88	11,850,242.66	0.0188%
3140MAWG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8746	0.04	6/1/2052	12,290,659.11	44,841.36	13,452,409.17	13,560,967.67	0.0215%
3140MAXK5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8781	0.02	4/1/2037	559,910.07	1,061.16	636,695.55	602,890.34	0.0010%
3140MAZB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8837	0.05	5/1/2052	1,866,795.60	8,064.94	1,935,586.34	1,996,921.16	0.0033%
3140MA3A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8892	0.02	4/1/2052	705,395.63	1,486.35	891,810.86	802,879.99	0.0012%
3140MA4A9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU8916	0.03	4/1/2052	401,977.09	1,019.70	489,457.90	479,923.53	0.0007%
3140MBR53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9507	0.03	4/1/2052	518,253.30	1,315.02	631,207.97	618,912.36	0.0009%
3140MB7B2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9889	0.03	1/1/2052	394,084.37	1,144.01	457,604.44	441,769.14	0.0007%
3140MB7L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BU9898	0.04	1/1/2052	7,846,058.60	25,786.33	8,841,027.88	8,670,472.38	0.0137%
3140MDJF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV0261	0.04	5/1/2052	350,915.55	1,283.28	384,982.66	391,752.60	0.0006%
3140MDKV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV0307	0.03	2/1/2052	161,542.33	409.54	196,578.52	183,073.85	0.0003%
3140MFS61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2340	0.02	2/1/2052	1,254,005.68	2,640.87	1,584,520.90	1,433,978.99	0.0022%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140MGKF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV2993	0.02	4/1/2052	4,575,255.62	9,638.89	5,783,336.86	5,324,113.87	0.0080%
3140MHND7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV3987	0.05	3/1/2052	228,848.76	913.91	243,710.21	256,978.48	0.0004%
3140MHSM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4123	0.03	3/1/2052	284,997.79	722.56	346,826.56	322,999.22	0.0005%
3140MHS59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4139	0.03	3/1/2052	1,899,082.67	4,811.47	2,309,504.76	2,085,578.03	0.0033%
3140MHTC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4146	0.03	3/1/2052	16,399,754.28	47,996.28	19,198,513.60	18,578,596.35	0.0287%
3140MHT74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4173	0.03	3/1/2052	160,768.16	407.63	195,660.26	182,218.21	0.0003%
3140MHUU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4194	0.03	3/1/2052	9,768,064.70	28,418.01	11,367,202.79	10,745,782.99	0.0171%
3140MHWG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4246	0.02	3/1/2052	36,775.37	77.48	46,485.79	41,850.41	0.0001%
3140MJEF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4633	0.02	3/1/2052	247,486.58	521.00	312,597.51	281,426.52	0.0004%
3140MJE84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV4658	0.02	4/1/2052	235,053.41	495.21	297,126.00	267,496.77	0.0004%
3140MJ7B5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5389	0.03	4/1/2052	14,788,278.91	43,412.20	17,364,879.77	16,714,154.29	0.0259%
3140MJ7H2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5395	0.04	4/1/2052	170,309.57	558.07	191,339.72	187,132.05	0.0003%
3140MKHR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5639	0.02	2/1/2052	363,456.85	765.12	459,072.46	413,297.11	0.0006%
3140MKMD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV5755	0.04	3/1/2052	1,808,292.97	6,613.83	1,984,148.01	2,059,030.10	0.0032%
3140ML2M1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7079	0.05	3/1/2052	189,350.43	755.37	201,432.34	211,354.93	0.0003%
3140ML3E8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7096	0.03	4/1/2052	407,883.66	1,034.98	496,789.02	462,657.95	0.0007%
3140MMBK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7241	0.05	5/1/2052	7,412,181.57	29,589.07	7,890,419.92	8,100,822.48	0.0130%
3140MMCD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7267	0.03	5/1/2052	3,975,092.15	11,679.91	4,671,962.00	4,428,968.64	0.0070%
3140MMRT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7697	0.03	4/1/2042	409,550.26	1,009.46	484,542.98	450,292.77	0.0007%
3140MMSF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7717	0.03	4/1/2052	143,503.78	364.11	174,772.30	162,764.84	0.0003%
3140MMW46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7866	0.04	7/1/2052	8,661,718.83	28,680.65	9,833,364.17	9,337,558.18	0.0152%
3140MMZA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7936	0.04	8/1/2052	6,549,865.14	23,952.43	7,185,730.42	7,214,807.96	0.0115%
3140MMZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV7937	0.04	8/1/2052	2,003,080.67	7,327.87	2,198,361.09	2,198,018.90	0.0035%
3140MNA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8126	0.03	4/1/2052	122,491.04	310.89	149,228.27	146,321.36	0.0002%
3140MNB07	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8135	0.03	4/1/2052	534,375.42	1,569.83	627,930.83	611,509.53	0.0009%
3140MNBZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8155	0.02	4/1/2052	70,839.02	149.18	89,508.76	81,004.02	0.0001%
3140MNP83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8546	0.04	5/1/2052	690,176.92	2,265.12	776,614.06	752,813.16	0.0012%
3140MNRN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV8592	0.03	5/1/2052	112,717.89	286.07	137,313.48	134,638.57	0.0002%
3140MPG96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9223	0.03	4/1/2052	271,760.49	797.77	319,106.29	302,509.44	0.0005%
3140MPWE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9644	0.03	5/1/2052	2,006,239.89	5,095.10	2,445,649.79	2,309,266.31	0.0035%
3140MP3L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9802	0.03	5/1/2052	6,927,479.93	20,345.98	8,138,391.15	7,768,061.71	0.0121%
3140MP4D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9819	0.03	5/1/2052	424,842.67	1,247.88	499,151.33	476,437.94	0.0007%
3140MQB57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9959	0.04	6/1/2052	13,547,461.96	49,493.87	14,848,160.85	14,802,003.74	0.0237%
3140MQCP2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9977	0.04	6/1/2052	11,512,292.27	38,101.72	13,063,445.83	12,602,676.77	0.0201%
3140MQDD8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BV9999	0.04	7/1/2052	439,471.10	1,455.19	498,922.73	488,035.66	0.0008%
3140MRAA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW0000	0.04	7/1/2052	11,595,200.40	42,425.71	12,727,712.24	12,573,396.41	0.0203%
3140MSHM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1133	0.04	9/1/2052	4,515,978.48	16,523.89	4,957,166.28	4,876,792.96	0.0079%
3140MSJT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1173	0.04	9/1/2037	308,524.96	956.05	327,789.13	327,330.93	0.0005%
3140MSJV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW1176	0.04	9/1/2037	2,490,702.72	7,718.14	2,646,221.14	2,642,522.22	0.0044%
3140MTNW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0BW2204	0.03	5/1/2052	134,174.27	340.28	163,332.36	152,110.52	0.0002%
3140Q7CW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0084	0.05	8/1/2047	180,928.88	709.81	189,283.87	197,602.79	0.0003%
3140Q7EB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0129	0.04	8/1/2047	612,079.56	2,183.81	655,142.05	705,367.34	0.0011%
3140Q7LE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA0324	0.05	9/1/2047	139,975.91	549.15	146,439.76	151,187.30	0.0002%
3140Q8J48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1182	0.04	2/1/2048	853,125.23	2,768.57	949,224.74	951,546.07	0.0015%
3140Q8K87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1218	0.05	2/1/2048	65,789.76	259.68	69,247.28	71,624.05	0.0001%
3140Q8QJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1356	0.04	3/1/2048	808,418.08	2,622.20	899,041.46	899,041.46	0.0014%
3140Q8WF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1545	0.04	4/1/2048	66,299.14	238.12	71,436.88	77,304.40	0.0001%
3140Q8W50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1567	0.05	1/1/2048	114,713.08	450.04	120,010.33	124,127.68	0.0002%
3140Q8XE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1576	0.05	1/1/2048	101,856.80	433.24	103,976.89	109,558.83	0.0002%
3140Q83T0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1709	0.05	5/1/2048	336,589.31	1,320.72	352,191.39	369,496.64	0.0006%
3140Q9DP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1909	0.05	6/1/2048	4,643.64	18.22	4,858.08	5,096.82	0.0000%
3140Q9ED1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA1931	0.05	6/1/2048	1,131,501.57	4,451.79	1,187,142.96	1,281,422.64	0.0020%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140Q9MT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2169	0.05	8/1/2048	272,011.04	1,071.92	285,845.99	292,242.20	0.0005%
3140Q9N25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2208	0.05	8/1/2048	27,506.12	107.91	28,776.60	29,852.82	0.0000%
3140Q9PD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2219	0.05	8/1/2048	1,380,749.91	5,884.71	1,412,329.60	1,493,557.42	0.0024%
3140Q9SR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2327	0.04	9/1/2048	279,698.99	1,006.27	301,881.22	324,372.11	0.0005%
3140Q9UC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2378	0.04	9/1/2048	0,000.00	-	0.00	0.00	0.0000%
3140Q92N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA2580	0.05	11/1/2048	3,961,254.38	15,418.08	4,111,488.16	4,260,800.28	0.0069%
3140QA0U2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3294	0.05	3/1/2034	1,980,571.97	7,569.99	2,018,664.16	2,237,740.75	0.0035%
3140QA2C3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3470	0.04	5/1/2049	503,501.52	1,645.17	564,058.88	591,476.71	0.0009%
3140QA3B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3493	0.04	5/1/2049	1,392,270.61	5,009.01	1,502,704.36	1,610,285.22	0.0024%
3140QBKK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA3897	0.04	7/1/2049	395,434.48	1,292.07	442,994.35	468,695.86	0.0007%
3140QBPQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4030	0.04	8/1/2049	0,000.01	-	0.01	0.01	0.0000%
3140QBPV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4035	0.05	8/1/2049	1,549,143.23	6,109.38	1,629,167.96	1,709,291.72	0.0027%
3140QBS82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4142	0.03	9/1/2049	118,485.94	344.57	137,828.84	141,141.98	0.0002%
3140QBUK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4185	0.05	9/1/2049	247,793.93	977.34	260,624.48	274,791.46	0.0004%
3140QBUP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4189	0.05	9/1/2049	42,711.59	181.99	43,677.74	48,020.89	0.0001%
3140QBUV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4195	0.05	9/1/2049	241,292.43	1,017.28	244,146.50	274,298.90	0.0004%
3140QB3Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4406	0.03	10/1/2049	138,559.32	403.42	161,366.92	165,646.17	0.0002%
3140QB4F2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4421	0.03	10/1/2049	109,576.52	319.55	127,820.31	130,642.64	0.0002%
3140QB4R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4431	0.04	10/1/2049	1,962,327.14	6,427.45	2,203,698.20	2,270,951.31	0.0034%
3140QB4R6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4431	0.04	10/1/2049	2,465,663.90	8,076.09	2,768,946.62	2,855,510.74	0.0043%
3140QCBE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4536	0.03	11/1/2049	322,146.09	939.45	375,781.37	395,426.69	0.0006%
3140QCBQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4546	0.03	11/1/2049	3,781,474.55	11,027.67	4,411,066.00	4,504,179.41	0.0066%
3140QCEA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4628	0.04	11/1/2049	402,533.57	1,456.24	436,871.69	461,320.72	0.0007%
3140QCMJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4860	0.03	12/1/2049	285,375.93	832.22	332,889.20	350,394.54	0.0005%
3140QCNG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA4890	0.03	12/1/2034	51,221.27	138.85	55,538.26	56,321.76	0.0001%
3140QCS56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5039	0.03	1/1/2035	48,171.84	130.57	52,229.55	52,967.24	0.0001%
3140QCVQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5122	0.03	2/1/2050	274,447.06	795.75	318,299.13	337,240.93	0.0005%
3140QCVU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5126	0.03	2/1/2050	1,130,287.46	3,300.38	1,320,151.68	1,362,593.14	0.0020%
3140QCLX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5182	0.05	2/1/2050	654,938.67	2,589.45	690,521.23	753,594.08	0.0011%
3140QCY34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5229	0.03	2/1/2050	423,487.84	1,238.43	495,371.14	472,626.96	0.0007%
3140QC5N2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5352	0.04	3/1/2050	7,515,535.11	24,655.88	8,453,444.81	8,933,917.43	0.0132%
3140QC6R2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5379	0.05	3/1/2050	261,573.74	1,033.07	275,485.77	302,793.06	0.0005%
3140QDAS3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5416	0.03	3/1/2050	587,190.63	1,475.65	708,311.97	729,919.75	0.0010%
3140QDEJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5536	0.03	4/1/2050	4,395,334.04	12,799.46	5,119,783.39	5,429,975.20	0.0077%
3140QDKB9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5689	0.03	5/1/2050	922,330.02	2,676.71	1,070,684.00	950,865.82	0.0016%
3140QDKP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5701	0.03	5/1/2050	455,347.45	1,144.68	549,445.48	578,104.30	0.0008%
3140QDMC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5754	0.04	5/1/2050	1,924,223.04	6,999.29	2,099,786.16	2,249,291.73	0.0034%
3140QDTY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5966	0.03	6/1/2050	1,453,119.97	3,656.38	1,755,060.60	1,855,180.73	0.0025%
3140QDT38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5969	0.03	6/1/2050	8,274,640.32	20,716.51	9,943,927.41	8,373,338.37	0.0145%
3140QDUL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA5986	0.03	6/1/2050	6,488,380.02	16,326.42	7,836,680.99	7,117,358.59	0.0114%
3140QDX33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6097	0.04	6/1/2050	1,506,235.66	4,954.31	1,698,621.53	1,793,731.09	0.0026%
3140QDYC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6106	0.04	6/1/2050	190,300.70	690.50	207,150.30	214,959.77	0.0003%
3140QD6M1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6275	0.02	7/1/2050	100,687.58	210.91	126,547.57	128,312.68	0.0002%
3140QEAB8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6301	0.02	7/1/2050	3,295,351.90	6,902.50	4,141,502.22	4,224,540.12	0.0058%
3140QEAH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6307	0.03	7/1/2050	2,515,559.14	6,297.99	3,023,036.24	3,148,046.36	0.0044%
3140QEAN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6312	0.03	7/1/2050	477,819.56	1,389.37	555,746.30	589,513.38	0.0008%
3140QEDD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6399	0.03	7/1/2050	1,458,712.46	3,673.91	1,763,476.47	1,856,150.08	0.0026%
3140QEDU3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6414	0.03	7/1/2050	1,648,649.09	4,807.96	1,923,183.54	2,064,361.79	0.0029%
3140QEDW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6416	0.03	7/1/2050	1,338,190.26	3,900.66	1,560,262.40	1,661,404.96	0.0023%
3140QEDX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6417	0.03	7/1/2050	1,167,693.70	3,392.29	1,356,915.58	1,438,458.97	0.0020%
3140QEE32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6453	0.05	7/1/2050	794,849.29	3,148.80	839,679.79	885,348.35	0.0014%
3140QELR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6635	0.03	8/1/2050	6,459,986.24	16,208.19	7,779,929.00	7,057,616.65	0.0113%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140QEPY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6738	0.03	8/1/2050	4,100,996.47	11,985.05	4,794,020.01	5,121,249.71	0.0072%
3140QEY70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6777	0.05	8/1/2050	5,388,275.33	21,412.18	5,709,914.83	6,268,412.75	0.0094%
3140QERV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6799	0.02	8/1/2050	5,244,833.63	10,985.92	6,591,554.04	6,857,224.59	0.0092%
3140QERV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA6799	0.02	8/1/2050	3,448,617.50	7,223.54	4,334,121.96	4,508,807.39	0.0060%
3140QFA74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7229	0.03	10/1/2050	460,666.62	1,158.55	556,105.43	591,455.79	0.0008%
3140QFD55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7323	0.02	10/1/2050	106,997.73	222.61	133,568.51	136,195.53	0.0002%
3140QFFX2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7381	0.03	10/1/2050	5,486,785.83	16,036.86	6,414,742.47	6,777,618.85	0.0096%
3140QFPA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7616	0.02	11/1/2050	69,971.19	146.86	88,113.82	89,760.46	0.0001%
3140QFZD4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA7939	0.03	11/1/2035	1,446,341.23	3,339.44	1,602,931.62	1,674,861.02	0.0025%
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	3,842,009.33	9,712.99	4,662,236.61	4,918,236.90	0.0067%
3140QF5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8043	0.03	12/1/2050	5,870,278.16	14,840.66	7,123,518.83	7,514,666.47	0.0103%
3140QGEP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8241	0.04	12/1/2050	6,174,383.70	22,390.67	6,717,200.69	7,406,736.16	0.0108%
3140QG5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA8955	0.03	2/1/2051	62,564.61	157.03	75,373.60	69,092.40	0.0001%
3140QHJA4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9256	0.02	2/1/2051	5,391,156.92	9,025.45	7,220,363.91	7,229,529.78	0.0094%
3140QHKM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9299	0.03	2/1/2051	3,333,864.34	9,716.89	3,886,755.27	4,150,978.71	0.0058%
3140QHMG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CA9358	0.03	3/1/2041	217,636.85	531.77	255,247.58	267,169.82	0.0004%
3140QKDE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0100	0.03	4/1/2041	220,031.70	537.62	258,056.30	270,572.24	0.0004%
3140QKDF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0101	0.03	4/1/2041	222,974.80	544.81	261,508.00	273,726.57	0.0004%
3140QKDU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0114	0.03	4/1/2041	299,660.26	725.86	348,413.81	363,923.89	0.0005%
3140QKF78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0189	0.03	4/1/2051	7,939,296.63	23,237.15	9,294,858.84	9,850,223.39	0.0139%
3140QKGL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0202	0.03	4/1/2051	970,887.91	2,840.85	1,136,338.84	1,203,151.33	0.0017%
3140QKNP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0397	0.03	5/1/2051	8,919,138.95	26,109.28	10,443,712.04	11,020,424.72	0.0156%
3140QKQY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0470	0.03	5/1/2041	740,560.98	1,816.08	871,719.96	908,548.89	0.0013%
3140QKTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0548	0.04	5/1/2051	7,060,241.91	23,280.05	7,981,732.98	7,825,795.01	0.0124%
3140QKTE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0548	0.04	5/1/2051	10,590,362.85	34,920.08	11,972,599.46	11,798,103.71	0.0185%
3140QK5L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB0850	0.03	6/1/2051	1,005,474.18	2,943.91	1,177,563.27	1,204,368.39	0.0018%
3140QLMK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1261	0.02	8/1/2051	1,921,582.83	4,016.40	2,409,840.64	2,460,577.87	0.0034%
3140QLMX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1273	0.02	8/1/2051	5,123,128.95	10,736.40	6,441,837.50	6,561,859.78	0.0090%
3140QLRE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1384	0.03	8/1/2051	265,310.42	671.73	322,432.57	338,430.80	0.0005%
3140QLVR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1523	0.02	9/1/2051	21,777,436.68	45,620.00	27,371,999.70	27,818,788.19	0.0381%
3140QLV45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1534	0.03	9/1/2051	8,295,189.45	20,987.64	10,074,068.46	10,340,951.03	0.0145%
3140QLV45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1534	0.03	9/1/2051	17,042,844.08	43,120.07	20,697,631.92	21,417,861.51	0.0298%
3140QLWK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1549	0.03	9/1/2051	535,288.36	1,352.82	649,353.86	668,653.23	0.0009%
3140QL2Q8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1682	0.03	9/1/2051	5,672,769.92	16,619.31	6,647,725.32	6,717,277.42	0.0099%
3140QL7M2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1799	0.02	10/1/2051	646,720.62	1,348.73	809,240.36	825,739.46	0.0011%
3140QMAB0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1801	0.02	10/1/2051	854,869.59	1,787.86	1,072,716.95	1,091,079.93	0.0015%
3140QMA95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1831	0.02	10/1/2051	5,489,734.76	11,528.16	6,916,898.41	6,156,410.12	0.0096%
3140QMBT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB1849	0.03	10/1/2041	79,752.82	228.38	91,350.71	97,090.26	0.0001%
3140QMK52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2115	0.03	11/1/2041	78,925.92	193.41	92,837.65	87,540.00	0.0001%
3140QMMU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2170	0.03	11/1/2051	4,759,613.07	13,962.56	5,585,023.73	5,846,936.99	0.0083%
3140QM566	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2275	0.03	12/1/2051	6,605,737.88	16,737.76	8,034,124.95	7,925,244.81	0.0116%
3140QMRB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2281	0.02	12/1/2051	11,378,778.42	23,858.78	14,315,269.70	13,581,727.08	0.0199%
3140QMRB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2281	0.02	12/1/2051	885,679.34	1,857.07	1,114,244.27	920,865.50	0.0015%
3140QMRE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2284	0.03	12/1/2051	23,344,238.48	58,600.62	28,128,299.70	25,595,656.02	0.0409%
3140QMRK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2289	0.03	12/1/2051	1,788,613.99	4,533.19	2,175,929.43	2,232,127.88	0.0031%
3140QMSJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2320	0.03	12/1/2051	544,654.40	1,376.51	660,723.73	680,593.33	0.0010%
3140QMSK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2321	0.03	12/1/2051	535,384.39	1,356.90	651,311.28	670,001.11	0.0009%
3140QMT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2346	0.02	12/1/2051	227,040.79	473.85	284,312.76	285,725.02	0.0004%
3140QMTD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2347	0.02	12/1/2051	416,980.75	872.10	523,260.11	525,899.25	0.0007%
3140QMTE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2348	0.02	12/1/2051	373,613.79	706.70	424,020.73	425,689.50	0.0006%
3140QMTF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2349	0.02	12/1/2051	872,822.44	1,827.01	1,096,207.63	1,096,961.62	0.0015%
3140QMTG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2350	0.02	12/1/2051	524,338.08	1,099.41	659,644.33	661,736.38	0.0009%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140QMUAO	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2376	0.03	12/1/2051	470,310.70	1,191.64	571,987.14	589,581.91	0.0008%
3140QMWC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2442	0.04	12/1/2051	156,977.41	516.89	177,219.41	173,487.60	0.0003%
3140QMWX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2461	0.04	12/1/2051	902,909.69	3,293.75	988,125.64	1,025,412.26	0.0016%
3140QM3Y8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2614	0.02	1/1/2052	2,360,597.88	4,979.09	2,987,455.71	2,382,232.71	0.0041%
3140QM4J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2624	0.03	1/1/2052	20,354,966.71	51,355.99	24,650,874.63	24,684,977.88	0.0356%
3140QM6S8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2680	0.04	1/1/2052	246,706.28	815.34	279,544.36	297,119.34	0.0004%
3140QNEQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2842	0.02	2/1/2052	2,095,328.61	4,402.36	2,641,414.68	2,579,150.64	0.0037%
3140QNE81	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2858	0.03	2/1/2052	399,726.20	1,010.13	484,863.35	448,349.80	0.0007%
3140QNGE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2896	0.03	2/1/2052	1,700,210.20	4,999.50	1,999,800.28	1,840,566.80	0.0030%
3140QNHF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB2929	0.03	2/1/2052	158,695.62	465.74	186,297.45	176,708.41	0.0003%
3140QNK27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3012	0.02	3/1/2052	3,794,170.09	7,961.95	4,777,167.93	4,179,421.83	0.0066%
3140QNPL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3126	0.04	3/1/2052	423,796.41	1,396.98	478,963.41	466,836.19	0.0007%
3140QNNQ47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3174	0.04	3/1/2052	1,292,885.37	4,278.47	1,466,904.21	1,506,515.47	0.0023%
3140QNSX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3233	0.03	4/1/2052	24,762,047.08	72,431.60	28,972,641.00	26,790,005.17	0.0433%
3140QNSU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3292	0.03	4/1/2052	102,208.58	256.72	123,226.01	114,759.97	0.0002%
3140QNYG1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3410	0.03	3/1/2052	5,786,394.24	16,982.24	6,792,897.93	6,813,093.05	0.0101%
3140QN4Q2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3530	0.04	5/1/2052	691,783.97	2,530.03	759,009.43	757,421.59	0.0012%
3140QPA56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3627	0.04	5/1/2052	2,699,186.93	9,872.70	2,961,810.69	2,959,512.33	0.0004%
3140QPDW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3716	0.04	6/1/2037	1,318,203.29	4,084.82	1,400,511.34	1,383,804.27	0.0023%
3140QPEV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3747	0.04	3/1/2052	215,228.83	712.03	244,126.03	240,610.45	0.0004%
3140QPEV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3750	0.05	6/1/2052	18,600,357.07	74,179.09	19,781,090.36	20,105,820.57	0.0326%
3140QPHX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3845	0.04	6/1/2052	8,227,174.40	27,201.64	9,326,276.03	9,068,341.36	0.0144%
3140QPH42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3850	0.04	6/1/2052	14,631,752.94	52,884.26	15,865,278.33	16,128,709.51	0.0256%
3140QPJD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3859	0.04	6/1/2052	13,322,225.24	48,723.33	14,616,999.01	14,546,569.59	0.0233%
3140QPJD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3859	0.04	6/1/2052	13,322,225.24	48,723.33	14,616,999.01	14,546,569.59	0.0233%
3140QPJF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3861	0.05	6/1/2052	6,113,659.15	24,133.12	6,435,498.43	6,676,531.20	0.0107%
3140QPNM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB3995	0.03	3/1/2052	103,740.29	263.46	126,460.12	117,253.83	0.0002%
3140QPPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4037	0.05	7/1/2052	26,756,565.70	115,548.37	27,731,609.08	28,413,146.57	0.0468%
3140QPPX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4037	0.05	7/1/2052	1,041,594.89	4,498.13	1,079,551.93	1,111,828.67	0.0018%
3140QPQN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4060	0.04	7/1/2052	20,819,384.01	75,944.35	22,783,304.89	22,381,337.51	0.0364%
3140QPQN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4060	0.04	7/1/2052	19,835,362.85	72,354.87	21,706,459.67	21,323,804.13	0.0347%
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	20,283,508.24	80,698.48	21,519,593.70	21,601,676.27	0.0355%
3140QPRW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4100	0.05	7/1/2052	19,405,374.85	77,204.80	20,587,946.49	20,666,475.47	0.0340%
3140QPR74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4109	0.03	7/1/2052	11,842,145.61	34,812.64	13,925,055.39	13,063,503.08	0.0207%
3140QPVD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4211	0.05	7/1/2052	15,780,339.23	62,939.42	16,783,845.34	16,880,081.80	0.0276%
3140QPXU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4290	0.05	8/1/2052	9,044,565.67	39,043.22	9,370,373.56	9,589,843.53	0.0158%
3140QP2D8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4371	0.04	8/1/2052	6,140,805.81	20,322.80	6,967,815.88	6,815,768.36	0.0107%
3140QP3N5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4404	0.05	8/1/2052	5,004,874.53	21,607.08	5,185,699.89	5,022,955.64	0.0088%
3140QOHN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4736	0.04	9/1/2037	332,834.46	1,031.38	353,616.50	351,886.47	0.0006%
3140QQL52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4847	0.06	10/1/2052	4,929,309.25	9,896.24	4,982,724.05	4,954,696.23	0.0086%
3140QQNL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4894	0.05	10/1/2052	11,644,265.27	49,967.32	11,992,157.77	11,909,773.10	0.0204%
3140QQNL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4894	0.05	10/1/2052	12,614,620.70	54,131.27	12,991,504.24	12,902,254.19	0.0221%
3140QQNS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4900	0.05	10/1/2052	23,116,558.14	99,897.31	23,975,355.37	23,460,637.14	0.0405%
3140QQP58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4943	0.05	10/1/2052	11,325,411.98	44,958.76	11,989,003.32	11,642,722.59	0.0198%
3140QQP58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0CB4943	0.05	10/1/2052	12,269,196.32	48,705.33	12,988,086.93	12,612,949.47	0.0215%
3140X3CE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM0068	0.04	2/1/2040	98,340.62	314.94	107,979.99	116,540.39	0.0002%
3140X3CH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM0071	0.04	2/1/2040	40,460.73	130.68	44,803.54	48,073.52	0.0001%
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	616,357.78	1,781.38	712,552.35	719,318.64	0.0011%
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	3,377,302.92	9,760.99	3,904,396.44	3,941,471.88	0.0059%
3140X4DE3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1000	0.03	4/1/2047	5,065,954.38	14,641.49	5,856,594.66	6,093,926.33	0.0089%
3140X4D52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1023	0.04	5/1/2049	702,810.46	2,275.73	780,250.30	818,989.87	0.0012%
3140X4D60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1024	0.04	5/1/2049	1,059,569.45	3,430.97	1,176,332.18	1,238,151.81	0.0019%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140X4GS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1108	0.05	11/1/2044	158,649.48	660.99	158,636.79	171,608.45	0.0003%
3140X4HL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1134	0.03	4/1/2048	732,357.68	2,107.19	842,875.52	861,530.66	0.0013%
3140X4HN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1136	0.06	3/1/2039	158,260.19	708.77	154,641.58	169,910.49	0.0003%
3140X4HP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1137	0.06	9/1/2039	115,768.68	564.54	112,907.60	125,287.69	0.0002%
3140X4HQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1138	0.07	8/1/2037	81,211.30	426.63	78,762.57	87,034.19	0.0001%
3140X4JD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1159	0.05	2/1/2048	18,596.09	72.96	19,454.82	21,313.20	0.0000%
3140X4JV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1175	0.05	8/1/2049	3,182,384.16	12,328.83	3,287,688.83	3,520,617.50	0.0056%
3140X4QP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1361	0.04	12/1/2046	370,829.33	1,190.86	408,294.43	427,925.76	0.0006%
3140X4QR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1363	0.05	7/1/2049	1,514,241.30	5,961.77	1,589,804.72	1,731,084.02	0.0027%
3140X4TQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1458	0.05	4/1/2049	22,044.79	86.49	23,063.03	25,002.46	0.0000%
3140X4TZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1467	0.03	12/1/2047	1,341,709.59	3,831.70	1,532,681.74	1,560,694.98	0.0023%
3140X4V37	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1533	0.04	2/1/2048	2,964,756.11	10,559.71	3,167,914.46	3,341,313.37	0.0052%
3140X4WP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1553	0.03	9/1/2046	3,657,520.02	10,439.08	4,175,632.50	4,290,374.14	0.0064%
3140X4WY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1562	0.05	8/1/2049	1,379,981.59	5,878.49	1,410,836.59	1,517,265.86	0.0024%
3140X4XF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1577	0.04	9/1/2034	938,285.55	2,898.98	993,936.03	1,037,605.69	0.0016%
3140X4Y91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1635	0.04	9/1/2049	12,883.77	42.23	14,478.59	15,190.20	0.0000%
3140X4ZS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1652	0.04	7/1/2044	517,556.08	1,662.14	569,876.44	597,926.67	0.0009%
3140X44J2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1724	0.03	10/1/2049	2,546,622.97	7,449.49	2,579,795.90	3,018,544.08	0.0045%
3140X45S1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1756	0.05	7/1/2047	1,563,471.71	6,514.01	1,563,362.27	1,725,147.50	0.0027%
3140X45U6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM1758	0.04	9/1/2049	16,273.62	53.02	18,177.74	19,071.16	0.0000%
3140X5PB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2217	0.03	3/1/2047	3,404,429.97	9,710.85	3,884,340.20	4,068,614.73	0.0060%
3140X5QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2268	0.03	1/1/2035	1,078,103.88	2,479.60	1,190,209.73	1,209,341.28	0.0019%
3140X5QW6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2268	0.03	1/1/2035	1,364,688.43	3,138.74	1,506,594.57	1,530,811.73	0.0024%
3140X5RG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2286	0.03	1/1/2035	366,722.87	994.17	397,669.51	409,719.60	0.0006%
3140X5R70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2309	0.04	3/1/2049	570,011.14	1,849.87	634,240.69	661,517.15	0.0010%
3140X5WV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2459	0.04	2/1/2050	1,233,809.25	4,046.34	1,387,315.73	1,466,206.71	0.0022%
3140X5XX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2493	0.05	10/1/2049	1,349,438.32	5,733.90	1,376,135.35	1,489,994.31	0.0024%
3140X6AQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2714	0.03	3/1/2050	2,892,066.92	8,419.11	3,367,645.87	3,570,350.44	0.0051%
3140X6AQ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2714	0.03	3/1/2050	1,446,969.42	4,212.28	1,684,912.80	1,786,330.66	0.0025%
3140X6BM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2743	0.03	2/1/2034	268,267.93	726.56	290,622.62	303,495.12	0.0005%
3140X6BP5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2745	0.05	3/1/2050	55,520.83	220.08	56,686.99	63,428.80	0.0001%
3140X6CG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2770	0.04	4/1/2050	54,947.64	180.10	61,749.32	65,287.24	0.0001%
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	950,843.99	2,755.78	1,102,312.79	1,167,274.63	0.0017%
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	14,036,833.88	40,682.23	16,272,891.97	15,170,393.53	0.0246%
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	5,467,352.85	15,845.75	6,338,298.44	6,690,921.31	0.0096%
3140X6FL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2870	0.03	3/1/2050	12,689,012.58	36,775.91	14,710,363.64	13,713,727.45	0.0222%
3140X6GM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM2903	0.04	6/1/2047	97,810.61	316.28	108,438.68	116,447.44	0.0002%
3140X6MD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3055	0.04	11/1/2048	10,210.74	33.12	11,357.00	11,929.09	0.0000%
3140X6PH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3123	0.03	5/1/2040	404,728.68	966.09	463,723.59	487,416.96	0.0007%
3140X6PZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3139	0.04	3/1/2046	2,500,300.61	8,041.18	2,756,974.98	2,986,608.49	0.0044%
3140X6RQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3194	0.05	8/1/2049	9,377,788.93	39,929.00	9,582,960.10	9,921,414.90	0.0164%
3140X6TG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3250	0.04	5/1/2050	533,759.03	1,743.67	597,828.29	640,318.24	0.0009%
3140X6T27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3268	0.04	3/1/2050	808,776.52	2,645.40	906,995.01	964,491.52	0.0014%
3140X6UM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3287	0.03	5/1/2050	2,126,864.42	5,345.86	2,566,011.65	2,665,060.03	0.0037%
3140X6WH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3347	0.04	5/1/2047	114,497.26	369.88	126,817.59	135,056.01	0.0002%
3140X6ZJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3444	0.04	4/1/2050	1,591,492.98	5,203.76	1,784,144.95	1,894,348.98	0.0028%
3140X6ZV6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3455	0.04	11/1/2047	1,487,043.93	4,821.86	1,653,207.85	1,749,684.90	0.0026%
3140X7BP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3645	0.04	1/1/2049	3,310,833.88	11,911.36	3,573,407.90	3,878,662.68	0.0058%
3140X7CA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3664	0.04	3/1/2049	1,197,926.93	4,309.77	1,292,931.54	1,385,413.89	0.0021%
3140X7FP9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3773	0.04	11/1/2048	157,956.48	512.36	175,665.30	187,143.06	0.0003%
3140X7HL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3834	0.05	2/1/2050	8,520,656.82	33,428.32	8,914,219.62	9,140,977.78	0.0149%
3140X7HL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3834	0.05	2/1/2050	13,031,592.79	51,125.67	13,633,512.36	13,980,318.97	0.0228%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140X7KK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM3897	0.02	7/1/2050	71,454.91	149.39	89,632.35	91,195.42	0.0001%
3140X7SE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4116	0.05	7/1/2049	3,857,093.77	15,132.19	4,035,250.06	4,390,644.30	0.0068%
3140X7SE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4116	0.05	7/1/2049	3,265,349.13	12,810.65	3,416,173.18	3,730,127.77	0.0057%
3140X7ST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4129	0.04	9/1/2050	11,865,810.29	43,037.44	12,911,232.81	12,977,307.87	0.0208%
3140X7ST7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4129	0.04	9/1/2050	20,171,878.57	73,163.66	21,949,096.95	22,061,425.10	0.0353%
3140X7SZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4135	0.03	8/1/2050	1,703,226.35	4,237.39	2,033,945.96	2,183,672.49	0.0030%
3140X7S59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4139	0.03	8/1/2050	897,262.11	2,256.46	1,083,100.49	1,150,829.00	0.0016%
3140X7VJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4216	0.04	6/1/2049	233,401.81	757.45	259,696.03	270,352.94	0.0004%
3140X75W5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4460	0.04	11/1/2048	518,198.14	1,689.44	579,238.26	612,056.19	0.0009%
3140X8C96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4595	0.03	9/1/2050	328,120.07	955.82	382,326.29	407,995.64	0.0006%
3140X8GP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4705	0.02	11/1/2050	7,205,545.95	15,080.17	9,048,101.30	9,340,002.46	0.0126%
3140X8P76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM4945	0.05	7/1/2049	2,697,614.98	11,471.91	2,753,258.33	3,092,260.36	0.0047%
3140X8SA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5012	0.05	3/1/2049	2,768,444.96	10,841.34	2,891,024.40	3,188,410.43	0.0048%
3140X8ZL4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5246	0.04	11/1/2050	1,267,629.41	4,545.43	1,363,628.88	1,476,109.34	0.0022%
3140X8ZZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5259	0.04	11/1/2050	2,964,481.49	9,730.91	3,336,313.64	3,570,580.53	0.0052%
3140X9CA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5464	0.03	2/1/2047	626,685.20	1,787.57	715,026.75	754,286.46	0.0011%
3140X9EV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5547	0.04	1/1/2051	4,481,872.94	14,698.52	5,039,492.82	5,256,658.87	0.0078%
3140X9GA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5592	0.04	12/1/2050	51,967.06	188.65	56,593.59	61,511.07	0.0001%
3140X9HR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5639	0.02	1/1/2051	1,175,479.36	1,965.87	1,572,694.92	1,577,616.30	0.0021%
3140X9LS2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5736	0.04	12/1/2050	8,862,685.74	32,187.10	9,656,129.94	10,581,814.94	0.0155%
3140X9LZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5743	0.03	2/1/2051	656,723.12	1,651.01	792,483.46	807,754.77	0.0011%
3140X9MC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5754	0.04	3/1/2037	49,375.54	155.15	53,192.64	56,990.55	0.0001%
3140X9M93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5783	0.03	6/1/2038	202,691.67	554.40	221,758.47	233,648.89	0.0004%
3140X9PX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5837	0.05	5/1/2050	186,743.17	742.97	198,125.48	207,874.34	0.0003%
3140X9P41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5842	0.05	7/1/2048	4,537,888.49	17,802.90	4,747,440.51	5,254,488.63	0.0079%
3140X9QK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5857	0.03	8/1/2050	6,182,833.07	18,055.02	7,222,007.76	7,630,181.03	0.0108%
3140X9QL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM5858	0.03	1/1/2051	7,494,434.71	21,885.14	8,754,055.80	9,284,782.47	0.0131%
3140X9VH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6015	0.04	8/1/2039	51,373.50	161.44	55,349.24	59,245.35	0.0001%
3140X9YP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6117	0.03	4/1/2051	252,661.35	728.66	291,463.95	309,457.10	0.0004%
3140X9Y41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6130	0.02	2/1/2051	1,220,204.56	2,043.18	1,634,545.50	1,598,390.31	0.0021%
3140X9Y82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6134	0.03	3/1/2040	194,741.31	540.72	216,287.91	227,492.32	0.0003%
3140X93X1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6213	0.04	12/1/2050	4,864,112.14	15,961.07	5,472,365.57	5,879,428.61	0.0085%
3140XAAE2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6304	0.04	3/1/2036	3,172,212.91	10,931.73	3,279,518.76	3,501,604.15	0.0056%
3140XAB50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6359	0.03	2/1/2051	2,879,427.65	7,252.38	3,481,143.27	3,183,466.60	0.0050%
3140XACH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6371	0.05	4/1/2036	952,066.36	3,593.50	958,266.34	1,016,692.73	0.0017%
3140XAF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6460	0.03	3/1/2051	1,291,646.26	3,250.19	1,560,091.14	1,619,842.61	0.0023%
3140XAG97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6523	0.03	3/1/2051	9,375,009.80	23,706.74	11,379,234.34	11,766,907.68	0.0164%
3140XARA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6780	0.03	4/1/2051	3,033,505.02	7,635.65	3,665,114.14	3,788,724.17	0.0053%
3140XAT44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6870	0.03	4/1/2051	6,480,543.93	16,341.64	7,843,985.49	8,141,584.25	0.0113%
3140XAVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM6923	0.04	2/1/2035	5,583,348.73	17,228.00	5,906,742.90	6,339,901.37	0.0098%
3140XA5B4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7141	0.04	2/1/2047	47,387.20	168.63	50,588.98	54,860.39	0.0001%
3140XA5H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7147	0.04	8/1/2050	325,279.08	1,064.61	365,010.47	389,977.70	0.0006%
3140XA5H1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7147	0.04	8/1/2050	7,309,642.19	23,923.91	8,202,482.40	8,774,227.52	0.0128%
3140XA5J7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7148	0.04	2/1/2036	7,564,584.51	23,316.89	7,994,361.38	8,582,622.60	0.0132%
3140XA5W8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7160	0.05	3/1/2050	6,424,179.75	25,292.31	6,744,616.47	7,316,562.92	0.0112%
3140XBD56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7312	0.05	8/1/2049	6,135,668.24	24,071.51	6,419,070.18	7,013,951.43	0.0107%
3140XBEU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7346	0.03	5/1/2051	6,373,385.18	18,651.34	7,460,534.23	7,841,400.94	0.0112%
3140XBEU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7346	0.03	5/1/2051	9,560,077.77	27,977.00	11,190,801.34	11,762,101.40	0.0167%
3140XBFW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7380	0.03	6/1/2051	2,219,190.92	5,584.93	2,680,765.04	2,789,839.76	0.0039%
3140XBFY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7382	0.03	5/1/2051	308,128.10	901.78	360,712.82	379,942.19	0.0005%
3140XBUE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7460	0.04	3/1/2051	0,000.00	-	0.00	0.00	0.0000%
3140XBJV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7475	0.05	10/1/2050	444,811.53	1,747.45	465,985.94	488,921.13	0.0008%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XBZJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7479	0.05	1/1/2050	7,637,827.44	29,964.80	7,990,613.00	8,436,482.34	0.0134%
3140XBKW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7508	0.03	11/1/2050	17,843,730.02	44,873.90	21,539,472.76	22,474,599.24	0.0312%
3140XBKW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7508	0.03	11/1/2050	16,471,135.41	41,422.06	19,882,590.24	20,745,783.85	0.0288%
3140XBLM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7531	0.03	5/1/2051	9,062,001.03	26,521.27	10,608,509.55	11,165,516.96	0.0159%
3140XBLN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7532	0.04	4/1/2051	2,016,248.38	6,616.33	2,268,455.24	2,452,474.99	0.0035%
3140XBNR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7599	0.04	1/1/2051	5,273,721.79	17,226.28	5,906,152.61	6,060,500.79	0.0092%
3140XBNR7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7599	0.04	1/1/2051	0,000.10	-	0.11	0.11	0.0000%
3140XBNZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7607	0.03	4/1/2038	379,345.76	1,035.95	414,381.74	438,837.24	0.0007%
3140XBN55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7611	0.03	5/1/2051	3,456,226.64	10,120.72	4,048,288.90	4,254,344.85	0.0060%
3140XBN55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7611	0.03	5/1/2051	6,865,089.63	20,102.75	8,041,100.60	8,450,388.72	0.0120%
3140XBQ86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7678	0.03	7/1/2051	5,035,693.10	12,742.04	6,116,176.92	5,596,901.33	0.0088%
3140XBRA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7680	0.04	2/1/2051	6,145,669.45	19,972.89	6,847,847.75	6,803,261.58	0.0108%
3140XBSP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7725	0.05	7/1/2051	4,441,813.72	17,430.73	4,648,193.51	5,063,212.02	0.0078%
3140XBXU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7890	0.03	6/1/2051	7,354,940.70	18,584.35	8,920,486.00	9,224,105.59	0.0129%
3140XBY20	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7928	0.04	6/1/2049	3,057,427.81	10,908.32	3,272,496.26	3,511,681.26	0.0054%
3140XBZ29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM7960	0.04	10/1/2048	56,762.65	202.12	60,634.79	66,007.27	0.0001%
3140XCAU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8118	0.02	8/1/2051	1,326,112.76	2,774.14	1,664,486.15	1,697,766.53	0.0023%
3140XCDQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8210	0.03	8/1/2051	1,040,602.91	3,013.17	1,205,266.40	1,276,895.91	0.0018%
3140XC43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8350	0.02	9/1/2051	4,438,264.00	7,438.07	5,950,452.50	4,971,781.48	0.0078%
3140XCJP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8369	0.03	8/1/2051	7,520,152.27	19,025.80	9,132,383.20	9,480,287.46	0.0132%
3140XCLC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8422	0.03	8/1/2051	1,624,993.93	4,113.39	1,974,428.24	1,830,973.86	0.0028%
3140XCM62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8480	0.03	11/1/2050	11,920,631.91	34,833.24	13,933,296.60	14,669,226.16	0.0209%
3140XCQ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8576	0.03	2/1/2050	1,103,957.38	3,181.69	1,272,676.04	1,343,693.07	0.0019%
3140XCRR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8595	0.03	8/1/2051	7,384,823.97	18,629.58	8,942,197.00	9,293,748.94	0.0129%
3140XCUK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8685	0.03	9/1/2051	963,908.92	2,823.00	1,129,201.43	1,199,795.47	0.0017%
3140XCUS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8692	0.03	9/1/2051	288,963.42	734.56	352,587.90	345,721.77	0.0005%
3140XCVY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8730	0.02	9/1/2051	1,953,729.41	4,110.60	2,466,362.95	2,292,626.08	0.0034%
3140XC2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8880	0.03	9/1/2051	3,706,463.42	10,852.08	4,340,832.72	4,585,325.99	0.0065%
3140XC2N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8880	0.03	9/1/2051	7,412,926.85	21,704.16	8,681,665.43	9,170,652.01	0.0130%
3140XC5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8941	0.03	1/1/2041	210,802.31	594.88	237,952.71	252,694.75	0.0004%
3140XC6B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM8965	0.03	10/1/2051	22,293,317.92	56,340.65	27,043,510.54	28,100,727.17	0.0390%
3140XDAP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9013	0.02	9/1/2051	11,333,683.09	23,663.31	14,197,984.48	14,318,974.04	0.0198%
3140XDAQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9014	0.02	9/1/2051	541,403.29	1,134.13	680,479.74	602,713.04	0.0009%
3140XDA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9026	0.03	9/1/2051	5,936,078.05	15,001.92	7,200,919.58	7,092,446.85	0.0104%
3140XDKM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9299	0.02	10/1/2051	218,175.60	457.14	274,286.36	275,248.27	0.0004%
3140XDN69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9412	0.03	11/1/2051	7,031,391.78	17,710.32	8,500,951.22	7,706,251.84	0.0123%
3140XDRX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9501	0.03	11/1/2051	2,622,780.32	6,628.49	3,181,673.00	3,273,695.84	0.0046%
3140XDS56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9539	0.02	11/1/2051	743,840.51	1,556.56	933,933.29	929,793.52	0.0013%
3140XDT22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9568	0.02	11/1/2051	1,166,910.35	2,439.72	1,463,834.56	1,458,912.22	0.0020%
3140XDUA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9576	0.02	11/1/2051	1,851,509.85	3,888.08	2,332,845.96	2,032,824.49	0.0032%
3140XDVJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9616	0.03	11/1/2051	1,783,054.36	4,513.88	2,166,661.84	2,067,015.34	0.0031%
3140XDY26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9728	0.03	11/1/2051	915,238.98	2,313.03	1,110,255.33	1,143,458.28	0.0016%
3140XD6B7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FM9865	0.03	12/1/2051	1,851,620.54	4,679.55	2,246,185.49	2,315,415.24	0.0032%
3140XTAK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FP0009	0.06	2/1/2052	773,274.59	3,477.95	758,826.53	844,857.64	0.0014%
3140XFAD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0003	0.02	12/1/2036	9,585,390.74	14,052.02	11,241,618.38	10,381,508.33	0.0168%
3140XFJ44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0282	0.05	5/1/2050	863,444.46	3,404.21	907,790.00	952,458.31	0.0015%
3140XFJ85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0286	0.02	1/1/2052	2,059,392.41	4,313.32	2,587,989.21	2,530,367.38	0.0036%
3140XFKA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0288	0.02	1/1/2052	890,046.02	1,870.02	1,122,010.47	1,095,908.58	0.0016%
3140XFKT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0305	0.02	1/1/2042	4,518,911.58	7,126.45	5,701,161.42	5,217,237.98	0.0079%
3140XFLM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0331	0.03	1/1/2052	4,656,229.30	13,644.39	5,457,755.23	5,231,012.65	0.0081%
3140XFL74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0349	0.02	1/1/2052	11,507,222.53	24,121.73	14,473,037.35	13,731,367.56	0.0201%
3140XFM73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0381	0.03	1/1/2052	4,753,868.25	12,043.40	5,780,833.28	5,359,999.02	0.0083%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XFPJ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0424	0.03	1/1/2052	469,371.11	1,182.11	567,414.70	569,246.32	0.0008%
3140XFPY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0438	0.03	12/1/2051	7,870,297.93	19,883.89	9,544,266.90	9,362,305.66	0.1338%
3140XFQ53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0464	0.02	1/1/2052	1,129,729.63	2,373.15	1,423,891.35	1,370,969.56	0.0020%
3140XFQ61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0476	0.02	2/1/2052	6,399,451.93	13,399.69	8,039,815.48	7,538,915.81	0.1112%
3140XFL7L	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0490	0.02	1/1/2052	843,339.81	1,774.97	1,064,984.35	987,528.63	0.0015%
3140XFSM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0523	0.03	2/1/2052	472,028.58	1,190.81	571,587.73	571,763.46	0.0008%
3140XFY39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0547	0.03	2/1/2052	4,775,000.82	12,100.77	5,808,367.48	5,329,531.08	0.0084%
3140XFU74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0605	0.03	2/1/2052	1,564,056.13	3,962.51	1,902,004.24	1,874,960.93	0.0027%
3140XFVZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0631	0.03	2/1/2052	281,186.72	824.45	329,779.77	331,711.69	0.0005%
3140XFWT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0657	0.03	2/1/2052	12,025,203.07	30,422.36	14,602,731.15	14,312,573.91	0.0210%
3140XFY39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0729	0.04	2/1/2052	16,118,499.63	53,364.84	18,296,517.02	18,186,203.10	0.0282%
3140XFZZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0759	0.04	2/1/2052	2,160,000.62	7,106.68	2,436,576.41	2,523,789.01	0.0038%
3140XFZ28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0768	0.02	2/1/2052	6,264,774.76	13,036.62	7,821,973.19	7,595,722.00	0.0110%
3140XF2Q3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0782	0.02	2/1/2037	6,120,247.86	11,595.60	6,957,357.07	6,578,711.82	0.107%
3140XF4R9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0831	0.03	3/1/2052	850,015.00	2,499.75	999,900.01	920,282.92	0.0015%
3140XGB32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0957	0.03	3/1/2052	257,287.07	755.17	302,068.76	294,169.54	0.0005%
3140XGB40	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS0958	0.03	3/1/2052	4,015,067.87	11,744.50	4,697,799.00	4,476,387.95	0.0070%
3140XGDU0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1014	0.02	2/1/2052	76,104.89	159.21	95,526.35	89,486.38	0.0001%
3140XGEK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1037	0.04	1/1/2052	6,144,413.30	20,237.60	6,938,606.17	6,902,137.11	0.0108%
3140XGFY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1082	0.03	3/1/2052	416,210.67	1,042.71	500,499.84	485,127.88	0.0007%
3140XGFZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1083	0.03	3/1/2052	4,330,276.56	10,932.52	5,247,611.53	4,904,087.92	0.0076%
3140XGGW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1112	0.02	3/1/2052	386,749.56	805.43	483,255.73	454,637.74	0.0007%
3140XGJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1185	0.04	4/1/2052	13,331,187.27	44,093.11	15,117,638.62	15,047,519.12	0.0233%
3140XGJ75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1185	0.04	4/1/2052	12,156,671.09	40,208.38	13,785,730.91	13,721,789.14	0.0213%
3140XGKP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1201	0.03	1/1/2050	415,246.48	1,214.31	485,725.20	463,274.75	0.0007%
3140XGLJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1228	0.03	3/1/2052	1,230,120.64	3,602.83	1,441,131.05	1,365,239.30	0.0022%
3140XGNF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1289	0.03	3/1/2052	82,347.42	238.92	95,568.34	91,390.20	0.0001%
3140XGRR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1395	0.04	4/1/2052	4,406,215.04	16,042.49	4,812,747.85	4,897,258.02	0.0077%
3140XGSR1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1427	0.03	2/1/2050	395,062.48	1,152.09	460,837.87	437,184.54	0.0007%
3140XGTL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1454	0.04	4/1/2052	516,701.10	1,706.27	585,006.45	565,900.31	0.0009%
3140XGV55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1535	0.03	4/1/2052	1,360,084.26	3,983.52	1,593,406.82	1,514,845.91	0.0024%
3140XGWC9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1542	0.03	4/1/2042	83,863.54	240.17	96,066.93	92,722.09	0.0001%
3140XGXU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1590	0.03	4/1/2052	4,830,747.08	12,231.32	5,871,035.94	5,390,642.19	0.0085%
3140XGXU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1590	0.03	4/1/2052	8,253,450.19	20,897.52	10,030,809.29	8,267,435.91	0.0144%
3140XGX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1597	0.04	5/1/2052	5,911,108.85	19,448.31	6,667,992.70	6,477,971.68	0.0103%
3140XGX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1597	0.04	5/1/2052	7,869,819.45	25,892.72	8,877,505.05	8,624,518.47	0.0138%
3140XG3N7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1704	0.04	5/1/2052	5,165,872.94	18,808.31	5,642,494.44	5,633,750.69	0.0090%
3140XG4Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1730	0.03	4/1/2037	6,860,078.52	15,803.78	7,585,813.28	7,339,757.26	0.0120%
3140XHB6E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1836	0.03	5/1/2052	6,805,799.34	17,198.45	8,255,257.44	7,636,716.89	0.0119%
3140XHBZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1855	0.04	5/1/2052	955,322.62	3,487.24	1,046,172.21	1,045,847.94	0.0017%
3140XHCK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1873	0.03	5/1/2052	19,839,657.87	57,875.31	23,150,125.87	22,123,597.35	0.0347%
3140XHC70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1893	0.02	1/1/2052	1,162,371.83	2,420.70	1,452,420.14	1,286,861.80	0.0020%
3140XHEM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1939	0.03	3/1/2052	11,206,646.91	28,316.09	13,591,722.34	12,521,775.22	0.0196%
3140XHGA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS1992	0.03	5/1/2037	4,866,387.38	13,221.44	5,288,574.27	5,217,318.31	0.0085%
3140XHGX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2013	0.03	5/1/2037	1,325,415.99	3,598.62	1,439,449.15	1,418,856.99	0.0023%
3140XHHV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2043	0.03	4/1/2052	2,611,775.16	6,616.24	3,175,796.65	2,888,136.87	0.0046%
3140XHHV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2043	0.03	4/1/2052	6,640,240.48	16,821.30	8,074,222.38	7,359,693.04	0.0116%
3140XHLG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2126	0.04	6/1/2052	4,522,864.56	14,894.42	5,106,657.66	4,970,185.39	0.0079%
3140XHLG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2126	0.04	6/1/2052	1,913,519.62	6,301.48	2,160,509.01	2,108,892.45	0.0033%
3140XHMF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2157	0.05	6/1/2052	8,432,178.61	33,385.78	8,902,873.54	8,965,859.82	0.0148%
3140XHMF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2157	0.05	6/1/2052	5,901,134.35	23,364.54	6,230,543.16	6,274,623.18	0.0103%
3140XHPA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2216	0.04	7/1/2052	3,428,483.58	12,544.35	3,763,304.81	3,749,266.06	0.0060%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3140XHQA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2248	0.05	6/1/2052	949,525.15	4,034.71	968,330.13	1,005,701.55	0.0017%
3140XHSM0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2323	0.04	7/1/2052	705,032.21	2,573.26	771,978.16	760,218.25	0.0012%
3140XHW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2440	0.05	7/1/2052	1,978,928.93	7,873.22	2,099,525.69	2,128,289.05	0.0035%
3140XHVK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2513	0.04	7/1/2052	1,968,238.90	7,178.59	2,153,575.62	2,191,112.80	0.0034%
3140XHZ67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2564	0.05	8/1/2052	1,923,219.53	8,307.84	1,993,882.74	2,036,791.44	0.0034%
3140XH2S5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2584	0.05	8/1/2052	543,363.96	2,154.66	574,574.87	581,204.27	0.0010%
3140XH3N5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2604	0.05	8/1/2052	10,971,920.84	47,082.19	11,299,725.89	11,571,838.29	0.0192%
3140XH6X0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2685	0.04	8/1/2052	500,070.68	1,814.20	544,259.07	540,356.10	0.0009%
3140XJB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2740	0.04	6/1/2049	2,707,221.34	8,802.65	3,018,050.35	2,966,513.66	0.0047%
3140XJC43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2790	0.05	10/1/2052	1,568,875.29	6,086.20	1,622,985.63	1,636,397.82	0.0027%
3140XJGL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS2902	0.05	9/1/2052	5,955,755.51	25,557.06	6,133,693.97	6,067,151.23	0.0104%
3140XJSJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0FS3220	0.06	12/1/2052	1,041,373.62	2,095.35	1,055,000.00	1,056,153.90	0.0018%
31417YLA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0320	0.05	2/1/2030	83,720.05	351.18	84,283.91	89,233.11	0.0001%
31417YSU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0530	0.05	8/1/2030	34,664.04	145.41	34,897.51	37,013.60	0.0001%
31417YCY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0706	0.05	4/1/2031	31,281.18	118.79	31,677.78	32,667.52	0.0001%
31417YY84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0734	0.05	5/1/2031	108,788.21	413.13	110,167.51	113,629.48	0.0002%
31417YZJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0776	0.05	6/1/2031	37,760.11	143.40	38,238.86	39,447.45	0.0001%
31417Y2Y2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0790	0.05	7/1/2041	3,303.73	12.80	3,413.19	3,630.63	0.0000%
31418AAP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0913	0.05	11/1/2031	48,158.88	182.89	48,769.97	50,788.88	0.0001%
31418ABH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0939	0.05	12/1/2031	47,201.51	179.25	47,800.45	49,799.28	0.0001%
31418ACE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA0968	0.05	12/1/2031	10,705.09	40.65	10,840.93	11,294.25	0.0000%
31418AGW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1112	0.04	7/1/2042	31,714.02	112.54	33,762.02	35,782.45	0.0001%
31418AJT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1173	0.04	9/1/2042	538,885.58	1,912.67	573,801.40	613,723.73	0.0009%
31418AJX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1177	0.04	9/1/2042	47,852.57	155.47	53,303.97	55,027.92	0.0001%
31418AKZ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1211	0.03	10/1/2027	264,512.23	686.87	274,749.39	278,517.00	0.0005%
31418AK72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1217	0.04	10/1/2042	30,450.15	108.94	32,680.95	34,449.78	0.0001%
31418ALB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1221	0.05	9/1/2042	10,588.64	41.43	11,048.71	11,852.68	0.0000%
31418AL97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1251	0.04	11/1/2042	428,154.02	1,390.94	476,892.42	496,846.68	0.0007%
31418AMB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1253	0.04	11/1/2042	60,455.04	216.93	65,079.60	69,070.11	0.0001%
31418AM96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1283	0.04	12/1/2042	835,241.07	2,713.77	930,433.74	978,964.53	0.0015%
31418AQ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1373	0.04	3/1/2043	19,367.30	62.93	21,575.56	22,705.26	0.0000%
31418AXL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1582	0.04	9/1/2043	266,140.11	864.62	296,442.46	295,779.58	0.0005%
31418AXV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1591	0.05	9/1/2043	111,355.91	435.82	116,219.71	124,843.59	0.0002%
31418AYP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1617	0.03	10/1/2028	18,709.31	48.86	19,543.62	19,866.56	0.0000%
31418AYW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1624	0.04	10/1/2028	8,618.30	26.13	8,958.27	9,168.36	0.0000%
31418AY36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1629	0.05	10/1/2043	101,262.80	396.35	105,694.57	113,545.93	0.0002%
31418AZ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1664	0.05	11/1/2043	57,641.68	225.55	60,146.79	64,592.85	0.0001%
31418A2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1689	0.04	12/1/2033	3,891,095.74	13,665.91	4,099,774.25	4,264,081.19	0.0068%
31418A3V8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1711	0.05	12/1/2043	84,229.28	329.66	87,908.24	94,435.62	0.0001%
31418A5H7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1747	0.04	1/1/2029	426,213.36	1,289.75	442,198.85	452,743.60	0.0007%
31418BD45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA1922	0.04	6/1/2034	1,032,341.34	3,676.15	1,102,846.30	1,148,928.11	0.0018%
31418BGX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2013	0.05	7/1/2044	155,583.09	657.73	157,856.22	171,493.14	0.0003%
31418BHE9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2028	0.05	9/1/2044	219,486.92	850.34	226,756.74	243,601.40	0.0004%
31418BKN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2100	0.05	11/1/2044	587,863.76	2,277.51	607,334.92	650,048.55	0.0010%
31418BKY1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2110	0.04	12/1/2034	28,190.89	88.35	30,290.96	32,497.46	0.0000%
31418BLU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2138	0.04	1/1/2035	14,576.29	45.68	15,662.15	16,810.54	0.0000%
31418BPP6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2217	0.04	3/1/2045	460,037.24	1,636.42	490,926.32	519,221.45	0.0008%
31418BPJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2224	0.05	3/1/2045	1,408,800.13	5,458.04	1,455,477.29	1,558,194.53	0.0025%
31418BSJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2320	0.03	7/1/2035	165,936.80	456.62	182,647.19	192,701.58	0.0003%
31418BTC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2346	0.04	6/1/2045	27,009.33	87.80	30,101.67	30,720.39	0.0000%
31418BUA2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2376	0.04	8/1/2045	18,179.26	59.09	20,260.86	20,712.35	0.0000%
31418BVG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2414	0.04	10/1/2045	1,401,154.30	4,568.95	1,566,498.18	1,631,737.58	0.0025%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418BV70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2425	0.03	10/1/2030	581,707.64	1,546.49	618,594.43	634,354.19	0.0010%
31418BYU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2522	0.04	2/1/2046	379,344.93	1,228.35	421,148.09	438,022.31	0.0007%
31418BYV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2523	0.03	2/1/2036	266,887.80	735.93	294,373.44	309,850.25	0.0005%
31418B2M7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2579	0.03	4/1/2036	214,173.00	590.57	236,229.77	248,632.46	0.0004%
31418B5Q5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2654	0.05	6/1/2046	368,693.73	1,439.92	383,979.97	416,757.64	0.0006%
31418B6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2670	0.03	7/1/2046	642,891.93	1,850.43	740,172.85	746,348.75	0.0011%
31418B6J0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2672	0.03	7/1/2036	416,030.82	1,137.91	455,165.99	479,732.95	0.0007%
31418CAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2705	0.03	8/1/2046	823,032.13	2,367.10	946,841.07	979,080.69	0.0014%
31418CAF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2705	0.03	8/1/2046	681,130.05	1,958.98	783,592.62	823,001.12	0.0012%
31418CAH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2707	0.03	7/1/2036	780,563.89	2,134.97	853,989.95	901,793.92	0.0014%
31418CBT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2749	0.03	9/1/2036	132,836.03	317.08	152,197.02	157,889.96	0.0002%
31418CCH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2771	0.03	10/1/2046	586,780.18	1,689.72	675,889.45	694,434.34	0.0010%
31418CCK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2773	0.03	10/1/2036	948,907.62	2,595.45	1,038,180.79	1,096,398.16	0.0017%
31418CCT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2781	0.03	9/1/2046	156,621.13	390.62	187,498.36	180,173.78	0.0003%
31418CC77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2793	0.04	9/1/2046	68,017.59	221.11	75,807.57	77,506.44	0.0001%
31418CDL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2806	0.03	11/1/2046	634,596.02	1,830.75	732,299.41	721,245.96	0.0011%
31418CEE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2832	0.03	12/1/2036	683,885.24	1,870.56	748,225.12	789,693.98	0.0012%
31418CEJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2836	0.05	11/1/2046	22,537.21	88.38	23,569.06	24,600.25	0.0000%
31418CE67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2856	0.04	12/1/2036	1,761,241.13	6,272.36	1,881,708.08	1,964,498.61	0.0031%
31418CFD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2863	0.03	1/1/2047	554,208.55	1,600.15	640,059.76	615,581.07	0.0010%
31418CFD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2863	0.03	1/1/2047	1,068,413.30	3,084.80	1,233,918.83	1,237,276.28	0.0019%
31418CGE8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2896	0.04	2/1/2047	95,054.34	308.11	105,639.41	104,655.65	0.0002%
31418CGY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2914	0.04	2/1/2037	1,579,268.67	5,624.36	1,687,306.93	1,754,177.59	0.0028%
31418CG32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2917	0.04	2/1/2047	27,923.06	90.77	31,120.72	32,324.39	0.0000%
31418CHQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2938	0.05	3/1/2047	3,532.22	13.91	3,708.48	3,850.86	0.0000%
31418CJU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2974	0.05	4/1/2047	5,136.51	20.15	5,373.71	5,609.39	0.0000%
31418CKH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2995	0.04	4/1/2047	12,799.95	45.52	13,656.92	13,874.50	0.0000%
31418CKH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA2995	0.04	4/1/2047	562,418.43	2,000.24	600,073.01	629,144.28	0.0010%
31418CK45	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3014	0.04	5/1/2027	315,545.31	977.81	335,247.83	341,258.65	0.0006%
31418CLK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3029	0.03	6/1/2032	372,336.61	1,008.39	403,354.58	402,989.71	0.0007%
31418CLU6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3038	0.05	6/1/2047	123,945.80	50.79	13,543.62	14,138.26	0.0000%
31418CMF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3057	0.04	7/1/2047	522,103.71	1,689.79	579,355.63	596,258.78	0.0009%
31418CNE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3088	0.04	7/1/2047	26,953.67	96.29	28,888.01	29,586.67	0.0000%
31418CNG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3090	0.03	8/1/2032	492,754.61	1,334.52	533,809.93	546,916.24	0.0009%
31418CNT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3101	0.05	8/1/2047	9,466.46	37.14	9,903.61	10,310.79	0.0000%
31418CPG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3122	0.05	9/1/2047	405,957.75	1,592.64	424,704.20	441,058.61	0.0007%
31418CPK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3125	0.03	9/1/2032	33,503.29	90.74	36,296.68	36,494.67	0.0001%
31418CQH0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3155	0.03	10/1/2032	214,191.02	580.11	232,042.01	234,700.72	0.0004%
31418CRC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3182	0.04	10/1/2047	9,592,529.43	31,205.13	10,698,902.99	11,334,804.44	0.0168%
31418CRC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3182	0.04	10/1/2047	1,077,955.91	3,506.66	1,202,284.11	1,240,831.29	0.0019%
31418CRE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3184	0.05	10/1/2047	332,278.37	1,303.58	347,622.43	361,872.17	0.0006%
31418CRQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3194	0.04	10/1/2047	78,179.76	252.48	86,564.39	89,922.55	0.0001%
31418CR89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3210	0.04	11/1/2047	524,833.48	1,706.54	585,098.64	618,438.87	0.0009%
31418CR89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3210	0.04	11/1/2047	844,653.85	2,746.46	941,643.08	964,635.80	0.0015%
31418CR97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3211	0.04	12/1/2047	1,455,382.58	5,208.98	1,562,692.68	1,678,942.12	0.0025%
31418CR97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3211	0.04	12/1/2047	60,580.31	216.82	65,047.09	66,522.21	0.0001%
31418CSA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3212	0.05	11/1/2047	304,858.30	1,196.01	318,936.14	332,973.42	0.0005%
31418CSG0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3218	0.03	11/1/2032	14,381.72	38.95	15,580.65	15,566.09	0.0000%
31418CS54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3239	0.04	12/1/2047	87,575.96	314.28	94,284.29	95,936.59	0.0002%
31418CTC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3246	0.03	12/1/2032	66,106.26	148.99	71,517.26	71,748.07	0.0001%
31418CT95	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3275	0.03	1/1/2048	590,856.49	1,712.93	685,170.16	683,758.73	0.0010%
31418CUJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3284	0.04	2/1/2033	118,871.66	364.91	125,113.57	124,850.30	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418CU36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3301	0.05	1/1/2048	21,562.99	91.59	21,982.64	23,258.25	0.0000%
31418CV35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3310	0.04	3/1/2038	797,236.33	2,869.60	860,881.28	891,832.50	0.0014%
31418CV27	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3332	0.04	4/1/2048	455,124.19	1,479.30	507,186.93	518,710.26	0.0008%
31418CV35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3333	0.04	3/1/2048	279,840.48	1,002.29	300,687.12	301,380.51	0.0005%
31418CWJ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3348	0.05	3/1/2048	9,868.13	42.05	10,091.04	10,677.13	0.0000%
31418CW26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3364	0.04	5/1/2033	147,557.95	455.29	156,098.08	155,734.39	0.0003%
31418CXM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3383	0.04	4/1/2048	476,452.26	1,547.10	530,434.59	552,176.67	0.0008%
31418CXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3384	0.04	4/1/2048	867,569.80	3,114.46	934,337.57	939,107.80	0.0015%
31418CXN9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3384	0.04	4/1/2048	14,594.89	52.39	15,718.11	15,856.64	0.0000%
31418CXP4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3385	0.05	4/1/2048	420,882.25	1,651.19	440,317.88	455,871.09	0.0007%
31418CXV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3391	0.03	6/1/2033	361,610.24	979.62	391,849.24	397,802.27	0.0006%
31418CYZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3427	0.04	6/1/2033	422,540.12	1,464.73	439,418.18	447,094.47	0.0007%
31418C3E2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3496	0.05	6/1/2048	683,009.22	2,681.24	714,998.25	771,615.66	0.0012%
31418C4G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3522	0.05	11/1/2048	133,216.46	523.63	139,634.04	146,497.66	0.0002%
31418C6A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3564	0.05	11/1/2048	198,798.94	781.79	208,476.42	224,997.36	0.0003%
31418C7F5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3593	0.05	1/1/2049	500,723.36	1,965.64	524,169.46	565,720.23	0.0009%
31418DBD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3635	0.04	3/1/2039	1,305,951.78	4,700.90	1,410,269.41	1,449,909.72	0.0023%
31418DCA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3664	0.04	4/1/2049	614,722.24	2,215.67	664,701.11	687,907.02	0.0011%
31418DC83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3694	0.05	6/1/2049	6,456.98	25.46	6,788.54	7,122.36	0.0000%
31418DDH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3703	0.03	5/1/2049	20,755.74	61.53	24,612.23	24,601.50	0.0000%
31418DEG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3734	0.03	6/1/2029	88,029.82	198.88	95,463.57	95,756.04	0.0002%
31418DFJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3768	0.03	9/1/2034	801,704.86	2,173.04	869,216.94	888,242.68	0.0014%
31418DHF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3829	0.04	10/1/2034	461,135.80	1,422.93	487,860.82	503,747.36	0.0008%
31418DKW1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3908	0.05	12/1/2049	312,710.17	1,238.96	330,389.30	348,351.63	0.0005%
31418DLT7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3937	0.03	2/1/2050	2,351,281.38	6,865.70	2,746,278.64	2,871,425.80	0.0041%
31418DLY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3942	0.03	1/1/2050	1,069,844.19	3,171.98	1,268,790.54	1,285,855.47	0.0019%
31418DNQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA3998	0.05	4/1/2050	8,441.53	33.54	8,944.95	9,385.05	0.0000%
31418DPC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4018	0.02	4/1/2050	1,156,399.51	2,431.35	1,458,811.03	1,478,717.68	0.0020%
31418DRT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4097	0.03	7/1/2050	3,945,996.46	11,529.24	4,611,694.57	4,807,793.70	0.0069%
31418DSJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4120	0.03	8/1/2050	146,874.81	369.67	177,442.90	167,837.47	0.0003%
31418DS52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4128	0.02	9/1/2040	1,292.00	1,292.00	775,199.31	800,082.08	0.0011%
31418DTJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4152	0.02	10/1/2040	1,452,039.74	2,923.92	1,754,349.19	1,806,362.63	0.0025%
31418DTL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4154	0.02	10/1/2035	1,397,131.76	2,048.80	1,639,037.27	1,670,757.54	0.0024%
31418DTP7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4157	0.02	9/1/2050	624,123.68	1,044.20	835,361.56	819,121.77	0.0011%
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	486,355.47	1,019.63	611,775.58	546,451.28	0.0009%
31418DTQ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4158	0.02	10/1/2050	2,499,867.11	5,240.88	3,144,526.48	3,169,127.70	0.0044%
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4159	0.03	10/1/2050	7,905,222.19	19,947.45	9,574,775.85	9,858,908.95	0.0138%
31418DTR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4159	0.03	10/1/2050	7,059,494.56	17,813.40	8,550,433.69	8,971,028.44	0.0124%
31418DT93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4175	0.02	11/1/2040	1,591,175.97	2,509.14	2,007,311.77	2,039,284.69	0.0028%
31418DUF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4181	0.02	10/1/2050	1,384,863.24	2,316.97	1,853,577.35	1,677,085.04	0.0024%
31418DUG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4182	0.02	11/1/2050	947,457.50	1,992.02	1,195,213.25	1,197,568.32	0.0017%
31418DUS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4192	0.04	11/1/2050	482,309.76	1,750.83	525,248.86	568,926.47	0.0008%
31418DU42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4202	0.02	11/1/2040	4,349,453.23	6,858.78	5,487,022.79	5,555,852.08	0.0076%
31418DVA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4208	0.02	12/1/2050	2,337,992.84	4,923.37	2,954,025.28	2,496,478.96	0.0041%
31418DVA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4208	0.02	12/1/2050	1,263,779.92	2,661.28	1,596,770.42	1,603,902.08	0.0022%
31418DVB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4209	0.02	11/1/2050	4,812,395.45	8,051.47	6,441,175.50	5,935,636.66	0.0084%
31418DVC3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4210	0.03	11/1/2050	2,372,754.68	5,987.23	2,873,871.69	3,014,022.08	0.0042%
31418DV74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4237	0.02	1/1/2051	1,295,524.93	2,723.87	1,634,319.32	1,641,619.44	0.0023%
31418DW65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4268	0.02	2/1/2041	1,103,918.45	2,222.97	1,333,782.53	1,379,423.30	0.0019%
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	2,869,826.26	6,035.08	3,621,049.11	3,627,394.63	0.0050%
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	2,807,329.75	5,903.66	3,542,193.14	3,567,094.78	0.0049%
31418DXK3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4281	0.02	3/1/2051	8,432,015.45	17,732.05	10,639,230.13	10,920,853.51	0.0148%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	2,780,251.25	5,847.08	3,508,247.74	3,520,427.11	0.0049%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	8,085,941.66	17,005.35	10,203,209.70	10,337,440.36	0.0142%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	723,874.88	1,522.36	913,418.32	917,594.17	0.0013%
31418DYB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4305	0.02	4/1/2051	1,138,478.64	2,394.31	1,436,584.23	1,454,183.50	0.0020%
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	2,542,688.55	6,431.38	3,087,060.86	3,201,839.74	0.0044%
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	4,711,694.20	11,917.57	5,720,435.86	5,889,471.14	0.0082%
31418DYC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4306	0.03	4/1/2051	4,746,794.59	12,006.36	5,763,051.00	5,955,486.52	0.0083%
31418DYY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4326	0.03	5/1/2051	3,135,514.21	7,932.87	3,807,777.29	3,623,303.72	0.0055%
31418DYZ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4327	0.03	4/1/2051	2,543,683.04	7,445.16	2,978,063.36	3,126,542.52	0.0045%
31418DY71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4333	0.02	4/1/2041	3,252,729.32	6,569.66	3,941,794.39	4,013,050.49	0.0057%
31418DZR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4351	0.05	4/1/2051	311,851.55	1,242.79	331,411.45	347,728.15	0.0005%
31418DZU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4354	0.02	5/1/2051	339,745.61	569.26	455,404.76	430,130.40	0.0006%
31418DZV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4355	0.02	5/1/2051	1,790,204.05	3,765.70	2,259,417.22	2,281,060.17	0.0031%
31418DXZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4357	0.03	5/1/2051	2,063,899.72	6,041.79	2,416,716.10	2,531,681.12	0.0036%
31418DZZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4359	0.02	5/1/2036	3,011,279.22	4,416.09	3,532,872.52	3,550,654.50	0.0053%
31418DZ62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4364	0.02	5/1/2041	2,524,670.91	5,099.23	3,059,539.63	3,115,371.62	0.0044%
31418DZL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4378	0.02	7/1/2051	17,950,479.89	37,761.71	22,657,023.35	22,867,231.77	0.0314%
31418D2N1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4380	0.03	6/1/2051	1,767,293.68	5,174.42	2,069,769.84	2,166,220.37	0.0031%
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	3,442,519.96	11,369.56	3,898,133.84	4,144,442.17	0.0060%
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	2,015,276.08	6,655.82	2,281,995.75	2,424,917.77	0.0035%
31418D2P6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4381	0.04	6/1/2051	6,613,676.09	21,842.88	7,488,989.14	7,964,954.53	0.0116%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	10,964,456.75	23,067.24	13,840,341.26	14,042,670.98	0.0192%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	7,589,887.24	15,967.75	9,580,650.64	9,689,978.10	0.0133%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	1,543,542.13	3,247.33	1,948,400.21	1,728,458.29	0.0027%
31418D3G5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4398	0.02	8/1/2051	15,519,836.17	32,650.93	19,590,558.28	19,828,036.89	0.0272%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	6,500,387.56	16,452.61	7,897,253.81	8,179,917.36	0.0114%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	6,392,765.26	16,180.22	7,766,504.59	8,059,132.28	0.0112%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	1,195,803.68	3,026.60	1,452,769.56	1,328,074.46	0.0021%
31418D3H3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4399	0.03	8/1/2051	21,416,839.83	54,206.45	26,019,097.86	26,914,419.01	0.0375%
31418D3J9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4400	0.03	8/1/2051	810,559.25	2,372.86	949,143.72	996,861.55	0.0014%
31418D3R1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4407	0.02	7/1/2041	2,151,962.29	4,346.61	2,607,964.97	2,655,939.56	0.0038%
31418D3X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4413	0.02	9/1/2051	6,036,466.18	12,710.38	7,626,230.11	7,762,561.62	0.0106%
31418D3X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4413	0.02	9/1/2051	13,400,150.53	28,215.36	16,929,214.60	17,190,326.31	0.0235%
31418D3Y6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4414	0.03	8/1/2051	15,532,254.04	39,357.87	18,891,779.12	19,559,137.64	0.0272%
31418D4A7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4416	0.04	8/1/2051	2,147,740.77	7,099.58	2,434,141.91	2,593,781.49	0.0038%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	4,521,179.79	9,539.68	5,723,809.38	5,577,277.78	0.0079%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	6,656,590.49	14,045.40	8,427,237.32	8,452,246.46	0.0116%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	413,212.28	871.88	523,126.35	470,521.18	0.0007%
31418D4X7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4437	0.02	9/1/2051	14,726,970.14	31,073.88	18,644,330.40	16,234,404.02	0.0258%
31418D4Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4438	0.03	9/1/2051	5,703,138.62	14,443.53	6,932,895.65	7,144,765.82	0.0100%
31418D4Y5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4438	0.03	9/1/2051	20,450,836.75	51,792.94	24,860,612.13	25,674,738.14	0.0358%
31418D5C2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4442	0.02	9/1/2036	1,225,100.92	2,321.03	1,392,619.07	1,433,665.70	0.0021%
31418D5G3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4446	0.02	9/1/2041	4,770,793.39	9,650.72	5,790,430.25	5,930,058.36	0.0083%
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	11,421,956.91	24,081.41	14,448,845.56	14,452,150.32	0.0200%
31418D6B3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4465	0.02	10/1/2051	12,147,455.78	25,611.01	15,366,606.09	15,376,708.24	0.0213%
31418D6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4466	0.03	11/1/2051	19,026,715.94	48,180.42	23,126,599.50	23,772,236.56	0.0333%
31418D6C1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4466	0.03	11/1/2051	25,707,743.71	65,098.45	31,247,257.53	32,167,154.91	0.0450%
31418D6D9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4467	0.03	10/1/2051	1,660,479.49	4,864.59	1,945,836.40	2,047,951.52	0.0029%
31418D6F4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4469	0.02	11/1/2036	414,810.18	608.35	486,677.91	489,257.28	0.0007%
31418D6H0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4471	0.03	9/1/2036	1,352,956.84	3,116.37	1,495,855.96	1,556,998.07	0.0024%
31418D6K3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4473	0.02	11/1/2041	1,182,410.98	1,864.67	1,491,737.71	1,392,159.01	0.0021%
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	8,956,650.28	18,854.12	11,312,472.72	11,305,827.72	0.0157%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418D7E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4492	0.02	11/1/2051	11,059,679.29	23,281.08	13,968,650.82	13,959,597.01	0.0194%
31418D7F3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4493	0.03	11/1/2051	1,898,088.50	4,809.07	2,308,351.89	2,369,868.36	0.0033%
31418D7F3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4493	0.03	11/1/2051	11,315,527.52	28,669.43	13,761,328.42	14,121,758.89	0.0198%
31418D7H9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4495	0.04	11/1/2051	7,770,087.74	25,702.31	8,812,221.00	9,384,441.22	0.0136%
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	4,403,946.78	8,343.84	5,006,305.45	5,139,902.12	0.0077%
31418D7K2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4497	0.02	11/1/2036	620,946.93	1,176.46	705,878.19	722,843.32	0.0011%
31418EAN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4512	0.03	12/1/2051	1,202,265.79	3,046.96	1,462,539.29	1,329,504.47	0.0021%
31418EAN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4512	0.03	12/1/2051	13,780,444.09	34,924.41	16,763,714.77	17,147,354.74	0.0241%
31418EAV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4519	0.02	1/1/2042	3,009,177.98	4,745.56	3,796,447.25	3,474,198.90	0.0053%
31418EBD1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4535	0.02	1/1/2037	1,024,178.58	1,502.05	1,201,636.22	1,113,126.83	0.0018%
31418EBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4539	0.02	2/1/2042	3,820,019.65	6,024.28	4,819,423.50	4,410,296.15	0.0067%
31418EBH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4539	0.02	2/1/2042	383,876.82	605.38	484,307.71	445,785.51	0.0007%
31418EBS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4548	0.03	1/1/2051	9,302,361.85	23,627.42	11,341,162.66	11,520,605.95	0.0163%
31418EBT6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4549	0.03	1/1/2052	1,665,863.04	4,896.89	1,958,755.79	1,794,769.37	0.0029%
31418EB74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4561	0.02	3/1/2052	1,460,046.79	2,448.99	1,959,189.50	1,737,983.99	0.0026%
31418EB82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4562	0.02	3/1/2052	6,968,753.17	14,693.08	8,815,850.08	7,665,196.71	0.0122%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	2,002,479.55	5,081.53	2,439,133.17	2,391,649.60	0.0035%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	12,211,105.81	30,987.12	14,873,816.42	14,617,411.27	0.0214%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	592,867.30	1,504.47	722,145.85	669,581.97	0.0010%
31418EB90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4563	0.03	2/1/2051	826,378.31	2,097.03	1,006,575.45	893,067.72	0.0014%
31418ECA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4564	0.03	3/1/2052	16,947,262.41	49,757.67	19,903,066.87	20,107,074.06	0.0297%
31418ECD0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4567	0.02	2/1/2036	0,000.01	-	0.02	0.02	0.0000%
31418ECF5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4569	0.02	3/1/2042	1,536,609.30	2,423.31	1,938,645.63	1,774,052.57	0.0027%
31418ECG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4570	0.02	2/1/2042	1,319,303.77	2,680.96	1,608,573.55	1,589,537.98	0.0023%
31418ECN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4576	0.02	3/1/2052	541,382.09	908.07	726,453.35	633,327.89	0.0009%
31418ECQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4578	0.03	4/1/2052	5,284,028.87	13,421.27	6,442,209.25	5,815,097.34	0.0092%
31418ECR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4579	0.03	3/1/2052	10,339,851.69	30,427.08	12,170,831.59	11,550,019.86	0.0181%
31418ECS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4580	0.04	3/1/2052	25,075,867.39	83,035.82	28,469,422.56	27,791,571.93	0.0439%
31418ECU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4582	0.02	4/1/2037	7,773,562.57	14,769.99	8,861,992.48	8,269,195.07	0.0136%
31418ECU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4582	0.02	4/1/2037	2,841,640.50	5,399.20	3,239,518.11	3,030,403.53	0.0050%
31418EDA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4596	0.02	4/1/2052	331,392.27	555.36	444,291.08	383,005.38	0.0006%
31418EDC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4598	0.03	4/1/2052	122,648.02	311.48	149,510.59	146,598.22	0.0002%
31418EDE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4600	0.04	3/1/2052	5,743,291.45	19,002.71	6,515,214.00	6,333,013.62	0.0101%
31418EDF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4601	0.02	5/1/2037	392,264.47	575.30	460,242.25	425,617.38	0.0007%
31418ED56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4623	0.03	5/1/2052	818,465.97	2,078.22	997,545.31	924,922.43	0.0014%
31418ED72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4625	0.04	5/1/2052	981,062.59	3,246.02	1,112,921.53	1,088,657.44	0.0017%
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	13,529,410.67	49,486.50	14,845,949.47	14,634,185.00	0.0237%
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	4,439,315.81	16,237.68	4,871,302.95	4,852,024.47	0.0078%
31418ED80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4626	0.04	5/1/2052	5,415,965.27	19,809.97	5,942,989.59	5,945,295.21	0.0095%
31418ED98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4627	0.02	5/1/2037	3,315,406.42	6,299.44	3,779,662.35	3,655,210.14	0.0058%
31418EEB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4629	0.03	5/1/2037	2,629,021.99	7,142.76	2,857,104.66	2,811,171.03	0.0046%
31418EED8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4631	0.03	5/1/2042	9,840,021.50	24,250.94	11,640,449.89	10,836,409.35	0.0172%
31418EEE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4632	0.03	5/1/2042	252,991.89	730.46	292,185.68	280,705.52	0.0004%
31418EEH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4635	0.02	5/1/2032	169,619.98	315.07	189,044.28	180,063.00	0.0003%
31418EEN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4640	0.04	6/1/2037	1,320,863.50	4,093.07	1,403,337.66	1,410,217.91	0.0023%
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4644	0.04	4/1/2052	5,380,995.26	19,679.90	5,903,968.82	5,845,403.75	0.0094%
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4644	0.04	4/1/2052	1,361,715.20	4,980.20	1,494,058.95	1,471,735.82	0.0024%
31418EE22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4652	0.03	6/1/2052	815,922.25	2,072.11	994,614.73	922,204.37	0.0014%
31418EE55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4655	0.04	6/1/2052	4,545,673.80	16,626.70	4,988,010.58	4,960,099.92	0.0080%
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	5,675,453.14	22,656.38	6,041,701.06	6,071,762.93	0.0099%
31418EE63	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4656	0.05	6/1/2052	24,950,059.67	99,600.51	26,560,135.06	26,325,536.96	0.0437%
31418EFH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4667	0.04	6/1/2037	4,200,485.69	13,016.39	4,462,762.22	4,443,700.67	0.0074%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
31418EF21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4684	0.05	5/1/2052	3,190,405.68	12,740.15	3,397,373.69	3,443,266.49	0.0056%
31418EF39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4685	0.02	6/1/2037	1,390,584.75	2,039.41	1,631,528.94	1,514,953.84	0.0024%
31418EG80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4693	0.03	8/1/2037	277,281.51	753.34	301,337.27	290,434.17	0.0005%
31418EGG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4698	0.03	7/1/2052	5,058,318.28	14,874.08	5,949,632.76	5,587,368.69	0.0089%
31418EGH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4699	0.04	7/1/2052	1,743,998.16	5,774.78	1,979,926.16	1,917,166.40	0.0031%
31418EGH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4699	0.04	7/1/2052	6,784,152.84	22,463.91	7,701,912.77	7,632,410.23	0.0119%
31418EGJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4700	0.04	7/1/2052	5,380,831.39	19,704.16	5,911,247.64	5,866,225.03	0.0094%
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	7,391,862.80	29,514.25	7,870,465.82	7,814,356.31	0.0129%
31418EGK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4701	0.05	7/1/2052	21,605,569.13	86,266.77	23,004,471.02	23,036,704.39	0.0378%
31418EGT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4709	0.05	7/1/2052	8,377,662.97	36,203.75	8,688,899.34	8,902,439.45	0.0147%
31418EH89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4725	0.04	8/1/2037	93,501.00	289.74	99,339.16	98,154.09	0.0002%
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	1,894,590.20	6,273.50	2,150,914.71	1,920,232.99	0.0033%
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	7,233,650.68	23,952.58	8,212,311.89	7,795,306.49	0.0127%
31418EHH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4731	0.04	8/1/2052	4,991,333.86	16,527.66	5,666,625.63	5,380,908.64	0.0087%
31418EHP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4737	0.05	8/1/2052	1,887,676.00	8,155.32	1,957,276.76	1,893,100.52	0.0033%
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	7,372,784.98	31,861.21	7,646,689.39	7,728,076.02	0.0129%
31418EJF8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4761	0.05	8/1/2052	8,386,779.82	15,705.36	8,698,354.90	8,383,039.53	0.0147%
31418EJV3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4775	0.04	9/1/2037	598,900.28	1,855.86	636,295.36	633,182.35	0.0010%
31418EJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4782	0.04	9/1/2052	2,813,134.61	9,314.94	3,193,695.35	3,001,402.00	0.0049%
31418EJ43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4782	0.04	9/1/2052	439,415.84	1,455.01	498,860.00	487,974.06	0.0008%
31418EJ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4783	0.04	9/1/2052	1,803,336.99	6,598.31	1,979,491.98	1,947,397.36	0.0032%
31418EJ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4784	0.05	9/1/2052	2,337,218.08	9,333.24	2,488,864.60	2,506,967.32	0.0041%
31418EJ68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4784	0.05	9/1/2052	10,330,503.91	41,252.93	11,000,781.53	10,880,708.22	0.0181%
31418EJ76	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4785	0.05	9/1/2052	15,349,519.75	66,332.36	15,919,765.76	15,922,251.22	0.0269%
31418EKS8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4804	0.04	10/1/2052	5,010,555.00	18,333.33	5,500,000.00	5,282,766.17	0.0088%
31418EKV1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4807	0.06	10/1/2052	15,788,960.00	31,777.78	16,000,000.00	15,810,000.00	0.0276%
31418EL8E	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	FNMA POOL #0MA4824	0.03	9/1/2052	4,093,207.31	10,395.10	4,989,647.35	4,626,376.63	0.0072%
36223YTN0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0321957	0.08	4/15/2023	0,122.93	0.77	122.92	123.17	0.0000%
36224JHS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0329741	0.08	1/15/2023	0,044.21	0.28	44.23	44.24	0.0000%
36224KS75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0330942	0.08	12/15/2022	0,000.02	-	0.02	0.02	0.0000%
36224SVZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0337332	0.08	5/15/2023	0,000.21	-	0.21	0.21	0.0000%
36224S4N9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0337529	0.07	11/15/2023	0,173.16	0.91	168.30	168.13	0.0000%
36224UJK4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0338766	0.08	6/15/2023	0,354.26	2.21	354.25	354.98	0.0000%
36224WMC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0340655	0.08	2/15/2023	0,075.14	0.47	75.17	75.11	0.0000%
36224YPL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0342527	0.08	2/15/2023	0,022.06	0.14	22.08	22.09	0.0000%
36203CJK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0345066	0.07	10/15/2023	2,359.52	12.42	2,293.33	2,293.31	0.0000%
36203JTU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0350763	0.08	7/15/2023	0,064.63	0.40	64.66	64.53	0.0000%
36203N3L0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0354603	0.08	6/15/2023	0,118.62	0.74	118.52	118.77	0.0000%
36203XY83	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0362635	0.07	9/15/2023	0,000.02	-	0.02	0.01	0.0000%
36204DPT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0366834	0.08	7/15/2024	0,000.00	-	0.00	0.00	0.0000%
36204DT82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0366975	0.05	6/15/2041	73,910.19	284.75	75,933.83	82,564.71	0.0001%
36204DX38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0367098	0.04	7/15/2041	42,428.61	151.39	45,415.59	47,945.37	0.0001%
36204GH62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0369353	0.08	11/15/2023	0,291.26	1.82	291.25	292.21	0.0000%
36204JU61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0371505	0.07	1/15/2024	1,346.46	7.86	1,346.70	1,333.60	0.0000%
36204QTS9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0376861	0.08	10/15/2027	1,166.63	7.29	1,166.29	1,164.19	0.0000%
36204VJD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0381060	0.08	2/15/2024	3,788.77	23.68	3,788.13	3,775.23	0.0000%
36206F4L3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0410427	0.08	11/15/2027	1,947.64	12.13	1,941.04	1,959.37	0.0000%
36207CEW4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0427749	0.08	11/15/2027	1,125.11	7.50	1,124.83	1,130.68	0.0000%
36207FBX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0430354	0.04	8/15/2041	26,964.23	94.70	28,409.12	29,942.45	0.0000%
36207GHW2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0431445	0.08	10/15/2026	38,074.28	242.06	37,480.59	37,673.71	0.0001%
36207GLJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0431529	0.08	11/15/2026	13,169.74	83.73	12,964.38	13,032.26	0.0000%
36207KAU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0433919	0.07	8/15/2028	2,559.69	14.78	2,533.00	2,569.45	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36207KBA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0433933	0.07	8/15/2028	0,439.30	2.56	438.37	444.75	0.0000%
36207KG61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0434121	0.07	12/15/2028	13,025.55	75.01	12,858.90	12,789.14	0.0000%
36207K3C2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0434695	0.08	2/15/2030	0,058.50	0.36	58.36	59.56	0.0000%
36207LJ33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0435082	0.07	4/15/2031	1,440.78	8.34	1,428.96	1,467.43	0.0000%
36207MAT3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0435718	0.08	12/15/2026	1,454.42	9.09	1,454.01	1,466.39	0.0000%
36207R6X8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0440186	0.08	2/15/2027	2,377.54	14.76	2,361.79	2,382.14	0.0000%
36207SDE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0440301	0.08	4/15/2027	5,275.13	32.85	5,255.94	5,246.97	0.0000%
36207V5A0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0443741	0.07	7/15/2028	0,726.68	4.24	726.72	736.89	0.0000%
36208CEQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0446643	0.07	7/15/2028	1,769.92	10.21	1,749.64	1,774.66	0.0000%
36208CHG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0446731	0.07	9/15/2028	0,873.30	4.60	848.80	848.62	0.0000%
36208DEA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0447529	0.08	4/15/2027	0,374.56	2.33	373.35	375.47	0.0000%
36208EWZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0448964	0.08	8/15/2027	0,071.26	0.45	71.24	71.24	0.0000%
36208F4V9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0450036	0.07	7/15/2028	7,317.37	42.61	7,304.95	7,409.11	0.0000%
36208HNC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0451387	0.08	8/15/2027	0,721.32	4.43	709.59	712.23	0.0000%
36208KSE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0453317	0.08	9/15/2027	0,110.40	0.69	110.38	110.25	0.0000%
36208KV30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0453434	0.07	11/15/2028	6,133.33	35.66	6,113.03	6,080.16	0.0000%
36208LN86	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454115	0.07	1/15/2028	8,789.38	51.27	8,789.91	8,824.61	0.0000%
36208LYX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454426	0.06	12/15/2033	22,360.42	106.24	21,247.68	21,404.02	0.0000%
36208MBU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0454651	0.07	9/15/2028	3,904.01	22.73	3,896.76	3,876.20	0.0000%
36208M4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0455430	0.08	8/15/2027	0,513.97	3.21	513.82	512.99	0.0000%
36208RYH1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0458912	0.07	8/15/2028	6,549.08	38.06	6,524.42	6,618.46	0.0000%
36208T6S4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0460881	0.07	7/15/2028	2,921.13	16.89	2,894.62	2,935.81	0.0000%
36208V6R1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0462680	0.07	4/15/2028	13,313.57	76.75	13,157.65	13,193.71	0.0000%
36208XTX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464166	0.07	9/15/2028	3,449.01	17.90	3,305.23	3,304.41	0.0000%
36208XUQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464191	0.07	9/15/2028	9,050.19	52.80	9,050.73	9,003.05	0.0000%
36208YJC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0464759	0.07	8/15/2028	0,989.16	5.76	987.77	982.19	0.0000%
36209C6Z4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468088	0.07	7/15/2028	1,592.53	9.29	1,592.66	1,615.35	0.0000%
36209DD68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468225	0.07	9/15/2028	0,724.22	3.81	703.91	703.79	0.0000%
36209DED2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0468232	0.07	9/15/2028	0,432.54	2.52	432.56	438.81	0.0000%
36209MH98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0475556	0.07	7/15/2028	10,359.01	59.77	10,245.59	10,391.60	0.0000%
36209RUT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479494	0.04	10/15/2041	110,623.01	392.42	117,725.38	123,347.79	0.0002%
36209RXZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479596	0.04	10/15/2041	1,019.66	3.61	1,084.30	1,138.39	0.0000%
36209RYC1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0479607	0.04	10/15/2041	7,729.39	27.43	8,230.03	8,640.54	0.0000%
36209UN36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0482010	0.07	8/15/2028	2,123.67	12.33	2,114.03	2,144.31	0.0000%
36209VXA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0483173	0.07	10/15/2028	3,244.22	18.89	3,237.94	3,285.93	0.0000%
36209WHE5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0483629	0.07	9/15/2028	0,316.16	1.66	307.29	307.25	0.0000%
36209XS43	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0484839	0.07	10/15/2028	0,448.85	2.61	448.07	454.73	0.0000%
36210AMT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0486470	0.07	8/15/2028	0,823.27	4.33	800.18	792.03	0.0000%
36210AN94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0486516	0.07	9/15/2028	1,784.50	9.39	1,734.44	1,716.40	0.0000%
36210CJY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0488179	0.07	12/15/2028	4,089.59	21.35	3,942.15	4,019.91	0.0000%
36210JG44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0493519	0.07	10/15/2030	2,121.29	12.37	2,121.40	2,179.10	0.0000%
36211CTJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509153	0.07	6/15/2029	0,618.35	3.61	618.38	626.00	0.0000%
36211CZU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509387	0.07	7/15/2029	1,112.83	6.50	1,113.77	1,139.67	0.0000%
36211C5D0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0509444	0.09	12/15/2029	1,569.58	11.07	1,563.32	1,618.63	0.0000%
36211LFE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0515965	0.04	11/15/2041	37,551.77	131.88	39,564.41	41,682.33	0.0001%
36212CCY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0529387	0.07	4/15/2031	30,204.52	175.44	30,076.10	30,647.65	0.0001%
36212CW98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0529972	0.08	6/15/2030	30,035.96	193.23	28,984.13	29,206.53	0.0001%
36212EDQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0531211	0.08	6/15/2030	1,067.32	7.11	1,067.17	1,075.40	0.0000%
36212ES32	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0531638	0.09	5/15/2030	1,252.97	8.87	1,252.56	1,274.50	0.0000%
36212M6V6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0538284	0.06	12/15/2031	0,145.58	0.71	141.03	143.03	0.0000%
36212N5R4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0539156	0.06	6/15/2034	75,686.18	334.53	72,988.52	72,688.80	0.0001%
36212S7K6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0542798	0.06	5/15/2031	1,316.56	6.44	1,287.25	1,284.49	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36212TBV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0542852	0.07	6/15/2031	6,406.62	33.73	6,226.91	6,303.03	0.0000%
36213BVR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0549724	0.07	6/15/2031	8,934.75	52.12	8,935.11	9,107.85	0.0000%
36213CE22	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0550153	0.07	7/15/2031	128,116.37	731.00	125,314.34	128,873.24	0.0002%
36213CGN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0550877	0.07	9/15/2031	11,246.46	64.33	11,028.32	11,246.98	0.0000%
36213DS25	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551437	0.07	6/15/2031	2,841.96	16.53	2,834.56	2,906.02	0.0000%
36213DZU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551655	0.07	9/15/2031	1,355.98	7.89	1,352.99	1,379.78	0.0000%
36213EEG7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0551935	0.06	12/15/2031	1,304.19	6.39	1,278.83	1,296.84	0.0000%
36213EK39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552114	0.08	10/15/2031	11,551.22	71.08	11,372.11	11,626.51	0.0000%
36213E4H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552624	0.08	6/15/2032	2,144.19	13.42	2,147.43	2,203.42	0.0000%
36213E6G6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0552671	0.08	7/15/2032	1,596.63	9.99	1,599.04	1,641.07	0.0000%
36213HH85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0554755	0.06	2/15/2035	137,716.19	621.49	135,596.81	133,492.52	0.0002%
36213JGL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0555603	0.06	11/15/2031	0,534.23	2.61	522.04	529.52	0.0000%
36213WEC6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0566331	0.06	1/15/2032	0,903.95	4.42	883.34	881.35	0.0000%
36213XGN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567305	0.07	11/15/2031	19,097.85	111.41	19,098.81	19,470.32	0.0000%
36213XJ54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567384	0.06	12/15/2031	1,406.64	6.90	1,379.21	1,376.11	0.0000%
36213XK94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0567420	0.06	1/15/2032	0,525.18	2.57	514.94	522.25	0.0000%
36200QQJ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569357	0.07	4/15/2032	0,094.41	0.53	91.64	93.70	0.0000%
36200RBH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569840	0.07	6/15/2032	34,157.59	191.74	32,869.75	33,567.42	0.0001%
36200RBH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0569840	0.07	6/15/2032	8,504.48	47.74	8,183.84	8,424.28	0.0000%
36200SBY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0570755	0.07	1/15/2032	5,591.09	29.44	5,434.26	5,507.29	0.0000%
36200SCC2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0570767	0.06	2/15/2032	0,416.80	2.04	408.66	414.43	0.0000%
36200WTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0574848	0.08	11/15/2031	0,941.33	5.87	939.54	962.92	0.0000%
36201CXH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579480	0.06	2/15/2032	0,517.44	2.53	506.49	505.29	0.0000%
36201C4S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579633	0.06	2/15/2032	0,159.68	0.78	156.48	158.69	0.0000%
36201C6G4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0579671	0.07	3/15/2032	5,417.67	28.52	5,265.70	5,334.78	0.0000%
36201E7L8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0581499	0.07	1/15/2033	11,055.06	64.29	11,021.66	11,358.01	0.0000%
36201FPL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0581927	0.07	5/15/2032	0,046.88	0.27	46.88	48.00	0.0000%
36201FR58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582008	0.07	6/15/2032	14,452.68	82.63	14,165.41	14,547.77	0.0000%
36201FU62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582105	0.07	4/15/2032	5,509.56	31.82	5,455.44	5,621.07	0.0000%
36201FV87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0582139	0.08	5/15/2032	22,498.60	140.57	22,491.63	23,074.36	0.0000%
36201GU94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0583008	0.06	6/15/2034	10,776.12	47.39	10,399.88	10,286.75	0.0000%
36201JE47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0584355	0.07	4/15/2032	4,364.56	25.42	4,357.85	4,490.15	0.0000%
36201MFL1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0587071	0.07	5/15/2032	9,997.78	55.60	9,531.59	9,846.03	0.0000%
36201MM74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0587282	0.07	9/15/2032	55,699.22	293.24	54,136.83	55,498.23	0.0001%
36201UA61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0593229	0.07	9/15/2032	0,251.10	1.47	251.70	259.20	0.0000%
36200JG46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0602419	0.06	6/15/2034	20,401.77	93.14	20,321.30	20,237.87	0.0000%
36200MYU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0604723	0.06	10/15/2033	15,273.62	72.78	14,556.84	14,662.75	0.0000%
36200NJ85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605187	0.06	4/15/2034	26,679.00	130.71	26,142.30	26,338.80	0.0000%
36200NMQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605267	0.06	6/15/2034	44,988.16	197.85	43,167.36	42,990.11	0.0001%
36200NRC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605383	0.06	4/15/2034	47,399.70	230.89	46,178.28	46,525.45	0.0001%
36200NSN2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605425	0.06	5/15/2034	19,696.19	96.55	19,310.94	19,456.84	0.0000%
36200NSV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605432	0.06	5/15/2034	25,051.33	122.72	24,544.01	24,729.42	0.0000%
36200NS85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0605443	0.05	6/15/2034	11,659.13	48.55	11,651.09	11,404.07	0.0000%
36201YSQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0607227	0.06	3/15/2034	13,134.51	63.65	12,730.08	12,825.28	0.0000%
36201YS80	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0607243	0.06	4/15/2034	37,371.20	181.55	36,309.86	36,582.84	0.0001%
36202U3S0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0610209	0.06	5/15/2033	60,507.00	290.92	58,184.84	58,596.18	0.0001%
36290STY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0616267	0.06	2/15/2034	16,448.80	79.91	15,982.28	16,101.16	0.0000%
36290XLU2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0620539	0.05	8/15/2033	21,210.24	83.13	22,169.05	21,576.18	0.0000%
36290XNQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0620599	0.06	9/15/2033	43,339.96	194.10	42,348.99	42,310.83	0.0001%
36290YHG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0621331	0.06	9/15/2034	8,563.80	41.55	8,310.17	8,415.42	0.0000%
36291N253	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0633564	0.06	8/15/2034	16,674.69	81.69	16,338.60	16,345.37	0.0000%
36291QQN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0635061	0.04	3/15/2046	96,487.86	338.90	101,671.05	105,465.88	0.0002%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36292FDQ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0647311	0.06	8/15/2035	208,645.30	1,020.24	204,048.10	206,763.69	0.0004%
36295GJX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0669978	0.03	3/15/2045	58,657.70	166.29	66,514.38	68,172.29	0.0001%
36295GJY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0669979	0.03	3/15/2045	164,679.82	470.75	188,298.04	192,943.26	0.0003%
36295GKR2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0670004	0.03	5/15/2045	59,040.61	168.59	67,437.99	68,456.92	0.0001%
36295HQY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0671071	0.07	10/15/2037	52,149.66	272.48	50,304.49	57,142.75	0.0001%
36295NC54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0675192	0.06	3/15/2038	8,395.83	36.62	7,989.79	8,674.71	0.0000%
36295QGJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0677101	0.06	7/15/2038	3,099.59	13.59	2,964.96	3,221.26	0.0000%
36295QN97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0677316	0.06	9/15/2038	8,196.58	35.93	7,838.82	8,519.22	0.0000%
36295RKM9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0678100	0.06	1/15/2039	46,543.60	211.47	46,139.41	50,176.69	0.0001%
36295UCH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0680572	0.07	7/15/2040	58,856.88	309.87	57,205.92	64,982.35	0.0001%
36296DP28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0688141	0.05	12/15/2038	7,147.93	29.60	7,103.89	7,539.97	0.0000%
36296E5V4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0689460	0.06	7/15/2038	23,067.39	109.52	21,904.69	24,009.16	0.0000%
36296QBZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697656	0.07	10/15/2038	3,979.58	20.94	3,865.99	4,391.53	0.0000%
36296QH51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697852	0.05	2/15/2039	37,534.08	155.98	37,435.25	39,741.47	0.0001%
36296QLD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0697924	0.05	3/15/2039	8,975.28	37.30	8,951.38	9,686.70	0.0000%
36296QVK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0698218	0.05	6/15/2039	19,961.45	82.95	19,908.89	21,249.95	0.0000%
36296QY29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0698329	0.05	5/15/2039	5,646.22	21.77	5,805.41	6,174.52	0.0000%
36296XE59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0704056	0.07	11/15/2038	34,505.52	181.66	33,537.63	35,078.89	0.0001%
36296XZ64	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0704665	0.05	8/15/2039	11,486.71	47.85	11,483.04	12,435.29	0.0000%
36296Y4R0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0705632	0.06	12/15/2038	6,779.94	30.88	6,737.36	7,325.77	0.0000%
36297AKJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0705997	0.05	1/15/2039	0,881.22	3.65	875.86	929.71	0.0000%
36297E4W2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710137	0.04	11/15/2040	45,623.74	160.24	48,072.05	50,597.14	0.0001%
36297FF93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710776	0.05	8/15/2039	16,144.31	67.25	16,138.98	17,216.58	0.0000%
36297FW57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710868	0.06	9/15/2039	72,720.32	318.57	69,506.35	73,517.94	0.0001%
36297FVY8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0710924	0.05	10/15/2039	16,036.65	66.82	16,036.17	17,110.86	0.0000%
3620A3TM6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0717956	0.05	9/15/2039	66,282.01	277.53	66,608.39	68,280.30	0.0001%
3620A5A58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719228	0.05	7/15/2040	6,948.34	26.80	7,145.34	7,635.47	0.0000%
3620A5A74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719230	0.05	7/15/2040	6,774.39	26.12	6,966.46	7,443.54	0.0000%
3620A5A90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719232	0.05	7/15/2040	5,957.90	22.98	6,126.69	6,547.64	0.0000%
3620A5B73	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0719262	0.05	8/15/2040	29,684.72	123.35	29,605.09	31,624.63	0.0001%
3620A9PT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723234	0.05	10/15/2039	314,426.62	1,212.44	323,317.86	337,458.56	0.0006%
3620A9PZ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723240	0.05	10/15/2039	67,567.49	280.78	67,388.23	71,596.32	0.0001%
3620A9S44	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0723339	0.05	9/15/2039	10,121.22	42.06	10,094.27	10,932.87	0.0000%
3620AATA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0724245	0.06	8/15/2039	4,612.82	20.93	4,566.78	4,971.75	0.0000%
3620AFH42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0728451	0.05	12/15/2039	15,637.21	64.75	15,540.70	16,586.06	0.0000%
3620AGW68	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0729769	0.04	2/15/2040	1,165.48	4.14	1,241.57	1,305.65	0.0000%
3620ALSX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733234	0.05	7/15/2040	7,530.82	29.10	7,759.18	8,278.68	0.0000%
3620ALWD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733344	0.06	4/15/2040	10,054.27	45.87	10,009.03	10,909.45	0.0000%
3620AMK84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0733919	0.05	9/15/2040	9,976.97	41.78	10,026.51	10,711.63	0.0000%
3620AMXY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0734295	0.04	3/15/2041	35,254.96	123.74	37,122.60	39,085.25	0.0001%
3620AQG56	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0736520	0.05	4/15/2040	265,573.78	1,023.17	272,845.10	291,720.35	0.0005%
3620AQY49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737031	0.05	2/15/2040	45,874.92	176.88	47,168.28	48,909.67	0.0001%
3620ARDQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737311	0.05	8/15/2040	19,652.11	81.67	19,599.97	21,259.74	0.0000%
3620ARH79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0737454	0.05	9/15/2040	19,015.29	79.02	18,964.28	20,260.15	0.0000%
3620AR3K5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738002	0.04	2/15/2041	6,082.43	21.47	6,442.09	6,579.82	0.0000%
3620ASDX4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738218	0.05	4/15/2041	12,127.57	50.93	12,223.65	13,272.19	0.0000%
3620ASEM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738240	0.05	4/15/2041	7,451.72	31.40	7,535.52	8,181.97	0.0000%
3620AS2V0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0738888	0.04	10/15/2041	134,546.40	474.75	142,423.86	149,360.71	0.0002%
3620AVT51	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0741372	0.05	8/15/2040	29,024.04	112.13	29,902.58	31,908.12	0.0001%
3620AX6L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743475	0.05	6/15/2040	9,747.91	40.89	9,812.48	10,479.55	0.0000%
3620AYFE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743665	0.05	7/15/2040	11,586.95	48.03	11,526.21	12,311.12	0.0000%
3620AYP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0743946	0.06	8/15/2040	5,915.66	27.01	5,892.27	6,425.93	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
3620C0W53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745068	0.05	6/15/2040	22,941.12	88.62	23,631.88	25,279.07	0.0000%
3620C0Y28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745129	0.05	6/15/2040	64,242.15	271.58	65,178.11	68,529.43	0.0001%
3620C0ZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745138	0.05	6/15/2040	25,703.58	99.96	26,656.55	28,599.84	0.0000%
3620C04V7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0745236	0.05	7/15/2040	45,988.44	177.67	47,379.50	49,442.39	0.0001%
36230RVV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0756928	0.04	11/15/2040	120,489.50	382.63	131,187.87	135,533.41	0.0002%
36230UFY0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0759183	0.04	2/15/2041	2,249.60	7.14	2,448.39	2,482.65	0.0000%
36176AAA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0759901	0.04	1/15/2042	136,731.05	478.74	143,620.53	151,331.61	0.0002%
36176H7M0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0767100	0.04	12/15/2043	441,880.16	1,403.36	481,151.77	488,167.80	0.0008%
36176JRF9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0767586	0.04	1/15/2042	46,407.52	162.49	48,746.37	51,363.58	0.0001%
36176MA29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0769825	0.04	7/15/2041	76,726.61	269.30	80,791.22	85,089.66	0.0001%
36176MK69	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0770117	0.04	12/15/2041	311,443.07	989.07	339,111.15	349,918.15	0.0005%
36225AY53	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780732	0.07	3/15/2028	24,958.71	144.89	24,838.99	24,919.21	0.0000%
36225BBA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780933	0.07	12/15/2028	5,155.20	29.24	5,011.81	5,108.30	0.0000%
36225BBT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0780950	0.07	12/15/2028	2,595.55	14.87	2,548.78	2,587.03	0.0000%
36225BPM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781328	0.07	9/15/2031	6,459.80	36.18	6,202.88	6,362.09	0.0000%
36225BPZ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781340	0.07	10/15/2031	1,622.81	8.48	1,564.89	1,575.85	0.0000%
36225BRX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781402	0.08	2/15/2032	51,857.93	307.88	49,261.36	50,467.50	0.0001%
36225BSG4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781419	0.08	3/15/2032	26,900.15	158.93	25,428.60	26,055.95	0.0000%
36225BUB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781478	0.08	3/15/2032	58,261.80	346.10	55,376.15	56,742.40	0.0001%
36225BUE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781481	0.08	1/15/2032	74,334.64	439.08	70,252.94	71,972.43	0.0001%
36225BUV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781496	0.07	9/15/2032	1,956.70	10.22	1,886.81	1,937.83	0.0000%
36225BWH7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781548	0.07	11/15/2032	4,153.00	23.03	3,948.69	4,068.06	0.0000%
36225BXM5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781584	0.07	5/15/2032	3,092.07	17.48	2,996.22	3,084.06	0.0000%
36225B2X5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0781690	0.06	12/15/2033	36,513.90	173.20	34,639.88	34,894.76	0.0001%
36241KWK0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782450	0.06	11/15/2038	9,074.16	39.51	8,619.56	9,370.79	0.0000%
36241K7F9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782694	0.05	6/15/2039	10,643.53	44.08	10,578.58	11,291.15	0.0000%
36241LA48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782727	0.05	7/15/2039	9,818.74	40.66	9,758.82	10,566.59	0.0000%
36241LG34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782918	0.05	4/15/2040	136,504.67	569.34	136,642.68	145,899.59	0.0002%
36241LKA3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0782989	0.05	6/15/2040	68,892.74	265.36	70,763.01	75,276.20	0.0001%
36241LMH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783060	0.04	8/15/2040	56,841.25	202.81	60,842.88	65,387.15	0.0001%
36241LM60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783081	0.04	8/15/2040	83,754.59	293.65	88,095.96	90,929.39	0.0001%
36241LNV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783104	0.04	9/15/2040	133,775.24	469.24	140,771.59	148,141.41	0.0002%
36241LTS5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783261	0.05	3/15/2041	113,167.61	435.76	116,201.64	124,089.81	0.0002%
36241LT97	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783276	0.05	3/15/2041	5,758.40	22.17	5,912.66	6,333.42	0.0000%
36241LUU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783295	0.05	3/15/2041	176,462.03	678.66	180,975.56	188,563.12	0.0003%
3622A2CE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783669	0.03	9/15/2042	129,599.87	361.52	144,607.21	154,091.88	0.0002%
3622A2HP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0783838	0.05	6/15/2041	42,755.75	177.05	42,492.30	45,878.71	0.0001%
3622AAAE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0784605	0.05	1/15/2042	286,142.55	1,101.61	293,762.76	303,945.44	0.0005%
36177JD48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0790122	0.04	2/15/2042	94,570.40	301.36	103,322.88	106,819.44	0.0002%
36177PCU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0794582	0.04	3/15/2042	31,577.89	100.24	34,367.87	35,937.29	0.0001%
36178BCW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA3685	0.04	6/15/2042	12,816.28	40.70	13,955.01	14,154.30	0.0000%
36178DTD3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA5948	0.03	12/15/2042	179,652.84	501.20	200,478.56	204,147.64	0.0003%
36178EXG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AA6979	0.04	9/15/2042	10,440.58	33.16	11,368.23	11,568.19	0.0000%
36178MDW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AB1917	0.04	10/15/2042	112,016.45	355.74	121,969.13	123,719.46	0.0002%
36179BAJ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AC1809	0.03	1/15/2043	28,520.73	80.59	32,235.56	31,765.62	0.0000%
36180NKZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AD9312	0.03	7/15/2043	86,877.70	243.95	97,578.11	98,918.22	0.0002%
36181AUL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AE6567	0.03	6/15/2043	25,136.91	70.29	28,115.47	27,703.19	0.0000%
36181GFZ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF1084	0.03	7/15/2043	126,674.30	353.37	141,346.02	143,287.21	0.0002%
36181H7E1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF2693	0.03	7/15/2043	77,649.38	221.61	88,645.91	87,344.62	0.0001%
36181NWB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AF6942	0.04	10/15/2043	16,458.46	52.27	17,921.19	18,268.13	0.0000%
36182APT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AG5834	0.04	11/15/2043	7,356.80	23.36	8,010.71	8,127.44	0.0000%
36182CR33	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AG7706	0.04	1/15/2044	9,638.90	30.61	10,495.31	10,648.50	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36183E3P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AJ8906	0.04	11/15/2044	142,512.89	500.23	150,070.44	158,838.32	0.0002%
36183KEU8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AK1947	0.04	11/15/2044	107,215.73	340.51	116,746.95	120,736.55	0.0002%
36184HLS1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AL9337	0.03	3/15/2045	111,467.70	318.97	127,587.05	129,422.59	0.0002%
36185BS98	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0AM8644	0.03	5/15/2045	104,852.41	299.41	119,765.63	121,667.60	0.0002%
3617AWSV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0BB5932	0.04	9/15/2047	47,337.40	168.40	50,521.25	52,420.99	0.0001%
3617N64Z9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA POOL #0BU5340	0.03	4/15/2050	160,090.78	460.60	184,241.11	192,029.72	0.0003%
36202CKJ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002097	0.07	10/20/2025	14,842.64	85.73	14,697.14	14,654.58	0.0000%
36202CK77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002118	0.08	11/20/2025	7,492.50	46.20	7,391.60	7,407.80	0.0000%
36202CMA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002153	0.07	1/20/2026	8,160.69	47.07	8,069.66	8,089.48	0.0000%
36202CW82	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002471	0.07	8/20/2027	18,811.73	107.03	18,347.90	18,337.62	0.0000%
36202CXL2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002483	0.07	9/20/2027	5,734.91	32.87	5,635.67	5,603.73	0.0000%
36202CZ55	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002564	0.07	3/20/2028	33,711.57	193.08	33,099.23	32,917.22	0.0001%
36202C3L5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002603	0.07	6/20/2028	19,008.71	101.43	18,726.32	18,581.60	0.0000%
36202C4P5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002630	0.07	8/20/2028	30,836.69	164.06	30,287.28	30,258.03	0.0001%
36202C5T6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002658	0.07	10/20/2028	28,577.14	152.46	28,146.50	28,052.15	0.0001%
36202C5V1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002660	0.08	10/20/2028	3,566.04	22.05	3,528.64	3,499.71	0.0000%
36202DC90	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002796	0.07	8/20/2029	42,206.86	239.69	41,090.43	40,514.64	0.0001%
36202DGS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002909	0.08	4/20/2030	20,844.85	131.56	19,734.21	19,671.48	0.0000%
36202DUJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0002957	0.08	8/20/2030	10,733.88	63.78	10,204.86	10,184.08	0.0000%
36202DKX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003010	0.07	12/20/2030	25,932.53	147.33	25,256.17	25,263.29	0.0000%
36202DMA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003053	0.07	3/20/2031	26,349.17	139.48	25,750.72	25,735.38	0.0000%
36202DM57	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003080	0.07	5/20/2031	69,191.34	366.25	67,614.57	67,395.64	0.0001%
36202D2F7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0003474	0.06	11/20/2033	12,016.46	57.45	11,490.42	11,740.89	0.0000%
36202EPZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004040	0.07	10/20/2037	30,132.98	156.00	28,800.39	31,032.54	0.0001%
36202EQM4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004060	0.06	12/20/2037	28,968.44	137.96	27,591.88	30,206.71	0.0001%
36202ETA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004145	0.06	5/20/2038	29,599.25	141.01	28,201.58	30,902.98	0.0001%
36202EUU1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004195	0.06	7/20/2038	167,441.72	797.44	159,488.05	159,451.05	0.0003%
36202EW39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004266	0.06	10/20/2038	27,699.50	124.28	27,115.43	29,484.14	0.0000%
36202EZH5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004344	0.06	1/20/2039	82,973.43	395.23	79,045.65	86,740.46	0.0001%
36202E7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004496	0.05	7/20/2039	67,547.24	280.73	67,376.10	73,134.37	0.0001%
36202FAV8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004520	0.05	8/20/2039	51,543.30	214.21	51,410.15	55,320.74	0.0001%
36202FB62	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004561	0.06	10/20/2039	112,950.62	537.92	107,583.29	118,233.75	0.0002%
36202FCR5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004580	0.06	11/20/2039	29,649.72	141.27	28,253.17	31,055.13	0.0001%
36202FDW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004617	0.05	1/20/2040	25,821.61	98.94	26,384.93	28,134.59	0.0000%
36202FE77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004658	0.05	3/20/2040	34,440.50	143.13	34,351.53	37,197.52	0.0001%
36202FFA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004661	0.07	3/20/2040	22,705.67	118.17	21,816.64	23,648.31	0.0000%
36202FFU5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004679	0.05	4/20/2040	141,316.29	587.30	140,951.23	152,648.66	0.0002%
36202FGD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004696	0.05	5/20/2040	73,725.06	282.49	75,330.35	80,876.63	0.0001%
36202FGD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004696	0.05	5/20/2040	28,733.55	110.10	29,359.20	31,320.02	0.0001%
36202FGH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004700	0.07	5/20/2040	84,170.66	440.14	81,256.79	88,102.03	0.0001%
36202FG26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004717	0.06	6/20/2040	193,275.11	920.76	184,152.21	202,637.37	0.0003%
36202FHX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004746	0.05	7/20/2040	92,301.85	353.67	94,312.60	101,290.71	0.0002%
36202FHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004747	0.05	7/20/2040	219,451.65	915.39	219,693.32	238,143.63	0.0004%
36202FHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004747	0.05	7/20/2040	119,326.85	497.74	119,458.25	125,456.91	0.0002%
36202FJR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004772	0.05	8/20/2040	26,200.50	108.89	26,132.55	27,619.64	0.0000%
36202FKN5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004801	0.05	9/20/2040	116,459.85	446.22	118,990.78	124,285.17	0.0002%
36202FKP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004802	0.05	9/20/2040	21,800.11	90.60	21,743.57	22,744.84	0.0000%
36202FLN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004833	0.04	10/20/2040	175,369.28	620.13	186,038.60	193,652.31	0.0003%
36202FLN4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004833	0.04	10/20/2040	37,149.15	131.36	39,409.27	41,198.04	0.0001%
36202FLT1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004838	0.07	10/20/2040	19,526.17	102.83	18,983.62	20,596.03	0.0000%
36202FMA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004853	0.04	11/20/2040	203,762.70	720.46	216,136.52	229,695.92	0.0004%
36202FMC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004855	0.05	11/20/2040	6,197.41	25.76	6,181.34	6,504.45	0.0000%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36202FMC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004855	0.05	11/20/2040	35,023.45	145.55	34,932.63	37,220.10	0.0001%
36202FNA0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004885	0.06	12/20/2040	161,937.37	720.64	157,231.43	171,308.68	0.0003%
36202FPE0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004921	0.04	1/20/2041	112,842.77	357.58	122,597.88	127,702.81	0.0002%
36202FPF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004922	0.04	1/20/2041	494,694.62	1,756.18	526,853.77	548,462.70	0.0009%
36202FP67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004945	0.04	2/20/2041	73,258.67	259.02	77,706.60	81,772.74	0.0001%
36202FP67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004945	0.04	2/20/2041	39,899.34	141.07	42,321.84	45,069.68	0.0001%
36202FP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004946	0.05	2/20/2041	60,152.25	233.10	62,160.02	64,616.57	0.0001%
36202FP75	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004946	0.05	2/20/2041	577,145.09	2,236.53	596,409.11	611,040.05	0.0010%
36202FQB5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004950	0.06	2/20/2041	69,724.83	310.36	67,715.71	73,797.92	0.0001%
36202FQ74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004978	0.05	3/20/2041	236,026.44	904.42	241,178.00	251,416.06	0.0004%
36202FQ74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0004978	0.05	3/20/2041	91,682.80	351.31	93,683.88	99,880.96	0.0002%
36202FSE7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005017	0.05	4/20/2041	3,849.59	14.75	3,933.53	4,012.32	0.0000%
36202FTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005055	0.05	5/20/2041	284,648.10	1,090.71	290,854.94	310,916.63	0.0005%
36202FTL0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005055	0.05	5/20/2041	36,362.62	139.33	37,155.51	37,900.83	0.0001%
36202FV94	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005140	0.05	8/20/2041	111,175.45	426.01	113,603.15	118,442.35	0.0002%
36202FX84	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005203	0.04	10/20/2041	106,208.08	375.51	112,654.15	119,382.12	0.0002%
36202FX92	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005204	0.05	10/20/2041	134,238.15	513.92	137,046.23	147,243.82	0.0002%
36202FYA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005205	0.05	10/20/2041	411,082.64	1,708.47	410,032.96	443,497.11	0.0007%
36202FZX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005258	0.04	12/20/2041	487,961.03	1,548.05	530,761.65	556,639.09	0.0009%
36202FZY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005259	0.04	12/20/2041	255,900.61	904.90	271,469.38	287,573.23	0.0004%
36202FZM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0005280	0.04	1/20/2042	460,724.75	1,637.59	491,277.29	517,834.25	0.0008%
36202KD85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0008227	0.03	7/20/2023	0,061.26	0.14	61.74	61.85	0.0000%
36202KF59	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0008288	0.03	9/20/2023	0,074.54	1.93	884.01	883.94	0.0000%
36202KPM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0008528	0.02	10/20/2024	6,309.89	9.36	6,414.97	6,418.89	0.0000%
36225C4B9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0080817	0.03	1/20/2034	237,196.19	529.42	242,022.11	244,754.92	0.0004%
36225DH49	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0081150	0.02	11/20/2034	94,986.79	143.44	98,356.48	99,334.31	0.0002%
36291FQZ4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0626972	0.04	8/20/2045	471,322.65	1,549.40	531,223.40	553,685.68	0.0008%
36241LL79	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0783050	0.05	7/20/2040	4,547.18	19.11	4,586.07	4,817.34	0.0000%
3622A2BE1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0783637	0.03	6/20/2042	36,685.92	102.64	41,054.08	42,641.51	0.0001%
3622A2R38	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784106	0.04	1/20/2046	52,201.53	166.70	57,152.66	60,736.32	0.0001%
3622A2SG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784119	0.03	2/20/2046	146,157.17	411.21	164,483.98	169,178.31	0.0003%
3622A2YQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784319	0.05	12/20/2041	450,686.81	1,725.92	460,246.12	475,103.59	0.0008%
3622A2Y7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784391	0.04	7/20/2046	63,638.98	198.52	68,062.36	70,480.28	0.0001%
3622AACK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784674	0.04	4/20/2048	120,967.93	384.13	131,701.61	134,059.05	0.0002%
3622AANA8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0784985	0.04	9/20/2048	48,583.80	155.94	53,465.76	56,878.98	0.0001%
3622AAXL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0785283	0.03	1/20/2051	3,267,326.90	8,002.41	3,841,157.40	4,082,923.93	0.0057%
36180C5D7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD1744	0.03	2/20/2043	78,044.75	217.38	86,951.16	89,044.08	0.0001%
36180HVL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD6019	0.04	4/20/2043	271,990.31	868.85	297,892.02	303,940.37	0.0005%
36180MYG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AD8811	0.03	3/20/2043	123,054.82	350.56	140,223.83	143,648.91	0.0002%
36181CNG9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AE8491	0.04	7/20/2044	81,159.91	289.82	86,946.18	90,185.45	0.0001%
36181CPK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AE8526	0.04	6/20/2044	141,307.96	504.23	151,269.02	156,516.00	0.0002%
36181GDY2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AF1019	0.04	6/20/2043	924,002.71	3,278.28	983,483.81	1,016,529.92	0.0016%
36183BAG3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AJ5407	0.04	11/20/2044	216,187.75	690.90	236,879.14	246,311.19	0.0004%
36183QTS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AK6861	0.03	1/20/2045	161,753.00	461.22	184,487.38	187,898.17	0.0003%
36183WU67	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL1505	0.03	2/20/2045	131,054.29	373.30	149,318.99	152,235.11	0.0002%
36184BAS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL4517	0.04	2/20/2045	164,454.23	541.08	185,511.66	193,099.09	0.0003%
36184EHC8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AL7427	0.05	3/20/2065	1,001,019.53	3,894.76	1,014,481.70	1,080,031.08	0.0018%
36184SZN3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM5249	0.04	5/20/2045	768,178.09	2,454.02	841,377.97	873,789.12	0.0013%
36184Y5F0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8046	0.03	5/20/2045	89,834.94	255.89	102,355.00	104,546.74	0.0002%
36184Y5G8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8047	0.03	5/20/2045	113,341.52	323.15	129,261.35	131,996.01	0.0002%
36184Y6X0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AM8086	0.03	6/20/2045	140,020.85	398.84	159,535.20	161,274.43	0.0002%
36186QLM2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AN7532	0.04	7/20/2045	1,696,555.92	5,583.21	1,914,243.72	1,986,156.27	0.0030%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36192XMK2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AR3062	0.04	5/20/2046	8,441.01	27.18	9,317.30	9,849.75	0.0000%
36192XPH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AR3124	0.04	6/20/2046	9,548.15	30.59	10,487.98	11,087.74	0.0000%
36193NX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS4297	0.04	6/20/2046	42,615.63	136.47	46,790.26	49,466.03	0.0001%
36193SW47	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS6967	0.04	5/20/2046	9,903.83	31.67	10,857.56	11,478.03	0.0000%
36193SYD5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS7008	0.04	6/20/2046	13,605.50	43.77	15,007.83	15,875.87	0.0000%
36193TAF4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS7206	0.04	4/20/2046	2,802,797.40	9,221.57	3,161,679.66	3,281,123.36	0.0049%
36193VFQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AS9175	0.04	5/20/2046	14,317.16	45.85	15,719.84	16,618.20	0.0000%
36193YPG5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AT1323	0.04	5/20/2046	13,416.95	42.91	14,710.60	15,551.25	0.0000%
36196WTS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0AY6861	0.04	12/20/2046	508,648.35	1,801.23	540,367.95	570,807.20	0.0009%
3617AUPD6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BB4020	0.04	12/20/2047	1,470,456.66	5,253.85	1,576,153.52	1,662,844.87	0.0026%
3617BTA28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BE0025	0.04	12/20/2047	273,253.68	977.28	293,184.35	308,343.15	0.0005%
3617BXY72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BE4334	0.04	12/20/2047	946,757.59	3,405.52	1,021,655.13	1,073,833.38	0.0017%
3617QE3S6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BX9809	0.03	11/20/2050	1,713,618.45	4,137.93	1,986,205.26	2,111,330.56	0.0030%
3617QGLK8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BY0330	0.03	10/20/2050	78,421.75	224.39	89,755.13	95,354.46	0.0001%
3617QGLL6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BY0331	0.03	10/20/2050	124,188.11	355.68	142,272.35	151,020.87	0.0002%
3617QYHZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0BZ3848	0.02	10/20/2050	1,073,724.30	2,176.26	1,305,757.39	1,362,353.75	0.0019%
36179MAX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0022	0.04	4/20/2042	251,008.24	796.30	273,016.07	282,444.49	0.0004%
36179MG46	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0219	0.03	7/20/2042	369,464.57	1,034.01	413,604.43	423,774.87	0.0006%
36179MK74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0318	0.04	8/20/2042	194,338.10	616.55	211,388.72	216,773.75	0.0003%
36179MK74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0318	0.04	8/20/2042	406,863.12	1,290.80	442,560.01	442,682.04	0.0007%
36179MN61	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0391	0.03	9/20/2042	187,481.48	524.74	209,896.30	212,316.27	0.0003%
36179MNH9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0392	0.04	9/20/2042	116,125.85	368.10	126,205.92	134,802.55	0.0002%
36179MQP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0462	0.04	10/20/2042	102,884.11	328.13	112,500.67	120,046.52	0.0002%
36179MQP8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0462	0.04	10/20/2042	281,209.99	896.86	307,494.63	319,222.81	0.0005%
36179MQQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0463	0.04	10/20/2042	512,308.91	1,811.46	543,436.99	570,786.65	0.0009%
36179MSX9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0534	0.04	11/20/2042	103,262.47	327.33	112,225.96	119,960.50	0.0002%
36179MVR8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0624	0.03	12/20/2042	54,585.89	152.79	61,114.10	63,490.49	0.0001%
36179MVS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0625	0.04	12/20/2042	126,777.62	402.17	137,887.19	142,861.63	0.0002%
36179MVT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0626	0.04	12/20/2042	295,106.80	1,043.82	313,147.22	326,993.25	0.0005%
36179MX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0698	0.03	1/20/2043	172,361.07	482.41	192,965.98	198,447.27	0.0003%
36179MX39	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0698	0.03	1/20/2043	138,692.11	388.18	155,272.06	161,315.88	0.0002%
36179NBA5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0933	0.03	4/20/2043	119,740.75	335.14	134,055.17	135,287.04	0.0002%
36179NBB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0934	0.04	4/20/2043	477,150.15	1,513.76	519,002.51	534,012.07	0.0008%
36179NBB3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA0934	0.04	4/20/2043	450,885.47	1,430.43	490,434.08	510,804.76	0.0008%
36179NDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1012	0.04	5/20/2043	272,345.92	862.67	295,770.99	309,577.52	0.0005%
36179NLE6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1225	0.04	8/20/2043	14,716.52	52.16	15,647.72	16,466.22	0.0000%
36179NM96	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1284	0.03	9/20/2043	108,627.13	303.67	121,467.45	123,912.44	0.0002%
36179NQ35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1374	0.03	10/20/2043	153,374.86	429.26	171,702.37	173,817.98	0.0003%
36179NQ50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1376	0.04	10/20/2043	223,669.92	792.49	237,746.91	253,783.92	0.0004%
36179NVM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1520	0.03	12/20/2043	75,115.34	210.25	84,098.77	81,972.31	0.0001%
36179NVQ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1523	0.05	12/20/2043	215,459.47	817.85	218,094.04	231,607.45	0.0004%
36179NX60	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1601	0.04	1/20/2044	1,353,660.89	4,802.31	1,440,693.16	1,513,146.91	0.0024%
36179QBH3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1840	0.05	4/20/2044	437,155.82	1,661.47	443,057.34	472,048.63	0.0008%
36179QGF2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA1998	0.05	6/20/2044	103,223.31	428.98	102,954.60	108,874.09	0.0002%
36179QJR3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2072	0.03	7/20/2044	38,605.25	108.05	43,219.35	43,643.74	0.0001%
36179QJT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2074	0.04	7/20/2044	24,732.60	87.82	26,346.87	27,617.40	0.0000%
36179QJT9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2074	0.04	7/20/2044	566,471.13	2,011.48	603,444.15	636,244.58	0.0010%
36179QJV4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2076	0.05	7/20/2044	92,717.70	385.32	92,476.34	97,796.51	0.0002%
36179QL66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2149	0.04	8/20/2044	1,659,671.04	5,894.76	1,768,429.45	1,862,259.93	0.0029%
36179QPH8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2224	0.04	9/20/2044	9,506.44	33.74	10,121.10	10,603.89	0.0000%
36179QPK1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2226	0.05	9/20/2044	142,724.95	593.16	142,357.67	154,041.99	0.0002%
36179QRZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2304	0.04	10/20/2044	72,861.95	258.77	77,629.98	82,217.63	0.0001%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179QT50	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2372	0.04	11/20/2044	242,051.17	859.65	257,893.57	260,880.53	0.0004%
36179QWD9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2444	0.03	12/20/2044	40,550.79	113.29	45,317.77	45,494.03	0.0001%
36179QYT2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2522	0.04	1/20/2045	206,213.29	732.41	219,721.78	232,196.88	0.0004%
36179Q6N6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2677	0.03	3/20/2045	1,402,802.10	3,926.25	1,570,500.10	1,645,818.20	0.0025%
36179Q6Q9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2679	0.04	3/20/2045	1,445,467.49	5,134.51	1,540,353.25	1,625,611.09	0.0025%
36179RBW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2753	0.03	4/20/2045	43,626.08	122.10	48,841.36	49,971.13	0.0001%
36179RBX6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2754	0.04	4/20/2045	471,852.18	1,507.58	516,883.03	538,670.51	0.0008%
36179RBY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2755	0.04	4/20/2045	75,940.13	269.70	80,909.60	85,730.16	0.0001%
36179RBY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2755	0.04	4/20/2045	49,414.06	175.49	52,647.68	55,826.43	0.0001%
36179RD71	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2826	0.04	5/20/2045	70,695.10	226.06	77,507.20	80,447.56	0.0001%
36179RGA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2893	0.04	6/20/2045	540,197.35	1,918.57	575,572.00	609,917.63	0.0009%
36179RGA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2893	0.04	6/20/2045	456,064.46	1,619.77	485,929.70	509,484.73	0.0008%
36179RJD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2960	0.03	7/20/2045	699,385.13	1,960.89	784,354.22	811,771.11	0.0012%
36179RJD2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2960	0.03	7/20/2045	100,433.47	281.59	112,635.25	114,264.59	0.0002%
36179RJF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2962	0.04	7/20/2045	964,834.93	3,426.43	1,027,929.22	1,092,780.02	0.0017%
36179RJF7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA2962	0.04	7/20/2045	188,663.45	670.00	201,000.88	204,150.09	0.0003%
36179RLN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3033	0.03	8/20/2045	113,676.69	318.90	127,560.36	129,680.60	0.0002%
36179RLQ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3035	0.04	8/20/2045	438,960.09	1,556.33	466,899.35	489,109.06	0.0008%
36179RNX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3106	0.04	9/20/2045	1,432,275.27	5,078.34	1,523,502.60	1,614,471.21	0.0025%
36179RNX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3106	0.04	9/20/2045	2,354.28	8.35	2,504.24	2,625.78	0.0000%
36179RQ36	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3174	0.04	10/20/2045	2,492.94	8.85	2,655.99	2,784.96	0.0000%
36179RS91	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3244	0.04	11/20/2045	130,398.51	418.33	143,425.89	146,131.90	0.0002%
36179RTA7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3245	0.04	11/20/2045	203,605.64	721.68	216,502.70	225,446.68	0.0004%
36179RVC0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3311	0.04	12/20/2045	8,996.87	31.88	9,562.69	10,027.44	0.0000%
36179RXC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	377,804.93	1,341.66	402,498.19	426,495.33	0.0007%
36179RXC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	6,813.32	24.20	7,258.64	7,611.57	0.0000%
36179RXC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3377	0.04	1/20/2046	280,754.18	997.01	299,104.22	307,676.30	0.0005%
36179R4E6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3521	0.04	3/20/2046	299,895.12	960.00	329,142.74	350,479.78	0.0005%
36179R7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3596	0.03	4/20/2046	984,362.49	2,765.03	1,106,012.85	1,142,678.99	0.0017%
36179R7H6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3596	0.03	4/20/2046	158,345.82	444.79	177,914.65	179,704.95	0.0003%
36179RJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3597	0.04	4/20/2046	153,373.94	490.97	168,331.91	179,246.42	0.0003%
36179RJ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3597	0.04	4/20/2046	844,249.41	2,702.54	926,585.82	930,579.42	0.0015%
36179SB89	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3663	0.04	5/20/2046	381,287.85	1,219.01	417,945.89	431,318.13	0.0007%
36179SCB1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3666	0.05	5/20/2046	137,665.19	572.11	137,306.82	147,020.68	0.0002%
36179SEG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3735	0.03	6/20/2046	85,195.13	240.53	96,212.41	97,583.49	0.0001%
36179SEH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3736	0.04	6/20/2046	115,368.96	369.14	126,562.11	134,771.59	0.0002%
36179SEH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3736	0.04	6/20/2046	555,213.11	1,776.48	609,080.16	641,577.81	0.0010%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	72,439.61	232.07	79,568.12	84,730.34	0.0001%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	2,294,887.95	7,352.10	2,520,719.18	2,659,609.29	0.0040%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	830,687.44	2,661.26	912,432.25	916,484.14	0.0015%
36179SGL5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3803	0.04	7/20/2046	108,659.43	348.11	119,352.20	121,509.26	0.0002%
36179SGN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3805	0.05	7/20/2046	107,552.25	411.06	109,616.33	115,792.37	0.0002%
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	402,845.72	1,138.68	455,470.82	462,038.54	0.0007%
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	757,350.16	2,140.71	856,285.37	905,573.05	0.0013%
36179SJS7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3873	0.03	8/20/2046	785,868.88	2,221.32	888,529.59	898,056.11	0.0014%
36179SLR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3936	0.03	8/20/2046	802,719.38	2,267.42	906,966.06	944,225.14	0.0014%
36179SLS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3937	0.04	9/20/2046	563,378.50	1,799.83	617,083.26	619,851.21	0.0010%
36179SLS4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3937	0.04	9/20/2046	977,843.62	3,123.92	1,071,057.77	1,101,995.69	0.0017%
36179SLV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA3940	0.05	9/20/2046	111,086.86	461.67	110,800.99	118,700.19	0.0002%
36179SNT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4002	0.03	10/20/2046	909,232.14	2,194.71	1,053,461.56	1,107,602.96	0.0016%
36179SNU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4003	0.03	10/20/2046	218,280.58	617.07	246,826.01	239,611.73	0.0004%
36179SQV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4068	0.03	11/20/2046	152,920.61	432.30	172,918.65	175,417.07	0.0003%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179SQV2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4068	0.03	11/20/2046	471,418.54	1,332.67	533,067.84	544,583.22	0.0008%
36179SQX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4070	0.04	11/20/2046	160,700.08	570.62	171,187.00	178,488.43	0.0003%
36179SQY6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4071	0.05	11/20/2046	261,311.65	994.46	265,188.71	279,647.91	0.0005%
36179SQ34	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4074	0.06	2/20/2040	120,115.21	572.16	114,432.50	125,514.69	0.0002%
36179SQ42	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4075	0.07	10/20/2039	57,841.24	301.29	55,623.53	61,860.73	0.0001%
36179SSN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4125	0.03	12/20/2046	113,394.95	273.71	131,382.54	129,023.76	0.0002%
36179SSP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4126	0.03	11/20/2046	156,934.92	443.95	177,580.42	180,146.20	0.0003%
36179SSQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4127	0.04	12/20/2046	144,070.10	461.92	158,372.74	167,204.35	0.0003%
36179SSQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4127	0.04	12/20/2046	404,396.14	1,296.58	444,542.80	458,771.51	0.0007%
36179SSW8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4133	0.07	6/20/2039	93,468.32	487.02	89,910.56	99,497.78	0.0002%
36179SUV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4196	0.04	1/20/2047	130,941.63	419.48	143,820.78	151,843.48	0.0002%
36179SWW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4261	0.03	2/20/2047	974,629.64	2,769.05	1,107,621.79	1,118,179.47	0.0017%
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	2,710,951.79	9,656.45	2,896,935.02	2,925,706.14	0.0047%
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	362,284.37	1,290.46	387,138.67	404,699.04	0.0006%
36179SWY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4263	0.04	2/20/2047	524,322.71	1,867.65	560,293.56	587,218.17	0.0009%
36179SYT8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4322	0.04	3/20/2047	262,560.72	934.46	280,336.88	292,119.76	0.0005%
36179SCQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4383	0.04	4/20/2047	791,254.99	2,816.90	845,068.99	886,860.75	0.0014%
36179S5L7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4451	0.04	5/20/2047	394,030.62	1,263.40	433,167.29	441,790.61	0.0007%
36179S5M5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4452	0.04	4/20/2047	26,771.16	95.25	28,576.33	29,754.86	0.0000%
36179TAL9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4511	0.04	6/20/2047	79,315.57	282.22	84,667.40	91,345.12	0.0001%
36179TAM7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4512	0.05	6/20/2047	558,451.56	2,182.84	582,090.25	606,193.69	0.0010%
36179TCW3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4585	0.03	7/20/2047	164,777.26	895.94	358,377.75	369,498.79	0.0006%
36179TCX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4586	0.04	7/20/2047	537,188.31	1,723.92	591,057.27	613,764.31	0.0009%
36179TCX1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4586	0.04	7/20/2047	1,126,589.18	3,615.39	1,239,562.95	1,273,368.06	0.0020%
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	277,767.01	988.33	296,499.88	307,381.79	0.0005%
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	66,524.43	236.70	71,010.90	76,612.70	0.0001%
36179TCY9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4587	0.04	7/20/2047	147,019.06	523.11	156,934.16	160,449.03	0.0003%
36179TCZ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4588	0.05	7/20/2047	46,207.93	179.77	47,938.51	49,838.48	0.0001%
36179TC29	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4589	0.05	7/20/2047	266,212.62	1,121.77	269,225.25	286,944.62	0.0005%
36179TEY7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4651	0.03	8/20/2047	45,624.55	129.49	51,796.63	52,750.42	0.0001%
36179TE35	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4654	0.05	8/20/2047	83,974.87	326.49	87,064.80	89,328.81	0.0001%
36179TG41	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4719	0.04	9/20/2047	157,398.62	502.77	172,378.29	177,564.60	0.0003%
36179TG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4720	0.04	9/20/2047	215,111.12	763.31	228,992.65	236,493.68	0.0004%
36179TG58	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4720	0.04	9/20/2047	1,147,259.75	4,070.98	1,221,294.63	1,261,462.00	0.0020%
36179TG66	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4721	0.05	9/20/2047	538,919.07	2,091.75	557,800.62	578,203.70	0.0009%
36179T52	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4837	0.04	11/20/2047	153,525.09	493.18	169,091.67	172,978.15	0.0003%
36179TLU7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4839	0.05	11/20/2047	428,584.26	1,667.83	444,755.57	460,879.11	0.0008%
36179TNS0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4901	0.04	12/20/2047	1,306,038.54	4,647.01	1,394,104.10	1,457,813.91	0.0023%
36179TQN8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4961	0.03	1/20/2048	261,294.75	739.02	295,609.05	312,815.21	0.0005%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	281,456.70	902.64	309,476.73	311,138.32	0.0005%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	1,231,183.29	3,948.44	1,353,752.00	1,364,746.15	0.0022%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	205,044.56	657.58	225,457.48	233,542.50	0.0004%
36179TQP3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4962	0.04	1/20/2048	164,846.63	528.67	181,257.70	184,556.12	0.0003%
36179TQQ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4963	0.04	1/20/2048	722,842.60	2,571.95	771,583.53	795,508.67	0.0013%
36179TQR9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA4964	0.05	1/20/2048	66,752.28	259.83	69,286.79	71,486.23	0.0001%
36179TSJ5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5021	0.05	2/20/2048	470,773.08	1,832.07	488,551.46	501,445.13	0.0008%
36179TUA1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5077	0.04	3/20/2048	119,702.58	384.22	131,733.83	134,147.08	0.0002%
36179TUC7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5079	0.05	3/20/2048	53,193.62	207.02	55,204.73	57,212.94	0.0001%
36179TV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5138	0.05	4/20/2048	2,000,639.20	7,789.84	2,077,291.25	2,166,627.97	0.0035%
36179TV77	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5138	0.05	4/20/2048	179,951.67	700.67	186,846.29	202,635.57	0.0003%
36179TXU4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5191	0.04	5/20/2048	148,271.86	475.91	163,169.21	168,905.28	0.0003%
36179TZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5265	0.05	6/20/2048	1,810,130.52	7,054.00	1,881,065.50	1,961,011.50	0.0032%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179TZ65	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5265	0.05	6/20/2048	2,077,198.88	8,094.75	2,158,599.67	2,224,061.63	0.0036%
36179T4P7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5330	0.04	7/20/2048	977,843.82	3,485.74	1,045,721.62	1,104,182.59	0.0017%
36179TH2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5396	0.03	8/20/2048	2,380,644.44	6,757.74	2,703,096.87	2,749,269.34	0.0042%
36179TJ78	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5397	0.04	8/20/2048	244,480.97	784.98	269,136.57	279,082.60	0.0004%
36179TL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5399	0.05	8/20/2048	88,578.37	345.48	92,128.06	95,286.95	0.0002%
36179UCB6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5466	0.04	9/20/2048	1,265,634.01	4,530.91	1,359,274.42	1,384,424.44	0.0022%
36179UCC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5467	0.05	9/20/2048	674,135.99	2,629.86	701,297.23	730,703.60	0.0012%
36179UCC4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5467	0.05	9/20/2048	56,353.55	219.84	58,624.06	60,992.90	0.0001%
36179UEA6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5529	0.05	10/20/2048	179,176.39	699.13	186,434.27	200,129.71	0.0003%
36179UH54	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5652	0.05	12/20/2048	75,094.65	292.91	78,108.06	83,695.92	0.0001%
36179UYK7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5711	0.05	1/20/2049	123,186.54	480.87	128,231.15	138,397.41	0.0002%
36179UMJ8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5761	0.03	2/20/2049	78,334.25	222.40	88,958.57	90,481.15	0.0001%
36179UML3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5763	0.04	2/20/2049	109,012.15	389.38	116,814.17	121,038.90	0.0002%
36179UPB2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA5818	0.05	3/20/2049	94,021.04	367.10	97,892.69	105,656.69	0.0002%
36179UV74	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6038	0.03	7/20/2049	604,586.41	1,718.40	687,358.07	719,163.01	0.0011%
36179UXS6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6089	0.03	8/20/2049	1,586,838.14	4,510.22	1,804,086.20	1,842,812.96	0.0028%
36179UXT4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6090	0.04	8/20/2049	361,222.19	1,163.99	399,083.22	411,172.47	0.0006%
36179UXV9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6092	0.05	8/20/2049	334,048.63	1,312.49	349,998.04	367,709.67	0.0006%
36179VBF6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6338	0.03	12/20/2049	462,118.85	1,313.48	525,391.78	547,741.41	0.0008%
36179VDN7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6409	0.03	1/20/2050	832,633.96	2,367.29	946,917.43	912,065.94	0.0015%
36179VFP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6474	0.03	2/20/2050	368,168.47	1,047.06	418,825.40	435,246.26	0.0006%
36179VFP0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6474	0.03	2/20/2050	110,647.56	314.68	125,871.75	120,945.66	0.0002%
36179VHT0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6542	0.04	3/20/2050	414,046.53	1,322.74	453,511.06	476,619.17	0.0007%
36179VKL3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6599	0.03	4/20/2050	754,782.12	2,147.22	858,887.93	894,752.76	0.0013%
36179VKM1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6600	0.04	4/20/2050	82,587.08	266.22	91,274.60	96,189.71	0.0001%
36179VN30	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6710	0.03	6/20/2050	108,634.95	308.05	123,219.17	128,301.33	0.0002%
36179VN48	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6711	0.04	6/20/2050	50,051.27	161.32	55,309.55	56,900.44	0.0001%
36179VQ70	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6766	0.03	7/20/2050	411,160.80	1,171.05	468,420.53	486,332.55	0.0007%
36179VQJ7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6767	0.04	7/20/2050	70,285.66	226.25	77,572.85	81,935.63	0.0001%
36179VTX8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6866	0.03	9/20/2050	322,958.68	919.84	367,935.07	353,530.38	0.0006%
36179VX23	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6933	0.04	10/20/2050	261,449.12	842.53	288,868.52	304,695.93	0.0005%
36179VX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6997	0.04	11/20/2050	43,353.20	139.07	47,680.70	50,148.61	0.0001%
36179VX21	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA6997	0.04	11/20/2050	173,412.88	556.28	190,722.89	202,337.94	0.0003%
36179VZQ6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7051	0.02	12/20/2050	10,569,477.07	21,305.99	12,783,595.88	13,292,804.94	0.0185%
36179VZR4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7052	0.03	12/20/2050	1,081,147.53	2,648.75	1,271,399.80	1,315,455.34	0.0019%
36179VZV5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7056	0.05	12/20/2050	85,166.89	332.39	88,636.11	94,448.79	0.0001%
36179V7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7193	0.03	2/20/2051	1,260,129.65	3,087.64	1,482,069.57	1,539,761.12	0.0022%
36179V7E4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7193	0.03	2/20/2051	2,067,840.53	5,066.75	2,432,038.26	2,518,290.47	0.0036%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	5,138,237.50	10,360.19	6,216,111.18	6,274,029.59	0.0090%
36179WBX5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7254	0.02	3/20/2051	656,072.49	1,322.83	793,700.08	804,329.60	0.0011%
36179WBX3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	5,412,591.60	13,265.53	6,367,455.18	6,612,772.77	0.0095%
36179WBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	5,120,656.84	12,550.04	6,024,018.68	6,212,542.67	0.0090%
36179WBY3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7255	0.03	3/20/2051	1,258,919.92	3,085.44	1,481,012.56	1,530,824.66	0.0022%
36179WDR6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7312	0.03	4/20/2051	5,559,300.20	13,610.20	6,532,897.99	6,784,878.86	0.0097%
36179WFG8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7367	0.03	5/20/2051	2,725,957.19	6,682.60	3,207,649.99	3,319,235.50	0.0048%
36179WG28	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7417	0.02	6/20/2051	7,239,245.26	14,611.10	8,766,660.52	8,918,154.99	0.0127%
36179WJQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7471	0.02	7/20/2051	1,517,466.42	3,064.44	1,838,662.35	1,877,183.34	0.0027%
36179WJQ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7471	0.02	7/20/2051	2,384,590.05	4,815.54	2,889,326.49	2,938,164.88	0.0042%
36179WJR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7472	0.03	7/20/2051	2,063,487.08	5,060.07	2,428,831.99	2,517,714.58	0.0036%
36179WJR0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7472	0.03	7/20/2051	3,168,926.55	7,770.82	3,729,991.94	3,855,648.12	0.0055%
36179WLN6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7533	0.02	8/20/2051	388,877.02	785.50	471,297.53	428,001.42	0.0007%
36179WLP1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7534	0.03	8/20/2051	602,124.37	1,476.07	708,514.98	733,720.16	0.0011%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179WLQ9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7535	0.03	8/20/2051	1,103,269.14	3,150.79	1,260,317.27	1,213,802.81	0.0019%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	22,429,134.67	55,008.32	26,403,991.56	27,257,614.46	0.0393%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	4,394,469.63	10,777.61	5,173,250.81	5,111,401.31	0.0077%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	8,786,647.67	21,549.59	10,343,803.92	9,349,526.88	0.0154%
36179WNE4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7589	0.03	9/20/2051	4,334,888.79	10,631.48	5,103,111.14	5,246,312.76	0.0076%
36179WNF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7590	0.03	9/20/2051	1,020,419.17	2,909.76	1,163,905.43	1,189,434.12	0.0018%
36179WNF1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7590	0.03	9/20/2051	2,548,963.74	7,268.47	2,907,386.32	2,815,412.79	0.0045%
36179WP93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7648	0.02	10/20/2051	1,585,720.40	3,204.76	1,922,854.47	1,951,691.61	0.0028%
36179WP93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7648	0.02	10/20/2051	716,246.80	1,447.54	868,525.36	783,664.26	0.0013%
36179WQA9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7649	0.03	10/20/2051	7,446,054.55	18,263.46	8,766,458.54	9,050,041.07	0.0130%
36179WQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7650	0.03	10/20/2051	1,033,956.25	2,968.48	1,187,390.91	1,213,527.74	0.0018%
36179WQB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7650	0.03	10/20/2051	9,580,048.79	27,504.22	11,001,686.76	10,700,480.26	0.0168%
36179WRZ3	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7704	0.02	11/20/2051	1,035,035.98	2,092.86	1,255,715.41	1,271,041.47	0.0018%
36179WR26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7705	0.03	11/20/2051	3,756,540.64	9,207.75	4,419,719.56	4,543,141.41	0.0066%
36179WR26	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7705	0.03	11/20/2051	6,300,154.31	15,442.46	7,412,382.27	7,611,282.27	0.0110%
36179WTY4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7767	0.03	12/20/2051	5,045,021.58	12,377.34	5,941,120.83	5,492,923.65	0.0088%
36179WTZ1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7768	0.03	12/20/2051	4,975,682.65	14,235.27	5,694,108.29	5,418,934.32	0.0087%
36179WT24	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7769	0.04	12/20/2051	1,095,925.82	3,546.41	1,215,912.01	1,261,257.05	0.0019%
36179WV7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7828	0.03	1/20/2052	2,211,408.89	6,336.05	2,534,420.82	2,424,845.22	0.0039%
36179WVW5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7829	0.04	1/20/2052	2,574,790.84	8,330.07	2,856,023.47	2,824,116.04	0.0045%
36179WVW9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7870	0.02	2/20/2052	1,139,777.57	2,414.01	1,448,403.36	1,273,315.21	0.0020%
36179WW87	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7871	0.03	2/20/2052	1,191,534.52	3,038.61	1,458,533.70	1,325,554.71	0.0021%
36179WXH6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7880	0.02	2/20/2052	50,563.72	102.34	61,403.23	56,424.11	0.0001%
36179WVK9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7882	0.03	2/20/2052	3,496,878.38	10,011.56	4,004,624.75	3,799,704.17	0.0061%
36179WXL7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7883	0.04	2/20/2052	438,805.44	1,419.81	486,793.55	480,082.50	0.0008%
36179WY85	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7935	0.02	3/20/2052	4,888,809.48	9,900.26	5,940,158.06	5,318,973.44	0.0086%
36179WY93	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7936	0.03	3/20/2052	3,518,980.71	8,648.05	4,151,063.08	3,895,579.09	0.0062%
36179WZB7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7938	0.04	3/20/2052	4,252,166.47	13,793.96	4,729,358.78	4,603,665.99	0.0074%
36179WZC5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7939	0.04	3/20/2052	537,693.84	1,942.49	582,745.93	576,593.25	0.0009%
36179W2T4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7986	0.02	4/20/2052	6,599,731.42	13,377.87	8,026,722.07	7,647,479.73	0.0115%
36179W2U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7987	0.03	4/20/2052	617,153.18	1,515.80	727,586.22	719,399.60	0.0011%
36179W2U1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7987	0.03	4/20/2052	9,051,580.04	22,231.80	10,671,264.58	10,475,596.69	0.0158%
36179W2V9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7988	0.03	4/20/2052	12,733,173.37	36,538.34	14,615,336.39	14,613,964.04	0.0223%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	397,185.28	1,289.80	442,216.15	439,921.38	0.0007%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	704,722.77	2,288.48	784,620.70	751,343.39	0.0012%
36179W2W7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA7989	0.04	4/20/2052	2,995,071.81	9,726.03	3,334,638.00	3,305,660.00	0.0052%
36179W5A2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8041	0.02	5/20/2052	7,021,455.65	14,230.30	8,538,177.50	8,197,174.12	0.0123%
36179W5B0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8042	0.03	5/20/2052	11,701,804.15	28,752.27	13,801,087.58	13,505,779.97	0.0205%
36179W5C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	4,862,683.14	13,963.44	5,585,374.78	5,416,252.21	0.0085%
36179W5C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	853,138.22	2,449.83	979,931.57	932,276.08	0.0015%
36179W5C8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8043	0.03	5/20/2052	331,092.71	950.75	380,299.68	348,455.10	0.0006%
36179W5D6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8044	0.04	5/20/2052	9,554,002.81	31,041.03	10,642,638.28	10,581,989.67	0.0167%
36179W5F1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8046	0.05	5/20/2052	23,368,025.47	92,353.03	24,627,474.52	25,084,392.08	0.0409%
36179W7K8	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8098	0.03	6/20/2052	2,280,739.48	6,549.26	2,619,702.82	2,400,340.07	0.0040%
36179XB72	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8150	0.04	7/20/2052	7,173,577.72	25,915.45	7,774,634.73	7,747,132.83	0.0126%
36179XBU9	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8151	0.05	7/20/2052	7,225,839.39	28,557.32	7,615,285.07	7,744,391.85	0.0126%
36179XDF0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8202	0.05	8/20/2052	7,363,245.63	31,503.37	7,560,809.58	7,706,756.31	0.0129%
36179XFG6	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8267	0.04	9/20/2052	3,690,879.81	13,333.33	3,999,999.79	3,880,690.76	0.0065%
36179XFH4	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8268	0.05	9/20/2052	7,424,003.58	29,340.49	7,824,129.57	7,842,434.68	0.0130%
36179XFJ0	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8269	0.05	9/20/2052	6,024,659.17	25,776.28	6,186,307.38	6,276,536.58	0.0105%
36179XHX7	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8346	0.04	10/20/2052	7,381,760.00	26,666.67	8,000,000.00	7,889,749.19	0.0129%
36179XHY5	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8347	0.05	10/20/2052	3,795,440.00	15,000.00	4,000,000.00	4,003,748.04	0.0066%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
36179XHZ2	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	GNMA II POOL #0MA8348	0.05	10/20/2052	6,821,220.00	29,166.67	7,000,000.00	7,020,498.03	0.0119%
3140J6GN1	MORTGAGE BACKED SECURITIES	USD FIXED INCOME	NA	0.05	1/1/2048	34,016.45	133.45	35,587.27	37,187.91	0.0001%
006115KP3	MUNICIPAL BONDS	USD FIXED INCOME	ADAMS CNTY PA	0.02	5/15/2028	1,584,260.35	13,722.25	1,915,000.00	1,915,000.00	0.0028%
01026CAC5	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.03	9/15/2025	707,084.70	2,970.58	735,000.00	730,616.38	0.0012%
01026CAD3	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.04	9/15/2032	459,075.00	2,723.58	500,000.00	500,000.00	0.0008%
01026CAD3	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA ECON SETTLEMENT AUTH B	0.04	9/15/2032	96,405.75	571.95	105,000.00	105,000.00	0.0002%
010268CX6	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.03	9/1/2037	542,244.80	3,356.67	760,000.00	760,000.00	0.0009%
010268CN8	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.01	9/1/2026	2,307,885.30	5,610.90	2,655,000.00	2,655,000.00	0.0040%
010268CR9	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2029	2,257,779.60	8,630.40	2,790,000.00	2,465,003.80	0.0040%
010268CX6	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.03	9/1/2037	863,310.80	5,344.17	1,210,000.00	1,221,829.94	0.0015%
010268CR9	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2029	809,240.00	3,093.33	1,000,000.00	1,001,303.49	0.0014%
010268CU2	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.02	9/1/2032	1,312,447.20	6,252.40	1,740,000.00	1,740,000.00	0.0023%
010268CM0	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.01	9/1/2025	1,761,858.30	3,399.45	1,965,000.00	1,965,000.00	0.0031%
010268CN8	MUNICIPAL BONDS	USD FIXED INCOME	ALABAMA FEDERAL AID HIGHWAY FI	0.01	9/1/2026	869,260.00	2,113.33	1,000,000.00	1,000,000.00	0.0015%
010878AV8	MUNICIPAL BONDS	USD FIXED INCOME	ALAMEDA CNTY CA	0.04	8/1/2029	1,545,398.40	14,838.60	1,680,000.00	1,680,000.00	0.0027%
01354PHZ0	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2031	470,545.00	4,715.00	500,000.00	500,000.00	0.0008%
01354PHX5	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2029	710,437.50	6,713.75	750,000.00	750,000.00	0.0012%
01354PHY3	MUNICIPAL BONDS	USD FIXED INCOME	ALBUQUERQUE NM GROSS RECPTS TA	0.04	7/1/2030	566,124.00	5,521.33	600,000.00	600,000.00	0.0010%
034286FQ2	MUNICIPAL BONDS	USD FIXED INCOME	ANDOVER MA	0.02	11/1/2034	1,678,404.00	48,232.84	2,275,000.00	2,275,000.00	0.0029%
047772G93	MUNICIPAL BONDS	USD FIXED INCOME	ATLANTA GA	0.02	12/1/2034	1,872,263.25	24,626.25	2,475,000.00	2,475,000.00	0.0033%
047870SN1	MUNICIPAL BONDS	USD FIXED INCOME	ATLANTA GA WTR & WSTWTR REVENU	0.02	11/1/2035	1,342,809.60	20,482.28	1,815,000.00	1,815,000.00	0.0024%
051595CB0	MUNICIPAL BONDS	USD FIXED INCOME	AURORA CO WTR REVENUE	0.02	8/1/2033	919,704.50	6,168.83	1,235,000.00	1,235,000.00	0.0016%
052451AW1	MUNICIPAL BONDS	USD FIXED INCOME	AUSTIN TX RENTAL CAR SPL FAC R	0.01	11/15/2026	25,436.10	142.07	30,000.00	30,000.00	0.0000%
05914FE71	MUNICIPAL BONDS	USD FIXED INCOME	BALTIMORE CNTY MD	0.03	7/1/2046	1,051,036.00	15,414.00	1,400,000.00	1,400,000.00	0.0018%
072024XC1	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.01	4/1/2026	154,372.75	157.35	175,000.00	175,000.00	0.0003%
072024XE7	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.02	4/1/2028	189,328.50	306.19	225,000.00	225,000.00	0.0003%
072024XG2	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.02	4/1/2030	580,104.00	1,211.40	720,000.00	603,795.90	0.0010%
072024XH0	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.02	4/1/2031	90,210.60	198.28	115,000.00	115,000.00	0.0002%
072024XD0	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.06	4/1/2049	206,089.20	991.64	190,000.00	189,487.57	0.0004%
072024WS7	MUNICIPAL BONDS	USD FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	0.03	4/1/2031	1,125,933.60	2,831.40	1,320,000.00	1,320,000.00	0.0020%
088281ZS8	MUNICIPAL BONDS	USD FIXED INCOME	BEXAR CNTY TX	0.02	6/15/2031	2,133,647.75	20,805.07	2,725,000.00	2,725,000.00	0.0037%
088281Z37	MUNICIPAL BONDS	USD FIXED INCOME	BEXAR CNTY TX	0.02	6/15/2031	1,284,103.60	12,521.22	1,640,000.00	1,640,000.00	0.0022%
114894ZW1	MUNICIPAL BONDS	USD FIXED INCOME	BROWARD CNTY FL ARPT SYS REVEN	0.03	10/1/2043	731,540.00	2,897.50	1,000,000.00	1,000,000.00	0.0013%
13063DC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	2/1/2028	2,189,635.05	11,028.75	2,595,000.00	2,355,046.75	0.0038%
13063DL22	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	10/1/2028	1,331,099.70	2,347.92	1,610,000.00	1,444,403.36	0.0023%
13063A5E0	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.08	4/1/2034	948,660.00	5,093.75	815,000.00	958,585.68	0.0017%
13063DGE2	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.05	4/1/2038	810,639.00	3,450.00	900,000.00	934,840.21	0.0014%
13063BFR8	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.08	3/1/2040	717,000.00	7,625.00	600,000.00	878,448.80	0.0013%
13063DRE0	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.03	10/1/2029	1,770,537.60	4,333.33	2,080,000.00	2,249,140.92	0.0031%
13063DC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	2/1/2028	2,029,314.95	10,221.25	2,405,000.00	2,182,615.60	0.0036%
13063DL22	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST	0.02	10/1/2028	1,231,887.30	2,172.92	1,490,000.00	1,336,745.98	0.0022%
13032UC48	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST HLTH FACS FING A	0.03	6/1/2027	560,681.50	8,245.17	610,000.00	610,000.00	0.0010%
13032UC63	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST HLTH FACS FING A	0.03	6/1/2029	716,680.00	11,593.33	800,000.00	806,395.63	0.0013%
13032UC97	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST HLTH FACS FING A	0.04	6/1/2032	564,239.00	10,264.58	650,000.00	657,692.53	0.0010%
13077DQK1	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST UNIV REVENUE	0.02	11/1/2031	590,828.10	7,369.65	795,000.00	796,382.02	0.0010%
13077DQF2	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA ST UNIV REVENUE	0.01	11/1/2027	2,371,187.10	19,156.08	2,815,000.00	2,814,168.88	0.0041%
13080SZS6	MUNICIPAL BONDS	USD FIXED INCOME	CALIFORNIA STWD CMNTYS DEV AUT	0.02	2/1/2031	90,140.40	563.10	120,000.00	119,126.68	0.0002%
134159B50	MUNICIPAL BONDS	USD FIXED INCOME	CAMPBELL CA UNION HIGH SCH DIS	0.02	8/1/2035	1,397,916.00	11,271.00	1,950,000.00	1,950,000.00	0.0024%
147071FK5	MUNICIPAL BONDS	USD FIXED INCOME	CASA GRANDE AZ EXCISE TAX REVE	0.02	4/1/2032	1,218,451.50	2,647.31	1,575,000.00	1,575,000.00	0.0021%
154686LP2	MUNICIPAL BONDS	USD FIXED INCOME	CENTRL OH SOL WST AUTH	0.03	12/1/2031	2,579,401.70	35,864.58	3,130,000.00	3,130,000.00	0.0045%
158855FC5	MUNICIPAL BONDS	USD FIXED INCOME	CHANDLER AZ EXCISE TAX REVENUE	0.02	7/1/2032	2,083,360.70	19,458.38	2,645,000.00	2,645,000.00	0.0036%
158855EZ5	MUNICIPAL BONDS	USD FIXED INCOME	CHANDLER AZ EXCISE TAX REVENUE	0.02	7/1/2029	1,932,654.60	14,715.68	2,315,000.00	2,315,000.00	0.0034%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
164231KS0	MUNICIPAL BONDS	USD FIXED INCOME	CHEROKEE CNTY GA SCH SYS	0.06	8/1/2028	1,015,400.00	14,065.00	1,000,000.00	1,079,480.95	0.0018%
167486MM8	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL	0.08	1/1/2035	350,727.00	8,818.47	340,000.00	381,130.00	0.0006%
167593S86	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.02	1/1/2026	80,954.10	511.20	90,000.00	92,059.40	0.0001%
167593T44	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.02	1/1/2030	690,530.40	6,568.80	840,000.00	860,411.44	0.0012%
167593AN2	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.06	1/1/2040	119,416.00	2,344.83	110,000.00	110,000.00	0.0002%
167593S86	MUNICIPAL BONDS	USD FIXED INCOME	CHICAGO IL O'HARE INTERNATIONA	0.02	1/1/2026	5,073,123.60	32,035.20	5,640,000.00	5,701,196.62	0.0089%
20281PMP4	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.03	6/1/2030	41,057.00	574.58	50,000.00	53,333.79	0.0001%
20281PNE8	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.03	6/1/2042	671,970.00	12,462.50	1,000,000.00	1,000,000.00	0.0012%
20281PKL5	MUNICIPAL BONDS	USD FIXED INCOME	CMWLTH FING AUTH PA	0.04	6/1/2033	797,005.30	15,219.75	910,000.00	910,000.00	0.0014%
20772KQQ5	MUNICIPAL BONDS	USD FIXED INCOME	CONNECTICUT ST	0.04	6/15/2032	2,235,650.00	37,266.67	2,500,000.00	2,500,000.00	0.0039%
20772KJX8	MUNICIPAL BONDS	USD FIXED INCOME	CONNECTICUT ST	0.02	7/1/2025	3,715,880.00	27,973.33	4,000,000.00	4,118,071.83	0.0065%
212204MK4	MUNICIPAL BONDS	USD FIXED INCOME	CONTRA COSTA CA CMNTY CLG DIST	0.05	8/1/2033	1,466,753.75	5,078.59	1,555,000.00	1,555,000.00	0.0026%
235241TU0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS TX AREA RAPID TRANSIT S	0.02	12/1/2030	960,925.20	9,460.75	1,230,000.00	1,230,000.00	0.0017%
2350366R6	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2029	365,184.00	4,603.50	450,000.00	454,482.76	0.0006%
2350366M7	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.01	11/1/2025	896,400.00	6,645.00	1,000,000.00	1,000,000.00	0.0016%
2350364Q0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2029	1,315,298.25	19,325.25	1,575,000.00	1,421,771.35	0.0023%
2350366P0	MUNICIPAL BONDS	USD FIXED INCOME	DALLAS-FORT WORTH TX INTERNATI	0.02	11/1/2027	1,699,500.00	17,490.00	2,000,000.00	2,026,651.64	0.0030%
243312DA0	MUNICIPAL BONDS	USD FIXED INCOME	DECATUR MI PUBLIC SCHS VAN BUR	0.06	5/1/2027	250,222.50	8,062.50	250,000.00	255,428.03	0.0004%
249182PN0	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CITY & CNTY CO ARPT REV	0.02	11/15/2026	43,203.50	362.43	50,000.00	51,192.44	0.0001%
249174MQ3	MUNICIPAL BONDS	USD FIXED INCOME	DENVER CITY & CNTY CO SCH DIST	0.06	12/1/2033	1,577,105.10	36,462.00	1,545,000.00	1,643,697.40	0.0028%
250375MA7	MUNICIPAL BONDS	USD FIXED INCOME	DESERT CMNTY CLG DIST CA	0.03	8/1/2035	933,094.75	8,507.63	1,225,000.00	1,225,000.00	0.0016%
25477GXC1	MUNICIPAL BONDS	USD FIXED INCOME	DIST OF COLUMBIA INCOME TAX SE	0.05	12/1/2022	530,212.00	10,805.38	530,000.00	530,101.81	0.0009%
25477GER2	MUNICIPAL BONDS	USD FIXED INCOME	DIST OF COLUMBIA INCOME TAX SE	0.05	12/1/2026	1,378,868.40	28,727.00	1,380,000.00	1,606,887.93	0.0024%
284035AR3	MUNICIPAL BONDS	USD FIXED INCOME	EL SEGUNDO CA PENSN OBLIG	0.03	7/1/2040	1,215,696.70	18,020.65	1,765,000.00	1,765,000.00	0.0021%
29270CL37	MUNICIPAL BONDS	USD FIXED INCOME	ENERGY N W WA ELEC REVENUE	0.03	7/1/2024	107,461.20	1,031.80	110,000.00	110,088.38	0.0002%
341271AF1	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST BRD OF ADMIN FIN CO	0.02	7/1/2030	817,848.35	7,503.10	1,045,000.00	1,066,318.13	0.0014%
342816S22	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST MUNI PWR AGY	0.01	10/1/2026	3,029,985.00	4,156.25	3,500,000.00	3,500,000.00	0.0053%
343246EN0	MUNICIPAL BONDS	USD FIXED INCOME	FLORIDA ST WTR POLL CONTROL FI	0.02	1/15/2025	5,416,767.00	36,084.17	5,700,000.00	5,698,764.37	0.0095%
345105JE1	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL ESTRN TRANSPRTN CORRI	0.04	1/15/2049	674,870.00	12,054.56	1,000,000.00	1,010,474.86	0.0012%
345105KA7	MUNICIPAL BONDS	USD FIXED INCOME	FOOTHILL ESTRN TRANSPRTN CORRI	0.03	1/15/2046	235,793.80	3,314.15	380,000.00	380,000.00	0.0004%
349461CB7	MUNICIPAL BONDS	USD FIXED INCOME	FORT WORTH TX INDEP SCH DIST	0.05	2/15/2032	1,237,012.50	13,194.44	1,250,000.00	1,548,644.09	0.0022%
355064KG0	MUNICIPAL BONDS	USD FIXED INCOME	FRANKLIN TWP NJ SCH DIST	0.01	2/1/2025	1,027,912.50	2,643.75	1,125,000.00	1,125,000.00	0.0018%
355064KF2	MUNICIPAL BONDS	USD FIXED INCOME	FRANKLIN TWP NJ SCH DIST	0.01	2/1/2024	947,850.00	1,632.50	1,000,000.00	1,000,000.00	0.0017%
365892NM6	MUNICIPAL BONDS	USD FIXED INCOME	GARFIELD/PITKIN/EAGLE CO SCH D	0.02	12/15/2033	943,488.90	9,830.42	1,305,000.00	1,305,000.00	0.0017%
365892NH7	MUNICIPAL BONDS	USD FIXED INCOME	GARFIELD/PITKIN/EAGLE CO SCH D	0.04	12/15/2029	1,872,234.60	30,373.33	2,010,000.00	2,348,819.29	0.0033%
378460C49	MUNICIPAL BONDS	USD FIXED INCOME	GLENDALE CA UNIF SCH DIST	0.02	9/1/2030	1,696,679.40	5,846.00	2,220,000.00	1,872,890.35	0.0030%
38611TDL8	MUNICIPAL BONDS	USD FIXED INCOME	GRAND PARKWAY TRANSPRTN CORP T	0.03	10/1/2052	636,320.00	2,696.67	1,000,000.00	1,000,000.00	0.0011%
386138L58	MUNICIPAL BONDS	USD FIXED INCOME	GRAND PRAIRIE TX	0.04	2/15/2033	1,550,154.00	11,267.13	1,725,000.00	1,725,000.00	0.0027%
386138L66	MUNICIPAL BONDS	USD FIXED INCOME	GRAND PRAIRIE TX	0.04	2/15/2034	1,096,068.75	8,287.13	1,225,000.00	1,225,000.00	0.0019%
416498EX7	MUNICIPAL BONDS	USD FIXED INCOME	HARTFORD CNTY CT MET DIST CLEA	0.03	11/1/2042	664,067.60	14,464.80	980,000.00	980,000.00	0.0012%
419792YX8	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2032	3,223,268.50	18,856.88	4,450,000.00	3,649,802.04	0.0056%
419792YW0	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2031	2,314,832.00	12,361.25	3,100,000.00	2,943,419.22	0.0041%
4197914V7	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.04	8/1/2027	333,039.70	3,112.46	355,000.00	355,000.00	0.0006%
419792E44	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	10/1/2033	372,395.00	967.50	500,000.00	397,542.71	0.0007%
419792B96	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	10/1/2034	602,745.00	1,665.13	825,000.00	825,000.00	0.0011%
419792DB9	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.03	10/1/2027	1,273,141.00	3,824.58	1,370,000.00	1,370,000.00	0.0022%
419792G42	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.02	8/1/2028	2,185,590.85	11,179.13	2,615,000.00	2,615,000.00	0.0038%
419792ZL3	MUNICIPAL BONDS	USD FIXED INCOME	HAWAII ST	0.01	10/1/2025	1,690,848.00	1,349.00	1,900,000.00	1,900,000.00	0.0030%
429326ZW4	MUNICIPAL BONDS	USD FIXED INCOME	HIDALGO CNTY TX	0.04	8/15/2031	921,300.00	8,642.89	1,000,000.00	1,000,000.00	0.0016%
438687EJ0	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI	0.04	9/1/2030	996,369.00	6,817.95	1,090,000.00	1,090,000.00	0.0017%
4386705Z0	MUNICIPAL BONDS	USD FIXED INCOME	HONOLULU CITY & CNTY HI	0.03	10/1/2027	995,269.00	2,445.67	1,100,000.00	1,100,000.00	0.0017%
4423313F9	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX	0.04	3/1/2030	634,522.00	4,345.83	700,000.00	700,000.00	0.0011%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
4423313E2	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX	0.04	3/1/2029	869,031.50	5,739.58	950,000.00	950,000.00	0.0015%
442349ER3	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2029	1,118,532.00	10,132.00	1,360,000.00	1,383,177.10	0.0020%
442349EP7	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2027	2,474,678.10	17,494.13	2,890,000.00	2,935,370.26	0.0043%
442349ER3	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2029	2,467,350.00	22,350.00	3,000,000.00	3,046,898.60	0.0043%
442349EM4	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.01	7/1/2025	1,722,730.00	8,689.33	1,900,000.00	1,900,000.00	0.0030%
442349EP7	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX ARPT SYS REVENUE	0.02	7/1/2027	2,663,061.90	18,825.87	3,110,000.00	3,158,824.05	0.0047%
4424354Z3	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX UTILITY SYS REVENUE	0.03	5/15/2023	2,034,071.50	32,404.12	2,050,000.00	2,059,542.76	0.0036%
44244CTQ0	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX UTILITY SYS REVENUE	0.04	11/15/2031	548,094.15	11,266.77	615,000.00	615,000.00	0.0010%
44244CTQ0	MUNICIPAL BONDS	USD FIXED INCOME	HOUSTON TX UTILITY SYS REVENUE	0.04	11/15/2031	628,303.05	12,915.56	705,000.00	705,000.00	0.0011%
451443ZL2	MUNICIPAL BONDS	USD FIXED INCOME	IDAHO ST BLDG AUTH BLDG REVENUE	0.03	9/1/2028	1,034,198.00	6,013.33	1,100,000.00	1,100,000.00	0.0018%
452152GC9	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.07	7/1/2025	1,298,914.65	28,989.58	1,265,000.00	1,344,751.07	0.0023%
452152GS4	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST	0.07	7/1/2035	2,011,023.58	48,116.25	1,963,928.57	2,228,465.85	0.0035%
452227FR7	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST SALES TAX REVENUE	0.03	6/15/2026	1,300,453.95	18,476.37	1,405,000.00	1,412,065.54	0.0023%
45506D6Q3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.04	3/1/2039	746,260.00	6,050.00	1,000,000.00	753,674.84	0.0013%
45506DWT8	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.03	7/1/2027	1,153,172.70	11,921.07	1,270,000.00	1,256,595.64	0.0020%
45506ECV3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANA ST FIN AUTH REVENUE	0.02	3/1/2030	1,455,002.50	6,609.17	1,750,000.00	1,518,671.92	0.0025%
45528S5R3	MUNICIPAL BONDS	USD FIXED INCOME	INDIANAPOLIS IN LOCAL PUBLIC I	0.06	1/15/2030	1,018,610.00	17,566.56	1,000,000.00	1,121,391.54	0.0018%
4637778P0	MUNICIPAL BONDS	USD FIXED INCOME	IRVING TX	0.03	9/15/2035	2,455,160.30	10,994.38	3,335,000.00	3,335,000.00	0.0043%
47770VAZ3	MUNICIPAL BONDS	USD FIXED INCOME	JOBOSHIO BEVERAGE SYS STWD LIQ	0.05	1/1/2035	230,475.00	3,776.67	250,000.00	283,656.56	0.0004%
494656F89	MUNICIPAL BONDS	USD FIXED INCOME	KING & SNOHOMISH CNTYS WA SCH	0.04	12/1/2025	1,639,388.80	30,514.96	1,630,000.00	1,647,389.97	0.0029%
49474E3U5	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.06	12/1/2030	1,590,660.00	37,793.75	1,500,000.00	1,794,677.04	0.0028%
49474FB33	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.02	7/1/2033	1,081,981.65	9,413.85	1,455,000.00	1,455,000.00	0.0019%
49474FA59	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.01	7/1/2027	933,903.60	4,179.25	1,095,000.00	1,095,000.00	0.0016%
49474FA75	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA	0.01	7/1/2029	540,904.35	3,305.05	665,000.00	665,000.00	0.0009%
494791SZ0	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA PUBLIC HOSP DIST	0.03	12/1/2036	2,214,565.00	35,043.54	2,950,000.00	2,950,000.00	0.0039%
494791ST4	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA PUBLIC HOSP DIST	0.02	12/1/2030	1,214,310.00	13,256.25	1,500,000.00	1,500,000.00	0.0021%
495290DX3	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SWR REVENUE	0.02	7/1/2034	894,628.20	8,573.10	1,230,000.00	968,645.29	0.0016%
495290DS4	MUNICIPAL BONDS	USD FIXED INCOME	KING CNTY WA SWR REVENUE	0.02	7/1/2029	2,013,050.00	12,841.67	2,500,000.00	2,500,000.00	0.0035%
508624KG7	MUNICIPAL BONDS	USD FIXED INCOME	LAKE CNTY IL CMNTY CONSOL SCH	0.03	11/1/2026	656,481.00	11,375.00	700,000.00	700,000.00	0.0011%
517138ZC0	MUNICIPAL BONDS	USD FIXED INCOME	LARIMER CNTY CO SCH DIST #R-1P	0.02	12/15/2030	706,700.25	5,935.10	915,000.00	915,000.00	0.0012%
523530LS0	MUNICIPAL BONDS	USD FIXED INCOME	LEE CNTY FL WTR & SWR REVENUE	0.03	10/1/2030	335,520.00	855.33	400,000.00	400,000.00	0.0006%
523530LT8	MUNICIPAL BONDS	USD FIXED INCOME	LEE CNTY FL WTR & SWR REVENUE	0.03	10/1/2031	412,860.00	1,110.83	500,000.00	500,000.00	0.0007%
534366AX7	MUNICIPAL BONDS	USD FIXED INCOME	LINCOLN W HAYMARKET NE JT PUBL	0.06	12/15/2039	684,950.50	14,733.33	650,000.00	839,080.37	0.0012%
534366AV1	MUNICIPAL BONDS	USD FIXED INCOME	LINCOLN W HAYMARKET NE JT PUBL	0.05	12/15/2030	1,540,710.00	30,600.00	1,500,000.00	1,628,312.36	0.0027%
54438CYP1	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2032	1,156,320.00	7,897.50	1,500,000.00	1,255,695.20	0.0020%
54438CYM8	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2028	2,375,944.45	11,302.23	2,815,000.00	2,815,000.00	0.0042%
54438CYQ9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2033	3,025,730.25	23,214.00	3,975,000.00	4,029,760.01	0.0053%
54438CYM8	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2028	1,067,697.95	5,078.98	1,265,000.00	1,265,000.00	0.0019%
54438CYP1	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2032	770,880.00	5,265.00	1,000,000.00	843,585.00	0.0013%
54438CYM8	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2028	4,832,071.75	22,985.88	5,725,000.00	5,725,000.00	0.0085%
54438CYQ9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA CMNTY CLG DIST	0.02	8/1/2033	3,916,322.55	30,046.80	5,145,000.00	5,215,878.04	0.0069%
544495VX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	1,812,750.90	32,912.13	1,790,000.00	1,935,172.99	0.0032%
544495UG7	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2039	239,690.60	4,477.53	235,000.00	259,449.65	0.0004%
544495VX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	860,803.50	15,628.67	850,000.00	925,165.04	0.0015%
544495VX9	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA DEPT WTR & PWR	0.06	7/1/2027	1,630,463.10	29,602.53	1,610,000.00	1,740,574.59	0.0029%
5445872U1	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.01	11/1/2026	80,794.65	568.58	95,000.00	95,000.00	0.0001%
5445872W7	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.02	11/1/2028	164,157.85	1,689.20	205,000.00	205,000.00	0.0003%
5445872Y3	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.02	11/1/2030	481,062.50	6,481.25	625,000.00	625,000.00	0.0008%
544587Y93	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA MUNI IMPT CORPL	0.02	11/1/2029	46,889.40	549.30	60,000.00	60,290.43	0.0001%
544646XZ0	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA UNIF SCH DIST	0.06	7/1/2034	370,409.30	6,995.83	365,000.00	485,409.18	0.0006%
544646ZR6	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CA UNIF SCH DIST	0.07	7/1/2034	1,080,850.00	22,526.67	1,000,000.00	1,250,614.06	0.0019%
5447122J0	MUNICIPAL BONDS	USD FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	0.05	6/1/2024	2,996,040.00	61,625.00	3,000,000.00	3,089,974.58	0.0052%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
546475VN1	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST GAS & FUELS TAX R	0.03	5/1/2033	571,239.60	9,493.65	730,000.00	730,000.00	0.0010%
546475VP6	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST GAS & FUELS TAX R	0.03	5/1/2034	772,570.00	13,505.00	1,000,000.00	1,000,000.00	0.0014%
546486BW0	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST HIGHWAY IMPT REVE	0.01	6/15/2026	21,528.75	84.72	25,000.00	25,000.00	0.0000%
546486BY6	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST HIGHWAY IMPT REVE	0.01	6/15/2028	40,464.50	249.33	50,000.00	50,000.00	0.0001%
54651RDG1	MUNICIPAL BONDS	USD FIXED INCOME	LOUISIANA ST UNCLAIMED PROPERT	0.02	9/1/2028	20,343.25	64.29	25,000.00	25,000.00	0.0000%
56781RJQ1	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.04	8/1/2031	1,724,736.00	18,000.00	1,920,000.00	1,920,000.00	0.0030%
56781RLC9	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.02	8/1/2034	771,170.40	5,724.50	1,070,000.00	1,070,000.00	0.0013%
56781RKY2	MUNICIPAL BONDS	USD FIXED INCOME	MARIN CA CMNTY CLG DIST	0.02	8/1/2030	1,164,285.00	6,037.50	1,500,000.00	1,500,000.00	0.0020%
57419RL86	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2048	241,575.00	1,350.83	250,000.00	250,000.00	0.0004%
57419RYZ2	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2041	155,422.40	842.67	160,000.00	160,000.00	0.0003%
57419RL86	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2048	401,014.50	2,242.38	415,000.00	415,000.00	0.0007%
57419RPL3	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST CMNTY DEV ADMIN DE	0.03	9/1/2040	54,336.15	261.89	55,000.00	55,000.00	0.0001%
57421FAD9	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST DEPT OF TRANSPRTN	0.01	8/1/2026	213,145.00	566.25	250,000.00	250,000.00	0.0004%
57421FAF4	MUNICIPAL BONDS	USD FIXED INCOME	MARYLAND ST DEPT OF TRANSPRTN	0.01	8/1/2028	252,415.80	1,026.11	315,000.00	315,000.00	0.0004%
57582RYY6	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	9/1/2049	657,420.75	4,857.50	1,005,000.00	1,004,549.55	0.0012%
57582PUE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	12/1/2039	1,747,392.50	31,826.67	1,750,000.00	2,410,885.42	0.0031%
57582RG26	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.02	7/1/2035	994,038.85	9,705.38	1,435,000.00	1,144,115.31	0.0017%
57582RG34	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.03	7/1/2041	1,022,385.00	12,570.00	1,500,000.00	1,169,541.59	0.0018%
57582PUE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	12/1/2039	1,497,765.00	27,280.00	1,500,000.00	2,066,473.21	0.0026%
57582PWH9	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST	0.05	8/1/2031	1,563,478.20	18,225.00	1,620,000.00	1,700,970.06	0.0027%
57563RRS0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST EDUCNTL FING	0.01	7/1/2025	1,831,358.85	9,120.70	2,045,000.00	2,045,000.00	0.0032%
57563RRT8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST EDUCNTL FING	0.02	7/1/2026	1,844,755.00	11,602.50	2,125,000.00	2,125,000.00	0.0032%
576000XQ1	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.03	10/15/2040	756,570.00	1,508.89	1,000,000.00	1,000,000.00	0.0013%
576000ZJ5	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.02	8/15/2030	812,080.00	3,700.78	1,000,000.00	1,006,846.68	0.0014%
576000ZF3	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	0.01	8/15/2026	2,760,576.30	7,577.01	3,165,000.00	3,189,406.46	0.0048%
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	4,197,460.50	28,578.97	4,475,000.00	4,475,000.00	0.0073%
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	3,517,425.00	23,948.85	3,750,000.00	3,750,000.00	0.0062%
576004HE8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST SPL OBLG REVE	0.04	7/15/2029	8,408,990.70	57,253.73	8,965,000.00	8,965,000.00	0.0147%
576051ZS8	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.02	8/1/2034	1,306,462.50	10,893.75	1,750,000.00	1,750,000.00	0.0023%
576051ZR0	MUNICIPAL BONDS	USD FIXED INCOME	MASSACHUSETTS ST WTR RESOURCES	0.02	8/1/2033	1,688,018.50	13,294.38	2,225,000.00	2,225,000.00	0.0030%
5917457Z1	MUNICIPAL BONDS	USD FIXED INCOME	MET ATLANTA GA RAPID TRANSIT A	0.03	7/1/2034	2,249,926.50	25,866.10	3,030,000.00	3,030,000.00	0.0039%
592098Y68	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2033	751,300.00	7,603.33	1,000,000.00	1,000,000.00	0.0013%
592098Y76	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2034	774,826.50	8,333.50	1,050,000.00	1,050,000.00	0.0014%
592098X85	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.01	7/1/2027	858,580.00	4,886.67	1,000,000.00	1,000,000.00	0.0015%
592098Y27	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSON	0.02	7/1/2029	376,128.20	2,730.87	460,000.00	460,000.00	0.0007%
592041XS1	MUNICIPAL BONDS	USD FIXED INCOME	MET GOVT NASHVILLE & DAVIDSONC	0.03	10/1/2029	2,577,338.00	6,910.67	2,920,000.00	2,920,000.00	0.0045%
59259NZM8	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	0.06	11/15/2030	107,101.05	2,899.67	105,000.00	131,573.65	0.0002%
59261AG76	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.05	11/15/2049	832,894.60	23,743.19	995,000.00	1,011,187.37	0.0015%
59261AG76	MUNICIPAL BONDS	USD FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	0.05	11/15/2049	3,005,117.20	85,666.38	3,590,000.00	4,731,657.66	0.0053%
59333P3W6	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL AVIATION RE	0.04	10/1/2041	1,308,572.00	5,528.33	1,550,000.00	1,504,204.12	0.0023%
59333P2P2	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL AVIATION RE	0.04	10/1/2031	202,349.10	686.20	235,000.00	248,068.84	0.0004%
59333NT29	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL SPL OBLG	0.02	10/1/2027	1,227,772.65	1,965.46	1,455,000.00	1,455,000.00	0.0021%
59334DL51	MUNICIPAL BONDS	USD FIXED INCOME	MIAMI-DADE CNTY FL WTR & SWR R	0.03	10/1/2042	1,149,555.00	4,362.50	1,500,000.00	1,515,597.31	0.0020%
5946108A8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST	0.04	5/15/2024	3,966,406.60	67,362.57	4,030,000.00	4,047,927.15	0.0069%
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,559,855.00	25,378.75	1,975,000.00	1,975,000.00	0.0027%
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,453,232.00	23,644.00	1,840,000.00	1,840,000.00	0.0025%
59447TXW8	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	12/1/2034	1,133,363.00	18,439.75	1,435,000.00	1,435,000.00	0.0020%
59447TUG6	MUNICIPAL BONDS	USD FIXED INCOME	MICHIGAN ST FIN AUTH REVENUE	0.03	9/1/2049	4,341,010.30	22,459.80	4,510,000.00	4,510,000.00	0.0076%
5977496N5	MUNICIPAL BONDS	USD FIXED INCOME	MIDLAND TX	0.04	3/1/2033	2,687,492.50	17,531.68	3,035,000.00	3,035,000.00	0.0047%
5977496P0	MUNICIPAL BONDS	USD FIXED INCOME	MIDLAND TX	0.04	3/1/2034	2,686,505.90	18,105.46	3,055,000.00	3,055,000.00	0.0047%
603827XS0	MUNICIPAL BONDS	USD FIXED INCOME	MINNEAPOLIS-SAINT PAUL MN MET	0.03	1/1/2023	3,480,611.90	33,655.23	3,490,000.00	3,490,000.00	0.0061%
60412AVP5	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST	0.01	8/1/2030	2,348,640.00	10,125.00	3,000,000.00	2,499,933.68	0.0041%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
604146EL0	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST GEN FUND REVENUE	0.02	6/1/2027	1,729,809.15	16,375.00	1,965,000.00	2,021,509.77	0.0030%
604146EM8	MUNICIPAL BONDS	USD FIXED INCOME	MINNESOTA ST GEN FUND REVENUE	0.02	6/1/2028	1,719,955.80	13,304.17	2,060,000.00	2,060,000.00	0.0030%
605581QU4	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2034	1,575,696.15	4,207.09	2,115,000.00	2,115,000.00	0.0028%
605581QV2	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2035	1,694,958.70	4,777.11	2,305,000.00	2,305,000.00	0.0030%
605581QT7	MUNICIPAL BONDS	USD FIXED INCOME	MISSISSIPPI ST	0.02	10/1/2033	1,510,967.20	3,792.61	1,990,000.00	1,990,000.00	0.0026%
61334PDH3	MUNICIPAL BONDS	USD FIXED INCOME	MONTGOMERY CNTY MD	0.02	11/1/2031	3,788,950.00	38,750.00	5,000,000.00	4,167,918.37	0.0066%
61334PDH3	MUNICIPAL BONDS	USD FIXED INCOME	MONTGOMERY CNTY MD	0.02	11/1/2031	3,868,517.95	39,563.75	5,105,000.00	4,255,444.66	0.0068%
66285WB70	MUNICIPAL BONDS	USD FIXED INCOME	N TX TOLLWAY AUTH REVENUE	0.01	1/1/2027	1,292,336.60	7,271.20	1,490,000.00	1,490,000.00	0.0023%
631663RJ2	MUNICIPAL BONDS	USD FIXED INCOME	NASSAU CNTY NY INTERIM FIN AUT	0.01	11/15/2028	1,364,428.75	9,929.71	1,685,000.00	1,685,000.00	0.0024%
646039YB7	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST	0.03	6/1/2032	795,850.00	11,875.00	1,000,000.00	1,005,916.48	0.0014%
645913AA2	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST ECON DEV AUTH LE	0.07	2/15/2029	1,235,508.12	18,214.35	1,162,000.00	1,396,433.41	0.0022%
646136XR7	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TRANSPRTN TRUST	0.07	12/15/2040	1,034,190.00	24,786.00	1,000,000.00	1,269,948.36	0.0018%
646140DP5	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2026	207,180.70	820.15	235,000.00	235,000.00	0.0004%
646140DR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2028	195,414.25	1,161.68	235,000.00	235,000.00	0.0003%
646140DR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2028	2,590,278.25	15,398.48	3,115,000.00	2,766,477.27	0.0045%
646139W35	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.07	1/1/2040	135,096.25	2,842.03	115,000.00	132,764.34	0.0002%
646139X83	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.07	1/1/2041	942,859.50	19,530.50	825,000.00	1,028,243.11	0.0017%
646140DS9	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.02	1/1/2029	2,045,826.75	14,360.65	2,515,000.00	2,515,000.00	0.0036%
646140DR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW JERSEY ST TURNPIKE AUTH TU	0.01	1/1/2028	2,731,641.75	16,238.85	3,285,000.00	3,285,000.00	0.0048%
647753MD1	MUNICIPAL BONDS	USD FIXED INCOME	NEW ORLEANS LA WTR REVENUE	0.01	12/1/2028	27,523.30	212.77	35,000.00	35,000.00	0.0000%
64971XGC6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2027	525,946.40	5,026.00	560,000.00	613,322.85	0.0009%
64971XUU0	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.02	11/1/2029	93,491.55	1,104.00	115,000.00	116,880.42	0.0002%
64971XBD9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2032	431,255.00	4,475.00	500,000.00	518,344.90	0.0008%
64971XEQ7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2031	1,907,293.75	20,612.50	2,125,000.00	2,376,847.82	0.0033%
64971W5E6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	2/1/2028	2,300,225.00	20,812.50	2,500,000.00	2,513,825.71	0.0040%
64971WFL9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2024	398,327.30	3,239.00	410,000.00	410,000.00	0.0007%
64971WN89	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2028	5,034,746.50	39,299.38	5,675,000.00	5,670,581.46	0.0088%
64971XEM6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.04	8/1/2028	1,415,525.40	13,578.75	1,530,000.00	1,508,278.18	0.0025%
64971XS33	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	2/1/2029	1,599,080.00	15,093.75	1,750,000.00	1,751,413.14	0.0028%
64971MZG0	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.06	8/1/2036	4,049,000.00	57,670.00	4,000,000.00	4,455,673.42	0.0071%
64971WN89	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2028	2,275,616.70	17,762.63	2,565,000.00	2,563,002.87	0.0040%
64971WVC1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK CITY NY TRANSITIONAL	0.03	8/1/2024	1,439,276.85	11,174.63	1,485,000.00	1,481,696.24	0.0025%
64966QZX1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.01	8/1/2025	180,018.00	491.00	200,000.00	200,000.00	0.0003%
64966QZY9	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.01	8/1/2027	540,871.20	16,382.64	645,000.00	645,000.00	0.0009%
64966QRN2	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2029	1,419,845.90	7,710.43	1,790,000.00	1,517,960.80	0.0025%
64966QCB4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2025	2,985,792.00	18,240.00	3,200,000.00	3,198,182.29	0.0052%
64966QRM4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2028	1,474,630.85	7,323.79	1,805,000.00	1,805,000.00	0.0026%
64966QRP7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2030	3,662,725.00	21,648.13	4,750,000.00	4,073,084.19	0.0064%
64966MYR4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.04	4/1/2031	519,922.90	1,794.92	595,000.00	652,784.11	0.0009%
64966QRG7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.01	8/1/2023	1,652,792.90	2,514.88	1,705,000.00	1,705,000.00	0.0029%
64966QRM4	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK NY	0.02	8/1/2028	3,243,370.90	16,108.28	3,970,000.00	3,974,502.70	0.0057%
649791PV6	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.03	2/15/2030	1,704,962.40	11,244.83	2,010,000.00	2,010,000.00	0.0030%
649791RE2	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST	0.02	3/15/2029	1,637,080.00	4,446.67	2,000,000.00	1,928,652.78	0.0029%
64990FS96	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.03	2/15/2028	1,431,901.25	9,114.99	1,625,000.00	1,625,000.00	0.0025%
64990FE26	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2031	622,896.00	2,199.82	800,000.00	660,351.07	0.0011%
649902T29	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2030	5,961,370.80	41,885.56	5,960,000.00	6,396,003.79	0.0104%
64990FY65	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.03	3/15/2029	5,870,753.00	26,842.73	6,650,000.00	6,650,000.00	0.0103%
649902T29	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.06	3/15/2030	1,500,345.00	10,541.67	1,500,000.00	1,672,700.87	0.0026%
64990FD84	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2029	961,643.50	2,930.71	1,175,000.00	1,190,929.88	0.0017%
64990FD76	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST DORM AUTH ST PERSO	0.02	3/15/2028	5,439,785.00	14,518.11	6,500,000.00	6,525,501.69	0.0095%
64985HHR1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST ENVRNMNTL FACS COR	0.03	6/15/2023	1,232,637.15	13,757.25	1,245,000.00	1,245,000.00	0.0022%
650009S61	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST THRUWAY AUTH	0.04	1/1/2042	747,560.00	11,666.67	1,000,000.00	1,000,000.00	0.0013%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
650009S61	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST THRUWAY AUTH	0.04	1/1/2042	1,495,120.00	23,333.33	2,000,000.00	2,059,517.85	0.0026%
650036DU7	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	0.01	3/15/2026	105,753.60	153.33	120,000.00	120,000.00	0.0002%
64985TDH1	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.02	3/15/2031	1,007,219.10	3,543.92	1,290,000.00	1,113,597.95	0.0018%
64985TDL2	MUNICIPAL BONDS	USD FIXED INCOME	NEW YORK ST URBAN DEV CORP SAL	0.03	3/15/2034	1,022,746.10	4,446.41	1,370,000.00	1,306,204.44	0.0018%
65819WAH6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST ESTRN MUNI P	0.04	7/1/2023	2,370,928.50	30,273.60	2,385,000.00	2,385,000.00	0.0041%
65819WAK9	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST ESTRN MUNI P	0.04	7/1/2025	3,022,804.40	41,662.13	3,080,000.00	3,080,000.00	0.0053%
658207QX6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH CAROLINA ST HSG FIN AGY	0.03	7/1/2032	370,839.70	3,683.17	385,000.00	385,000.00	0.0006%
65887PWN1	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.03	12/1/2035	2,449,200.00	36,291.67	3,250,000.00	3,250,000.00	0.0043%
65887PWG6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.02	12/1/2029	2,266,546.55	24,006.88	2,705,000.00	2,705,000.00	0.0040%
65887PXY6	MUNICIPAL BONDS	USD FIXED INCOME	NORTH DAKOTA ST PUBLIC FIN AUT	0.04	12/1/2030	940,190.00	11,475.00	1,000,000.00	1,000,000.00	0.0016%
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	201,593.50	-	290,000.00	290,000.00	0.0004%
663903KT8	MUNICIPAL BONDS	USD FIXED INCOME	NORTHEAST OH REGL SWR DIST	0.03	11/15/2049	191,559.90	-	210,000.00	210,000.00	0.0003%
677521CW4	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.05	9/1/2029	411,944.00	3,628.00	400,000.00	446,728.09	0.0007%
6775224R2	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2033	724,500.00	2,338.33	1,000,000.00	727,490.57	0.0013%
6775224S0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	9/15/2034	1,228,885.00	4,203.89	1,750,000.00	1,492,347.36	0.0022%
6775224J0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST	0.02	8/1/2031	1,155,690.00	6,487.50	1,500,000.00	1,412,510.32	0.0020%
677561LN0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2042	2,556,015.00	38,220.00	3,500,000.00	3,716,676.24	0.0045%
677561LJ9	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2031	621,878.40	7,008.92	755,000.00	680,555.07	0.0011%
677561LK6	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST HOSP FAC REVENUE	0.03	1/1/2032	251,503.00	2,981.17	310,000.00	326,488.35	0.0004%
677632MV0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST UNIV	0.05	6/1/2040	93,759.00	2,045.83	100,000.00	100,000.00	0.0002%
677632PA3	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST UNIV	0.05	6/1/2111	91,568.75	2,300.00	115,000.00	113,959.74	0.0002%
67766WQG0	MUNICIPAL BONDS	USD FIXED INCOME	OHIO ST WTR DEV AUTH WTR POLL	0.05	12/1/2034	63,778.00	1,321.40	65,000.00	65,000.00	0.0001%
677765HA0	MUNICIPAL BONDS	USD FIXED INCOME	OHLONE CA CMNTY CLG DIST	0.02	8/1/2029	937,750.00	6,426.75	1,100,000.00	1,100,000.00	0.0016%
67865EAL6	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA CITY OK WTR UTILITIES	0.04	7/1/2033	2,488,557.50	29,811.53	2,750,000.00	2,750,000.00	0.0044%
6789084E1	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	5/1/2052	1,043,665.20	10,327.59	1,195,000.00	1,195,000.00	0.0018%
6789084A9	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	2/1/2045	1,483,690.00	22,115.84	1,625,000.00	1,625,000.00	0.0026%
6789084E1	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	5/1/2052	4,017,456.00	39,754.73	4,600,000.00	4,600,000.00	0.0070%
6789083Z5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.04	2/1/2034	434,679.70	5,469.92	455,000.00	455,000.00	0.0008%
6789084A9	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST DEV FIN AUTH	0.05	2/1/2045	995,213.60	14,834.63	1,090,000.00	1,090,000.00	0.0017%
67919PPX5	MUNICIPAL BONDS	USD FIXED INCOME	OKLAHOMA ST WTR RESOURCE BRD R	0.02	4/1/2030	1,379,648.30	3,342.86	1,630,000.00	1,630,000.00	0.0024%
68587FBL7	MUNICIPAL BONDS	USD FIXED INCOME	OREGON EDU DIST S FULL FAITH &	0.03	6/30/2040	1,528,691.55	21,260.96	2,185,000.00	2,185,000.00	0.0027%
68608KNF1	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST	0.06	8/1/2038	1,322,646.75	18,812.63	1,275,000.00	1,496,717.09	0.0023%
68609T3R7	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST	0.03	11/1/2035	744,790.00	12,685.00	1,000,000.00	1,000,000.00	0.0013%
68607DNL5	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST DEPT OF TRANSPRTN HI	0.06	11/15/2034	267,280.80	6,859.81	255,000.00	255,000.00	0.0005%
686053BN8	MUNICIPAL BONDS	USD FIXED INCOME	OREGON ST SCH BRDS ASSN SHORT-	0.06	6/30/2028	1,920,476.90	35,722.73	1,915,000.00	2,252,425.29	0.0034%
692039RA0	MUNICIPAL BONDS	USD FIXED INCOME	OXNARD CA UNION HIGH SCH DIST	0.02	8/1/2030	1,276,809.60	7,511.40	1,605,000.00	1,605,000.00	0.0022%
697511GC1	MUNICIPAL BONDS	USD FIXED INCOME	PALOMAR CA CMNTY CLG DIST	0.02	8/1/2034	1,201,165.90	9,611.41	1,655,000.00	1,655,000.00	0.0021%
70914PW73	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST	0.02	8/1/2028	5,662,456.25	27,929.69	6,875,000.00	6,935,719.58	0.0099%
70914PME9	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST	0.05	2/15/2026	814,957.00	8,049.67	820,000.00	838,066.05	0.0014%
70914PW73	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST	0.02	8/1/2028	3,603,381.25	17,773.44	4,375,000.00	4,388,837.94	0.0063%
70917S5E9	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST HGR EDUCNTL FA	0.03	8/15/2039	1,697,240.50	14,595.59	2,350,000.00	2,345,990.41	0.0030%
70917S5E9	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST HGR EDUCNTL FA	0.03	8/15/2039	520,005.60	4,471.84	720,000.00	720,000.00	0.0009%
709223A27	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	0.06	12/1/2045	117,429.60	2,755.50	120,000.00	120,000.00	0.0002%
709235ZG3	MUNICIPAL BONDS	USD FIXED INCOME	PENNSYLVANIA ST UNIV	0.03	9/1/2024	2,580,177.60	11,706.60	2,685,000.00	2,658,352.33	0.0045%
717893U25	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA WTR & WSTWTR R	0.03	7/1/2036	938,476.05	11,129.28	1,315,000.00	1,315,000.00	0.0016%
717893R52	MUNICIPAL BONDS	USD FIXED INCOME	PHILADELPHIA PA WTR & WSTWTR R	0.02	11/1/2028	1,653,560.00	17,340.00	2,000,000.00	2,000,000.00	0.0029%
72178JAF0	MUNICIPAL BONDS	USD FIXED INCOME	PIMA CNTY AZ PLEDGED REVENUE O	0.01	5/1/2027	1,113,863.70	9,110.65	1,285,000.00	1,285,000.00	0.0019%
73358W4V3	MUNICIPAL BONDS	USD FIXED INCOME	PORT AUTH OF NEW YORK & NEW JE	0.01	7/1/2023	1,126,529.25	4,181.10	1,155,000.00	1,155,000.00	0.0020%
735000TQ4	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2028	82,810.00	974.50	100,000.00	101,230.45	0.0001%
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	19,401.00	262.38	25,000.00	25,500.34	0.0000%
735000TT8	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2031	578,730.15	8,411.18	765,000.00	685,697.63	0.0010%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	174,609.00	2,361.38	225,000.00	225,000.00	0.0003%
735000TN1	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2026	710,499.60	6,143.85	810,000.00	810,000.00	0.0012%
735000TS0	MUNICIPAL BONDS	USD FIXED INCOME	PORT OF OAKLAND CA	0.02	5/1/2030	776,040.00	10,495.00	1,000,000.00	1,000,000.00	0.0014%
753385MW0	MUNICIPAL BONDS	USD FIXED INCOME	RAPID CITY SD SALES TAX REVENU	0.02	12/1/2029	685,057.50	5,634.79	850,000.00	850,000.00	0.0012%
753385MU4	MUNICIPAL BONDS	USD FIXED INCOME	RAPID CITY SD SALES TAX REVENU	0.01	12/1/2027	756,927.00	4,657.50	900,000.00	900,000.00	0.0013%
758449SA1	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2029	1,215,487.35	13,284.56	1,485,000.00	1,485,000.00	0.0021%
758449SB9	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2030	1,145,577.60	13,182.00	1,440,000.00	1,440,000.00	0.0020%
758449RZ7	MUNICIPAL BONDS	USD FIXED INCOME	REEDY CREEK FL IMPT DIST	0.02	6/1/2028	1,331,574.35	13,518.73	1,585,000.00	1,585,000.00	0.0023%
759136VD3	MUNICIPAL BONDS	USD FIXED INCOME	REGL TRANSPRTN DIST CO SALES T	0.01	11/1/2026	296,851.80	1,552.50	345,000.00	345,000.00	0.0005%
759136QP2	MUNICIPAL BONDS	USD FIXED INCOME	REGL TRANSPRTN DIST CO SALES T	0.06	11/1/2050	160,006.50	4,529.10	155,000.00	155,000.00	0.0003%
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	1,897,740.00	27,926.67	2,000,000.00	2,000,000.00	0.0033%
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	166,052.25	2,443.58	175,000.00	175,000.00	0.0003%
792905DW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN HSG & REDEV AUTH	0.04	7/1/2027	246,706.20	3,630.47	260,000.00	260,000.00	0.0004%
79307TCW8	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN SALES TAX REVENU	0.04	11/1/2030	1,112,475.00	22,231.25	1,250,000.00	1,266,498.40	0.0019%
79307TCX6	MUNICIPAL BONDS	USD FIXED INCOME	SAINT PAUL MN SALES TAX REVENU	0.04	11/1/2031	439,680.00	9,142.50	500,000.00	500,000.00	0.0008%
79467BCM5	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.05	1/1/2040	62,649.30	1,081.97	70,000.00	77,807.60	0.0001%
79467BDH5	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.03	1/1/2034	4,411,657.20	59,815.30	5,870,000.00	5,896,236.70	0.0077%
79467BDD4	MUNICIPAL BONDS	USD FIXED INCOME	SALES TAX SECURITIZATION CORP	0.02	1/1/2025	1,568,716.80	13,020.00	1,680,000.00	1,680,000.00	0.0027%
795574UT7	MUNICIPAL BONDS	USD FIXED INCOME	SALT LAKE CITY UT	0.03	6/15/2023	246,495.00	2,429.11	250,000.00	250,000.00	0.0004%
79623PHW8	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2029	328,928.00	1,737.00	400,000.00	400,000.00	0.0006%
79623PHV0	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2028	337,044.00	1,579.00	400,000.00	400,000.00	0.0006%
79623PHX6	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2030	563,080.00	3,302.25	700,000.00	700,000.00	0.0010%
79623PHY4	MUNICIPAL BONDS	USD FIXED INCOME	SAN ANTONIO TX	0.02	2/1/2031	537,834.60	3,402.74	685,000.00	685,000.00	0.0009%
797272RF0	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.03	8/1/2033	1,456,254.80	13,090.35	1,820,000.00	1,820,000.00	0.0025%
797272RH6	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.03	8/1/2034	792,150.00	7,442.50	1,000,000.00	1,000,000.00	0.0014%
797272RV5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.02	8/1/2033	1,470,909.60	11,527.76	1,935,000.00	1,935,000.00	0.0026%
797272RV5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA CMNTY CLG DIST	0.02	8/1/2033	3,002,632.00	23,532.13	3,950,000.00	3,950,000.00	0.0053%
797356DQ2	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA UNIF SCH DIST	0.03	7/1/2035	935,262.50	10,475.00	1,250,000.00	1,265,268.56	0.0016%
797356DR0	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA UNIF SCH DIST	0.03	7/1/2036	369,275.00	4,356.67	500,000.00	400,512.75	0.0006%
797356DP4	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CA UNIF SCH DIST	0.02	7/1/2034	1,516,380.00	16,093.33	2,000,000.00	2,024,401.52	0.0027%
79739GPL4	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL ARPT AU	0.03	7/1/2043	330,415.00	5,171.67	500,000.00	500,000.00	0.0006%
79742GAF8	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL ARPT AU	0.06	7/1/2043	2,547,581.20	49,973.07	2,680,000.00	2,977,325.70	0.0045%
797400LP1	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA REGL TRANSPR	0.03	4/1/2048	727,340.00	2,706.67	1,000,000.00	1,000,000.00	0.0013%
797412DS9	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA WTR AUTH	0.02	5/1/2030	1,698,804.90	16,764.45	2,190,000.00	2,206,273.49	0.0030%
79741TAR5	MUNICIPAL BONDS	USD FIXED INCOME	SAN DIEGO CNTY CA WTR AUTH FIN	0.06	5/1/2049	531,050.00	15,345.00	500,000.00	657,707.45	0.0009%
79771FBF3	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CA CITY & CNTY P	0.02	11/1/2032	381,460.00	5,470.00	500,000.00	502,321.50	0.0007%
797686EQ1	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CA MUNI TRANSPRT	0.01	3/1/2028	122,415.00	325.50	150,000.00	150,000.00	0.0002%
79766DUQ0	MUNICIPAL BONDS	USD FIXED INCOME	SAN FRANCISCO CALIF CITY & CNTY	0.03	5/1/2030	1,134,347.50	17,758.13	1,375,000.00	1,375,000.00	0.0020%
798153NJ7	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA FING AUTH LEASE RE	0.02	6/1/2029	69,007.25	641.75	85,000.00	85,251.68	0.0001%
798153NK4	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA FING AUTH LEASE RE	0.02	6/1/2030	39,420.00	387.92	50,000.00	49,999.61	0.0001%
798170AN6	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA REDEV AGY SUCCESSO	0.03	8/1/2034	1,140,313.20	11,306.25	1,340,000.00	1,316,503.43	0.0020%
798170AN6	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA REDEV AGY SUCCESSO	0.03	8/1/2034	1,344,548.40	13,331.25	1,580,000.00	1,552,295.08	0.0024%
798186P97	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA UNIF SCH DIST SANT	0.02	8/1/2034	1,542,090.00	10,598.50	2,200,000.00	1,552,781.58	0.0027%
798186P89	MUNICIPAL BONDS	USD FIXED INCOME	SAN JOSE CA UNIF SCH DIST SANT	0.02	8/1/2033	2,592,377.10	16,669.18	3,610,000.00	2,861,113.17	0.0045%
799038NY6	MUNICIPAL BONDS	USD FIXED INCOME	SAN MATEO CNTY CA CMNTY CLG DI	0.02	9/1/2033	742,140.00	3,603.33	1,000,000.00	832,688.29	0.0013%
7994082K4	MUNICIPAL BONDS	USD FIXED INCOME	SAN RAMON VLY CA UNIF SCH DIST	0.02	8/1/2030	1,903,659.30	11,412.23	2,385,000.00	2,385,000.00	0.0033%
7994082J7	MUNICIPAL BONDS	USD FIXED INCOME	SAN RAMON VLY CA UNIF SCH DIST	0.02	8/1/2029	2,349,162.50	12,894.38	2,875,000.00	2,875,000.00	0.0041%
801686S20	MUNICIPAL BONDS	USD FIXED INCOME	SANTA CLARITA CA CMNTY CLG DIS	0.03	8/1/2039	787,341.10	8,262.28	1,085,000.00	790,237.89	0.0014%
801686TQ9	MUNICIPAL BONDS	USD FIXED INCOME	SANTA CLARITA CA CMNTY CLG DIS	0.02	8/1/2035	707,330.00	6,027.50	1,000,000.00	1,000,000.00	0.0012%
802385RE6	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA CA CMNTY CLG DIST	0.04	8/1/2030	636,000.60	6,420.45	690,000.00	690,000.00	0.0011%
802385ST2	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA CA CMNTY CLG DIST	0.04	8/1/2033	1,796,104.50	38,807.10	1,975,000.00	1,975,000.00	0.0031%
802498ZG3	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA-MALIBU CA UNIF SC	0.02	8/1/2032	1,550,279.05	9,396.08	2,095,000.00	2,095,000.00	0.0027%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
802498ZG3	MUNICIPAL BONDS	USD FIXED INCOME	SANTA MONICA-MALIBU CA UNIF SC	0.02	8/1/2032	1,098,885.15	6,660.23	1,485,000.00	1,485,000.00	0.0019%
806075R58	MUNICIPAL BONDS	USD FIXED INCOME	SCARBOROUGH ME	0.05	11/1/2033	1,017,135.00	26,250.00	1,050,000.00	1,308,489.84	0.0018%
810454BV9	MUNICIPAL BONDS	USD FIXED INCOME	SCOTTSDALE AZ	0.02	7/1/2034	2,054,400.00	16,390.00	3,000,000.00	2,336,882.82	0.0036%
817409P33	MUNICIPAL BONDS	USD FIXED INCOME	SEQUOIA CA UNION HIGH SCH DIST	0.02	7/1/2033	970,412.50	10,262.50	1,250,000.00	1,055,377.47	0.0017%
83412PHU9	MUNICIPAL BONDS	USD FIXED INCOME	SOLANO CNTY CA CMNTY CLG DIST	0.02	8/1/2030	2,210,171.70	12,349.01	2,805,000.00	2,805,000.00	0.0039%
83712DUH7	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH CAROLINA ST HSG FIN & DE	0.04	7/1/2037	250,614.00	3,466.67	260,000.00	267,360.90	0.0004%
83712DUH7	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH CAROLINA ST HSG FIN & DE	0.04	7/1/2037	380,740.50	5,266.67	395,000.00	406,182.90	0.0007%
83755LM60	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2030	963,096.00	8,560.00	1,200,000.00	1,200,000.00	0.0017%
83755LM78	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2031	590,790.00	5,662.50	750,000.00	750,000.00	0.0010%
83755LM86	MUNICIPAL BONDS	USD FIXED INCOME	SOUTH DAKOTA ST BLDG AUTH REVE	0.02	6/1/2032	579,937.50	5,975.00	750,000.00	750,000.00	0.0010%
852519LQ8	MUNICIPAL BONDS	USD FIXED INCOME	STAFFORD TX MUNI SCH DIST	0.03	8/15/2041	1,421,988.80	12,728.35	1,955,000.00	2,050,028.81	0.0025%
867578VQ6	MUNICIPAL BONDS	USD FIXED INCOME	SUNNYVALE CA SCH DIST	0.02	9/1/2034	888,360.00	4,748.00	1,200,000.00	1,200,000.00	0.0016%
876448EB3	MUNICIPAL BONDS	USD FIXED INCOME	TARRANT TX REGL WTR DIST WTR T	0.01	9/1/2029	2,851,537.00	8,675.83	3,590,000.00	3,599,294.98	0.0050%
87971LAN5	MUNICIPAL BONDS	USD FIXED INCOME	TEMPE AZ COPS	0.02	7/1/2031	498,918.40	4,162.13	640,000.00	642,435.98	0.0009%
879743PA4	MUNICIPAL BONDS	USD FIXED INCOME	TEMPE AZ UNION HIGH SCH DIST #	0.01	7/1/2029	801,480.00	4,980.00	1,000,000.00	1,000,000.00	0.0014%
882724QP5	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST	0.03	4/1/2044	1,119,645.00	4,013.75	1,500,000.00	1,500,000.00	0.0020%
88213AMA0	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST A & M UNIV REVENUES	0.03	5/15/2030	642,364.50	11,289.50	725,000.00	725,000.00	0.0011%
88213ADW2	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST A & M UNIV REVENUES	0.03	5/15/2029	1,206,805.50	20,268.60	1,350,000.00	1,350,000.00	0.0021%
88213ANW1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST A & M UNIV REVENUES	0.04	5/15/2032	4,228,080.00	83,066.40	4,800,000.00	5,283,013.14	0.0074%
88283KBL1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	0.03	8/15/2041	1,269,400.00	12,789.11	2,000,000.00	2,029,911.58	0.0022%
882830BC5	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	0.02	10/1/2034	1,269,287.85	2,879.42	1,835,000.00	1,709,889.52	0.0022%
882830AJ1	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	0.05	4/1/2030	2,868,887.10	12,062.50	2,895,000.00	3,102,292.48	0.0050%
88283LHT6	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST TRANSPRTN COMMISSIONS	0.05	4/1/2026	3,239,275.00	13,617.50	3,250,000.00	3,422,000.12	0.0057%
882854WY4	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST WTR DEV BRD	0.05	10/15/2045	199,438.20	433.33	195,000.00	225,073.97	0.0003%
882854YK2	MUNICIPAL BONDS	USD FIXED INCOME	TEXAS ST WTR DEV BRD	0.05	10/15/2046	794,251.00	1,722.22	775,000.00	920,523.52	0.0014%
89602HAL1	MUNICIPAL BONDS	USD FIXED INCOME	TRIBOROUGH NY BRIDGE & TUNNEL	0.03	5/15/2040	859,375.00	16,813.26	1,250,000.00	1,250,000.00	0.0015%
898735UK9	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2026	173,266.00	656.00	200,000.00	200,000.00	0.0003%
898735UM5	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2028	168,481.30	995.62	205,000.00	205,000.00	0.0003%
898735UQ6	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.02	7/1/2031	141,991.20	1,191.40	185,000.00	185,000.00	0.0002%
898735UM5	MUNICIPAL BONDS	USD FIXED INCOME	TUCSON AZ COPS	0.01	7/1/2028	1,972,464.00	11,656.00	2,400,000.00	2,400,000.00	0.0035%
906437AS7	MUNICIPAL BONDS	USD FIXED INCOME	UNION CNTY OR SCH DIST #11 IMM	0.06	6/15/2029	632,472.15	13,243.00	615,000.00	669,461.17	0.0011%
91412GXE0	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.04	5/15/2045	78,772.10	1,722.00	95,000.00	95,000.00	0.0001%
91412GXQ3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.03	5/15/2025	2,874,990.00	46,466.17	3,000,000.00	3,058,475.76	0.0050%
91412GXY6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.04	5/15/2045	77,730.90	1,809.61	95,000.00	95,000.00	0.0001%
91412HFG3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	0.03	7/1/2029	321,253.20	4,018.80	360,000.00	360,000.00	0.0006%
913366KB5	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.03	5/15/2050	324,095.20	7,207.72	520,000.00	520,000.00	0.0006%
913366KV1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.04	5/15/2032	727,575.10	15,707.34	805,000.00	805,000.00	0.0013%
913366HX1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.02	5/15/2023	1,971,420.00	18,785.67	2,000,000.00	2,000,000.00	0.0035%
913366KV1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	0.04	5/15/2032	5,328,018.90	115,024.55	5,895,000.00	5,895,000.00	0.0093%
914437US5	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MASSACHUSETTS MA BLDG	0.03	11/1/2040	748,810.00	17,170.00	1,000,000.00	1,000,000.00	0.0013%
914455JZ4	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.06	4/1/2030	309,408.00	1,378.25	300,000.00	310,721.15	0.0005%
914455UJ7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.04	4/1/2122	4,431,322.00	22,084.42	5,950,000.00	5,950,000.00	0.0078%
914455VJ6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.04	4/1/2047	314,422.65	1,172.67	391,000.00	391,000.00	0.0006%
914455VG2	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MICHIGAN MI	0.03	4/1/2033	920,561.35	3,055.98	1,055,000.00	1,055,000.00	0.0016%
914460WT3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MINNESOTA MN	0.04	4/1/2052	1,028,478.75	4,301.00	1,275,000.00	1,275,000.00	0.0018%
914460WT3	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF MINNESOTA MN	0.04	4/1/2052	1,246,274.25	5,211.80	1,545,000.00	1,545,000.00	0.0022%
914713K68	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF NORTH CAROLINA NC AT C	0.04	12/1/2034	2,279,523.75	42,076.56	2,625,000.00	2,343,264.13	0.0040%
914805FA9	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF PITTSBURGH PA HGR EDU	0.04	9/15/2036	1,435,140.00	8,152.86	1,750,000.00	1,878,435.99	0.0025%
91335VK08	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF PITTSBURGH PA OF THE C	0.04	9/15/2119	468,690.30	3,679.43	810,000.00	810,000.00	0.0008%
9151375F6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX	0.05	8/15/2042	483,255.00	5,419.22	500,000.00	576,214.61	0.0008%
9151158F9	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX PERMANENT UNI	0.03	7/1/2047	724,017.70	10,915.73	970,000.00	970,000.00	0.0013%
9151153X5	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF TEXAS TX PERMANENT UNI	0.05	7/1/2039	267,295.60	4,560.40	260,000.00	296,019.73	0.0005%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
915217WX7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.04	9/1/2117	166,828.85	1,636.78	235,000.00	235,000.00	0.0003%
915217XM0	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.03	11/1/2051	717,902.85	15,568.60	1,205,000.00	1,205,000.00	0.0013%
915217RY1	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.06	9/1/2039	1,556,320.87	14,704.33	1,423,000.00	1,906,032.74	0.0027%
915217WX7	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.04	9/1/2117	404,648.70	3,970.05	570,000.00	562,914.65	0.0007%
915217XA6	MUNICIPAL BONDS	USD FIXED INCOME	UNIV OF VIRGINIA VA UNIV REVEN	0.03	9/1/2119	108,848.00	1,075.67	200,000.00	135,954.00	0.0002%
917542QR6	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.05	7/1/2024	210,084.00	3,187.80	210,000.00	212,832.20	0.0004%
917542QV7	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.04	7/1/2025	206,112.71	2,467.97	209,209.00	209,762.36	0.0004%
917542QR6	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.05	7/1/2024	365,146.00	5,540.70	365,000.00	369,596.84	0.0006%
917542QV7	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST	0.04	7/1/2025	723,202.48	8,659.54	734,066.67	746,571.26	0.0013%
917547UZ2	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST BLDG OWNERSHIP AUTH LE	0.06	5/15/2030	505,030.00	13,298.44	500,000.00	554,460.97	0.0009%
917567EX3	MUNICIPAL BONDS	USD FIXED INCOME	UTAH ST TRANSIT AUTH SALES TAX	0.03	12/15/2042	367,665.00	6,503.44	500,000.00	500,000.00	0.0006%
92419RAQ5	MUNICIPAL BONDS	USD FIXED INCOME	VERMONT ST HSG FIN AGY PROPERT	0.04	11/1/2037	640,614.00	14,820.00	780,000.00	782,147.12	0.0011%
92778LBK5	MUNICIPAL BONDS	USD FIXED INCOME	VIRGINIA ST CMWLTH UNIV HLTH S	0.04	1/1/2024	2,465,350.00	32,150.00	2,500,000.00	2,500,000.00	0.0043%
93974CPM6	MUNICIPAL BONDS	USD FIXED INCOME	WASHINGTON ST	0.05	8/1/2039	3,673,393.75	49,671.56	3,625,000.00	3,625,000.00	0.0064%
93974CRF9	MUNICIPAL BONDS	USD FIXED INCOME	WASHINGTON ST	0.05	8/1/2033	1,691,109.00	21,632.50	1,700,000.00	1,764,552.79	0.0030%
93974CRD4	MUNICIPAL BONDS	USD FIXED INCOME	WASHINGTON ST	0.05	8/1/2031	995,840.00	12,600.00	1,000,000.00	1,097,224.57	0.0017%
953107AF6	MUNICIPAL BONDS	USD FIXED INCOME	WEST HARTFORD CT	0.01	7/1/2027	2,132,125.00	11,666.67	2,500,000.00	2,500,000.00	0.0037%
960666AF2	MUNICIPAL BONDS	USD FIXED INCOME	WESTMINSTER COLO PUB SCHS	0.01	12/1/2026	72,323.95	320.88	85,000.00	85,000.00	0.0001%
97705MVV4	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.02	5/1/2036	938,425.50	14,863.50	1,350,000.00	1,350,000.00	0.0016%
97705MXF7	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.03	5/1/2032	1,365,119.60	27,528.69	1,685,000.00	1,685,000.00	0.0024%
97705MYW9	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.05	5/1/2034	838,598.85	-	835,000.00	835,000.00	0.0015%
97705MYX7	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.06	5/1/2035	1,003,210.00	-	1,000,000.00	1,000,000.00	0.0018%
97705MVS1	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.02	5/1/2033	753,139.25	9,747.75	1,025,000.00	1,025,000.00	0.0013%
97705MXE0	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST	0.03	5/1/2031	1,175,411.25	22,657.50	1,425,000.00	1,425,000.00	0.0021%
977100AC0	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST GEN FUND ANNUAL A	0.06	5/1/2026	2,060,551.50	57,855.00	2,030,000.00	2,170,359.80	0.0036%
977100GX8	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST GEN FUND ANNUAL A	0.02	5/1/2025	667,663.20	6,836.40	720,000.00	720,000.00	0.0012%
977123Y85	MUNICIPAL BONDS	USD FIXED INCOME	WISCONSIN ST TRANSPRTN REVENUE	0.02	7/1/2034	1,752,400.00	15,491.67	2,500,000.00	1,992,282.64	0.0031%
981306B36	MUNICIPAL BONDS	USD FIXED INCOME	WORCESTER MA	0.02	11/15/2028	32,520.40	279.25	40,000.00	40,000.00	0.0001%
981306A94	MUNICIPAL BONDS	USD FIXED INCOME	WORCESTER MA	0.01	11/15/2026	114,918.75	628.73	135,000.00	135,000.00	0.0002%
98851WAH6	MUNICIPAL BONDS	USD FIXED INCOME	YUMA AZ PLEDGED REVENUE	0.02	7/15/2028	20,496.75	128.75	25,000.00	25,000.00	0.0000%
98851WAK9	MUNICIPAL BONDS	USD FIXED INCOME	YUMA AZ PLEDGED REVENUE	0.02	7/15/2030	19,572.75	154.73	25,000.00	25,000.00	0.0000%
452227LC3	MUNICIPAL BONDS	USD FIXED INCOME	ILLINOIS ST SALES TAX REVENUE	0.02	6/15/2024	2,384,609.70	22,238.83	2,505,000.00	2,501,645.60	0.0042%
912810RU4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2046	1,179,963.40	20,453.13	1,540,000.00	1,623,575.97	0.0021%
912810RD2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2043	71,968.80	1,385.87	80,000.00	89,317.77	0.0001%
912810RG5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2044	3,050,139.60	56,439.54	3,620,000.00	4,405,363.64	0.0053%
912810SE9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2048	26,054,796.90	477,553.33	30,630,000.00	37,693,357.95	0.0456%
912810SF6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2049	174,779.00	1,398.91	220,000.00	294,930.85	0.0003%
912810SH2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2049	2,798,869.10	47,945.31	3,610,000.00	3,312,527.75	0.0049%
912810SK5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2049	9,355,685.50	147,566.24	13,450,000.00	14,589,415.56	0.0164%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	40,376,572.00	642,927.99	58,600,000.00	50,961,885.93	0.0707%
912810RP5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2045	4,123,181.58	72,813.59	5,254,000.00	5,237,225.23	0.0072%
912810SZ2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2051	23,819,920.00	161,086.96	38,000,000.00	37,783,493.66	0.0417%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	61,690,096.08	352,014.21	94,902,000.00	91,581,123.69	0.1080%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	787,514.00	11,260.19	1,300,000.00	1,237,719.78	0.0014%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	19,695,060.00	267,934.78	29,000,000.00	23,416,280.45	0.0345%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	18,009,810.00	128,763.59	27,000,000.00	22,649,565.45	0.0315%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	8,728,080.00	60,407.61	12,000,000.00	12,013,227.20	0.0153%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	30,958,403.00	532,578.13	40,100,000.00	38,359,044.25	0.0542%
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	21,062,500.00	375,339.67	25,000,000.00	24,156,746.78	0.0369%
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	10,142,454.00	84,411.68	11,800,000.00	11,602,768.11	0.0177%
912810RK6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2045	623,650.80	4,610.05	870,000.00	797,023.90	0.0011%
912810SC3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2048	2,532,609.75	45,257.30	3,135,000.00	3,526,236.51	0.0044%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912810RT7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2046	1,688,319.90	11,946.40	2,505,000.00	2,263,950.38	0.0030%
912810RZ3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2047	2,880,880.05	48,973.17	3,855,000.00	3,849,812.18	0.0050%
912810SA7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2048	1,545,295.65	12,494.84	1,965,000.00	2,131,031.56	0.0027%
912810SH2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2049	1,287,014.60	22,046.88	1,660,000.00	1,876,635.41	0.0023%
912810SL3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2050	623,396.65	4,175.54	985,000.00	1,123,606.91	0.0011%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	1,731,000.84	9,516.40	3,265,300.00	2,917,573.32	0.0030%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	4,057,569.88	64,609.87	5,888,900.00	6,479,953.07	0.0071%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	3,493,965.00	19,937.16	5,375,000.00	5,305,623.26	0.0061%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	7,119,308.29	101,794.72	11,752,300.00	10,498,978.93	0.0125%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	4,074,840.00	55,434.78	6,000,000.00	5,688,934.07	0.0071%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	7,182,912.56	51,355.21	10,768,500.00	9,759,892.16	0.0126%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	4,266,794.64	29,530.76	5,866,300.00	5,150,900.76	0.0075%
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	2,654,400.55	22,091.54	3,088,200.00	3,054,864.68	0.0046%
912810QU5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2042	7,694,634.00	61,599.86	9,300,000.00	8,747,898.55	0.0135%
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	11,068,469.60	96,696.66	12,585,100.00	15,294,358.21	0.0194%
912810RH3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2044	1,451,808.00	11,922.55	1,800,000.00	1,960,479.20	0.0025%
912810RU4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2046	1,016,760.67	17,624.22	1,327,000.00	1,309,248.54	0.0018%
912810RY6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2047	1,405,985.74	10,969.81	1,882,000.00	1,840,465.35	0.0025%
912810SJ8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2049	2,525,990.38	17,806.57	3,733,800.00	3,852,226.01	0.0044%
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	3,463,951.18	22,606.75	5,688,400.00	5,267,543.13	0.0061%
912810SZ2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2051	4,345,881.72	29,389.89	6,933,000.00	5,456,171.67	0.0076%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	10,147,579.43	57,903.82	15,610,700.00	14,777,948.37	0.0178%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	1,635,000.22	23,377.89	2,699,000.00	2,684,455.74	0.0029%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	4,153,891.90	56,510.22	6,116,400.00	5,800,543.03	0.0073%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	12,561,508.96	89,810.22	18,832,000.00	15,811,570.52	0.0220%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	9,947,606.55	171,128.91	12,885,000.00	12,354,077.20	0.0174%
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	2,561,900.00	28,872.28	5,000,000.00	4,935,721.41	0.0045%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	6,361,440.00	34,972.83	12,000,000.00	10,739,305.92	0.0111%
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	5,687,500.00	75,067.93	10,000,000.00	8,705,441.35	0.0100%
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	852,530.00	5,563.86	1,400,000.00	1,284,218.65	0.0015%
912810SW9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2041	4,712,960.00	27,819.29	7,000,000.00	6,600,573.41	0.0082%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	16,522,280.00	239,062.50	23,000,000.00	24,526,476.96	0.0289%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	12,350,760.00	70,475.54	19,000,000.00	18,256,477.38	0.0216%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	1,332,716.00	19,055.71	2,200,000.00	1,892,718.73	0.0023%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	17,657,640.00	240,217.39	26,000,000.00	24,834,518.74	0.0309%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	3,001,635.00	21,460.60	4,500,000.00	4,248,635.88	0.0053%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	10,036,390.00	172,656.25	13,000,000.00	12,654,670.88	0.0176%
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	5,897,500.00	105,095.11	7,000,000.00	7,051,182.06	0.0103%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	3,981,250.00	31,793.48	5,000,000.00	4,012,928.42	0.0070%
912810QT8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2041	5,954,040.00	103,940.22	7,200,000.00	6,198,657.57	0.0104%
912810RD2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	11/15/2043	21,590,640.00	415,760.87	24,000,000.00	25,144,840.20	0.0378%
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	19,621,421.90	171,417.19	22,310,000.00	28,528,884.99	0.0343%
912810RG5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2044	4,212,900.00	77,955.16	5,000,000.00	4,519,210.62	0.0074%
912810RY6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2047	4,482,420.00	34,972.83	6,000,000.00	6,663,274.38	0.0078%
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	1,826,850.00	11,922.55	3,000,000.00	2,800,519.38	0.0032%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	8,692,156.00	125,767.66	12,100,000.00	9,566,997.78	0.0152%
912810SZ2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2051	6,268,400.00	42,391.30	10,000,000.00	7,704,945.86	0.0110%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	2,730,168.00	15,578.80	4,200,000.00	3,302,065.36	0.0048%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	2,423,120.00	34,646.74	4,000,000.00	3,651,871.46	0.0042%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	1,928,757.60	26,239.13	2,840,000.00	2,866,055.08	0.0034%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	7,870,954.00	56,274.46	11,800,000.00	10,939,836.52	0.0138%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	12,275,277.00	211,171.88	15,900,000.00	15,398,536.65	0.0215%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	6,815,900.00	54,430.43	8,560,000.00	8,160,442.98	0.0119%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	2,990,184.00	17,062.50	4,600,000.00	4,426,117.73	0.0052%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	20,473,260.00	296,229.62	28,500,000.00	29,084,809.11	0.0358%
912810SZ2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2051	16,124,832.16	109,047.39	25,724,000.00	25,347,701.54	0.0282%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	6,808,967.20	97,357.34	11,240,000.00	11,383,670.19	0.0119%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	592,989.67	4,239.66	889,000.00	840,065.55	0.0010%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	45,382,239.49	780,711.72	58,783,000.00	56,621,381.34	0.0794%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	2,786,875.00	22,255.43	3,500,000.00	2,818,222.91	0.0049%
912810RK6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2045	71,203,287.10	526,530.65	99,329,400.00	100,212,623.91	0.1246%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	93,645,485.95	514,827.98	176,649,600.00	116,882,869.34	0.1639%
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	5,371,843.75	70,901.66	9,445,000.00	8,207,513.19	0.0094%
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	14,660,471.25	95,678.50	24,075,000.00	22,840,951.96	0.0257%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	2,831,872.20	45,092.73	4,110,000.00	4,497,552.64	0.0050%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	3,354,741.20	48,540.08	4,670,000.00	4,646,502.29	0.0059%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	4,296,764.40	24,518.07	6,610,000.00	6,360,621.35	0.0075%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	5,155,187.80	73,710.94	8,510,000.00	7,088,260.09	0.0090%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	159,597.90	2,171.20	235,000.00	237,686.58	0.0003%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	12,456,785.25	89,061.48	18,675,000.00	16,379,425.19	0.0218%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	3,967,639.70	27,460.29	5,455,000.00	5,463,197.39	0.0069%
912810TG3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2052	15,510,082.70	266,820.31	20,090,000.00	19,110,012.17	0.0271%
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	9,221,162.50	164,323.71	10,945,000.00	10,910,469.07	0.0161%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	2,018,493.75	16,119.29	2,535,000.00	2,430,091.80	0.0035%
912810ST6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	11/15/2040	18,759,988.80	193,796.54	30,510,000.00	28,284,820.47	0.0328%
912810RC4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	8/15/2043	4,453,495.20	38,724.46	5,040,000.00	6,451,578.88	0.0078%
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	422,713.50	4,763.93	825,000.00	523,702.48	0.0007%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	7,472,421.90	118,985.56	10,845,000.00	11,816,721.45	0.0131%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	9,669,412.94	139,907.69	13,460,400.00	14,127,268.02	0.0169%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	1,732,530.80	24,772.42	2,860,000.00	2,591,461.60	0.0030%
912810TC2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2041	23,484,661.20	319,489.13	34,580,000.00	33,008,359.34	0.0411%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	5,295,035.20	36,647.28	7,280,000.00	6,346,895.01	0.0093%
912810RE0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.04	2/15/2044	96,743.90	845.18	110,000.00	110,500.39	0.0002%
912810RP5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2045	1,334,109.00	23,559.78	1,700,000.00	1,695,070.25	0.0023%
912810RS9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2046	2,292,394.50	37,245.24	3,225,000.00	3,372,008.17	0.0040%
912810RU4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	11/15/2046	2,471,027.25	42,832.03	3,225,000.00	3,177,319.60	0.0043%
912810RV2	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2047	2,095,274.00	17,009.51	2,675,000.00	2,706,971.27	0.0037%
912810RX8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2047	3,742,406.25	66,175.27	4,775,000.00	4,894,266.88	0.0065%
912810SC3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2048	181,766.25	3,248.13	225,000.00	225,923.13	0.0003%
912810SK5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2049	285,191.90	4,498.30	410,000.00	511,239.90	0.0005%
912810SP4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	8/15/2050	5,474,019.12	30,094.12	10,326,000.00	9,583,913.05	0.0096%
912810SS8	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2050	3,808,918.75	50,273.00	6,697,000.00	5,788,488.45	0.0067%
912810SU3	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2051	15,284,645.00	99,752.04	25,100,000.00	23,433,585.62	0.0267%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	12,877,783.80	205,056.73	18,690,000.00	20,210,188.54	0.0225%
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	12,654,629.76	183,101.09	17,616,000.00	18,136,683.57	0.0221%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	11,359,449.00	64,818.95	17,475,000.00	16,794,364.50	0.0199%
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	4,212,500.00	75,067.93	5,000,000.00	4,919,317.59	0.0074%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	8,864,378.74	126,746.43	14,633,000.00	12,735,297.56	0.0155%
912810TD0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2052	9,405,123.00	67,243.21	14,100,000.00	11,747,749.75	0.0165%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	261,842.40	1,812.23	360,000.00	308,992.32	0.0005%
912810QU5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	2/15/2042	3,514,958.45	28,139.22	4,248,300.00	4,812,802.49	0.0062%
912810SN9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2050	2,023,901.00	22,809.10	3,950,000.00	2,937,371.01	0.0035%
912810SR0	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.01	5/15/2040	550,198.22	4,814.51	926,400.00	808,177.21	0.0010%
912810SX7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2051	1,359,298.66	21,644.52	1,972,800.00	1,931,537.31	0.0024%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912810SY5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	5/15/2041	12,068.45	174.62	16,800.00	17,908.00	0.0000%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	3,053,042.87	17,421.18	4,696,700.00	4,292,301.98	0.0053%
912810TB4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	11/15/2051	137,936.11	1,972.27	227,700.00	196,839.46	0.0002%
912810TH1	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	5/15/2042	250,054.00	4,456.03	296,800.00	279,329.46	0.0004%
912810TJ7	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2052	334,982.38	2,675.10	420,700.00	352,158.68	0.0006%
912810TK4	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.03	8/15/2042	1,224,572.39	10,191.64	1,424,700.00	1,231,567.06	0.0021%
912810SW9	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2041	9,223,262.72	54,442.36	13,699,000.00	13,117,162.89	0.0161%
912810TA6	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	8/15/2041	5,725,552.32	32,670.98	8,808,000.00	8,259,681.83	0.0100%
912810TF5	TREASURIES	USD FIXED INCOME	U S TREASURY BOND	0.02	2/15/2042	2,944,272.32	20,377.50	4,048,000.00	3,426,948.35	0.0052%
9128284N7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2028	9,667,167.70	137,992.19	10,390,000.00	11,324,842.25	0.0169%
9128286B1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/15/2029	2,613,048.90	15,968.27	2,870,000.00	3,101,377.54	0.0046%
912828YQ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2026	5,095,132.00	254.07	5,660,000.00	5,916,248.59	0.0089%
91282CAT8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2025	46,283,872.00	361.88	52,400,000.00	48,087,251.10	0.0810%
91282CAY7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2027	5,810,486.40	18,303.28	6,960,000.00	6,946,637.32	0.0102%
91282CBC4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	12/31/2025	7,318,276.00	10,487.77	8,300,000.00	8,295,624.72	0.0128%
91282CBT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2026	18,087,820.50	13,483.52	20,450,000.00	20,201,114.12	0.0317%
91282CCR0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2028	5,617,463.70	17,007.88	6,730,000.00	6,610,086.36	0.0098%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	2,845,111.50	22,676.29	3,570,000.00	3,409,217.06	0.0050%
91282CDL2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2028	14,832,787.20	109,693.44	17,380,000.00	15,864,733.96	0.0260%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	6,480,945.60	95,093.75	7,160,000.00	7,065,710.83	0.0113%
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	34,106,400.00	1,381.22	40,000,000.00	39,952,998.75	0.0597%
9128287B0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	6/30/2026	58,391,464.29	402,787.93	63,753,100.00	65,398,710.27	0.1022%
912828K74	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2025	8,308,133.98	37,651.96	8,882,000.00	8,904,916.19	0.0145%
91282CBL4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/15/2031	35,621,824.91	106,315.32	44,585,800.00	42,538,343.63	0.0623%
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	46,342,000.00	173,233.70	50,000,000.00	49,900,029.13	0.0811%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	23,589,720.00	188,016.30	29,600,000.00	29,246,258.16	0.0413%
91282CDK4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2026	53,097,600.00	315,573.77	60,000,000.00	60,147,959.54	0.0929%
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	61,072,513.04	291,239.95	69,146,000.00	69,118,713.31	0.1069%
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	36,176,400.00	128,453.04	40,000,000.00	39,982,006.40	0.0633%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	8,508,504.00	124,843.75	9,400,000.00	9,489,621.98	0.0149%
91282CAF8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2023	2,369,639.65	650.44	2,455,000.00	2,454,631.70	0.0041%
91282CBA8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	12/15/2023	1,279,269.85	638.51	1,345,000.00	1,344,342.80	0.0022%
91282CBG5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/31/2023	4,455,990.00	1,421.54	4,500,000.00	4,500,135.65	0.0078%
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	6,641,529.28	2,170.08	6,869,600.00	6,865,486.82	0.0116%
91282CCU3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2023	4,557,909.44	1,013.69	4,734,900.00	4,614,825.22	0.0080%
91282CDD0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2023	11,831,357.60	127.92	12,348,900.00	12,332,379.66	0.0207%
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	2,622,059.79	9,401.14	2,821,300.00	2,716,083.16	0.0046%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	26,552,144.47	389,594.84	29,334,200.00	29,279,186.42	0.0465%
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	30,772,601.82	364,762.73	33,024,900.00	32,644,816.85	0.0539%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	1,242,534.90	8,102.04	1,390,000.00	1,267,091.44	0.0022%
91282CFG1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2024	1,357,904.90	7,737.15	1,390,000.00	1,367,407.52	0.0024%
91282CFH9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2027	2,645,336.80	14,879.14	2,780,000.00	2,667,676.65	0.0046%
91282CAD3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2027	3,244,269.52	3,684.71	3,888,100.00	3,871,011.09	0.0057%
91282CAE1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2030	2,004,308.16	3,441.11	2,597,600.00	2,366,936.78	0.0035%
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	12,386,934.46	4,844.09	13,083,500.00	13,059,343.18	0.0217%
91282CBV2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/15/2024	11,238,076.00	2,093.84	11,955,400.00	11,962,536.49	0.0197%
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	7,132,492.42	30,349.97	8,006,300.00	7,732,652.58	0.0125%
912828ZQ6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/15/2030	6,459,237.22	24,012.79	8,316,900.00	7,642,122.14	0.0113%
912828ZW3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2025	5,607,567.72	5,268.06	6,253,700.00	6,247,837.75	0.0098%
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	13,018,463.95	305.82	14,761,000.00	14,548,125.40	0.0228%
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	13,067,091.20	46,875.96	14,854,200.00	14,426,278.98	0.0229%
91282CCG4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/15/2024	11,182,920.00	11,393.44	12,000,000.00	11,960,627.22	0.0196%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	10,755,032.00	35,970.11	12,200,000.00	12,196,493.69	0.0188%
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	9,256,300.00	4,868.78	10,000,000.00	9,988,770.76	0.0162%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	13,592,857.38	479.01	15,413,500.00	15,369,410.42	0.0238%
91282CDP3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2028	6,334,363.20	34,655.98	7,480,000.00	7,456,170.74	0.0111%
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	4,710,583.89	22,463.63	5,333,300.00	5,088,453.38	0.0082%
91282CEK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2024	36,672,819.60	2,613.81	37,848,000.00	37,662,768.53	0.0642%
912828ZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	9,113,700.00	4,395.60	10,000,000.00	10,007,513.14	0.0159%
912828A7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2026	12,386,482.08	43,771.67	13,767,500.00	13,467,920.46	0.0217%
912828YM6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2024	3,770,480.00	165.75	4,000,000.00	3,994,743.72	0.0066%
912828ZE3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2027	2,559,600.00	1,648.35	3,000,000.00	2,998,836.65	0.0045%
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	23,939,790.00	217,697.01	29,000,000.00	29,704,148.87	0.0419%
91282CCE9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2028	6,810,320.00	42,076.50	8,000,000.00	7,994,880.09	0.0119%
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	5,289,360.00	17,690.22	6,000,000.00	5,998,620.45	0.0093%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	10,316,670.00	34,442.93	13,000,000.00	12,708,580.11	0.0181%
91282CCV5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2028	8,434,800.00	10,989.01	10,000,000.00	9,993,016.64	0.0148%
91282CEQ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2025	958,670.00	12,703.80	1,000,000.00	997,706.20	0.0017%
91282CDF5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2028	8,483,600.00	379.83	10,000,000.00	9,975,792.39	0.0148%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	9,563,400.00	76,222.83	12,000,000.00	11,453,447.26	0.0167%
91282CDL2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2028	6,827,520.00	50,491.80	8,000,000.00	8,087,438.72	0.0119%
91282CDY4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2032	7,475,670.00	35,767.66	9,000,000.00	9,021,761.84	0.0131%
91282CEK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2024	11,627,400.00	828.73	12,000,000.00	11,976,415.24	0.0203%
91282CEU1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/15/2025	14,413,500.00	163,780.74	15,000,000.00	15,009,398.23	0.0252%
91282CEV7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	14,348,400.00	164,266.30	15,000,000.00	15,242,506.31	0.0251%
91282CEX5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2024	14,606,850.00	151,630.43	15,000,000.00	15,047,661.21	0.0256%
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	13,045,200.00	154,631.15	14,000,000.00	13,818,562.10	0.0228%
912828S35	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2023	53,863,700.00	254,823.37	55,000,000.00	55,325,396.12	0.0943%
9128286Z8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	6/30/2024	33,394,900.00	206,385.87	35,000,000.00	35,547,705.33	0.0584%
912828M56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2025	13,124,440.00	145,516.30	14,000,000.00	14,188,741.40	0.0230%
912828Q29	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2023	7,809,308.00	10,417.58	7,900,000.00	7,943,654.85	0.0137%
91282CBR1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/15/2024	9,418,400.00	3,245.86	10,000,000.00	9,618,775.08	0.0165%
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	17,053,200.00	690.61	20,000,000.00	18,071,588.28	0.0298%
91282CCE9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2028	15,595,632.80	96,355.19	18,320,000.00	18,296,009.10	0.0273%
91282CCG4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/15/2024	23,297,750.00	23,736.34	25,000,000.00	23,862,065.47	0.0408%
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	19,336,000.00	6,317.93	20,000,000.00	19,986,564.28	0.0338%
91282CCR0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2028	20,867,250.00	63,179.35	25,000,000.00	24,481,212.90	0.0365%
91282CCV1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2028	2,516,130.00	5,780.39	3,000,000.00	2,505,390.98	0.0044%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	14,110,080.00	497.24	16,000,000.00	15,681,068.44	0.0247%
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	32,528,300.00	116,627.04	35,000,000.00	34,791,600.42	0.0569%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	6,336,120.00	92,968.75	7,000,000.00	6,925,314.14	0.0111%
91282CES6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2029	36,625,200.00	462,841.53	40,000,000.00	38,890,922.85	0.0641%
91282CF00	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2029	3,866,461.20	28,260.12	4,260,000.00	4,232,624.83	0.0068%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	5,738,902.20	37,420.92	6,420,000.00	6,417,263.17	0.0100%
91282CFJ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2029	3,916,785.40	22,372.24	4,180,000.00	4,178,722.45	0.0069%
91282CFL0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/30/2029	6,874,210.00	23,846.15	7,000,000.00	6,885,666.62	0.0120%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	9,819,089.00	32,781.73	12,373,000.00	12,062,438.29	0.0172%
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	72,816,257.76	272,198.64	78,564,000.00	78,446,586.51	0.1274%
91282CDK4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2026	77,658,779.84	461,547.68	87,754,000.00	88,078,685.65	0.1359%
91282CDL2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2028	22,853,416.32	169,008.69	26,778,000.00	26,887,335.48	0.0400%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	16,654,944.00	244,375.00	18,400,000.00	18,676,549.88	0.0291%
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	60,150,405.92	688,626.25	62,882,000.00	63,896,423.16	0.1053%
91282CFH9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2027	6,251,749.20	35,164.02	6,570,000.00	6,534,969.07	0.0109%
91282CFK2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/15/2025	26,699,930.00	124,511.05	27,400,000.00	26,905,684.59	0.0467%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CFT3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	10/31/2029	9,903,100.00	1,104.97	10,000,000.00	9,939,493.82	0.0173%
9128286B1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/15/2029	22,772,038.31	139,159.34	25,011,300.00	24,320,441.09	0.0399%
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	51,734,467.35	220,138.96	58,072,500.00	54,953,312.42	0.0905%
91282CAB7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2025	53,883,809.66	38,138.78	60,365,900.00	58,217,801.78	0.0943%
91282CBG5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/31/2023	57,521,780.78	18,350.41	58,089,900.00	57,524,884.96	0.1007%
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	8,407,228.80	3,287.77	8,880,000.00	8,855,497.31	0.0147%
91282CAV3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2030	7,578,076.50	38,986.24	9,645,000.00	9,520,616.80	0.0133%
91282CCJ8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2026	26,605,480.80	88,981.79	30,180,000.00	30,152,236.28	0.0466%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	26,517,809.85	88,531.59	33,415,000.00	32,639,685.69	0.0464%
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	36,187,504.85	19,034.51	39,095,000.00	39,004,582.05	0.0633%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	20,171,518.95	17,726.92	23,045,000.00	22,953,091.07	0.0353%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	49,495,515.00	1,744.22	56,125,000.00	55,950,385.45	0.0866%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	12,233,182.50	97,501.70	15,350,000.00	15,014,106.99	0.0214%
91282CDQ1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2026	16,185,373.00	77,184.10	18,325,000.00	18,116,996.70	0.0283%
91282CDV0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2024	17,100,091.50	39,637.14	17,925,000.00	17,897,436.62	0.0299%
91282CEE7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2029	12,306,918.00	28,687.91	13,740,000.00	13,145,558.80	0.0215%
91282CEH0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/15/2025	64,014,756.25	81,986.18	66,875,000.00	66,720,171.44	0.1120%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	47,086,423.20	690,890.63	52,020,000.00	52,079,173.67	0.0824%
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	20,420,397.00	242,052.97	21,915,000.00	21,733,677.21	0.0357%
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	35,096,186.40	401,795.38	36,690,000.00	37,181,820.54	0.0614%
91282CEX5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2024	973,790.00	10,108.70	1,000,000.00	996,485.53	0.0017%
91282CFB2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2027	13,068,842.65	97,191.95	13,985,000.00	13,850,095.77	0.0229%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	38,822,511.30	253,144.97	43,430,000.00	39,952,669.98	0.0679%
91282CFG1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2024	4,972,471.90	28,332.46	5,090,000.00	5,006,045.62	0.0087%
9128284N7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2028	40,799,355.50	582,382.81	43,850,000.00	48,222,187.74	0.0714%
91282CBN0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	2/28/2023	241,736.60	52.45	245,000.00	244,569.92	0.0004%
91282CBQ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/28/2026	29,008,980.00	28,259.67	33,000,000.00	32,528,460.02	0.0508%
91282CBT7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2026	4,586,080.65	3,418.68	5,185,000.00	5,019,720.17	0.0080%
91282CBW0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2026	14,521,306.75	341.13	16,465,000.00	16,257,614.99	0.0254%
91282CBX8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/30/2023	8,193,476.70	28.90	8,370,000.00	8,364,788.37	0.0143%
91282CBZ3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	4/30/2028	28,888,120.80	1,169.89	33,880,000.00	33,857,012.36	0.0506%
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	23,783,759.80	29,374.66	25,435,000.00	25,359,629.43	0.0416%
91282CCD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2023	7,058,513.70	3,810.55	7,245,000.00	7,240,208.10	0.0124%
91282CCF6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/31/2026	8,717,727.90	31,273.36	9,910,000.00	9,743,327.37	0.0153%
91282CCK5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2023	33,325,939.80	14,463.86	34,340,000.00	34,309,094.47	0.0583%
91282CCP4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2026	6,941,391.80	12,588.49	7,970,000.00	7,955,134.73	0.0121%
91282CDY4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2032	49,837.80	238.45	60,000.00	59,568.80	0.0001%
91282CEB3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2029	995,886.65	3,676.97	1,145,000.00	1,145,176.81	0.0017%
91282CEE7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2029	1,571,953.50	3,664.29	1,755,000.00	1,742,623.17	0.0028%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	7,241,280.00	106,250.00	8,000,000.00	7,964,769.46	0.0127%
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	4,733,800.00	1,851.22	5,000,000.00	4,995,507.80	0.0083%
91282CBM2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	2/15/2024	929,554.35	260.97	985,000.00	983,999.51	0.0016%
91282CCD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2023	34,342,665.00	18,539.96	35,250,000.00	35,244,105.15	0.0601%
91282CDD0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2023	27,784,610.00	300.42	29,000,000.00	28,953,095.74	0.0486%
91282CEQ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2025	46,735,162.50	619,310.46	48,750,000.00	48,644,894.07	0.0818%
912828Y87	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2024	7,383,278.26	34,298.24	7,755,300.00	7,615,661.39	0.0129%
912828YB0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2029	3,512,765.69	14,202.20	4,123,400.00	3,917,854.86	0.0061%
912828YM6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2024	1,073,078.61	47.17	1,138,400.00	1,073,434.97	0.0019%
91282CAH4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2027	149,466.77	152.95	178,600.00	152,187.88	0.0003%
91282CAM3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/30/2025	802,599.03	198.79	904,500.00	899,926.94	0.0014%
91282CAT8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2025	2,649,840.00	20.72	3,000,000.00	2,663,327.35	0.0046%
91282CAY7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2027	294,782.00	928.58	353,100.00	294,936.23	0.0005%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	22,536.42	204.94	27,300.00	27,496.33	0.0000%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	1,464,918.82	1,287.38	1,673,600.00	1,650,386.59	0.0026%
91282CDW8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2029	2,276,643.00	11,655.20	2,635,400.00	2,625,219.10	0.0040%
91282CEA5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	1,775,168.60	4,751.48	1,849,500.00	1,823,166.76	0.0031%
91282CEG2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	474,598.69	970.81	490,800.00	488,465.13	0.0008%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	831,604.47	5,422.54	930,300.00	846,422.62	0.0015%
912828Q29	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2023	197,703,124.00	263,736.26	200,000,000.00	198,954,935.44	0.3460%
9128283U2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2023	149,349,817.50	900,305.71	150,000,000.00	150,257,369.06	0.2614%
9128284D9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	3/31/2023	116,149,922.46	257,142.86	117,000,000.00	116,407,868.27	0.2033%
9128284S6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2023	148,500,000.00	1,735,655.74	150,000,000.00	149,852,337.62	0.2599%
912828P38	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2023	149,122,719.00	663,383.15	150,000,000.00	149,985,677.45	0.2610%
912828P79	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2023	247,775,162.50	642,265.19	250,000,000.00	249,726,890.70	0.4336%
912828M80	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2022	664,129,135.95	5,596,174.86	665,000,000.00	665,144,691.87	1.1623%
912828N30	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2022	274,149,760.50	1,969,089.67	275,000,000.00	275,155,303.79	0.4798%
912828R28	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2023	295,933,593.00	13,466.85	300,000,000.00	298,183,428.70	0.5179%
912828T26	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2023	15,544,375.04	19,340.66	16,000,000.00	15,575,530.83	0.0272%
912828T91	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2023	97,054,688.00	4,488.96	100,000,000.00	97,164,062.50	0.1699%
912828TY6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2022	49,969,793.00	375,339.67	50,000,000.00	50,023,816.80	0.0875%
912828UN8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2023	149,057,478.00	635,869.57	150,000,000.00	149,845,588.82	0.2609%
912828VB3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2023	98,539,062.00	808,423.91	100,000,000.00	99,859,498.55	0.1724%
912828YW4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/15/2022	149,637,253.50	925,717.21	150,000,000.00	150,029,082.47	0.2619%
912828Z29	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/15/2023	298,445,172.00	1,332,880.43	300,000,000.00	299,892,941.89	0.5223%
912828Z86	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/15/2023	198,390,704.00	582,880.43	200,000,000.00	199,748,707.76	0.3472%
912828ZD5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/15/2023	345,160,158.00	227,209.94	350,000,000.00	347,860,051.77	0.6041%
912828ZH6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/15/2023	589,031,250.00	70,054.95	600,000,000.00	595,390,808.54	1.0308%
912828ZP8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2023	146,490,234.00	86,616.85	150,000,000.00	148,501,318.83	0.2564%
912828ZU7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/15/2023	486,933,595.00	474,726.78	500,000,000.00	491,843,681.43	0.8522%
912828ZY9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/15/2023	387,562,500.00	148,097.83	400,000,000.00	391,646,502.43	0.6783%
91282CAP6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/15/2023	165,748,867.62	10,099.60	173,000,000.00	165,893,270.05	0.2901%
91282CAX9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	11/30/2022	81,872,717.64	43,181.01	82,100,000.00	81,918,865.85	0.1433%
91282CBD2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	12/31/2022	570,490,185.50	241,808.42	574,100,000.00	571,722,676.75	0.9984%
91282CBN0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	2/28/2023	296,002,500.00	64,226.52	300,000,000.00	298,109,583.67	0.5180%
91282CBU4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/31/2023	294,820,314.00	32,967.03	300,000,000.00	297,735,908.01	0.5160%
91282CBX8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/30/2023	220,253,906.25	776.93	225,000,000.00	221,134,867.93	0.3855%
91282CCD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2023	340,990,233.50	184,084.70	350,000,000.00	344,427,485.37	0.5968%
91282CCK5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2023	194,093,750.00	84,239.13	200,000,000.00	196,043,390.98	0.3397%
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	290,039,064.00	94,769.02	300,000,000.00	293,360,981.91	0.5076%
91282CAK7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2023	96,156,250.00	16,229.28	100,000,000.00	96,725,408.60	0.1683%
9128282N9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2024	143,724,609.00	805,536.68	150,000,000.00	154,259,061.36	0.2515%
9128282U3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/31/2024	85,710,937.50	289,019.34	90,000,000.00	89,119,467.31	0.1500%
9128284M9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2025	45,222,812.50	3,732.73	47,000,000.00	47,010,104.01	0.0791%
9128285J5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	10/31/2025	89,221,875.00	7,707.18	93,000,000.00	89,309,062.50	0.1561%
9128285P1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	11/30/2023	9,814,453.10	120,969.95	10,000,000.00	10,284,169.17	0.0172%
9128285U0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	12/31/2023	205,087,694.79	1,855,703.80	209,800,000.00	215,203,529.52	0.3589%
9128285Z9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2024	86,190,703.13	559,137.23	88,500,000.00	90,754,426.04	0.1508%
9128286R6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	199,497,796.88	12,847.38	206,700,000.00	209,555,211.73	0.3491%
9128286Z8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	6/30/2024	287,482,568.81	1,776,687.50	301,300,000.00	296,430,091.39	0.5031%
912828W48	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	38,700,000.00	145,580.11	40,000,000.00	40,315,729.21	0.0677%
912828ZJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/15/2025	53,918,437.50	241,630.43	57,000,000.00	57,788,098.99	0.0944%
912828T91	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2023	24,263,672.00	1,122.23	25,000,000.00	25,323,828.93	0.0425%
912828V23	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2023	48,644,531.00	379,076.09	50,000,000.00	51,115,728.29	0.0851%
912828W71	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	33,509,898.26	64,824.18	34,700,000.00	35,564,841.84	0.0586%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
912828WE6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	11/15/2023	124,549,296.24	1,613,383.15	127,000,000.00	130,299,910.44	0.2180%
912828X70	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	2,307,656.26	132.60	2,400,000.00	2,458,332.37	0.0040%
912828XT2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/31/2024	95,976,562.00	841,530.05	100,000,000.00	99,438,067.23	0.1680%
912828X3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	6/30/2024	95,808,594.00	673,913.04	100,000,000.00	98,491,998.57	0.1677%
912828YE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2024	47,937,461.19	108,970.99	50,900,000.00	51,715,777.42	0.0839%
912828YY0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2024	9,446,093.80	58,967.39	10,000,000.00	10,168,624.65	0.0165%
912828Z52	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2025	6,541,445.33	24,324.05	7,000,000.00	7,029,325.24	0.0114%
912828ZF0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2025	121,211,836.27	58,461.54	133,000,000.00	129,429,582.28	0.2121%
912828ZT0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2025	239,715,937.50	280,860.66	267,000,000.00	250,602,792.95	0.4195%
912828ZW3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2025	133,605,273.81	125,516.30	149,000,000.00	138,772,857.97	0.2338%
91282CAB7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2025	178,077,129.41	126,042.80	199,500,000.00	185,867,362.38	0.3116%
91282CAJ0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2025	338,762,576.22	163,135.36	381,000,000.00	345,383,824.85	0.5929%
91282CAP6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/15/2023	10,155,710.96	618.81	10,600,000.00	10,588,705.49	0.0178%
91282CAW1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	11/15/2023	27,999,812.50	33,838.32	29,300,000.00	29,278,983.56	0.0490%
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	212,357,776.78	83,045.86	224,300,000.00	224,083,845.56	0.3716%
91282CBM2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	2/15/2024	22,932,175.84	6,438.18	24,300,000.00	24,238,408.27	0.0401%
91282CBR1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/15/2024	81,610,084.20	28,125.35	86,650,000.00	85,877,642.66	0.1428%
91282CBV2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/15/2024	230,582,000.00	42,961.20	245,300,000.00	241,808,512.88	0.4035%
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	18,701,562.40	23,097.83	20,000,000.00	19,321,667.21	0.0327%
91282CCT6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2024	278,332,032.00	238,451.09	300,000,000.00	293,334,954.24	0.4871%
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	125,237,062.50	65,874.65	135,300,000.00	134,889,375.11	0.2192%
91282CDB4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/15/2024	102,055,078.40	32,108.52	110,000,000.00	109,758,303.68	0.1786%
91282CDH1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2024	328,099,922.76	1,226,494.56	354,000,000.00	339,233,951.45	0.5742%
91282CDN8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/15/2024	41,855,273.55	170,901.64	45,000,000.00	45,006,355.28	0.0732%
91282CDS7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/15/2025	69,703,125.00	249,915.08	75,000,000.00	72,016,019.07	0.1220%
91282CEG2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	140,697,363.65	287,802.20	145,500,000.00	145,048,071.69	0.2462%
91282CEK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2024	16,472,070.27	1,174.03	17,000,000.00	16,952,622.45	0.0288%
91282CER8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2024	211,469,882.27	2,299,480.87	218,600,000.00	218,451,446.33	0.3701%
91282CFA4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2024	47,679,297.12	371,494.57	49,000,000.00	48,729,896.21	0.0834%
91282CFG1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2024	117,229,687.20	667,955.80	120,000,000.00	119,581,473.17	0.2052%
91282ZE3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	3/31/2027	110,916.00	71.43	130,000.00	130,710.28	0.0002%
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	16,831,440.00	20,788.04	18,000,000.00	17,985,015.83	0.0295%
91282CCG4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/15/2024	6,523,370.00	6,646.17	7,000,000.00	6,974,617.70	0.0114%
91282CDA6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/30/2023	14,210,960.00	3,252.75	14,800,000.00	14,797,899.57	0.0249%
91282CDD0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2023	7,664,720.00	82.87	8,000,000.00	7,987,060.94	0.0134%
91282CER8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2024	8,174,361.00	88,886.61	8,450,000.00	8,362,944.78	0.0143%
91282CEU1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/15/2025	26,905,200.00	305,724.04	28,000,000.00	28,007,862.51	0.0471%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	10,771,615.50	70,237.09	12,050,000.00	11,301,615.25	0.0189%
91282CFN6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.04	9/30/2024	17,902,980.00	67,252.75	18,000,000.00	18,031,824.06	0.0313%
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	1,871,696.86	7,964.39	2,101,000.00	1,895,799.32	0.0033%
91282CBL4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	2/15/2031	26,434,059.70	78,893.93	33,086,000.00	32,377,301.74	0.0463%
91282CCP4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2026	136,049,537.40	246,731.15	156,210,000.00	152,376,583.42	0.2381%
91282CCS8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/15/2031	33,303,797.94	111,187.09	41,966,000.00	40,880,325.11	0.0583%
91282CCW9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2026	7,982,213.25	11,747.03	9,145,000.00	9,129,926.82	0.0140%
91282CCZ2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	9/30/2026	126,919,950.00	111,538.46	145,000,000.00	144,262,780.99	0.2221%
91282CDR9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2023	52,953,730.44	140,020.60	55,406,000.00	55,305,678.44	0.0927%
91282CDA6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/30/2023	49,666,345.00	11,368.13	51,725,000.00	51,709,092.97	0.0869%
91282CDG3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	10/31/2026	74,893,659.00	2,639.24	84,925,000.00	84,897,049.34	0.1311%
91282CDK4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2026	16,044,324.80	95,355.87	18,130,000.00	18,208,867.80	0.0281%
91282CEA5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	32,672,892.21	87,453.40	34,041,000.00	33,994,689.92	0.0572%
91282CEC1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/28/2027	18,468,052.20	65,575.28	20,420,000.00	20,036,143.51	0.0323%
91282CEP2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2032	73,833,901.20	1,083,351.56	81,570,000.00	81,703,189.08	0.1292%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CET4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2027	26,533,005.00	314,508.71	28,475,000.00	27,599,294.17	0.0464%
91282CEW7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2027	28,031,990.80	320,921.60	29,305,000.00	29,840,252.21	0.0491%
91282CFB2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	7/31/2027	20,021,448.25	148,897.93	21,425,000.00	21,245,975.94	0.0350%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	47,929,666.38	312,528.83	53,618,000.00	48,659,623.71	0.0839%
91282CFH9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/31/2027	16,271,676.00	91,522.79	17,100,000.00	16,872,114.11	0.0285%
91282CAB7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2025	17,499,815.10	12,386.31	19,605,000.00	18,028,972.58	0.0306%
91282CAP6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/15/2023	27,764,585.92	1,691.77	28,979,100.00	28,726,701.20	0.0486%
91282CCB5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	5/15/2031	19,523,311.50	177,535.67	23,650,000.00	23,527,903.11	0.0342%
91282CDJ7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/15/2031	123,335,742.92	983,018.47	154,759,700.00	139,018,301.23	0.2158%
91282CFF3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2032	7,151,280.00	46,630.43	8,000,000.00	7,346,499.49	0.0125%
9128283F5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/15/2027	558,666.00	6,392.32	615,000.00	608,321.46	0.0010%
9128286B1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	2/15/2029	6,555,384.00	40,059.78	7,200,000.00	6,923,111.97	0.0115%
912828Z78	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2027	47,157,050.50	200,661.27	52,934,300.00	49,783,458.41	0.0825%
912828ZQ6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	5/15/2030	19,867,616.16	73,859.63	25,581,500.00	23,938,793.42	0.0348%
9128283J7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	11/30/2024	76,162,500.00	715,300.55	80,000,000.00	76,168,750.00	0.1333%
9128283U2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2023	469,655,392.77	2,831,161.35	471,700,000.00	473,557,227.12	0.8219%
9128284S6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2023	54,747,000.00	639,878.42	55,300,000.00	55,240,984.48	0.0958%
9128284U1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2023	80,242,093.34	718,222.83	81,200,000.00	80,847,772.60	0.1404%
9128285P1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	11/30/2023	107,958,984.10	1,330,669.40	110,000,000.00	111,831,299.74	0.1889%
9128285U0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	12/31/2023	122,192,382.50	1,105,638.59	125,000,000.00	127,958,554.96	0.2138%
9128285Z9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	1/31/2024	146,085,937.50	947,690.22	150,000,000.00	152,444,183.90	0.2557%
9128286G0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	194,179,688.00	813,535.91	200,000,000.00	203,451,114.40	0.3398%
9128286R6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	212,334,375.00	13,674.03	220,000,000.00	216,431,217.35	0.3716%
912828S35	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	6/30/2023	104,984,812.77	496,673.91	107,200,000.00	105,815,784.80	0.1837%
912828D56	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	8/15/2024	240,341,797.50	1,258,491.85	250,000,000.00	243,465,920.27	0.4206%
912828N30	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2022	74,768,116.50	537,024.46	75,000,000.00	75,229,346.61	0.1308%
912828R28	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2023	459,190,291.81	20,896.06	465,500,000.00	464,944,884.83	0.8036%
912828S92	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	7/31/2023	272,924,365.79	884,194.97	279,900,000.00	282,015,582.47	0.4776%
912828T91	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	10/31/2023	174,698,438.40	8,080.11	180,000,000.00	182,013,823.85	0.3057%
912828V23	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	12/31/2023	39,888,515.42	310,842.39	41,000,000.00	40,955,196.79	0.0698%
912828V80	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	1/31/2024	23,301,562.56	136,467.39	24,000,000.00	24,363,855.83	0.0408%
912828VS6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	8/15/2023	129,782,811.84	699,456.52	132,000,000.00	131,526,454.21	0.2271%
912828W71	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	241,425,780.00	467,032.97	250,000,000.00	251,137,406.54	0.4225%
912828WJ5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/15/2024	110,335,077.84	1,316,576.09	114,000,000.00	110,268,360.97	0.1931%
912828X70	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	4/30/2024	96,152,344.00	5,524.86	100,000,000.00	96,119,057.35	0.1683%
912828Y87	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	7/31/2024	330,354,843.75	1,534,626.36	347,000,000.00	337,546,163.65	0.5781%
912828YE4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	8/31/2024	282,539,064.00	642,265.19	300,000,000.00	288,518,109.35	0.4945%
912828ZP8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2023	3,027,464.84	1,790.08	3,100,000.00	3,053,602.56	0.0053%
912828ZU7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/15/2023	266,839,610.06	260,150.27	274,000,000.00	271,727,036.14	0.4670%
912828ZY9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/15/2023	73,927,546.88	28,249.66	76,300,000.00	74,197,362.43	0.1294%
91282CAF8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2023	260,613,282.60	71,535.33	270,000,000.00	262,996,941.51	0.4561%
91282CAK7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2023	93,463,875.00	15,774.86	97,200,000.00	93,852,383.37	0.1636%
91282CAW1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	11/15/2023	95,562,500.00	115,489.13	100,000,000.00	99,737,048.24	0.1672%
91282CBA8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	12/15/2023	95,113,281.00	47,472.68	100,000,000.00	99,524,658.79	0.1665%
91282CBD2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	12/31/2022	496,856,110.00	210,597.83	500,000,000.00	499,612,864.30	0.8695%
91282CBE0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/15/2024	77,634,140.42	30,360.05	82,000,000.00	78,817,008.57	0.1359%
91282CBG5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	1/31/2023	495,107,540.00	157,948.37	500,000,000.00	499,667,687.79	0.8665%
91282CBN0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	2/28/2023	138,134,500.00	29,972.38	140,000,000.00	139,829,396.57	0.2417%
91282CBR1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/15/2024	481,278,165.34	165,863.26	511,000,000.00	499,786,413.67	0.8423%
91282CBU4	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	3/31/2023	847,117,035.56	94,725.27	862,000,000.00	859,929,283.30	1.4825%
91282CBV2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	4/15/2024	357,200,000.00	66,552.20	380,000,000.00	359,369,603.04	0.6251%
91282CCC3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/15/2024	49,091,601.30	60,631.79	52,500,000.00	50,528,830.04	0.0859%

October 2022 Holdings

Mellon Security ID	Accounting Type	Asset Mix Description	Security Description1	Coupon Rate	Maturity Date	Market Value	Accrual	Shares	Base Cost	% of MV
91282CCD1	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	5/31/2023	389,703,124.00	210,382.51	400,000,000.00	399,882,482.24	0.6820%
91282CCK5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	6/30/2023	210,300,578.13	91,273.10	216,700,000.00	216,329,219.42	0.3680%
91282CCL3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/15/2024	232,783,202.50	277,683.42	250,000,000.00	239,693,275.51	0.4074%
91282CCN9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	7/31/2023	265,869,142.00	86,871.60	275,000,000.00	274,875,187.02	0.4653%
91282CCT6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/15/2024	184,626,914.56	158,172.55	199,000,000.00	185,960,363.95	0.3231%
91282CCU3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	8/31/2023	189,635,586.43	42,175.41	197,000,000.00	196,532,904.38	0.3319%
91282CCX7	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/15/2024	370,250,000.00	194,751.39	400,000,000.00	370,320,312.50	0.6480%
91282CDA6	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	9/30/2023	240,048,827.50	54,945.05	250,000,000.00	249,919,715.45	0.4201%
91282CDD0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.00	10/31/2023	143,712,891.00	1,553.87	150,000,000.00	149,789,276.16	0.2515%
91282CDM0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	11/30/2023	604,572,185.92	1,329,617.49	632,000,000.00	625,818,942.63	1.0580%
91282CDR9	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	12/31/2023	382,296,876.00	1,010,869.57	400,000,000.00	395,387,788.65	0.6690%
91282CDV0	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.01	1/31/2024	324,354,689.20	751,834.24	340,000,000.00	334,701,649.39	0.5676%
91282CEA5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	2/29/2024	55,668,672.02	149,005.52	58,000,000.00	56,506,987.07	0.0974%
91282CEG2	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.02	3/31/2024	145,048,828.50	296,703.30	150,000,000.00	149,921,281.22	0.2538%
91282CEK3	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	4/30/2024	312,969,335.13	22,306.63	323,000,000.00	322,104,893.44	0.5477%
91282CER8	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	5/31/2024	628,798,826.50	6,837,431.69	650,000,000.00	648,319,614.50	1.1004%
91282CEX5	TREASURIES	USD FIXED INCOME	U S TREASURY NOTE	0.03	6/30/2024	292,136,718.00	3,032,608.70	300,000,000.00	300,354,492.91	0.5113%
91282CEJ6	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.00	4/15/2027	5,833,117.55	365.28	6,257,165.67	5,791,215.31	0.0102%
912828Z37	TREASURIES	USD FIXED INCOME	US TREAS-CPI INFLAT	0.00	1/15/2030	3,890,833.30	1,609.80	4,347,931.32	4,494,237.07	0.0068%
Total Gross Assets						<u>57,140,657,604.60</u>				